



GAMES, DYNAMICS & LEARNING

2. POPULATION GAMES AND EVOLUTIONARY DYNAMICS

Panayotis Mertikopoulos¹

joint with

A. Giannou² T. Lianas² E. V. Vlatakis-Gkaragkounis³

¹French National Center for Scientific Research (CNRS) & Criteo AI Lab

²NTUA

³Columbia University

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Outline

Overview

Preliminaries

The replicator dynamics

Rationality analysis



Bird's eye view

Last time:

- ▶ Games, examples, taxonomy,...
- ▶ Congestion games (atomic / nonatomic, splittable / non-splittable,...)

Moving forward: playing day-by-day

- ▶ **Lecture 2:** population games \leftrightarrow evolutionary dynamics
- ▶ **Lecture 3:** finite games \leftrightarrow multi-armed bandits
- ▶ **Lecture 4:** continuous games \leftrightarrow online convex optimization



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Moving forward: playing day-by-day

- ▶ **Lecture 2: population games \leftrightarrow evolutionary dynamics**
- ▶ **Lecture 3: finite games \leftrightarrow multi-armed bandits**
- ▶ **Lecture 4: continuous games \leftrightarrow online convex optimization**

Caveats

- ▶ **Big picture:** Focus on concepts + selected deep dives
- ▶ **Notation:** **losses** (" ℓ ") \leftrightarrow **utilities** (" u "),...; pure strategies \leftrightarrow actions; etc.



Today: Playing day after day

A typical **online decision process**:

repeat

At each epoch $t \geq 0$

Choose **action**

[focal player]

Incur **loss** / Receive **reward**

[depends on context]

Get **feedback**

[depends on context]

until end

Key considerations

- ▶ **Time**: continuous or discrete?
- ▶ **Players**: continuous or discrete?
- ▶ **Actions**: continuous or discrete?
- ▶ **Payoffs / Losses**: determined by other players or "Nature"?
- ▶ **Feedback**: full info / observation? payoff-based?



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Population games

- ▶ **Players:** continuous, nonatomic *populations* $i = 1, \dots, N$ [species, types,...]
- ▶ **Actions:** finite *action set* \mathcal{A}_i per population [phenotypes, routes,...]
- ▶ **Payoffs:** depend only on the players' *distribution* [anonymity]
 - ▶ *Population shares*

x_{ia_i} = relative frequency of $a_i \in \mathcal{A}_i$ in population i

- ▶ *Population states*

$$x_i = (x_{ia_i})_{a_i \in \mathcal{A}_i} \in \mathcal{X}_i := \Delta(\mathcal{A}_i)$$

$$x = (x_1, \dots, x_N) \in \mathcal{X} := \prod_i \mathcal{X}_i$$

- ▶ *Payoff functions* $u_{ia_i}: \mathcal{X} \rightarrow \mathbb{R}$

$u_{ia_i}(x)$ = payoff to $a_i \in \mathcal{A}_i$ when the population is at state $x \in \mathcal{X}$

- ▶ *Mean population payoff*

$$u_i(x) = \sum_{a_i \in \mathcal{A}_i} x_{ia_i} u_{ia_i}(x)$$



Examples and more

Example 1: Multi-population random matching

[Maynard Smith and Price, 1973]

- ▶ Given: finite N -player game $\Gamma \equiv \Gamma(\mathcal{N}, \mathcal{A}, u)$ [base game]
- ▶ Given: N player populations, each with action set \mathcal{A}_i
- ▶ During play:
 - ▶ Players drawn uniformly at random from each population
 - ▶ Drawn players matched to play Γ [random matching]
 - ▶ Mean payoffs

$$u_{i a_i}(x) = \sum_{a'_1 \in \mathcal{A}_1} \cdots \sum_{a'_N \in \mathcal{A}_N} x_{1, a'_1} \cdots \delta_{a'_1 a_i} \cdots x_{N, a'_N} u_i(a'_1, \dots, a'_N)$$

- ▶ **Caveat** Single-population matching is **different** (quadratic) [why?]



Examples and more

Example 1: Multi-population random matching

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- ▶ **Caveat** Single-population matching is **different** (quadratic) [why?]

