## Communication-Aware and Decentralized Strategic Learning in Networked Multiagent Systems

### Ceyhun Eksin



TEXAS A&M UNIVERSITY Wm Michael Barnes '64 Department of Industrial & Systems Engineering

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netmas.engr.tamu.edu

## Networked systems are everywhere





Modeling and designing decentralized decision making

## Autonomous robots – teams and collaborations A



- Ranging size and capabilities
  - Scale cm to meters
  - UAVs, terrain locomotion
- Wide variety of objectives
  - Active sensing, containment, surveillance, formation
- Vision:
  - Plan, learn and coordinate in novel environments



**DesertRhex - KodLab** 



Wildcat - Boston **Dynamics** 

#### Swarm of 1K robots 2D shapes



## Fundamental challenges in autonomous teams



#### Vision: Plan, learn and coordinate in novel environments



#### Common challenge in networked multiagent systems with uncertainty

Actors given partial information reason about information & goals of others

### Today's theme: communication-aware game-theoretic algorithms



1.3

3.5

1, 4

**#** 

2, 4

#### Networked multi-agent systems

1. Bayesian network games

[IEEE SPM 2013, IEEE TSP 2014, OR 2015]



Communication-aware autonomous teams

2. DFP with voluntary communication

[IEEE TAC 2018, IEEE TAC 2018, Aydin & Eksin 2020]

DFP in unknown environments

3. Learning in near-potential games

[Aydin et al 2021]

## Networks and uncertain environments





- Graph with N = 8 agents and connections
- Agent 1 has 4 neighbors

n(1) = (2,3,7,8)Time-varying, and random graphs

- Environment  $\theta$
- Agent 1 has signal  $s_1$  about environment, e.g.,

 $s_1 = \theta + \epsilon_1$ 

with noise  $\epsilon_1$ 

# Interactive decision-making problem





- Repeated decision-making  $a_{1,t}$
- Agents act with respect to objectives (payoff)

 $u_1(a_{1,t}, \boldsymbol{a_{-1,t}}, \boldsymbol{\theta})$ 

- Payoff depends on actions of others  $-1 = N \setminus 1$
- Messages from neighbors  $m_{2,t}, m_{3,t}, m_{7,t}, m_{8,t}$
- Information of agent 1

 $I_{1,t+1} = \{I_{1,t}, S_{1,t}, m_{n(1),t}\}$ 

$$a_{1,t+1} = \arg \max_{a_1} E[u_1(a_1, a_{-1,t+1}, \theta) | I_{1,t+1}]$$

• Strategic reasoning by considering motives of others based on information

Model

# Game theory in networked systems

• Game theory is concerned with decision-making of self-interested individuals



- Information of agent 1:  $I_{1,t+1} = \{I_{1,t}, s_{1,t}, m_{n(1),t}\}$ 
  - Strategy of agent 1  $\sigma_{1,t}(I_{1,t})$ : Information  $\rightarrow$  Action
- Strategy profile of all agents

$$\boldsymbol{\sigma} := \{\sigma_{i,t}\}_{i=1,\dots,N,t=1,\dots,\infty}$$

- Agents have different information  $I_{1,t} \neq I_{2,t}$
- Reason about the information of others based on strategy profile  $\sigma$



# Equilibrium behavior



- Space of play  $\Omega = \Theta \times (S \times A)^{\mathbb{N}}$
- Prior *P* on  $\Theta \times S^{\mathbb{N}}$  induce a distribution on  $\Omega$  with strategy profile  $\sigma$ History *L*.



Definition (Bayesian-Nash equilibrium)

Strategy profile  $\sigma^*$  and beliefs  $P_{\sigma^*}(\cdot|I_{i,t})$  that satisfy

$$E_{\sigma^*}\left[u_i(\sigma_{i,t}^*, \sigma_{-i,t}^*, \theta) \middle| I_{i,t}\right] \ge E_{\sigma^*}\left[u_i(a_i, \sigma_{-i,t}^*, \theta) \middle| I_{i,t}\right] \quad I_{i,t} \in \mathcal{I}_i, \forall i$$

BNE is optimal with respect to strategies of other agents given local information.

