

# Cooperative Task Processing: A Framework

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(Complexity Group: Seminar on Cooperation)

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## ■ Motivation:

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- Motivation: **Cooperative control is boring**

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- Motivation: **Cooperative control is boring**
  - ◆ Agents are compelled to optimize a global good

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  - ◆ Designs stifle emergent behavior

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  - ◆ Complex designs can have unrealistic communication/shared information requirements

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  - ◆ Looks nothing like the cooperation of interest to biologists and sociologists



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- Innovation:

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  - ◆ Looks nothing like the cooperation of interest to biologists and sociologists
- Innovation: **Framework that introduces interesting cooperation to control engineers**

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- Toward a working definition

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  - ◆ A cooperative act benefits another

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  - ◆ No surprise that agents with global utility function cooperate

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  - ◆ Altruistic (**interesting**) case: Benefit to another at apparent cost to self

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  - ◆ Altruistic (**interesting**) case: Benefit to another at apparent cost to self
- So *altruism* is interesting case of cooperation



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- Hamilton's rule: Cooperation is beneficial when  $c/b < r$  ( $r$ : **relatedness**—function of distance on family tree)

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- Hamilton's rule: Cooperation is beneficial when  $c/b < r$  ( $r$ : **relatedness**—function of distance on family tree)
  - ◆ “No, but I would to save two brothers or eight cousins.” (J.B.S. Haldane, in response to whether he would die to save a drowning brother)

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  - ◆ “No, but I would to save two brothers or eight cousins.” (J.B.S. Haldane, in response to whether he would die to save a drowning brother)
  - ◆ Explains altruism among relatives but not friends or worse

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  - ◆ Axelrod developed protocols of reciprocity that cooperate when future encounters are certain
  - ◆ Axelrod's protocols observed in nature by many (e.g., Milinski's sticklebacks, Dugatkin's guppies)

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- Nowak et al. show that cooperation emerges via birth–death processes on networks

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  - ◆ **Non-random assortment** can favor cooperation



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- Nowak et al. show that cooperation emerges via birth–death processes on networks
  - ◆ **Non-random assortment** can favor cooperation
  - ◆ Cooperation thrives when average number of neighbors is low (i.e., when future is tightly bound to others)

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- Trivers suggested that future **reciprocity** can be a surrogate for relatedness
- Nowak et al. show that cooperation emerges via birth–death processes on networks
- Nowak et al. also show that in all cases, *relatedness* can be defined so that Hamilton's  $c/b$  rule holds
  - ◆  $c/b < r, c/b < w, c/b < 1/k$

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- Realm of non-cooperative/competitive game theory

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  - ◆ Techniques typically used to model noise or parameter variations (i.e., competing player whose interests are not necessarily aligned)

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- Realm of non-cooperative/competitive game theory
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  - ◆ Methods also used to model behaviors of human agents interacting with the system

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- Realm of non-cooperative/competitive game theory
  - ◆ Techniques typically used to model noise or parameter variations (i.e., competing player whose interests are not necessarily aligned)
  - ◆ Methods also used to model behaviors of human agents interacting with the system
  - ◆ Ad hoc multi-hop networks (Altman et al., Hubaux et al.) choose to forward packets at cost to local bandwidth/power, but packets are not tasks

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- Task-processing networks described by Perkins and Kumar/Cruz

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- Realm of non-cooperative/competitive game theory
- Task-processing networks described by Perkins and Kumar/Cruz
  - ◆ Flexible manufacturing system, network components  $\implies$  bounded queues/burstiness



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- Realm of non-cooperative/competitive game theory
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  - ◆ Flexible manufacturing system, network components  $\implies$  bounded queues/burstiness
  - ◆ Behaviors are static

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- So we combine task-processing networks with non-cooperative game theory

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- Realm of non-cooperative/competitive game theory
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- So we combine task-processing networks with non-cooperative game theory
  - ◆ Study distributed agent-level behaviors that converge to competitive (Nash) equilibrium

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- So we combine task-processing networks with non-cooperative game theory
  - ◆ Study distributed agent-level behaviors that converge to competitive (Nash) equilibrium
  - ◆ Behaviors rely on little coordination

