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# Logics for Non-Cooperative Games with Expectations

Lluís Godo<sup>1</sup>, Enrico Marchioni<sup>2</sup>

<sup>1</sup> IIIA, Artificial Intelligence Research Institute CSIC, Spanish National Research Council Campus de la Univ. Autònoma de Barcelona s/n 08193 Bellaterra, Spain Email: godo@iiia.csic.es

<sup>2</sup> Institut de Recherche en Informatique de Toulouse Université Paul Sabatier, 118 Route de Narbonne 31062 Toulouse, France Email: enrico.marchioni@irit.fr

Abstract. We introduce the logics  $\mathsf{E}(\mathfrak{G})$  for reasoning about probabilistic expectation over classes  $\mathfrak{G}$  of games with discrete polynomial payoff functions represented by finite-valued Lukasiewicz formulas and provide completeness and complexity results. In addition, we introduce a new class of games where players' expected payoff functions are encoded by  $\mathsf{E}(\mathfrak{G})$ -formulas. In these games each player's aim is to randomise her strategic choices in order to affect the other players' expectations over an outcome as well as their own. We offer a logical and computational characterisation of this new class of games.

# 1 Introduction

In this work, we introduce the logics  $\mathsf{E}(\mathfrak{G})$  for reasoning about probabilistic expectation over classes  $\mathfrak{G}$  of games with discrete polynomial payoff functions represented by finite-valued Lukasiewicz formulas. This type of games, called Lukasiewicz games [14], is a generalisation of Boolean games [1, 12] and involves a finite set of players  $\mathsf{P} = \{P_1, \ldots, P_n\}$ , each controlling a finite set of propositional variables  $\mathsf{V}_i$ , so that the sets  $\mathsf{V}_i$  are mutually disjoint. Being in control of a set  $\mathsf{V}_i$  of propositional variables means that  $P_i$  assigns to the variables in  $\mathsf{V}_i$  values from the scale

$$L_k = \left\{ 0, \frac{1}{k}, \dots, \frac{k-1}{k}, 1 \right\}.$$

A strategy for a player  $P_i$  is a function  $s : V_i \to L_k$  that corresponds to a valuation of the variables controlled by  $P_i$ . Strategies can be interpreted as efforts or costs, and each player's strategic choice can be seen as an assignment to each controlled variable carrying an intrinsic cost.

Each player is assigned a finite-valued Łukasiewicz formula  $\varphi_i$ , with propositional variables from  $\bigcup_i^n V_i$ , whose valuation is interpreted as the payoff function

for  $P_i$  and corresponds to the restriction over  $L_k$  of a continuous piecewise linear polynomial function with integer coefficients. Notice that not all variables in  $\varphi_i$ might be under  $P_i$ 's control and, consequently,  $P_i$ 's payoff from playing a certain strategy (i.e. choosing a certain variable assignment) also depends on the choices made by (some of) the other players.

In this work, we expand Lukasiewicz games by providing an explicit definition of a class  $\mathfrak{G}$  of games, and also defining suitable concepts of a mixed strategy, best response and Nash Equilibrium, adapted to this framework. Then, we define a probabilistic logic  $\mathsf{E}(\mathfrak{G})$  over many-valued formulas (of finite-valued Lukasiewicz logic) to reason about expectations in a class  $\mathfrak{G}$  of Lukasiewicz games. This might be in principle a bit surprising since probabilities are not the same as expectations, but the reason is simple. The generalisation of a classical probability measure on Boolean algebras to the algebraic setting of MV-algebras [3] (the algebraic counterpart of Lukasiewicz logics) corresponds to the so-called *states* [16], which can be seen as averages of truth-values. Indeed, a state (or finitelyadditive probability)  $\sigma$  over the set of Lukasiewicz logic formulas  $\mathcal{L}$  (built from a given set of propositional variables V) is a mapping  $\sigma : \mathcal{L} \to [0, 1]$  such that:

- $\sigma(\overline{1}) = 1,$
- $-\sigma(\varphi \oplus \psi) = \sigma(\varphi) + \sigma(\psi)$ , if  $\neg(\varphi \& \psi)$  is a Lukasiewicz tautology,
- $-\sigma(\varphi) = \sigma(\psi)$ , if  $\varphi \leftrightarrow \psi$  is a Lukasiewicz tautology.

When we consider only finite-valued Lukasiewicz logics  $L_k$ , as proved in [18], a mapping  $\sigma : \mathcal{L} \to [0,1]$  is a state on formulas iff there exists a probability distribution  $\pi : \Omega_k \to [0,1]$  on the set of  $L_k$ -valuations  $\Omega_k$  on  $\mathcal{L}$  such that

$$\sigma(\varphi) = \sum_{w \in \Omega_k} \ p(w) \cdot w(\varphi).$$

The state  $\sigma(\varphi)$  corresponds to a weighted average of the truth-values of  $\varphi$  under all possible valuations, and it can also be regarded as the expected value of the function  $f_{\varphi} : \Omega_k \to [0, 1]$ , defined as  $f_{\varphi}(w) = w(\varphi)$  for all  $w \in \Omega_k$ . If we look at Lukasiewicz formulas as a particular class of functions, to reason about the probability of these formulas amounts to reasoning about the expectation of the corresponding functions. This is the view we take in this paper.

Note that a logic, called  $FP(L_n, L)$ , to reason about the probability of  $L_k$ formulas was defined and axiomatised in [6]. The logic  $\mathsf{E}(\mathfrak{G})$  introduced here is a (partially) syntactical and semantic expansion of  $FP(L_n, L)$ , and its expressive power makes it possible to represent expectations in games where players' payoffs are given by discrete polynomial functions with integer coefficients over  $L_k$  (encoded by finite-valued Lukasiewicz formulas).