## Equilibrium behavior – block diagram





**Bayesian Network Games (BNG)** 

# Asymptotic learning in BNG



• What happens when individuals act according to BNE (optimal) at each step?

### Theorem (w/Molavi, Ribeiro, Jadbabaie, Operations Research 2015)

If agents play a coordination game and message their actions, then they

- a) Consensus:  $\lim_{t\to\infty} \sigma_{i,t}^* \sigma_{j,t}^* = 0$  almost surely
- **b)** Information aggregation:  $\lim_{t\to\infty} E_{\sigma^*}[\theta|I_{i,t}] = E_{\sigma^*}[\theta|I_{\infty}]$  almost surely
- Reaching consensus in actions implies
  - Ex-ante identical payoffs
  - $E_{\sigma^*}[\theta | I_{i,t}] = E_{\sigma^*}[\theta | I_{j,t}]$
- Not necessarily aggregate information
  - True generically



Bayesian social learning: Borkar & Varaiya 1982 IEEE TAC, Jadbabaie et al 2012 GEB, Jackson & Kalai 1997 GEB

### Communication-aware game-theoretic learning algorithms



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Persisting uncertainty among teams

**3. Learning in Near Potential Games** 

[Aydin et al 2021]



# Task assignment problem



- Communication network of 5 robots
- 5 Targets



Global Objective: Cover all targets with minimum effort

$$u_i(T, others, \theta) = - \begin{cases} 0 & \text{if another pick T} \\ d(\theta_T, x_i)^{-1} & \text{o.w.} \end{cases}$$

- State  $\theta$  is the location of targets
- Noisy information about the locations

 $signal = f(\theta_{T1}, noise)$ 

Arslan, Marden & Shamma 2007 ASME JDSMC Richards, Bellinghem, Tillerson & How 2002 AIAA GNC

# Task assignment – local algorithm



- Consider agent 3 with location  $x_3$
- Neighbors  $n(3) = \{4, 5\}$



- 1. Initial estimate *congestion* at each target
- 2. Subtract congestion caused by self
- 3. Compute *expected utility* from each T
  - $u_i(T4, estimate, \hat{\theta}) = d(\hat{\theta}_{T4}, x_3)^{-1}$
- 4. Pick target  $a_{3,1}$ = T4
- 5. Move in the estimated direction
- 6. Update congestion caused at each target  $cong_{i,t}(T4) = \alpha \times cong_{i,t}(T4) + (1 \alpha)$
- 7. Share congestion estimate with n(3)
- 8. Update congestion estimates averaging
- 9. Update location estimates  $\hat{\theta}$
- 10. Go to step 2 and repeat

Decentralized Fictitious Play (D-FP) algorithm

# Decentralized fictitious play in action

- Common initial estimates
- Gaussian independent signals about target locations





GRITSBot [Pickem et al.,2015]

• Underlying communication network, and constant (successful) communication attempts



## Standard fictitious play with inertia



- Agents assume other agents use stationary strategies (even though they are not)
- Empirical frequency of past actions:  $f_{j,t} \in \Delta A$ , A is the set of finite actions

$$\sigma_{j,t} := f_{j,t} = (1 - \alpha)f_{j,t-1} + \alpha \Phi(a_{j,t})$$

- Fading constant:  $\alpha$  (can depend on time, e.g.,  $\alpha = \frac{1}{t}$ )

- Mapping from action to the probability over the action space:  $\Phi(a_{j,t}) \in \Delta A$
- Expected utility of agent given the empirical frequencies of other agents  $f_{-i,t} = \{f_{j,t}\}_{j \in N \setminus i}$

$$u_{i}(a, f_{-i,t}, \theta) = \sum_{a_{-i}} u_{i}(a, a_{-i}, \theta) f_{-i,t}(a_{-i})$$
  
