

## Decision Making with Multiple Agents that Care about More than One Objective

**Diederik M. Roijers** (Vrije Universiteit Brussel & City of Amsterdam) **Roxana Rădulescu** (Vrije Universiteit Brussel)

🞐 @DiederikRo @rox\_teo #aamasT1

AAMAS Tutorial 1, London, 2023





#### Pleased to meet you



https://docs.google.com/form s/d/e/1FAIpQLSf7jlUi681FJm m\_ZGsPhZqTpQaMdSt7grbh FTprMsPgqV2S\_A/viewform



## Hi, I'm Diederik!

- Academic Liaison for Al Research Urban Innovation and R&D, City of Amsterdam
- Senior Researcher AI lab, Vrije Universiteit Brussel



Sources: <u>here</u> and <u>here</u>



ESEARCH GROUP



## Hi, I'm Roxana!

- (FWO) Postdoctoral Fellow at the Artificial Intelligence Research Group, VUB, Belgium
- Project: Decision-making in team-reward multi-objective multi-agent domains



http://roxanaradulescu.com







#### **Tutorial Roadmap**







#### Part 1 - Multi-objective decision making in multi-agent systems

# Motivation and basic concepts







## Going to the conference

Two players

- rewards are public
- utility is private

|         | Taxi         | Tram         | Walking      |
|---------|--------------|--------------|--------------|
| Taxi    | (10€, 5min); | (20€, 5min); | (20€, 5min); |
|         | (10€, 5min)  | (2€, 15min)  | (0€, 35min)  |
| Tram    | (2€, 15min); | (2€, 15min); | (2€, 15min); |
|         | (20€, 5min)  | (2€, 15min)  | (0€, 35min)  |
| Walking | (0€, 35min); | (0€, 35min); | (0€, 35min); |
|         | (20€, 5min)  | (2€, 15min)  | (0€, 35min)  |

#### **\ A** / **I I I**

MONFG









#### Multiple objectives





#### Because life is not simple

- What are your objectives for your current research project?
  - Publishing asap?
  - Quality of conference/journal?
  - Collaboration potential?
  - Flag-posting?
  - Increasing funding potential?
  - Finishing your PhD?







## Because life really is not simple

- What are your objectives for your current research project?
  - Publishing asap?
  - Quality of conference/journal?
  - Collaboration potential?
  - Flag-posting?
  - Increasing funding potential?
  - Finishing your PhD?
- How about your co-authors?







## Multiple objectives!

- Most decision problems have multiple objectives
- Cannot scalarise a priori
  - Unknown, uncertain, or private utility
  - Non-linear utility
  - Changeable preferences/utility
  - Adjustability
  - Explainability for oversight and review purposes
- To scalarise is to throw away information





## More and more MO

- AI has ever increasing impact on people's lives
- Ethical aspects more important
  - Human-aligned AI is a multi-objective problem [Vamplew et al., 2018]
- Explainability more important
  - Legal frameworks incoming
- Environmental concerns





## Policy level / paradigm shifts

- New ways of thinking are premuating the policy domain.
- Amsterdam: Brede Welvaart (Broad Wellbeing)
- Both EU and business domain: ESG (environmental, social, governance)







## Example: electric vehicle charging

- meeting demands
- minimising costs
- preventing grid overloads







## Modelling and dealing w/

Multiple objectives





## User utility is central to modelling

- User utility determines what is desirable for agents
- Stems from meaningful objectives (to the user)
  - Explainable
  - E.g., euros, minutes
- Identifying objectives
  - And then events that trigger rewards
- Decision-theoretic problem setting





#### MOPOSG



Models:

On the basis of rewards (in objectives) and observations (about states).





#### MOPOSG



Models:

On the basis of rewards (in objectives) and observations (about states).

But utility is not yet modelled!





