Meet Your Expectations With Guarantees: Beyond Worst-Case Synthesis in Quantitative Games

> V. Bruyère (UMONS) E. Filiot (ULB) M. Randour (UMONS-ULB) J.-F. Raskin (ULB)

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LaBRI - Séminaire Modélisation et Vérification





## The talk in two slides (1/2)

#### Verification and synthesis:

- > a reactive **system** to *control*,
- ▷ an *interacting* environment,
- ▷ a **specification** to *enforce*.
- Focus on *quantitative properties*.

## The talk in two slides (1/2)

- Verification and synthesis:
  - ▷ a reactive **system** to *control*,
  - ▷ an *interacting* environment,
  - ▷ a **specification** to *enforce*.
- Focus on quantitative properties.
- Several ways to look at the interactions, and in particular, *the nature of the environment*.

0000 0000000 00000000000000000000000000	Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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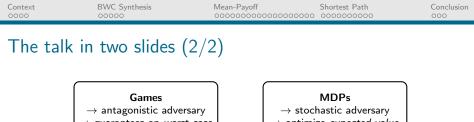
### The talk in two slides (2/2)

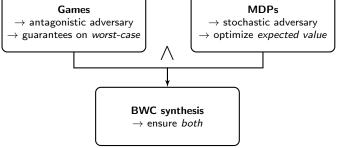
Games

 $\rightarrow$  antagonistic adversary  $\rightarrow$  guarantees on *worst-case* 

MDPs

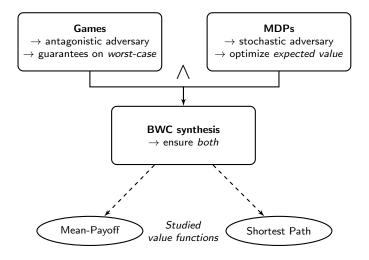
 $\rightarrow$  stochastic adversary  $\rightarrow$  optimize *expected value* 







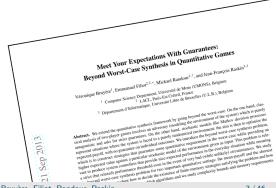
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#### Advertisement

#### Full paper available on arXiv: abs/1309.5439



#### Beyond Worst-Case Synthesis

Bruyère, Filiot, Randour, Raskin

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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- 2 BWC Synthesis
- 3 Mean-Payoff
- 4 Shortest Path

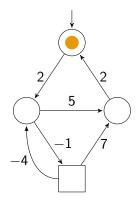


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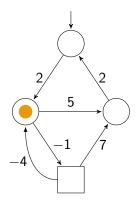
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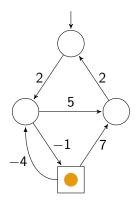
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- Plays have values
  - $\triangleright \ f \colon \mathsf{Plays}(\mathcal{G}) \to \mathbb{R} \cup \{-\infty, \, \infty\}$
- Players follow strategies
  - $\triangleright \ \lambda_i \colon \operatorname{Prefs}_i(G) \to \mathcal{D}(S)$
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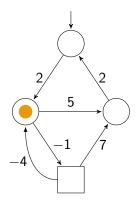
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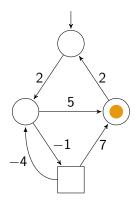
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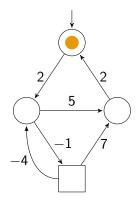
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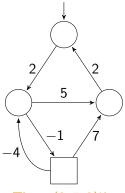
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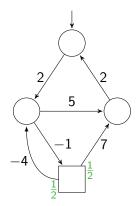


Then,  $(2, 5, 2)^{\omega}$ 

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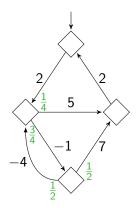
Markov decision processes



MDP P = (G, S<sub>1</sub>, S<sub>Δ</sub>, Δ) with Δ: S<sub>Δ</sub> → D(S)
▷ P<sub>1</sub> states = ○
▷ stochastic states = □
MDP = game + strategy of P<sub>2</sub>
▷ P = G[λ<sub>2</sub>]

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### Markov chains

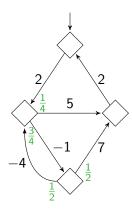


- MC  $M = (\mathcal{G}, \delta)$  with  $\delta \colon S \to \mathcal{D}(S)$
- $\blacksquare MC = MDP + strategy of \mathcal{P}_1$ 
  - = game + both strategies

$$\triangleright \ M = P[\lambda_1] = G[\lambda_1, \lambda_2]$$

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$$> M = P[\lambda_1] = G[\lambda_1, \lambda_2]$$

