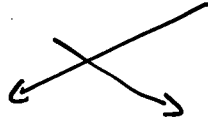


no, too good for pl. 2

$$\exists a \in \Gamma_1(s) \quad \forall b \in \Gamma_2(s). \tau(s, a, b) \in T.$$



$$\forall b \in \Gamma_2 - . \exists a \in \Gamma_1 . \tau(s, a, b) \in T.$$

no, too good for pl. 1



$$\inf_x \sup_y f(x, y) \geq \sup_y \inf_x f(x, y)$$



$g(x)$

tells me, for high
each x , how low
 y can be on f .

Need

$$\left(\begin{array}{l} \exists a \\ \forall b \end{array} \right) . \tau(s, a, b) \in T.$$

??

Mixed Move

x at s is $x \in \text{Distr}(\Gamma_1(s))$.

$D_1(s) = \text{Distr}(\Gamma_1(s))$
 = set of p_1 -mixed moves at s .

With pure moves:

$$\text{Pre}_1(\mathbb{R}) = \left\{ s \mid \exists a_1 \in \Gamma_1(s). \forall b \in \Gamma_2(s). \tau(s, a, b) \in \mathbb{R} \right\}$$

We need:

pure
 \downarrow
 mixed

sets $\subseteq 2^S$

\downarrow
 valuations $S \mapsto [0, 1]$
 $\underbrace{\hspace{10em}}_V$

consider $v \in V$.

$$Q\text{Pre}_1(v)(s) =$$

$$Q\text{Pre}: V \mapsto V$$

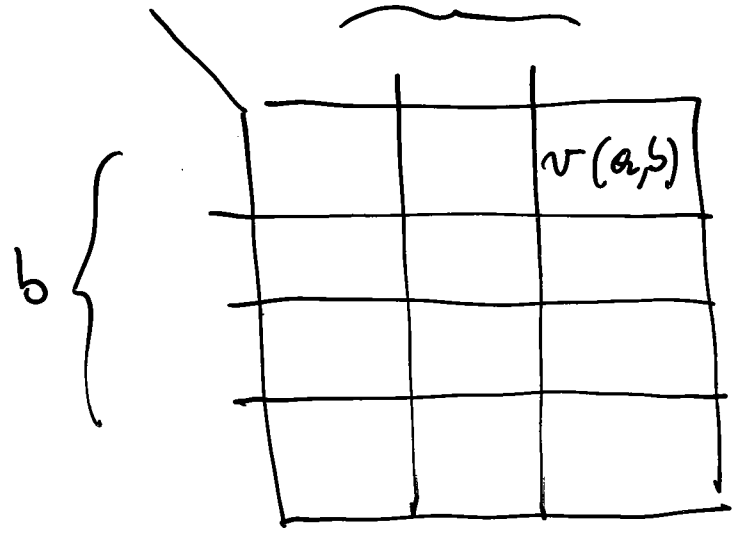
$$= \sup_{x \in D_1(s)} \inf_{y \in D_2(s)} E_s^{x, y}(v)$$

$$E_s^{x, y}(v) = \sum_{t \in S} \sum_{a \in \Gamma_1(s)} \sum_{b \in \Gamma_2(s)} v(t) \cdot \tau(s, a, b)(t) \cdot x(a) \cdot y(b)$$

$$Q_{Pr_1}(v)(s) = \sup_{x \in D_1(s)} \inf_{y \in D_2(s)} \sum_{a,b} v(s,a,b) \cdot x(a) \cdot y(b)$$

$$\sum_t \tau(s,a,b)(t) \cdot v(t)$$

(Zerosum)
 Matrix game (k x s)
 a



Von Neumann (29):

$$\sup_x \inf_y E^{x,y}(v) = \inf_y \sup_x E^{x,y}(v)$$

matrix game often called val(v)

$R \subseteq S$. Reachability

Lattice: $(2^S, \subseteq)$

Turn-Based

$$\mu X. (R \cup \text{Pre}(X))$$

$$X_0 = \emptyset$$

$$X_1 = R$$

$$X_2 = R \cup \text{Pre}_1(R)$$

...