Best respond with inertia:  $a_{i,t} = \begin{cases} \arg \max u_{i}(a, f_{-i,t}, \theta) & w. prob. \ 1 - \rho \\ a_{i,t-1} & w. prob. \ \rho \end{cases}$ 

## Standard fictitious play with inertia



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$$u_{i}(a, f_{-i,t}, \theta) = \sum_{a_{-i}} u_{i}(a, a_{-i}, \theta) f_{-i,t}(a_{-i})$$
(arg max  $u_{i}(a, f_{-i}, \theta)$  w prob  $1 - \theta$ 
State and empirical frequencies are unknown
$$u_{i,t-1}$$

### **Decentralized-FP with inertia**



- Agent *i*'s *belief* of agent *j*'s strategy:  $f_{j,t}^i \in \Delta A$
- Agent *i*'s *belief* of others' future actions:  $f_{-i,t}^i$
- Agent *i*'s *belief* of the environment state  $\theta$ :  $\hat{\theta}_t^i$

1) Inertial best-response: 
$$a_{i,t} = \begin{cases} \arg \max u_i \left(a, f_{-i,t-1}^i, \widehat{\theta}_{t-1}^i\right) & w. prob. \ 1 - \rho \\ a_{i,t-1} & w. prob. \ \rho \end{cases}$$

2) Update local empirical frequency:  $f_{i,t} = (1 - \alpha)f_{i,t-1} + \alpha \Phi(a_{i,t})$ 

3) Share beliefs  $\{f_{j,t-1}^i\}_{j \in \mathbb{N}}$  where  $f_{i,t} = f_{i,t-1}^i$  with current neighbors

**Update** agent *i*'s belief on *j*'s frequency:  $f_{j,t}^i = \sum_{k \in N} w_{j,k}^i(t) f_{j,t}^k$ 

- Agent *i*'s weight on *k*'s belief on *j*'s frequency:  $w_{j,k}^{i}(t)$ 



## **Decentralized-FP with inertia**



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### **Action-based learning in games:**

Marden, Arslan & Shamma 2009 IEEE TAC, Monderer & Shapley 1996 JET Distributed convex optimization:

Nedic & Ozdaglar 2009 TAC, Chen & Sayed 2012 TSP - Agent *i* s weight on *k* s benef on *j* s frequency: *w<sub>j,k</sub>(i)* 



## DFP converges in potential games



### Theorem (w/Swenson, Kar, Ribeiro, IEEE TAC 2018; Arefizadeh, Asilomar 2019)

- 1) Potential games (a function  $u(\cdot)$  that captures incentives of agents)
- 2) Asymptotically **weakly agree** on the state estimate  $(\hat{\theta}_t^i \xrightarrow{w} \hat{\theta})$ ,
- 3) Time-varying network:
  - a. Union of edges over a finite horizon constitute a strongly connected network
  - b. Weights sum to 1 (row stochastic), and positive only when neighbors

 $\{a_t\}_{t\geq 1}$  converges to a pure-strategy Nash equilibrium almost surely.



- Union of edges over times **1**, **2** and **3** yields a connected network!
- Information needs to be able to travel from one node to another in finite time

## DFP converges in potential games



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## Toward communication efficient decentralized algorithms



- Communicating at each step is costly (energy, bandwidth)
  - In DFP, there are  $N \times |n(i)|$  messages shared at each step
  - Each message is matrix with  $N \times |A|$  values
- Communication may be subject to failures, thus it may not be possible
  - Wireless communication is subject to failures
- Existing efficient communication protocols in distributed optimization:
  - One-bit communication, Communication censoring
  - Slows down convergence but reduces communication
- A general condition for the communication protocol  $\,$

convergence of DFP

- First and second order belief-based communication protocols
- The setup is for random communication networks



