On the Inefficiency of Atomic Routing Games over Parallel Links

Josu Doncel

mail: josu.doncel@ehu.eus web: https://josudoncel.github.io/

joint work with O. Brun

Universidad del Pais Vasco / Euskal Herriko Unibertsitatea

November 10, 2023



Outline

- Introduction
- Non-cooperative Routing Games in Parallel Links
- Inefficiency Analysis
- 4 Limitations and Possible Generalizations
- Conclusions

Outline

- Introduction
- 2 Non-cooperative Routing Games in Parallel Links
- Inefficiency Analysis
- 4 Limitations and Possible Generalizations
- Conclusions

Nash equilibrium (NE)

The set of strategies such that no player has incentive to deviate unilaterally (since its cost increases)

Nash equilibrium (NE)

The set of strategies such that no player has incentive to deviate unilaterally (since its cost increases)

- Crucial notion of non-cooperative game-theory
- Non-coordination, selfishness...

Nash equilibrium (NE)

The set of strategies such that no player has incentive to deviate unilaterally (since its cost increases)

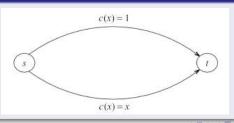
- Crucial notion of non-cooperative game-theory
- Non-coordination, selfishness... leads to a performance degradation (NE might not be optimal)

Nash equilibrium (NE)

The set of strategies such that no player has incentive to deviate unilaterally (since its cost increases)

- Crucial notion of non-cooperative game-theory
- Non-coordination, selfishness... leads to a performance degradation (NE might not be optimal)

Pigou's example



Efficiency Analysis of NE

Comparison of NE and optimum solution If they are equal, the NE is efficient

Efficiency Analysis of NE

Comparison of NE and optimum solution If they are equal, the NE is efficient

Price of Anarchy

The standard metric of efficiency of NE

Efficiency Analysis of NE

Comparison of NE and optimum solution If they are equal, the NE is efficient

Price of Anarchy

The standard metric of efficiency of NE which is defined as the supremum (over all the system parameters) of

cost at NE cost at optimum

Efficiency Analysis of NE

Comparison of NE and optimum solution If they are equal, the NE is efficient

Price of Anarchy

The standard metric of efficiency of NE which is defined as the supremum (over all the system parameters) of

cost at NE cost at optimum

Example: If PoA = 10, then the cost at NE is, at most, 10 times the optimal cost

Efficiency Analysis of NE

Comparison of NE and optimum solution If they are equal, the NE is efficient

Price of Anarchy

The standard metric of efficiency of NE which is defined as the supremum (over all the system parameters) of

cost at NE cost at optimum

Example: If PoA = 10, then the cost at NE is, at most, 10 times the optimal cost

NE is inefficient in routing games because the PoA is large

[Roughgarden 2002, Haviv et al. 2007, Altmann et al 2011, Ayesta et al. 2011, Bell et al. 1983, Anselmi et al. 2010, Chen et al. 2009, Czumaj et al. 2022, Suri et al. 2004, Katsupias et al. 1999, Ghosh et al. 2021,]

Some recent works

In practice the NE is efficient:

- [Monnot et al. 2017] Commuting times analysis of Singapore

NE is inefficient in routing games because the PoA is large

[Roughgarden 2002, Haviv et al. 2007, Altmann et al 2011, Ayesta et al. 2011, Bell et al. 1983, Anselmi et al. 2010, Chen et al. 2009, Czumaj et al. 2022, Suri et al. 2004, Katsupias et al. 1999, Ghosh et al. 2021,]

Some recent works

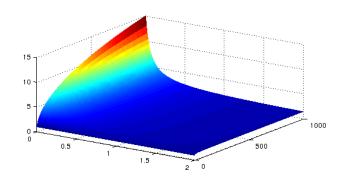
In practice the NE is efficient:

- [Monnot et al. 2017] Commuting times analysis of Singapore
- [Colini-Baldeschi 2020] Low and high traffic analysis

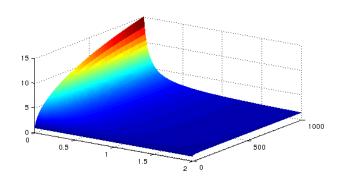
Conclusion: The PoA is a very pessimistic measure of the efficiency of non-cooperative routing games



