

The Price of Selfishness in Network Capacity

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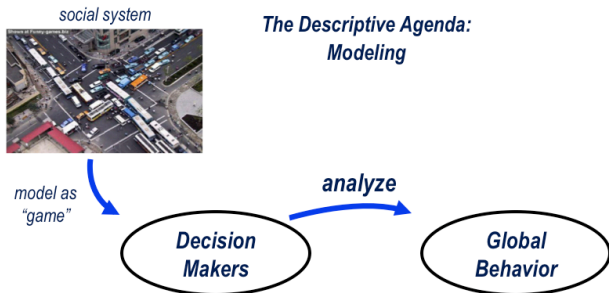
ITMANET PI Meeting, March 2009

Setting the Scene

- ▶ Capacity of network of noisy channels =
Network coding capacity of corresponding network
⇒ Study network coding capacity
- ▶ Achieving network coding capacity may require
 - ▶ Central control
 - ▶ Full network knowledge
- ▶ Typical MANET
 - ▶ No central controller
 - ▶ Incomplete network knowledge
- ▶ Goal: Understand optimal *achievable* performance
⇒ Study best performance of independent users

Tool: Game Theory

Osborne and Rubinstein, 1994: Game theory is a family of "... tools designed to help us understand the phenomena that we observe when decision-makers interact."

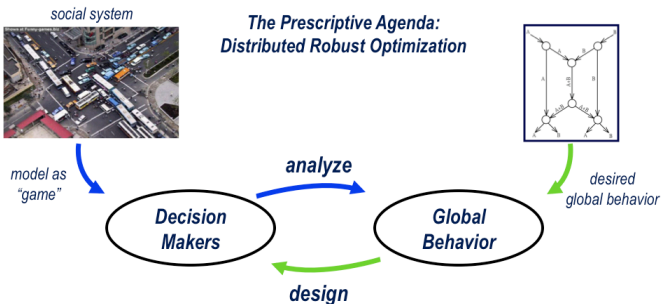


GOALS:

- Model socio-cultural environment
- Explain and predict experimental or observational data

Tool: Game Theory

Recently: Game theory also useful for engineering design

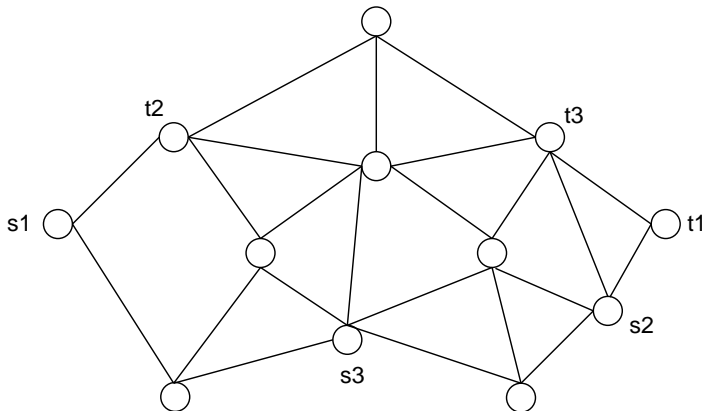


GOAL:

- Establish a metric for global performance
- Design local cost functions to encourage good global performance

Multiple Unicast Problem

Multiple unicast flows in shared wireless network
Possible transmissions indicated by edges of graph

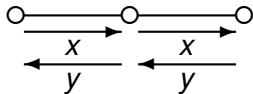


Cost of solution = # transmissions per packet (steady state)

Reverse Carpooling

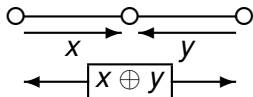
Limited form of network coding

Opportunity for network coding arises when two unicasts traverse same node in opposite directions