## Random communication networks

Random point-to-point communication

 $c_{ki}(t) \sim Bernoulli(p_{ki}(t))$ 

where  $0 < p_{ki}(t) \leq 1$ 

Positive probability of communication between each agent

 $\label{eq:Algorithm 1} \mbox{DFP with voluntary communication}$ 

- 1: Input:  $\rho, \epsilon$  and communication specific parameters.
- 2: for  $t = 1, 2, \cdots$ , do
- 3: Best-response with inertia
- 4: Communication protocol
- 5: Belief update
- 6: **end for**





## **DFP with Voluntary Communication**



• Agnostic to the specific communication protocol as long as the following condition holds:

#### Condition (Prediction convergence under static environments)

If agent *j* repeats an action  $a_j \in A$  for  $T \ge \overline{T}$  times after t > 0, then agent *i* learns agent *j*'s action  $a_j$  with finite probability, i.e.  $P(|a_{j,t+T} - f_{j,t+T}^i| \le \eta |H(t+T)) \ge \hat{\epsilon}$ .

• Any agent is able to learn the repeated action of another agent with positive probability

# Weakly-acyclic games





- Congestion games: *m* resources, value of a resource decreases with number of players using
- Autonomous systems with global objectives are potential games

#### Definition (Weakly-acyclic games)

A game  $\Gamma$  is weakly acyclic if from any joint action profile, there exists a best-response path ending at a pure Nash equilibrium.

# Convergence of DFP type algorithms



#### Theorem (w/Aydin, Arxiv 2020)

Given the prediction convergence under static environments is satisfied, the actions in DFP with voluntary communication converge to a pure NE of any weakly acyclic game almost surely in finite time.



# Proof method: absorbing Markov Chain



### Condition (Prediction convergence under static environments)

If action profile *a* is repeated *T* times after t > 0 then  $\arg \max_{\alpha} u_i(\alpha, f_{-i,t+T}^i) = \arg \max_{\alpha} u_i(\alpha, a_{-i})$ 

Let  $a = \{B, B, B, A\}$  be the repeated action profile

	1	2	•••	t	t+1		t+7	<b>•</b>
	A	Α		В	В		В	
2	В	Α		В	В		В	Estimated best response =
3	В	В		В	В		В	Best response to actual
4	В	В		A	A		A	

# Proof method: absorbing Markov Chain



### Lemma (positive probability of reaching NE)

Let  $a_t$  for  $t \ge 1$  be generated by FP algorithm with inertia. For all  $t \ge \overline{t}$ ,  $P(Pure Nash equilibrium a^* is reached starting from time t) > \epsilon$ 

• Weakly-acyclic  $\longrightarrow$  From any action a there exists a finite best-response path to  $a^*$ 

### Start from action $a_t = \{B, A, B, A\}$ , let $a^* = \{B, B, B, A\}$ be a NE of the game

	$t \geq \overline{t}$	•••	t + T	' — 1	t+T
	В		В	w. prob. $ ho$	В
2	A		A	$\arg \max_{\alpha} u_2(\alpha, \frac{a_{-i}}{a_{-i}}) =$	В
3	В		B	w. prob. $ ho$	В
4	A		A	w. prob. $ ho$	A

# Proof method: absorbing Markov Chain



### Lemma (absorption property of pure Nash equilibria)

 $\exists T \text{ such that after } t > 0$  if Nash equilibrium action  $a^*$  is repeated for T periods, then future actions will be Nash equilibrium, i.e.,  $a_{t+\tau} = a^*$  for all  $\tau > T$ .

• Use the condition

Let  $a^* = \{B, B, B, A\}$  be a NE of the game with common belief

	1	2		$t > \overline{t}$	t + 1		t + T - 1	$t + \tau$	
	Α	A		В	В		В	В	
2	В	A		В	В		В	В	•••
3	В	В	•••	В	В	•••	В	В	
4	В	В		A	A		Α	A	

## Learning-aware communication protocols for DFP

• Protocols that rely on these two metrics

Novelty of information  $\implies H_{ii}(t) = |f_{i,t} - \Phi(a_{i,t})|$ Belief mismatch  $\implies H_{ij}(t) = |f_{i,t} - f_{i,t}^{j}|$ 