Example 2: Nonatomic congestion games (“playing the field”)

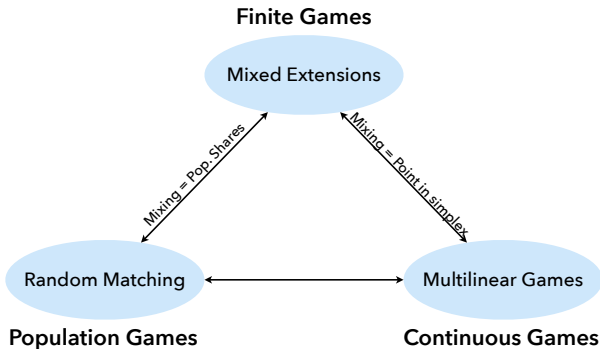
- ▶ See Lecture 1

For more: Weibull [1995], Hofbauer and Sigmund [1998], Sandholm [2010, 2015]



Relations between classes

Porous boundaries:



Important

- ▶ Random matching \nsubseteq population games of interest
- ▶ (Multi)Linear games \nsubseteq continuous games of interest



Solution concepts

- ▶ **Dominated strategies:** $a_i \in \mathcal{A}_i$ is *dominated* by $a'_i \in \mathcal{A}_i$ ($a_i < a'_i$) if

$$u_{ia_i}(x) < u_{ia'_i}(x) \quad \text{for all } x \in \mathcal{X}$$

[Mixed version: $p_i < q_i \iff u_i(p_i; x_{-i}) < u_i(q_i; x_{-i})$ for all $x \in \mathcal{X}$]

The Prisoner's Dilemma

Two villains, Robin and Charlie, are caught

→ "Rat on your compadre, and you go free"

→ "Stay loyal, face 10 years in jail"

	Charlie silent	Charlie betrays
Robin silent	$(-1, -1)$	$(-10, 0)$
Robin betrays	$(0, -10)$	$(-2, -2)$

What is
the outcome?

silent → betrays

Iteratively Dominated Strategies

Another example:

	Step 4	Step 2	
	(9, 4)	(5, 3)	(3, 2)
Step 3	(0, 1)	(4, 6)	(6, 0)
	(2, 1)	(3, 5)	(2, 8)
			Step 1

What is the outcome of this game?

→ Iteratively dominated strategy

↳ Dominated strategy in the subgame resulting from the elimination of dominated strategies

→ Dominance solvable game:

↳ Elimination of iteratively dominated strategies leads to a singleton



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- ▶ **Nash equilibrium:** no player has an incentive to switch strategies

$$u_{ia_i}(x^*) \geq u_{ia'_i}(x^*) \quad \text{for all } a_i, a'_i \in \mathcal{A}_i \text{ with } x_{ia_i}^* > 0$$

- ▶ *Support* of x^* : $\text{supp}(x^*) = \{(a_1, \dots, a_N) \in \mathcal{A} : x_{ia_i}^* > 0 \text{ for all } i\}$
- ▶ *Interior / Full support equilibria:* $\text{supp}(x^*) = \mathcal{A}$
- ▶ *Pure equilibria:* $\text{supp}(x^*) = \text{singleton}$
- ▶ *Strict equilibria:* ">" instead of "≥" when $a'_i \notin \text{supp}(x_i^*)$



Solution concepts

- ▶ **Dominated strategies:** $a_i \in \mathcal{A}_i$ is *dominated* by $a'_i \in \mathcal{A}_i$ ($a_i < a'_i$) if

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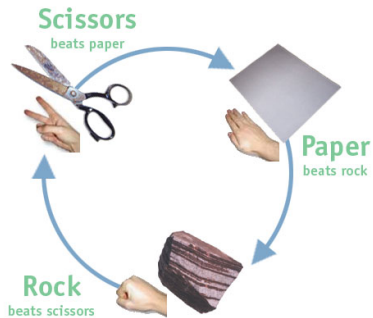
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- ▶ *Strict equilibria:* ">" instead of "≥" when $a'_i \notin \text{supp}(x_i^*)$
- ▶ **Examples:**
 - ▶ *Rock-Paper-Scissors:* unique, full support equilibrium
 - ▶ *Prisoner's dilemma:* dominance-solvable, one strict equilibrium
 - ▶ *Battle of the Sexes:* one full support equilibrium; two strict equilibria



Go-to example: Rock-Paper-Scissors

- ▶ Players: $\mathcal{N} = \{1, 2\}$.





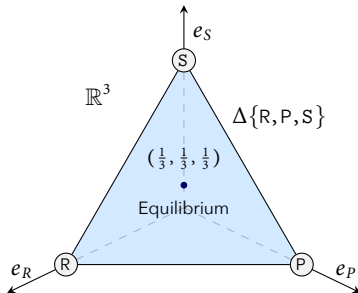
Go-to example: Rock-Paper-Scissors

- ▶ Players: $\mathcal{N} = \{1, 2\}$.
- ▶ Actions: $\mathcal{A}_i = \{R, P, S\}$, $i = 1, 2$.
- ▶ Payoff matrix (win 1, lose -1 , tie 0):

$$A = \begin{array}{c|ccc} & R & P & S \\ \hline R & 0 & -1 & 1 \\ \hline P & 1 & 0 & -1 \\ \hline S & -1 & 1 & 0 \end{array}$$

