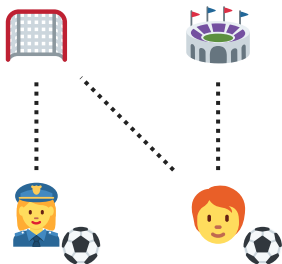


The power of mediators:
Price of anarchy and stability in Bayesian
games with submodular social welfare

Kaito Fujii (National Institute of Informatics)

10 July 2025 @ EC 2025

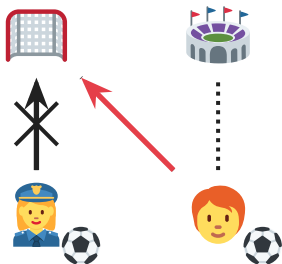
Players simultaneously choose a resource to share



Resources chosen by multiple players are partitioned in a prespecified way

Example: 👤 is prioritized over 👮

Players simultaneously choose a resource to share



Resources chosen by multiple players are partitioned in a prespecified way

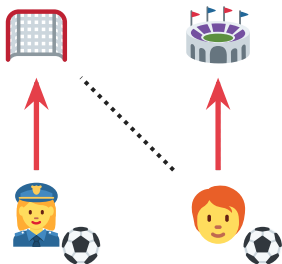
Example: 🧑 is prioritized over 🚔

No player can benefit from deviations



Worst **Nash equilibrium** = 1

Players simultaneously choose a resource to share

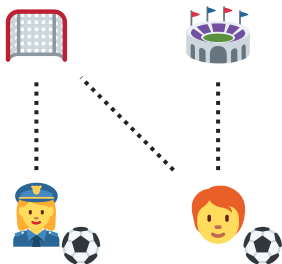


Resources chosen by multiple players are partitioned in a prespecified way

Example: 👤 is prioritized over 👮

Optimal social welfare = 2

Players simultaneously choose a resource to share



Resources chosen by multiple players are partitioned in a prespecified way

Example: 🧑 is prioritized over 🚔

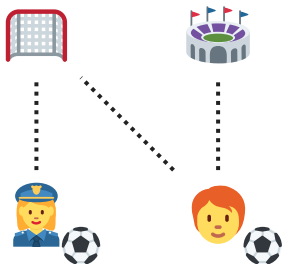
No player can benefit from deviations



$$\text{PoA} := \frac{\text{Worst Nash equilibrium}}{\text{Optimal social welfare}} = \frac{1}{2}$$

(price of anarchy)

Players simultaneously choose a resource to share



Resources chosen by multiple players are partitioned in a prespecified way

Example: 🧑 is prioritized over 🚔

No player can benefit from deviations



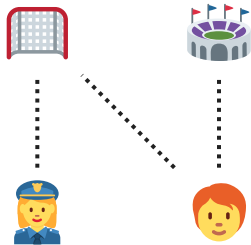
$$\text{PoA} := \frac{\text{Worst Nash equilibrium}}{\text{Optimal social welfare}} = \frac{1}{2}$$



(price of anarchy)

Theorem [Vetta 2002]

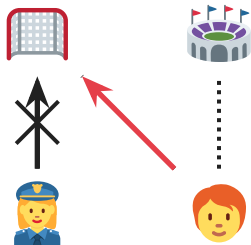
PoA ≥ 0.5 in any valid utility game



Q How good or bad social welfare can be achieved by mediators

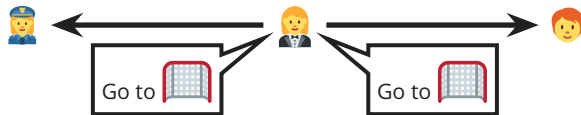


A mediator  sends recommendations
( realizes **correlated equilibrium**)

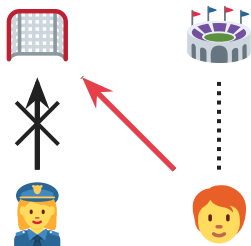
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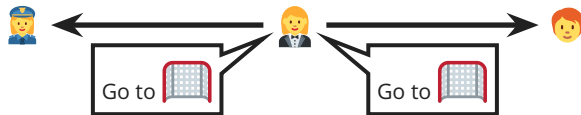
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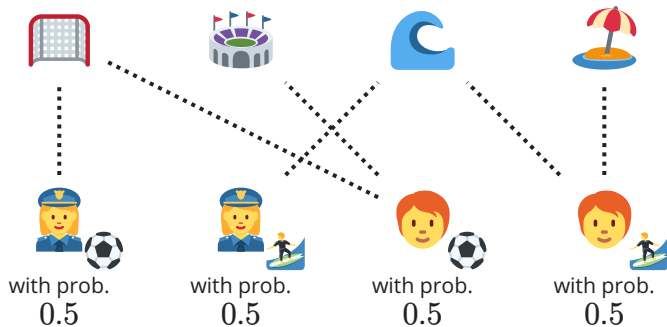
Theorem [Roughgarden 2015]