 $\mathsf{E}(\mathfrak{G})$  is built from a set of non-modal formulas  $\varphi, \psi, \ldots$  that correspond to formulas of the finite-valued Lukasiewicz logic  $\mathcal{L}_k^c$  (with additional truth constants for each element  $c \in L_k$ ), and a set of modal formulas  $\mathsf{E}\varphi, \mathsf{E}\psi, \ldots$  to represent the expectation associated to each  $\varphi, \psi, \ldots$ . Modal formulas are combined with the connectives of the  $\mathsf{L}\Pi^{\frac{1}{2}}$ -logic [5], which makes it possible to express combinations of polynomial equalities and inequalities with rational coefficients. Based on the logics  $\mathsf{E}(\mathfrak{G})$ , we also introduce a new class of games, called *Lukasiewicz games with expectations*, that generalise Lukasiewicz games. In the situations of strategic interactions modelled in Game Theory, the goal of each player is essentially the maximisation of her own expected payoff. Players, however, often care not only about maximising their own expectation, but also about influencing other players' expected outcomes. Lukasiewicz games with expectations offer a formalisation of these kinds of strategic interactions where each player's aim is to randomise her strategic choices in order to affect the other players' expectations over an outcome as well as their own expectation. Lukasiewicz games with expectations expand Lukasiewicz games by assigning to each player  $P_i$  a modal formula  $\Phi_i$  of  $\mathsf{E}(\mathfrak{G})$ , whose interpretation corresponds to a piecewise rational polynomial function whose variables are interpreted as expected values. The modal formula  $\Phi_i$  assigned to each player is then meant to represent a player's goal concerning the relation between her and other players' expectations.

This work is organised as follows.<sup>1</sup> The next section introduces the basic background notions about Lukasiewicz logics and the  $L\Pi_2^1$ -logic. In Section 3, we present the main definition of a Lukasiewicz game, define the concept of a class  $\mathfrak{G}$  of games and build the logics  $\mathsf{E}(\mathfrak{G})$  to represent expectations in each  $\mathfrak{G}$ . We provide both completeness and complexity results for  $\mathsf{E}(\mathfrak{G})$ . In Section 4, we introduce games with expectations based on  $\mathsf{E}(\mathfrak{G})$  and offer some examples along with a logical and computational characterisation. We end with some final remarks.

# 2 Logical Background

The language of Łukasiewicz logic L (see [3]) is built from a countable set of propositional variables  $\{p_1, p_2, \ldots\}$ , the binary connective  $\rightarrow$  and the truth constant  $\overline{0}$  (for falsity). Further connectives are defined as follows:

$$\begin{array}{ll} \neg \varphi \mbox{ is } \varphi \to \bar{0}, & \varphi \wedge \psi \mbox{ is } \varphi \& (\varphi \to \psi), \\ \varphi \& \psi \mbox{ is } \neg (\varphi \to \neg \psi), & \varphi \vee \psi \mbox{ is } ((\varphi \to \psi) \to \psi), \\ \varphi \oplus \psi \mbox{ is } \neg (\neg \varphi \& \neg \psi), & \varphi \leftrightarrow \psi \mbox{ is } (\varphi \to \psi) \& (\psi \to \varphi), \\ \varphi \ominus \psi \mbox{ is } \varphi \& \neg \psi, & d(\varphi, \psi) \mbox{ is } \neg (\varphi \leftrightarrow \psi). \end{array}$$

Let *Form* denote the set of Lukasiewicz logic formulas. A valuation e from *Form* into [0, 1] is a mapping  $e : Form \to [0, 1]$  assigning to all propositional variables a value from the real unit interval (with  $e(\overline{0}) = 0$ ) that can be extended to complex formulas as follows:

$$\begin{array}{ll} e(\varphi \rightarrow \psi) = \min(1 - e(\varphi) + e(\psi), 1) & e(\neg \varphi) = 1 - e(\varphi) \\ e(\varphi \& \psi) = \max(0, e(\varphi) + e(\psi) - 1) & e(\varphi \oplus \psi) = \min(1, e(\varphi) + e(\psi)) \\ e(\varphi \oplus \psi) = \max(0, e(\varphi) - e(\psi)) & e(\varphi \wedge \psi) = \min(e(\varphi), e(\psi)) \\ e(\varphi \lor \psi) = \max(e(\varphi), e(\psi)) & e(d(\varphi, \psi)) = |e(\varphi) - e(\psi)| \\ e(\varphi \leftrightarrow \psi) = 1 - |e(\varphi) - e(\psi)| \end{array}$$

<sup>&</sup>lt;sup>1</sup> Notice that the proofs of the main results are either simply sketched or omitted due to space constraints.

A valuation e satisfies a formula  $\varphi$  if  $e(\varphi) = 1$ . As usual, a set of formulas is called a theory. A valuation e satisfies a theory T, if  $e(\psi) = 1$ , for every  $\psi \in T$ . Infinite-valued Lukasiewicz logic has the following axiomatisation:

$$\begin{array}{ll} (\text{L1}) \ \varphi \to (\psi \to \varphi), & (\text{L2}) \ (\varphi \to \psi) \to ((\psi \to \chi) \to (\varphi \to \chi)), \\ (\text{L3}) \ (\neg \varphi \to \neg \psi) \to (\psi \to \varphi), & (\text{L4}) \ ((\varphi \to \psi) \to \psi) \to ((\psi \to \varphi) \to \varphi). \end{array}$$

The only inference rule is *modus ponens*, i.e.: from  $\varphi \to \psi$  and  $\varphi$  derive  $\psi$ .

A proof in L is a sequence  $\varphi_1, \ldots, \varphi_n$  of formulas such that each  $\varphi_i$  either is an axiom of L or follows from some preceding  $\varphi_j, \varphi_k$  (j, k < i) by modus ponens. We say that a formula  $\varphi$  can be derived from a theory T, denoted as  $T \vdash \varphi$ , if there is a proof of  $\varphi$  from a set  $T' \subseteq T$ . A theory T is said to be consistent if  $T \not\models \overline{0}$ .

Lukasiewicz logic is complete with respect to deductions from finite theories for the given semantics, i.e.: for every finite theory T and every formula  $\varphi, T \vdash \varphi$ iff every valuation e that satisfies T also satisfies  $\varphi$ .

For each  $k \in \mathbb{N}$ , the finite-valued Lukasiewicz logic  $L_k$  is the schematic extension of L with the axiom schemas:

(L5) 
$$(n-1)\varphi \leftrightarrow n\varphi$$
, (L6)  $(k\varphi^{k-1})^n \leftrightarrow n\varphi^k$ ,

for each integer k = 2, ..., n-2 that does not divide n-1, and where  $n\varphi$  is an abbreviation for  $\varphi \oplus \cdots \oplus \varphi$  (*n* times) and  $\varphi^k$  is an abbreviation for  $\varphi \& \ldots \& \varphi$ , (*k* times). The notions of valuation and satisfiability for  $L_k$  are defined as above just replacing [0, 1] by

$$L_k = \left\{0, \frac{1}{k}, \dots, \frac{k-1}{k}, 1\right\}$$

as set of truth values. Every  $L_k$  is complete with respect to deductions from finite theories for the given semantics.