- ▶ Mixed strategies: $x_i \in \Delta\{R, P, S\}$.
- ▶ Payoff functions (multi-population):

$$u_1(x) = -u_2(x) = x_1^\top A x_2$$



Multi-population matching \leftrightarrow Mixed extension \leftrightarrow Multilinear game



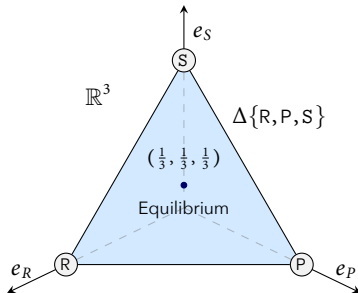
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- ▶ Mixed strategies: $x_i \in \Delta\{R, P, S\}$.
- ▶ Payoff functions (single-population):

$$u(x) = x^T A x$$



Single-population matching \leftrightarrow Mixed extensions \leftrightarrow Multilinear games



Rest of this lecture

Are game-theoretic solution concepts consistent with evolutionary models?

- ▶ Evolutionary models \rightsquigarrow dynamical systems (Lotka-Volterra, replicator, etc.)
- ▶ Do dominated strategies become extinct?
- ▶ Is equilibrium play stable/attracting?
- ▶ ...



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A biologist's viewpoint

- ▶ Populations are *species*, strategies are *phenotypes*:

$$z_{ia_i} = \text{absolute population mass of type } a_i \in \mathcal{A}_i$$
$$z_i = \sum_{a_i} z_{ia_i} = \text{absolute population mass of } i\text{-th species}$$



A biologist's viewpoint

- ▶ Populations are *species*, strategies are *phenotypes*:

$$z_{ia_i} = \text{absolute population mass of type } a_i \in \mathcal{A}_i$$
$$z_i = \sum_{a_i} z_{ia_i} = \text{absolute population mass of } i\text{-th species}$$

- ▶ Utilities measure *fecundity* / *reproductive fitness*:

$$u_{ia_i}(x) = \text{per capita growth rate of type } a_i$$

- ▶ Population evolution:

$$\dot{z}_{ia_i} = z_{ia_i} u_{ia_i}$$



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- Population evolution:

$$\dot{z}_{ia_i} = z_{ia_i} u_{ia_i}$$

- Evolution of population shares ($x_{ia_i} = z_{ia_i}/z_i$):

$$\dot{x}_{ia_i} = \frac{d}{dt} \frac{z_{ia_i}}{z_i} = \frac{\dot{z}_{ia_i} z_i - z_{ia_i} \sum_{a'_i} \dot{z}_{ia'_i}}{z_i^2} = \frac{z_{ia_i}}{z_i} u_{ia_i} - \frac{z_{ia_i}}{z_i} \sum_{a'_i} \frac{z_{ia'_i}}{z_i} u_{ia'_i}$$

Replicator dynamics [Taylor and Jonker, 1978]

$$\dot{x}_{ia_i} = x_{ia_i} [u_{ia_i}(x) - u_i(x)] \quad (\text{RD})$$



An economist's viewpoint

- ▶ Agents receive **revision opportunities** to switch strategies

$$\rho_{aa'}(x) = \text{conditional switch rate from } a \text{ to } a'$$

[NB: dropping player index for simplicity]



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- ▶ Agents receive **revision opportunities** to switch strategies

$$\rho_{aa'}(x) = \text{conditional switch rate from } a \text{ to } a'$$

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- ▶ **Pairwise proportional imitation:**

$$\rho_{aa'}(x) = x_{a'} [u_{a'}(x) - u_a(x)]_+$$

[Imitate with probability proportional to excess payoff (Helbing, 1992; Schlag, 1998)]

- ▶ Inflow/outflow:

$$\text{Incoming toward } a = \sum_{a'} \text{mass}(a' \rightsquigarrow a) = \sum_{a' \in \mathcal{A}} x_{a'} \rho_{a'a}(x)$$

$$\text{Outgoing from } a = \sum_{a'} \text{mass}(a \rightsquigarrow a') = x_a \sum_{a' \in \mathcal{A}} \rho_{aa'}(x)$$

conditional switch: $\rho_{\alpha\beta} = x_\beta [u_\beta - u_\alpha]_+$

$$\text{Inflow to } \alpha = \sum_{\beta \neq \alpha} x_\beta \rho_{\beta\alpha}(z) = \sum_{\beta} x_\beta x_\alpha [u_\alpha - u_\beta]_+$$

$$\text{Outflow from } \alpha = \sum_{\beta \neq \alpha} x_\alpha \rho_{\alpha\beta}(z) = \sum_{\beta} x_\alpha x_\beta [u_\beta - u_\alpha]_+$$

$$\text{Net flow } \dot{x}_\alpha = x_\alpha \left[\sum_{\beta} x_\beta [u_\alpha - u_\beta]_+ - \sum_{\beta} x_\beta [u_\beta - u_\alpha]_+ \right]$$