$\text{PoA} \geq 0.5$ in any valid utility game for **correlated equilibria**

Example of Bayesian valid utility games

4/ 23

The set of actions for each player changes depending on their **type**

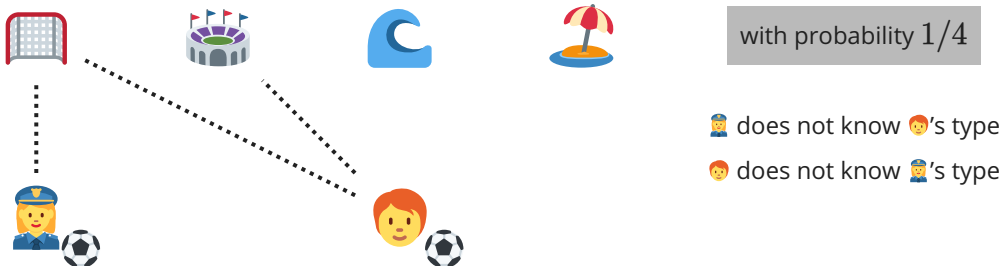


How do mediators  work in Bayesian games?

Example of Bayesian valid utility games

4/ 23

The set of actions for each player changes depending on their **type**



Q

How do mediators work in Bayesian games?

Example of Bayesian valid utility games

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The set of actions for each player changes depending on their **type**



with probability $1/4$

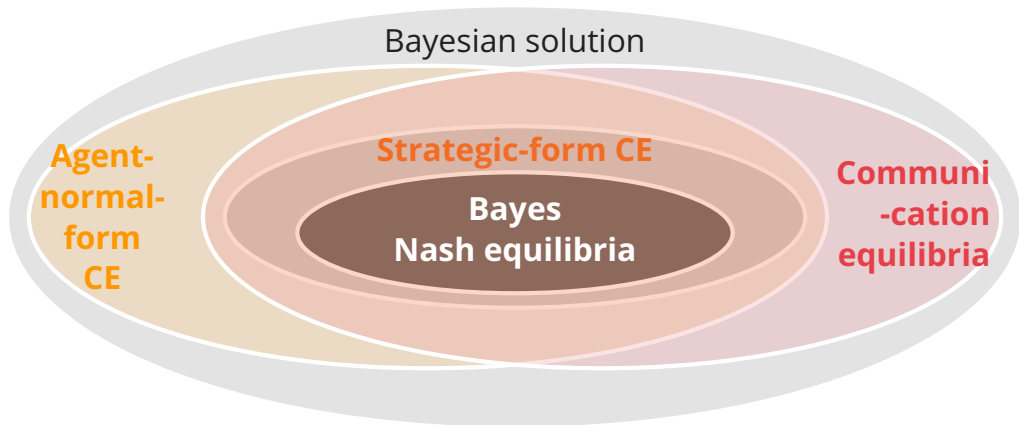
👮 does not know 🧑's type

🧑 does not know 👮's type


Q

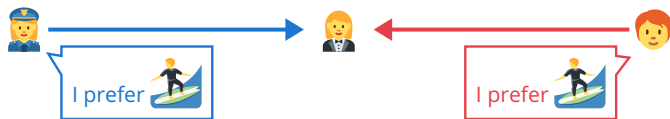
How do mediators 🧑 work in Bayesian games?

Bayes correlated equilibria (= correlated eq. in Bayesian games)
have many variants with various communication protocols

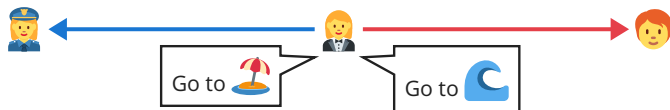


Equilibria realized by  with bidirectional communication


- 1 Each player privately tells their types to the mediator 



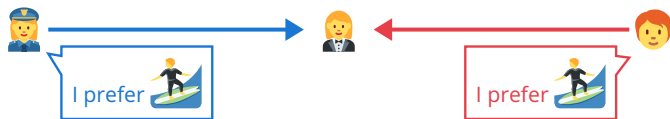
- 2 The mediator  privately sends a recommendation to each player



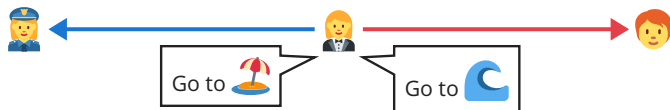
Equilibria realized by  with bidirectional communication

- 1 Each player privately tells their types to the mediator 


← **No incentive to tell an untrue type**



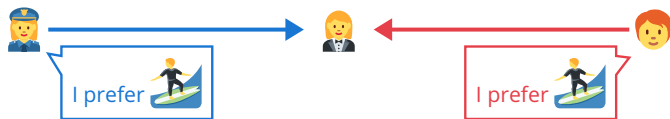
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Equilibria realized by  with bidirectional communication

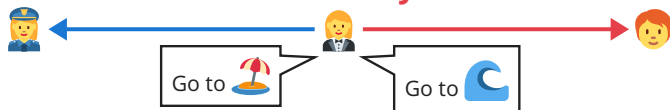
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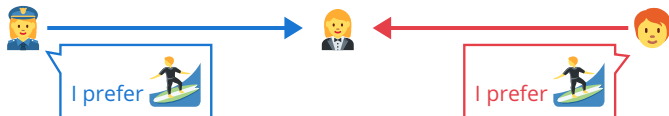
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← **No incentive to disobey the recommendation**

