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# Simple search methods for finding a Nash equilibrium

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## Abstract

We present two simple search methods for computing a sample Nash equilibrium in a normal-form game: one for 2-player games and one for  $n$ -player games. Both algorithms bias the search towards supports that are small and balanced, and employ a backtracking procedure to efficiently explore these supports. Making use of a new comprehensive testbed, we test these algorithms on many classes of games, and show that they perform well against the state of the art—the Lemke–Howson algorithm for 2-player games, and Simplicial Subdivision and Govindan–Wilson for  $n$ -player games.

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## 1. Introduction

This paper addresses the problem of finding a sample Nash equilibrium of a given normal form game. This notorious problem has been described as the “most fundamental computational problem” at the interface of computer science and game theory (Papadimitriou, 2001). Despite several decades of research into this problem it remains thorny; its precise computational complexity is unknown, and new algorithms have been relatively few and far between.

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1 The present paper makes two related contributions to the problem, both bringing to bear fun- 1  
2 damental lessons from computer science. In a nutshell, they are these: 2

- 3
- 4 • The use of heuristic search techniques in algorithms. 4
- 5 • The use of an extensive test suite to evaluate algorithms. 5
- 6

7 The surprising result of applying these insights is that, for relevant classes of games, even very 7  
8 simple heuristic methods are quite effective, and significantly outperform the relatively sophisti- 8  
9 cated algorithms developed in the past. We expand on these two points below. 9

10 In the developments of novel algorithms, one can identify two extremes. The first extreme is 10  
11 to gain deep insight into the structure of the problem, and craft highly specialized algorithms 11  
12 based on this insight. The other extreme is to identify relatively shallow heuristics, and hope that 12  
13 these, coupled with the ever increasing computing power, are sufficient. While the first extreme 13  
14 is certainly more appealing, the latter often holds the upper hand in practice.<sup>1</sup> For example, 14  
15 a deep understanding of linear programming yielded polynomial-time interior point methods 15  
16 (Karmarkar, 1984), though in practice one tends to use methods based on the exponential Simplex 16  
17 algorithm (Wood and Dantzig, 1949). In reality, neither extreme is common. It is more usual to 17  
18 find a baseline algorithm that contains many choice points based on some amount of insight into 18  
19 the problem, and then apply heuristics to making these choices. For example, for the problem of 19  
20 propositional satisfiability, the current state of the art solvers apply heuristics to search the space 20  
21 spanned by the underlying Davis–Putnam procedure (Cook and Mitchell, 1997). 21

22 The use of heuristics, while essential, raises the question of algorithm evaluation. The gold 22  
23 standard for algorithms is trifold: soundness, completeness, and low computational complexity. 23  
24 An algorithm is sound if any proposed solution that it returns is in fact a solution, and it is 24  
25 complete if, whenever at least one solution exists, the algorithm finds one. Low computational 25  
26 complexity is generally taken to mean that the worst-case running time is polynomial in the size 26  
27 of the input.<sup>2</sup> 27

28 Of course, in many cases, it is not possible (or has turned out to be extremely difficult) to 28  
29 achieve all three simultaneously. This is particularly true when one uses heuristic methods. In 29  
30 this paper we focus on approaches that sacrifice the third goal, that of low worst-case complex- 30  
31 ity. Without a worst-case guarantee (and even worse, when one knows that the running time is 31  
32 exponential in the worst case), an algorithm must be evaluated using empirical tests, in which 32  
33 case the choice of problem distributions on which it is tested becomes critical. This is another 33  
34 important lesson from computer science—one should spend considerable effort devising an ap- 34  
35 propriate test suite, one that faithfully mirrors the domain in which the algorithms will be applied. 35

36 With these computer science lessons in mind, let us consider the extant game theoretic liter- 36  
37 ature on computing a sample Nash equilibrium. Algorithm development has clearly been of 37  
38 the first kind, namely exploiting insights into the structure of the problem. For 2-player games, 38  
39

40 <sup>1</sup> Of course, there is no difference in kind between the two extremes. To be effective, heuristics too must embody some 40  
41 insight into the problem. However, this insight tends to be limited and local, yielding a rule of thumb that aids in guiding 41  
42 the search through the space of possible solutions or algorithms, but does not directly yield a solution. 42

43 <sup>2</sup> In rare cases this is not sufficient. For example, in the case of linear programming, Khachiyan’s ellipsoid method 43  
44 (Khachiyan, 1979) was the first polynomial-time algorithm, but, in practice, it could not compete with either the existing, 44  
45 exponential simplex method (Wood and Dantzig, 1949), or polynomial interior point methods (Karmarkar, 1984) that 45  
46 would later be developed. However, this will not concern us here, since there is no known polynomial-time complexity 46  
47 algorithm for the problem in question—computing a sample Nash equilibrium—and there are strong suspicions that one 47  
48 does not exist. 47

1 the problem can be formulated as a linear complementarity problem (LCP). The Lemke–Howson 1  
2 algorithm (Lemke and Howson, 1964) is based on a general method for solving LCPs. Despite its 2  
3 age, this algorithm has remained the state of the art for 2-player games. For  $n$ -player games, the 3  
4 best existing algorithms are Simplicial Subdivision (van der Laan et al., 1987) and Govindan– 4  
5 Wilson, which was introduced by Govindan and Wilson (2003) and extended and efficiently 5  
6 implemented by Blum et al. (2003). Each of these algorithms is based on non-trivial insights into 6  
7 the mathematical structure of the problem. 7

8 From the evaluation point of view, these algorithms are all sound and complete, but not of 8  
9 low complexity. Specifically, they all have a provably exponential worst-case running time. The 9  
10 existing literature does not provide a useful measure of their empirical performance, because 10  
11 most tests are only on so-called “random” games, in which every payoff is drawn independently 11  
12 from a uniform distribution. This is despite the fact that this distribution is widely recognized 12  
13 to have rather specific properties that are not representative of problem domains of interest. 13

14 In this paper we diverge from the traditional game-theoretic approach in two fundamental 14  
15 ways: (1) we propose new algorithms that are based on (relatively) shallow heuristics, and (2) 15  
16 we test our algorithms, along with existing ones, extensively through the use of a new com- 16  
17 putational testbed. The result is a pair of algorithms (one for 2-player games, and another for 17  
18  $n$ -player games, for  $n > 2$ ) that we show to perform very well in practice. Specifically, they out- 18  
19 perform previous algorithms, Lemke–Howson on 2-player games, and Simplicial Subdivision 19  
20 and Govindan–Wilson on  $n$ -player games, sometimes dramatically. 20

21 The basic idea behind our two search algorithms is simple. Recall that, while the general prob- 21  
22 lem of computing a Nash equilibrium (NE) is a complementarity problem, computing whether 22  
23 there exists a NE with a *particular support*<sup>3</sup> for each player is a relatively easy feasibility pro- 23  
24 gram. Our algorithms explore the space of support profiles using a backtracking procedure to 24  
25 instantiate the support for each player separately. After each instantiation, they prune the search 25  
26 space by checking for actions in a support that are strictly dominated, given that the other agents 26  
27 will only play actions in their own supports. 27

28 Both of the algorithms are biased towards simple solutions through their preference for small 28  
29 supports. Since it turns out that games drawn from classes that researchers have focused on in the 29  
30 past tend to have (at least one) “simple” NE, our algorithms are often able to find one quickly. 30  
31 Thus, this paper is as much about the properties of NE in games of interest as it is about novel 31  
32 algorithmic insights. 32

