# **SIPTA SIPTA** Seminars

# Coalitional game theory VS Imprecise probabilities: Two sides of the same coin

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### Overview

#### Lower probabilities

Coalitional games

Game solutions - Centroids

Lower previsions VS coalitional games

Conclusions

### Lower probabilities

A lower probability is a function  $\underline{P}: \mathcal{P}(\mathcal{X}) \to [0,1]$  satisfying

- Monotonicity:  $\underline{P}(A) \leq \underline{P}(B)$  if  $A \subseteq B$ .
- Normalisation:  $\underline{P}(\emptyset) = 0$ ,  $\underline{P}(\mathcal{X}) = 1$ .

Its conjugate upper probability  $\overline{P}: \mathcal{P}(\mathcal{X}) \to [0,1]$  is defined by:

$$\overline{P}(A) = 1 - \underline{P}(A^c) \quad \forall A \subseteq \mathcal{X}.$$

#### Interpretations:

- ▶ Behavioural: supremum buying (P(A)) or infimum selling (P(A)) prices a bet on A.
- ► Epistemic: [P(A), P(A)] gives bounds for the unkown value of P<sub>0</sub>(A).
- Coalitional games.

The credal set associated with a lower probability is given by:

	$\{x_1\}$	$\{x_2\}$	$\{x_3\}$	$\{x_1, x_2\}$	$\{x_1, x_3\}$	$\{x_2, x_3\}$
<u>P</u>	0.1	0.3	0.2	0.5	0.3	0.6
$\overline{P}$	0.4	0.7	0.5	0.8	0.7	0.9



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## Rationality conditions

A lower probability ...

... avoids sure loss if  $\mathcal{M}(\underline{P}) \neq \emptyset$ .

... is coherent if  $\underline{P}(A) = \min\{P(A) \mid P \in \mathcal{M}(\underline{P})\} \ \forall A \subseteq \mathcal{X}.$ 

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## 2-monotonicity

A lower probability  $\underline{P}$  is 2-monotone if:

 $\underline{P}(A\cup B)+\underline{P}(A\cap B)\geq \underline{P}(A)+\underline{P}(B)\quad \forall A,B\subseteq\mathcal{X}.$ 

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#### **Properties:**

- $\underline{P}$  has a unique extension of gambles  $\rightarrow$  Choquet integral.
- Characterisation through the Möbius inverse.
- Conditioning.
- Formula for the extreme points.



The *linear vacuous* model (LV) induced by the probability measure  $P_0$  and  $\delta \in (0, 1)$  is defined by:

 $\underline{P}_{LV}(A) = (1 - \delta)P_0(A) \quad \forall A \subset \mathcal{X}.$ 

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The *Pari Mutuel* model (PMM) induced by the probability measure  $P_0$  and  $\delta > 0$  is defined by:

 $\underline{P}_{PMM}(A) = \max\{(1+\delta)P_0(A) - \delta, 0\} \quad \forall A \subseteq \mathcal{X}.$ 



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#### Coalitional games

Game solutions - Centroids

Lower previsions VS coalitional games

Conclusions

## Coalitional games

#### Basic concepts:

- Set of players:  $\mathcal{X} = \{x_1, \ldots, x_n\}.$
- Coalition of players:  $A \subseteq \mathcal{X}$ .
- Game:  $\nu : \mathcal{P}(\mathcal{X}) \to [0, \infty).$
- $\nu(A)$ : minimum reward guaranteed by coalition A.
- $\blacktriangleright$   $\nu(\mathcal{X})$ : total reward.

We impose the following conditions:

• 
$$\nu(\emptyset) = 0$$
 and  $\nu(\mathcal{X}) = 1$ .

▶ 
$$\nu(A) \le \nu(B)$$
 when  $A \subseteq B$ .

## Coalitional games VS Lower probabilities

Coalitional game theory	Lower probabilities		
Normalised game $( u)$	Lower probability $(\underline{P})$		
Conjugate $(ar{ u})$	Conjugate upper probability $(\overline{P})$		
Balanced game	Lower probability avoiding sure loss		
Exact game	Coherent lower probability		
Core $(core(\nu))$	$Credal  set  \big( \mathcal{M}(\underline{P}) \big)$		
Convex game	2-monotone lower probability		

Coalitional games VS Lower probabilities: Two sides of the same coin...