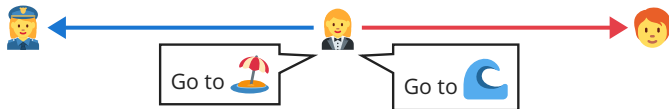


Mediator  knows the true types in advance

- 1 Each player privately tells their **true** types to the mediator 

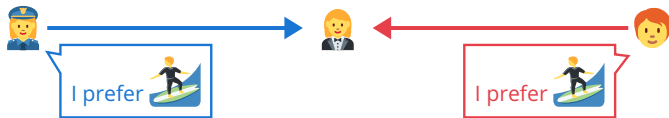


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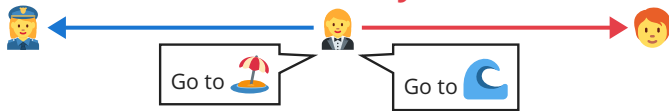
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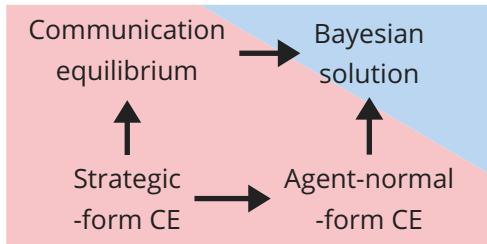
← **No incentive to disobey the recommendation**



For various equilibrium concepts, we provide PoA and PoS bounds

PoA bounds for independent priors

$$\text{PoA} \in [0.316, 0.441]$$

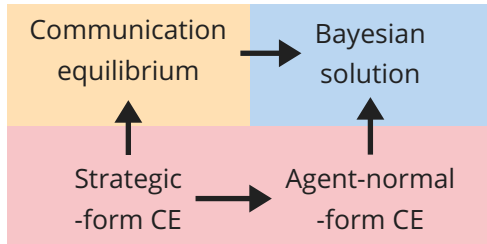


$$\text{PoA} = 0.5$$

PoS bounds for independent priors

$$\text{PoS} \in [1 - 1/e, 0.8]$$

$$\text{PoS} = 1$$



$$\text{PoS} = 1 - 1/e$$

under the basic utility assumption

We also obtained PoA and PoS bounds for the correlated prior case

Our setting: Bayesian valid utility games

Our technique: Strategy-representability gap

Other results

$N = \{1, 2, \dots, n\}$ players

$N = \{\text{👮}, \text{👤}\}$

Θ_i finite set of types for player $i \in N$

$\Theta_{\text{👮}} = \Theta_{\text{👤}} = \{\text{⚽}, \text{🏃}\}$

$A_i^{\theta_i}$ finite set of actions for player $i \in N$ with type $\theta_i \in \Theta_i$

$A_{\text{⚽}} = \{\text{🏟️}, \text{🏟️}\}$

$\Theta = \prod_{i \in N} \Theta_i$ type profiles

$\rho \in \Delta(\Theta)$ prior distribution over type profiles

$\rho(\text{⚽}, \text{⚽}) = 1/4$

$N = \{1, 2, \dots, n\}$ players

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$A_{\text{👮}}^{\text{⚽}} = \{\text{🏠}, \text{🏟️}\}$

$\Theta = \prod_{i \in N} \Theta_i$ type profiles

$\rho \in \Delta(\Theta)$ prior distribution over type profiles

$\rho(\text{⚽}, \text{⚽}) = 1/4$

Two settings in this study

- ρ is **independent** ($\exists \rho_i \in \Delta(\Theta_i)$ for each $i \in N$ s.t. $\rho(\theta) = \prod_{i \in N} \rho_i(\theta_i)$ for all $\theta \in \Theta$)
- ρ is **correlated** (no assumption on ρ)

Let $E = \bigcup_{i \in N} \bigcup_{\theta_i \in \Theta_i} A_i^{\theta_i}$ be the set of all possible actions

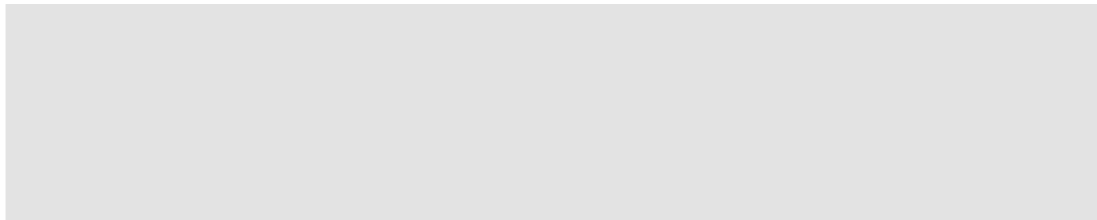
Let $E = \bigcup_{i \in N} \bigcup_{\theta_i \in \Theta_i} A_i^{\theta_i}$ be the set of all possible actions

Assumption [Vetta 2002]

The social welfare function $f: 2^E \rightarrow \mathbb{R}$ is assumed to be

- **non-negative**: $f(X) \geq 0$ for any $X \subseteq E$
- **monotone**: $f(X \cup \{v\}) \geq f(X)$ for any $X \subseteq E$ and $v \in E$
- **submodular**: $f(X \cup \{v\}) - f(X) \geq f(Y \cup \{v\}) - f(Y)$
for any $X \subseteq Y \subseteq E$ and $v \in E \setminus Y$