33 We emphasize, however, that we are not cheating in the selection of games on which we 33  
34 test. While we too conduct tests on “random” games (indeed, we will have more to say about 34  
35 how “random” games vary along at least one important dimension), we also test on many other 35  
36 distributions (24 in total). To this end we use GAMUT, a recently introduced computational 36  
37 testbed for game theory (Nudelman et al., 2004). Our results are quite robust across all games 37  
38 tested. 38

39 The rest of the paper is organized as follows. After formulating the problem and the basis 39  
40 for searching over supports, we describe existing algorithms for the problem of finding a sample 40  
41 NE. We then define our two algorithms. The  $n$ -player algorithm is essentially a generalization 41  
42 of the 2-player algorithm, but we describe them separately, both because they differ slightly 42  
43 in the ordering of the search, and because the 2-player case admits a simpler description of 43  
44 the algorithm. Then, we describe our experimental setup, and separately present our results for 44  
45 45

46  
47 <sup>3</sup> The support specifies the pure strategies played with nonzero probability. 47

2-player and  $n$ -player games. We then briefly describe the nature of the equilibria that are found by different algorithms on our data. In the final section, we conclude and describe opportunities for future work.

## 2. Notation

We consider finite,  $n$ -player, normal-form games  $G = (N, (A_i), (u_i))$ :

- $N = \{1, \dots, n\}$  is the set of players.
- $A_i = \{a_{i1}, \dots, a_{im_i}\}$  is the set of actions available to player  $i$ , where  $m_i$  is the number of available actions for that player. We will use  $a_i$  as a variable that takes on the value of a particular action  $a_{ij}$  of player  $i$ , and  $a = (a_1, \dots, a_n)$  to denote a profile of actions, one for each player. Also, let  $a_{-i} = (a_1, \dots, a_{i-1}, a_{i+1}, \dots, a_n)$  denote this same profile excluding the action of player  $i$ , so that  $(a_i, a_{-i})$  forms a complete profile of actions. We will use similar notation for any profile that contains an element for each player.
- $u_i : A_1 \times \dots \times A_n \rightarrow \Re$  is the utility function for each player  $i$ . It maps a profile of actions to a value.

Each player  $i$  selects a mixed strategy from the set of available strategies:  $\mathcal{P}_i = \{p_i : A_i \rightarrow [0, 1] \mid \sum_{a_i \in A_i} p_i(a_i) = 1\}$ . A mixed strategy for a player specifies the probability distribution used to select the action that the player will play in the game. We will sometimes use  $a_i$  to denote the pure strategy in which  $p_i(a_i) = 1$ . The support of a mixed strategy  $p_i$  is the set of all actions  $a_i \in A_i$  such that  $p_i(a_i) > 0$ . We will use  $x = (x_1, \dots, x_n)$  to denote a profile of values that specifies the *size* of the support of each player.

Because agents use mixed strategies,  $u_i$  is extended to also denote the expected utility for player  $i$  for a strategy profile  $p = (p_1, \dots, p_n)$ :  $u_i(p) = \sum_{a \in A} p(a)u_i(a)$ , where  $p(a) = \prod_{i \in N} p_i(a_i)$ .

The primary solution concept for a normal form game is that of Nash equilibrium. A mixed strategy profile is a Nash equilibrium if no agent has incentive to unilaterally deviate.

**Definition 1.** A strategy profile  $p^* \in \mathcal{P}$  is a *Nash equilibrium* (NE) if:

$$\forall i \in N, a_i \in A_i: u_i(a_i, p_{-i}^*) \leq u_i(p_i^*, p_{-i}^*).$$

## 3. Existing algorithms

Despite the fact that Nash equilibrium is arguably the most important concept in game theory, remarkably little is known about the problem of computing a sample NE in a normal-form game. We know that every finite, normal form game is guaranteed to have at least one NE (Nash, 1950). Beyond that, all evidence points to this being a hard problem (Gilboa and Zemel, 1989; Conitzer and Sandholm, 2003), but it does not fall into a standard complexity class (Papadimitriou, 2001), because it cannot be cast as a decision problem. Instead, Megiddo and Papadimitriou (1991) developed a new (but rather limited) complexity class, TFNP, to encompass such problems.

In this section, we provide a brief overview of the relevant algorithms. In addition to specific references given for each algorithm, further explanation can be found in two thorough surveys on NE computation—von Stengel (2002); McKelvey and McLennan (1996).

The most commonly-used algorithm for finding a NE in a two-player game is the Lemke–Howson algorithm (Lemke and Howson, 1964), which is a special case of Lemke’s method

(Lemke, 1965) for solving linear complementarity problems. The Lemke–Howson algorithm is a complementary pivoting algorithm, where an arbitrary selection of an action for the first player determines the first pivot, after which every successive pivot is determined uniquely by the current state of the algorithm, until an equilibrium is found. Thus, each action for the first player can be thought of as defining a path from the starting point (the extraneous solution of all players assigning probability zero to all actions) to a NE. In the implementation of Lemke–Howson in Gambit (McKelvey et al., 2004), the first action of the first player is selected.

For  $n$ -player games, until recently, Simplicial Subdivision (van der Laan et al., 1987), and its variants, were the state of the art. This approach approximates a fixed point of a function (e.g., the best-response correspondence) which is defined on a simplotope (a product of simplices). The approximation is achieved by triangulating the simplotope with a mesh of a given granularity, and traversing the triangulation along a fixed path. The worst-case running time of this procedure is exponential in dimension and accuracy (McKelvey and McLennan, 1996).

More recently, Govindan and Wilson (2003) introduced a continuation method for a NE in an  $n$ -player game. Govindan–Wilson works by first perturbing a game to one that has a known equilibrium, and then by tracing the solution back to the original game as the magnitude of the perturbation approaches zero. The structure theorem of Kohlberg and Mertens (1986) guarantees that it is possible to trace both the game and a solution simultaneously. This method has been efficiently implemented by Blum et al. (2003), who also extended it to solve graphical games and Multi-Agent Influence Diagrams (Koller and Milch, 2001).

Our algorithm in spirit is closest to the procedure described by Dickhaut and Kaplan (1991) for finding all NE. Their program enumerates all possible pairs of supports for a two-player game. For each pair of supports, it solves a feasibility program (similar to the one we will describe below) to check whether there exists a NE consistent with this pair. A similar enumeration method was suggested earlier by Mangasarian (1964), based on enumerating vertices of a polytope.

Clearly, either of these two enumeration methods could be converted into an algorithm for finding a sample NE by simply stopping after finding the first NE. However, because the purpose of these algorithms is to instead find all NE, no heuristics are employed to speed the computation of the first NE.

#### 4. Searching over supports

The basis of our two algorithms is to search over the space of possible instantiations of the support  $S_i \subseteq A_i$  for each player  $i$ . Given a support profile  $S = (S_1, \dots, S_n)$  as input, Feasibility Program 1, below, gives the formal description of a program for finding a NE  $p$  consistent with  $S$  (if such an strategy profile exists). In this program,  $v_i$  corresponds to the expected utility of player  $i$  in an equilibrium. The first two classes of constraints require that each player must be indifferent between all actions within his support, and must not strictly prefer an action outside of his support. These imply that no player can deviate to a pure strategy that improves his expected utility, which is exactly the condition for the strategy profile to be a NE.

