

Bai et al. *Near-optimal reinforcement learning with self-play*

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October 28, 2021

Multi-agent Reinforcement Learning

Multi-agent RL is the setting where multiple agents make sequential decisions in an interactive environment. Applications exist in:

- Strategy games
- Robotics systems, AVs
- Social scenarios

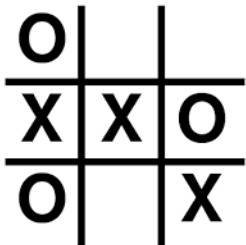


Zero-sum Markov Games

Zero-sum Markov Games (MGs) generalize standard MDP to two player setting, where a max-player μ attempts to maximize the total return and a min-player ν seeks to minimize it. Each game is denoted $MG(H, \mathcal{S}, \mathcal{A}, \mathcal{B}, \mathbb{P}, r)$.

- H the number of steps in an episode
- \mathcal{S} the set of states, with $|\mathcal{S}| = S$
- $(\mathcal{A}, \mathcal{B})$ the set of actions taken by the max-player and min-player, respectively
- $\mathbb{P} = \{\mathbb{P}_h\}_{h \in [H]}$, $\mathbb{P}_h(\cdot | s, a, b)$ is the set of transition matrices
- $r = \{r_h\}_{h \in [H]}$, $r_h : \mathcal{S} \times \mathcal{A} \times \mathcal{B} \rightarrow [0, 1]$ is the reward function

Examples



Algorithm 1 Markov Game

- 1: Given: starting state s_1 , max-player policy μ , min-player policy ν
 - 2: **for** step $h = 1$ to H **do**
 - 3: Max-player takes action $a_h \sim \mu_h(\cdot|s_h)$, min-player takes action $b_h \sim \nu_h(\cdot|s_h)$.
 - 4: Both players obtain reward $r_h(s_h, a_h, b_h)$.
 - 5: Observe next state $s_{h+1} \sim \mathbb{P}(\cdot|s_h, a_h, b_h)$.
 - 6: **end for**
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Given the policy of the max-player μ selecting from actions $a \in \mathcal{A}$ and min-player ν selecting actions $b \in \mathcal{B}$, we define the value functions $V_h^{\mu,\nu} : \mathcal{S} \rightarrow \mathbb{R}$ and $Q_h^{\mu,\nu} : \mathcal{S} \times \mathcal{A} \times \mathcal{B} \rightarrow \mathbb{R}$:

$$V_h^{\mu,\nu}(s) \equiv \mathbb{E}_{\mu,\nu} \left[\sum_{h'=h}^H r_{h'}(s_{h'}, a_{h'}, b_{h'}) \mid s_h = s \right]$$

$$Q_h^{\mu,\nu}(s, a, b) \equiv \mathbb{E}_{\mu,\nu} \left[\sum_{h'=h}^H r_{h'}(s_{h'}, a_{h'}, b_{h'}) \mid s_h = s, a_h = a, b_h = b \right]$$

For any Markov policy of the max-player μ , there exists a **best response** min-player with policy $\nu^\dagger(\mu)$ satisfying

$$\forall (s, h) V_h^{\mu, \nu^\dagger(\mu)}(s) = \inf_{\nu} V_h^{\mu, \nu}(s)$$

We can define the notion of the best-response max-player with policy $\mu^\dagger(\nu)$ and value function $V_h^{\mu^\dagger(\nu), \nu}(s)$.

- We abbreviate $V_h^{\mu^\dagger(\nu), \nu} \equiv V_h^{\dagger, \nu}$ and $V_h^{\mu, \nu^\dagger(\mu)} \equiv V_h^{\mu, \dagger}$

Nash Equilibrium

In *Competitive Markov Decision Processes*, Filar et al. show that for each player there exists optimal policies against the best responses of their opponents [FV96]. In other words, there exist optimal policies μ^*, ν^* such that:

$$\forall (s, h), V_h^{\mu^*, \dagger}(s) = \sup_{\mu} V_h^{\mu, \dagger}(s), V_h^{\dagger, \nu^*}(s) = \inf_{\nu} V_h^{\dagger, \nu}(s)$$

Here, the pair μ^*, ν^* is called the Nash equilibrium of the Markov game. It is easy to see that the Nash equilibrium satisfies

$$\sup_{\mu} \inf_{\nu} V_h^{\mu, \nu}(s) = V_h^{\mu^*, \nu^*}(s) = \inf_{\nu} \sup_{\mu} V_h^{\mu, \nu}(s) \quad (1)$$