## Life is still not simple

- What are your objectives for your current research project?
  - Publishing asap?
  - Quality of conference/journal?
  - Collaboration potential?
  - Flag-posting?
  - Increasing funding potential?
  - Finishing your PhD?
- Setting?







## Life is still not simple at all?

- What are your objectives for your current research project?
  - Publishing asap?
  - Quality of conference/journal?
  - Collaboration potential?
  - Flag-posting?
  - Increasing funding potential?
  - Finishing your PhD?
- Truly cooperative though?







## Policy-based example

- Making a city climate adaptable requires a lot of changes (on almost every street)
  - Green management
  - Water management
  - Circular economy
  - ...
- It also has a lot of impact besides Environmental:
  - Social, disturbing people's live rhythms
  - Economical, ...
- Many stakeholders (citizens, businesses, etc.), many neighbourhoods





#### **Utility-based approach**

- Utility function, *u*, maps vector to scalar utility
- Total preference order (can always make a decision between alternatives)
- Utility determines what is optimal within available policies





#### **Utility-based approach**

- Solution should be derived from utility
  - Not axiomatically assumed
- This leads to a taxonomy based on rewards and utilities (Part 2)





## How to deal with MO problems

- Collect available information about user utility.
- Decide which policies (e.g., stochastic vs deterministic) are allowed.
- Derive the optimal solution concept from the resulting information of the first two points.
- Select or design an algorithm that fits the solution concept.
- When multiple policies are required for the solution, design a method for the user to select the desired policy among these optimal policies.





#### Short break







## Part 2 - Structuring the MOMADM field

# Taxonomy and solution concepts







• Vectorial reward function

• Utility-based perspective

$$u_i \colon \mathbb{R}^d \to \mathbb{R}$$



















- Expected Scalarised Returns (ESR)
  - Calculate the expectation of the utility from the payoffs
  - Utility of an individual policy execution







- Expected Scalarised Returns (ESR)
  - Calculate the expectation of the utility from the payoffs
  - Utility of an individual policy execution

- Scalarised Expected Returns (SER)
  - Calculate the utility of the expected payoff
  - Utility of the average payoff from several executions of the policy







• Expected Scalarised Returns (ESR)

$$V_u^{\pi} = \mathbb{E}\left[u\left(\sum_{t=0}^{\infty} \gamma^t \mathbf{r}_t\right) \mid \pi, \mu_0\right]$$

• Scalarised Expected Returns (SER)

$$V_{u}^{\pi} = u\left(\mathbb{E}\left[\sum_{t=0}^{\infty} \gamma^{t} \mathbf{r}_{t} \mid \pi, \mu_{0}\right]\right)$$









#### Taxonomy



Rădulescu, R., Mannion, P., Roijers, D. M., & Nowé, A. (2020). Multi-objective multi-agent decision making: a utility-based analysis and survey. *Autonomous Agents and Multi-Agent Systems*, *34*(1), 1-52.





#### Taxonomy







#### Examples - Team Reward

- Team utility
  - a company that aims to be environmentally responsible, while maximising profits







#### **Examples - Team Reward**

• Team utility



- Individual utility
  - Climate change policies, resource management






#### Examples - Team Reward

• Team utility

• Individual utility



environment

 $\pi_{_{ijk}}$ 

► V

- Social Choice
  - urban planning/environmental management/social welfare policies







u(**V**)

#### **Examples - Individual Reward**

- Social choice
  - international trade negotiations







#### **Examples - Individual Reward**

- Social choice
  - international trade negotiations



- Individual utility
  - participating in city traffic, work commutes







#### UTILITY

|        |            | TEAM          | Social choice    | Individual   |
|--------|------------|---------------|------------------|--|
| REWARD | TEAM       | Coverage sets | Mechanism design | Coverage sets<br>(+ Negotiation)<br>Equilibria and<br>stability concepts   |
|        | INDIVIDUAL |               | Mechanism design | Equilibria and<br>stability concepts<br>Coverage Sets as<br>best responses |





