

Achievability of Efficient Satisfaction Equilibria in Self-Configuring Networks [2]



F. Mériaux*, S. M. Perlaza†, S. Lasaulce*, Z. Han+, and H. V. Poor†

* Laboratoire des Signaux et Systèmes - LSS (CNRS-SUPELEC-Paris Sud),

† Department of Electrical Engineering, Princeton University,

+ Department of Electrical and Computer Engineering, University of Houston

Game in Satisfaction Form [3]

A game in satisfaction form is fully described by the following triplet

$$\bar{G} = (\mathcal{K}, \{\mathcal{A}_k\}_{k \in \mathcal{K}}, \{f_k\}_{k \in \mathcal{K}}). \quad (1)$$

- \mathcal{K} represents the set of players,
- \mathcal{A}_k is the strategy set of player $k \in \mathcal{K}$,
- the correspondence f_k determines the set of actions of player k that allows its satisfaction given the actions played by all the other players.

Efficient Satisfaction Equilibrium

An action profile \mathbf{a}^* is an ESE for the game $\bar{G} = (\mathcal{K}, \{\mathcal{A}_k\}_{k \in \mathcal{K}}, \{f_k\}_{k \in \mathcal{K}})$, with cost functions $\{c_k\}_{k \in \mathcal{K}}$, if

$$\forall k \in \mathcal{K}, \mathbf{a}_k^* \in f_k(\mathbf{a}_{-k}^*), \quad (2)$$

and

$$\forall k \in \mathcal{K}, \forall \mathbf{a}_k \in f_k(\mathbf{a}_{-k}^*), c_k(\mathbf{a}_k) \geq c_k(\mathbf{a}_k^*). \quad (3)$$

Best response dynamics

$$BR_k(\mathbf{a}_{-k}) = \arg \min_{\mathbf{a}_k \in f_k(\mathbf{a}_{-k})} c_k(\mathbf{a}_k). \quad (4)$$

At step $n+1$ of the algorithm, only one player updates its action:

$$\mathbf{a}_k^{(n+1)} = BR_k(\mathbf{a}_1^{(n+1)}, \dots, \mathbf{a}_{k-1}^{(n+1)}, \mathbf{a}_{k+1}^{(n)}, \dots, \mathbf{a}_K^{(n)}). \quad (5)$$

Theorem (Convergence of the BRD [1, 5])

Assume that for all $k \in \mathcal{K}$, $f_k(\cdot)$ is nonempty and compact for all the values of their arguments, $f_k(\cdot)$ has either the ascending or the descending property and $f_k(\cdot)$ is continuous. Then the following holds:

- (i) An ESE exists.
- (ii) If the dynamics start with the action profile associated with the highest or lowest effort in $c_k(\cdot)$, for all $k \in \mathcal{K}$, the BRD converge monotonically to an ESE.
- (iii) If the dynamics start from an SE, the trajectory of the best response converges to an ESE. It monotonically evolves in all components.
- (iv) In a two-player game, the BRD converge to an ESE from any starting point.

Power control game [4, 6]

- K transmitter/receiver pairs denoted by index $k \in \mathcal{K}$.
- Transmitter k uses power level $p_k \in \mathcal{A}_k$, with \mathcal{A}_k defined as a compact sublattice.
- For every couple $(i, j) \in \mathcal{K}^2$, we denote by g_{ij} the channel gain coefficient between transmitter i and receiver j .
- The considered metric for each pair k is the Shannon rate given by

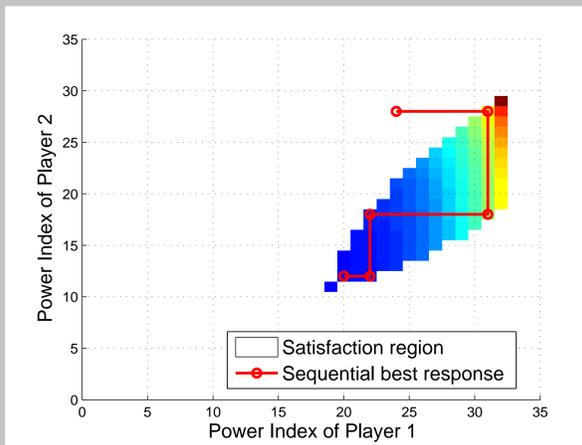
$$u_k(p_k, \mathbf{p}_{-k}) = \log_2 \left(1 + \frac{p_k g_{kk}}{\sigma_k^2 + \sum_{j \neq k} p_j g_{jk}} \right) \quad [\text{bps/Hz}], \quad (6)$$

where σ_k^2 is the noise variance at receiver k .