It is sometimes useful to introduce constants in addition to  $\overline{0}$  that will denote values in the domain  $L_k$ . Specifically, we will denote by  $L_k^c$  the Lukasiewicz logic obtained by adding constants  $\overline{c}$  for every value  $c \in L_k$ . We assume that valuation functions e interpret such constants in the natural way:  $e(\overline{c}) = c$ .

A McNaughton function [3] is a continuous piecewise linear polynomial functions with integer coefficients over the *n*th-cube  $[0,1]^n$ . To each Lukasiewicz formula  $\varphi(p_1,\ldots,p_n)$  we can associate a McNaughton function  $f_{\varphi}$  so that, for every valuation e

$$f_{\varphi}(e(p_1),\ldots,e(p_n)) = e(\varphi(p_1,\ldots,p_n)).$$

Every L-formula is then said to define a McNaughton function. The converse is also true, i.e. every continuous piecewise linear polynomial function with integer coefficients over  $[0, 1]^n$  is definable by a formula in Lukasiewicz logic. In the case of finite-valued Lukasiewicz logics, the functions defined by formulas are just the restrictions of McNaughton functions over  $(L_k)^n$ . In this sense, we can associate to every formula  $\varphi(p_1, \ldots, p_n)$  from  $\mathcal{L}_k$  a function  $f_{\varphi} : (L_k)^n \to L_k$ . As for each  $\mathcal{L}_k^c$ , the functions defined by a formula are combinations of restrictions of McNaughton functions and, in addition, the constant functions for each  $c \in L_k$ . The class of functions definable by  $\mathcal{L}_k^c$ -formulas exactly coincides with the class of all functions  $f : (L_k)^n \to L_k$ , for every  $n \ge 0$ .

The expressive power of infinite-valued Lukasiewicz logic lies in, and is limited to, the definability of piecewise linear polynomial functions. Expanding L with the connectives  $\odot$ ,  $\rightarrow_{\Pi}$  of Product logic [10], interpreted as the product of reals and as the truncated division, respectively, significantly augments the expressive power of the logic. The  $\mathrm{LII}\frac{1}{2}$  logic [5] is the result of this expansion, obtained by adding the connectives  $\odot$ ,  $\rightarrow_{\Pi}$ ,  $\overline{\frac{1}{2}}$ , whose valuations e extend the valuations for L as follows:

$$e(\varphi \odot \psi) = e(\varphi) \cdot e(\psi) \qquad e(\varphi \to_{\Pi} \psi) = \begin{cases} 1 & e(\varphi) \le e(\psi) \\ \frac{e(\psi)}{e\varphi} & \text{otherwise} \end{cases}$$
$$e\left(\frac{\overline{1}}{2}\right) = \frac{1}{2} \qquad \qquad e(\Delta\varphi) = \begin{cases} 1 & e(\varphi) \le e(\psi) \\ 1 & e(\varphi) = 1 \\ 0 & \text{otherwise} \end{cases}$$

Notice that the presence of the constant  $\frac{1}{2}$  makes it possible to define constants for all rationals in [0, 1] (see [5]).  $L\Pi_{\frac{1}{2}}$ 's axioms include the axioms of Lukasiewicz and Product logics (see [10]) as well as the following additional axioms, where  $\Delta \varphi$  is  $\neg \varphi \rightarrow_{\Pi} \overline{0}$ :

$$\begin{array}{l} (\mathrm{L}\Pi 1) \ (\varphi \odot \psi) \ominus (\varphi \odot \chi) \leftrightarrow \varphi \odot (\psi \ominus \chi), \\ (\mathrm{L}\Pi 2) \ \Delta(\varphi \rightarrow \psi) \rightarrow (\varphi \rightarrow_{\Pi} \psi), \\ (\mathrm{L}\Pi 3) \ \Delta(\varphi \rightarrow_{\Pi} \psi) \rightarrow (\varphi \rightarrow \psi), \\ (\mathrm{L}\Pi 4) \ \frac{1}{2} \leftrightarrow \neg \frac{1}{2}. \end{array}$$

The deduction rules are modus ponens for & and  $\rightarrow$ , and the necessitation rule for  $\Delta$ , i.e.: from  $\varphi$  derive  $\Delta \varphi$ .  $L\Pi_{\frac{1}{2}}$  is complete with respect to deductions from finite theories for the given semantics [5].

While L is the logic of McNaughton functions,  $L\Pi_{\frac{1}{2}}^{\frac{1}{2}}$  is the logic of piecewise rational functions with integer coefficients over  $[0,1]^n$  (see [15]). In fact, the function defined by each  $L\Pi_{\frac{1}{2}}^{\frac{1}{2}}$ -formula corresponds to a supremum of rational fractions

$$\frac{P(x_1,\ldots,x_n)}{Q(x_1,\ldots,x_n)}$$

over  $[0,1]^n$ , where  $P(x_1,\ldots,x_n)$ ,  $Q(x_1,\ldots,x_n)$  are polynomials with rational coefficients. Conversely, every piecewise rational function with rational coefficients over the unit cube  $[0,1]^n$  can be defined by an  $\mathrm{LH}\frac{1}{2}$ -formula.

# 3 Logics for Representing Expectation

In this section we first introduce the concept of a Lukasiewicz game on  $L_k^c$  along with the notion of a class  $\mathfrak{G}$  of Lukasiewicz games. Then, we define the logic  $\mathsf{E}(\mathfrak{G})$  to represent expected payoffs for games in  $\mathfrak{G}$ , and provide completeness and complexity results.