Because  $p(a_{-i}) = \prod_{j \neq i} p_j(a_j)$ , this program is linear for  $n = 2$  and nonlinear for all  $n > 2$ . Note that, strictly speaking, we do not require that each action  $a_i \in S_i$  be in the support, because it is allowed to be played with zero probability. However, player  $i$  must still be indifferent between action  $a_i$  and each other action  $a'_i \in S_i$ ; thus, simply plugging in  $S_i = A_i$  would not necessarily yield a Nash equilibrium as a solution.

**Feasibility Program 1****Input:**  $S = (S_1, \dots, S_n)$ , a support profile**Output:** NE  $p$ , if there exists both a strategy profile  $p = (p_1, \dots, p_n)$  and a value profile  $v = (v_1, \dots, v_n)$  such that:

$$\forall i \in N, a_i \in S_i: \sum_{a_{-i} \in S_{-i}} p(a_{-i}) u_i(a_i, a_{-i}) = v_i$$

$$\forall i \in N, a_i \notin S_i: \sum_{a_{-i} \in S_{-i}} p(a_{-i}) u_i(a_i, a_{-i}) \leq v_i$$

$$\forall i \in N: \sum_{a_i \in S_i} p_i(a_i) = 1$$

$$\forall i \in N, a_i \in S_i: p_i(a_i) \geq 0$$

$$\forall i \in N, a_i \notin S_i: p_i(a_i) = 0$$

**5. Algorithm for two-player games**

In this section we describe Algorithm 1, our 2-player algorithm for searching the space of supports. There are three keys to the efficiency of this algorithm. The first two are the factors used to order the search space. Specifically, Algorithm 1 considers every possible support size profile separately, favoring support sizes that are balanced and small. The motivation behind these choices comes from work such as (McLennan and Berg, 2002), which analyzes the theoretical properties of the NE of games drawn from a particular distribution. Specifically, for  $n$ -player games, the payoffs for an action profile are determined by drawing a point uniformly at random in a unit sphere. Under this distribution, for  $n = 2$ , the probability that there exists a NE consistent with a particular support profile varies inversely with the size of the supports, and is zero for unbalanced support profiles.

The third key to Algorithm 1 is that it separately instantiates each players' support, making use of what we will call "conditional (strict) dominance" to prune the search space.

**Definition 2.** An action  $a_i \in A_i$  is *conditionally dominated*, given a profile of sets of available actions  $R_{-i} \subseteq A_{-i}$  for the remaining agents, if the following condition holds:

$$\exists a'_i \in A_i \forall a_{-i} \in R_{-i}: u_i(a_i, a_{-i}) < u_i(a'_i, a_{-i}).$$

Observe, that this definition is strict, because, in a Nash Equilibrium, no action that is played with positive probability can be conditionally dominated given the actions in the support of the opponents' strategies.

The preference for small support sizes amplifies the advantages of checking for conditional dominance. For example, after instantiating a support of size two for the first player, it will often be the case that many of the second player's actions are pruned, because only two inequalities must hold for one action to conditionally dominate another.

Pseudo-code for Algorithm 1 is given below. Note that this algorithm is complete, because it considers all support size profiles, and because it only prunes actions that are *strictly* dominated.

**Algorithm 1**


---

```

for all support size profiles  $x = (x_1, x_2)$ , sorted in increasing order of, first,  $|x_1 - x_2|$  and,
second,  $(x_1 + x_2)$  do
  for all  $S_1 \subseteq A_1$  s.t.  $|S_1| = x_1$  do
     $A'_2 \leftarrow \{a_2 \in A_2 \text{ not conditionally dominated, given } S_1\}$ 
    if  $\nexists a_1 \in S_1$  conditionally dominated, given  $A'_2$  then
      for all  $S_2 \subseteq A'_2$  s.t.  $|S_2| = x_2$  do
        if  $\nexists a_1 \in S_1$  conditionally dominated, given  $S_2$  then
          if Feasibility Program 1 is satisfiable for  $S = (S_1, S_2)$  then
            Return the found NE  $p$ 

```

---

**6. Algorithm for  $n$ -player games**

Algorithm 1 can be interpreted as using the general backtracking algorithm to solve a constraint satisfaction problem (CSP) for each support size profile (for an introduction to CSPs, see, for example, Dechter, 2003). The variables in each CSP are the supports  $S_i$ , and the domain of each  $S_i$  is the set of supports of size  $x_i$ . While the single constraint is that there must exist a solution to Feasibility Program 1, an extraneous, but easier to check, set of constraints is that no agent plays a conditionally dominated action. The removal of conditionally dominated strategies by Algorithm 1 is similar to using the AC-1 algorithm to enforce arc-consistency with respect to these constraints. We use this interpretation to generalize Algorithm 1 for the  $n$ -player case. Pseudo-code for Algorithm 2 and its two procedures, Recursive-Backtracking and Iterated Removal of Strictly Dominated Strategies (IRSDS) are given below.<sup>4</sup>

IRSDS takes as input a domain for each player's support. For each agent whose support has been instantiated, the domain contains only that instantiated support, while for each other agent  $i$  it contains all supports of size  $x_i$  that were not eliminated in a previous call to this procedure. On each pass of the *repeat-until* loop, every action found in at least one support in a player's domain is checked for conditional domination. If a domain becomes empty after the removal of a conditionally dominated action, then the current instantiations of the Recursive-Backtracking are inconsistent, and IRSDS returns *failure*. Because the removal of an action can lead to further domain reductions for other agents, IRSDS repeats until it either returns *failure* or iterates through all actions of all players without finding a dominated action.

**Algorithm 2**


---

```

for all  $x = (x_1, \dots, x_n)$ , sorted in increasing order of, first,  $\sum_i x_i$  and, second,
 $\max_{i,j}(x_i - x_j)$  do
   $\forall i: S_i \leftarrow \text{NULL}$  //uninstantiated supports
   $\forall i: D_i \leftarrow \{S_i \subseteq A_i: |S_i| = x_i\}$  //domain of supports
  if Recursive-Backtracking( $S, D, 1$ ) returns a NE  $p$  then
    Return  $p$ 

```

---

<sup>4</sup> Even though our implementation of the backtracking procedure is iterative, for simplicity we present it here in its equivalent, recursive form. Also, the reader familiar with CSPs will recognize that we have employed very basic algorithms for backtracking and for enforcing arc consistency, and we return to this point in the conclusion.