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- Realm of non-cooperative/competitive game theory
- Task-processing networks described by Perkins and Kumar/Cruz
- So we combine task-processing networks with non-cooperative game theory
  - ◆ Study distributed agent-level behaviors that converge to competitive (Nash) equilibrium
  - ◆ Behaviors rely on little coordination
  - ◆ Competitive equilibrium respects both local and global utility

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- $\mathcal{A} \subset \mathbb{N}$ : Set of *task-processing agents*
- $\mathcal{P} \subseteq \{(i, j) \in \mathcal{A}^2 : i \neq j\}$ : Directed arcs connecting distinct agents
- $\mathcal{V}_i \triangleq \{j \in \mathcal{A} : (j, i) \in \mathcal{P}\}$ : Set of *conveyors* for each  $i \in \mathcal{A}$
- $\mathcal{C}_i \triangleq \{j \in \mathcal{A} : (i, j) \in \mathcal{P}\}$ : Set of *cooperators* for each  $i \in \mathcal{A}$
- $\mathcal{V} \triangleq \{j \in \mathcal{A} : \mathcal{C}_j \neq \emptyset\}$ : Set of all conveyors
- $\mathcal{C} \triangleq \{i \in \mathcal{A} : \mathcal{V}_i \neq \emptyset\}$ : Set of all cooperators
- $\mathcal{Y}_i \subset \mathbb{N}$ : Possibly empty set of *task types* that arrive at conveyor  $i \in \mathcal{A}$
- $\lambda_j^k \in \mathbb{R}_{>0}$ : Encounter rate of type- $k$  tasks at agent  $j \in \mathcal{A}$
- $\pi_j^k \in [0, 1]$ : Probability that conveyor  $j \in \mathcal{A}$  advertises an incoming  $k$ -type task to its connected cooperators  $\mathcal{C}_j$
- $\gamma_i \in [0, 1]$ : Probability that cooperator  $i \in \mathcal{A}$  volunteers for advertised task from one of its connected conveyors  $\mathcal{V}_i$



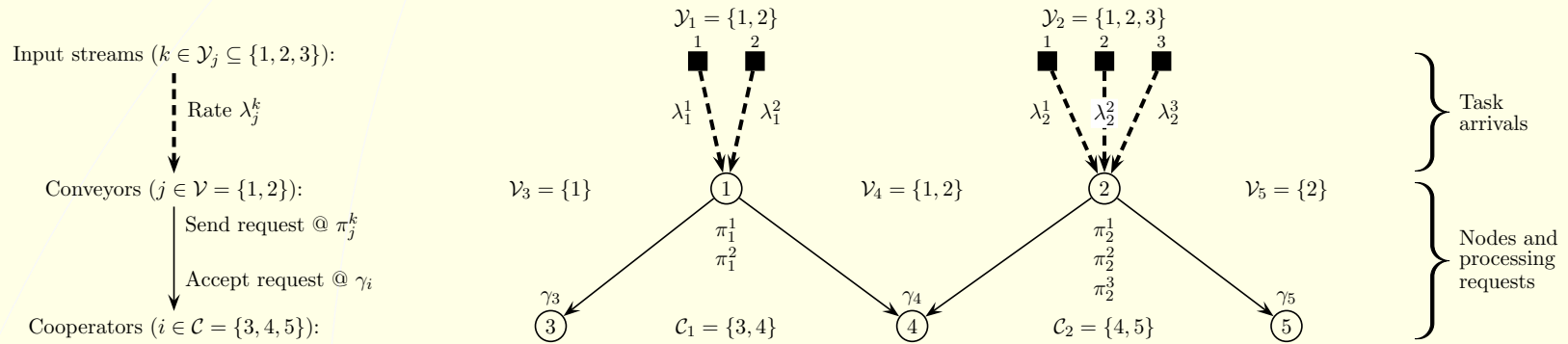


Figure 1: Flexible manufacturing system (FMS)



