# CS344M Autonomous Multiagent Systems

**Todd Hester** 

Department of Computer Science The University of Texas at Austin

### **Good Afternoon, Colleagues**

Are there any questions?



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- TAC currently
- Real-world TAC



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- FAI talk on Friday
  - Dr. Karthik Dantu (Fri, 11am, PAI 3.14)
  - Challenges in Building a Swarm of Robotic Bees



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- Progress reports coming back
  - Hand graded version in with your final reports



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- Final projects due in 3 weeks!



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- More about what worked than what didn't
- Clear enough for outsider to understand
- Do not just paste in proposal text... modify/merge it in
  - Especially if your plans have changed
  - Report should not say what you plan to put in the report



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  - Use pseudocode and/or diagrams



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- Can you say exactly how your work differs from baseline?



#### • More about your approach, less about the process



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- Final projects: content matters more



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- Put forth as a **benchmark problem** for e-marketplaces (Wellman, Wurman, et al., 2000)
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  - **Game:** 8 *agents,* 12 min.
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  - **Game:** 8 *agents,* 12 min.
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  - **Client:** TACtown  $\leftrightarrow$  Tampa within 5-day period
- Auctions for flights, hotels, entertainment tickets
  - Server maintains markets, sends prices to agents
  - Agent sends bids to server over network



## **28 Simultaneous Auctions**

#### Flights: Inflight days 1-4, Outflight days 2-5 (8)

• Unlimited supply; prices tend to increase; immediate clear; no resale



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**Entertainment:** Wrestling/Museum/Park days 1-4 (12)

 Continuous double auction; initial endowments; quote is bid-ask spread; resale allowed



## **Client Preferences and Utility**

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- Ideal arrival, departure days
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**Score:** Sum of client utilities – expenditures



## Allocation

- $G \equiv \text{complete allocation of goods to clients}$
- $v(G) \equiv \text{utility of } G \text{cost of needed goods}$ 
  - $G^* \equiv \operatorname{argmax} v(G)$



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Prices known  $\Rightarrow$   $G^*$  known  $\Rightarrow$  optimal bids known



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Goal: analytically calculate optimal bids



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- Current time in game
- Hotel closing times
- Agents in the game (when known)
- Variations of the above



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#### New algorithm for conditional density estimation



- Repeat until time bound, for each hotel:
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- 3. Given these prices compute  $V_0, V_1, \ldots, V_8$ 
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- Value of *i*th copy is avg( $V_i V_{i-1}$ )



#### **Other Uses of Sampling**

Flights: Cost/benefit analysis for postponing commitment



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- **Cost:** Price expected to rise over next *n* minutes **Benefit:** More price info becomes known
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Entertainment: Bid more (ask less) than expected value of having one more (fewer) ticket



# **Finals**

Team	Avg.	Adj.	Institution
ATTac	3622	4154	AT&T
livingagents	3670	4094	Living Systems (Germ.)
whitebear	3513	3931	Cornell
Urlaub01	3421	3909	Penn State
Retsina	3352	3812	CMU
CaiserSose	3074	3766	Essex (UK)
Southampton	3253*	3679	Southampton (UK)
TacsMan	2859	3338	Stanford

- ATTac improves over time
- livingagents is an open-loop strategy



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- *CurrentPrice*: predict no change
- EarlyBidder: motivated by TAC-01 entry livingagents
  - Immediately bids high for  $G^*$  (with SimpleMean<sub>ns</sub>)
  - Goes to sleep



# **Stability**

#### • 7 EarlyBidder's with 1 ATTac

Agent	Score	Utility
ATTac	$2431\pm464$	8909 ± 264
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EarlyBidder gets more utility; ATTac pays less



• *Phase I* : Training from TAC-01 (seeding round, finals)



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- *Phase II* : Training from TAC-01, phases I, II



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- Phase III : Training from phases I III



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Agent	Relative Score	
	Phase I	Phase III
ATTac <sub>ns</sub>	$105.2 \pm 49.5$ (2)	$166.2 \pm 20.8$ (1)
ATTac <sub>s</sub>	$27.8 \pm 42.1$ (3)	$122.3 \pm 19.4$ (2)
EarlyBidder	$140.3 \pm 38.6$ (1)	$117.0 \pm 18.0$ (3)
SimpleMean <sub>ns</sub>	$-28.8 \pm 45.1$ (5)	$-11.5 \pm 21.7$ (4)
SimpleMean <sub>s</sub>	$-72.0 \pm 47.5$ (7)	$-44.1 \pm 18.2$ (5)
<i>ConditionalMean</i> <sub>ns</sub>	$8.6 \pm 41.2$ (4)	$-60.1 \pm 19.7$ (6)
<i>ConditionalMean<sub>s</sub></i>	$-147.5 \pm 35.6$ (8)	$-91.1 \pm 17.6$ (7)
CurrentPrice	$-33.7 \pm 52.4$ (6)	$-198.8 \pm 26.0$ (8)



# **Other TAC competitions**

- Supply Chain Management
- Ad Auctions
- Power



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• Are these agents useful for the real version of these tasks?



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- Are these agents useful for the real version of these tasks?
- What can we learn from these competitions?
- General strategy that works well?



# Last-minute bidding (R,O, 2001)

- eBay: first-price, ascending auction
- Amazon: auction extended if bid in last 10 minutes
- eBay: bots exist to incrementally raise your bid to a maximum
- Still people *snipe*. Why?
  - There's a risk that the bid might not make it
  - However, common-value  $\Longrightarrow$  bid conveys info
  - Late-bidding can be seen as implicit collusion
  - Or ..., lazy, unaware, etc. (Amazon and eBay)
- Finding: more late-bidding on eBay,
  - even more on antiques rather than computers

#### Small design-difference matters



# Late Bidding as Best Response

- Good vs. incremental bidders
  - They start bidding low, plan to respond
  - Doesn't give them time to respond
- Good vs. other snipers
  - Implicit collusion
  - Both bid low, chance that one bid doesn't get in
- Good in common-value case
  - protects information

Overall, the analysis of multiple bids supports the hypothesis that last-minute bidding arises at least in part as a response by sophisticated bidders to unsophisticated incremental bidding.