Abbreviation: $V_h^{\mu^*, \nu^*} \equiv V_h^*$, and similarly $Q_h^{\mu^*, \nu^*} \equiv Q_h^*$

Learning Objectives

- Objective 1: find an ϵ -approximate best response

Given a fixed opponent policy ν , we would like to find a policy $\hat{\mu}$ such that

$$V_1^{\dagger, \nu}(s_1) - V_1^{\hat{\mu}, \nu}(s_1) \leq \epsilon$$

- Objective 2: find a Nash equilibrium of the Markov games where the suboptimality of a pair of policies $\hat{\mu}, \hat{\nu}$ is measured as

$$V_1^{\dagger, \hat{\nu}}(s_1) - V_1^{\hat{\mu}, \dagger}(s_1) = \left[V_1^{\dagger, \hat{\nu}}(s_1) - V_1^*(s_1) \right] + \left[V_1^*(s_1) - V_1^{\hat{\mu}, \dagger}(s_1) \right]$$

Furthermore, we define $\hat{\mu}, \hat{\nu}$ to be an ϵ -approximate Nash equilibrium if

$$V_1^{\dagger, \hat{\nu}}(s_1) - V_1^{\hat{\mu}, \dagger}(s_1) \leq \epsilon$$

Bellman Equations for Markov Games

- Fixed policies μ, ν :

$$Q_h^{\mu, \nu}(s, a, b) = (r_h + \mathbb{P}_h V_{h+1}^{\mu, \nu})(s, a, b),$$

$$V_h^{\mu, \nu}(s) = (\mathbb{D}_{\mu_h \times \nu_h} Q_h^{\mu, \nu})(s)$$

- Best response for policy of the max-player μ :

$$Q_h^{\mu, \dagger}(s, a, b) = (r_h + \mathbb{P}_h V_{h+1}^{\mu, \dagger})(s, a, b),$$

$$V_h^{\mu, \dagger}(s) = \inf_{\nu \in \Delta_{\mathcal{B}}} (\mathbb{D}_{\mu_h \times \nu} Q_h^{\mu, \nu})(s)$$

- Nash equilibria:

$$Q_h^*(s, a, b) = (r_h + \mathbb{P}_h V_{h+1}^*)(s, a, b),$$

$$V_h^*(s) = \sup_{\mu} \inf_{\nu} (\mathbb{D}_{\mu \times \nu} Q_h^*)(s) = \inf_{\mu} \sup_{\nu} (\mathbb{D}_{\mu \times \nu} Q_h^*)(s)$$

Sample Complexity of RL Algorithms

RL algorithms typically require a large amount of samples to be effective.

- AlphaGo Zero trained on $O(10^7)$ games and took over a month to train [SSS⁺17].
- In two player Markov games, VI-ULCB finds an ϵ -approximate Nash equilibrium in $\Theta(\text{poly}(H)SAB/\epsilon^2)$ samples[BJ20].

The theoretical lower bound of samples needed to compute Nash equilibria in two player Markov games is $\Omega(\text{poly}(H)S(A + B)/\epsilon^2)$.

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- Goal: Design an algorithm that learns a Markov game with near optimal sample complexity

The paper:

- proposes an optimistic variant of Nash Q-learning with sample complexity $O(H^5 SAB/\epsilon^2)$ that finds an ϵ -approximate Nash equilibrium.
- describes a new algorithm Nash V-learning that achieves sample complexity $O(H^6 S(A + B)/\epsilon^2)$.
 - This improves on Nash Q-learning in the event that $\min(A, B) > H$.
- demonstrates that learning best responses of fixed opponents is as hard as learning parity with noise, which is thought to be computationally intensive.