- Event  $\mathcal{A} \subseteq \mathsf{Plays}(\mathcal{G})$  $\triangleright$  probability  $\mathbb{P}^M_{s_{\mathsf{init}}}(\mathcal{A})$
- Measurable f: Plays $(\mathcal{G}) \to \mathbb{R} \cup \{-\infty, \infty\}$  $\triangleright$  expected value  $\mathbb{E}^{M}_{\text{Smit}}(f)$

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Classical interpretations

- **System** trying to ensure a specification  $= \mathcal{P}_1$ 
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- The environment can be seen as
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    - $\blacksquare$  two-player game, worst-case threshold problem for  $\mu \in \mathbb{Q}$
    - $\exists ? \lambda_1 \in \Lambda_1, \, \forall \, \lambda_2 \in \Lambda_2, \, \forall \, \pi \in \mathsf{Outs}_G(\mathbf{s}_{\mathsf{init}}, \lambda_1, \lambda_2), \, f(\pi) \geq \mu$

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  - ▷ fully stochastic
    - **•** MDP, *expected value* threshold problem for  $\nu \in \mathbb{Q}$
    - $\blacksquare \exists ? \lambda_1 \in \Lambda_1, \mathbb{E}_{s_{\text{init}}}^{P[\lambda_1]}(f) \geq \nu$

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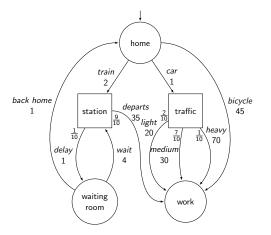
#### 5 Conclusion

### What if you want both?

In practice, we want both

- 1 nice expected performance in the everyday situation,
- 2 strict (but relaxed) performance guarantees even in the event of very bad circumstances.

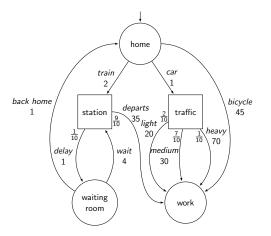
### Example: going to work



- Weights = minutes
- ▷ Goal: minimize our expected time to reach "work"
- But, important meeting in one hour! Requires strict guarantees on the worst-case reaching time.

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### Example: going to work



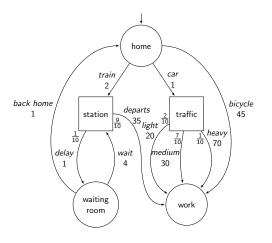
 Optimal expectation strategy: take the car.

•  $\mathbb{E} = 33$ , WC = 71 > 60.

 Optimal worst-case strategy: bicycle.

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- Sample BWC strategy: try train up to 3 delays then switch to bicycle.
  - $\mathbb{E} \approx 37.56$ , WC = 59 < 60.
  - Optimal E under WC constraint
  - Uses finite memory

### Beyond worst-case synthesis

#### Formal definition

Given a game  $G = (\mathcal{G}, S_1, S_2)$ , with  $\mathcal{G} = (S, E, w)$  its underlying graph, an initial state  $s_{\text{init}} \in S$ , a finite-memory stochastic model  $\lambda_2^{\text{stoch}} \in \Lambda_2^F$  of the adversary, represented by a stochastic Moore machine, a measurable value function  $f : \text{Plays}(\mathcal{G}) \to \mathbb{R} \cup \{-\infty, \infty\}$ , and two rational thresholds  $\mu, \nu \in \mathbb{Q}$ , the *beyond worst-case (BWC) problem* asks to decide if  $\mathcal{P}_1$  has a finite-memory strategy  $\lambda_1 \in \Lambda_1^F$  such that

$$( \forall \lambda_2 \in \Lambda_2, \forall \pi \in \mathsf{Outs}_G(s_{\mathsf{init}}, \lambda_1, \lambda_2), f(\pi) > \mu$$
 (1)

$$\mathbb{E}_{s_{\text{init}}}^{G[\lambda_1,\lambda_2^{\text{stoch}}]}(f) > \nu$$
<sup>(2)</sup>

and the BWC synthesis problem asks to synthesize such a strategy if one exists.

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#### Notice the highlighted parts!

Beyond Worst-Case Synthesis

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#### Related work

#### Common philosophy: avoiding outlier outcomes

**1** Our strategies are *strongly risk averse* 

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#### Related work

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- Other notions of risk ensure low probability of risked behavior [WL99, FKR95]
  - ▷ without worst-case guarantee
  - ▷ without good expectation

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- Other notions of risk ensure low probability of risked behavior [WL99, FKR95]
  - ▷ without worst-case guarantee
  - without good expectation
- 3 Trade-off between expectation and variance [BCFK13, MT11]
  - > statistical measure of the stability of the performance
  - no strict guarantee on individual outcomes

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### Mean-payoff value function

• 
$$\mathsf{MP}(\pi) = \liminf_{n \to \infty} \left[ \frac{1}{n} \cdot \sum_{i=0}^{i=n-1} w((s_i, s_{i+1})) \right]$$

• Sample play  $\pi = 2, -1, -4, 5, (2, 2, 5)^{\omega}$ 

$$\triangleright$$
 MP( $\pi$ ) = 3

▷ long-run average weight ~> prefix-independent

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# Games: worst-case threshold problem [LL69, EM79, ZP96, Jur98, GS09]

Memoryless optimal strategies exist for both players and the problem is in NP  $\cap$  coNP.