#### 3.1 Lukasiewicz Games

A Lukasiewicz game  $\mathcal{G}$  on  $L_k^c$  [14] is a tuple

$$\mathcal{G} = \langle \mathsf{P}, \mathsf{V}, \{\mathsf{V}_i\}, \{\mathsf{S}_i\}, \{\varphi_i\} \rangle$$

where:

- 1.  $\mathsf{P} = \{P_1, \ldots, P_n\}$  is a set of *players*;
- 2.  $V = \{p_1, \ldots, p_m\}$  is a finite set of propositional variables;
- 3. For each  $i \in \{1, ..., n\}$ ,  $V_i \subseteq V$  is the set of propositional variables under control of player  $P_i$ , so that the sets  $V_i$  form a partition of V,  $|V_i| = m_i$ , and  $\sum_{i=1}^n m_i = m$ .
- ∑<sub>i=1</sub><sup>n</sup> m<sub>i</sub> = m.
  4. For each i ∈ {1,...,n}, S<sub>i</sub> is the strategy set for player P<sub>i</sub> that includes all valuations s : V<sub>i</sub> → L<sub>k</sub> of the propositional variables in V<sub>i</sub>, i.e.

$$\mathsf{S}_i = \{ s \mid s : \mathsf{V}_i \to L_k \}.$$

5. For each  $i \in \{1, ..., n\}$ ,  $\varphi_i(p_1, ..., p_t)$  is an  $L_k^c$ -formula, built from variables in V, whose associated function

$$f_{\varphi_i}: (L_k)^t \to L_k$$

corresponds to the *payoff function* of  $P_i$ , and whose value is determined by the valuations in  $\{S_1, \ldots, S_n\}$ .

We denote by  $S = S_1 \times \cdots \times S_n$  the product of the strategy spaces. A tuple  $s = (s_1, \ldots, s_n) \in S$  of strategies is called a *strategy combination*.  $s_{-i}$  denotes the tuple of strategies  $(s_1, \ldots, s_{i-1}, s_{i+1}, \ldots, s_n)$  not including  $s_i$ . Aside from s, we use the form  $(s_i, s_{-i})$  do denote a strategy combination. With an abuse of notation, we denote by  $f_{\varphi_i}(s_i, s_{-i})$  (or, equivalently,  $f_{\varphi_i}(s)$ ) the value of the payoff function  $f_{\varphi_i}$  under the valuation corresponding to the strategy combination  $(s_i, s_{-i})$  [or, equivalently, s].<sup>2</sup>

Given a game  $\mathcal{G}$ , let

$$\delta: \mathsf{P} \to \{1, \ldots, m\}$$

be a function assigning to each player  $P_i$  an integer from  $\{1, \ldots, m\}$  that corresponds to the number of variables in  $V_i$ : i.e.:

$$\delta(P_i) = m_i.$$

 $\delta$  is called a *variable distribution function*. Given a game  $\mathcal{G}$ , the *type* of  $\mathcal{G}$  is the triple  $\langle n, m, \delta \rangle$ , where *n* is the number of players, *m* is the number of variables in V, and  $\delta$  is the variable distribution function for  $\mathcal{G}$ .

 $<sup>\</sup>frac{f_{\varphi_i}(s_i, s_{-i})}{s_i}$  can be also seen as the value of  $e(\varphi_i)$ , when e coincides with the valuation  $s_i$ .

**Definition 1 (Class).** Let  $\mathcal{G}$  and  $\mathcal{G}'$  be two Lukasiewicz games  $\mathcal{G}$  and  $\mathcal{G}'$  on  $\mathbb{L}_k^c$  of type  $\langle n, m, \delta \rangle$  and  $\langle n, m, \delta' \rangle$ , respectively. We say that  $\mathcal{G}$  and  $\mathcal{G}'$  belong to the same class  $\mathfrak{G}$  if there exists a permutation j of the indices  $\{1, \ldots, n\}$  such that, for all  $P_i$ ,

$$\delta(P_{\eta(i)}) = \delta'(P_i).$$

Notice that what matters in the definition of a type is not which players are assigned certain variables, but rather their distribution. For instance, take two games  $\mathcal{G}$  and  $\mathcal{G}'$  all having three players  $P_1, P_2, P_3$  and the same variables  $p_1, \ldots, p_6$ . Suppose that, in  $\mathcal{G}$ ,  $P_1$  controls  $p_1$ ,  $P_2$  controls  $p_2, p_3$ , and  $P_3$  controls  $p_4, p_5, p_6$ , while in  $\mathcal{G}'$ ,  $P_2$  controls  $p_3$ ,  $P_3$  controls  $p_4, p_5$ , and  $P_1$  controls  $p_1, p_2, p_6$ .  $\mathcal{G}$  and  $\mathcal{G}'$  have the same type, since they have the same number of players, the same number of variables, and the permutation j, where

$$1 \stackrel{\jmath}{\longmapsto} 2 \qquad 2 \stackrel{\jmath}{\longmapsto} 3 \qquad 3 \stackrel{\jmath}{\longmapsto} 1$$

is such that  $\delta(P_{j(i)}) = \delta'(P_i)$  for all  $P_i$ .

Given the above definitions, we can adapt some well-known game-theoretic concepts to this settings. We introduce the notion of mixed strategy in order to define the concept of expected payoff along with the notions of best response and equilibrium.

Let  $\mathcal{G} = \langle \mathsf{P}, \mathsf{V}, \{\mathsf{V}_i\}, \{\mathsf{S}_i\}, \{\varphi_i\} \rangle$  be a Lukasiewicz game on  $\mathrm{L}_k^c$ . A mixed strategy  $\pi_i$  for player  $P_i$  is a probability distribution on the strategy space  $\mathsf{S}_i$ . By  $\pi_{-i}$ , we denote the tuple of mixed strategies  $(\pi_1, \ldots, \pi_{i-1}, \pi_{i+1}, \ldots, \pi_n)$ .

Given a tuple  $(\pi_1, \ldots, \pi_n)$  of mixed strategies for  $P_1, \ldots, P_n$ , respectively, the *expected payoff* for  $P_i$  of playing  $\pi_i$ , when  $P_{-i}$  play  $\pi_{-i}$ , is given by

$$exp_{\varphi_i}(\pi_i, \pi_{-i}) = \sum_{\boldsymbol{s}=(s_1, \dots, s_n) \in \mathsf{S}} \left( \left( \prod_{j=1}^n \pi_j(s_j) \right) \cdot f_{\varphi_i}\left(\boldsymbol{s}\right) \right)$$

Let  $\Sigma_i$  denote the set of mixed strategies of  $P_i$ .  $P_i$ 's best response to  $P_{-i}$ 's mixed strategy combination  $\pi_{-i}$  is a mixed strategy  $\pi_i$  such that, for all strategies  $\pi'_i \in \Sigma_i$ :

$$exp_{\varphi_i}(\pi_i, \pi_{-i}) \ge exp_{\varphi_i}(\pi'_i, \pi_{-i}).$$

**Definition 2 (Nash Equilibrium).** Let  $\mathcal{G}$  be a Lukasiewicz game on  $\mathbb{L}_k^c$ . We call a tuple of mixed strategies  $(\pi_1^*, \ldots, \pi_n^*)$  a Nash Equilibrium for  $\mathcal{G}$  if each player's mixed strategy  $\pi_i^*$  is a best response to the other players' mixed strategy combination  $\pi_{-i}^*$ .