# Extreme points

ELSEVIER Available online at www.sciencedirect.com ScienceDirect International Journal of Approximate Reasoning 44 (2007) 339-357 www.cbevier.com/locate/jar	<b>Theorem 5.13:</b> The number of extreme points of the credal
Extreme points of coherent probabilities in finite spaces Anton Wallner	set associated with a coherent lower probability is $ \mathcal{X} !.$

Chapters in Game Theory pp 83–97 Cite as	
Springer Link	<b>Corollary 4.6:</b> The core of a $n$ -
On the Number of Extreme Points of the Core of a	person exact game has at most
Transferable Utility Game	n! extreme points.
Jean Derks & Jeroen Kuipers	
Chapter	
Part of the Theory and Decision Library C: book series (TDLC,volume 31)	

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## Game solutions - Centroids

**Solution of the game:** a "fair" way of dividing the total reward. **Centroid:** a representative of the credal set.

- 1. Shapley value
- 2. Average of the extreme points
- 3. Incenter
- 4. Contraction centroid

Technical assumptions:

- X is finite.
- $\underline{P}(A) \in (0,1)$  if  $A \neq \emptyset, \mathcal{X}$ .

## 1.Shapley value

$$\Phi_1^{\underline{P}}(\{x\}) = \sum_{A|x \notin A} \frac{|A|!(n-|A|-1)!}{n!} \big(\underline{P}(A \cup \{x\}) - \underline{P}(A)\big).$$

#### **Properties:**

- ▶ If  $\underline{P}$  is 2-monotone,  $\Phi_{\underline{1}}^{\underline{P}} \in \mathcal{M}(\underline{P})$ .
- ▶ If  $\underline{P}$  is not 2-monotone,  $\Phi_{\underline{1}}^{\underline{P}}$  may not belong to  $\mathcal{M}(\underline{P})$ .

Axiomatic definition.

A VALUE FOR n-PERSON GAMES

L. S. Shapley

P-295

18 March 1952

## 1.Shapley value: example



## 2. Average of the extreme points

If  $P_1, \ldots, P_k$  are the extreme points of  $\mathcal{M}(\underline{P})$ , the average of the extreme points is given by:

$$\Phi_2^{\underline{P}}(\{x\}) = \frac{1}{k} \sum_{i=1}^k P_i(\{x\}).$$

#### **Properties:**

$$\blacktriangleright \ \Phi_2^{\underline{P}} \in \mathcal{M}(\underline{P}).$$

▶ If  $\underline{P}$  is 2-monotone and  $\mathcal{M}(\underline{P})$  has n! different extreme points,  $\Phi_1^{\underline{P}} = \Phi_2^{\underline{P}}$ .

2. Average of the extreme points: example



## 3.Incenter (w.r.t. TV-distance)

**TV-distance:** 

$$d_{TV}(P,Q) = \max_{A \subseteq \mathcal{X}} |P(A) - Q(A)|.$$

Incenter radius:

 $\alpha_{I} = \sup \left\{ \alpha \mid \exists P_{0} \in \mathcal{M}(\underline{P}) \text{ satisfying } B_{o}^{\alpha}(P_{0}) \subseteq \mathcal{M}(\underline{P}) \right\}.$ Incenter: any  $\Phi_{3}^{\underline{P}}$  satisfying  $B_{o}^{\alpha_{I}}(\Phi_{3}^{\underline{P}}) \subseteq \mathcal{M}(\underline{P}).$ 

#### **Properties:**

- ▶ An incenter always exists (whenever  $\mathcal{M}(\underline{P})$  has a non-empty interior).
- The incenter may not be unique.
- Any incenter belongs to  $\mathcal{M}(\underline{P})$ .