---

**Procedure 1** Recursive-Backtracking

---

**Input:**  $S = (S_1, \dots, S_n)$ : a profile of supports $D = (D_1, \dots, D_n)$ : a profile of domains $i$ : index of next support to instantiate**Output:** A Nash equilibrium  $p$ , or *failure***if**  $i = n + 1$  **then**    **if** Feasibility Program 1 is satisfiable for  $S$  **then**        **Return** the found NE  $p$     **else**        **Return** *failure***else**    **for all**  $d_i \in D_i$  **do**         $S_i \leftarrow d_i$          $D_i \leftarrow D_i - \{d_i\}$         **if** IRSDS( $(\{S_1\}, \dots, \{S_i\}, D_{i+1}, \dots, D_n)$ ) **succeeds then**            **if** Recursive-Backtracking( $S, D, i + 1$ ) **returns** NE  $p$  **then**                **Return**  $p$     **Return** *failure*

---

---

**Procedure 2** Iterated Removal of Strictly Dominated Strategies (IRSDS)

---

**Input:**  $D = (D_1, \dots, D_n)$ : profile of domains**Output:** Updated domains, or *failure***repeat**     $changed \leftarrow false$     **for all**  $i \in N$  **do**        **for all**  $a_i \in \bigcup_{d_i \in D_i} d_i$  **do**            **for all**  $a'_i \in A_i$  **do**                **if**  $a_i$  is conditionally dominated by  $a'_i$ , given  $\bigcup_{d_{-i} \in D_{-i}} d_{-i}$  **then**                     $D_i \leftarrow D_i - \{d_i \in D_i: a_i \in d_i\}$                      $changed \leftarrow true$                 **if**  $D_i = \emptyset$  **then**                    **Return** *failure*    **until**  $changed = false$ **Return**  $D$ 

---

Finally, we note that Algorithm 2 is not a strict generalization of Algorithm 1, because it orders the support size profiles first by size, and then by a measure of balance. The reason for the change is that balance (while still significant) is less important for  $n > 2$  than it is for  $n = 2$ . For example, under the model of McLennan and Berg (2002), for  $n > 2$ , the probability of the



existence of a NE consistent with a particular support profile is no longer zero when the support profile is unbalanced.<sup>5</sup>

## 7. Experimental results

To evaluate the performance of our algorithms we ran several sets of experiments. All games were generated by GAMUT (Nudelman et al., 2004), a test-suite that is capable of generating games from a wide variety of classes of games found in the literature. Table 1 provides a brief description of the subset of distributions on which we tested.

A distribution of particular importance is the one most commonly tested on in previous work: D18, the “Uniformly Random Game,” in which every payoff in the game is drawn independently from an identical uniform distribution. Also important are distributions D5, D6, and D7, which fall under a “Covariance Game” model studied by Rinott and Scarsini (2000), in which the payoffs for the  $n$  agents for each action profile are drawn from a multivariate normal distribution in which the covariance  $\rho$  between the payoffs of each pair of agents is identical. When  $\rho = 1$ , the game is common-payoff, while  $\rho = \frac{-1}{N-1}$  yields minimal correlation, which occurs in zero-sum games. Thus, by altering  $\rho$ , we can smoothly transition between these two extreme classes of games.

It is worth noting that, while the different distributions in GAMUT vary in their structure, some randomness must be injected into the generator in order to create a distribution over games of that structure. Our results then show that games drawn from these distributions are similar to that of the “Uniformly Random Game” in that they are likely to have a pure strategy NE, despite the imposed structure. Thus, the success of our algorithms is a reflection on the structure of games of interest to researchers as much as it is a demonstration of the techniques we employ.

Our experiments were executed on a cluster of 12 dual-processor, 2.4 GHz Pentium machines, running Linux 2.4.20. We capped runs for all algorithms at 1800 seconds. When describing the statistics used to evaluate the algorithms, we will use “unconditional” to refer to the value of

Table 1  
Descriptions of GAMUT distributions

D1	Bertrand Oligopoly	D2	Bidirectional LEG, Complete Graph
D3	Bidirectional LEG, Random Graph	D4	Bidirectional LEG, Star Graph
D5	Covariance Game: $\rho = 0.9$	D6	Cov. Game: $\rho \in [-1/(N-1), 1]$
D7	Covariance Game: $\rho = 0$	D8	Dispersion Game
D9	Graphical Game, Random Graph	D10	Graphical Game, Road Graph
D11	Graphical Game, Star Graph	D12	Graphical Game, Small-World
D13	Minimum Effort Game	D14	Polymatrix Game, Complete Graph
D15	Polymatrix Game, Random Graph	D16	Polymatrix Game, Road Graph
D17	PolymatrixGame, Small-World	D18	Uniformly Random Game
D19	Travelers Dilemma	D20	Uniform LEG, Complete Graph
D21	Uniform LEG, Random Graph	D22	Uniform LEG, Star Graph
D23	Location Game	D24	War of Attrition

<sup>5</sup> While this change of ordering does provide substantial improvements, the algorithm could certainly still be improved by adding more complex heuristics. For example, McKelvey and McLennan (1997) shows that, in a generic game, there cannot be a totally mixed NE if the size of one player’s support exceeds the sum of the sizes of all other players’ supports. However, we believe that handling cases such as this one would provide a relatively minor performance improvement, since our algorithm often finds a NE with small support.

the statistic when timeouts are counted as 1800 seconds, and “conditional” to refer to its value excluding timeouts.

When  $n = 2$ , we solved Feasibility Program 1 using CPLEX 8.0’s callable library (ILOG, 2004).<sup>6</sup> For  $n > 2$ , because the program is nonlinear, we instead solved each instance of the program by executing AMPL, using MINOS (Murtagh and Saunders, 2004) as the underlying optimization package. Obviously, we could substitute in any nonlinear solver; and, since a large fraction of our running time is spent on AMPL and MINOS, doing so would greatly affect the overall running time.

Before presenting the empirical results, we note that a comparison of the worst-case running times of our two algorithms and the three we tested against does not distinguish between them, since they all have exponential worst-case complexity.

### 7.1. Results for two-player games

In the first set of experiments, we compared the performance of Algorithm 1 to that of Lemke–Howson (implemented in Gambit, which added the preprocessing step of iterated removal of weakly dominated strategies) on 2-player, 300-action games drawn from 24 of GAMUT’s 2-player distributions. All algorithms were executed on 100 games drawn from each distribution. The time is measured in seconds and plotted on a logarithmic scale.

Figure 1 compares the unconditional median running times of the algorithms, and shows that Algorithm 1 outperforms Lemke–Howson on all distributions.<sup>7</sup>

However, this does not tell the whole story. For many distributions, it simply reflects the fact that there is a greater than 50% chance that the distribution will generate a game with a pure

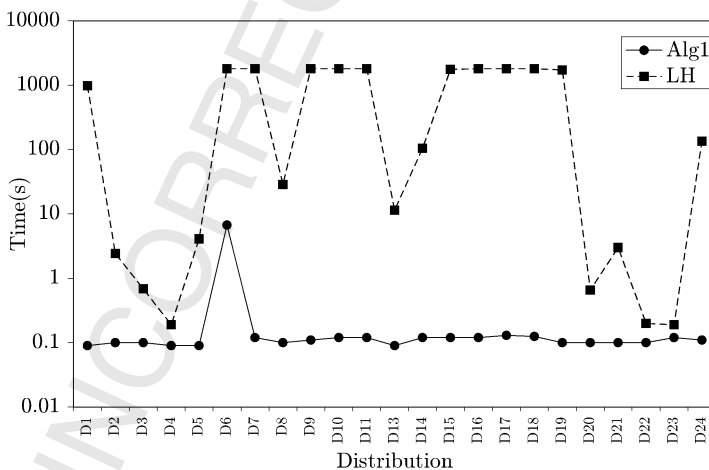


Fig. 1. Unconditional median running times for Algorithm 1 and Lemke–Howson on 2-player, 300-action games.

<sup>6</sup> We note that Lemke–Howson uses a mathematical software that is less efficient than CPLEX, which undoubtedly has an effect on the running time comparisons between the two algorithms. However, the difference is not nearly great enough to explain the observed gap between the algorithms.