The ratio $\frac{\text{cost at NE}}{\text{optimal cost}}$ in system with two parameters

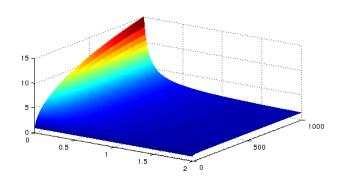


The ratio $\frac{\text{cost at NE}}{\text{optimal cost}}$ in system with two parameters



Another metric is required to analyze the efficiency of NE in routing games

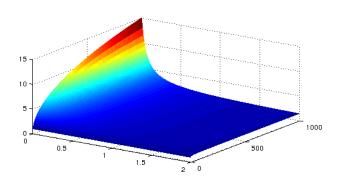
The ratio $\frac{\cos t}{\text{optimal cost}}$ in system with two parameters



Another metric is required to analyze the efficiency of NE in routing games

Inefficiency

The ratio $\frac{cost\ at\ NE}{optimal\ cost}$ in system with two parameters



Another metric is required to analyze the efficiency of NE in routing games

Inefficiency ⇒ System of Parallel Links

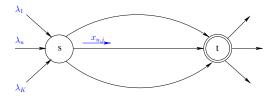
Outline

- Introduction
- 2 Non-cooperative Routing Games in Parallel Links
- Inefficiency Analysis
- Limitations and Possible Generalizations
- Conclusions

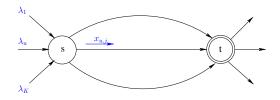
K players send traffic from s to t through N parallel links

- The traffic that player u sends through link j: $x_{u,j}$:

K players send traffic from s to t through N parallel links

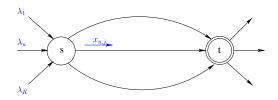


K players send traffic from s to t through N parallel links



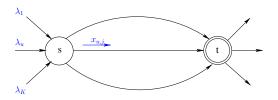
- Set of players (or users): $\{1, \dots, K\}$
- Strategy of player u: $\mathbf{x}_u = (x_{u,1}, \dots, x_{u,N})$

K players send traffic from s to t through N parallel links



- Set of players (or users): $\{1, \ldots, K\}$
- Strategy of player u: $\mathbf{x}_u = (x_{u,1}, \dots, x_{u,N})$
- Cost of player u in link j: $c_j x_{u,j} \phi\left(\sum_{i=1}^K x_{i,j}\right)$, with $c_j > 0$

K players send traffic from s to t through N parallel links



- Set of players (or users): $\{1, \ldots, K\}$
- Strategy of player u: $\mathbf{x}_u = (x_{u,1}, \dots, x_{u,N})$
- Cost of player u in link j: $c_j x_{u,j} \phi\left(\sum_{i=1}^K x_{i,j}\right)$, with $c_j > 0$

Cost of player
$$u$$
: $C_u(\mathbf{x}_u, \mathbf{x}_{-u}) \sum_{j=1}^{N} c_j x_{u,j} \phi \left(\sum_{i=1}^{K} x_{i,j} \right)$

About the function $\phi()$

- It models the delay in the link.
- It depends on the total flow of link j: $\sum_{i=1}^{K} x_{i,j}$

About the function $\phi()$

- It models the delay in the link.
- It depends on the total flow of link $j: \sum_{i=1}^{K} x_{i,j}$
- **Assumptions:** $\phi(x)$ is increasing and convex on x
- \Rightarrow **Examples:** $\phi(x) = (1+x)^m$, with m > 1 and $\phi(x) = e^x$

About the function $\phi()$

- It models the delay in the link.
- It depends on the total flow of link $j: \sum_{i=1}^{K} x_{i,j}$
- **Assumptions:** $\phi(x)$ is increasing and convex on x
- \Rightarrow **Examples:** $\phi(x) = (1+x)^m$, with m > 1 and $\phi(x) = e^x$

Nash equilibrium

$$\mathbf{x}_u^{ne} \in \operatorname*{arg\,min} C_u(\mathbf{z}_u, \mathbf{x}_{-u}^{ne})$$

$$C_{u}(\mathbf{z}_{u},\mathbf{x}_{-u})\sum_{j=1}^{N}c_{j}\;z_{u,j}\;\phi\left(z_{u,j}+\sum_{i\neq u}x_{i,j}\right)$$