### 3.Incenter: example



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## 4. Contraction centroid: motivation



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## 4. Contraction centroid

 $\mathcal{M}(\underline{P})$  can be expressed as:

$$\mathcal{M}(\underline{P}) = \left\{ P \mid P(A) = \underline{P}(A) \ \forall A \in \mathcal{L}^{=}, \ P(A) \ge \underline{P}(A) \ \forall A \in \mathcal{L}^{>} \right\}$$

where:

$$\underline{P}(A) = \overline{P}(A) \qquad \underline{P}(A) < \overline{P}(A) \\ \text{if } A \in \mathcal{L}^{=} \qquad \text{if } A \in \mathcal{L}^{>}$$

#### We define:

 $\mathcal{M}(\underline{P})_{\alpha} = \left\{ P \mid P(A) = \underline{P}(A) \ \forall A \in \mathcal{L}^{=}, \ P(A) \ge \underline{P}(A) + \alpha \ \forall A \in \mathcal{L}^{>} \right\}$  $\alpha_{1} = \sup\{\alpha \mid \mathcal{M}(\underline{P})_{\alpha} \neq \emptyset \}$ 

determining a coherent lower probability as

$$\underline{P}_1(A) = \min\{P(A) \mid P \in \mathcal{M}(\underline{P})_{\alpha_1}\}.$$

# 4. Contraction centroid

Iterating the procedure, after a finite number of steps we get:

$$\mathcal{M}(\underline{P}) \supset \mathcal{M}(\underline{P})_{\alpha_1} \supset \mathcal{M}(\underline{P}_1)_{\alpha_2} \supset \ldots \supset \{\Phi_4^{\underline{P}}\}.$$

 $\Phi_4^{\underline{P}}$  is called the contraction centroid.

- "Well defined".
- *M*(<u>P</u>)<sub>α1</sub> coincides with the set of incenters (whenever the interior of *M*(<u>P</u>) is non-empty).
- Simple expression when <u>P</u> is 2-monotone.

# 4. Contraction centroid: example

A	$  \{x_1\}$	$\{x_2\}$	$\{x_3\}$	$\{x_1, x_2\}$	$\{x_1, x_3\}$	$\{x_2, x_3\}$
$\underline{P}(A)$	0.5	0.1	0.1	0.65	0.75	0.2
$\overline{P}(A)$	0.8	0.25	0.35	0.9	0.9	0.5
$\underline{P}(A) + \alpha$	$0.5 + \alpha$	$0.1 + \alpha$	$0.1 + \alpha$	$0.65 + \alpha$	$0.75 + \alpha$	$0.2 + \alpha$



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# Summary



Shapley Set of incenters Average of extreme points Contraction centroid

# Open Question 1

#### **OQ1:** Centroids as game solutions?

- Interpretation of the centroids from the viewpoint of games?
- Axiomatic definition?



 $\underline{P}'$  is an *inner approximation* of  $\underline{P}$  if:

$$\underline{P'} \geq \underline{P} \Leftrightarrow \mathcal{M}(\underline{P'}) \subseteq \mathcal{M}(\underline{P}).$$

 $\underline{P}'$  is a *non-dominating* inner approximation in C if there is not another inner approximation  $\underline{P}'' \in C$  satisfying  $\underline{P}' \ge \underline{P}'' \ge \underline{P}$ .

### LV-Incenters

#### We look for a $\underline{P}_{LV}$ determined by $(P_0, \delta)$ inner approximating $\underline{P}$ . LV-Incenter radius:

 $\delta_{LV} = \sup \left\{ \delta \mid \exists P_0 \in \mathcal{M}(\underline{P}) \text{ satisfying } B^{\delta}_{LV}(P_0) \subseteq \mathcal{M}(\underline{P}) \right\}.$ 

**LV-Incenter:** any  $P_0$  such that  $B_{LV}^{\delta_{LV}}(P_0) \subseteq \mathcal{M}(\underline{P})$ .

- It exists iff  $\underline{P}(A) < \overline{P}(A)$ for every  $A \neq \emptyset, \mathcal{X}$ .
- It may not be unique.
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# Open Question 2

#### **OQ2: LV-PMM game solutions?**

- Do they make sense from the viewpoint of games?
- Axiomatic definition?





# Coalitional game theory VS Imprecise probabilities: Two sides of the same coin...or not?

### Overview

Lower probabilities

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Consider a game with 3 player  $\mathcal{X} = \{x_1, x_2, x_3\}$ . Opinions of the coalitions:

Condition 1 Player 1 wants, at least, 10% of the reward.

Condition 2 Player 2 wants, at least, 20% of the reward.

Condition 3 The coalition of players 1 and 2 wants, at least, 40% of the reward.

Condition 4 Player 3 wants, at least, as much as player 1.