<sup>7</sup> Obviously, the lines connecting data points across distributions for a particular algorithm are meaningless—they were only added to make the graph easier to read.

strategy NE, which Algorithm 1 will then find quickly. Two other important statistics are the percentage of instances solved (Fig. 2), and the average running time conditional on solving the instance (Fig. 3). Here, we see that Algorithm 1 completes far more instances than Lemke–Howson on several distributions, and solves fewer on just a single distribution (6 fewer, on D23).

Figure 3 further highlights the differences between the two algorithms. It demonstrates that even on distributions for which Algorithm 1 solves far more games, its conditional average running time is 1 to 2 orders of magnitude smaller than Lemke–Howson.

Clearly, the hardest distribution for both of the algorithms is D6, which consists of “Covariance Games” in which the covariance  $\rho$  is drawn uniformly at random from the range  $[-1, 1]$ . In fact, neither of the algorithms solved any of the games in another “Covariance Game” distribution in which  $\rho = -0.9$ , and these results were omitted from the graphs, because the conditional aver-

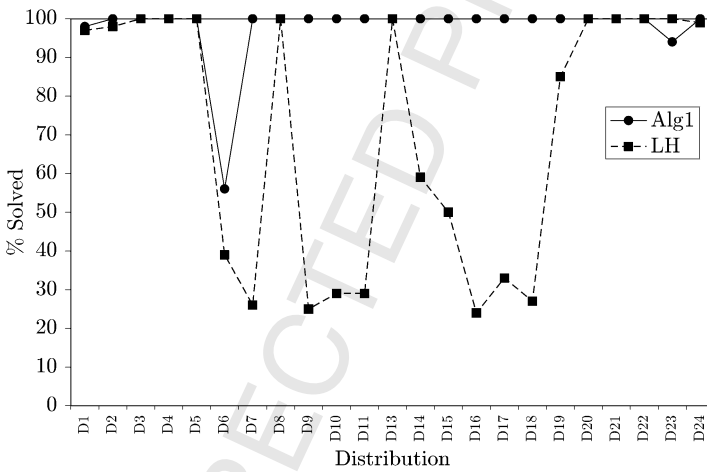


Fig. 2. Percentage solved by Algorithm 1 and Lemke–Howson on 2-player, 300-action games.

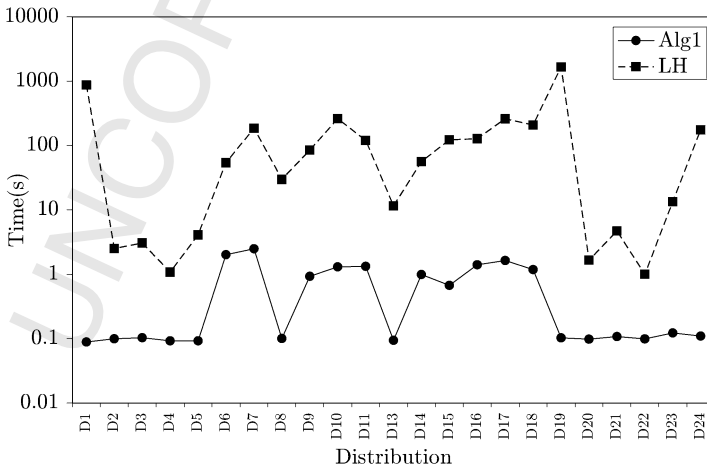


Fig. 3. Average running time on solved instances for Algorithm 1 and Lemke–Howson on 2-player, 300-action games.

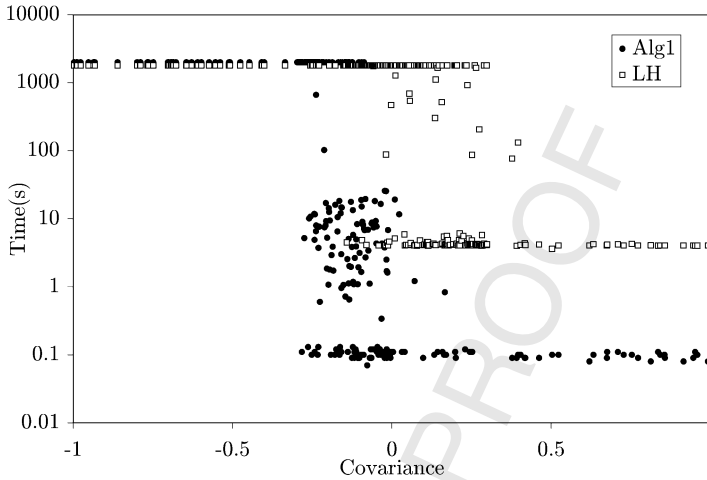


Fig. 4. Running time for Algorithm 1 and Lemke–Howson on 2-player, 300-action “Covariance Games.”

age is undefined for these results. On the other hand, for the distribution “CovarianceGame-Pos” (D5), in which  $\rho = 0.9$ , all algorithms perform well.

To further investigate this continuum, we sampled 300 values for  $\rho$  in the range  $[-1, 1]$ , with heavier sampling in the transition region and at zero. For each such game, we plotted a point for the running time of Algorithm 1, Lemke–Howson in Fig. 4.<sup>8</sup>

The theoretical results of Rinott and Scarsini (2000) suggest that the games with lower covariance should be more difficult for Algorithm 1, because they are less likely to have a pure strategy NE. Nevertheless, it is interesting to note the sharpness of the transition that occurs in the  $[-0.3, 0]$  interval. More surprisingly, a similarly sharp transition also occurs for Lemke–Howson, despite the fact that it operates in an unrelated way to Algorithm 1. It is also important to note that the transition region for Lemke–Howson is shifted to the right by approximately 0.3 relative to that of Algorithm 1, and that on instances in the easy region for both algorithms, Algorithm 1 is still an order of magnitude faster.

Finally, we explored the scaling behavior of all algorithms by generating 20 games from the “Uniformly Random Game” distribution (D18) for each multiple of 100 from 100 to 1000 actions. Figure 5 presents the *unconditional* average running time, with a timeout counted as 1800s. While Lemke–Howson failed to solve any game with more than 600 actions and timed out on some 100-action games, Algorithm 1 solved all instances, and, without the help of cutoff times, still had an advantage of 2 orders of magnitude at 1000 actions.

## 7.2. Results for $n$ -player games

In the next set of experiments we compare Algorithm 2 to Govindan–Wilson and Simplicial Subdivision (which was implemented in Gambit, and thus combined with iterated removal of weakly dominated strategies). First, to compare performance on a fixed problem size we tested

<sup>8</sup> The capped instances for Algorithm 1 were perturbed slightly upward on the graph for clarity.