The marginal contribution to social welfare of each action decreases as other actions are added



The marginal contribution to social welfare of each action decreases as other actions are added

$$f(\{\text{📖👮}\}) - f(\{\})$$



The increase in social welfare
when no one attended yet

The marginal contribution to social welfare of each action decreases as other actions are added

$$f(\{\text{📖}, \text{👮}\}) - f(\{\})$$

The increase in social welfare
when no one attended yet

$$f(\{\text{📖}, \text{👮}, \text{📖}, \text{👱}\}) - f(\{\text{📖}, \text{👱}\})$$

The increase in social welfare
when other players already attended

The marginal contribution to social welfare of each action decreases as other actions are added

$$f(\{\text{📖}, \text{👮}\}) - f(\{\})$$

The increase in social welfare
when no one attended yet

$$\geq$$

$$f(\{\text{📖}, \text{👮}, \text{📖}, \text{👱}\}) - f(\{\text{📖}, \text{👱}\})$$

The increase in social welfare
when other players already attended

The marginal contribution to social welfare of each action decreases as other actions are added

$$f(\{\text{book}, \text{police}\}) - f(\{\})$$

The increase in social welfare
when no one attended yet

$$\geq$$

$$f(\{\text{book}, \text{police}, \text{book}, \text{woman}\}) - f(\{\text{book}, \text{woman}\})$$

The increase in social welfare
when other players already attended

Intuitively, this assumption is **substitutability** among players' actions

✂ Note that we assume this property even among the same player's actions

$v_i: A \rightarrow \mathbb{R}_{\geq 0}$ utility function for each player $i \in N$,

where $A = \prod_{i \in N} \left(\bigcup_{\theta_i \in \Theta_i} A_i^{\theta_i} \right)$ is the set of all possible action profiles

$v_i: A \rightarrow \mathbb{R}_{\geq 0}$ utility function for each player $i \in N$,

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Assumption [Vetta 2002]

- $\sum_{i \in N} v_i(a) \leq f(\{a_1, \dots, a_n\})$ for any $a \in A$ (total utility condition)
- $v_i(a) \geq f(\{a_1, \dots, a_n\}) - f(\{a_j \mid j \in N \setminus \{i\}\})$ for any $i \in N$ and $a \in A$
(marginal contribution condition)

$v_i: A \rightarrow \mathbb{R}_{\geq 0}$ utility function for each player $i \in N$,

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The sum of utility values is at most $f(\text{stadium})$



The contribution of  is at least $f(\text{stadium}) - f(\text{stadium}) = 0$



Example:  gets all,  gets all, two players share equally, or both get 0

Our setting: Bayesian valid utility games

Our technique: Strategy-representability gap

Other results

For an equilibrium class $\Pi \subseteq \Delta(A)^\Theta$, PoA is defined as

the social welfare achieved
by the worst equilibrium

$$\text{PoA}_\Pi \triangleq \frac{\inf_{\pi \in \Pi} \mathbb{E}_{\theta \sim \rho} \left[\mathbb{E}_{a \sim \pi(\theta)} [v_{\text{sw}}(a)] \right]}{\mathbb{E}_{\theta \sim \rho} \left[\max_{a^* \in A^\theta} v_{\text{sw}}(a^*) \right]}$$

the optimal social welfare

Challenge

optimal action a_i^* depends on the other players' types θ_{-i}

the social welfare achieved
by the worst equilibrium

$$\text{PoA}_{\Pi} \triangleq \frac{\inf_{\pi \in \Pi} \mathbb{E}_{\theta \sim \rho} \left[\mathbb{E}_{a \sim \pi(\theta)} [v_{\text{sw}}(a)] \right]}{\mathbb{E}_{\theta \sim \rho} \left[\max_{a^* \in A^{\theta}} v_{\text{sw}}(a^*) \right]}$$

the optimal social welfare

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$$\text{PoA}_{\Pi} \triangleq \frac{\inf_{\pi \in \Pi} \mathbb{E}_{\theta \sim \rho} \left[\mathbb{E}_{a \sim \pi(\theta)} [v_{\text{sw}}(a)] \right]}{\mathbb{E}_{\theta \sim \rho} \left[\max_{a^* \in A^{\theta}} v_{\text{sw}}(a^*) \right]}$$

the optimal social welfare

$$= \frac{\inf_{\pi \in \Pi} \mathbb{E}_{\theta \sim \rho} \left[\mathbb{E}_{a \sim \pi(\theta)} [v_{\text{sw}}(a)] \right]}{\max_{s^* \in S} \mathbb{E}_{\theta \sim \rho} [v_{\text{sw}}(s^*(\theta))]}$$

reduced to
the non-Bayesian case

the social welfare achieved
by the optimal strategy profile

$$\frac{\max_{s^* \in S} \mathbb{E}_{\theta \sim \rho} [v_{\text{sw}}(s^*(\theta))]}{\mathbb{E}_{\theta \sim \rho} \left[\max_{a \in A^{\theta}} v_{\text{sw}}(a) \right]}$$

