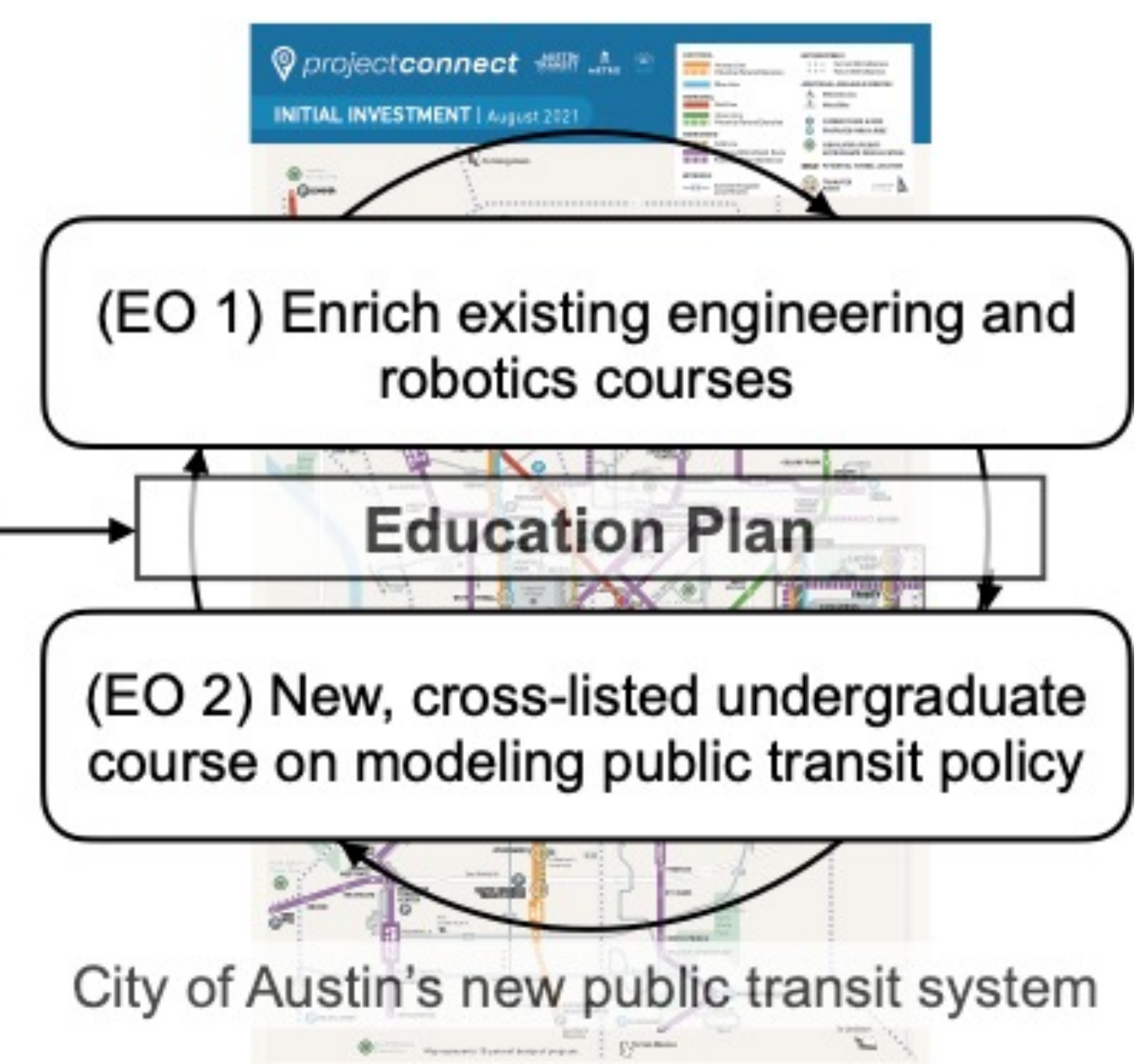