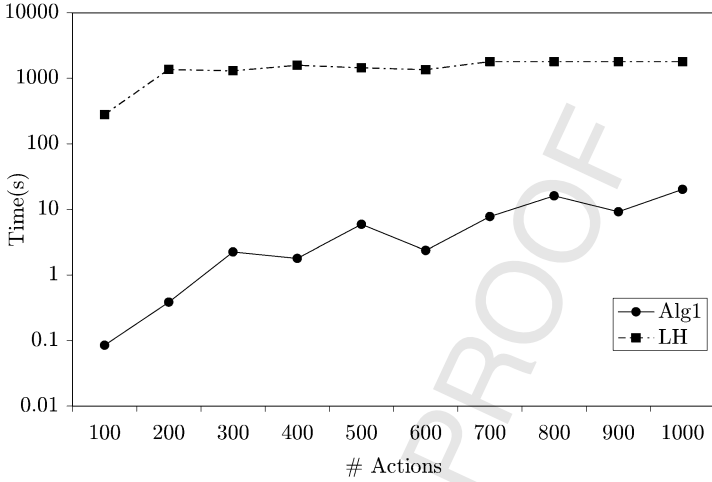


Fig. 5. Unconditional average running time for Algorithm 1 and Lemke–Howson on 2-player “Uniformly Random Games,” as the number of actions is scaled.

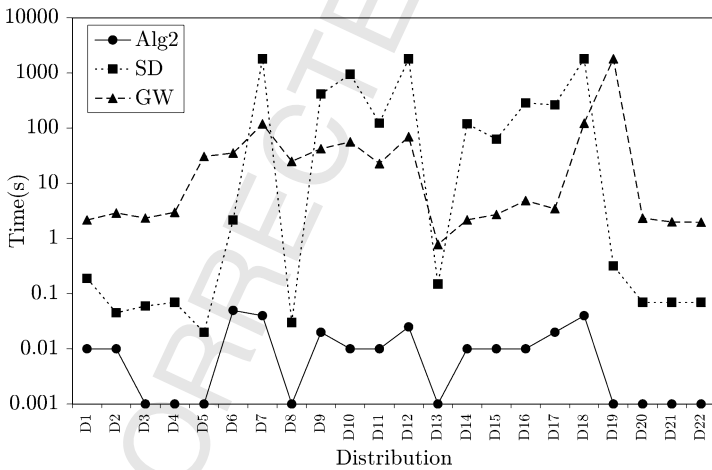


Fig. 6. Unconditional median running times for Algorithm 2, Simplicial Subdivision, and Govindan–Wilson on 6-player, 5-action games.

on 6-player, 5-action games drawn from 22 of GAMUT’s  $n$ -player distributions.<sup>9</sup> While the numbers of players and actions appear small, note that these games have 15,625 outcomes and 93,750 payoffs. Once again, Figs. 6, 7, and 8 show unconditional median running time, percentage of instances solved, and conditional average running time, respectively. Algorithm 2 has a very low unconditional median running time, for the same reason that Algorithm 1 did for two-player

<sup>9</sup> Two distributions from the tests of 2-player games are missing here, due to the fact that they do not naturally generalize to more than 2 players.

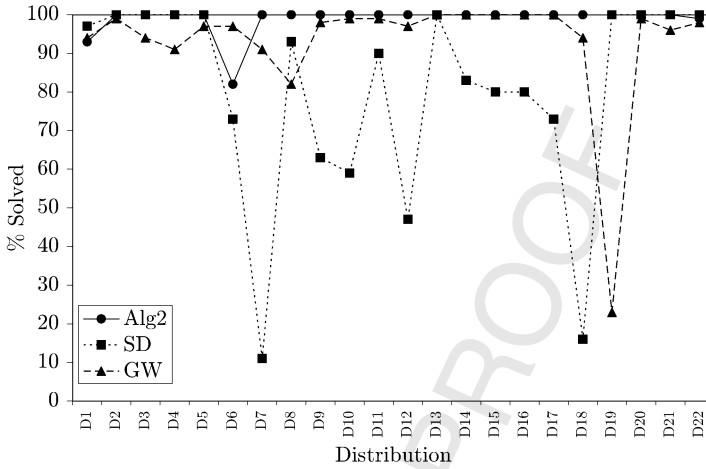


Fig. 7. Percentage solved by for Algorithm 2, Simplicial Subdivision, and Govindan–Wilson on 6-player, 5-action games.

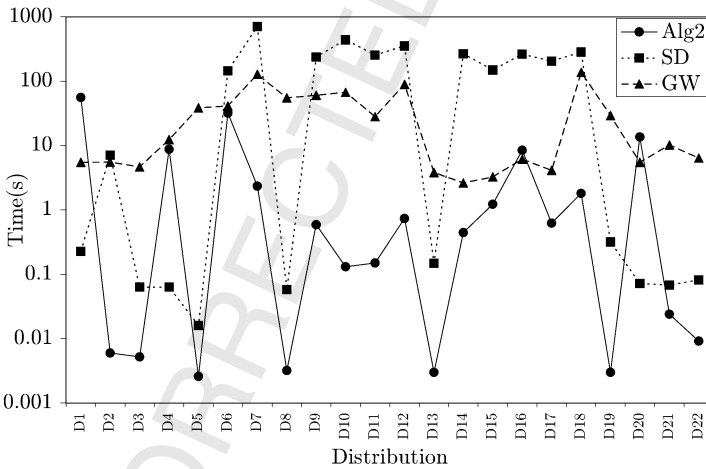


Fig. 8. Average running time on solved instances for Algorithm 2, Simplicial Subdivision, and Govindan–Wilson on 6-player, 5-action games.

games, and outperforms both other algorithms on all distributions. While this dominance does not extend to the other two metrics, the comparison still favors Algorithm 2.

We again investigate the relationship between  $\rho$  and the hardness of games under the “Covariance Game” model. For general  $n$ -player games, minimal correlation under this model occurs when  $\rho = -\frac{1}{n-1}$ . Thus, we can only study the range  $[-0.2, 1]$  for 6-player games. Figure 9 shows the results for 6-player 5-action games. Algorithm 2, over the range  $[-0.1, 0]$ , experiences a transition in hardness that is even sharper than that of Algorithm 1. Simplicial Subdivision also undergoes a transition, which is not as sharp, that begins at a much larger value of  $\rho$  (around 0.4). However, the running time of Govindan–Wilson is only slightly affected by the covariance, as it neither suffers as much for small values of  $\rho$  nor benefits as much from large values.

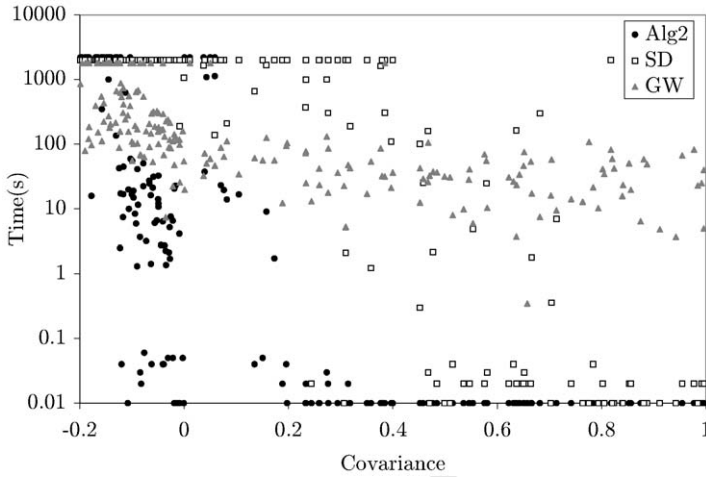


Fig. 9. Running time for Algorithm 2, Simplicial Subdivision, and Govindan–Wilson on 6-player, 5-action “Covariance Games.”