SR gap

the social welfare achieved
by the worst equilibrium

$$\text{PoA}_{\Pi} \triangleq \frac{\inf_{\pi \in \Pi} \mathbb{E}_{\theta \sim \rho} \left[\mathbb{E}_{a \sim \pi(\theta)} [v_{\text{sw}}(a)] \right]}{\mathbb{E}_{\theta \sim \rho} \left[\max_{a^* \in A^{\theta}} v_{\text{sw}}(a^*) \right]}$$

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reduced to
the non-Bayesian case

$S_i = \prod_{\theta_i \in \Theta_i} A_i^{\theta_i}$ the set of strategies for $i \in N$

$s_i \in S_i$ determines an action $s_i(\theta_i)$ for θ_i

$S \triangleq \prod_{i \in N} S_i$ and $s(\theta) \triangleq (s_1(\theta_1), \dots, s_n(\theta_n))$

the social welfare achieved
by the optimal strategy profile

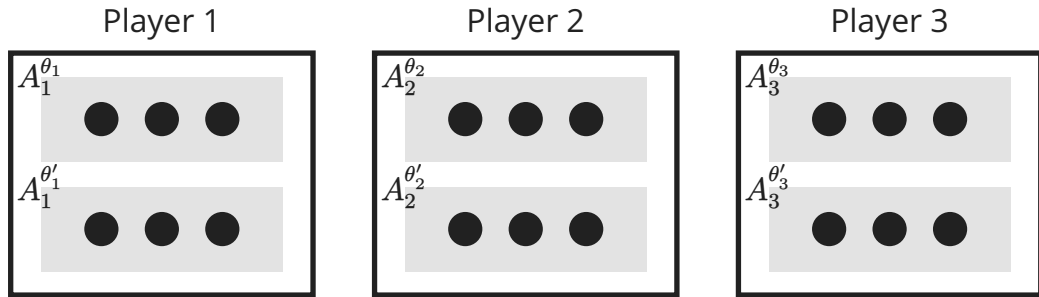
$$\max_{s^* \in S} \mathbb{E}_{\theta \sim \rho} [v_{\text{sw}}(s^*(\theta))]$$

$$\mathbb{E}_{\theta \sim \rho} \left[\max_{a \in A^{\theta}} v_{\text{sw}}(a) \right]$$

SR gap

Strategy-representability gap (SR gap)

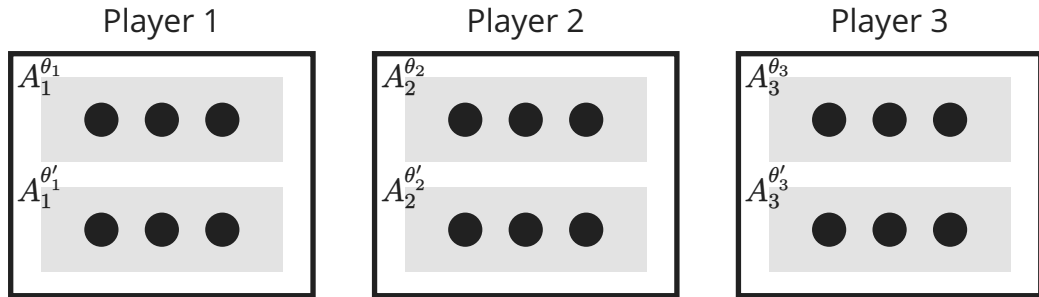
17/ 23



For each player, one block is chosen according to a known distribution

Strategy-representability gap (SR gap)

17/ 23

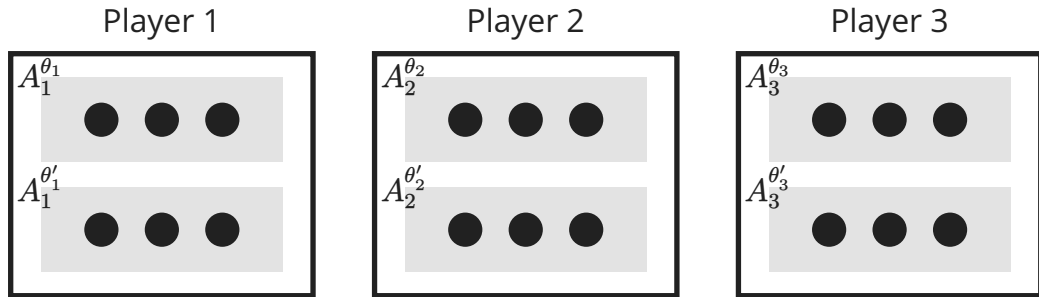


For each player, one block is chosen according to a known distribution

$$\text{SRgap} \triangleq \frac{\text{Choose one element from each block, and then blocks are selected}}{\text{Blocks are selected, and then choose one element from each block}}$$

Strategy-representability gap (SR gap)