#### Coverage sets

• Contain at least one optimal policy for each possible utility function



- TRTU: rewards and derived utility is shared between agents, with one utility function selected during execution
- TRIU: agent can (contractually) agree which policy to execute
- IRIU: set of possible best responses to the behaviour of other agents





#### Coverage sets: negotiation

- Automated negotiation
  - Autonomous negotiating agents, representing their user's interests/preferences
  - Reach a compromise that satisfies all the involved parties
  - Pursue equity (i.e., fairness and justice)
  - Baarslag, T., Kaisers, M., Gerding, E., Jonker, C. M., & Gratch, J. (2017). When will negotiation agents be able to represent us? The challenges and opportunities for autonomous negotiators. International Joint Conferences on Artificial Intelligence.

 Aydoğan, R., & Jonker, C. M. (2023). A Survey of Decision Support Mechanisms for Negotiation. In Recent Advances in Agent-Based Negotiation: Applications and Competition Challenges (pp. 30-51). Singapore: Springer Nature Singapore.







Design a system that forces agents to the truthful about their utilities and leads to optimal solution under W





## Equilibria and stability concepts

- Stable outcomes from which self-interested agents have no incentive to deviate
- Nash equilibria, correlated equilibria, cyclic equilibria, coalition formation









#### Nash Equilibrium

- No agent can improve their utility by unilaterally deviating from the joint strategy  $\,\pi^{\rm NE}$
- Nash equilibrium under SER:

$$\mathbb{E}u_i\big[\mathbf{p}_i(\pi_i^{NE}, \pi_{-i}^{NE})\big] \ge \mathbb{E}u_i\big[\mathbf{p}_i(\pi_i, \pi_{-i}^{NE})\big]$$

• Nash equilibrium under ESR:

$$u_i \left[ \mathbb{E} \mathbf{p}_i(\pi_i^{NE}, \pi_{-i}^{NE}) \right] \ge u_i \left[ \mathbb{E} \mathbf{p}_i(\pi_i, \pi_{-i}^{NE}) \right]$$





• Introduced by Aumann, in 1974





- Introduced by Aumann, in 1974
- Correlated strategy probability vector  $\sigma$  on A
- External mechanism





- Introduced by Aumann, in 1974
- Correlated strategy probability vector  $\sigma$  on  $\,A$
- External mechanism
- No agent can improve their utility by unilaterally deviating from the recommendation of the correlated signal





- Introduced by Aumann, in 1974
- Correlated strategy probability vector  $\sigma$  on A
- External mechanism
- No agent can improve their utility by unilaterally deviating from the recommendation of the correlated signal
- A correlated strategy  $\sigma^{CE}$  is a CE if:  $\mathbb{E}p_i(\sigma^{CE}) \geq \mathbb{E}p_i(\delta_i(\sigma^{CE}))$

for any strategy modification  $\ \delta_i \colon A_i \to A_i$ 





• Correlated equilibria in real-life:







#### **Correlated Equilibrium**

• Correlated equilibria under SER:

$$u_i \left[ \mathbb{E} \mathbf{p}_i(\sigma^{CE}) \right] \ge u_i \left[ \mathbb{E} \mathbf{p}_i(\delta_i(\sigma^{CE})) \right]$$

• Correlated equilibria under ESR:

$$\mathbb{E}u_i(\mathbf{p}_i(\sigma^{CE})) \ge \mathbb{E}u_i(\mathbf{p}_i(\delta_i(\sigma^{CE})))$$





#### Other solution concepts

- Cyclic Nash equilibria
  - No agent can improve their utility by unilaterally deviating from a joint cyclic strategy







#### Multi-Objective Normal Form Games

- Introduced by Blackwell in 1956
- MONFG tuple (N , A, **p**), with  $n \ge 2$  and  $C \ge 2$  objectives, where:
  - N = {1, ..., n} set of players
  - $A = A_1 \times \dots \times A_n$  set of actions
  - $\mathbf{p} = (\mathbf{p}_1, ..., \mathbf{p}_n) \text{vectorial payoffs}$