The QoS requirement for each pair k is to have a channel capacity $u_k(p_k, \mathbf{p}_{-k})$ higher than a given threshold Γ_k bps/Hz. The satisfaction correspondence of link k is then

$$f_k(\mathbf{p}_{-k}) = \left\{ p_k \in \mathcal{A}_k \mid u_k(p_k, \mathbf{p}_{-k}) \geq \Gamma_k \right\} \\ = \left\{ p_k \in \mathcal{A}_k \mid p_k \geq (2^{\Gamma_k} - 1) \frac{\sigma_k^2 + \sum_{j \neq k} p_j g_{jk}}{g_{kk}} \right\}. \quad (7)$$

BRD in the 2-player uplink power control game



BRD in the 3-player uplink power control game

Let us consider $K = 3$ pairs of transmitters/receivers. For all $k \in \mathcal{K}$, transmitter k uses power level $a_k \in \{p^{\min}, p^{\max}\}$. Let consider channel gains such that

$$\begin{aligned} f_1(p^{\min}, p^{\min}) &= f_3(p^{\min}, p^{\min}) = \{p^{\min}, p^{\max}\}, \\ f_1(p^{\min}, p^{\max}) &= f_3(p^{\min}, p^{\max}) = \{p^{\min}, p^{\max}\}, \\ f_1(p^{\max}, p^{\min}) &= f_3(p^{\max}, p^{\min}) = \{p^{\max}\}, \\ f_1(p^{\max}, p^{\max}) &= f_3(p^{\max}, p^{\max}) = \{p^{\max}\}, \end{aligned} \quad (8)$$

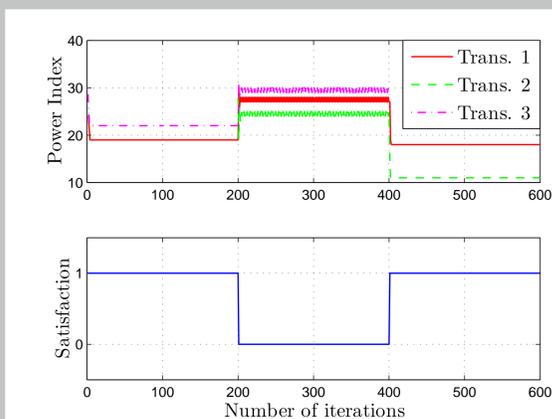
and

$$\begin{aligned} f_2(p^{\min}, p^{\min}) &= \{p^{\min}, p^{\max}\}, \\ f_2(p^{\min}, p^{\max}) &= \{p^{\max}\}, \\ f_2(p^{\max}, p^{\min}) &= \{p^{\min}, p^{\max}\}, \\ f_2(p^{\max}, p^{\max}) &= \{p^{\max}\}. \end{aligned} \quad (9)$$

For each pair k , the cost of the power level is given by the identity cost function $c_k(a_k) = a_k$. This game has two ESEs:

- $(p^{\min}, p^{\min}, p^{\min})$ where all the players transmit at their lowest power level. No player has interest in deviating from its action since any other action has a higher cost (even though the player would remain satisfied).
- $(p^{\max}, p^{\max}, p^{\max})$ where all the players have to transmit at maximum power to be satisfied. If one deviates from its action, it will not be satisfied anymore.
- Depending on the initial action profile of the BRD, the BRD may not converge to an ESE. It is the case if the BRD starts at $\mathbf{p}^{(0)} = (p^{\max}, p^{\min}, p^{\max})$.

BRD in the 3-player uplink power control game



Robust blind response dynamics

Define the robust blind response (RBR) by $RBR_k: \mathcal{A} \rightarrow \mathcal{A}_k$, such that :

$$(a_k, \mathbf{a}_{-k}) \rightarrow \begin{cases} a'_k, & \text{if } a'_k \in f_k(\mathbf{a}_{-k}) \text{ and } c_k(a'_k) \leq c_k(a_k), \\ a'_k, & \text{if } a'_k \in f_k(\mathbf{a}_{-k}) \text{ and } a_k \notin f_k(\mathbf{a}_{-k}), \\ a_k, & \text{otherwise,} \end{cases} \quad (10)$$