"+" : $u_\alpha > u_\beta$

"-" : $u_\alpha \leq u_\beta$

$$= x_\alpha \left[\sum_{\beta}^+ x_\beta [u_\alpha - u_\beta] + \sum_{\beta}^- x_\beta [u_\alpha - u_\beta] \right]$$

$$= x_\alpha \sum_{\beta} x_\beta [u_\alpha - u_\beta]$$

$$= x_\alpha \left[u_\alpha - \sum_{\beta} x_\beta u_\beta \right] = x_\alpha [u_\alpha(z) - u(z)]$$



An economist's viewpoint

- Agents receive **revision opportunities** to switch strategies

$$\rho_{aa'}(x) = \text{conditional switch rate from } a \text{ to } a'$$

[NB: dropping player index for simplicity]

- Pairwise proportional imitation:**

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- Inflow/outflow:

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$$\text{Outgoing from } a = \sum_{a'} \text{mass}(a \rightsquigarrow a') = x_a \sum_{a' \in \mathcal{A}} \rho_{aa'}(x)$$

- Detailed balance:

$$\dot{x}_a = \text{inflow}_a(x) - \text{outflow}_a(x) = \dots = x_a [u_a(x) - u(x)] \quad (\text{RD})$$



A learning viewpoint

Evolution of mixed strategies in a finite game:

- ▶ Agents record cumulative payoff of each strategy

$$y_a(t) = \int_0^t u_a(\tau) d\tau$$

⇒ *propensity* of choosing a strategy [Littlestone and Warmuth, 1994; Vovk, 1995]

- ▶ Choice probabilities \leadsto exponentially proportional to propensity scores

$$x_a(t) = \frac{\exp(y_a(t))}{\sum_{a'} \exp(y_{a'}(t))}$$

$$x_a = \frac{\exp(y_a)}{\sum_{\beta} \exp(y_{\beta})}$$

$$\dot{x}_a = \frac{\frac{d}{dt} \exp(y_a) \sum_{\beta} \exp(y_{\beta}) - \exp(y_a) \frac{d}{dt} \sum_{\beta} \exp(y_{\beta})}{\left[\sum_{\beta} \exp(y_{\beta}) \right]^2}$$

$$= \frac{y_a \exp(y_a) \sum_{\beta} \exp(y_{\beta}) - \exp(y_a) \sum_{\beta} y_{\beta} \exp(y_{\beta})}{Z^2}$$

$$= x_a u_a - x_a \sum_{\beta} x_{\beta} u_{\beta}$$

$$= x_a [u_a(x) - u(x)]$$



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$$x_a(t) = \frac{\exp(y_a(t))}{\sum_{a'} \exp(y_{a'}(t))}$$

- ▶ Evolution of mixed strategies [Rustichini, 1999; Hofbauer et al., 2009]

$$\dot{x}_a = \dots = x_a[u_a(x) - u(x)] \quad (\text{RD})$$

[Check: verify computation]



Basic properties

Different viewpoints, same dynamics:

$$\dot{x}_{ia_i} = x_{a_i} [u_{ia_i}(x) - u_i(x)] \quad (\text{RD})$$

[NB: all viewpoints will be useful later]

Structural properties [Weibull, 1995; Hofbauer and Sigmund, 1998]

- ▶ **Well-posed:** every initial condition $x \in \mathcal{X}$ admits unique solution trajectory $x(t)$ that exists for all time

[Assuming u_i is Lipschitz]

- ▶ **Consistent:** $x(t) \in \mathcal{X}$ for all $t \geq 0$

[Assuming $x(0) \in \mathcal{X}$]

- ▶ **Faces are forward invariant** ("strategies breed true"):

$$x_{ia_i}(0) > 0 \iff x_{ia_i}(t) > 0 \quad \text{for all } t \geq 0$$

$$x_{ia_i}(0) = 0 \iff x_{ia_i}(t) = 0 \quad \text{for all } t \geq 0$$



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Dynamics and rationality

Are game-theoretic solution concepts consistent with evolutionary models?



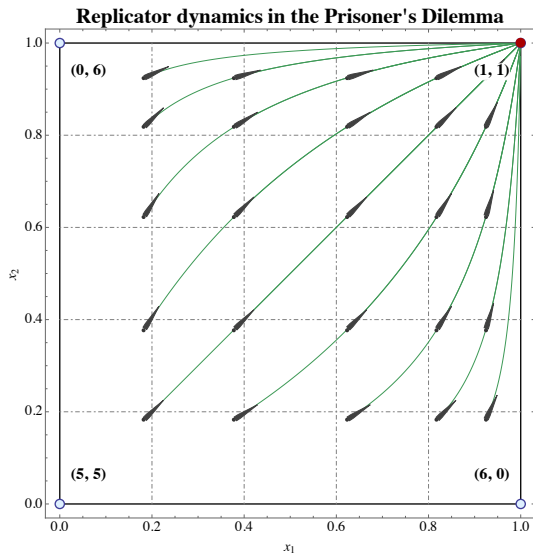
Dynamics and rationality

Are game-theoretic solution concepts consistent with the replicator dynamics?