### Example - SER

$$u(p_1, p_2) = p_1 \cdot p_2$$







#### Example - Nash equilibrium

$$u(p_1, p_2) = p_1 \cdot p_2$$

$$u(10, 2) = 10 \cdot 2 = 20$$

$$A \qquad (10, 2); (10, 2) \qquad (0, 0); (0, 0)$$

$$B \qquad (0, 0); (0, 0) \qquad (2, 10); (2, 10)$$





#### Example - Cyclic Nash equilibrium

$$u(\frac{10+2}{2},\frac{2+10}{2}) = u(6,6) = 36 \leftarrow$$

- Joint cyclic strategy
  - Player 1: {A, B}
  - Player 2: {A, B}





#### Example - Correlated equilibrium

$$u(p_1, p_2) = p_1 \cdot p_2$$

$$u(\frac{10+2}{2}, \frac{2+10}{2}) = u(6, 6) = 36$$
A
(10, 2); (10, 2)
(0, 0); (0, 0)
B
(0, 0); (0, 0)
(2, 10); (2, 10)

- Correlated strategy σ
  - 50% (A, A)
  - 50% (B, B)







# Latest results and open challenges







#### (Im)balancing Act Game

• 2 players, 2 objective

RTIFIC

• Same payoff vector for both players

$$u_1([p_1, p_2]) = p_1^2 + p_2^2$$
  
$$u_2([p_1, p_2]) = p_1 \cdot p_2$$



#### Let's play the (Im)balancing Act Game

https://docs.google.com/forms/d/e/1 FAlpQLSfHyr\_yL0VsLSyOWDAXvcf ecCAM4L2aoqbdSUh19XQocZS9D g/viewform?vc=0&c=0&w=1&flr=0







#### ESR Equilibrium

- equilibrium 1: (0.75, 0, 0.25) and (0, 1, 0)
   expected utilities: 10 and 3
- equilibrium 2: (0.25, 0, 0.75) and (0, 1, 0) expected utilities: 10 and 3

| ESR | L    | Μ    | R    |
|-----|------|------|------|
| L   | 16,0 | 10,3 | 8,4  |
| Μ   | 10,3 | 8,4  | 10,3 |
| R   | 8,4  | 10,3 | 16,0 |

LMRL[4,0][3,1][2,2]M[3,1][2,2][1,3]R[2,2][1,3][0,4]

 $u_1([p_1, p_2]) = p_1^2 + p_2^2$  $u_2([p_1, p_2]) = p_1 \cdot p_2$ 

Rădulescu, R., Mannion, P., Zhang, Y., Roijers, D. M., & Nowé, A. (2020). A utility-based analysis of equilibria in multi-objective normal-form games. *The Knowledge Engineering Review*, *35*.





#### SER Equilibrium?

 In finite MONFGs, where each agent seeks to maximise the utility under SER, Nash equilibria need not exist.







 $u_1([p_1, p_2]) = p_1^2 + p_2^2$  $u_2([p_1, p_2]) = p_1 \cdot p_2$ 

Rădulescu, R., Mannion, P., Zhang, Y., Roijers, D. M., & Nowé, A. (2020). A utility-based analysis of equilibria in multi-objective normal-form games. *The Knowledge Engineering Review*, *35*.



- Continuous games:
  - Single objective
  - Infinite number of pure strategies
  - Continuous payoff functions
  - Benefit from many theoretical results
  - Algorithmically challenging



Assumption: convex strategy set

Röpke, W., Groenland, C., Rădulescu, R., Nowé, A., & Roijers, D. M. (2023). Bridging the Gap Between Single and Multi Objective Games. *AAMAS 2023*.