- (CC) Communication censoring based on novelty of information:
  - Agent *i* attempts to send empirical frequency to *all agents*
- (CV) Voluntary communication based on novelty and belief mismatch :
  - Agent *i* attempts to send empirical frequency to agent *j*
  - Provides a preference ranking of neighbors to communicate
- (L) Limited bandwidth communication
  - Agent *i* attempts to send leading action and its frequency to agent *j*
- Any combination of protocols **C**, **V** or **L** satisfies the condition for  $\eta_1$ ,  $\eta_2$



 $H_{ii}(t) > \eta_1$ 





### Target assignment game



- N = 5 agents select among K = 5 targets to maximize coverage
- Agents move at constant speeds in the direction
- Positions affect the probability of successful communication

 $p_{ij}(t) = \beta_{ij}(t)e^{-r|x_i(t)-x_j(t)|^2}$ 

### where routing rate $\beta_{ij}(t)$ and fading constant r

- Chance of communication drops with distance between *i* and *j*
- Routing rate  $\beta_{ij}(t)$  can be determined by the sender
  - Inversely proportional to belief mismatch  $H_{ij}$
- Communication-aware mobility: Mobility can be "optimized" to account for communication





- Communication parameters: censoring  $\eta_1=0.1$  and mismatch  $\eta_2=0.4$
- DFP parameters: fading  $\alpha = 0.05$  and inertia  $\rho = 0.05$



- Voluntary communication (C) and mobility-aware V-com (MC) have comparable convergence
- By t = 20, attempt drop below 40%, more than 60% reduction in communication attempts



- Communication parameters: censoring  $\eta_1 = 0.1$  and mismatch  $\eta_2 = 0.4$
- DFP parameters: fading  $\alpha = 0.05$  and inertia  $\rho = 0.05$



- Voluntary communication (C) and mobility-aware V-com (MC) have comparable convergence
- Total belief mismatch is lower in standard DFP



- Communication parameters: censoring  $\eta_1=0.1$  and mismatch  $\eta_2=0.4$
- DFP parameters: fading  $\alpha = 0.05$  and inertia  $\rho = 0.05$



- Voluntary communication (C) and mobility-aware V-com (MC) have comparable convergence
- MC-DFP has higher rate of successful communication initially



- Communication parameters: censoring  $\eta_1=0.1$  and mismatch  $\eta_2=0.4$
- DFP parameters: fading  $\alpha = 0.05$  and inertia  $\rho = 0.05$



- Voluntary communication (C) and mobility-aware V-com (MC) have comparable convergence
- In MC-DFP, agents stick together until they resolve their differences

### Communication-aware game-theoretic learning algorithms



#### Networked multi-agent systems

1. Bayesian network games

[IEEE SPM 2013, IEEE TSP 2014, OR 2015]



Communication-aware autonomous teams

2. DFP with voluntary communication

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Persisting uncertainty among teams

**3. Learning in Near-Potential Games** 

[Aydin et al 2021]





## Persisting uncertainty



- Environmental uncertainty may not be resolved
  - Agents may stop receiving signals
  - Agents may stop communicating
- What can we say when uncertainty is not resolved?
  - I.e., when consensus is not possible

- Framework of *near-potential games* 
  - Relaxation of potential games  $\hat{\Gamma} = (N, A^N, u)$
  - Defines a game  $\Gamma = (N, A^N, \{u_i\}_{i \in N})$  based on its *closeness to the nearest potential*
- Premise: when there is disagreement, game agents play is near the potential game



## Near-potential games



#### Definition (Maximum Pairwise Difference)

Consider two games  $\Gamma$  and  $\hat{\Gamma}$ . Let  $d_{a'_i,a}^{\Gamma} := u_i(a'_i, a_{-i}) - u_i(a_i, a_{-i})$  difference in utility functions when agent i deviates from action profile  $a = (a_i, a_{-i})$  and takes action  $a'_i$ . MPD is  $d(\Gamma, \hat{\Gamma}) = \max_{i \in N, a'_i \in A, a \in A^N} |d_{a'_i,a}^{\Gamma} - d_{a'_i,a}^{\hat{\Gamma}}|.$ 

• MPD based on the difference in agent payoffs resulting from *unilateral changes* 

### Definition ( $\delta$ Near-potential games)

The game  $\Gamma$  is a  $\delta$  near-potential game if there exists a potential game  $\hat{\Gamma}$  within  $d(\Gamma, \hat{\Gamma}) < \delta$ .

