Generalized Mean-payoff and Energy Games

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Abstract. In mean-payoff games, the objective of the protagonist is to ensure that the limit average of an infinite sequence of numeric weights is nonnegative. In energy games, the objective is to ensure that the running sum of weights is always nonnegative. Generalized mean-payoff and energy games replace individual weights by tuples, and the limit average (resp. running sum) of each coordinate must be (resp. remain) nonnegative. These games have applications in the synthesis of resource-bounded processes with multiple resources.

We prove the finite-memory determinacy of generalized energy games and show the inter-reducibility of generalized mean-payoff and energy games for finite-memory strategies. We also improve the computational complexity for solving both classes of games with finite-memory strategies: while the previously best known upper bound was EXPSPACE, and no lower bound was known, we give an optimal coNP-complete bound. For memoryless strategies, we show that the problem of deciding the existence of a winning strategy for the protagonist is NP-complete.

1 Introduction

Graph games and multi-objectives. Two-player games on graphs are central in many applications of computer science. For example, in the synthesis problem, implementations are obtained from winning strategies in games with a qualitative objective such as ω -regular specifications [17, 16, 1]. In these applications, the games have a qualitative (boolean) objective that determines which player wins. On the other hand, games with quantitative objective which are natural models in economics (where players have to optimize a real-valued payoff) have also been studied in the context of automated design [18, 9, 19]. In the recent past, there has been considerable interest in the design of reactive systems that work in resource-constrained environments (such as embedded systems). The specifications for such reactive systems are quantitative, and these give rise to quantitative games. In most system design problems, there is no unique objective to be optimized, but multiple, potentially conflicting objectives. For example, in designing a computer system, one is interested not only in minimizing the average response time but also the average power consumption. In this work we study such multi-objective generalizations of the two most widely used quantitative objectives in games, namely, mean-payoff and energy objectives [10, 19, 6, 3].

Generalized mean-payoff games. A generalized mean-payoff game is played on a finite weighted game graph by two players. The vertices of the game graph are partitioned into positions that belong to Player 1 and positions that belong to Player 2. Edges of the graphs are labeled with k-dimensional vectors w of integer values, i.e., $w \in \mathbb{Z}^k$. The game is played as follows. A pebble is placed on a designated initial vertex of the game graph. The game is played in rounds in which the player owning the position where the pebble lies moves the pebble to an adjacent position of the graph using an outgoing edge. The game is played for an infinite number of rounds, resulting in an infinite path through the graph, called a play. The value associated to a play is the mean value in each dimension of the vectors of weights labeling the edges of the play. Accordingly, the

winning condition for Player 1 is defined by a vector of integer values $v \in \mathbb{Z}^k$ that specifies a threshold for each dimension. A play is winning for Player 1 if its vector of mean values is at least v. All other plays are winning for Player 2, thus the game is zero-sum. We are interested in the problem of deciding the existence of a finite-memory winning strategy for Player 1 in generalized mean-payoff games. Note that in general infinite memory may be required to win generalized mean-payoff games, but for practical applications such as the synthesis of reactive systems with multiple resource constraints, the generalized mean-payoff games with finite memory is the relevant model. Moreover, they provide the framework for the synthesis of specifications defined by [2, 8], and the synthesis question for such specifications under regular (ultimately periodic) words correspond to generalized mean-payoff games with finite-memory strategies.

Generalized energy games. In generalized energy games, the winning condition for Player 1 requires that, given an initial credit $v_0 \in \mathbb{N}^k$, the sum of v_0 and all the vectors labeling edges up to position i in the play is nonnegative, for all $i \in \mathbb{N}$. The decision problem for generalized energy games asks whether there exists an initial credit v_0 and a strategy for Player 1 to maintain the energy nonnegative in all dimensions against all strategies of Player 2.

Contributions. In this paper, we study the strategy complexity and computational complexity of solving generalized mean-payoff and energy games. Our contributions are as follows.

First, we show that generalized energy and mean-payoff games are determined when played with finite-memory strategies, however, they are not determined for memoryless strategies. For generalized energy games determinacy under finite-memory coincides with determinacy under arbitrary strategies (each player has a winning strategy iff he has a finite-memory winning strategy). In contrast, we show for generalized mean-payoff games that determinacy under finite-memory and determinacy under arbitrary strategies do not coincide. Thus with finite-memory strategies these games are determined, they correspond to the synthesis question with ultimately periodic words, and enjoy pleasant mathematical properties like existence of the limit of the mean value of the weights, and hence we focus on the study of generalized mean-payoff and energy games with finite-memory strategies.

Second, we show that under the hypothesis that both players play either finite-memory or memoryless strategies, the generalized mean-payoff game and the generalized energy game problems are equivalent.

Third, our main contribution is the study of the computational complexity of the decision problems for generalized mean-payoff games and generalized energy games, both for finite-memory strategies and the special case of memoryless strategies. Our complexity results can be summarized as follows: (A) For finite-memory strategies, we provide a nondeterministic polynomial time algorithm for deciding negative instances of the problems⁴. Thus we show that the decision problems are in coNP. This significantly improves the complexity as compared to the EXPSPACE algorithm that can be obtained by reduction to VASS (vector addition systems with states) [4]. Furthermore, we establish a coNP lower bound for these problems by reduction from the complement of the 3SAT problem, hence showing that the problem is coNP-complete. (B) For the case of memoryless strategies, as the games are not determined, we consider the problem of determining if Player 1 has a memoryless winning strategy. First, we show that the problem of determining if Player 1 has a memoryless winning strategy is in NP, and then show that the problem is NP-hard (i) even when the weights are restricted to $\{-1,0,1\}$; or (ii) when the weights are arbitrary and the dimension is 2.