#### MDPs: expected value threshold problem [Put94, FV97]

Memoryless optimal strategies exist and the problem is in P.

Beyond Worst-Case Synthesis

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### BWC MP problem: overview

#### Theorem (algorithm & complexity)

The BWC problem for the mean-payoff is in  $NP \cap coNP$  and at least as hard as deciding the winner in mean-payoff games.

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#### Theorem (memory bounds)

Memory of **pseudo-polynomial** size may be necessary and is always sufficient to satisfy the BWC problem for the mean-payoff: polynomial in the size of the game and the stochastic model, and polynomial in the weight and threshold values.

# Philosophy of the algorithm

- Classical worst-case and expected value results and algorithms as *nuts and bolts*
- Screw them together in an adequate way

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#### Three key ideas

- To characterize the expected value, look at *end-components* (ECs)
- 2 Winning ECs vs. losing ECs: the latter must be avoided to preserve the worst-case requirement!
- 3 Inside a WEC, we have an interesting way to play...

# Philosophy of the algorithm

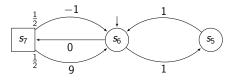
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#### Three key ideas

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- 2 *Winning ECs* vs. *losing ECs*: the latter must be avoided to preserve the worst-case requirement!
- 3 Inside a WEC, we have an interesting way to play...
- $\implies$  Let's go bottom-up, starting from an ideal case

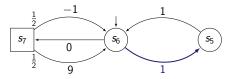
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# An ideal situation



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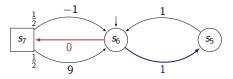


Game interpretation

- $\triangleright$  Worst-case threshold is  $\mu = 0$
- ▷ **All** states are winning: memoryless optimal worst-case strategy  $\lambda_1^{wc} \in \Lambda_1^{PM}(G)$ , ensuring  $\mu^* = 1 > 0$

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# An ideal situation

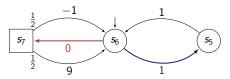


#### MDP interpretation

- ▷ All states are reachable with probability one (even surely)
- $\triangleright~$  The highest achievable expected value is the same in all states:  $\nu^*=2$
- ▷ Memoryless optimal expected value strategy  $\lambda_1^e \in \Lambda_1^{PM}(P)$

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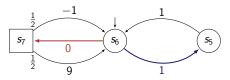
## A cornerstone of our approach



BWC problem: what kind of threholds  $(0, \nu)$  can we achieve?

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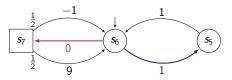
#### Key result

For all  $\varepsilon > 0$ , there exists a finite-memory strategy of  $\mathcal{P}_1$  that satisfies the BWC problem for the thresholds pair  $(0, \nu^* - \varepsilon)$ .

▷ We can be arbitrarily close to the optimal expectation while ensuring the worst-case!

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Combined strategy

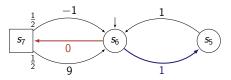


We define λ<sub>1</sub><sup>cmb</sup> ∈ Λ<sub>1</sub><sup>PF</sup> as follows, for some well-chosen K, L ∈ N.
(a) Play λ<sub>1</sub><sup>e</sup> for K steps and memorize Sum ∈ Z, the sum of weights encountered during these K steps.

(b) If Sum > 0, then go to (a).  
Else, play 
$$\lambda_1^{wc}$$
 during L steps then go to (a).

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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Combined strategy

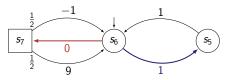


#### Intuitions

- Phase (a): try to increase the expectation and approach the optimal one
- $\triangleright$  Phase (b): compensate, if needed, losses that occured in (a)

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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Combined strategy



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Proving the strategy is up to the job requires some technical work, but let's review the *key ideas* 

- $\triangleright \exists K, L \in \mathbb{N}$  for any thresholds pair  $(0, \nu^* \varepsilon)$
- $\triangleright$  plays = sequences of periods starting with phase (a)

## Combined strategy: worst-case requirement

#### Does any consistent outcome have a strictly positive MP?

■ 
$$\forall K, \exists L(K)$$
, linear in K, s.t. (a) + (b) has  
MP ≥  $1/(K + L) > 0$   
because  $\mu^* = 1 > \mu = 0$ 

- Periods (a) induce  $MP \ge 1/K$  (not followed by (b))
- Weights are integers and period length bounded → inequality remains strict for play