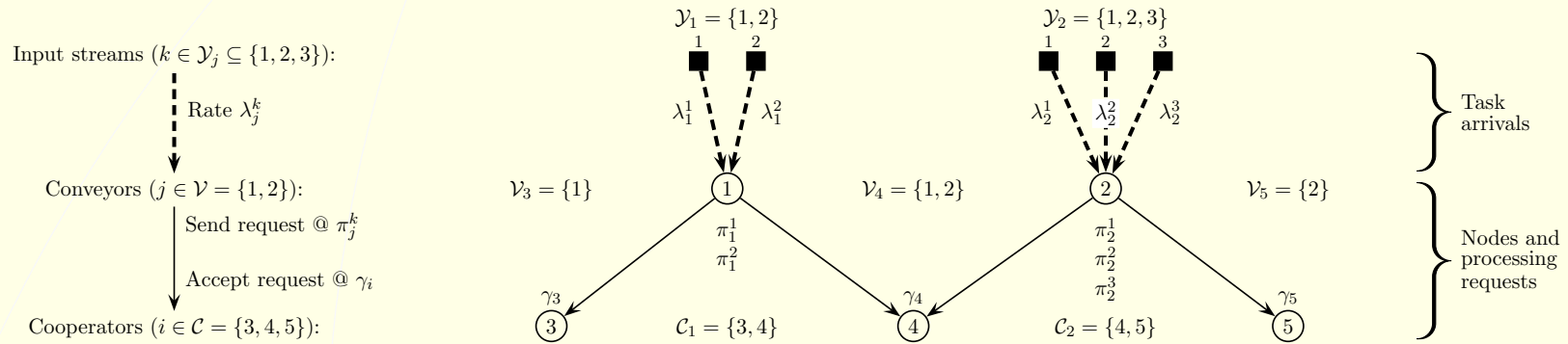


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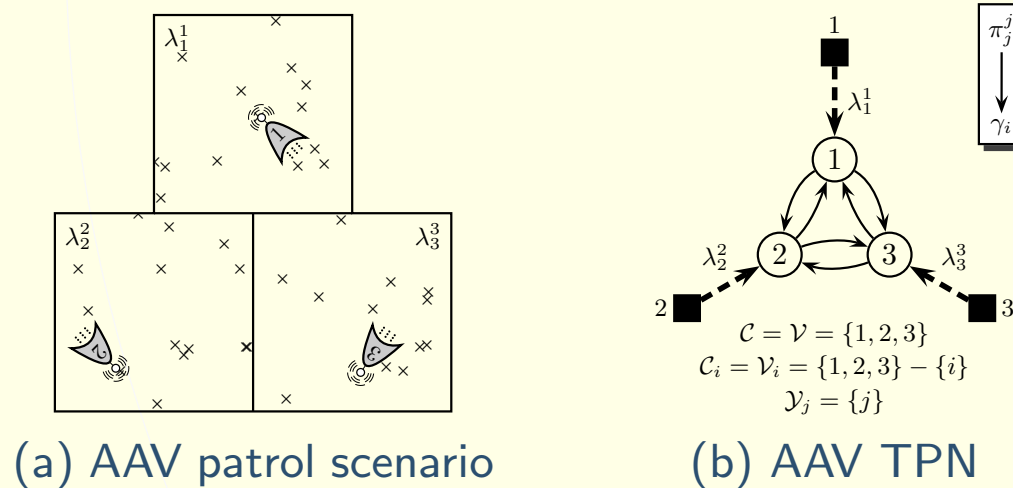


Figure 2: AAV patrol scenario

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$$U_i(\underline{\gamma}) \triangleq \underbrace{b_i + \left(1 - \prod_{j \in \mathcal{C}_i} (1 - \gamma_j)\right) r_i - Q_i p_i(Q_i)}_{\text{Conveyor part — constant with respect to } \gamma_i} + \underbrace{\gamma_i \sum_{j \in \mathcal{V}_i} (p_{ij}(Q_j) - \text{SOBP}_1(\mathcal{C}_j - \{i\}) c_{ij})}_{\text{Pr}(i \text{ awarded task from } j | i \text{ volunteers})}$$