- Build mapping between MONFGs and continuous games
- Ensure that it preserves key dynamics
- Leverage the link for theoretical and algorithmic improvements







 Every mixed strategy in the MONFG becomes a pure strategy in the continuous game



Röpke, W., Groenland, C., Rădulescu, R., Nowé, A., & Roijers, D. M. (2023). Bridging the Gap Between Single and Multi Objective Games. *AAMAS 2023.* 























|   | $\frac{1}{4}$                | $\frac{1}{4}$                | $\frac{2}{4}$               |
|---|------------------------------|------------------------------|-----------------------------|
|   | Α                            | В                            | С                           |
| A | <mark>(4, 1)</mark> ; (4, 1) | <mark>(1, 2)</mark> ; (4, 2) | <mark>(2, 1);</mark> (1, 2) |
| B | <mark>(3, 1)</mark> ; (2, 3) | <mark>(3, 2)</mark> ; (6, 3) | <mark>(1, 2);</mark> (2, 1) |
| С | <mark>(1, 2);</mark> (2, 1)  | <mark>(2, 1)</mark> ; (1, 2) | (1, 3); (1, 3)              |







#### Theoretical insights

- Mixed strategy equilibria in the MONFG are pure strategy equilibria in the continuous game
- Continuous games are not guaranteed to have a pure strategy Nash equilibrium

Nash equilibria are not guaranteed in MONFGs







#### More results

- Bridging the Gap Between Single and Multi Objective Games: Röpke, W., Groenland, C., Rădulescu, R., Nowé, A., & Roijers, D. M., AAMAS 2023
- Wednesday (10:45 12:30): Equilibria and Complexities of Gamesc session







Represents "well-behaved" preferences

Used in economics as well

Intuition

functions

- MONFGs can be reduced to continuous games
- In these game it is known that a pure strategy NE exists when assuming only quasiconcave utility functions
- This equilibrium is also an equilibrium in the original MONFG

Röpke, W., Roijers, D. M., Nowé, A., & Rădulescu, R. (2022). On nash equilibria in normal-form games with vectorial payoffs. Autonomous Agents and Multi-Agent Systems, 36(2), 53.








#### Non-existence

- We can show that no Nash equilibrium exists in this game
  - With strict convex utility functions



$$u_1(p_1, p_2) = u_2(p_1, p_2) = p_1^2 + p_2^2$$





# **Commitment and Cyclic Strategies**

- Commitment
  - One or more players commit to playing a specific strategy
  - Other players condition their own strategies on this commitment
- Leadership equilibria (in two-player games)
  - The leader cannot improve their utility given that the follower plays a best-response
- Weak/strong leadership equilibria
  - Prescribes how an opponent selects their best-response

Röpke, W., Roijers, D. M., Nowé, A., & Rădulescu, R. (2021). **Preference Communication in Multi-Objective Normal-Form Games**. *Neural Computing and Applications (in press).* 







## **Commitment and Cyclic Strategies**

- Commitment can be strictly better than all Nash equilibria
  - Commit may avoid the "fixed-point death trap"







## Theoretical considerations

- Commitment can be strictly better than all Nash equilibria
  - Commit may avoid the "fixed-point death trap"

The optimal mix is to play 50% (A, A) and 50% (B, B)

$$u(p_1, p_2) = p_1 \cdot p_2$$
  
A B



$$u(\frac{10+2}{2}, \frac{2+10}{2}) = u(6, 6) = 36$$

$$A \qquad B$$

$$(10, 2); (10, 2) \qquad (2, 10); (2, 10)$$





## **Theoretical considerations**

- Commitment can be strictly better than all Nash equilibria
  - Commit may avoid the "fixed-point death trap"

The optimal mix is to play 50% (A, A) and 50% (B, B)

$$u(\frac{10+2}{2}, \frac{2+10}{2}) = u(6, 6) = 36$$

- Joint cyclic strategy
  - Player 1: {A, B}
  - Player 2: {A, B}

$$u(p_1, p_2) = p_1 \cdot p_2$$











#### **Theoretical considerations**

- Commitment is not guaranteed to be as good as a Nash equilibrium
  - If a player commits to a strategy, a malicious player might exploit this
  - This has implications for a range of real-world applications
- Cyclic Nash equilibria may exist when no stationary equilibrium exists
  - Stable solutions can still exist
  - Provides a valid alternative for the goal of a learning algorithm