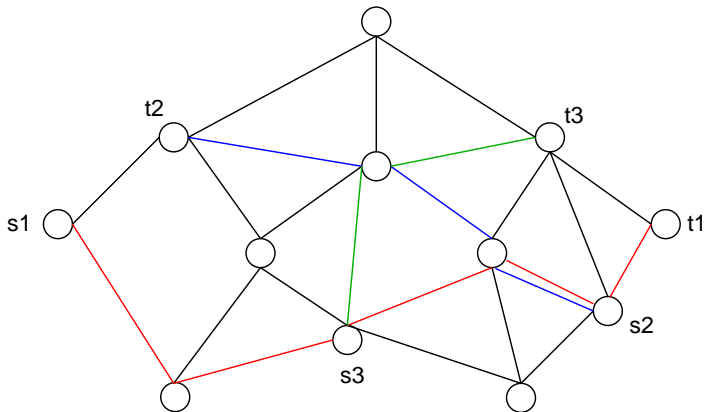
Without network coding, 4 transmissions are required

With network coding, 3 transmissions are required



The Network Coding Game

Optimal design *possible* but *not feasible* for MANETs



Players = unicasts

Global cost = # transmissions per packet (steady state)

GOAL: Design local costs to encourage globally good behavior

Formal Set-Up

Players: $\{(s_1, t_1), \dots, (s_n, t_n)\}$

Action profile: $a = (a_1, \dots, a_n) \in \mathcal{A}$

$a_i =$ sequence of nodes from $s_i \rightarrow t_i$

Global cost: $C : \mathcal{A} \rightarrow \mathbb{R}$

$C(a) =$ total transmission (w/reverse carpooling)

Local cost: $J_i : \mathcal{A} \rightarrow \mathbb{R}, i \in \{1, \dots, n\}$

Design opportunity

Design goals: J_i depends only on information “local” to (s_i, t_i)

Global cost is low

Measuring Global Cost

Players independently seek low local costs

Equilibrium: No unilateral change improves local cost

$$a \in \mathcal{A} \text{ s.t. } J_i(a_i, a_{-i}) = \min_{a'_i} J_i(a'_i, a_{-i})$$

Properties

- ▶ Equilibrium $\not\Rightarrow$ optimal cost
- ▶ Optimal cost $\not\Rightarrow$ equilibrium
- ▶ Equilibria not equally good

Game Theory Tools

- ▶ Learning algorithms give convergence to an equilibrium
- ▶ Equilibrium selection (for some $J_i(a)$ & learning envir.)

Stability vs. Mobility:

- ▶ Rate of mobility affects time available for convergence
- ▶ Time available for convergence should inform learning goal

Measuring Global Cost

$$\begin{aligned}\mathcal{E}(G) &= \{a \in \mathcal{A} : a \text{ is an equilibrium for game } G\} \\ a^* &= \arg \min_{a \in \mathcal{A}} C(a)\end{aligned}$$

Price of Anarchy: (Worst case, worst cost equilibrium)

$$POA = \sup_G \max_{a \in \mathcal{E}(G)} \frac{C(a)}{C(a^*)}$$

Price of Stability: (Worst case, best cost equilibrium)

$$POS = \sup_G \min_{a \in \mathcal{E}(G)} \frac{C(a)}{C(a^*)}$$

Cost Function 1

Global Cost

$$J_i(a) = C(a) = \sum_i \left[N^>(a_i) + \frac{1}{2} N^=(a_i) \right]$$

where

$N^*(a_i) = \#$ of transmissions in unicast i in $*$ direction

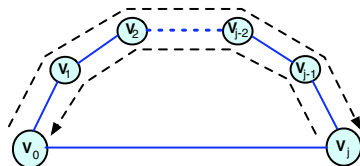
Equilibria exist:

$$a^* \in \arg \min_{a \in \mathcal{A}} C(a)$$

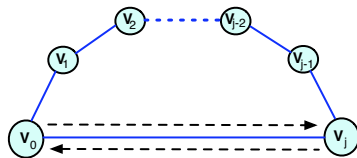
is an equilibrium

$POA = \infty$

$POS = 1$



Nash Equilibrium



Optimal

Cost Function 2

Wonderful Life Cost

$$J_i(a) = C(a) - C(a_i^0, a_{-i}) = N^>(a_i)$$

Equilibria exist:

$$\begin{aligned} J_i(a'_i, a_{-i}) &\leq J_i(a''_i, a_{-i}) \\ \Leftrightarrow C(a'_i, a_{-i}) - C(a_i^0, a_{-i}) &\leq C(a''_i, a_{-i}) - C(a_i^0, a_{-i}) \\ \Leftrightarrow C(a'_i, a_{-i}) &\leq C(a''_i, a_{-i}). \end{aligned}$$

$a^* \in \arg \min_{a \in A} C(a)$ is an equilibrium

$$POA = \infty \quad POS = 1$$

Optimal POS. Only *local* information. Poor POA.