About the function $\phi()$

- It models the delay in the link.
- It depends on the total flow of link $j: \sum_{i=1}^{K} x_{i,j}$
- **Assumptions:** $\phi(x)$ is increasing and convex on x
- \Rightarrow **Examples:** $\phi(x) = (1+x)^m$, with m > 1 and $\phi(x) = e^x$

Nash equilibrium

$$\mathbf{x}_u^{ne} \in \operatorname*{arg\,min} C_u(\mathbf{z}_u, \mathbf{x}_{-u}^{ne})$$

$$C_{u}(\mathbf{z}_{u},\mathbf{x}_{-u})\sum_{j=1}^{N}c_{j}\;z_{u,j}\;\phi\left(z_{u,j}+\sum_{i\neq u}x_{i,j}\right)$$

Orda et al. 1993

Existence and uniqueness of NE for a very large family of $\phi()$

Outline

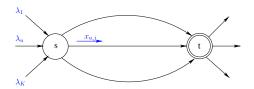
- Introduction
- 2 Non-cooperative Routing Games in Parallel Links
- Inefficiency Analysis
- 4 Limitations and Possible Generalizations
- Conclusions

Let **p** be a network configuration: c_1, \ldots, c_N and the number of links are fixed.

Let **p** be a network configuration: c_1, \ldots, c_N and the number of links are fixed.

Definition: Inefficiency

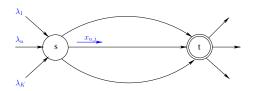
$$I_K(\mathbf{p}) = \sup_{\text{traffic}} \frac{\sum_{u=1}^K C_u(\mathbf{x}^{ne})}{\min_{\mathbf{x}} \sum_{u=1}^K C_u(\mathbf{x})}$$



Let **p** be a network configuration: c_1, \ldots, c_N and the number of links are fixed.

Definition: Inefficiency

$$I_K(\mathbf{p}) = \sup_{\text{traffic}} \frac{\sum_{u=1}^K C_u(\mathbf{x}^{ne})}{\min_{\mathbf{x}} \sum_{u=1}^K C_u(\mathbf{x})}$$



$$PoA = \sup_{\mathbf{p}} I_{\mathcal{K}}(\mathbf{p})$$

Define
$$D_K(\lambda, \mathbf{p}) = \sum_{u=1}^K C_u(\mathbf{x}^{ne})$$
 and $\overline{\lambda} = \sum_i \lambda_i$.

Observation

$$\min_{\mathbf{x}} \sum_{u=1}^{K} C_u(\mathbf{x}) = D_1(\overline{\lambda}, \mathbf{p})$$

Define
$$D_K(\lambda, \mathbf{p}) = \sum_{u=1}^K C_u(\mathbf{x}^{ne})$$
 and $\overline{\lambda} = \sum_i \lambda_i$.

Observation

$$\min_{\mathbf{x}} \sum_{u=1}^{K} C_u(\mathbf{x}) = D_1(\overline{\lambda}, \mathbf{p})$$

Brun et al. 2014

Among all the possibles incoming traffic vectors $(\lambda_1, \ldots, \lambda_K)$, the one that maximizes $D_K(\lambda, \mathbf{p})$ is $(\frac{\overline{\lambda}}{K}, \ldots, \frac{\overline{\lambda}}{K})$.

Define
$$D_K(\lambda, \mathbf{p}) = \sum_{u=1}^K C_u(\mathbf{x}^{ne})$$
 and $\overline{\lambda} = \sum_i \lambda_i$.

Observation

$$\min_{\mathbf{x}} \sum_{u=1}^{K} C_u(\mathbf{x}) = D_1(\overline{\lambda}, \mathbf{p})$$

Brun et al. 2014

Among all the possibles incoming traffic vectors $(\lambda_1, \ldots, \lambda_K)$, the one that maximizes $D_K(\lambda, \mathbf{p})$ is $(\frac{\overline{\lambda}}{K}, \ldots, \frac{\overline{\lambda}}{K})$.

$$I_{\mathcal{K}}(\mathbf{p}) = \sup_{\text{traffic}} \frac{D_{\mathcal{K}}(\boldsymbol{\lambda}, \mathbf{p})}{D_{1}(\overline{\lambda}, \mathbf{p})} = \sup_{\overline{\lambda} > 0} \frac{D_{\mathcal{K}}((\frac{\overline{\lambda}}{K}, \dots, \frac{\overline{\lambda}}{K}), \mathbf{p})}{D_{1}(\overline{\lambda}, \mathbf{p})}$$

Define
$$D_K(\lambda, \mathbf{p}) = \sum_{u=1}^K C_u(\mathbf{x}^{ne})$$
 and $\overline{\lambda} = \sum_i \lambda_i$.