- ▶ Do dominated strategies die out in the long run?
- ▶ Are Nash equilibria stationary?
- ▶ Are they stable? Are they attracting?
- ▶ Do the replicator dynamics always converge?
- ▶ What other behaviors can we observe?
- ▶ ...

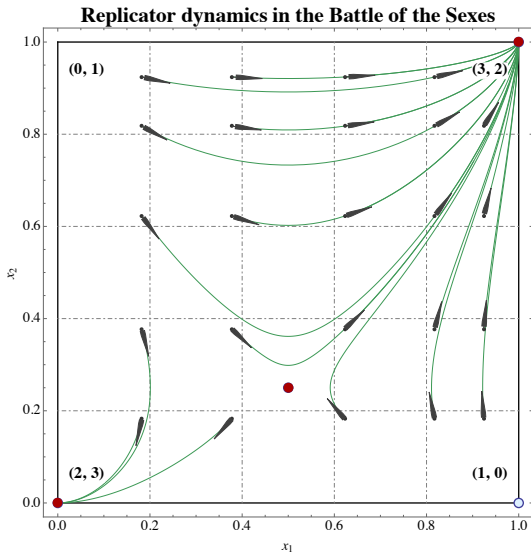


Phase portraits



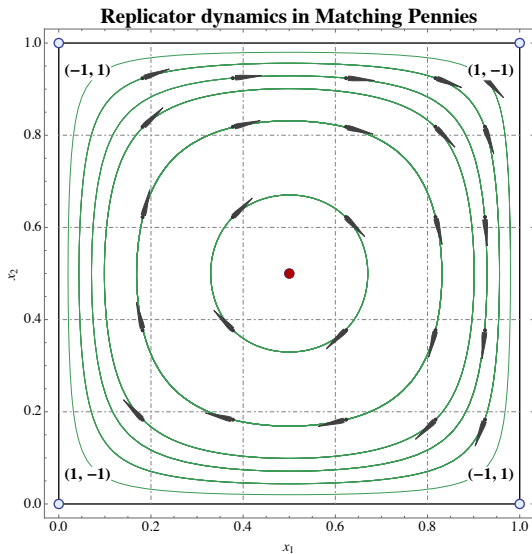


Phase portraits



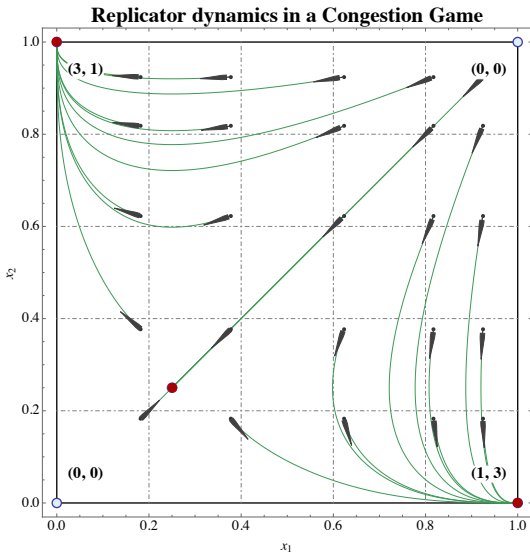


Phase portraits





Phase portraits





Dominated strategies

Suppose $a_i \in \mathcal{A}_i$ is *dominated* by $a'_i \in \mathcal{A}_i$

- ▶ Consistent payoff gap:

$$u_{ia_i}(x) \leq u_{ia'_i}(x) - \varepsilon \quad \text{for some } \varepsilon > 0$$



Dominated strategies

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- ▶ Consistent payoff gap:

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- ▶ Consistent difference in scores:

$$y_{ia_i}(t) = \int_0^t u_{ia_i}(x) d\tau \leq \int_0^t [u_{ia'_i}(x) - \varepsilon] d\tau = y_{ia'_i}(t) - \varepsilon t$$

- ▶ Consistent difference in choice probabilities

$$\frac{x_{ia_i}(t)}{x_{ia'_i}(t)} = \frac{\exp(y_{ia_i}(t))}{\exp(y_{ia'_i}(t))} \leq \exp(-\varepsilon t)$$



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- ▶ Consistent difference in choice probabilities

$$\frac{x_{ia_i}(t)}{x_{ia'_i}(t)} = \frac{\exp(y_{ia_i}(t))}{\exp(y_{ia'_i}(t))} \leq \exp(-\varepsilon t)$$

- ▶ **Dominated strategies become extinct** [Samuelson and Zhang, 1992]

$$\lim_{t \rightarrow \infty} x_{ia_i}(t) = 0 \quad \text{whenever } a_i \text{ is dominated}$$

[Check #1: extend to *iteratively* / *mixed* dominated strategies]

[Check #2: what about *weakly* dominated strategies?]