**Example: Matching Pennies.** The following game is a generalisation of Matching Pennies<sup>3</sup>, a classic example of a zero-sum game without a pure strategy equilibrium. In the original game, two players  $P_1$  and  $P_2$  both have a penny and must secretly choose to turn it to head or tails and reveal their choice at the same

<sup>&</sup>lt;sup>3</sup> The idea behind this generalisation comes from [13].

time. If their choices agree,  $P_1$  takes both pennies, but if they do not match,  $P_2$  is the one winning both.

Now, imagine that both players have a dice with n + 1 faces, they both choose one and reveal it at the same time.  $P_1$ 's overall strategy is to be as close as possible to  $P_2$ 's choice, who, instead, wants to keep the greater possible distance between the outcomes. Clearly, we can represent each player's strategy space with the set  $L_k$ .  $P_1$ 's payoff function is given by the formula  $\neg d(p_1, p_2)$ , whose associated function is  $1 - |e(p_1) - e(p_2)|$ , while  $P_2$ 's payoff is defined by the formula  $d(p_1, p_2)$ , which corresponds to the function  $|e(p_1) - e(p_2)|$ . The game is formally defined on  $L_k^c$  as follows:

$$\mathcal{G} = \left\langle \{P_1, P_2\}, \{p_1, p_2\}, \{p_1\}_1, \{p_2\}_2, \{s_1 : \{p_1\} \to L_k\}, \{s_2 : \{p_2\} \to L_k\}, \{\neg d(p_1, p_2), d(p_1, p_2)\} \right\rangle$$

Table 1 shows the payoff matrix for this generalised version of Matching Pennies with k = 5 (the values in each cell correspond to the first and second player payoffs under the valuation to the variables  $p_1, p_2$ ).

By Nash's Theorem [17], we know that an equilibrium with mixed strategies always exists for the generalised version of Matching Pennies.

		$P_2$					
		0	1/5	2/5	3/5	4/5	1
$P_1$	0	1, 0	4/5, 1/5	3/5, 2/5	2/5, 3/5	1/5, 4/5	0, 1
	1/5	4/5, 1/5	1, 0	4/5, 1/5	3/5, 2/5	2/5, 3/5	1/5, 4/5
	2/5	3/5, 2/5	4/5, 1/5	1, 0	4/5, 1/5	3/5, 2/5	2/5, 3/5
	3/5	2/5, 3/5	3/5, 2/5	4/5, 1/5	1, 0	4/5, 1/5	3/5, 2/5
	4/5	1/5, 4/5	2/5, 3/5	3/5, 2/5	4/5, 1/5	1, 0	4/5, 1/5
	1	0, 1	1/5, 4/5	2/5, 3/5	3/5, 2/5	4/5, 1/5	1, 0

Table 1. Generalised Matching Pennies.

### 3.2 The Logic $\mathsf{E}(\mathfrak{G})$

The aim of this section is to introduce the logic  $\mathsf{E}(\mathfrak{G})$  for reasoning about expected utility in games with Lukasiewicz strategies. Notice that, while sometimes we refer to  $\mathsf{E}(\mathfrak{G})$  as "a logic", we are actually defining a whole family of logics, one for each class  $\mathfrak{G}$ .

Syntax The construction of  $\mathsf{E}(\mathfrak{G})$  mimics the one provided for logics for reasoning about uncertainty in [7]. The syntax of  $\mathsf{E}(\mathfrak{G})$  is built by taking the *m*-variable fragment  $m \mathsf{L}_k^{c4}$  of  $\mathsf{L}_k^c$  as inner logic and  $\mathsf{L}\Pi^{\frac{1}{2}}$  as outer logic. Its language is defined as follows:

- 1. The set NModF of non-modal formulas corresponds to the set of  $m \mathbb{L}_{k}^{c}$ -formulas built from the propositional variables  $p_{1}, \ldots, p_{m}$ .
- 2. The set ModF of modal formulas is built from the atomic modal formulas  $\mathsf{E}\varphi$ , with  $\varphi \in \mathsf{NModF}$ , using the  $\mathsf{L}\Pi^{\frac{1}{2}}$  connectives.  $\mathsf{E}\varphi$  is meant to encode a player's expected payoff from playing a mixed strategy, given the payoff function associated to  $\varphi$ . Nested modalities are not allowed.

**Semantics** Given a class of games  $\mathfrak{G}$  on  $m\mathcal{L}_k^c$ , a model  $\mathbf{M}$  for  $\mathsf{E}(\mathfrak{G})$  is a tuple  $\langle \mathsf{S}, e, \{\pi_i\} \rangle$ , such that:

- 1. S is the set of all strategy combinations  $\{s = (s_1, \ldots, s_n) \mid (s_1, \ldots, s_n) \in S_1 \times \cdots \times S_n\}$ .
- 2.  $e: (\text{NModF} \times S) \to L_k$  is a valuation of non-modal formulas, such that, for each  $\varphi \in \text{NModF}$

$$e(\varphi, \boldsymbol{s}) = f_{\varphi}(\boldsymbol{s}),$$

where  $f_{\varphi}$  is the function associated to  $\varphi$  and  $s = (s_1, \ldots, s_n)$ .

3.  $\pi_i : \mathsf{S}_i \to [0, 1]$  is a probability distribution, for each  $P_i$ .