Observation

$$\min_{\mathbf{x}} \sum_{u=1}^K C_u(\mathbf{x}) = D_1(\overline{\lambda}, \mathbf{p})$$

Brun et al. 2014

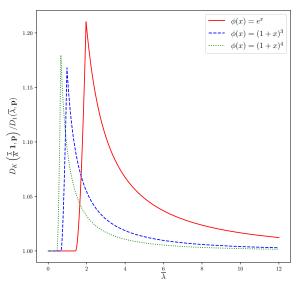
Among all the possibles incoming traffic vectors $(\lambda_1, \ldots, \lambda_K)$, the one that maximizes $D_K(\lambda, \mathbf{p})$ is $(\frac{\overline{\lambda}}{K}, \ldots, \frac{\overline{\lambda}}{K})$.

$$I_{\mathcal{K}}(\mathbf{p}) = \sup_{\text{traffic}} \frac{D_{\mathcal{K}}(\boldsymbol{\lambda}, \mathbf{p})}{D_{1}(\overline{\lambda}, \mathbf{p})} = \sup_{\overline{\lambda} > 0} \frac{D_{\mathcal{K}}((\frac{\overline{\lambda}}{K}, \dots, \frac{\overline{\lambda}}{K}), \mathbf{p})}{D_{1}(\overline{\lambda}, \mathbf{p})}$$

We are searching the maximum of a single parameter of the cost at NE strategy over the cost at the optimum strategy

Two types of links: expensive and cheap ($c_1 < c_2$)

Two types of links: expensive and cheap ($c_1 < c_2$)



Assumptions

- Two types of links: expensive and cheap $(c_2>c_1)$
- $\phi(x) = (1+x)^m$, with m > 1 and $\phi(x) = e^{\nu x}$, with $\nu > 0$.

Assumptions

- Two types of links: expensive and cheap $(c_2>c_1)$
- $-\phi(x)=(1+x)^m$, with m>1 and $\phi(x)=e^{\nu x}$, with $\nu>0$.

Theorem

- $D_K/D_1=1$ when both configurations use only cheap links
- D_K/D_1 is increasing with $\overline{\lambda}$ when the optimal strategy uses all the links and the NE uses only the cheap links
- D_K/D_1 is decreasing with $\overline{\lambda}$ when both strategies use all the links

Assumptions

- Two types of links: expensive and cheap $(c_2 > c_1)$
- $-\phi(x) = (1+x)^m$, with m > 1 and $\phi(x) = e^{\nu x}$, with $\nu > 0$.

Theorem

- $D_K/D_1 = 1$ when both configurations use only cheap links
- D_K/D_1 is increasing with $\overline{\lambda}$ when the optimal strategy uses all the links and the NE uses only the cheap links
- D_K/D_1 is decreasing with $\overline{\lambda}$ when both strategies use all the links

Corollary

The inefficiency is achieved when the NE strategy starts using all the links

Assumptions

- Two types of links: expensive and cheap $(c_2>c_1)$
- $-\phi(x)=(1+x)^m$, with m>1 and $\phi(x)=e^{\nu x}$, with $\nu>0$.

Theorem

- $D_K/D_1 = 1$ when both configurations use only cheap links
- D_K/D_1 is increasing with $\overline{\lambda}$ when the optimal strategy uses all the links and the NE uses only the cheap links
- D_K/D_1 is decreasing with $\overline{\lambda}$ when both strategies use all the links

Corollary

The inefficiency is achieved when the NE strategy starts using all the links

We characterize the value of $\overline{\lambda}$ for which the NE strategy starts using all the links

- n_1 : number of cheap links
- $N n_1$: number of expensive links

- n_1 : number of cheap links
- $N n_1$: number of expensive links

Proposition

Let $\alpha = \frac{n_1}{N-n_1}$ and $\beta = \frac{c_1}{c_2}$. The inefficiency depends on the network parameters only through α and β .