Stationarity of equilibria

Nash equilibrium: $u_{ia_i}(x^*) \geq u_{ia'_i}(x^*)$ for all $a_i, a'_i \in \mathcal{A}_i$ with $x_{ia_i}^* > 0$

- ▶ Supported strategies have equal payoffs:

$$u_{ia_i}(x^*) = u_{ia'_i}(x^*) \quad \text{for all } a_i, a'_i \in \text{supp}(x_i^*)$$

- ▶ Mean payoff equal to equilibrium payoff:

$$u_i(x^*) = u_{ia_i}(x^*) \quad \text{for all } a_i \in \text{supp}(x_i^*)$$



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- ▶ Mean payoff equal to equilibrium payoff:

$$u_i(x^*) = u_{ia_i}(x^*) \quad \text{for all } a_i \in \text{supp}(x_i^*)$$

- ▶ Replicator field vanishes at equilibria:

$$x_{ia_i}^* [u_{ia_i}(x^*) - u_i(x^*)] = 0 \quad \text{for all } a_i \in \mathcal{A}_i$$

- ▶ **Nash equilibria are stationary:**

$$x(0) = x^* \iff x(t) = x^* \quad \text{for all } t \geq 0$$

- ▶ **The converse does not hold** (never used inequality)

[Check: All vertices are stationary – general statement?]



Stability

Are all stationary points created equal?

Definition

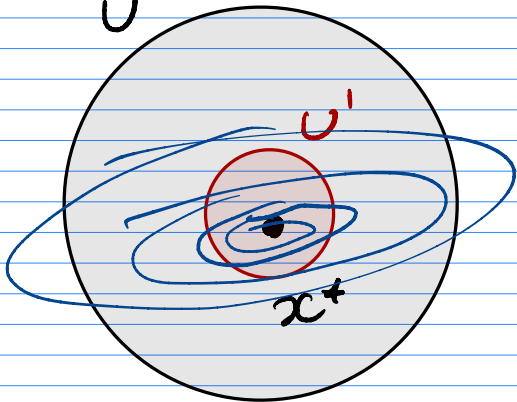
x^* is **(Lyapunov) stable** if, for every neighborhood U of x^* in \mathcal{X} , there exists a neighborhood U' of x^* such that

$$x(0) \in U' \iff x(t) \in U \quad \text{for all } t \geq 0$$

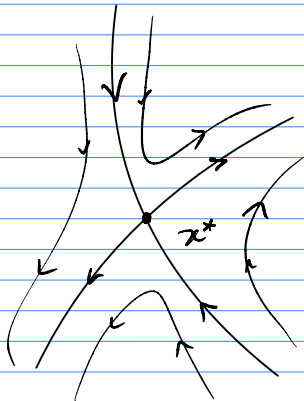
[Trajectories that start close to x^* remain close for all time]

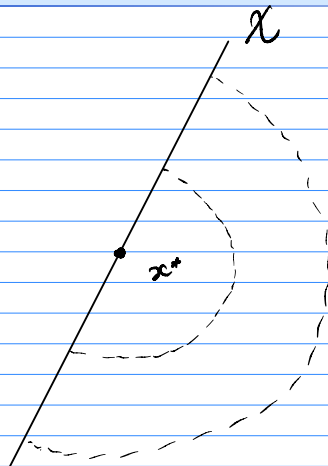
STABLE

U



UNSTABLE





Assume by contradiction that x^* is not Nash

$$\Rightarrow \exists \alpha \in \text{supp}(x^*) \ [x_\alpha^* > 0]$$

$$\exists \beta \text{ s.t. } u_\alpha(x^*) < u_\beta(x^*)$$

By cont. of $U \Rightarrow \exists$ some U s.t.

$$\exists \epsilon > 0 \text{ s.t. } u_\alpha(x) < u_\beta(x) \quad \forall x \in U$$

$$\Rightarrow \exists \{x(t)\} \text{ s.t. } u_\alpha(x(t)) < u_\beta(x(t)) - \epsilon \text{ for all } t > 0$$

$$\rightarrow \frac{x_\alpha(t)}{x_\beta(t)} = \exp\left(\int_0^t \underbrace{[u_\alpha(x(s)) - u_\beta(x(s))]}_{\leq -\epsilon} ds\right) \Rightarrow \frac{x_\alpha(t)}{x_\beta(t)} \rightarrow 0 \text{ as } t \rightarrow \infty$$



Stability

Are all stationary points created equal?