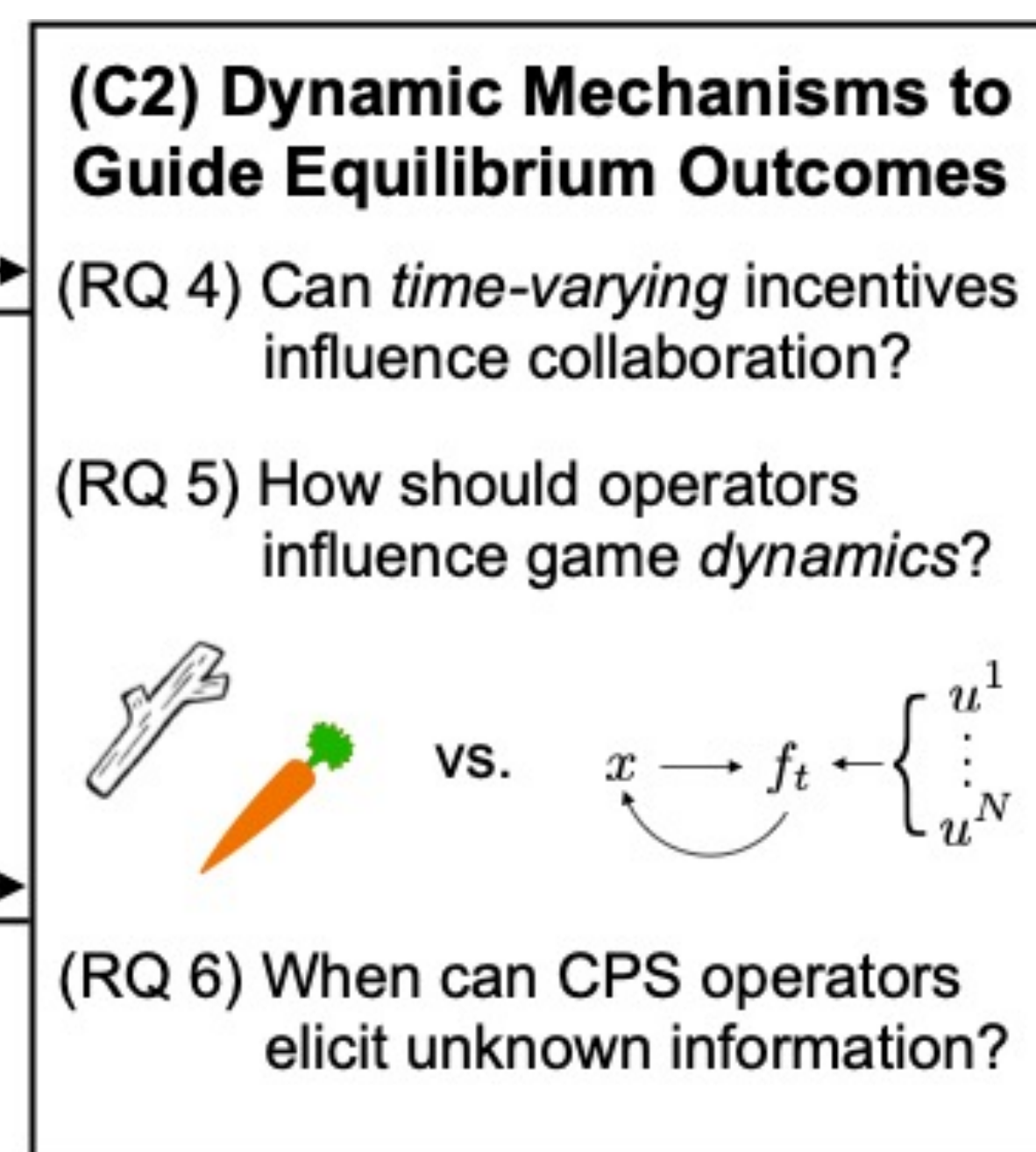
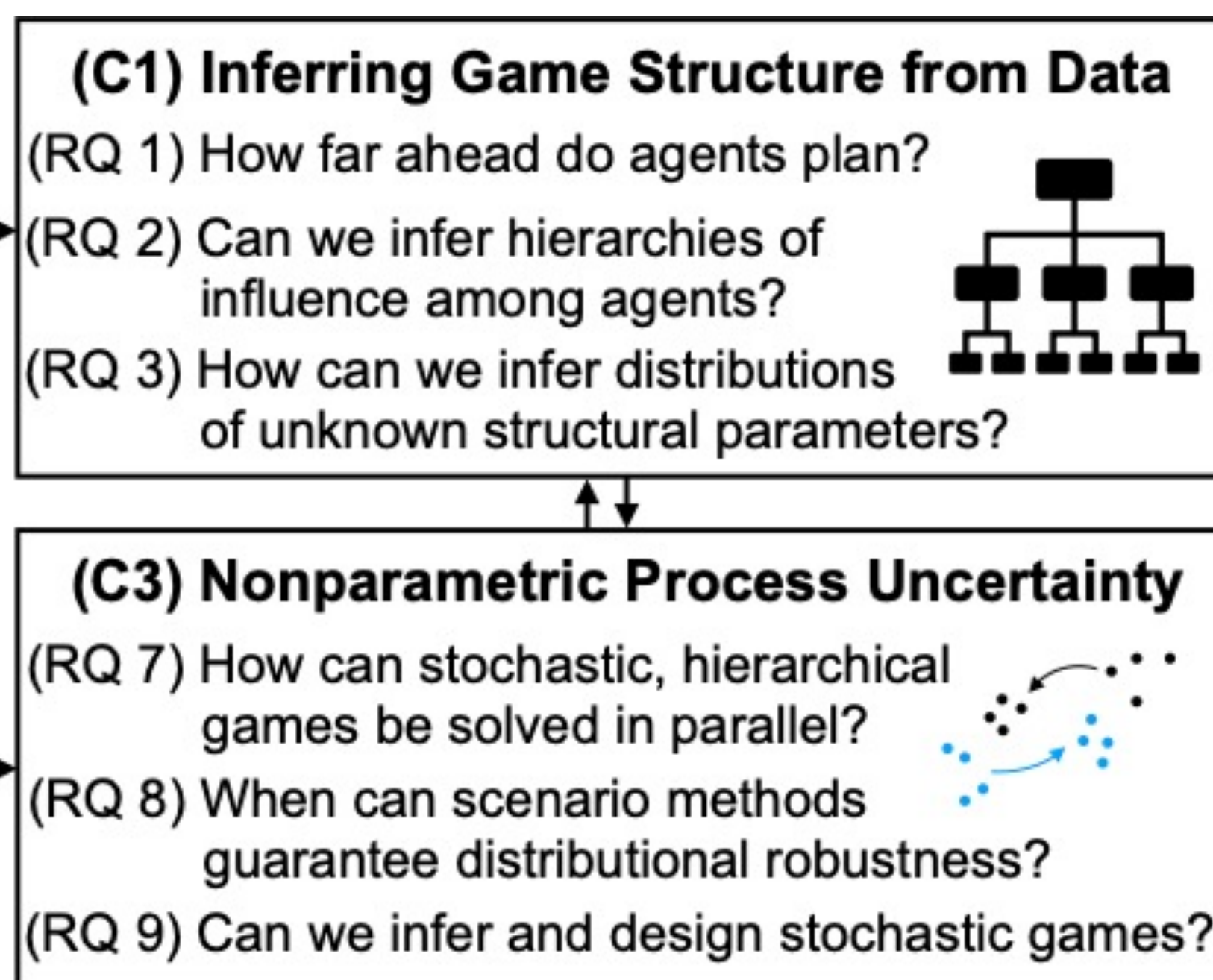
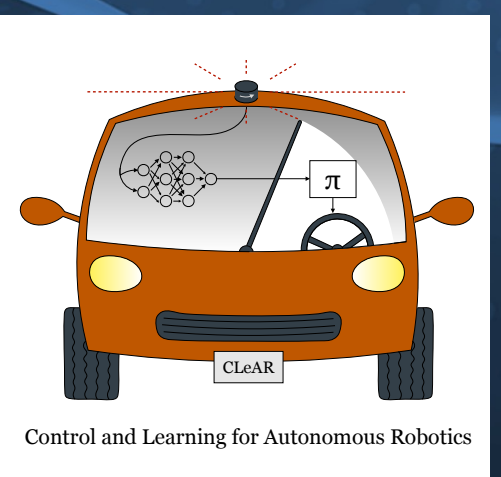