⁴ Negative instances are those where Player 1 is losing, and by determinacy under finite-memory where Player 2 is winning.

Related works. Mean-payoff games, which are the one-dimension version of our generalized mean-payoff games, have been extensively studied starting with the works of Ehrenfeucht and Mycielski in [10] where they prove memoryless determinacy for these games. Because of memoryless determinacy, it is easy to show that the decision problem for mean-payoff games lies in NP \cap coNP, but despite large research efforts, no polynomial time algorithm is known for that problem. A pseudo-polynomial time algorithm has been proposed by Zwick and Paterson in [19], and improved in [5]. The one-dimension special case of generalized energy games have been introduced in [6] and further studied in [3] where log-space equivalence with classical mean-payoff games is established.

Generalized energy games can be viewed as games played on VASS (vector addition systems with states) where the objective is to avoid unbounded decreasing of the counters. A solution to such games on VASS is provided in [4] (see in particular Lemma 3.4 in [4]) with a PSPACE algorithm when the weights are $\{-1,0,1\}$, leading to an EXPSPACE algorithm when the weights are arbitrary integers. We drastically improve the EXPSPACE upper-bound by providing a coNP algorithm for the problem, and we also provide a coNP lower bound even when the weights are restricted to $\{-1,0,1\}$.

2 Generalized Mean-payoff and Energy Games

Well quasi-orders. Let D be a set. A relation \leq over D is a well quasi-order, wqo for short, if the following holds: (a) \leq is transitive and reflexive; and (b) for all $f: \mathbb{N} \to D$, there exists $i_1, i_2 \in \mathbb{N}$ such that $i_1 < i_2$ and $f(i_1) \leq f(i_2)$.

Lemma 1. (\mathbb{N}^k, \leq) is well quasi-ordered.

Multi-weighted two-player game structures. A multi-weighted two-player game structure is a tuple $G = (S_1, S_2, s_{\text{init}}, E, k, w)$ where $S_1 \cap S_2 = \emptyset$, and S_i (i = 1, 2) is the finite set of Player i positions, $s_{\text{init}} \in S_1$ is the initial position, $E \subseteq (S_1 \cup S_2) \times (S_1 \cup S_2)$ is the set of edges such that for all $s \in S_1 \cup S_2$, there exists $s' \in S_1 \cup S_2$ such that $(s, s') \in E$, $k \in \mathbb{N}$ is the dimension of the multi-weights, $w : E \to \mathbb{Z}^k$ is the multi-weight labeling function. G is a multi-weighted one-player game structure if $S_2 = \emptyset$.

A play in G is an infinite sequence of $\pi = s_0 s_1 \dots s_n \dots$ such that (i) $s_0 = s_{\mathsf{init}}$, (ii) for all $i \geq 0$ we have $(s_i, s_{i+1}) \in E$. A play $\pi = s_0 s_1 \dots s_n \dots$ is ultimately periodic if it can be decomposed as $\pi = \rho_1 \cdot \rho_2^\omega$ where ρ_1 and ρ_2 are two finite sequences of positions. The prefix up to position n of a play $\pi = s_0 s_1 \dots s_n \dots$ is the finite sequence $\pi(n) = s_0 s_1 \dots s_n$, its last element s_n is denoted by $\mathsf{Last}(\pi(n))$. A prefix $\pi(n)$ belongs to Player i $(i \in \{1, 2\})$ if $\mathsf{Last}(\pi(n)) \in S_i$. The set of plays in G is denoted by $\mathsf{Plays}(G)$, the corresponding set of prefixes is denoted by $\mathsf{Prefs}(G)$, the set of prefixes that belongs to Player i $(i \in \{1, 2\})$ is denoted by $\mathsf{Prefs}_i(G)$, and the set of ultimately periodic plays in G is denoted by $\mathsf{Plays}^{up}(G)$.

The energy level vector of a prefix of play $\rho = s_0 s_1 \dots s_n$ is $\mathsf{EL}(\rho) = \sum_{i=0}^{i=n-1} w(s_i, s_{i+1})$, and the mean-payoff vector of an ultimately periodic play $\pi = s_0 s_1 \dots s_n \dots$ is $\mathsf{MP}(\pi) = \lim_{n \to \infty} \frac{1}{n} \mathsf{EL}(\pi(n))$.

Strategies. A strategy for Player i $(i \in \{1,2\})$ in G is a function λ_i : $\mathsf{Prefs}_i(G) \to S_1 \cup S_2$ such that for all $\rho \in \mathsf{Prefs}_i(G)$ we have $(\mathsf{Last}(\rho), \lambda_i(\rho)) \in E$. A play $\pi = s_0 s_1 \cdots \in \mathsf{Plays}(G)$ is consistent with a strategy λ_i of Player i if $s_{j+1} = \lambda_i(s_0 s_1 \dots s_j)$ for all $j \geq 0$ such that $s_j \in S_i$. The outcome of a pair of strategies, λ_1 for Player 1 and λ_2 for Player 2, is the (unique) play which is consistent with both λ_1 and λ_2 . We denote $\mathsf{outcome}_G(\lambda_1, \lambda_2)$ this outcome.