Definition

x^* is **(Lyapunov) stable** if, for every neighborhood U of x^* in \mathcal{X} , there exists a neighborhood U' of x^* such that

$$x(0) \in U' \iff x(t) \in U \quad \text{for all } t \geq 0$$

[Trajectories that start close to x^* remain close for all time]

x^* is stable $\implies x^*$ is a Nash equilibrium



Asymptotic stability

Are all Nash equilibria created equal?

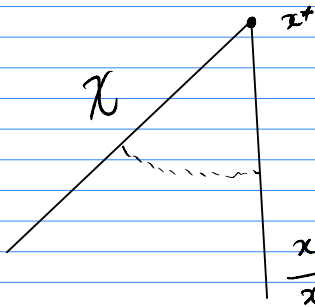
Definition

- ▶ x^* is **attracting** if $\lim_{t \rightarrow \infty} x(t) = x^*$ whenever $x(0)$ is close enough to x^*
- ▶ x^* is **asymptotically stable** if it is stable and attracting

Strict Nash ^(?) = only candidates for asymptotic stability

↳ $\alpha^* = (\alpha_1^*, \dots, \alpha_n^*)$ s.t. $u_{i\alpha_i^*}(z^*) > u_{i\alpha_i}(\alpha_i; z_{-i}^*)$

for all $\alpha_i \in A_i, i \in N$



$u_{i\alpha_i^*}(x) > u_{i\alpha_i}(\alpha_i; x_i) + \epsilon$
for all x close to z^*

$$\frac{x_{i\alpha_i}(t)}{x_{i\alpha_i^*}(t)} = \exp \int_0^t [u_{i\alpha_i}(x(s)) - u_{i\alpha_i^*}(x(s))] ds$$

$$\leq \exp(-\epsilon t) \downarrow 0 \text{ as } t \rightarrow \infty$$



Asymptotic stability

Are all Nash equilibria created equal?

Definition

- ▶ x^* is **attracting** if $\lim_{t \rightarrow \infty} x(t) = x^*$ whenever $x(0)$ is close enough to x^*
- ▶ x^* is **asymptotically stable** if it is stable and attracting

x^* is a **strict** Nash equilibrium $\implies x^*$ is asymptotically stable



The "folk theorem" of evolutionary game theory

Theorem (Hofbauer and Sigmund, 2003; Cressman, 2003)

In multi-population random matching games:

- ▶ x^* is a Nash equilibrium $\implies x^*$ is stationary
- ▶ x^* is the limit of an interior trajectory $\implies x^*$ is a Nash equilibrium
- ▶ x^* is stable $\implies x^*$ is a Nash equilibrium
- ▶ x^* is asymptotically stable $\iff x^*$ is a strict Nash equilibrium



The "folk theorem" of evolutionary game theory

Theorem (Hofbauer and Sigmund, 2003; Cressman, 2003)

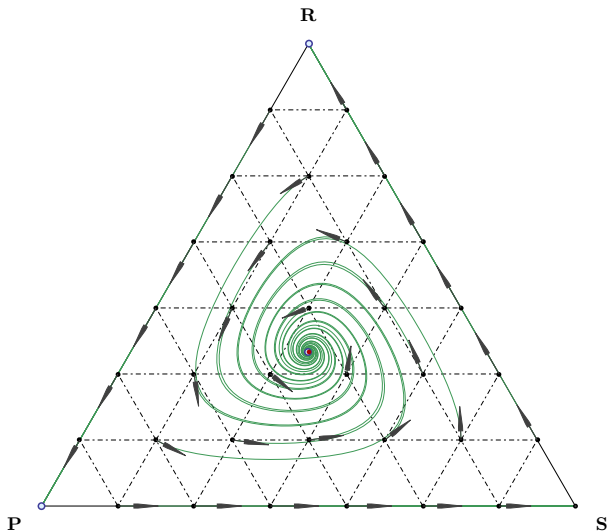
In **single**-population random matching games:

- ▶ x^* is a Nash equilibrium $\implies x^*$ is stationary
- ▶ x^* is the limit of an interior trajectory $\implies x^*$ is a Nash equilibrium
- ▶ x^* is stable $\implies x^*$ is a Nash equilibrium
- ▶ x^* is asymptotically stable $\iff x^*$ is a strict Nash equilibrium



Attracting full-support equilibria

The replicator dynamics in “good” RPS (win > loss):





Convergence in potential games

Potential games [Sandholm, 2001]

$$u_{ia_i} = -\frac{\partial V}{\partial x_{ia_i}} \quad \text{for some potential function } V: \mathcal{X} \rightarrow \mathbb{R}$$

NASC (Poincaré):

$$\text{potential} \iff \frac{\partial u_{ia_i}}{\partial x_{ia'_i}} = \frac{\partial u_{ia'_i}}{\partial x_{ia_i}}$$