- Finding the nearest potential game and its potential function (Candogan et al, 2011)
- Focus on learning in near-potential games assuming potential function is known

## Convergence of DFP in near-potential games



1) **Best-response**:  $a_{i,t} = \underset{a_i \in A}{\operatorname{arg max}} u_i(a_i, f_{-i,t-1}^i)$ 

2) Update local empirical frequency:  $f_{i,t} = (1 - \alpha)f_{i,t-1} + \alpha \Phi(a_{i,t})$ . where  $\alpha = \frac{1}{t}$ 

3) Share beliefs  $\{f_{j,t-1}^i\}_{j \in \mathbb{N}}$  where  $f_{i,t} = f_{j,t-1}^i$  with current neighbors n(i,t)

**Update** agent *i*'s belief on *j*'s frequency: 
$$f_{j,t}^i = \sum_{k \in N} w_{j,k}^i(t) f_{j,t}^k$$

- A few differences: no inertia, empirical frequency is computed using weight  $\frac{1}{r}$
- Note: we do not have an environment state to disagree on
  - Implicit in the near potential game framework

## Convergence of DFP in near-potential games



#### Theorem (Aydin et al, Arxiv 2021)

 $\Gamma$  is a  $\delta$ -near-potential game with closest potential game with function  $u(\cdot)$ . Suppose a time-varying communication network:

a. Union of edges over a finite horizon constitute a strongly connected network

b. Weights sum to 1 (row stochastic), and positive only when neighbors

If the empirical frequencies  $f_t$  are  $\epsilon$  away from NE, then given large enough T > 0, for t > T

$$u(f_{t+1}) - u(f_t) \ge \frac{\epsilon - N\delta}{t+1} - O(\frac{\log t}{t^2})$$

- Potential function value  $u(f_t)$  improves until near Nash equilibrium
- Main result:  $f_t \in \{\sigma \in \Delta A^N | u(\sigma) \ge \min_{y \in \Delta_N \delta + \epsilon} u(y)\}$  for large t > 0
  - Convergence to better potential value than potential function value of an approx. NE

## Target assignment game with unknown target locations



- Agents start from random initial positions around the center & ring and star com. networks
- Target locations heta are unknown & Agents receive noisy signals about heta for 10 steps



- Different estimates of target locations generates a near-potential game
- Convergence to NE of the ``closest'' potential game in finite time

### Persisting uncertainty among teams



#### Networked multi-agent systems

### 1. Bayesian network games, Distributed fictitious play (DFP)

[IEEE SPM 2013, IEEE TSP 2014, OR 2015]



Communication-aware autonomous teams

2. DFP with voluntary communication

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## Learning-aware communication in distributed algorithms



### Networked multi-agent systems, DFP, communication protocols, persisting uncertainty











Sarper Aydin: <a href="mailto:sarper.aydin@tamu.edu">sarper.aydin@tamu.edu</a>

#### Group members:

- Dr. Hossein Khazaei
- <u>Soham Das</u>
- <u>Furkan Sezer</u>

#### **Collaborators:**

- Alejandro Ribeiro, UPenn
- Ali Jadbabaie, MIT
- Pooya Molavi, Northwestern U.
- Jeff S. Shamma, UIUC
- Keith Paarporn, UC Santa Barbara
- Brian Swenson, Princeton
- Soummya Kar, Carnegie Mellon
- Alfredo Garcia, Texas A&M



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