$\text{Pr}(\text{Volunteer from } \mathcal{C}_i | \text{Advertisement from } i)$ 
Cooperator part —  $\gamma_i$  and  $Q_j$  vary with  $\gamma_i$

where

$$b_i \triangleq \sum_{k \in \mathcal{V}_i} \lambda_i^k (b_i^k - c_i^k),$$

$$r_i \triangleq \sum_{k \in \mathcal{V}_i} \lambda_i^k \pi_i^k (r_i^k - (b_i^k - c_i^k)),$$

$$p_i(Q_i) \triangleq \sum_{k \in \mathcal{V}_i} \lambda_i^k \pi_i^k p_i^k(Q_i),$$

are the costs and benefits of local processing on  $i \in \mathcal{V}$ ,

and

$$c_{ij} \triangleq \sum_{k \in \mathcal{V}_j} \lambda_j^k \pi_j^k c_{ij}^k,$$

$$p_{ij}(Q_j) \triangleq \sum_{k \in \mathcal{V}_j} \lambda_j^k \pi_j^k q_{ij}^k p_j^k(Q_j).$$

are the costs and benefits to  $i \in \mathcal{C}$  for volunteering for tasks exported from  $j \in \mathcal{V}_i$ .

$$U_i(\underline{\gamma}) \triangleq \underbrace{b_i + \left(1 - \prod_{j \in \mathcal{C}_i} (1 - \gamma_j)\right) r_i - Q_i p_i(Q_i)}_{\text{Conveyor part — constant with respect to } \gamma_i} + \underbrace{\gamma_i \sum_{j \in \mathcal{V}_i} (p_{ij}(Q_j) - \text{SOBP}_1(\mathcal{C}_j - \{i\}) c_{ij})}_{\text{Pr}(i \text{ awarded task from } j | i \text{ volunteers})}$$

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TPN version 1: Fictitious payment functions added as stabilizing controls.

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# Asynchronous Convergence to Cooperation

Assume that (Payment and topological constraints):

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Assume that (Payment and topological constraints):

1. For all  $i \in \mathcal{C}$  and  $j \in \mathcal{V}_i$ ,  $p_{ij}$  is a stabilizing payment function.

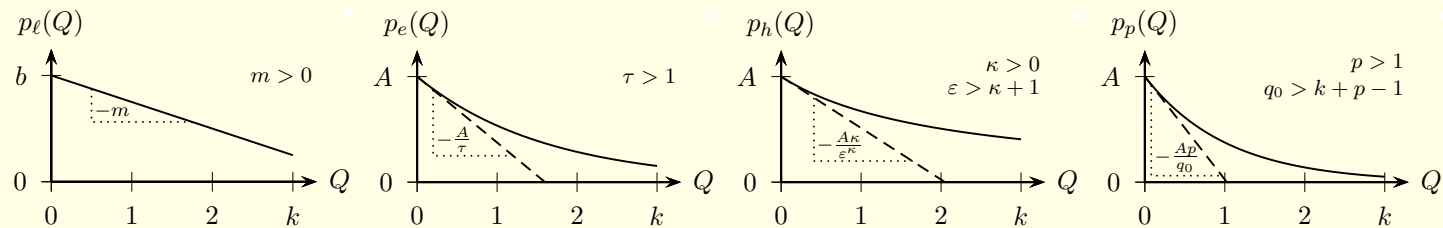


Figure 3: Sample stabilizing payment functions

Assume that (Payment and topological constraints):

1. For all  $i \in \mathcal{C}$  and  $j \in \mathcal{V}_i$ ,  $p_{ij}$  is a stabilizing payment function.
2. For all  $j \in \mathcal{V}$ ,  $|\mathcal{C}_j| \leq 3$  (i.e., no conveyor can have more than 3 outgoing links to cooperators).