A strategy λ_1 for Player 1 has *finite-memory* if it can be encoded by a deterministic Moore machine $(M, m_0, \alpha_u, \alpha_n)$ where M is a finite set of states (the memory of the strategy), $m_0 \in M$ is the initial memory state, $\alpha_u : M \times (S_1 \cup S_2) \to M$ is an update function, and $\alpha_n : M \times S_i \to S_1 \cup S_2$ is the next-action function. If the game is in a Player-1 position $s \in S_1$ and $m \in M$ is the current memory value, then the strategy chooses $s' = \alpha_n(m, s)$ as the next position and the memory is updated to $\alpha_u(m, s)$. Formally, $\langle M, m_0, \alpha_u, \alpha_n \rangle$ defines the strategy λ such that $\lambda(\rho \cdot s) = \alpha_n(\hat{\alpha}_u(m_0, \rho), s)$ for all $\rho \in (S_1 \cup S_2)^*$ and $s \in S_1$, where $\hat{\alpha}_u$ extends α_u to sequences of positions as expected. A strategy is *memoryless* if |M| = 1. For a finite-memory strategy λ_1 of Player 1, let G_{λ_1} be the graph obtained as the product of G with the Moore machine defining λ_1 , with initial vertex $\langle m_0, s_{\mathsf{init}} \rangle$ and where $(\langle m, s \rangle, \langle m', s' \rangle)$ is a transition in G_{λ_1} if $m' = \alpha_u(m, s)$, and either $s \in S_1$ and $s' = \alpha_n(m, s)$, or $s \in S_2$ and $(s, s') \in E$. The set of inifinite paths in G_{λ_1} and the set of plays consistent with λ_1 coincide. A similar definition can be given for the case of Player 2.

Objectives. An objective for Player 1 in G is a set of plays $W \subseteq \mathsf{Plays}(G)$. A strategy λ_1 for Player 1 is winning for W in G if for all plays in $\pi \in \mathsf{Plays}(G)$ that are consistent with λ_1 , we have that $\pi \in W$. A strategy λ_2 for Player 2 is spoiling for W in G if for all plays in $\pi \in \mathsf{Plays}(G)$ that are consistent with λ_2 , we have that $\pi \notin W$. We consider the following objectives:

- Multi Energy objectives. Given an initial energy vector $v_0 \in \mathbb{N}^k$, the multi energy objective $\mathsf{PosEnergy}_G(v_0) = \{\pi \in \mathsf{Plays}(G) \mid \forall n \geq 0 : v_0 + \mathsf{EL}(\pi(n)) \in \mathbb{N}^k\}$ requires that the energy level in all dimensions remains always nonnegative.
- Multi Mean-payoff objectives. Given a threshold vector $v \in \mathbb{Z}^k$, the multi mean-payoff objective $\mathsf{MeanPayoff}_G(v) = \{\pi \in \mathsf{Plays}^{up}(G) \mid \mathsf{MP}(\pi) \geq v\}$ requires for all dimensions j the mean-payoff for dimension j is at least v(j).

Decision problems. We consider the following decision problems:

- The unknown initial credit problem asks, given an multi-weighted two-player game structure G, to decide whether there exists an initial credit vector $v_0 \in \mathbb{N}^k$ and a winning strategy λ_1 for Player 1 for the objective PosEnergy_G(v_0).
- The mean-payoff threshold problem (for finite memory) asks, given an multi-weighted two-player game structure G and a threshold vector $v \in \mathbb{Z}^k$, to decide whether there exists a finite-memory strategy λ_1 for Player 1 such that for all finite-memory strategies λ_2 of Player 2, outcome $_G(\lambda_1, \lambda_2) \in \mathsf{MeanPayoff}_G(v)$.

Note that in the unknown initial credit problem, we allow arbitrary strategies (and we show in Theorem 2 that actually finite-memory strategies are sufficient), while in the mean-payoff threshold problem, we require finite-memory strategy which is restriction (according to Theorem 4) of a more general problem of deciding the existence of arbitrary winning strategies.

Determinacy and determinacy under finite-memory. A game G with an objective W is determined if either Player 1 has a winning strategy, or Player 2 has a spoiling strategy. A game G with an objective W is determined under finite-memory if either (a) Player 1 has a finite-memory strategy λ_1 such that for all finite-memory strategies λ_2 of Player 2, we have $\operatorname{outcome}_G(\lambda_1, \lambda_2) \in W$; or (b) Player 2 has a finite-memory strategy λ_2 such that for all finite-memory strategies λ_1 of Player 1, we have $\operatorname{outcome}_G(\lambda_1, \lambda_2) \notin W$. Games with objectives W are determined (resp. determined under finite-memory) if all game structures with objectives W are determined (resp. determined under finite-memory). We say that determinacy and determined under finite-memory coincide for a class of objectives, if for all objectives in the class and all game structures, the answer

of the determinacy and determined under finite-memory coincide (i.e., Player 1 has a winning strategy iff there is a finite-memory winning strategy, and similarly for Player 2). Generalized mean-payoff and energy objectives are measurable: (a) generalized mean-payoff objectives can be expressed as finite intersection of mean-payoff objectives and mean-payoff objectives are complete for the third level of Borel hierarchy [7]; and (b) generalized energy objectives can be expressed as finite intersection of energy objectives, and enery objectives are closed sets. Hence determinacy of generalized mean-payoff and energy games follows from the result of [14].

Theorem 1 (Determinacy [14]). Generalized mean-payoff and energy games are determined.