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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# Combined strategy: expected value requirement

#### Can we ensure an $\varepsilon$ -optimal expected value?

• When 
$$K \to \infty$$
,  $\mathbb{E}_{(a)} \to \nu^*$ 

## Combined strategy: expected value requirement

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- As K→∞, we have L(K)→∞ (potentially bigger losses to compensate), which may prevent E<sub>(a)+(b)</sub>→ν<sup>\*</sup>
- But as  $K \to \infty$ , we also have  $\mathbb{P}_{(b)} \to 0$ : losses after period (a) are less probable
  - Intuition through a Bernouilli process

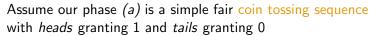
Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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Assume our phase (a) is a simple fair coin tossing sequence with *heads* granting 1 and *tails* granting 0

- $\,\triangleright\,$  The expected MP is 1/2 whatever the # of tosses
- ▷ Let  $\varepsilon = 1/6$ , what is the probability to witness an MP > 1/2 1/6 = 1/3 after K tosses?

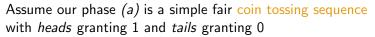
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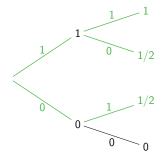
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Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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$$K = 1 \Rightarrow \mathbb{P}(\mathsf{MP} > 1/3) = 1/2$$
  
 $K = 2 \Rightarrow \mathbb{P}(\mathsf{MP} > 1/3) = 3/4$ 

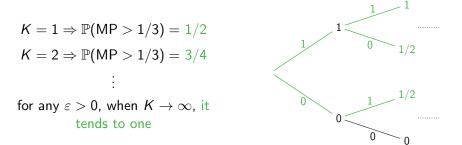






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Using Chernoff bounds and Hoeffding's inequality for Markov chains [Tra09, GO02], we can bound the probability of being far from the optimal after K steps of (a) in our combined strategy

- $\triangleright \mathbb{P}_{(b)}$  decreases exponentially while L(K) only needs to increase polynomially
- $\triangleright$  The *overall contribution* of (b) tends to zero when  $K \rightarrow \infty$

$$\triangleright$$
 Hence  $\mathbb{E}_{(a)+(b)} \rightarrow \nu^*$  as claimed

## The ideal case: wrap-up

The combined strategy works in any subgame such that

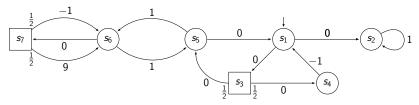
- 1 it constitutes an EC in the MDP,
- **2** all states are worst-case winning in the subgame.

Such **winning ECs** (WECs) are the crux of BWC strategies in arbitrary games.

But to explain that, let's first zoom out and consider the big picture.



#### Zooming out

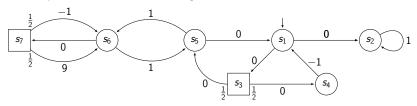


Arbitrary game, with ideal case as a subgame. We assume all states are worst-case winning.

- BWC strategies **must avoid** WC losing states at all times: an antagonistic adversary can force WC losing outcomes from there (due to prefix-independence)
- $\triangleright$  Some preprocessing can be done and in the remaining game,  $\mathcal{P}_1$  has a **memoryless WC winning strategy** from all states

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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### End-components: what they are

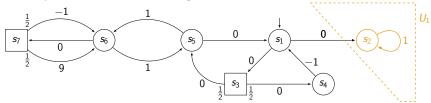


An **EC** of the MDP  $P = G[\lambda_2^{\text{stoch}}]$  is a subgraph in which  $\mathcal{P}_1$  can ensure to stay despite stochastic states [dA97], i.e., a set  $U \subseteq S$  s.t.

(i) (U, E ∩ (U × U)) is strongly connected,
(ii) ∀s ∈ U ∩ S<sub>Δ</sub>, Supp(Δ(s)) ⊆ U, i.e., in stochastic states, all outgoing edges stay in U.



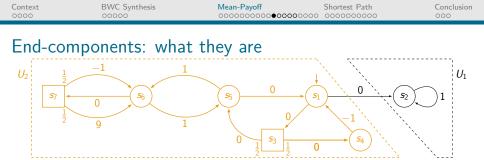
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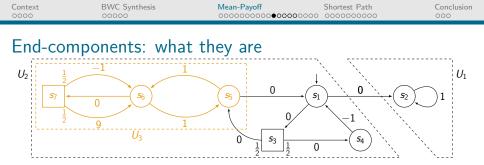
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 $\triangleright$  ECs:  $\mathcal{E} = \{ U_1 \}$ 