Given a formula  $\Phi$ , the truth value of  $\Phi$  in **M** at the combination s, denoted  $\|\Phi\|_{\mathbf{M},s}$ , is inductively defined as follows:

1. If  $\Phi$  is a non-modal formula  $\varphi \in \text{NModF}$ , then

$$\|\varphi\|_{\mathbf{M},\boldsymbol{s}} = e(\varphi,\boldsymbol{s}),$$

2. If  $\Phi$  is an atomic modal formula  $\mathsf{E}\varphi$ , then

$$\|\mathsf{E}\varphi\|_{\mathbf{M},s} = exp_{\varphi}(\pi_1,\ldots,\pi_n) = \sum_{s=(s_1,\ldots,s_n)\in\mathsf{S}} \left( \left(\prod_{j=1}^n \pi_j(s_j)\right) \cdot e(\varphi,s) \right).^5$$

3. If  $\Phi$  is a non-atomic modal formula, its truth value is computed by evaluating its atomic modal subformulas and then by using the truth functions associated to the  $L\Pi^{\frac{1}{2}}$ -connectives occurring in  $\Phi$ .

<sup>&</sup>lt;sup>4</sup> Notice that the functions definable in  $mL_k^c$  are exactly all the functions  $f: (L_k)^t \to L_k$ , where  $t \leq m$ .

<sup>&</sup>lt;sup>5</sup> Notice that the notation is slightly different from the one used above for the definition of expected payoff but the meaning is the same.

Since the valuation of a modal formula  $\Phi$  does not depend on a specific strategy combination but only on the model  $\mathbf{M}$ , we will often simply write  $\|\Phi\|_{\mathbf{M}}$  to denote the valuation of  $\Phi$  in  $\mathbf{M}$ . As usual, we say that a formula  $\Phi$  is satisfiable if there exists a model  $\mathbf{M}$  such that  $\|\Phi\|_{\mathbf{M}} = 1$ . Similarly, a modal theory  $\Gamma$ , i.e. a set of modal formulas, is satisfiable if there exists a model that satisfies each and every one of the formulas contained in  $\Gamma$ . Validity clearly means satisfiability in all models.

Axiomatisation The axioms of  $\mathsf{E}(\mathfrak{G})$  are the following:

- 1. All the  $L_k^c$ -tautologies for  $mL_k^c$ , i.e.: all the  $L_k^c$ -tautologies in the variables  $p_1, \ldots, p_m$ , for non-modal formulas.
- 2. All the  $L\Pi^{\frac{1}{2}}$ -axioms and rules for modal formulas.
- 3. Probabilistic axioms for E, with  $\varphi, \psi, \overline{r} \in \text{NModF}$ :
  - (a)  $\mathsf{E}(\neg\varphi) \leftrightarrow \neg \mathsf{E}\varphi$ (b)  $\mathsf{E}(\varphi \oplus \psi) \leftrightarrow [(\mathsf{E}\varphi \to \mathsf{E}(\varphi \& \psi)) \to \mathsf{E}\psi]$
  - (c)  $\mathsf{E}\overline{r} \leftrightarrow \overline{r}$
- 4. Independence axioms for E, where  $p_{1_i}, \ldots, p_{m_i}$  is the tuple of variables assigned to  $P_i$ , for all tuples  $r_{1_1}, \ldots, r_{m_1}, \ldots, r_{1_n}, \ldots, r_{m_n} \in (L_k)^m$ :

(a) 
$$\mathsf{E}\left(\bigwedge_{i=1}^{n}\left(\bigwedge_{j_{i}=1_{i}}^{m_{i}}\left(\Delta\left(p_{j_{i}}\leftrightarrow\overline{r}_{j_{i}}\right)\right)\right)\right)\leftrightarrow \bigcirc_{i=1}^{n}\left(\mathsf{E}\left(\bigwedge_{j_{i}=1_{i}}^{m_{i}}\Delta\left(p_{j_{i}}\leftrightarrow\overline{r}_{j_{i}}\right)\right)\right)$$

- 5. The following inference rules for E, with  $\varphi, \psi \in \text{NModF}$ :
  - (a) Necessitation: from  $\varphi$  derive  $\mathsf{E}\varphi$
  - (b) Monotonicity: from  $\varphi \to \psi$  derive  $\mathsf{E}\varphi \to \mathsf{E}\psi$

Notice that each

$$(\dagger) \qquad \bigwedge_{j_i=1_i}^{m_i} \left( \Delta\left( p_{j_i} \leftrightarrow \overline{r}_{j_i} \right) \right)$$

encodes a particular strategy for player  $P_i$ . In fact, each  $\Delta(p_{j_i} \leftrightarrow \overline{r}_{j_i})$  is satisfiable if and only if  $e(p_{j_i}) = r_{j_i}$ . So, given a tuple  $r_{1_i}, \ldots, r_{m_i}$ , ( $\dagger$ ) is satisfiable by a strategy  $s_i$  if and only if  $s_i(p_{j_i}) \longmapsto r_{j_i}$ , for all  $p_{j_i}$ .

The notion of *proof* in  $\mathsf{E}(\mathfrak{G})$  is defined as usual. For any modal theory  $\Gamma$  and formula  $\varphi$ , we write

$$\Gamma \vdash_{\mathsf{E}(\mathfrak{G})} \varphi$$

to denote that  $\varphi$  is a consequence of  $\Gamma$  in  $\mathsf{E}(\mathfrak{G})$ .

**Completeness** Before we prove completeness for  $\mathsf{E}(\mathfrak{G})$  we provide an axiomatic characterisation for the expectation of mixed strategies over  $m \mathsf{L}_k^c$ -formulas.

**Theorem 1.** Let  $\mathfrak{G}$  be a class of Lukasiewicz games on  $\mathbb{L}_k^c$  and let  $m\mathbb{L}_k^c$  be the *m*-variable fragment of  $\mathbb{L}_k^c$ . The following statements are equivalent:

#### 1. There exists a state

$$\sigma: m\mathbf{L}_k^c \to [0, 1].$$

such that for all tuples  $r_{1_1}, \ldots, r_{m_1}, \ldots, r_{1_n}, \ldots, r_{m_n} \in (L_k)^m$ 

$$\sigma\left(\bigwedge_{i=1}^{n}\left(\bigwedge_{j_{i}=1_{i}}^{m_{i}}\left(\Delta\left(p_{j_{i}}\leftrightarrow\overline{r}_{j_{i}}\right)\right)\right)\right)=\prod_{i=1}^{n}\left(\sigma\left(\bigwedge_{j_{i}=1_{i}}^{m_{i}}\Delta\left(p_{j_{i}}\leftrightarrow\overline{r}_{j_{i}}\right)\right)\right),$$

where  $p_{1_i}, \ldots, p_{m_i}$  is the tuple of variables assigned to  $P_i$ .