3 Determinacy under Finite-memory and Inter-reducibility

In this section, we establish four results. First, we show that to win generalized energy games, it is sufficient for Player 1 to play *finite-memory strategies*. Second, we show that to spoil generalized energy games, it is sufficient for Player 2 to play *memoryless strategies*. As a consequence, generalized energy games are determined under finite-memory. Third, using this finite-memory determinacy result, we show that the decision problems for generalized energy and mean-payoff games (see Section 2) are log-space inter-reducible. Finally, we show that infinite-memory strategies are more powerful than finite-memory strategies in generalized mean-payoff games.

For generalized energy games, we first show that finite-memory strategies are sufficient for Player 1, and then that memoryless strategies are sufficient for Player 2.

Lemma 2. For all multi-weighted two-player game structures G, the answer to the unknown initial credit problem is YES iff there exists a initial credit $v_0 \in \mathbb{N}^k$ and a finite-memory strategy λ_1^{FM} for Player 1 such that for all strategies λ_2 of Player 2, $\mathsf{outcome}_G(\lambda_1^{\mathsf{FM}}, \lambda_2) \in \mathsf{PosEnergy}_G(v_0)$.

Proof. One direction is trivial. For the other direction, assume that λ_1 is a (not necessary finitememory) winning strategy for Player 1 in G with initial credit $v_0 \in \mathbb{N}^k$. We show how to construct from λ_1 a finite-memory strategy λ_1^{FM} which is winning against all strategies of Player 2 for initial credit v_0 . For that we consider the unfolding of the game graph G in which Player 1 plays according to λ_1 . This infinite tree, noted $T_{G(\lambda_1)}$, has as set of nodes all the prefixes of plays in G when Player 1 plays according to λ_1 . We associate to each node $\rho = s_0 s_1 \dots s_n$ in this tree the energy vector $v_0 + \mathsf{EL}(\rho)$. As λ_1 is winning, we have that $v_0 + \mathsf{EL}(\rho) \in \mathbb{N}^k$ for all ρ . Now, consider the set $(S_1 \cup S_2) \times \mathbb{N}^k$, and the relation \sqsubseteq on this set defined as follows: $(s_1, v_1) \sqsubseteq (s_2, v_2)$ iff $s_1 = s_2$ and $v_1 \leq v_2$ i.e., for all $i, 1 \leq i \leq k, v_1(i) \leq v_2(i)$. The relation \sqsubseteq is a wqo (easy consequence of Lemma 1). As a consequence, on every infinite branch $\pi = s_0 s_1 \dots s_n \dots$ of $T_{G(\lambda_1)}$, there exists two positions i < j such that $\mathsf{Last}(\pi(i)) = \mathsf{Last}(\pi(j))$ and $\mathsf{EL}(\pi(i)) \le \mathsf{EL}(\pi(j))$. We say that node j subsumes node i. Now, let $T_{G(\lambda_1)}^{\mathsf{FM}}$ be the tree $T_{G(\lambda_1)}$ where we stop each branch when we reach a node n_2 which subsumes one of its ancestor node n_1 . Clearly, $T_{G(\lambda_1)}^{\mathsf{FM}}$ is finite. Also, it is easy to see that Player 1 can play in the subtree rooted at n_2 as she plays in the subtree rooted in n_1 because its energy level in n_2 is greater than in n_1 . From $T_{G(\lambda_1)}^{\mathsf{FM}}$, we can construct a Moore machine which encode a finite-memory strategy λ_1^{FM} which is winning the generalized energy game G as it is winning for initial energy level v_0 .

Lemma 3. [4] For all multi-weighted two-player game structures G, the answer to the unknown initial credit problem is No if and only if there exists a memoryless strategy λ_2 for Player 2,

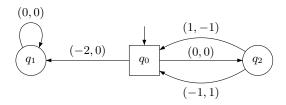


Fig. 1. Player 1 (round states) wins with initial credit (2,0) when Player 2 (square states) can use memoryless strategies, but not when Player 2 can use arbitrary strategies.

such that for all initial credit vectors $v_0 \in \mathbb{N}^k$ and all strategies λ_1 for Player 1 we have $\operatorname{outcome}_G(\lambda_1, \lambda_2) \notin \operatorname{PosEnergy}_G(v_0)$.

Proof. The proof was given in [4][Lemma 19]. Intuitively, consider a Player-2 state $s \in S_2$ with two successors s', s''. If an initial credit vector v'_0 is sufficient for Player 1 to win against Player-2 always choosing s', and v''_0 is sufficient against Player-2 always choosing s'', then $v'_0 + v''_0$ is sufficient against Player-2 arbitrarily alternating between s' and s''. This is because of the fact that if Player 1 maintains all energies nonnegative when initial credit is v_0 , then he can maintain all energies above Δ when initial credit is $v_0 + \Delta$ ($\Delta \in \mathbb{N}^k$).

As a consequence of the two previous lemmas, we have the following theorem.

Theorem 2. Generalized energy games are determined under finite-memory, and determinacy coincide with determinacy under finite-memory for generalized energy games.

Remark 1. Note that even if Player 2 can be restricted to play memoryless strategies in generalized energy games, it may be that Player 1 is winning with some initial credit vector v_0 when Player 2 is memoryless, and is not winning with the same initial credit vector v_0 when Player 2 can use arbitrary strategies. This situation is illustrated in Fig. 1 where Player 1 (owning round states) can maintain the energy nonegative in all dimensions with initial credit (2,0) when Player 2 (owning square states) is memoryless. Indeed, either Player 2 chooses the left edge from q_0 to q_1 and Player 1 wins, or Player 2 chooses the right edge from q_0 to q_2 , and Player 1 wins as well by alternating the edges back to q_0 . Now, if Player 2 has memory, then Player 2 wins by choosing first the right edge to q_2 , which forces Player 1 to come back to q_0 with multi-weight (-1,1). The energy level is now (1,1) in q_0 and Player 2 chooses the left edge to q_1 which is losing for Player 1. Note that Player 1 wins with initial credit (2,1) and (3,0) (or any larger credit) against all arbitrary strategies of Player 2.