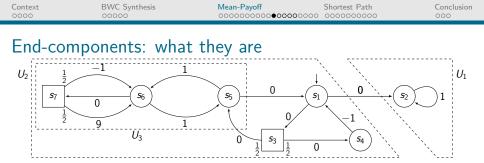
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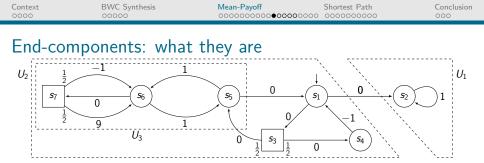
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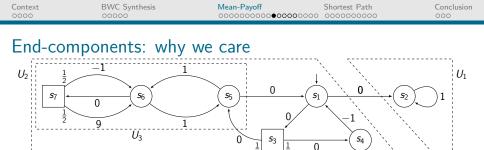
 $\triangleright \text{ ECs: } \mathcal{E} = \{U_1, U_2, U_3, \{s_5, s_6\}, \{s_6, s_7\}, \{s_1, s_3, s_4, s_5\}\}$ 



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#### Lemma (Long-run appearance of ECs [CY95, dA97])

Let  $\lambda_1 \in \Lambda_1(P)$  be an arbitrary strategy of  $\mathcal{P}_1$ . Then, we have that  $\mathbb{P}^{P[\lambda_1]}\left((\ldots, Q_1, \ldots, Q_{n-1}, \ldots, Q_{n-1},$ 

$$\mathbb{P}_{s_{\mathsf{init}}}^{r_{\lfloor \lambda_1 \rfloor}} \left( \{ \pi \in \mathsf{Outs}_{P[\lambda_1]}(s_{\mathsf{init}}) \mid \mathsf{Inf}(\pi) \in \mathcal{E} \} \right) = 1.$$

 $\triangleright$  By prefix-independence, only long-run behavior matters

 $\triangleright$  The expectation on  $P[\lambda_1]$  depends uniquely on ECs

Beyond Worst-Case Synthesis

Bruyère, Filiot, Randour, Raskin

# How to satisfy the BWC problem?

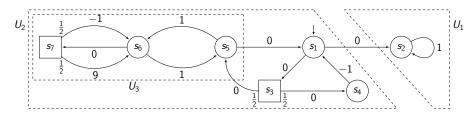
- *Expected value requirement*: reach ECs with the highest achievable expectations and stay in them
  - The optimal expected value is the same everywhere inside the EC [FV97], cf. ideal case

# How to satisfy the BWC problem?

- *Expected value requirement*: reach ECs with the highest achievable expectations and stay in them
  - The optimal expected value is the same everywhere inside the EC [FV97], cf. ideal case
- Worst-case requirement: some ECs may need to be eventually avoided because risky!
  - $\triangleright$  The "ideal cases" are ECs but not all ECs are ideal cases...
  - $\triangleright$  Need to classify the ECs

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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### Classification of ECs

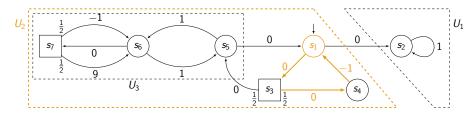


# ▷ $U \in W$ , the winning ECs, if $\mathcal{P}_1$ can win in $G \mid U$ , from all states:

 $\exists \lambda_1 \in \Lambda_1(G \downarrow U), \forall \lambda_2 \in \Lambda_2(G \downarrow U), \forall s \in U, \forall \pi \in \mathsf{Outs}_{(G \downarrow U)}(s, \lambda_1, \lambda_2), \mathsf{MP}(\pi) > 0$ 

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$$\triangleright \mathcal{W} = \{U_1, U_3, \{s_5, s_6\}, \{s_6, s_7\}\}$$

 $\triangleright$   $U_2$  **losing**: from state  $s_1$ ,  $\mathcal{P}_2$  can force the outcome  $\pi = (s_1 s_3 s_4)^{\omega}$  of MP $(\pi) = -1/3 < 0$ 

Beyond Worst-Case Synthesis

# Winning ECs: usefulness

#### Lemma (Long-run appearance of winning ECs)

Let  $\lambda_1^f \in \Lambda_1^F$  be a finite-memory strategy of  $\mathcal{P}_1$  that satisfies the BWC problem for thresholds  $(0, \nu) \in \mathbb{Q}^2$ . Then, we have that

$$\mathbb{P}^{P[\lambda_1^f]}_{s_{\mathsf{init}}}\left(\left\{\pi\in\mathsf{Outs}_{P[\lambda_1^f]}(s_{\mathsf{init}})\mid\mathsf{Inf}(\pi)\in\mathcal{W}\right\}\right)=1.$$

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A good finite-memory strategy for the BWC problem should maximize the expected value achievable through winning ECs

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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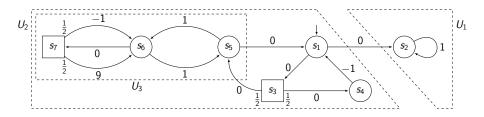
# Winning ECs: computation