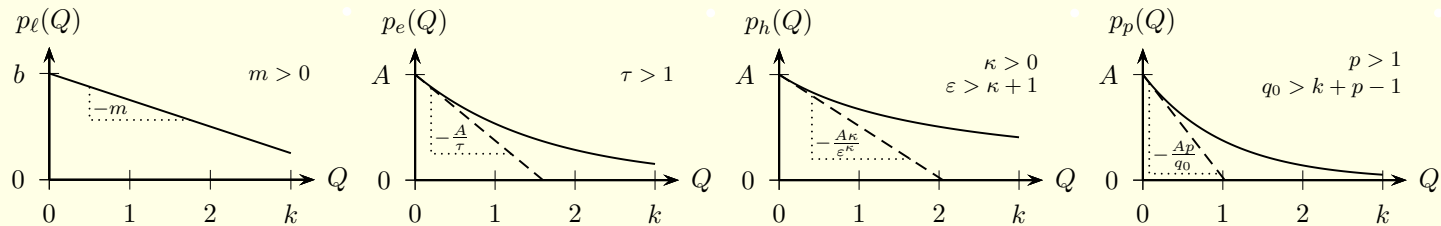


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2. For all  $j \in \mathcal{V}$ ,  $|\mathcal{C}_j| \leq 3$  (i.e., no conveyor can have more than 3 outgoing links to cooperators).
3. For  $i \in \mathcal{C}$  and  $j \in \mathcal{V}_i$ , if  $j$  is a 3-conveyor, then there must be some  $k \in \mathcal{V}_i$  that is a 2-conveyor.

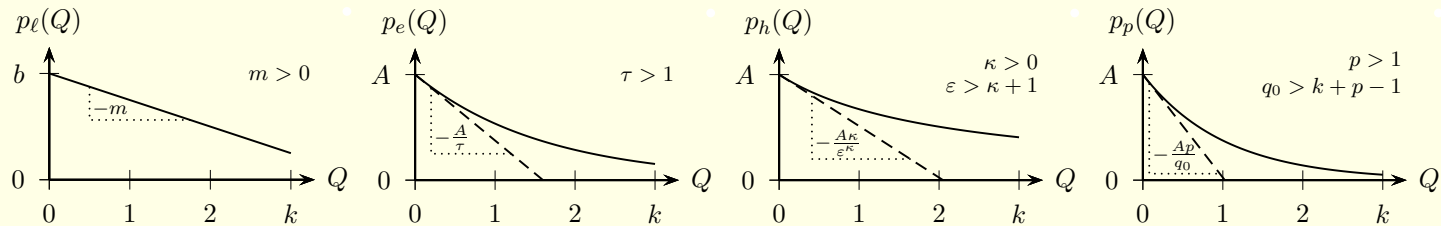


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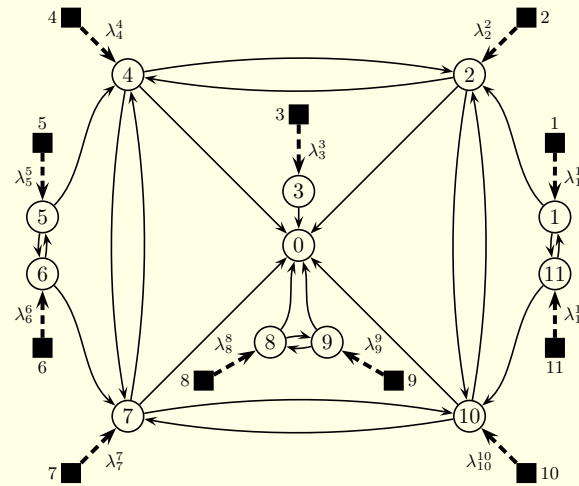


Figure 4: Rich yet stable task-processing network.

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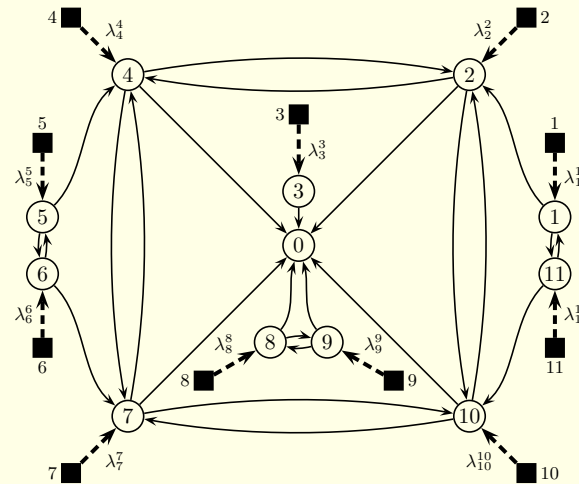


Figure 4: Rich yet stable task-processing network.