We now show that generalized mean-payoff games (where players are restricted to play finite-memory strategies by definition) are log-space equivalent to generalized energy games. First note that the mean-payoff threshold problem with threshold vector $v \in \mathbb{Z}^k$ can be reduced to the mean-payoff threshold problem with threshold vector $\{0\}^k$, by shifting all multi-weights in the game graph by v (which has the effect of shifting the mean-payoff value by v). Given this reduction, the following result shows that the unknown initial credit problem (for multi-energy games) and the mean-payoff threshold problem (with finite-memory strategies) are equivalent.

Theorem 3. For all multi-weighted two-player game structures G with dimension k, the answer to the unknown initial credit problem is YES if and only if the answer to the mean-payoff threshold problem (for finite memory) with threshold vector $\{0\}^k$ is YES.

Proof. First, assume that there exists a winning strategy λ_1 for Player 1 in G for the multi energy objective $\mathsf{PosEnergy}_G(v_0)$ (for some v_0). Theorem 2 establishes that finite memory is sufficient to win multi-energy games, so we can assume that λ_1 has finite memory. Consider the restriction of the graph G_{λ_1} to the reachable vertices, and we show that the energy vector of every simple cycle is nonnegative. By contradiction, if there exists a simple cycle with energy vector negative in one dimension, then the infinite path that reaches this cycle and loops through it forever would violate the objective $\mathsf{PosEnergy}_G(v_0)$ regardless of the vector v_0 .

Now, this shows that every reachable cycle in G_{λ_1} has nonnegative mean-payoff value in all dimensions, hence λ_1 is winning for the multi mean-payoff objective MeanPayoff_G($\{0\}^k$).

Second, assume that there exists a finite-memory strategy λ_1 for Player 1 that is winning in G for the multi mean-payoff objective $\mathsf{MeanPayoff}_G(\{0\}^k)$. By the same argument as above, all simple cycles in G_{λ_1} are nonnegative and the strategy λ_1 is also winning for the objective $\mathsf{PosEnergy}_G(v_0)$ for some v_0 . Taking $v_0 = \{nW\}^k$ where n is the number of states in G_{λ_1} (which bounds the length of the acyclic paths) and $W \in \mathbb{Z}$ is the largest weight in the game suffices.

Note that the result of Theorem 3 does not hold for arbitrary strategies as shown in the following lemma.

Lemma 4. In generalized mean-payoff games, infinite memory may be necessary to win (finite-memory strategies may not be sufficient).

Proof. To show this, we first need to define the mean-payoff vector of arbitrary plays (because arbitrary strategies, i.e., infinite-memory strategies, may produce non-ultimately periodic plays). In particular, the limit of $\frac{1}{n} \cdot \mathsf{EL}(\pi(n))$ for $n \to \infty$ may not exist for arbitrary plays π . Therefore, two possible definitions are usually considered, namely either $\underline{\mathsf{MP}}(\pi) = \liminf_{n \to \infty} \frac{1}{n} \cdot \mathsf{EL}(\pi(n)),$ or $\overline{\mathsf{MP}}(\pi) = \limsup_{n \to \infty} \frac{1}{n} \cdot \mathsf{EL}(\pi(n))$. In both cases, better payoff can be obtained with infinite memory: the example of Fig. 2 shows a game where all states belong to Player 1. We claim that (a) for MP, Player 1 can achieve a threshold vector (1,1), and (b) for \overline{MP} , Player 1 can achieve a threshold vector (2,2); (c) if we restrict Player 1 to use a finite-memory strategy, then it is not possible to win the multi mean-payoff objective with threshold (1,1) (and thus also not with (2,2)). To prove (a), consider the strategy that visits n times q_a and then n times q_b , and repeats this forever with increasing value of n. This guarantees a mean-payoff vector (1,1) for MP because in the long-run roughly half of the time is spent in q_a and roughly half of the time in q_b . To prove (b), consider the strategy that alternates visits to q_a and q_b such that after the nth alternation, the self-loop on the visited state q ($q \in \{q_a, q_b\}$) is taken so many times that the average frequency of q gets larger than $\frac{1}{n}$ in the current finite prefix of the play. This is always possible and achieves threshold (2,2) for \overline{MP} . Note that the above two strategies require infinite memory. To prove (c), notice that finite-memory strategies produce an ultimately periodic play and therefore MP and MP coincide with MP. It is easy to see that such a play cannot achieve (1,1) because the periodic part would have to visit both q_a and q_b and then the mean-payoff vector (v_1, v_2) of the play would be such that $v_1 + v_2 < 2$ and thus $v_1 = v_2 = 1$ is impossible.

Theorem 3 and Lemma 4, along with Theorem 2 gives the following result.

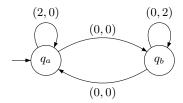


Fig. 2. A generalized mean-payoff game where infinite memory is necessary to win (Lemma 4).

Theorem 4. Generalized mean-payoff games are determined under finite-memory, however determinacy and determined under finite-memory do not coincide for generalized mean-payoff games.