CAREER: Game Theoretic Models for Robust Cyber-Physical Interactions: Inference and Design under Uncertainty

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Key Challenges

1. How can we *infer* the structure of strategic cyber-physical interactions?
(*uncertain rationality and hierarchy*)
2. How and when can we *design* interaction structure to incentivize desired outcomes?
(*beyond static, reactive mechanisms*)
3. How can we design algorithms to cope with unstructured model uncertainty?
(*beyond typical Gaussian assumptions*)

Scientific Impact

1. Theoretical framing which emphasizes the *dynamic, time-varying* nature of interactions as a first-class citizen.
2. Smooth, differentiable formulation of both inference and design problems to admit efficient solution methods.
3. Extension of computationally parallel scenario optimization approaches to cope with uncertainty in dynamic games.

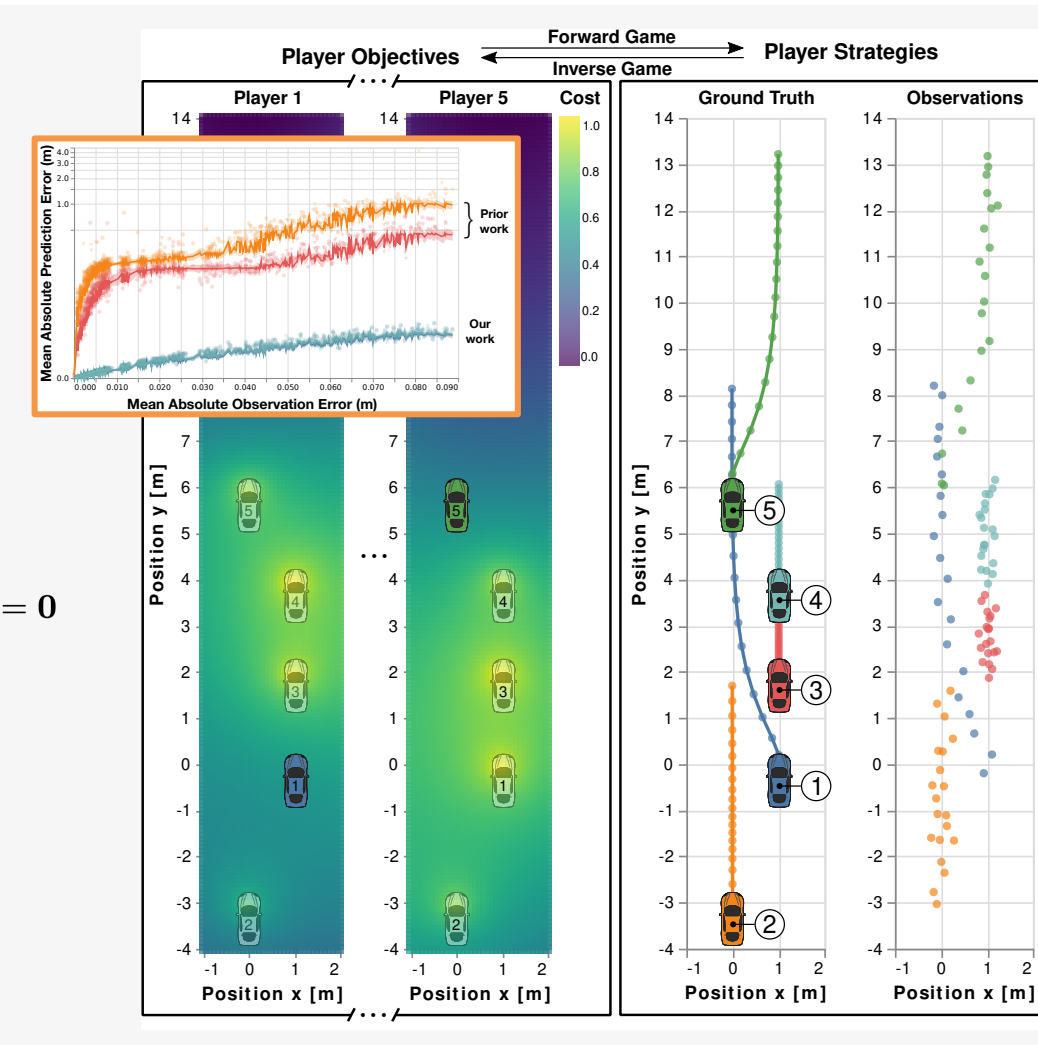
Enabling Result

(Nash) equilibrium solutions are (directionally) differentiable with respect to problem parameters! We can use this to "invert" games.