Quantitative (simultaneous)

$(S \mapsto [q], \text{pointwise})$
 \vee

$$\mu X. ([R] \sqcup q \text{Pre}(X))$$

$f \geq g$ iff $\forall s. f(s) \geq g(s)$

$$[R](s) = \begin{cases} 1 & \text{if } s \in R \\ 0 & \text{if } s \notin R \end{cases}$$

$$X_0 = \bar{0} \text{ (ds.o)}$$

$$X_1 = [R]$$

$$p \sqcap q = \min(p, q)$$

$$p \sqcup q = \max(p, q)$$

$$X_2 = [R] \sqcup q \text{Pre}_1([R])$$

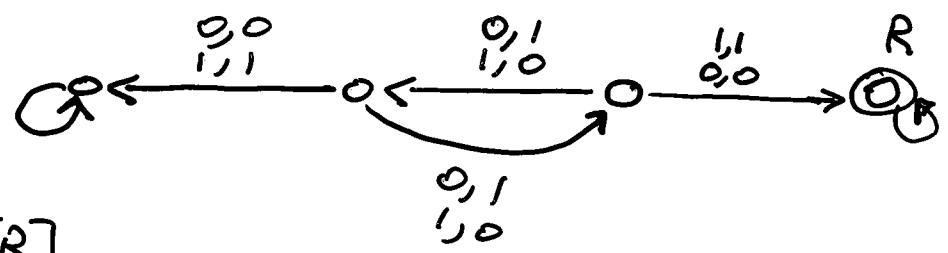
$$X_3 = [R] \sqcup q \text{Pre}(X_2)$$

$$[A] \sqcup [B] = [A \cup B]$$

...

$X_{i+1}(s)$: prob of reaching R in at most i steps from s .

$$\lim_{i \rightarrow \infty} X_i = X_* \quad X_*(s) = \max \text{prob of } \diamond R.$$



$$X_1 = [R]$$

$$X_1 = \begin{matrix} 0 & 0 & 0 & 1 \end{matrix}$$

$$X_2 = [R] \cup \text{pre}(X_1)$$

$$\begin{matrix} 0 & 0 & 1/2 & 1 \end{matrix}$$

$$X_3 = [R] \cup \text{pre}(X_2)$$

$$\begin{matrix} 0 & 1/4 & 1/2 & 1 \end{matrix}$$

$$X_4 = \begin{matrix} 0 & 1/4 & 5/8 & 1 \end{matrix}$$

$$X_5 = \begin{matrix} 0 & 5/16 & 5/8 & 1 \end{matrix}$$

$$X_6 = \begin{matrix} 0 & 5/16 & 21/32 & 1 \end{matrix}$$

⋮ ⋮

Then: $\lim_{i \rightarrow \infty} X_i = X_*$, with $X_* \leq \underbrace{\langle\langle 1 \rangle\rangle}_{\text{Rdo of pl. 1 reaching } R} \text{OR}$

$$\langle\langle 1 \rangle\rangle \text{OR} = \sup_{\pi_1} \inf_{\pi_2} P_2^{\pi_1, \pi_2}(\text{OR}).$$

Proof

∴ show that, $\forall \epsilon > 0, \exists \pi_1$ s.t.

$$\forall s. \forall \pi_2. P_2^{\pi_1, \pi_2}(s) \geq X_* - \epsilon$$

Take ϵ , and choose n_i s.t.

$$X_i(s) \geq X_*(s) - \epsilon.$$

Call $x^{(i)}$ the ^{mapping from states to} mixed move that was optimal for X_i , that is:

$$X_i = \sup_x \inf_y E^{x,y}(X_{i-1}) \cup [R]$$

\uparrow
 $x^{(i)}$ realizes
 this value.

(max min)

Take π_1 of: $x^{(i)}, x^{(i-1)}, x^{(i-2)}, \dots, x^{(1)}, \underbrace{x^{(0)}}_{\text{any.}}$

Take ϵ st. $X_i(s) \geq X_*(s) - \epsilon$.

Let $\xi_i : S \mapsto \text{Distr}(\text{Moves})$
"selector"