- $\triangleright$  Deciding if an EC is winning or not is in NP  $\cap$  coNP (worst-case threshold problem)
- $arpropto |\mathcal{E}| \leq 2^{|\mathcal{S}|} \rightsquigarrow$  exponential # of ECs

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- $\triangleright$  Considering the maximal ECs **does not** suffice! See  $U_3 \subset U_2$



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#### But,

- $\triangleright$  possible to define a recursive algorithm computing the **maximal winning ECs**, such that  $|\mathcal{U}_w| \leq |S|$ , in NP  $\cap$  coNP.
- ▷ Uses polynomial number of of calls to
  - max. EC decomp. of sub-MDPs (each in  $\mathcal{O}(|S|^2)$  [CH12]),
  - worst-case threshold problem (NP  $\cap$  coNP).
- Critical complexity gain for the algorithm solving the BWC problem!

Beyond Worst-Case Synthesis

# A natural way towards WECs

So we know we should only use WECs and we know how to play  $\varepsilon$ -optimally inside a WEC. *What remains to settle?* 

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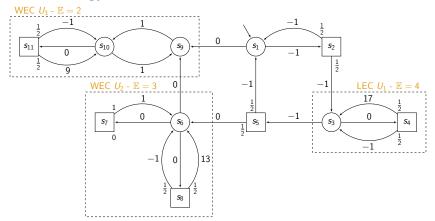
▷ Determine which WECs to reach and how!

# A natural way towards WECs

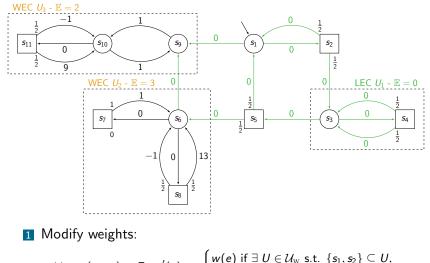
So we know we should only use WECs and we know how to play  $\varepsilon$ -optimally inside a WEC. *What remains to settle?* 

- ▷ Determine which WECs to reach and how!
- Key idea: define a global strategy that will go towards the highest valued WECs and avoid LECs

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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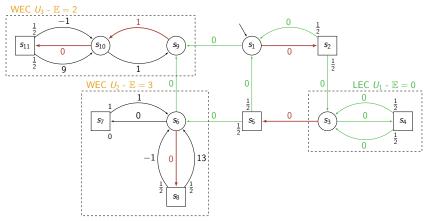


$$\forall e = (s_1, s_2) \in E, w'(e) := \begin{cases} w(e) \text{ if } \exists \ U \in \mathcal{U}_w \text{ s.t. } \{s_1, s_2\} \subseteq U, \\ 0 \text{ otherwise.} \end{cases}$$

Beyond Worst-Case Synthesis

Bruyère, Filiot, Randour, Raskin

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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- 2 Memoryless optimal expectation strategy  $\lambda_1^e$  on P'
  - $\,\triangleright\,$  the probability to be in a good WEC (here,  $U_2)$  after N steps tends to one when  $N\to\infty$

Beyond Worst-Case Synthesis

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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**3** 
$$\lambda_1^{g/b} \in \Lambda_1^{PF}(G)$$
:  
(a) Play  $\lambda_1^e \in \Lambda_1^{PM}(G)$  for  $N$  steps.  
(b) Let  $s \in S$  be the reached state.  
(b.1) If  $s \in U \in U_W$ , play corresponding  $\lambda_1^{cmb} \in \Lambda_1^{PF}(G)$  forever.  
(b.2) Else play  $\lambda_1^{wc} \in \Lambda_1^{PM}(G)$  forever.

- $\triangleright \ \lambda_1^{wc}$  exists everywhere as WC losing states have been removed
- ▷ Parameter  $N \in \mathbb{N}$  can be chosen so that overall expectation is arbitrarily close to optimal in P', or equivalently, optimal for BWC strategies in P
- ▷ Our algorithm computes this optimal value  $\nu^*$  and answers YES iff  $\nu^* > \nu \rightsquigarrow$  it is *correct* and *complete*

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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# BWC MP problem: bounds

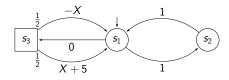
#### Complexity

- ▷ algorithm in NP  $\cap$  coNP (P if MP games proved in P)
- $\,\triangleright\,$  lower bound via reduction from MP games

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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# BWC MP problem: bounds

- Complexity
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  - ▷ lower bound via reduction from MP games