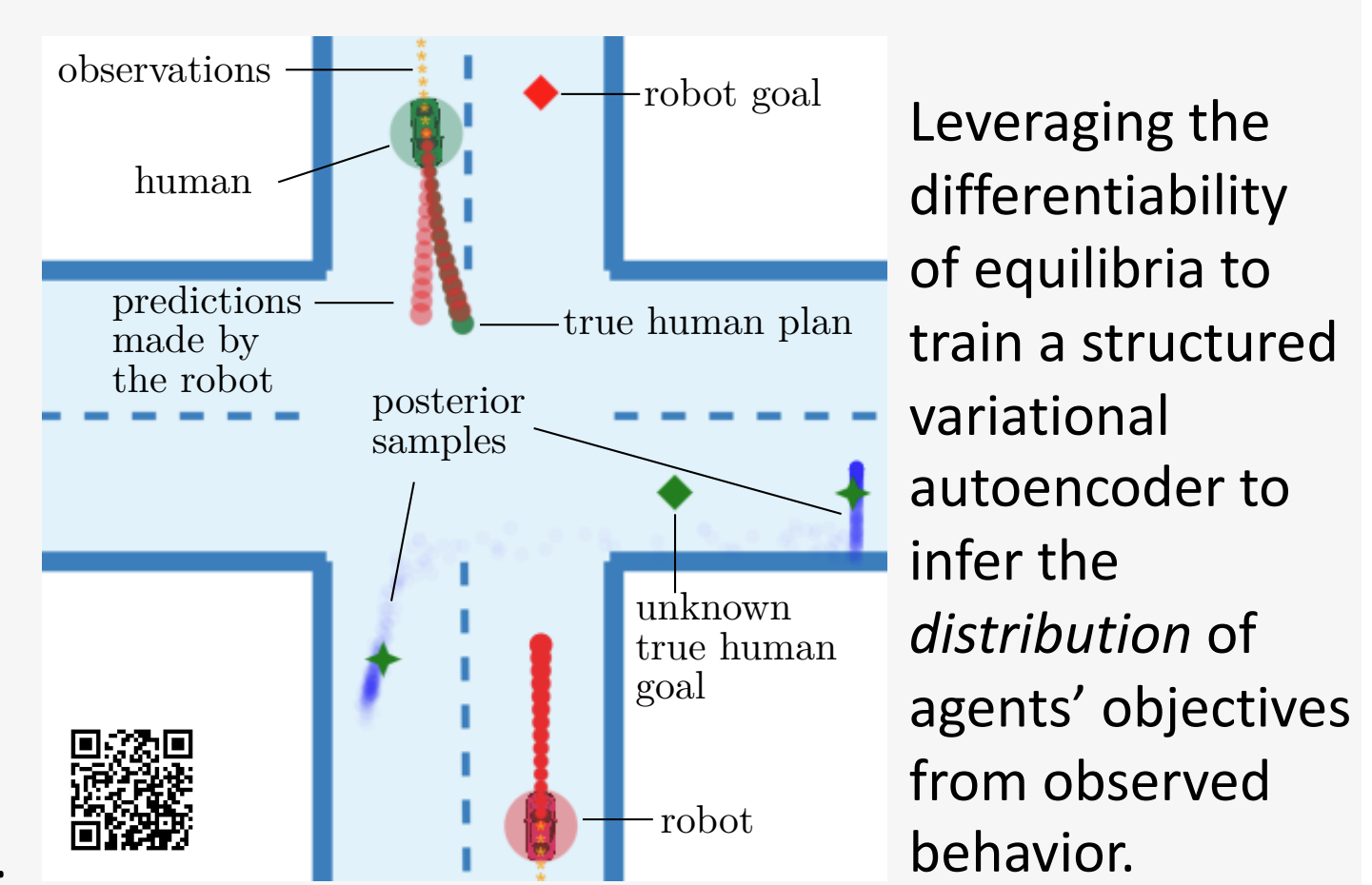
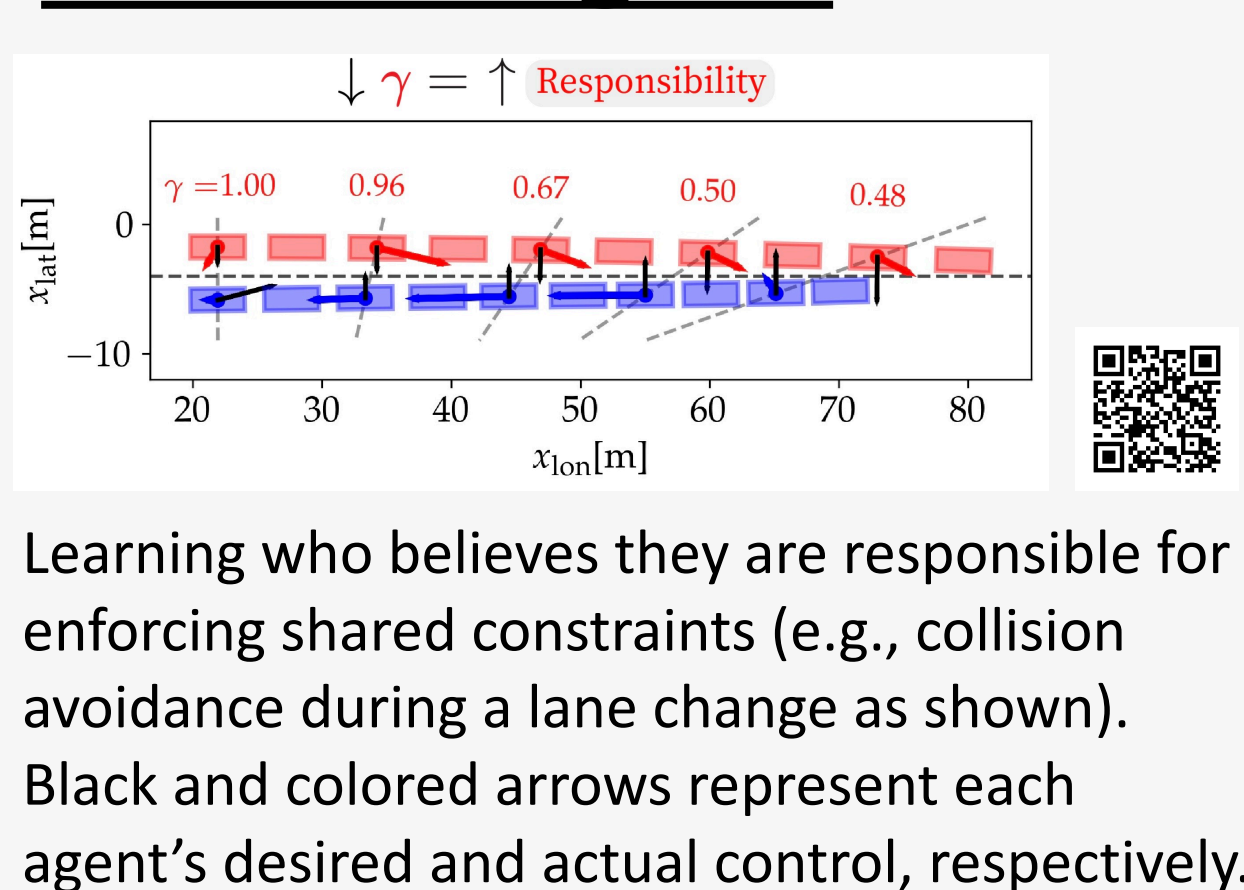
$$\forall i \in [N] \begin{cases} \min_{x^i, u^i} J^i(x^i, u^i; \theta) \\ \text{subject to } F^i(x^i, u^i) = 0 \end{cases} \Rightarrow G(\tau; \theta) := \begin{bmatrix} \nabla_{x^1} J^1(x, u; \theta) + \nabla_{x^1} F^1(x^1, u^1; \theta) \lambda^1 \\ \nabla_{u^1} J^1(x, u; \theta) + \nabla_{u^1} F^1(x^1, u^1; \theta) \lambda^1 \\ \vdots \\ \nabla_{x^N} J^N(x, u; \theta) + \nabla_{x^N} F^N(x^N, u^N; \theta) \lambda^N \\ \nabla_{u^N} J^N(x, u; \theta) + \nabla_{u^N} F^N(x^N, u^N; \theta) \lambda^N \end{bmatrix} = 0$$

$$\frac{dG}{d\theta} = \nabla_{\theta} G + \nabla_{\tau} G \nabla_{\theta} \tau = 0 \Rightarrow \nabla_{\theta} \tau = -(\nabla_{\tau} G)^{-1} \nabla_{\theta} G$$

(Some caveats here...)



Recent Progress



Broader Impacts

- New modeling tools for transit planners and regulators to guide policy decisions
- Reduced emissions, safer roads, more reliable air traffic management
- Extensions beyond transport, e.g., power distribution



Education and Outreach

- Expansion of existing course on game theory and multi-agent systems
- New undergraduate course on transportation modeling and policymaking
- Training REU students from UT and other MSIs