- “Pills” stabilize problematic areas by focussing attention.

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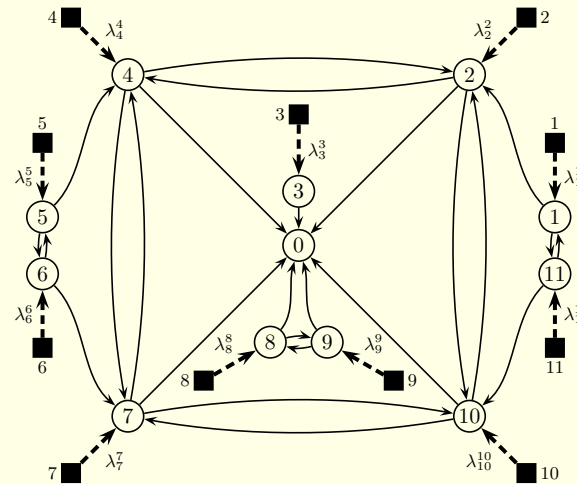


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- “Pills” stabilize problematic areas by focussing attention.
- Future research direction : Stable network *motifs*.

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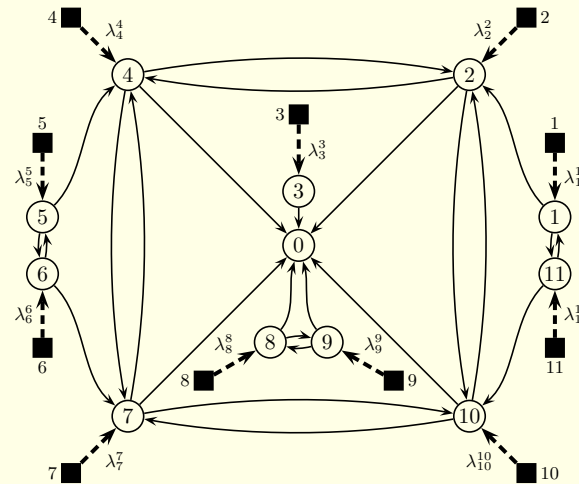


Figure 4: Rich yet stable task-processing network.

- “Pills” stabilize problematic areas by focussing attention.
- Future research direction (for someone else): Stable network *motifs*.

# Totally Asynchronous Algorithm

Define  $T : [0, 1]^n \mapsto [0, 1]^n$  by  $T(\underline{\gamma}) \triangleq (T_1(\underline{\gamma}), T_2(\underline{\gamma}), \dots, T_n(\underline{\gamma}))$   
where, for each  $i \in \mathcal{C}$ ,

$$T_i(\underline{\gamma}) \triangleq \min\{1, \max\{0, \gamma_i + \sigma_i \nabla_i U_i(\underline{\gamma})\}\}$$

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(i.e., gradient ascent)

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(i.e., gradient ascent), where

$$\frac{1}{\sigma_i} \geq 2|\mathcal{V}_i| \max_{k \in \mathcal{V}_i} |p'_{ik}(0)|$$

for all  $\underline{\gamma} \in [0, 1]^n$ .