- n_1 : number of cheap links
- $N n_1$: number of expensive links

Proposition

Let $\alpha = \frac{n_1}{N-n_1}$ and $\beta = \frac{c_1}{c_2}$. The inefficiency depends on the network parameters only through α and β .

$$I_{\mathcal{K}}(\mathbf{p}) = I_{\mathcal{K}}(\alpha, \beta)$$

- n_1 : number of cheap links
- $N n_1$: number of expensive links

Proposition

Let $\alpha = \frac{n_1}{N-n_1}$ and $\beta = \frac{c_1}{c_2}$. The inefficiency depends on the network parameters only through α and β .

$$I_K(\mathbf{p}) = I_K(\alpha, \beta)$$

Corollary

$$PoA = \sup_{\mathbf{p}} I_{\mathcal{K}}(\mathbf{p}) = \sup_{\alpha,\beta} I_{\mathcal{K}}(\alpha,\beta)$$

- n_1 : number of cheap links
- $N n_1$: number of expensive links

Proposition

Let $\alpha = \frac{n_1}{N-n_1}$ and $\beta = \frac{c_1}{c_2}$. The inefficiency depends on the network parameters only through α and β .

$$I_K(\mathbf{p}) = I_K(\alpha, \beta)$$

Corollary

$$\mathit{PoA} = \sup_{\mathbf{p}} \mathit{I}_{\mathit{K}}(\mathbf{p}) = \sup_{\alpha,\beta} \mathit{I}_{\mathit{K}}(\alpha,\beta)$$

Proposition

$$PoA = \sup_{\beta} I_{K} \left(\frac{1}{N-1}, \beta \right)$$

Outline

- Introduction
- 2 Non-cooperative Routing Games in Parallel Links
- Inefficiency Analysis
- 4 Limitations and Possible Generalizations
- Conclusions

We consider only particular functions $\phi(x)$

We consider only particular functions $\phi(x)$

We provide sufficient conditions (very technical) so that our results hold $-\phi(x)=(1+x)^m$, with m>1 and $\phi(x)=e^{\nu x}$, with $\nu>0$ satisfy these conditions

We consider only particular functions $\phi(x)$

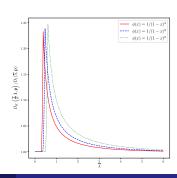
We provide sufficient conditions (very technical) so that our results hold $-\phi(x)=(1+x)^m$, with m>1 and $\phi(x)=e^{\nu x}$, with $\nu>0$ satisfy these conditions

- $\phi(x) = 1 + x^m$ and $\phi(x) = \frac{1}{(1-x)^m}$ do not satisfy all the conditions, but the results seem to generalize

We consider only particular functions $\phi(x)$

We provide sufficient conditions (very technical) so that our results hold - $\phi(x) = (1+x)^m$, with m > 1 and $\phi(x) = e^{\nu x}$, with $\nu > 0$ satisfy these conditions

- $\phi(x) = 1 + x^m$ and $\phi(x) = \frac{1}{(1-x)^m}$ do not satisfy all the conditions, but the results seem to generalize

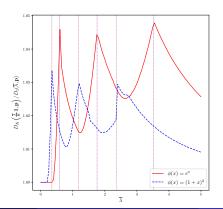


We consider only two types of links

We consider only two types of links

For more than two types of links, we observe numerically that there are peaks when the NE strategy starts using a new type of links.

⇒ There are several local maxima!



Outline

- Introduction
- 2 Non-cooperative Routing Games in Parallel Links
- Inefficiency Analysis
- 4 Limitations and Possible Generalizations
- Conclusions

 Inefficiency: measures the NE degradation for the worst-case traffic conditions

- Inefficiency: measures the NE degradation for the worst-case traffic conditions
- We characterize the Inefficiency for two types of links and exponential and polynomial delay functions

- Inefficiency: measures the NE degradation for the worst-case traffic conditions
- We characterize the Inefficiency for two types of links and exponential and polynomial delay functions
- PoA is achieved when there is one cheap link and the rest are expensive

Our work is in line with the recent works that state that the PoA is a pessimistic measure of the degradation of the NE

- Inefficiency: measures the NE degradation for the worst-case traffic conditions
- We characterize the Inefficiency for two types of links and exponential and polynomial delay functions
- PoA is achieved when there is one cheap link and the rest are expensive

Our work is in line with the recent works that state that the PoA is a pessimistic measure of the degradation of the NE

Thanks for you attention