Algorithm 2 Optimistic Nash Q-Learning

```
1: Initialize: for any  $(s, a, b, h)$ ,  $\bar{Q}_h(s, a, b) \leftarrow H$ ,  $\underline{Q}_h(s, a, b) \leftarrow 0$ ,  $N_h(s, a, b) \leftarrow 0$ ,  
    $\pi_h(a, b|s) \leftarrow 1/(AB)$   
2: for episode  $k = 1$  to  $K$  do  
3:   receive  $s_1$ .  
4:   for step  $h = 1$  to  $H$  do  
5:     take action  $(a_h, b_h) \sim \pi_h(\cdot, \cdot|s_h)$   
6:     observe reward  $r_h(s_h, a_h, b_h)$  and next state  $s_{h+1}$   
7:      $t = N_h(s_h, a_h, b_h) \leftarrow N_h(s_h, a_h, b_h) + 1$   
8:      $\bar{Q}_h(s_h, a_h, b_h) \leftarrow (1 - \alpha_t)\bar{Q}_h(s_h, a_h, b_h) + \alpha_t(r_h(s_h, a_h, b_h) + \bar{V}_{h+1}(s_{h+1}) + \beta_t)$   
9:      $\underline{Q}_h(s_h, a_h, b_h) \leftarrow (1 - \alpha_t)\underline{Q}_h(s_h, a_h, b_h) + \alpha_t(r_h(s_h, a_h, b_h) + \underline{V}_{h+1}(s_{h+1}) - \beta_t)$   
10:     $\pi_h(\cdot, \cdot|s_h) \leftarrow \text{CCE}(\bar{Q}_h(s_h, \cdot, \cdot), \underline{Q}_h(s_h, \cdot, \cdot))$   
11:     $\bar{V}_h(s_h) \leftarrow (\mathbb{D}_{\pi_h} \bar{Q}_h)(s_h)$ ;  $\underline{V}_h(s_h) \leftarrow (\mathbb{D}_{\pi_h} \underline{Q}_h)(s_h)$   
12:   end for  
13: end for
```

Where $\alpha_t = \frac{H+1}{H+t}$, $\beta_t = c\sqrt{\frac{H^3 t}{t}}$ are hyperparameters.

Coarse Correlated Equilibrium (CCE)

Introduced by Xie et al. [XCWY20], $\text{CCE}(\bar{Q}, \underline{Q})$ for any matrices $\bar{Q}, \underline{Q} \in [0, H]^{A \times B}$ returns a distribution in polynomial time $\pi \in \Delta_{A \times B}$ such that

$$\mathbb{E}_{(a,b) \sim \pi} \bar{Q}(a, b) \geq \max_{a^*} \mathbb{E}_{(a,b) \sim \pi} \bar{Q}(a^*, b)$$

$$\mathbb{E}_{(a,b) \sim \pi} \underline{Q}(a, b) \leq \min_{b^*} \mathbb{E}_{(a,b) \sim \pi} \underline{Q}(a, b^*)$$

Here, we define the following notation:

- $\alpha_t^0 := \prod_{j=1}^t (1 - \alpha_j)$,
 $\alpha_t^i := \alpha_i \prod_{j=i+1}^t (1 - \alpha_j)$,
and $\sum_{i=1}^t \alpha_t^i = 1$
- $k_h^m(s, a, b)$ is the index of the episode where (s, a, b) was observed in step h for the m -th time.

Algorithm 3 Certified Policy $\hat{\mu}$ of Nash Q-Learning

- 1: sample $k \leftarrow \text{Uniform}([K])$
 - 2: **for** step $h = 1$ to H **do**
 - 3: observe s_h , and take action $a_h \sim \mu_h^k(\cdot | s_h)$
 - 4: observe b_h , and set $t \leftarrow N_h^k(s_h, a_h, b_h)$
 - 5: sample $m \in [t]$ with $\mathbb{P}(m = i) = \alpha_t^i$
 - 6: $k \leftarrow k_h^m(s_h, a_h, b_h)$
 - 7: **end for**
-

Theorems for Nash Q-learning

We assume that the algorithm has played the game for K episodes, using V^k, Q^k, N^k, π^k to denote quantities at the beginning of the k -th episode.

Lemma 3

For any $p \in (0, 1]$ with $\iota = \log(SABT/p)$, algorithm 2 guarantees

- $\bar{V}_h^k(s) \geq V_h^*(s) \geq \underline{V}_h^k(s)$ for all s, h, k .
- $\frac{1}{K} \sum_{k=1}^K (\bar{V}_1^k - \underline{V}_1^k)(s) \leq \mathcal{O}(\sqrt{H^5 SAB\iota/K})$

with probability $1 - p$.