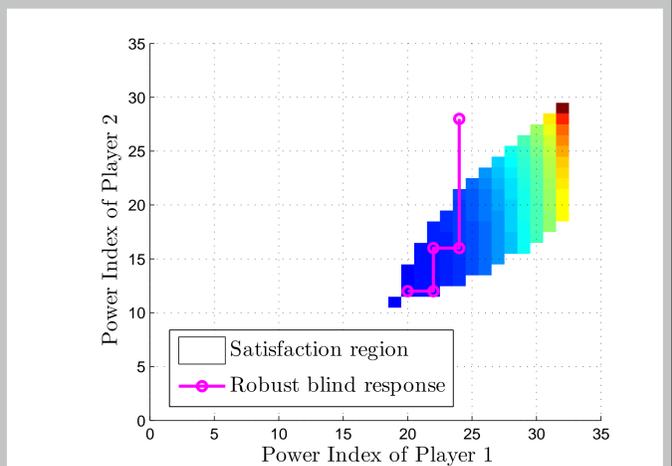
with action a'_k being randomly chosen in \mathcal{A}_k , such that $\forall a_k \in \mathcal{A}_k, \Pr(a'_k = a_k) > 0$.

Theorem (Convergence of the RBRD)

Assume that for all $k \in \mathcal{K}$, $f_k(\cdot)$ is nonempty and compact for all the values of their arguments, $f_k(\cdot)$ has the ascending property and it is continuous, and $c_k(\cdot)$ is strictly increasing. Then, the following holds:

- (i) If the dynamics start from an SE, the sequence of RBRs converges to an ESE. It monotonically decreases in all components.
- (ii) If the dynamics start with the actions associated with the highest effort in $c_k(\cdot)$, $\forall k \in \mathcal{K}$, the sequence of RBRs converges monotonically to an ESE.
- (iii) In a two-player game, the sequence of RBRs converges to an ESE from any starting point.

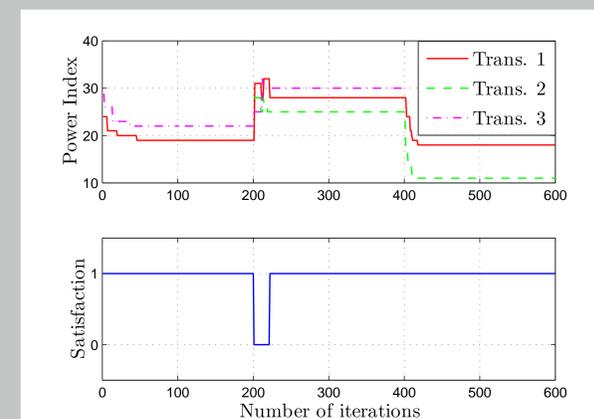
RBRD in the 2-player uplink power control game



Theorem (Discrete action sets)

In the power allocation game defined above, with discrete action sets, i.e., $\forall k \in \mathcal{K}, \mathcal{A}_k = \{p_k^{(1)}, \dots, p_k^{(N_k)}\}$ with N_k the number of power levels in action set \mathcal{A}_k , the RBRD converge to an ESE from any starting point.

RBRD in the 3-player uplink power control game



Conclusion

- RBRD is a behavior rule that converges to an ESE in the general framework of compact sublattices as actions sets.
- Compared to BRD, **less information required** but **longer convergence time**.
- **Main advantage** : In the uplink power control game with discrete actions sets, convergence from any starting action profile!

References

- E. Altman and Z. Altman, S-modular games and power control in wireless networks, *IEEE Transactions on Automatic Control*, 48(5):839–842, May 2003.
- F. Mériaux, S.M. Perlaza, S. Lasaulce, Z. Han, and V. Poor, Achievability of efficient satisfaction equilibria in self-configuring networks, In *Game Theory for Networks*, volume 106, pages 1–15. Springer Berlin Heidelberg, 2012.
- S. M. Perlaza, H. Tembine, S. Lasaulce, and M. Debbah, Quality-of-service provisioning in decentralized networks: A satisfaction equilibrium approach, *IEEE Journal of Selected Topics in Signal Processing*, 6(2):104–116, Apr. 2012.
- G. Scutari, S. Barbarossa, and D.P. Palomar, Potential games: A framework for vector power control problems with coupled constraints, In the *IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP)*, Toulouse, France, May 2006.
- D. D. Yao, S-modular games, with queueing applications, *Queueing Systems*, 21(3-4):449–475, 1995.
- R. D. Yates, A framework for uplink power control in cellular radio systems, *IEEE Journal on Selected Areas in Communications*, 13(7):1341–1347, Sep. 1995.