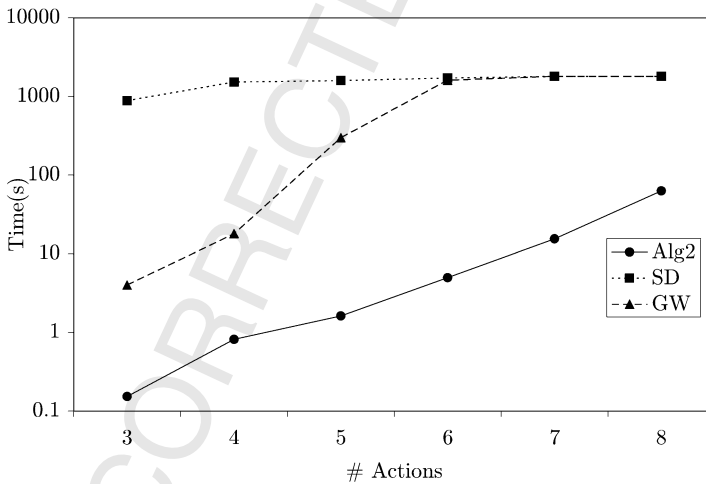


Fig. 10. Unconditional average time; for Algorithm 2, Simplicial Subdivision, and Govindan–Wilson on 6-player “Uniformly Random Games,” as the number of actions is scaled.

Finally, Figs. 10 and 11 compare the scaling behavior (in terms of unconditional average running times) of the three algorithms: the former holds the number of players constant at 6 and varies the number of actions from 3 to 8, while the latter holds the number of actions constant at 5, and varies the number of players from 3 to 8. In both experiments, both Simplicial Subdivision and Govindan–Wilson solve no instances for the largest two sizes, while Algorithm 2 still finds a solution for most games.

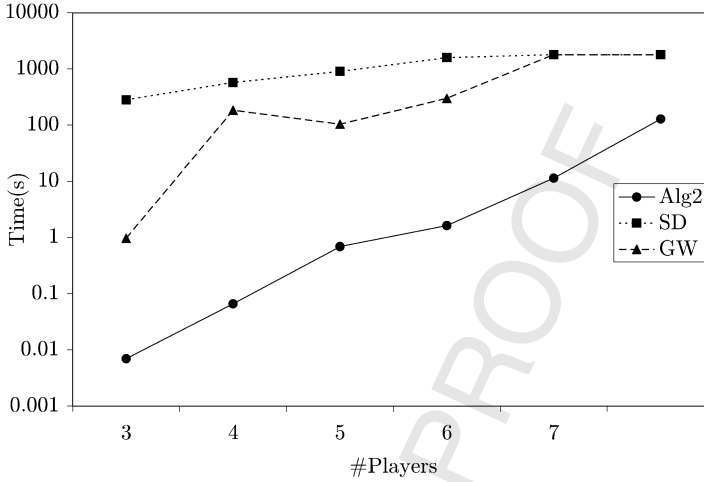


Fig. 11. Unconditional average time; for Algorithm 2, Simplicial Subdivision, and Govindan–Wilson on 5-action “Uniformly Random Games,” as the number of players is scaled.

### 7.3. On the distribution of support sizes

In this section we describe the nature of equilibria that are present in our dataset, and the kinds of equilibria discovered by different algorithms.

#### 7.3.1. Pure strategy equilibria

By definition, the first step of both Algorithm 1 and Algorithm 2 is to check whether the input game has a pure strategy equilibrium. This step can be performed very fast even on large games. It is interesting to see just how much of performance of these algorithms is due to the existence of pure strategy equilibria. Figures 12 and 13 show the fraction of games in each distribution that possess a PSNE, for 2-player, 300-action and 6-player, 5-action games, respectively. These figures demonstrate that a pure strategy equilibrium is present in many, though not all, games generated by GAMUT. We note, however, that our algorithms often perform well even on distributions that do not all have a PSNE, as they sometimes find equilibria of larger sizes.

These graphs thus demonstrate that looking for pure strategy Nash equilibria could be a useful preprocessing step for Lemke–Howson, Simplicial Subdivision, and Govindan–Wilson, but that at the same time, even with such a preprocessing step, these algorithms would not catch up with Algorithm 1 and Algorithm 2. This step is essentially the first step of our algorithms, but in the cases that are not caught by this step, our algorithms degrade gracefully while the others do not.

#### 7.3.2. Support sizes found

Many researchers feel that equilibria with small support sizes are easier to justify. It is, therefore, interesting to see what kinds of equilibria the different algorithms find in games of interest. Specifically, we would like to see whether other algorithms find equilibria that correspond to our own heuristics of small and balanced supports.

Figures 14 and 15 show the average total size of the support (i.e.  $\sum_i x_i$ ) of the first equilibrium found by each algorithm on 2-player, 300-action and 6-player, 5-action games, respectively. Total size 2 in Fig. 14, and total size 6 in Fig. 15 correspond to a pure strategy equilibrium. As



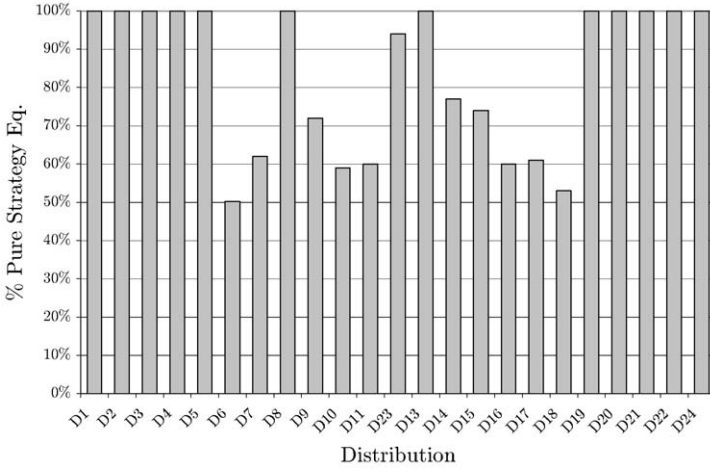


Fig. 12. Percentage of instances possessing a pure strategy NE, for 2-player, 300-action games.

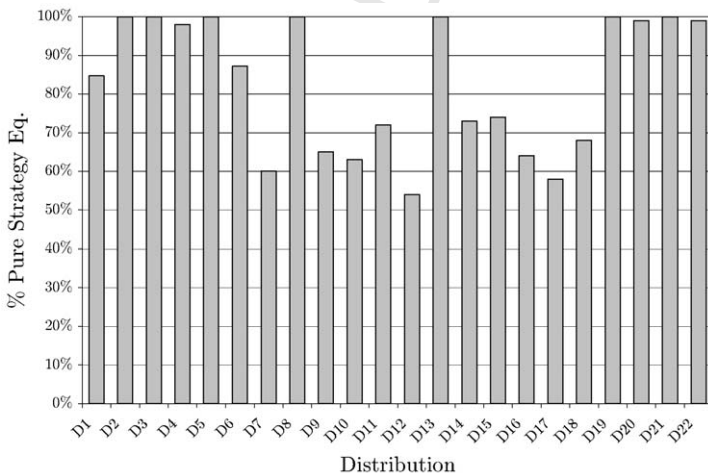


Fig. 13. Percentage of instances possessing a pure strategy NE, for 6-player, 5-action games.

expected, our algorithms tend to find equilibria with much smaller supports than those of other algorithms, even on distributions where pure strategy Nash equilibria often exist. Notice, however, that all of the algorithms have a bias towards somewhat small support sizes. On average, the equilibria found by Lemke–Howson in 2-player games have at most 10 actions per player (out of 300), while the equilibria found by Govindan–Wilson on 6-player games have on average 2.3 actions per player out of 5. For comparison, the absolute largest equilibrium found by Govindan–Wilson across all instances had between 3 and 5 actions for each player (4.17 on average). The games with these large equilibria all came from Covariance Game distributions. They all also possessed either a PSNE, or a NE with at most 2 actions per player, and were all quickly solved by Algorithm 2. The largest equilibrium among 2-player games that was found by Lemke–Howson had 122 actions for both players. That game came from distribution D23.