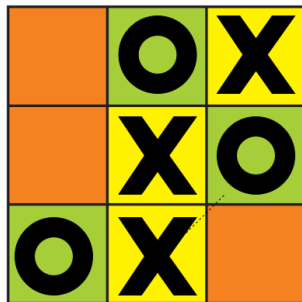
Theorem 4 (Sample complexity of Nash Q-learning)

For any $p \in (0, 1]$ with $\iota = \log(SABT/p)$, if we run algorithm 2 for K episodes where $K \geq \Omega(H^5 SAB\iota/\epsilon^2)$, the certified policies $\hat{\mu}, \hat{\nu}$ computed using algorithm 3 will be ϵ -approximate Nash with probability $1 - p$.

Improving on Nash Q-learning

- For each state, we have a fixed set of actions that yield varying unknown rewards
- Analogous to a bandit learning problem where $\mu(\cdot|s)$ can be represented as a set of weights for selecting each action

We can use bandit techniques to learn Nash equilibria.



Algorithm 4 Optimistic Nash V-Learning (max-player version)

```
1: Initialize: for any  $(s, a, b, h)$ ,  $\bar{V}_h(s) \leftarrow H$ ,  $\bar{L}_h(s, a) \leftarrow 0$ ,  $N_h(s) \leftarrow 0$ ,  $\mu_h(a|s) \leftarrow 1/(A)$ 
2: for episode  $k = 1$  to  $K$  do
3:   receive  $s_1$ .
4:   for step  $h = 1$  to  $H$  do
5:     take action  $(a_h) \sim \mu_h(\cdot|s_h)$ , observe action  $b_h$  from opponent
6:     observe reward  $r_h(s_h, a_h, b_h)$  and next state  $s_{h+1}$ 
7:      $t = N_h(s_h) \leftarrow N_h(s_h) + 1$ 
8:      $\bar{V}_h(s_h) \leftarrow \min\{H, (1 - \alpha_t)\bar{V}_h(s_h) + \alpha_t(r_h(s_h, a_h, b_h) + \bar{V}_{h+1}(s_{h+1}) + \beta_t)\}$ 
9:     for all  $a \in A$  do
10:       $\bar{\ell}_h(s_h, a) \leftarrow [H - r_h(s_h, a_h, b_h) - \bar{V}_h(s_h)]\mathbb{I}\{a_h = a\} / [\mu_h(a_h|s_h) + \bar{\eta}_t]$ 
11:       $\bar{L}_h(s_h, a) \leftarrow (1 - \alpha_t)\bar{L}_h(s_h, a) + \alpha_t\bar{\ell}_h(s_h, a)$ 
12:     end for
13:     set  $\mu(\cdot|s_h) \propto \exp[-(\bar{\eta}_t/\alpha_t)\bar{L}_h(s_h, \cdot)]$ 
14:   end for
15: end for
```

Where we have hyperparameters

$$\alpha_t = \frac{H+1}{H+t}, \bar{\eta}_t = \sqrt{\frac{\log A}{At}}, \eta_t = \sqrt{\frac{\log B}{Bt}}, \bar{\beta}_t = c\sqrt{\frac{H^4 A_t}{t}}, \underline{\beta}_t = c\sqrt{\frac{H^4 B_t}{t}}$$

Algorithm 5 Certified Policy $\hat{\mu}$ of Nash V-Learning

- 1: sample $k \leftarrow \text{Uniform}([K])$
 - 2: **for** step $h = 1$ to H **do**
 - 3: observe s_h , and set $t \leftarrow N_h^k(s_h)$
 - 4: sample $m \in [t]$ with $\mathbb{P}(m = i) = \alpha_t^i$
 - 5: $k \leftarrow k_h^m(s_h)$
 - 6: take action $a_h \sim \mu_h^k(\cdot | s_h)$
 - 7: **end for**
-

Theorem 5 (Sample Complexity of Nash V-learning)

For any $p \in (0, 1]$ with $\iota = \log(SABT/p)$, if we run algorithm 4 for K episodes where $K \geq \Omega(H^6 S(A+B)\iota/\epsilon^2)$, the certified policies $\hat{\mu}, \hat{V}$ computed using algorithm 3 will be ϵ -approximate Nash with probability $1 - p$.

Theorem 6 (Hardness for learning the best response)

There exists a Markov game with deterministic transitions and rewards defined for any horizon $H \geq 1$ with $S = 2$, $A = 2$, and $B = 2$, such that if there exists a polynomial time algorithm for learning the best response for this Markov game, then there exists a polynomial time algorithm for learning parity with noise.