2. There exists a probability distribution

$$\pi_i: \mathsf{S}_i \to [0,1]$$

for each  $P_i$ , such that, for all  $\varphi \in mL_k^c$ ,  $\sigma(\varphi) = exp_{\varphi}(\pi_1, \ldots, \pi_n)$ , *i.e.*:

$$\sigma(\varphi) = \sum_{\boldsymbol{s}=(s_1,\ldots,s_n)\in \mathsf{S}} \left( \left( \prod_{j=1}^n \pi_j(s_j) \right) \cdot f_{\varphi}(\boldsymbol{s}) \right),$$

where  $f_{\varphi}$  is the function associated to  $\varphi$ .

*Proof.* It is easy to check that (2) implies (1).

To prove the converse, suppose that there exists a state

$$\sigma: m\mathbf{L}_k^c \to [0, 1].$$

As shown by Paris in [18, Appendix 2] there exists a probability distribution  $\pi: \mathsf{S}_1 \times \cdots \times \mathsf{S}_n \to [0,1]$  such that

$$\sigma(\varphi) = \sum_{\boldsymbol{s} \in \mathsf{S}} \pi(\boldsymbol{s}) \cdot f_{\varphi}(\boldsymbol{s}),$$

for all  $\varphi \in mL_k^c$ . Now, let  $m_iL_k^c[p_i]$  be the  $m_i$ -variable fragment of  $L_k^c$  in the variables  $p_i =$  $\{p_{1_i}, \ldots, p_{m_i}\}$ , i.e. the variables assigned to  $P_i$ . Let  $\sigma_{\downarrow i}$  be the restrictions of  $\sigma$  to  $m_i \mathbf{L}_k^c[\boldsymbol{p}_i]$ . It is clear that each  $\sigma_{\downarrow i}$  is still a probability measure. It follows, again, from [18, Appendix 2] that, for each i, there exists a probability distribution

$$\pi_i:\mathsf{S}_i\to[0,1]$$

such that, for all  $\psi \in m_i \mathbf{L}_k^c[\mathbf{p}_i]$ 

$$\sigma(\psi) = \sigma_{\downarrow 1}(\psi) = \sum_{s_i \in \mathsf{S}_i} \pi_i(s_i) \cdot f_{\psi}(s_i).$$

By assumption,  $\sigma$  satisfies

$$\sigma\left(\bigwedge_{i=1}^{n}\left(\bigwedge_{j_{i}=1_{i}}^{m_{i}}\left(\Delta\left(p_{j_{i}}\leftrightarrow\overline{r}_{j_{i}}\right)\right)\right)\right)=\prod_{i=1}^{n}\left(\sigma\left(\bigwedge_{j_{i}=1_{i}}^{m_{i}}\Delta\left(p_{j_{i}}\leftrightarrow\overline{r}_{j_{i}}\right)\right)\right),$$

for all tuples  $r_{1_1}, ..., r_{m_1}, ..., r_{1_n}, ..., r_{m_n} \in (L_k)^m$ .

It is possible to check that the above condition guarantees the fact that all probability distributions  $\pi_i$  are independent, and so for all  $s \in S$ 

$$\pi(\boldsymbol{s}) = \prod_{i=1}^{n} \pi_i(s_i).$$

Therefore

$$\sigma(\varphi) = \sum_{\boldsymbol{s} \in \mathsf{S}} \pi(\boldsymbol{s}) \cdot f_{\varphi}(\boldsymbol{s}) = \sum_{\boldsymbol{s} = (s_1, \dots, s_n) \in \mathsf{S}} \left( \left( \prod_{j=1}^n \pi_j(s_j) \right) \cdot f_{\varphi}(\boldsymbol{s}) \right).$$

We can now proceed to proving the Completeness Theorem.

**Theorem 2 (Completeness).** Let  $\Gamma$  and  $\Phi$  be a finite modal theory and a modal formula in  $\mathsf{E}(\mathfrak{G})$ . Then,  $\Gamma \vdash_{\mathsf{E}(\mathfrak{G})} \Phi$  if and only if for every model  $\mathbf{M}$  such that, for each  $\Psi \in \Gamma$ ,  $\|\Psi\|_{\mathbf{M}} = 1$ , also  $\|\Phi\|_{\mathbf{M}} = 1$ .

*Proof.* The proof follows from an adaptation of the strategy laid out in [10] and generalised in [7].

We now study the computational complexity of certain kinds of satisfiability problems for  $\mathsf{E}(\mathfrak{G})$ . Let  $r \in \mathbb{Q} \cap [0,1]$  and let  $\flat \in \{<,>,\leq,\geq,=\}$ . We call an  $\mathsf{E}(\mathfrak{G})$ -modal formula  $\varPhi \ br$ -satisfiable if there is a model  $\mathbf{M}$  such that

## $\|\Phi\|_{\mathbf{M}} \flat r.$

Following a strategy similar to the one laid out by Hájek in [11] for probability logics, satisfiability of an  $\mathsf{E}(\mathfrak{G})$ -formula  $\Phi$  can be translated into an existential formula in the theory of the reals whose size is exponential in the number of non-modal propositional variables in  $\Phi$ . Decidability for the existential theory of the reals  $\mathsf{Th}_{\exists}(\mathbb{R})$  was shown by Canny to be in PSPACE [2]. Therefore, we obtain the following result:

**Theorem 3.** Checking  $\flat r$ -satisfiability for  $\mathsf{E}(\mathfrak{G})$  is in EXPSPACE.

#### 4 Games with Expectations

In this section we introduce a class of games with polynomial constraints over expectations. These games expand Lukasiewicz games by assigning to each player a formula of  $\mathsf{E}(\mathfrak{G})$ , which is a piecewise rational polynomial function whose variables correspond to expected values. The idea is that in a situation of strategic interaction players might be interested not only in maximizing their own expectation, but also in influencing others'. The modal formula assigned to each player is then meant to represent a player's goal concerning the relation between her and other players' expectations.