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$$T_i(\underline{\gamma}) \triangleq \min\{1, \max\{0, \gamma_i + \sigma_i \nabla_i U_i(\underline{\gamma})\}\}$$

(i.e., gradient ascent), where

$$\frac{1}{\sigma_i} \geq 2|\mathcal{V}_i| \max_{k \in \mathcal{V}_i} |p'_{ik}(0)|$$

for all  $\underline{\gamma} \in [0, 1]^n$ . If

$$\min_{j \in \mathcal{V}_i} |p'_{ij}(|\mathcal{C}_j|)| > \left(|\mathcal{V}_i| - \frac{1}{2}\right) \max_{j \in \mathcal{V}_i} |c_{ij}|, \quad \text{for all } i \in \mathcal{C},$$

then the totally asynchronous distributed iteration (TADI) sequence  $\{\underline{\gamma}(t)\}$  generated with mapping  $T$  and the outdated estimate sequence  $\{\underline{\gamma}^i(t)\}$  for all  $i \in \mathcal{C}$  each converge to the unique Nash equilibrium of the cooperation game.

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# Totally Asynchronous Algorithm

Define  $T : [0, 1]^n \mapsto [0, 1]^n$  by  $T(\underline{\gamma}) \triangleq (T_1(\underline{\gamma}), T_2(\underline{\gamma}), \dots, T_n(\underline{\gamma}))$  where, for each  $i \in \mathcal{C}$ ,

$$T_i(\underline{\gamma}) \triangleq \min\{1, \max\{0, \gamma_i + \sigma_i \nabla_i U_i(\underline{\gamma})\}\}$$

(i.e., gradient ascent), where

$$\frac{1}{\sigma_i} \geq 2|\mathcal{V}_i| \max_{k \in \mathcal{V}_i} |p'_{ik}(0)|$$

for all  $\underline{\gamma} \in [0, 1]^n$ . If ( $\propto$  Hamilton's rule on networks)

$$\overbrace{\min_{j \in \mathcal{V}_i} |p'_{ij}(|\mathcal{C}_j|)|}^{\text{Benefit}} > \overbrace{\left(|\mathcal{V}_i| - \frac{1}{2}\right)}^{\text{Relatedness}} \overbrace{\max_{j \in \mathcal{V}_i} |c_{ij}|}^{\text{Cost}}, \quad \text{for all } i \in \mathcal{C},$$

then the totally asynchronous distributed iteration (TADI) sequence  $\{\underline{\gamma}(t)\}$  generated with mapping  $T$  and the outdated estimate sequence  $\{\underline{\gamma}^i(t)\}$  for all  $i \in \mathcal{C}$  each converge to the unique Nash equilibrium of the cooperation game.

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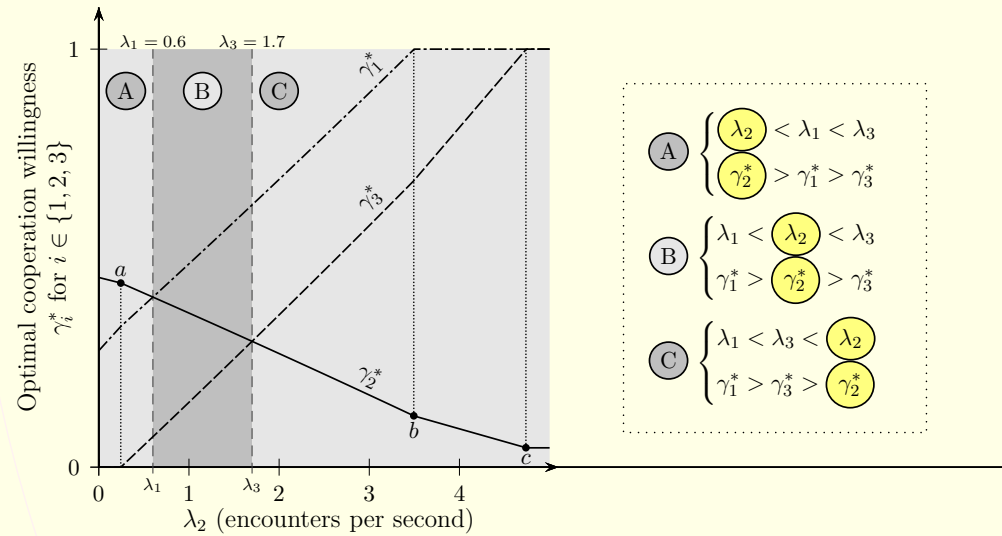


Figure 5: Simulation of AAV patrol scenario.