17/ 23

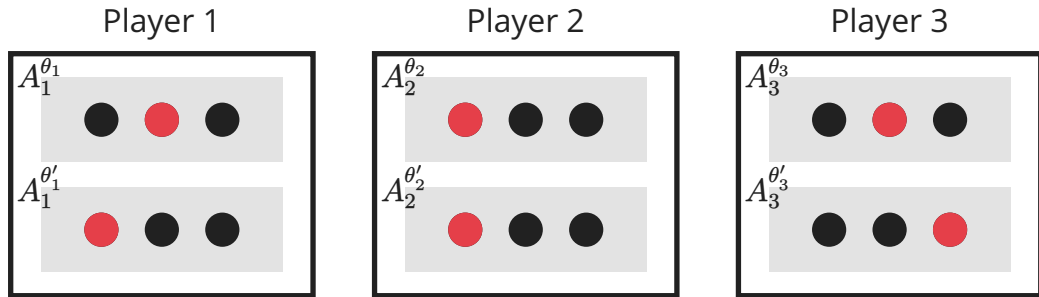


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Strategy-representability gap (SR gap)

17/ 23

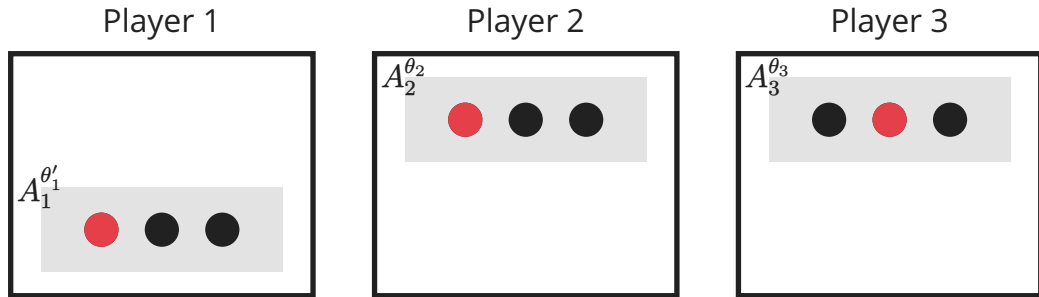


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Strategy-representability gap (SR gap)

17/ 23

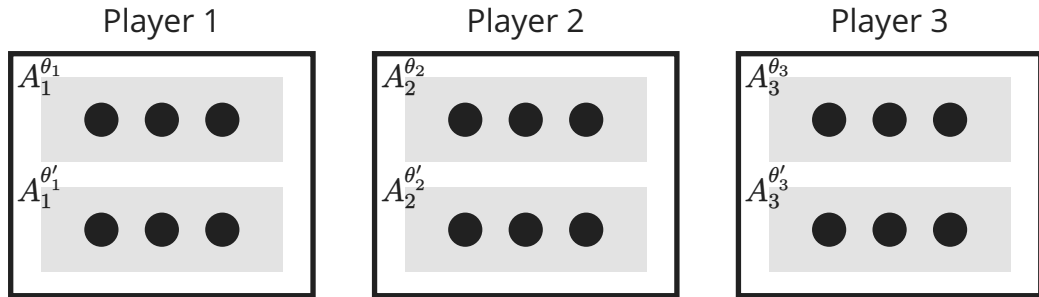


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Strategy-representability gap (SR gap)

17/ 23

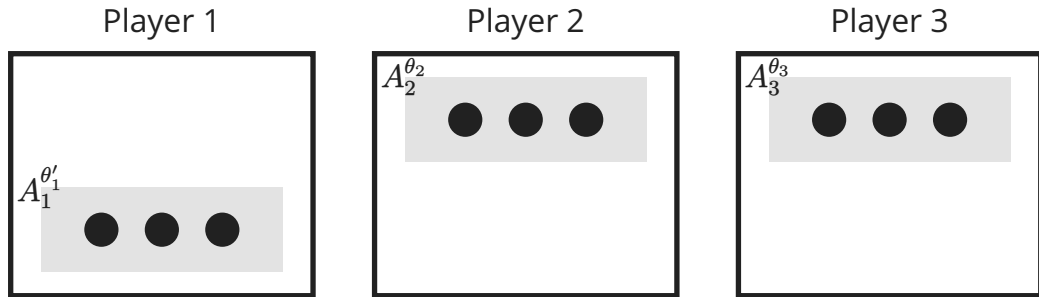


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Strategy-representability gap (SR gap)

17/ 23

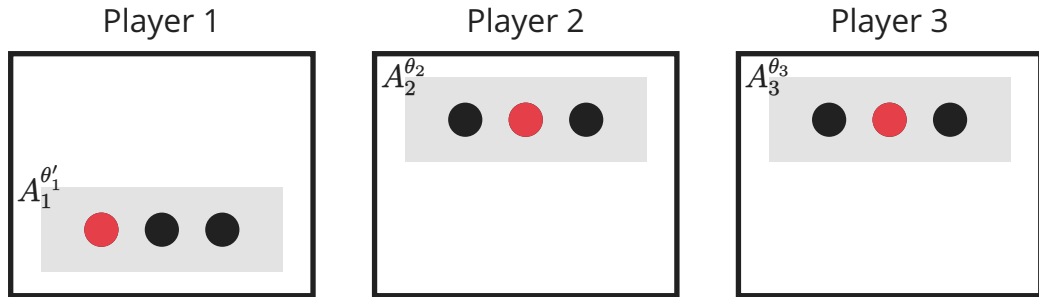


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Strategy-representability gap (SR gap)

17/ 23



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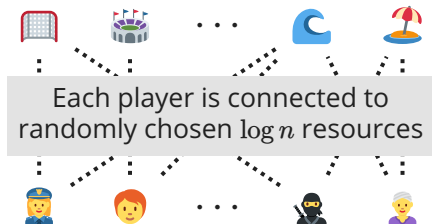
Theorem

If ρ is independent, $\text{SRgap} \geq 1 - 1/e$, and this bound is tight

Lower bound

based on the correlation gap bound [Vondrák'07]

Upper bound



Optimal social welfare: n

\therefore There exists a perfect matching w.h.p.

