

### Sonia Kovalevsky

Wiki: was the greatest woman mathematician prior to the twentieth century, the daughter of Vasily Korvin-Krukovsky, an artillery general, a well-educated member of the Russian nobility. The general was said to have been a direct descendant of Mathias Korvin, king of Hungary.

#### Her biography was an early inspiration for me:

The wallpaper in one of the children's rooms consisted of the pages of a text from her father's schooldays, namely, Ostrogradsky's lithographed lecture notes on differential and integral calculus.



Local inspiration: Vera T. Sós of Eötvös University

# Learning and Efficiency of Outcomes in Games

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Based on joint work with Thodoris Lykouris

and V. Syrgkanis, D. Nekipelov, D. Foster and K. Sridharan

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#### Large population games: traffic routing





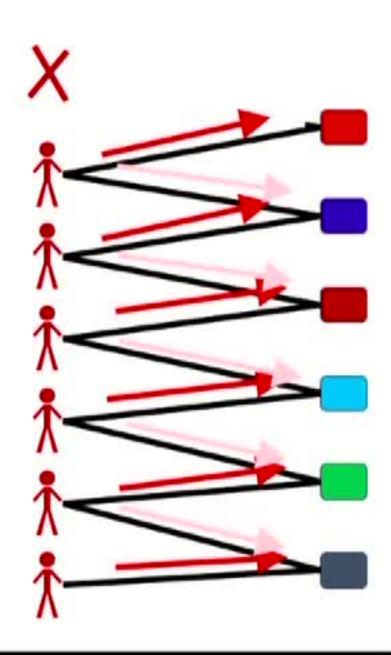
- Traffic subject to congestion delays
- cars and packets follow shortest path
- Congestion game =cost (delay)
  depends only on congestion on edges

Traffic streams change e.g., popular sites may change Changes in system setup

### Change in Optimum Solution

True optimum is too sensitive

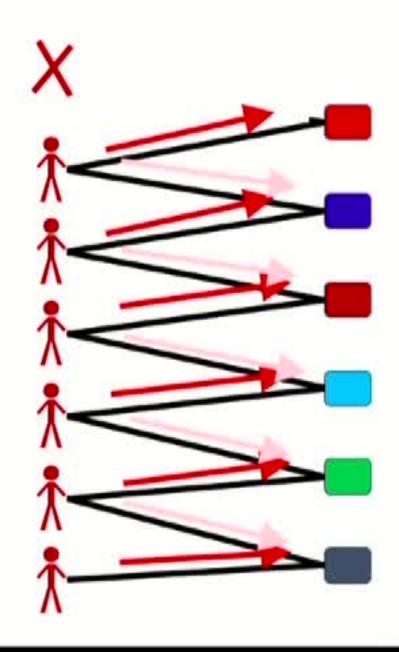
- Example using matching
- The optimum solution
- One person leaving
- Can change the solution for everyone



#### Change in Optimum Solution

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- Example using matching
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- Can change the solution for everyone
- Np changes each step → No time to learn!! (we have p>>1/N)



## Result (Lykouris, Syrgkanis, T'16):



In many smooth games welfare close to Price of Anarchy even when the rate of change is high,  $p \approx \frac{1}{\log n}$  with n players, assuming adaptive noregret learners

- Worst case change of player type ⇒ need for learning players
- Bound  $\alpha \cdot \beta \cdot \gamma$  depends on
  - α price of anarchy bound as game gets large, goes to 1 in auctions, goes to 4/3 in linear congestion games
  - $\gamma$  loss due to regret error goes to 1 as  $p \to 0$
  - $\beta$  loss in opt for stable solutions goes to 1 as  $p \to 0$  & game is large