

Chapter 12

Learning social interactions between agents

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12.1 Introduction

One important feature of an intelligent agent is its ability to make rational decisions based on its current knowledge of the environment. If the environment of the agent is not static, i.e., there are other active entities, e.g., other agents or humans in the environment, it is crucial to model these entities for making rational decisions.

Our earlier research has been concentrated on the theoretical aspects of the modeling other agents in the reinforcement learning framework. Reinforcement learning is a learning paradigm located between supervised and unsupervised learning. In an environment, the agent takes actions and receives reward signals corresponding to the success of these actions. Correct answers are not directly provided to the agent but it learns features of the environment by continuously interacting with it.

12.2 Applications of multiagent reinforcement learning

Reinforcement learning methods have attained lots of attention in recent years. Although these methods and procedures were earlier considered to be too ambitious and to lack a firm foundation, they have been established as practical methods for solving, e.g., Markov Decision Processes (MDPs). However, the requirement for reinforcement learning methods to work is that the problem domain in which these methods are applied obeys the Markov property. Basically this means that the next state of a process depends only on the current state, not on the history. In many real-world problems this property is not fully satisfied. However, many reinforcement learning methods can still handle these situations relatively well. Especially, in the case of two or more decision makers in the same system the Markov property does not hold and more advanced methods should be used instead. A powerful tool for handling these highly non-Markov domains is the concept of Markov game. In this section we introduce two applications of multi-agent reinforcement learning, namely a dynamic pricing problem and a communication game between agents.

Dynamic pricing

A dynamic pricing scenario is a problem domain that requires planning and therefore it is an ideal testbed for reinforcement learning methods. In the problem, there are two competing brokers that sell identical products to customers and compete on the basis of price. We have modeled the problem as a Markov game and solve it by using two different learning methods. The first method utilizes modified gradient descent in the parameter space of the value function approximator and the second method uses a direct gradient of the parameterized policy function. [1]

Communication game between agents

As another problem, we consider a multiagent system, where unsupervised learning is used in the formation of agents' conceptual models. An intelligent agent usually has a goal. For studying agent based systems formally, it is useful that the goal can be expressed mathematically. Traditional approach is to define a utility function for the agent, i.e. there is a scalar value connected to each possible action measuring the fitness of the action choice for satisfying the goal of the agent. The utility function is often initially unknown and must be learned by interacting with the environment, e.g. by communicating with other agents. [2]

The agents communicate and learn through communication leading into intersubjective sharing of concepts. Communication can be modeled as a mathematical game and the structure of the game can be learnt by using reinforcement learning methods.

References

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