A game with expectations  $\mathcal{E}_\mathcal{G}$  on  $\mathsf{E}(\mathfrak{G})$  is a tuple

$$\mathcal{E}_{\mathcal{G}} = \langle \mathsf{P}, \mathsf{V}, \{\mathsf{V}_i\}, \{\mathsf{S}_i\}, \{\varphi_i\}, \{\mathsf{M}_i\}, \{\Phi_i\}\rangle,$$

where:

- 1.  $\mathcal{G} = \langle \mathsf{P}, \mathsf{V}, \{\mathsf{V}_i\}, \{\mathsf{S}_i\}, \{\varphi_i\} \rangle$  is a Łukasiewicz game on  $\mathsf{L}_k^c$ , with  $\mathcal{G} \in \mathfrak{G}$ ,
- 2. for each  $i \in \{1, ..., n\}$ ,  $M_i$  is the set of all mixed strategies on  $S_i$  of player  $P_i$ ,
- 3. for each  $i \in \{1, ..., n\}$ ,  $\Phi_i$  is an  $\mathsf{E}(\mathfrak{G})$ -formula such that every atomic modal formula occurring in  $\Phi_i$  has the form  $\mathsf{E}\psi$ , with  $\psi \in \{\varphi_1, ..., \varphi_n\}$ .

Let  $\mathcal{E}_{\mathcal{G}}$  be a game with expectations on  $\mathsf{E}(\mathfrak{G})$ . A model  $\mathbf{M} = \langle \mathsf{S}, e, \{\pi_i\} \rangle$  for  $\mathsf{E}(\mathfrak{G})$  is called a *best response model* for a player  $P_i$  whenever, for all models  $\mathbf{M}' = \langle \mathsf{S}, e, \{\pi'_i\} \rangle$  with  $\pi'_{-i} = \pi_{-i}$ ,

$$\|\Phi_i\|_{\mathbf{M}'} \le \|\Phi_i\|_{\mathbf{M}}.$$

**Definition 3 (Equilibrium).** A game with expectations  $\mathcal{E}_{\mathcal{G}}$  on  $\mathsf{E}(\mathfrak{G})$  is said to have a Nash Equilibrium, whenever there exists a model  $\mathbf{M}^*$  that is a best response model for each player  $P_i$ .

**Example 1.** Let  $\mathcal{E}_{\mathcal{G}}$  be any game with expectations where each  $P_i$  is simply assigned the formula  $\Phi_i := \mathsf{E}\varphi_i$ . This game corresponds to the the situation where each player cares only about her own expectation and whose goal is its maximisation. Clearly, by Nash's Theorem [17], every  $\mathcal{E}_{\mathcal{G}}$  of this form admits an Equilibrium, since it offers a formalisation of the classical case where equilibria are given by tuples of mixed strategies over valuations in a Łukasiewicz game.

**Example 2**. Not every game with expectations has an equilibrium. In fact, consider the following game

$$\mathcal{E}_{\mathcal{G}} = \langle \mathsf{P}, \mathsf{V}, \{\mathsf{V}_i\}, \{\mathsf{S}_i\}, \{\varphi_i\}, \{\mathsf{M}_i\}, \{\Phi_i\}\rangle,$$

with  $i \in \{1, 2\}$ , where:

1.  $\varphi_1 := p_1$  and  $\varphi_2 := p_2$ , and 2.  $\Phi_1 := \neg d(\mathsf{E}(p_1), \mathsf{E}(p_2))$  and  $\Phi_2 := d(\mathsf{E}(p_1), \mathsf{E}(p_2))$ .

The above game can be regarded as a particular version of Matching Pennies with expectations. In fact, while  $P_1$  aims at matching  $P_2$ 's expectation,  $P_2$ 's goal is quite the opposite, since she wants their expectations to be as far as possible.

It is easy to see that there is no model  $\mathbf{M}$  that gives an equilibrium for  $\mathcal{E}_{\mathcal{G}}$ .

**Proposition 1.** There exist games with expectations on  $E(\mathfrak{G})$  that do not admit a Nash Equilibrum.

As mentioned above, the satisfiability of every  $\mathsf{E}(\mathfrak{G})$ -formula can be translated into the validity of an existential formula of the theory  $\mathsf{Th}(\mathbb{R})$  of real closed fields. In a similar way, we can express the existence of an equilibrium in a game

with expectations  $\mathcal{E}_{\mathcal{G}}$  through a first-order sentence  $\xi$  of  $\mathsf{Th}(\mathbb{R})$  having exponentially many variables and a fixed alternation of quantifiers. By using the fact that the general decidability problem for  $\mathsf{Th}(\mathbb{R})$  is singly exponential in the number of variables when the alternation of quantifiers is fixed [8], we obtain the following result.

**Theorem 4 (Complexity).** Checking the existence of a Nash Equilibrium in a game with expectations  $\mathcal{E}_{\mathcal{G}}$  on  $\mathsf{E}(\mathfrak{G})$  is in 2-EXPTIME.

By exploiting the connection between  $L\Pi_{2}^{1}$  and real closed fields it is also possible to express the existence of an equilibrium through an  $L\Pi_{2}^{1}$ -formula (see [4]). Therefore, we obtain the following logical characterisation.

**Theorem 5.** For every game with expectations  $\mathcal{E}_{\mathcal{G}}$  on  $\mathsf{E}(\mathfrak{G})$  there exists an  $\mathrm{L}\Pi^{1}_{2}$ -formula  $\phi$  such that  $\mathcal{E}_{\mathcal{G}}$  admits a Nash Equilibrium if and only if  $\phi$  is satisfiable.

## 5 Final Remarks

In this work, we presented a logic  $\mathsf{E}(\mathfrak{G})$  for reasoning about expectations in a class  $\mathfrak{G}$  of Lukasiewicz games. We have also introduced a new class of games based on  $\mathsf{E}(\mathfrak{G})$  that expand Lukasiewicz games. These games capture strategic interactions in which players randomise their choices in order to influence the expectations of the other players as well as their own.

While our approach to representing expectation in games in a logical framework is certainly novel, other works have dealt with similar topics. In [9], Halpern and Pucella introduced a propositional logic for reasoning about probabilistic expectation. Their work, though, is mainly concerned with modelling expectation in general and not in a game-theoretic setting. Certainly closer to our paper is the work by Sack and van der Hoek [19], where the authors study a modal logic to reason about mixed strategies in games. Although (each instance of) their logic is based on a fixed game and a fixed set of mixed strategies, it makes it possible to represent the concept of a Nash Equilibrium through logical formulas: a feature that is not possible in our logic.

In our future work, we plan to extend the logical study of expectation for Lukasiewicz games to those situations where payoff formulas are functions defined over the whole unit cube  $[0, 1]^n$ , and, consequently, players have an infinite strategy space.

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