Positive correlation / Lyapunov property:

$$\frac{dV}{dt} \leq 0 \quad \text{under (RD)}$$

[Check: verify this]

Theorem (Sandholm, 2001)

- ▶ In potential games, (RD) converges to its set of stationary points
- ▶ In random matching potential games, interior trajectories of (RD) converge to Nash equilibrium



Non-convergence in zero-sum games

The landscape is very different in zero-sum games:



Non-convergence in zero-sum games

The landscape is very different in zero-sum games:

x^* is full-support equilibrium \implies (RD) admits **constant of motion**

KL divergence: $D_{\text{KL}}(x^*, x) = \sum_i \sum_{a_i} x_{ia_i}^* \log \frac{x_{ia_i}^*}{x_{ia_i}}$

$$D_{\text{KL}}(p, x) = \sum_{\alpha: x_\alpha > 0} p_\alpha \log \frac{p_\alpha}{x_\alpha}$$

$$\begin{aligned} \frac{d}{dt} D_{\text{KL}}(p, x) &= - \sum_{\alpha} p_\alpha \frac{\dot{x}_\alpha}{x_\alpha} = \sum_{\alpha} p_\alpha [u_\alpha(x) - u_\alpha(x^*)] \\ &= \sum_{\alpha} u_\alpha(x) (p_\alpha - x_\alpha) \end{aligned}$$



Non-convergence in zero-sum games

The landscape is very different in zero-sum games:

x^* is full-support equilibrium \implies (RD) admits **constant of motion**

KL divergence:
$$D_{\text{KL}}(x^*, x) = \sum_i \sum_{a_i} x_{ia_i}^* \log \frac{x_{ia_i}^*}{x_{ia_i}}$$

Theorem (Hofbauer et al., 2009)

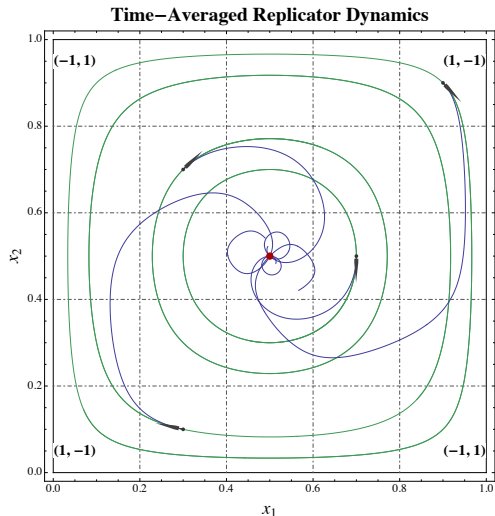
Assume a bilinear zero-sum game admits an interior equilibrium. Then:

- ▶ Interior trajectories of (RD) **do not converge** (unless stationary)
- ▶ Time-averages $\bar{x}(t) = t^{-1} \int_0^t x(\tau) d\tau$ **converge to Nash equilibrium**



Convergence of time-averages

The replicator dynamics in a game of Matching Pennies

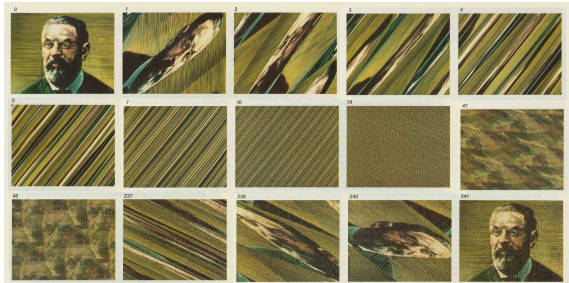




Poincaré recurrence in zero-sum games

Definition (Poincaré)

A dynamical system is **Poincaré recurrent** if almost all solution trajectories return *arbitrarily close* to their starting point *infinitely many times*



Theorem (Piliouras and Shamma, 2014; M et al., 2018)

(RD) is recurrent in all bilinear zero-sum games with a full-support equilibrium



What's missing

- ▶ Evolutionary stability [Maynard Smith and Price, 1973]
- ▶ Other (classes of) dynamics:
 - ▶ Fictitious play [Brown, 1951; Robinson, 1951]
 - ▶ Best response dynamics [Gilboa and Matsui, 1991]
 - ▶ Imitative / Innovative dynamics [Weibull, 1995; Sandholm, 2010]
 - ▶ Higher-order dynamics [Laraki and M, 2013]
- ▶ Unexpected / Complex behaviors:
 - ▶ Survival of dominated strategies [Hofbauer and Sandholm, 2011]
 - ▶ Chaos [Sandholm, 2010]
- ▶ Evolution in the presence of uncertainty [Fudenberg and Harris, 1992; Imhof, 2005; M & Moustakas, 2010; M & Viossat, 2016]



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