## **Open questions**

- Commitment and cyclic strategies
  - When can we guarantee that commitment cannot be exploited?
  - What is the link between correlated equilibria and hierarchical equilibria?
  - How to extend the Stackelberg game model to n-player games?
  - Open computational problems
    - Algorithm for learning or computing optimal commitment strategies?
    - How to learn hierarchical strategies?





## **Relations between optimisation criteria**

- Mixed strategies
  - No relation between both optimisation criteria in general

|   | Α                            | В                                |
|---|------------------------------|----------------------------------|
| Α | <mark>(1, 0)</mark> ; (1, 0) | <mark>(0, 1)</mark> ; (0, 1)     |
| В | <mark>(0, 1)</mark> ; (0, 1) | <mark>(-10, 0)</mark> ; (-10, 0) |

Multi-objective reward vectors

Scalarised utility for both agents

No sharing of number of equilibria or equilibria themselves





## Relations between optimisation criteria

#### • Pure strategies

- Pure strategy equilibrium under SER is also one under ESR
- Bidirectional when assuming (quasi)convex utility functions
- We can extend this to **blended settings** 
  - Pure strategy equilibrium under SER is also one in any blended setting
  - Bidirectional when assuming (quasi)convex utility functions





# MOCGs for ESR with Generative Flow Models

- Team reward, team utility
- ESR set: policies require full distributions over returns rather than expected value to evaluate
  - real-valued non-volume preserving transformations
- Distributional Multi-Objective Variable Elimination (DMOVE)







- Results for more complex (e.g., sequential, partially observable) settings
- Integrated pipelines for planning -> negotiation -> execution
- Utility modelling
- Strategic disclosure of utility information to the other agents
- Benchmarks





# Multi-Objective Decision Making Workshop

- At ECAI 2023
- Kwaków, Poland
- Workshop: September 30 / October 1
- Deadline: June 30
- Special Issue: NCAA (IF 5.1)



https://modem2023.vub.ac.be/





## Thank you for listening

- Feel free to ask any questions now
- Or drop us a message at:
  - <u>d.roijers@amsterdam.nl</u>
  - <u>roxana.radulescu@vub.be</u>
- Or follow/add us on Twitter / LinkedIn
- Special thanks to Willem Röpke (VUB)!



🥑 @aibrussels



# This tutorial was based (primarily) on

- Rădulescu, R., Mannion, P., Roijers, D. M., & Nowé, A. (2020). Multi-objective multi-agent decision making: a utility-based analysis and survey. Autonomous Agents and Multi-Agent Systems, 34(1), 1-52.
- Rădulescu, R., Mannion, P., Zhang, Y., Roijers, D. M., & Nowé, A. (2020). A utility-based analysis of equilibria in multi-objective normal-form games. The Knowledge Engineering Review, 35.
- Rădulescu, R. (2021). Decision Making in Multi-Objective Multi-Agent Systems: A Utility-Based Perspective. Brussels: Crazy Copy Center Productions.
- Röpke, W., Roijers, D. M., Nowé, A., & Rădulescu, R. (2022). Preference communication in multi-objective normal-form games. Neural Computing and Applications, 1-26.
- Röpke, W., Roijers, D. M., Nowé, A., & Rădulescu, R. (2022). On Nash equilibria in normal-form games with vectorial payoffs. Autonomous Agents and Multi-Agent Systems, 36(2), 53.
- Röpke, W., Groenland, C., Rădulescu, R., Nowé, A., & Roijers, D. M. (2023). Bridging the Gap Between Single and Multi Objective Games. AAMAS 2023.