Innovation

"Potentially Wonderful Life Cost"

$$J_i(a) = \Phi(a) - \Phi(a_i^0, a_{-i})$$

for Φ arbitrary.

Equilibria exist:

$$\begin{aligned} J_i(a'_i, a_{-i}) &\leq J_i(a''_i, a_{-i}) \\ \Leftrightarrow \Phi(a'_i, a_{-i}) - \Phi(a_i^0, a_{-i}) &\leq \Phi(a''_i, a_{-i}) - \Phi(a_i^0, a_{-i}) \\ \Leftrightarrow \Phi(a'_i, a_{-i}) &\leq \Phi(a''_i, a_{-i}) \end{aligned}$$

$a^* \in \arg \min_{a \in \mathcal{A}} \Phi(a)$ is an equilibrium

GOAL: Design Φ to improve POA subject to constraint on POS

Potentially Wonderful Life Cost

Example:

$$\Phi(\mathbf{a}) = \sum_{i=1}^n |a_i| + (\alpha - 1)C(\mathbf{a})$$

where $|a_i|$ = # of transmissions in unicast i using solution \mathbf{a}

$\alpha - 1$ = non-negative Lagrangian constraint

Potentially Wonderful Life Cost:

$$\begin{aligned} J_i(\mathbf{a}_i, \mathbf{a}_{-i}) &= \Phi(\mathbf{a}) - \Phi(\mathbf{a}_i^0, \mathbf{a}_{-i}) \\ &= N^{\leq}(\mathbf{a}_i) + \alpha N^{>}(\mathbf{a}_i) \end{aligned}$$

Potentially Wonderful Life Cost

Potentially Wonderful Life Cost:

$$J_i(a_i, a_{-i}) = N^{\leq}(a_i) + \alpha N^>(a_i)$$

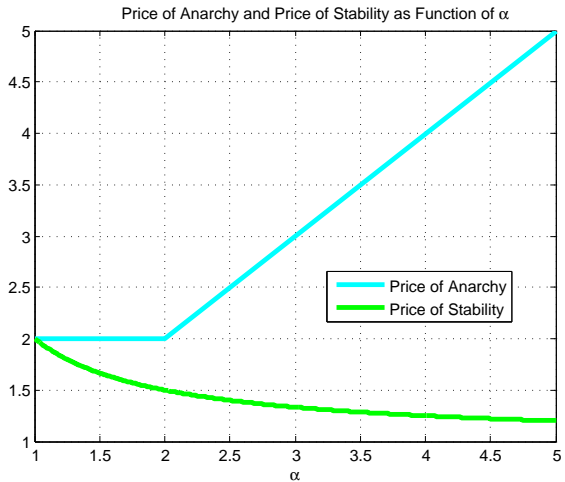
Price of Anarchy

$$POA = \begin{cases} 2 & \alpha \in [1, 2] \\ \alpha & \alpha \in (2, \infty) \end{cases}$$

Price of Stability

$$POS = \frac{\alpha + 1}{\alpha}$$

Potentially Wonderful Life Cost



Optimality

Can any local cost achieve lower POA?

$$J_i(\mathbf{a}_i, \mathbf{a}_{-i}) = N^{\leq}(\mathbf{a}_i) + \alpha N^{>}(\mathbf{a}_i) \Rightarrow POA \geq 2$$

$$J_i \text{ does not depend on network structure} \Rightarrow POA \geq 2$$

Can any local cost achieve better tradeoff (POA vs. POS)?

No. Given tradeoff optimal.