Optimal strategy profile: $\approx (1 - 1/e)n$

\therefore The expected probability that each resource is chosen can be upper-bounded

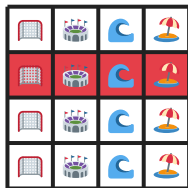
Theorem

$\text{SRgap} = \Omega(1/\sqrt{n})$, and this bound is tight

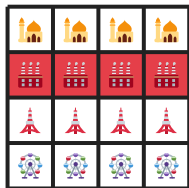
Lower bound (complicated)

Upper bound $\Theta_1 = \dots = \Theta_n = [n]^k$, where $k = \sqrt{n}$ $j \sim [k]$ and $\ell_1, \dots, \ell_k \sim [n]$

Types $\{(\ell_1, \dots, \ell_{j-1}, t, \ell_{j+1}, \dots, \ell_k) \mid t \in [n]\}$ are randomly assigned to n players



1st action



2nd action

$E = [n] \times [k]$ set of resources

The h th action of type ℓ is to choose $(h, \ell_h) \in E$

Optimal social welfare: n

Optimal strategy profile: $\leq k + n/k = 2\sqrt{n}$

Our setting: Bayesian valid utility games

Our technique: Strategy-representability gap

Other results

Proposition

If ρ is independent, $\text{PoA}_{\text{Com.Eq.}} \geq 0.5$, which improves on the SR-gap approach

Based on the smoothness arguments for Bayes–Nash equilibria

[Roughgarden'15, Syrgkanis'12]

The key step of their proof:

Swapping θ_i and θ'_i in $\theta \sim \rho$ and $\theta' \sim \rho$ using the independence of ρ

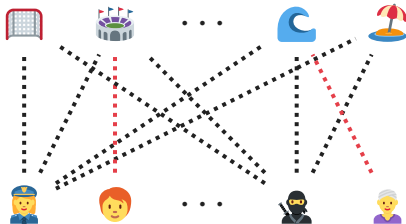
← Incentive constraints for misreporting θ'_i instead of θ_i can be used

Remark

The same result also holds for agent-normal-form CE

Proposition

$$\text{PoA}_{\text{BS}} \leq \frac{1 - 1/\sqrt{e}}{3/2 - 1/\sqrt{e}} \approx 0.4403 \text{ for some example with independent } \rho$$



Odd players are connected to all resources
Even players are connected to random one
Odd players are prioritized over even ones

Bad Bayesian solution:

Each $(2k - 1)$ th player is recommended to choose the $(2k)$ th player's action

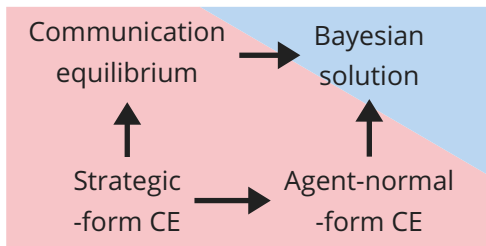
Optimal: $\approx \underbrace{n/2}_{\text{even}} + \underbrace{(1 - 1/\sqrt{e})n}_{\text{odd}}$

Bayesian solution: $\approx (1 - 1/\sqrt{e})n$

For various equilibrium concepts, we provide PoA and PoS bounds

PoA bounds for independent priors

$$\text{PoA} \in [0.316, 0.441]$$

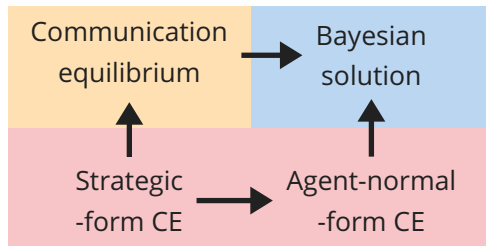


$$\text{PoA} = 0.5$$

PoS bounds for independent priors

$$\text{PoS} \in [1 - 1/e, 0.8]$$

$$\text{PoS} = 1$$



$$\text{PoS} = 1 - 1/e$$

under the basic utility assumption

We also obtained PoA and PoS bounds for the correlated prior case

- Françoise Forges. 1986. An approach to communication equilibria. *Econometrica*, 1375–1385.
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- John C. Harsanyi. 1967. Games with Incomplete Information Played by “Bayesian” Players, I–III. *Management Science* 14(3):159–182, 14(5):320–334, 14(7):486–502.
- Tim Roughgarden. 2015a. Intrinsic Robustness of the Price of Anarchy. *Journal of the ACM* 62(5), 32:1–32:42.
- Tim Roughgarden. 2015b. The Price of Anarchy in Games of Incomplete Information. *ACM Transactions on Economics and Computation* 3(1), 6:1–6:20.
- Adrian Vetta. 2002. Nash equilibria in competitive societies, with applications to facility location, traffic routing and auctions. In *FOCS 2002*. 416–425.
- Jan Vondrák. 2007. *Submodularity in combinatorial optimization*. Ph.D. Dissertation.
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Types $\theta = (\theta_1, \dots, \theta_n)$ are generated from prior distribution $\rho \in \Delta(\Theta)$