be such that, for all t ,

$\xi_i(t)$ realizes the optimal value in

$$X_i(t) = \sup_{x \in D_i(t)} \inf_{y \in D_i(t)} E^{x,y}(X_{i-1})$$

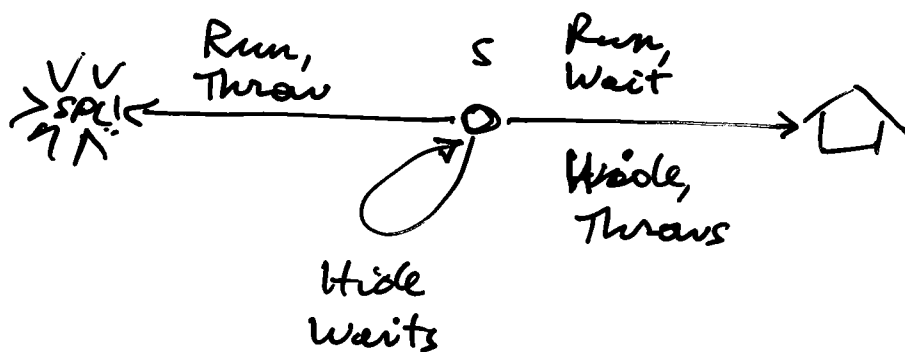
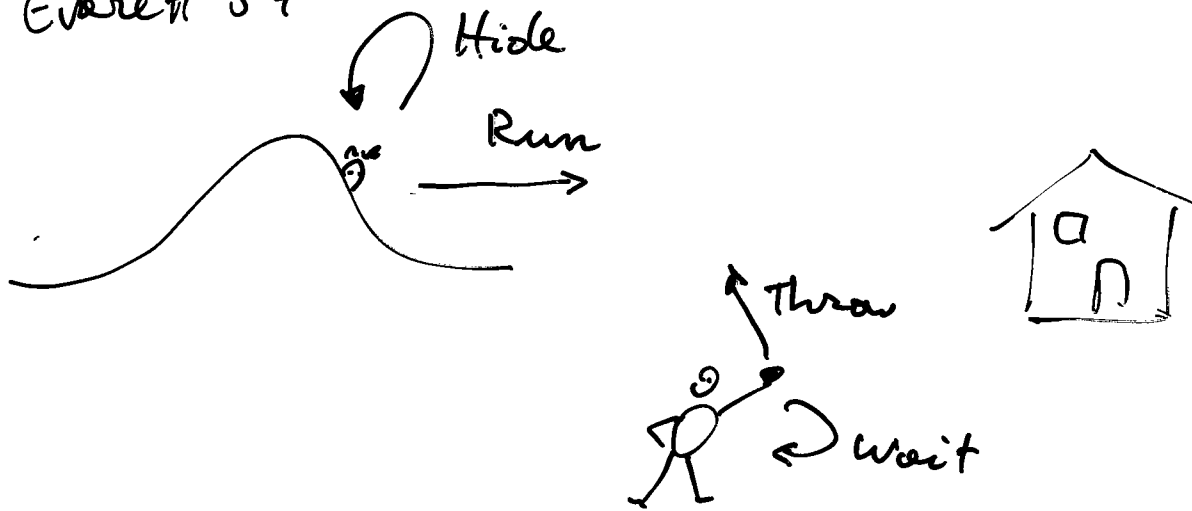
\uparrow
 $\xi_i(t)$

ξ_i is a memoryless strategy, in some sense.

$$\pi_i = (\xi_i, \xi_{i-1}, \xi_{i-2}, \xi_{i-3}, \dots, \xi_1, \dots)$$

\uparrow now \uparrow 1 round \uparrow 2 rounds \uparrow 3 rounds

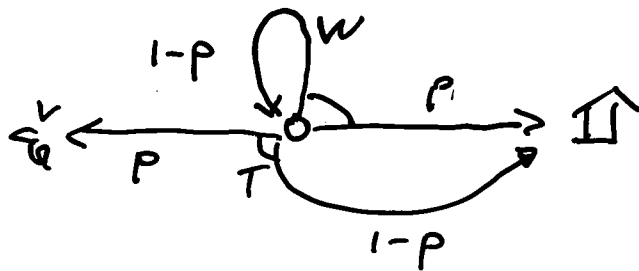
at round k of the game, play ξ_{i-k}
never $\xi_{\max(0, i-k)}$.



$\langle 1 \rangle \diamond \text{Home}(S) = 1$? NO:

$$\forall \pi_1 \exists \pi_2. P_{2S}^{\pi_1 \pi_2} (\text{OR}) < 1.$$

$\pi_1(p)$: run with prob. p at each round.



$\pi_1(p)$ wins with prob $1-p$ for all $p > 0$.

$$\text{So, } \sup_{\pi_1} \inf_{\pi_2} P_{2S}^{\pi_1 \pi_2} (\diamond \text{Home}) = 1 = \sup_{p > 0} 1-p.$$