Memory

- ▷ pseudo-polynomial upper bound via global strategy
- ▷ matching lower bound via family  $(G(X))_{X \in \mathbb{N}_0}$  requiring polynomial memory in W = X + 5 to satisfy the BWC problem for thresholds  $(0, \nu \in ]1, 5/4[)$ 
  - $\rightsquigarrow$  need to use  $(s_1, s_3)$  infinitely often for  $\mathbb{E}$  but need pseudo-poly. memory to counteract -X for the WC requirement

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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- 2 BWC Synthesis
- 3 Mean-Payoff
- 4 Shortest Path
- 5 Conclusion

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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#### Shortest path - truncated sum

- Assume strictly positive integer weights,  $w: E \to \mathbb{N}_0$
- Let  $T \subseteq S$  be a *target set* that  $\mathcal{P}_1$  wants to reach with a path of bounded value (cf. introductory example)

 $\triangleright$  inequalities are reversed,  $\nu < \mu$ 

•  $\mathsf{TS}_T(\pi = s_0 s_1 s_2 \dots) = \sum_{i=0}^{n-1} w((s_i, s_{i+1}))$ , with *n* the first index such that  $s_n \in T$ , and  $\mathsf{TS}_T(\pi) = \infty$  if  $\forall n, s_n \notin T$ 

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#### Games: worst-case threshold problem

Memoryless optimal strategies as cycles are to be avoided, and the problem is in P, solvable using attractors and computation of the worst cost.

#### MDPs: expected value threshold problem [BT91, dA99]

Memoryless optimal strategies exist and the problem is in P.

Beyond Worst-Case Synthesis

Bruyère, Filiot, Randour, Raskin

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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# BWC SP problem: overview

#### Theorem (algorithm)

The BWC problem for the shortest path can be solved in **pseudo-polynomial** time: polynomial in the size of the game graph, the Moore machine for the stochastic model of the adversary and the encoding of the expected value threshold, and polynomial in the value of the worst-case threshold.

#### Theorem (memory bounds)

**Pseudo-polynomial** memory may be necessary and is always sufficient to satisfy the BWC problem for the shortest path.

#### Theorem (complexity lower bound)

The BWC problem for the shortest path is NP-hard.

Beyond Worst-Case Synthesis

Bruyère, Filiot, Randour, Raskin

# Key difference with MP case

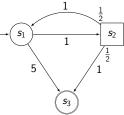
#### Useful observation

The set of all worst-case winning strategies for the shortest path can be represented through a finite game.

#### Sequential approach solving the BWC problem:

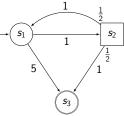
- 1 represent all WC winning strategies,
- 2 optimize the expected value within those strategies.

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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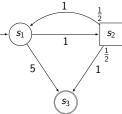
# **1** Start from $G = (\mathcal{G}, S_1, S_2)$ , $\mathcal{G} = (S, E, w)$ , $T = \{s_3\}$ , $\mathcal{M}(\lambda_2^{\text{stoch}})$ , $\mu = 8$ , and $\nu \in \mathbb{Q}$

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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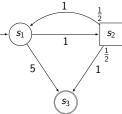
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- 2 Build G' by unfolding G, tracking the current sum up to the worst-case threshold μ, and integrating it in the states of G'.

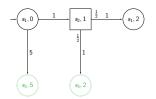
Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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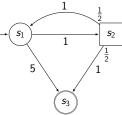


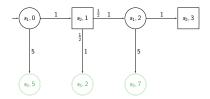
Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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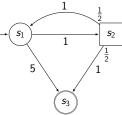


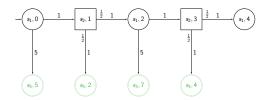
Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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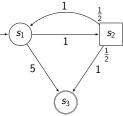


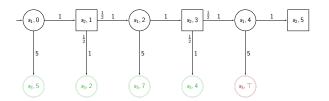
Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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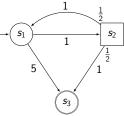


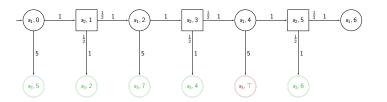
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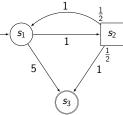


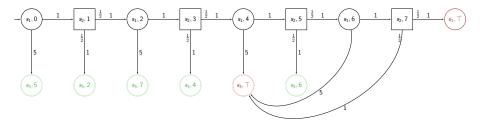
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Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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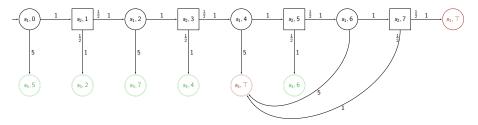
Beyond Worst-Case Synthesis

Bruyère, Filiot, Randour, Raskin

Context BWC	Synthesis Mean-	-Payoff Shortes	t Path Cor	nclusion
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**3** Compute *R*, the attractor of *T* with cost  $< \mu = 8$ 