- All players know ρ as common knowledge
- Each player $i \in N$ knows their own type θ_i but not the others' $\theta_{-i} = (\theta_j)_{j \in N \setminus \{i\}}$

Two settings in this study

- ρ is **independent** ($\exists \theta_i \in \Delta(\Theta_i)$ for each $i \in N$ s.t. $\rho(\theta) = \prod_{i \in N} \rho_i(\theta_i)$ for all $\theta \in \Theta$)
 - Types represent each player's preferences or attributes
- ρ is **correlated** (no assumption on ρ)
 - Types represent each player's weather or traffic conditions

Marginal gain of each elem. decreases as elements are obtained

$$f(v|X) \triangleq f(X \cup \{v\}) - f(X)$$



marginal gain of adding $v \in E$ to $X \subseteq E$

$f: 2^E \rightarrow \mathbb{R}$ is submodular

\Leftrightarrow For all $X \subseteq Y$ with $X, Y \subseteq E$ and $v \in E \setminus Y$, we have $f(v|X) \geq f(v|Y)$

e.g.) $X = \{\text{banana}\}$, $Y = \{\text{banana}, \text{box of macaroni}\}$ and $v = \text{pizza}$

$$f(\{\text{pizza}, \text{banana}\}) - f(\{\text{banana}\}) \geq f(\{\text{pizza}, \text{banana}, \text{box of macaroni}\}) - f(\{\text{banana}, \text{box of macaroni}\})$$

The function value is non-decreasing when elements are added

$$f(v|X) \triangleq f(X \cup \{v\}) - f(X)$$

marginal gain of adding $v \in E$ to $X \subseteq E$

$f: 2^E \rightarrow \mathbb{R}$ is monotone

\Leftrightarrow For all $X \subseteq E$ and $v \in E$, we have $f(v|X) \geq 0$

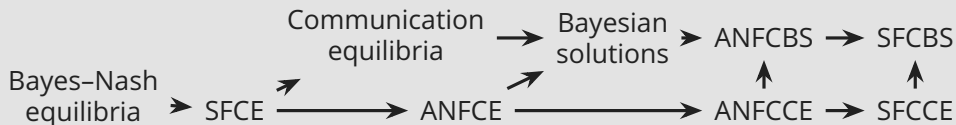
e.g.) $X = \{\text{🍌}, \text{🍷}\}$ and $v = \text{🍕}$ $f(\{\text{🍕}, \text{🍌}, \text{🍷}\}) - f(\{\text{🍌}, \text{🍷}\}) \geq 0$

For various equilibrium concepts, we provide PoA and PoS bounds

	BNE, SF/ANFCE, ANF/SFCCE	Com.Eq.	BS, ANF/SFCBS
PoA (v, i)	$1/2$	$1/2$	$\in \left[\frac{1-1/e}{2}, 0.441 \right]$
PoA (v, c)	$\Theta \left(\frac{1}{\sqrt{n}} \right)$	$\Theta \left(\frac{1}{\sqrt{n}} \right)$	$\Theta \left(\frac{1}{\sqrt{n}} \right)$
PoS (b, i)	$1 - 1/e$	$\leq 4/5$	1
PoS (b, c)	$\Theta \left(\frac{1}{\sqrt{n}} \right)$	$\Omega \left(\frac{1}{\sqrt{n}} \right)$	1

"v"=valid utility games, "b"=basic utility games,

"i"=type prior distribution ρ is independent, "c"= ρ can be correlated



$N = \{1, 2, \dots, n\}$ players

$N = \{\text{👮}, \text{👤}\}$

Θ_i finite set of types for player $i \in N$

$\Theta_{\text{👮}} = \Theta_{\text{👤}} = \{\text{⚽}, \text{🏃}\}$

$A_i^{\theta_i}$ finite set of actions for player $i \in N$ with type $\theta_i \in \Theta_i$

$A_{\text{👮}}^{\text{⚽}} = \{\text{🏟️}, \text{🏟️}\}$

$\Theta = \prod_{i \in N} \Theta_i$ type profiles

$\rho \in \Delta(\Theta)$ prior distribution over type profiles

$\rho(\text{⚽}, \text{⚽}) = 1/4$

A distribution $\pi \in \prod_{\theta \in \Theta} \Delta(A^\theta)$ is a communication equilibrium if for any $i \in N$, $\theta_i, \theta'_i \in \Theta_i$, and $\phi: A_i^{\theta'_i} \rightarrow A_i^{\theta_i}$, it holds that

$$\mathbb{E}_{\theta_{-i} \sim \rho | \theta_i} \left[\mathbb{E}_{a \sim \pi(\theta)} [v_i(a)] \right] \geq \mathbb{E}_{\theta_{-i} \sim \rho | \theta_i} \left[\mathbb{E}_{a \sim \pi(\theta'_i, \theta_{-i})} [v_i(\phi(a_i), a_{-i})] \right].$$