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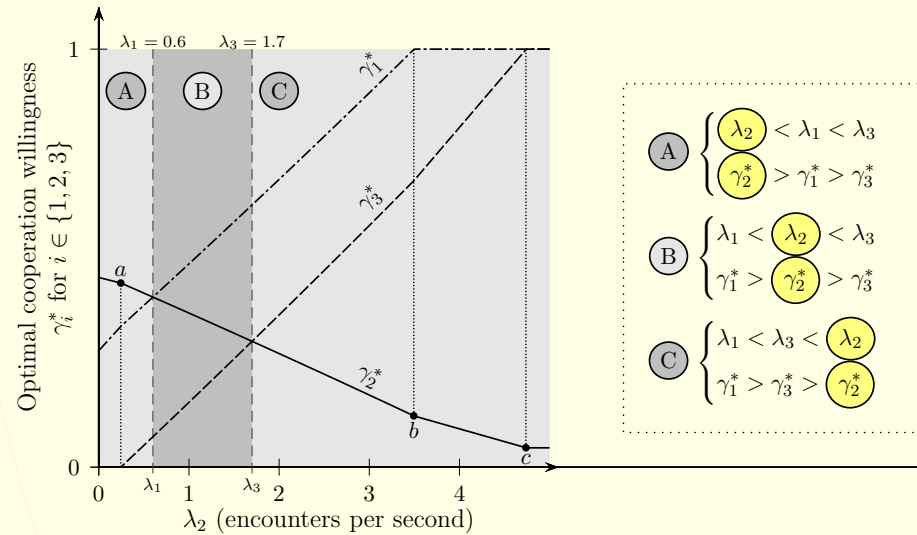


Figure 5: Simulation of AAV patrol scenario.

- Converges to predicted Nash equilibrium.

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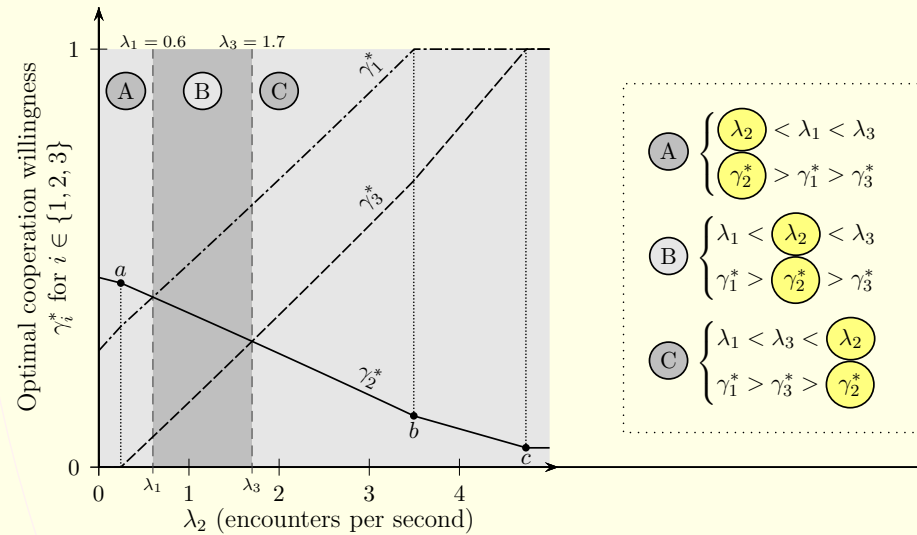


Figure 5: Simulation of AAV patrol scenario.

- Converges to predicted Nash equilibrium.
- Increases in one encounter rate (e.g.,  $\lambda_2$ ) cause equilibrium shift so neighbors (e.g., 1 and 3) help more and agent (e.g., 2) helps less.

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## ■ Future directions:

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- Future directions:
  - ◆ Germ of a framework; lots more to generalize.

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- Future directions:
  - ◆ Germ of a framework; lots more to generalize.
  - ◆ Lots of information still needed to be broadcasted (or known a priori); an improvement would approximate individual gradients in a stable way.



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- **Thanks!** Questions?