4 coNP-completeness for Finite-Memory Strategies

In this section, we present a nondeterministic polynomial time algorithm to recognize the instances for which there is no winning strategies for Player 1 in a multi-energy game. First, we show that the one-player version of this game can be solved by checking the existence of a circuit (i.e., a not necessarily simple cycle) with overall nonnegative effect in all dimensions. Second, we build on this and the memoryless result for Player 2 to define a coNP algorithm. The main result (Theorem 5) is derived from Lemma 6 and Lemma 7 below.

Theorem 5. The unknown initial credit and the mean-payoff threshold problems for multi-weighted two-player game structures are coNP-complete.

coNP upper bound. First, we need the following result about finding zero circuits in multi-weighted directed graphs (a graph is a one-player game). A zero circuit is a finite sequence $s_0s_1...s_n$ such that $s_0 = s_n$, $(s_i, s_{i+1}) \in E$ for all $0 \le i < n$, and $\sum_{i=0}^{n-1} w(s_i, s_{i+1}) = (0, 0, ..., 0)$. The circuit need not be simple.

Lemma 5 ([13]). Determining if a k-dimensional directed graph contains a zero circuit can be done in polynomial time.

Lemma 6. The unknown initial credit and the mean-payoff threshold problems for multi-weighted two-player game structures are in coNP.

Proof. By Lemma 3, we know that Player 2 can be restricted to play memoryless strategies. A coNP algorithm can guess a memoryless strategy λ and check in polynomial time that it is winning using the following argument.

First, consider the graph G_{λ} as a one-player game (in which all states belong to player 1. We show that if there exists an initial energy level v_0 and an infinite play $\pi = s_0 s_1 \dots s_n \dots$ in G_{λ} such that $\pi \in \mathsf{PosEnergy}(v_0)$ then there exist a reachable circuit in G_{λ} that has nonnegative effect in all dimensions. To show that, we extend π with the energy information as follows: $\pi' = (s_0, w_0)(s_1, w_1) \dots (s_n, w_n) \dots$ where $w_0 = v_0$ and for all $i \geq 1$, $w_i = v_0 + \mathsf{EL}(\pi(i))$. As $\pi \in \mathsf{PosEnergy}(v_0)$, we know that for all $i \geq 0$, $w_i \in \mathbb{N}^k$. So, we can define the following order on the pairs $(s, w) \in (S_1 \cup S_2) \times \mathbb{N}^k$ in the run: $(s, w) \sqsubseteq (s', w')$ iff s = s' and $w(j) \leq w'(j)$ for all $1 \leq j \leq k$. From Lemma 1, it is easy to show that \sqsubseteq is a wqo. Then there exist two positions $i_1 < i_2$ in π'

such that $(s_{i_1}, w_{i_1}) \sqsubseteq (s_{i_2}, w_{i_2})$. The circuit underlying those two positions has nonnegative effect in all dimensions.

Based on this, we can decide if there exists an initial energy vector v_0 and an infinite path in G_{λ} that satisfies $\mathsf{PosEnergy}_G(v_0)$ using the result of Lemma 5 on modified version of G_{λ} obtained as follows. In every state of G_{λ} , we add k self-loops with respective multi-weight $(-1,0,\ldots,0)$, $(0,-1,0,\ldots,0)$, \ldots , $(0,\ldots,0,-1)$, i.e. each self-loop removes one unit of energy in one dimension. It is easy to see that G_{λ} has a circuit with nonnegative effect in all dimensions if and only if the modified G_{λ} has a zero circuit, which can be determined in polynomial time. The result follows.

Lower bound: coNP-hardness. We show that the unknown initial credit problem for multi-weighted two-player game structures is coNP-hard. We present a reduction from the complement of the 3SAT problem which is NP-complete [15].

Hardness proof. We show that the problem of deciding whether Player 1 has a winning strategy for the unknown initial credit problem for multi-weighted two-player game structures is at least as hard as deciding whether a 3SAT formula is unsatisfiable. Consider a 3SAT formula ψ in CNF with clauses C_1, C_2, \ldots, C_k over variables $\{x_1, x_2, \ldots, x_n\}$, where each clause consists of disjunctions of exactly three literals (a literal is a variable or its complement). Given the formula ψ , we construct a game graph as shown in Figure 3. The game graph is as follows: from the initial position, Player 1 chooses a clause, then from a clause Player 2 chooses a literal that appears in the clause (i.e., makes the clause true). From every literal the next position is the initial position. We now describe the multi-weight labeling function w. In the multi-weight function there is a component for every literal. For edges from the initial position to the clause positions, and from the clause positions to the literals, the weight for every component is 0. We now define the weight function for the edges from literals back to the initial position: for a literal y, and the edge from y to the initial position, the weight for the component of y is 1, the weight for the component of the complement of y is -1, and for all the other components the weight is 0. We now define a few notations related to assignments of truth values to literals. We consider assignments that assign truth values to all the literals. An assignment is valid if for every literal the truth value assigned to the literal and its complement are complementary (i.e., for all $1 \le i \le n$, if x_i is assigned true (resp. false), then the complement \overline{x}_i of x_i is assigned false (resp. true)). An assignment that is not valid is *conflicting* (i.e., for some $1 \le i \le n$, both x_i and \overline{x}_i are assigned the same truth value). If the formula ψ is satisfiable, then there is a valid assignment that satisfies all the clauses. If the formula ψ is not satisfiable, then every assignment that satisfies all the clauses must be conflicting. We now present two directions of the hardness proof.