	••••••
Condition 1:	$\nu(\{x_1\}) = 0.1$
Condition 2:	$\nu(\{x_2\}) = 0.2$
Condition 3:	$\nu(\{x_1, x_2\}) = 0.4$
Condition 4:	??

#### Game















### Lower previsions

- ▶ Gamble: bounded function  $f : \mathcal{X} \to \mathbb{R}$ . Set of gambles:  $\mathcal{L}(\mathcal{X})$ .
- Lower prevision: a function  $\underline{Q} : \mathcal{L}(\mathcal{X}) \to \mathbb{R}$ .
- Conjugate upper prevision:  $\overline{Q}(f) = -\underline{Q}(-f)$ .
- Credal set:

$$\mathcal{M}(\underline{Q}) = \{ P \mid P(f) \ge \underline{Q}(f) \; \forall f \in \mathcal{L}(\mathcal{X}) \}.$$

- $\underline{Q}$  avoids sure loss if  $\mathcal{M}(\underline{Q}) \neq \emptyset$ .
- Coherence:  $\underline{Q}(f) = \min\{P(f) \mid P \in \mathcal{M}(\underline{Q})\}.$

# Coherent lower previsions VS credal sets



**Important:** Different coherent lower previsions may induce the same coherent lower probability

Consider a game with 3 player  $\mathcal{X} = \{x_1, x_2, x_3\}$ . Opinions of the coalitions:

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	Game		Lower prevision
Condition 1:	$\nu(\{x_1\}) = 0.1$	$\longrightarrow$	$\underline{Q}(I_{\{x_1\}}) = 0.1$
Condition 2:	$\nu(\{x_2\}) = 0.2$	$\longrightarrow$	$\overline{Q}(I_{\{x_2\}}) = 0.2$
Condition 3:	$\nu(\{x_1, x_2\}) = 0.4$	$\longrightarrow$	$\overline{Q}(I_{\{x_1,x_2\}}) = 0.4$
Condition 4:	??	$\longrightarrow$	$\overline{\underline{Q}}(I_{\{x_3\}} - I_{\{x_1\}}) = 0$



# 1.Shapley value



# 1.Shapley value



# 1.Shapley value



# **Open Question 3**

#### OQ3: Shapley with lower previsions

- Does it make sense?
- Alternative expression?
- Rewriting the axiomatic properties?


## 2. Average of the extreme points

If  $\mathcal{M}(\underline{Q})$  is a polytope, it has a finite number of extreme points  $P_1,\ldots,P_k$ :

$$\Phi_{\frac{Q}{2}}^{Q}(\{x\}) = \frac{1}{k} \sum_{i=1}^{k} P_{i}(\{x\}).$$

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## 3.Incenter

#### Incenter radius:

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Incenter: any  $\Phi_3^{\underline{Q}}$  satisfying  $B_o^{\alpha_I}(\Phi_3^{\underline{Q}}) \subseteq \mathcal{M}(\underline{Q}).$ 



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## Summary



#### Shapley Set of incenters

Average of extreme points Contraction centroid

## Open Question 4

#### **OQ4:** general credal sets

- What if  $\mathcal{M}(Q)$  is not a polytope?
- Average of extreme points?
- Contraction centroid?



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## At a glance

Lower probabilities VS coalitional games: equivalent ....

Coalitional game theory	Lower probabilities
Normalised game $(\nu)$	Lower probability ( $\underline{P}$ )
Conjugate $(ar{ u})$	Conjugate upper probability $(\overline{P})$
Balanced game	Lower probability avoiding sure loss
Exact game	Coherent lower probability
Core (core( $\nu$ ))	Credal set $(\mathcal{M}(\underline{P}))$
Convex game	2-monotone lower probability
Game solution	Centroid of the credal set

#### ... but lower previsions are more informative!

## **Open Question 5**

#### **OQ5: IP models**

Coalitional games and ...

- ....set of desirable gambles?
- ... choice functions?
- ▶ ...



## References (I)

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Shapley and Banzhaf Values as Probability Transformations

Enrique Miranda<sup>\*</sup> and Ignacio Montes<sup>†</sup>

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Centroids of the core of exact capacities: a comparative study

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> Inner approximations of coherent lower probabilities and their application to decision making problems

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