Two-state Markov Game

We define a game with two actions $\{a_0, a_1\}$ and $\{b_0, b_1\}$ for each player, H episodes, and therefore $2H$ states $\{i_0, i_1\}_{i=2}^H$ with 1_0 as the initial state and \perp as the terminal state.

State/Action	(a_0, b_0)	(a_0, b_1)	(a_1, b_0)	(a_1, b_1)
i_0	$(i+1)_0$	$(i+1)_0$	$(i+1)_0$	$(i+1)_1$
i_1	$(i+1)_1$	$(i+1)_0$	$(i+1)_1$	$(i+1)_1$

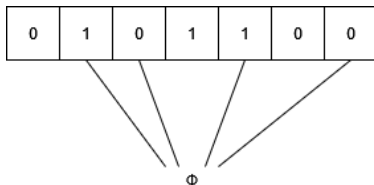
Table 1: Transition Kernel of the Markov Game

State/Action	(\cdot, b_0)	(\cdot, b_1)
H_0	1	0
H_1	0	1

Table 2: Reward matrix of the Markov Game

Learning Parity with Noise Problem

Given x a vector of 0s and 1s of size n , parity is defined as a function $\phi_T(x)$ that returns 0 if the number of ones in the subvector $(x_i)_{i \in T}$ is even and 1 otherwise.



Suppose we have a noisy query function $f(x)$ such that $f(x) = \phi_T(x)$ with probability α and $f(x) = 1 - \phi_T(x)$ with probability $1 - \alpha$.

Set of Computational Problems

- 1 The max-player ϵ -approximates the best response for any general policy ν in the Markov game with probability at least $1/2$ in $\text{poly}(H, 1/\epsilon)$ time.
- 2 Suppose we have $x \in \{0, 1\}^n$, $T \subseteq [n]$, and the noisy query function $f(x)$. Find a function $h : \{0, 1\}^n \rightarrow \{0, 1\}$ such that:
 - 1 With probability at least $1/2$, $\mathbb{E}_h P_x[h(x) \neq \phi_T(x)] \leq \epsilon$ in $\text{poly}(n, 1/\epsilon)$ time.
 - 2 With probability at least $1/4$, $P_x[h(x) \neq \phi_T(x)] \leq \epsilon$ in $\text{poly}(n, 1/\epsilon)$ time.
 - 3 With probability at least $1 - p$, $P_x[h(x) \neq \phi_T(s)] \leq \epsilon$ in $\text{poly}(n, 1/\epsilon, 1/p)$ time.

Problem 2.3 reduces to Problem 2.2

- 1 Repeatedly apply algorithm for problem 2.2 ℓ times to obtain h_1, \dots, h_ℓ such that

$$\min_i P_x[h_i(x) \neq \phi_T(x)] \leq \epsilon \text{ w.p at least } 1 - (3/4)^\ell$$

Define $i_* = \arg\min_i \text{err}_i$ where $\text{err}_i = P_x[h_i(x) \neq \phi_T(x)]$.

- 2 Construct estimators using N additional data points $(x^{(j)}, y^{(j)})_{j=1}^N$,

$$\hat{\text{err}}_i := \frac{\frac{1}{N} \sum_{j=1}^N \mathbb{I}\{h_i(x^{(j)}) \neq y^{(j)}\} - \alpha}{1 - 2\alpha}$$

Choose $\hat{i} = \arg\min_i \hat{\text{err}}_i$. For $N \geq \ln(1/p)/\epsilon^2$, w.p at least $1 - p/2$, we have

$$\max_i |\hat{\text{err}}_i - \text{err}_i| \leq \frac{\epsilon}{1 - 2\alpha}$$

This step takes $\text{poly}(n, N, \ell) = \text{poly}(n, 1/\epsilon, \log(1/p), \ell)$ time. We therefore have:

$$\text{err}_{\hat{i}} \leq \hat{\text{err}}_{\hat{i}} + \frac{\epsilon}{1 - 2\alpha} \leq \hat{\text{err}}_{i_*} + \frac{\epsilon}{1 - 2\alpha} \leq \text{err}_{i_*} + \frac{2\epsilon}{1 - 2\alpha} \leq O(1)\epsilon$$