 ψ satisfiable implies Player 2 winning. We show that if ψ is satisfiable, then Player 2 has a memoryless winning strategy. Since ψ is satisfiable, there is a valid assignment A that satisfies every clause. The memoryless strategy is constructed from the assignment A as follows: for a clause C_i , the strategy chooses a literal as successor that appears in C_i and is set to true by the assignment. Consider an arbitrary strategy for Player 1, and the infinite play: the literals visited in the play are all assigned truth values true by A, and the infinite play must visit some literal infinitely often. Consider the literal x that appears infinitely often in the play, then the complement literal \overline{x} is never visited, and every time literal x is visited, the component corresponding to \overline{x} decreases by 1, and since x appears infinitely often it follows that the play is winning for Player 2 for every finite initial credit. It follows that the strategy for Player 2 is winning, and the answer to the unknown initial credit problem is "No".

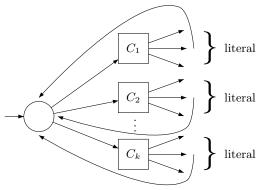


Fig. 3. Game graph construction for a 3SAT formula (Lemma 7).

 ψ not satisfiable implies Player 1 is winning. We now show that if ψ is not satisfiable, then Player 1 is winning. By determinacy, it suffices to show that Player 2 is not winning, and by existence of memoryless winning strategy for Player 2 (Lemma 3), it suffices to show that there is no memoryless winning strategy for Player 2. Fix an arbitrary memoryless strategy for Player 2, (i.e., in every clause Player 2 chooses a literal that appears in the clause). If we consider the assignment A obtained from the memoryless strategy, then since ψ is not satisfiable it follows that the assignment A is conflicting. Hence there must exist clause C_i and C_j and variable x_k such that the strategy chooses the literal x_k in C_i and the complement variable \overline{x}_k in C_j . The strategy for Player 1 that at the starting position alternates between clause C_i and C_j , along with that the initial credit of 1 for the component of x_k and \overline{x}_k , and 0 for all other components, ensures that the strategy for Player 2 is not winning. Hence the answer to the unknown initial credit problem is "Yes", and we have the following result.

Lemma 7. The unknown initial credit and the mean-payoff threshold problems for multi-weighted two-player game structures are coNP-hard.

Observe that our hardness proof works with weights restricted to the set $\{-1,0,1\}$.

5 NP-completeness for Memoryless Strategies

In this section we consider the unknown initial credit and the mean-payoff threshold problems for multi-weighted two-player game structures when Player 1 is restricted to use memoryless strategies. We will show NP-completeness for these problems.

Lemma 8. The unknown intial credit and the mean-payoff threshold problems for multi-weighted two-player game structures for memoryless strategies for Player 1 lie in NP.

Proof. The inclusion in NP is obtained as follows: the polynomial witness is the memoryless strategy for Player 1, and once the strategy is fixed we obtain a game graph with choices for Player 2 only. The verification problem for the unknown initial credit checks that for every dimension there is no negative cycle, and the verification problem for mean-payoff threshold checks that for every dimension every cycle satisfy the threshold condition. Both the above verification problem can be achieved in polynomial time by solving the energy-game and mean-payoff game problem on graphs with choices for Player 2 only [12, 3, 6]. The desired result follows.

Lemma 9 shows NP-hardness for dimension k=2 and arbitrary integral weights, and is obtained by a reduction from the KNAPSACK problem. If k=1, then the problems reduces to the classical energy and mean-payoff games, and is in NP \cap coNP [3, 6, 19] (so the hardness result cannot be obtained for k=1).

Lemma 9. The unknown intial credit and the mean-payoff threshold problems for multi-weighted two-player game structures for memoryless strategies for Player 1 are NP-hard, even in one-player game structures with dimension k = 2 for the weight function.

Proof. We present a reduction from the KNAPSACK problem. The KNAPSACK problem consists of a set $I = \{1, 2, \dots, n\}$ of n items, for each item i there is a profit $p_i \in \mathbb{N}$ and a weight $w_i \in \mathbb{N}$. Given a weight bound B and profit bound P, the KNAPSACK problem asks whether there exists a subset $J \subseteq I$ of items such that (a) $\sum_{j \in J} w_j \leq B$; and (b) $\sum_{j \in J} p_j \geq P$ (i.e., a profit of P can be accumulated without exceeding weight B). The KNAPSACK problem is NP-hard [15]. Our reduction is as follows: given an instance of the KNAPSACK problem we construct a oneplayer game structure with a weight function of dimension 2. The set of positions is as follows: $S_1 = I \cup \{(i,j)|i \in I, j \in \{Y,N\}\} \cup \{n+1\}$ and $S_2 = \emptyset$. The set of edges is as follows: $E = \{(i,j)|i \in I, j \in \{Y,N\}\}$ $\{(i,(i,Y)),(i,(i,N))\mid i\in I\}\cup\{((i,Y),i+1),((i,N),i+1)\mid i\in I\}\cup\{(n+1,1)\}.$ Intuitively, in the game structure, for every item Player 1 has a choice of "Yes" (edge from i to (i, Y)) to select item i, and choice of "No" (edge from i to (i, N)) to not select item i. From (i, Y) and (i, N) the next position is i+1, and from the position n+1 the next position is 1. The weight function function $w: E \to \mathbb{Z}^2$ has two dimensions: (a) for edge e = (i, (i, N)) we have w(e) = (0, 0) (i.e., for the choice of "No" all the weights are 0); (b) for an edge e = (i, (i, Y)) we have $w(e) = (p_i, -w_i)$ (i.e., for the choice of "Yes", the first component gains the profit and the second component loses the weight of item i); (c) for an edge e = ((i, Y), i + 1) or e = ((i, N), i + 1) we have w(e) = 0; and (d) for the edge e = (n+1,1) we have w(e) = (-P,B) (i.e., there is a loss of P in the first component and a gain of B in the second component). The construction is illustrated in Fig 4. Given a solution J for the KNAPSACK problem, the memoryless strategy that choose (j, (j, Y)) for $j \in J$, and (j', (j', N)) for $j' \in I \setminus J$, with intial credit (0, B) is a solution for the unknown initial credit problem. Conversely, given a memoryless strategy λ_1 for the unknown initial credit problem. the set $J = \{j \in I \mid \lambda_1(j) = (j, Y)\}$ is a solution to the KNAPSACK problem. The argument for the mean-payoff threshold problem is analogous. The result follows.