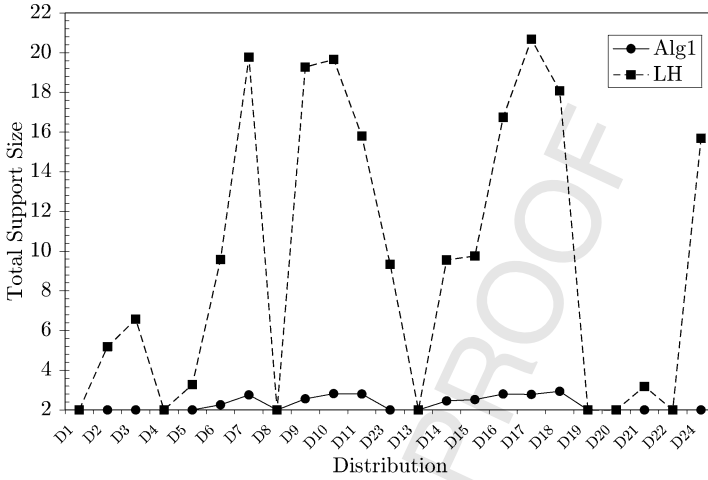


Fig. 14. Average of total support size for found equilibria, on 2-player, 300-action games.

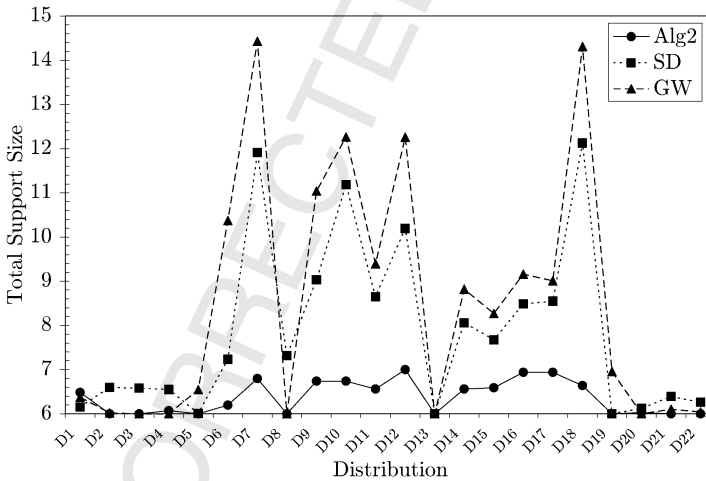


Fig. 15. Average of total support size for found equilibria, on 6-player, 5-action games.

The second search bias that our algorithms employ is to look at balanced supports first. Figure 16 shows the average measure of support balance (i.e.  $\max_{i,j}(x_i - x_j)$ ) of the first equilibrium found by each algorithm on 6-player, 5-action games. We omit a similar graph for 2-player games, since almost always perfectly balanced supports were found by both Algorithm 1 and Lemke–Howson. The only exception was distribution D24, on which Lemke–Howson found equilibria with average (dis)balance of 13.48. On 6-player games, as again expected, Algorithm 2 tends to find equilibria that are almost balanced, while the other two algorithms find much less balanced supports. Nevertheless, it is important to note that the balance of the supports found by Algorithm 2 is not uniformly zero, suggesting that it still finds many equilibria that are not pure strategy. Thus, once again, we see that using the preprocessing step of finding PSNEs first, while

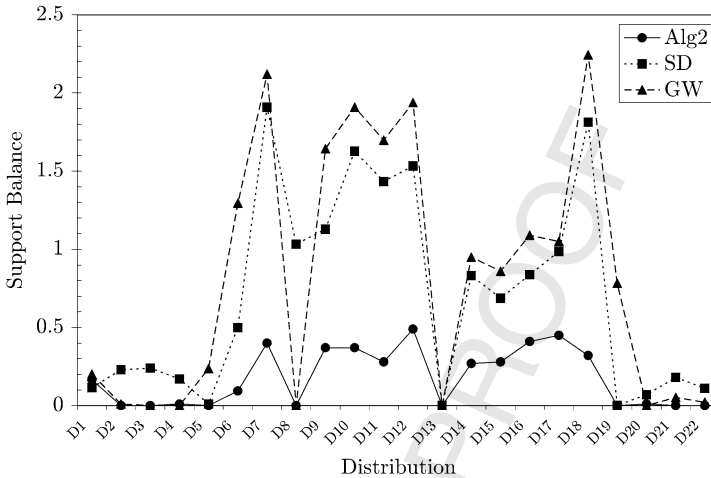


Fig. 16. Average of support size balance for found equilibria, on 6-player, 5-action games.

greatly improving previous algorithms, would not be enough to close the gap between them on the one hand and Algorithm 2 on the other.

## 8. Conclusion and future work

In this paper, we presented a pair of algorithms for finding a sample Nash equilibrium. Both employ backtracking approaches (augmented with pruning) to search the space of support profiles, favoring supports that are small and balanced. Making use of a new, extensive testbed, we showed that they outperform the current state of the art.

Another approach that we have tried, and found to be successful, is to overlay a particular heuristic onto Lemke–Howson. Recall that, in the execution of Lemke–Howson, the first pivot is determined by an arbitrary choice of an action of the first player. This initial pivot then determines a path to a NE. Thus, we can construct an algorithm that, like our two algorithms, is biased towards “simple” solutions through the use of breadth-first search—initially, it branches on each possible starting pivot; then, on each iteration, it performs a single pivot for each possible Lemke–Howson execution, after which it checks whether a NE has been found. This modification significantly outperforms the standard Lemke–Howson algorithm on most classes of games. However, it still performs worse than our Algorithm 1.

The most difficult games we encountered came from the “Covariance Game” model, as the covariance approaches its minimal value, and this is a natural target for future algorithm development. We expect these games to be hard in general, because, empirically, we found that as the covariance decreases, the number of equilibria decreases as well, and the equilibria that do exist are more likely to have support sizes near one half of the number of actions, which is the support size with the largest number of supports.

One direction for future work is to employ more sophisticated CSP techniques. The main goal of this paper was to show that our general search methods perform well in practice, and there are many other CSP search and inference strategies which may improve its efficiency. Another promising direction is to explore local search, in which the state space is the set of all possible supports, and the available moves are to add or delete an action from the support of a player.

1 While the fact that no equilibrium exists for a particular support does not give any guidance as to  
2 which neighboring support to explore next, one could use a relaxation of Feasibility Program 1  
3 that penalizes infeasibility through an objective function. More generally, our results show that  
4 AI techniques can be successfully applied to this problem, and we have only scratched the surface  
5 of possibilities along this direction.

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8  
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