Reinforcement Learning in Many-Agent Settings Under Partial Observability: Supplementary File

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1 DYNAMIC PROGRAMMING ALGORITHM

Algorithm 1 Computing configuration distribution $Pr(\mathcal{C}|b_0(M_1), b_0(M_2), \ldots, b_0(M_N))$

Require: $\langle b_0(M_1), b_0(M_2), \ldots, b_0(M_N)\rangle$
Ensure: P_N, which is the distribution $Pr(\mathcal{C}^{\boldsymbol{a}_{-0}})$ represented as a trie.

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Initialize c_0^{a_i} ← (0, ..., 0), P_0[c_0^{a_i}] ← 1.0
for k = 1 to N do
    Initialize P_k to be an empty trie
    for c_{k-1}^{a_i} from P_{k-1} do
        for a_k^{a_i} ∈ A_k^{a_i} such that π_k^{a_i}(a_k^{a_i}) > 0 do
            c_k^{a_i} ← c_{k-1}^{a_i}
            if a_k^{a_i} ≠ ∅ then
                c_k^{a_i}(a_k^{a_i}) +← 1
            end if
            if P_k[c_k^{a_i}] does not exist then
                P_k[c_k^{a_i}] ← 0
            end if
            P_k[c_k^{a_i}] +← P_{k-1}[c_{k-1}^{a_i}] × π_k^{a_i}(a_k^{a_i})
        end for
    end for
end for
return P_N
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2 PROOF OF PROPOSITION 1

Here we assume a common model of noise, $P(a_j^o|a_k^e)$, where the subject agent observes action a_j^o from another agent when the latter executed action a_k^e, as

$$P(a_j^o|a_k^e) = \begin{cases} 1-\delta & if\ a_j^o = a_k^e \\ \frac{\delta}{|A|-1} & otherwise \end{cases} \quad (1)$$

for some small δ. The effect of such noise from the private observation of an individual agent's action can be aggregated over N agents in terms of δ as follows. Suppose the observed configuration, ω_0', is $\mathcal{C}^o = (\#a_1^o, \#a_2^o, \ldots, \#a_{|A|}^o)$, and the true configuration is $\mathcal{C}^e = (\#a_1^e, \#a_2^e, \ldots, \#a_{|A|}^e)$. Then the probability of an error in the observation of a configuration is

$$\begin{aligned} P(error) &= \sum_{\mathcal{C}^e} \sum_{\mathcal{C}^o \neq \mathcal{C}^e} P(\mathcal{C}^o \wedge \mathcal{C}^e) \\ &= \sum_{\mathcal{C}^e} \sum_{\mathcal{C}^o \neq \mathcal{C}^e} P(\mathcal{C}^o|\mathcal{C}^e) P(\mathcal{C}^e) \end{aligned}$$

where

$$\begin{aligned} P(\mathcal{C}^e) &= \prod_i \theta_i^{\#a_i^e},\ and \\ P(\mathcal{C}^o|\mathcal{C}^e) &= \prod_{(j,k)\in A\times A} P(a_j^o|a_k^e)^{n_{jk}} \\ & s.t.\ (\sum_j n_{jk} = \#a_k^e) \wedge (\sum_k n_{jk} = \#a_j^o) \quad (2) \end{aligned}$$

Let $m_i^{oe} = \min\{\#a_i^o, \#a_i^e\}$. Then $P(\mathcal{C}^o|\mathcal{C}^e)$ can be maximized by setting the diagonal of the matrix $[n_{jk}]$ as $n_{ii} = m_i^{oe}$, and distributing the remaining weight $N - \sum_i m_i^{oe}$ to the off-diagonal positions while satisfying Eq. 2. This yields

$$\begin{aligned} P(\mathcal{C}^o|\mathcal{C}^e) \leq& (1-\delta)^{\sum_i m_i^{oe}} \left(\frac{\delta}{|A|-1}\right)^{N-\sum_i m_i^{oe}} \\ \leq& (1-\delta)^{N-1} \left(\frac{\delta}{|A|-1}\right) \end{aligned}$$

in order to ensure that $\mathcal{C}^o \neq \mathcal{C}^e$. Furthermore, the number of solutions of Eq. 2 is $\leq \prod_i (m_i^{oe}+1) = O(N^{|A|})$. Hence

$$P(error) \leq N^{|A|}(1-\delta)^{N-1}\left(\frac{\delta}{|A|-1}\right)$$

The above is a decreasing function of N when $N > \frac{|A|}{\log(1/1-\delta)}$.

3 POLICY VALUE WITH RESPECT TO EPISODES

We choose to use time in hours as metric for demonstrating efficiency of tested algorithms. We provide additional plots

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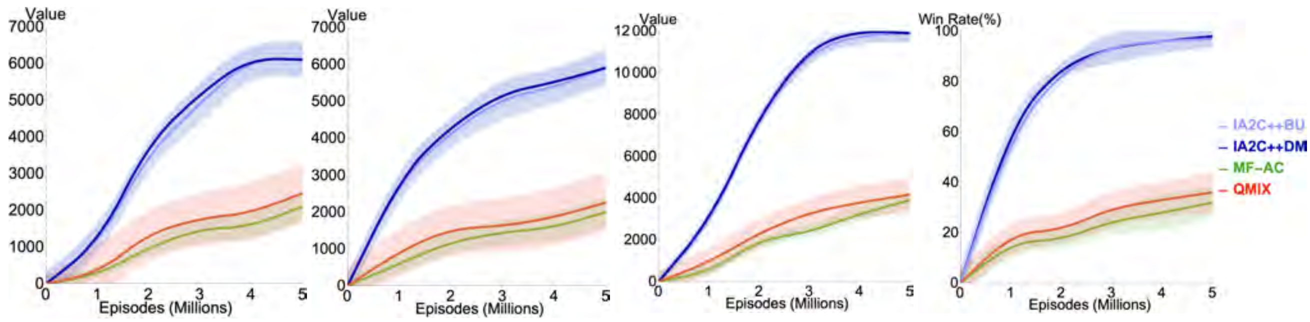

(a) Tree (b) Star (c) Fully Connected (d) Battlefield

Figure 1: Cumulative reward of learned policies in (a) tree structure, (b) star structure, and (c) fully connected structure. (d) Win rate against pre-trained agents in the MAgent battlefield domain.

that use episodes as metric in Fig. 1. QMIX and MF-AC do not converge to optimal policy given same amount of episodes as IA2C-BU, however, it only takes QMIX and MF-AC about one third of the time to finish one episode compared to IA2C-BU.