4 Consider 
$$G_{\mu} = G' \downarrow R$$



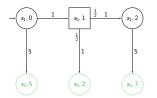
Beyond Worst-Case Synthesis

Bruyère, Filiot, Randour, Raskin

Context BWC	Synthesis Mea	an-Payoff Short	rtest Path C	Conclusion
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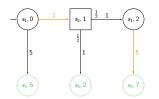
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Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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5 Consider 
$$\mathit{P} = \mathit{G}_{\!\mu} \otimes \mathcal{M}(\lambda_2^{ ext{stoch}})$$

- 6 Compute memoryless optimal expectation strategy
- 7 If  $\nu^* < \nu$ , answer YES, otherwise answer NO

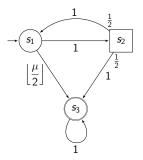


Here, 
$$\nu^* = 9/2$$

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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# Memory bounds

- > Upper bound provided by synthesized strategy
- ▷ Lower bound given by family of games  $(G(\mu))_{\mu \in \{13+k\cdot 4 | k \in \mathbb{N}\}}$ requiring memory linear in  $\mu$ 
  - $\sim$  play  $(s_1, s_2)$  exactly  $\lfloor \frac{\mu}{4} \rfloor$  times and then switch to  $(s_1, s_3)$  to minimize expected value while ensuring the worst-case



	Mean-Payoff	Shortest Path	Conclusion
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### Complexity lower bound: NP-hardness

- Truly-polynomial algorithm very unlikely...
- Reduction from the *K*<sup>th</sup> largest subset problem
  - commonly thought to be outside NP as natural certificates are larger than polynomial [JK78, GJ79]

Context BWC Sy	nthesis Mean-Payoff	Shortest Path	Conclusion
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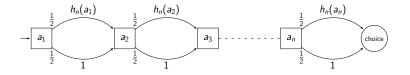
#### K<sup>th</sup> largest subset problem

Given a finite set A, a size function  $h: A \to \mathbb{N}_0$  assigning strictly positive integer values to elements of A, and two naturals  $K, L \in \mathbb{N}$ , decide if there exist K distinct subsets  $C_i \subseteq A$ ,  $1 \le i \le K$ , such that  $h(C_i) = \sum_{a \in C_i} h(a) \le L$  for all K subsets.

#### Build a game composed of *two gadgets*

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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# Random subset selection gadget

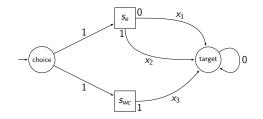


Stochastically generates paths representing subsets of A: an element is selected in the subset if the upper edge is taken when leaving the corresponding state

#### ▷ All subsets are equiprobable

Context 0000	BWC Synthesis	Mean-Payoff 00000000000000000000000000000000000	Shortest Path	Conclusion 000

# Choice gadget



- $\triangleright$  s<sub>e</sub> leads to lower expected values but may be dangerous for the worst-case requirement
- $\triangleright$  s<sub>wc</sub> is always safe but induces an higher expected cost

# Crux of the reduction

There exist (non-trivial) values for thresholds and weights s.t.

- (i) an optimal (i.e., minimizing the expectation while guaranteeing a given worst-case threshold) strategy for  $\mathcal{P}_1$ consists in choosing state  $s_e$  only when the randomly generated subset  $C \subseteq A$  satisfies  $h(C) \leq L$ ;
- (ii) this strategy satisfies the BWC problem *if and only if* there exist K distinct subsets that verify this bound.

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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- 2 BWC Synthesis
- 3 Mean-Payoff
- 4 Shortest Path



Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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### In a nutshell

- BWC framework combines worst-case and expected value requirements
  - ▷ a natural wish in many practical applications
  - $\triangleright$  few existing theoretical support

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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- Mean-payoff: additional modeling power for no complexity cost (decision-wise)
- Shortest path: harder than the worst-case, pseudo-polynomial with NP-hardness result

Context	BWC Synthesis	Mean-Payoff	Shortest Path	Conclusion
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### In a nutshell

- BWC framework combines worst-case and expected value requirements
  - ▷ a natural wish in many practical applications
  - ▷ few existing theoretical support
- Mean-payoff: additional modeling power for no complexity cost (decision-wise)
- Shortest path: harder than the worst-case, pseudo-polynomial with NP-hardness result
- In both cases, pseudo-polynomial memory is both sufficient and necessary
  - but strategies have natural representations based on states of the game and simple integer counters

# Beyond BWC synthesis?

Possible future works include

- study of other quantitative objectives,
- extension of our results to more general settings (multi-dimension [CDHR10, CRR12], decidable classes of games with imperfect information [DDG<sup>+</sup>10], etc),
- application of the BWC problem to various practical cases.

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#### Thanks!

Do not hesitate to discuss with us!

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