Problem 2.2 reduces to Problem 2.1

Markov's inequality states that for a non-negative RV X ,

$$X \leq \frac{\mathbb{E}[X]}{1 - p}$$

with probability $1 - p$. Suppose we have an algorithm that gives h such that $\mathbb{E}_h P_x[h(x) \neq \phi_T(x)] \leq \epsilon$ with $1/2$ probability. Assuming this condition is satisfied, we can then sample an \hat{h} such that with probability $1/2$,

$$P_x[h(x) \neq \phi_T(x)] \leq 2\epsilon$$

by Markov's inequality. Thus, with probability $1/4$, we have

$$P_x[h(x) \neq \phi_T(x)] \leq 2\epsilon$$

Problem 2.1 reduces to Problem 1

State/Action	(a_0, b_0)	(a_0, b_1)	(a_1, b_0)	(a_1, b_1)
i_0	$(i+1)_0$	$(i+1)_0$	$(i+1)_0$	$(i+1)_1$
i_1	$(i+1)_1$	$(i+1)_0$	$(i+1)_1$	$(i+1)_1$

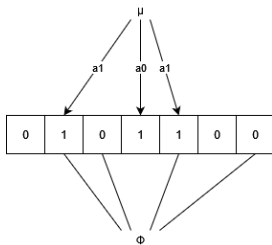
State/Action	(\cdot, b_0)	(\cdot, b_1)
H_0	1	0
H_1	0	1

Consider the Markov game constructed previously with $H - 1 = n$. We define the policy of the min-player ν as follows:

- Draw a sample (x, y) from the noisy query function.
- For each step $h \leq H - 1$, if $x_h=0$, take action b_0 . Otherwise, take action b_1 .
- At step H , take b_0 if $y = 0$ and b_1 otherwise.

Problem 2.1 reduces to Problem 1, cont.

The policy $\hat{\mu}$ can be thought of as a set of indices $\hat{T} \subseteq [H]$ where it takes action a_1 at all indices in \hat{T} and a_0 otherwise.



The max-player only receives a nonzero reward iff $\phi_{\hat{T}}(s) = y$

Problem 2.1 reduces to Problem 1, cont.

In the Markov game, we have

$$V_1^{\mu, \nu}(s_1) = \mathbb{E}[\mathbb{I}(\phi_{\hat{T}}(s) = y)] = \mathbb{P}(\phi_{\hat{T}}(s) = y)$$

This implies that the optimal policy μ^* corresponds to the actual parity set T . By the ϵ -approximation guarantee,

$$\begin{aligned}(V_1^{\dagger, \nu} - V_1^{\mu, \nu})(s_1) &= \mathbb{P}_{x,y}(\phi_T(x) = y) - \mathbb{P}_{x,y}(\phi_{\hat{T}}(x) = y) \\ &= (1 - \mathbb{P}_{x,y}(\phi_T(x) \neq y)) - (1 - \mathbb{P}_{x,y}(\phi_{\hat{T}}(x) \neq y)) \\ &= \mathbb{P}_{x,y}(\phi_{\hat{T}}(x) \neq y) - \mathbb{P}_{x,y}(\phi_T(x) \neq y) \leq \epsilon\end{aligned}$$

Problem 2.1 reduces to Problem 1, cont.

Next, we condition over the actual parity set T :

$$\begin{aligned}\mathbb{P}_{x,y}(\phi_{\hat{T}}(x) \neq y) - \mathbb{P}_{x,y}(\phi_T(x) \neq y) &= (1 - \alpha)\mathbb{P}_x(\phi_{\hat{T}}(x) \neq \phi_T(x)) \\ &\quad + \alpha\mathbb{P}_x(\phi_{\hat{T}}(x) = \phi_T(x)) - \alpha \\ &= (1 - 2\alpha)\mathbb{P}_x(\phi_{\hat{T}}(x) \neq \phi_T(x))\end{aligned}$$

Thus,

$$\mathbb{P}_x(\phi_{\hat{T}}(x) \neq \phi_T(x)) \leq \frac{\epsilon}{1 - 2\alpha}$$

This paper:

- proposed an Optimistic Nash Q-Learning, which finds ϵ -approximate Nash equilibrium with sample complexity $O(H^5 SAB/\epsilon^2)$.
- introduces a new algorithm Nash V-learning that achieves sample complexity $O(H^6 S(A + B)/\epsilon^2)$, which matches the theoretical lower bound for zero-sum MGs.
- shows the difficulty in computing optimal policies in MGs by proving equivalence of solving a fixed Markov game with the problem of learning parity with noise.

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Thanks!