In Lemma 10 we show the hardness of the problem when the weights are in $\{-1,0,1\}$, but the dimension is arbitrary. It has been shown in [11] that if the weights are $\{-1,0,1\}$ and the dimension is 2, then the problem can be solved in polynomial time.

Lemma 10. The unknown intial credit and the mean-payoff threshold problems for multi-weighted two-player game structures for memoryless strategies for Player 1 are NP-hard, even in one-player game structures when weights are restricted to $\{-1,0,1\}$.

Proof. We present a reduction from the 3SAT problem. Consider a 3SAT formula Φ over a set $X = \{x_1, x_2, \dots, x_n\}$ of variables, and a set C_1, C_2, \dots, C_m of clauses such that each clause has 3-literals (a literal is a variable or its complement). We construct a one-player game structure with a weight function of dimension m from Φ . The set of positions is $S_1 = X \cup \{(x_i, j) \mid x_i \in X, j \in \{T, F\}\} \cup \{x_{n+1}\}$ and $S_2 = \emptyset$. The set of edges is as follows: $E = \{(x_i, (x_i, T)), (x_i, (x_i, F)) \mid x_i \in X\} \cup \{((x_i, T), x_{i+1}), ((x_i, F), x_{i+1}) \mid x_i \in X\} \cup \{(x_{n+1}, x_1)\}$. Intuitively, in the game structure,

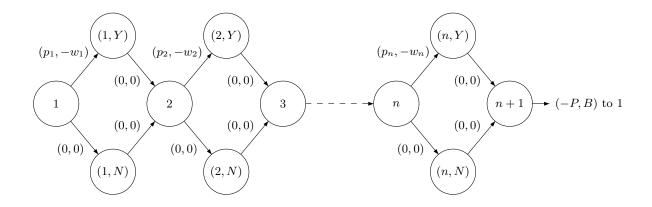


Fig. 4. Knapsack Reduction.

for every variable Player 1 has a choice to set x_i as "True" (edge from x_i to (x_i, T)), and choice to set x_i as "False" (edge from x_i to (x_i, F)). From (x_i, T) and (x_i, F) the next position is x_{i+1} , and from the position x_{n+1} the next position is x_1 . The construction of the graph is similar as in Fig 4. The weight function $w: E \to \mathbb{Z}^m$ has m dimensions: (a) for an edge $e = (x_i, (x_i, T))$ (resp. $e = (x_i, (x_i, F))$ and $1 \le k \le m$, the k-th component of w(e) is 1 if the choice x_i as "True" (resp. "False") satisfies clause C_k , and otherwise the k-th component is 0; (b) for edges $e = ((x_i, j), x_{i+1}),$ with $j \in \{T, F\}$, every component of w(e) is 0; and (c) for the edge $e = (x_{n+1}, x_1)$, for all $1 \le k \le m$, the k-th component of w(e) = -1. If Φ is satisfiable, then consider a satisfying assignment A, and we construct a memoryless strategy λ_1 as follows: for a position x_i , if $A(x_i)$ is "True", then choose (x_i, T) , otherwise choose (x_i, F) . The memoryless strategy λ_1 with initial credit vector $\{0\}^m$ ensures that the answer to the unknown initial credit problem for memoryless strategies is "Yes". Conversely, if there is a memoryless strategy λ_1 for the unknown initial credit problem, then the memoryless strategy must satisfy every clause. A satisfying assignment A for Φ is as follows: $A(x_i)$ is "True" if $\lambda_1(x_i) = (x_i, T)$, and "False", otherwise. It follows that Φ is satisfiable iff the answer to the unknown initial credit problem for memoryless strategies is "Yes". The argument for the mean-payoff threshold problem is analogous. The desired result follows.

The following theorem follows from the results of Lemma 8, Lemma 9 and Lemma 10.

Theorem 6. The unknown initial credit and the mean-payoff threshold problems for multi-weighted two-player game structures for memoryless strategies for Player 1 are NP-complete.

6 Conclusion

In this work we considered games with multiple mean-payoff and energy objectives, and established determinacy under finite-memory, inter-reducibility of these two classes of games for finite-memory strategies, and improved the complexity bounds from EXPSPACE to coNP-complete.

Two interesting problems are open: (A) for generalized mean-payoff games, the winning strategies with infinite memory are more powerful than finite-memory strategies, and the complexity of solving generalized mean-payoff games with infinite-memory strategies remains open. (B) it is not knwon how to compute the exact or approximate Pareto curve (trade-off curve) for multi-objective mean-payoff and energy games.

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