Abstract

In wireless access network optimization, today’s main challenges reside in traffic offload and in the improvement of both capacity and coverage networks. The operators are interested in solving their localized coverage and capacity problems in areas where the macro network signal is not able to serve the demand for mobile data. Thus, the major issue for operators is to find the best solution at reasonable expenses. The femto cell seems to be the answer to this problematic. In this work, we focus on the problem of sharing femto access between a same mobile operator’s customers. This problem can be modeled as a game where service requesters customers (SRCs) and service providers customers (SPCs) are the players.

This work addresses the sharing femto access problem considering only one SPC using game theory tools. We consider that SRCs are static and have some similar and regular connection behavior. We also note that the SPC and each SRC have a software embedded respectively on its femto access, user equipment (UE).

After each connection requested by a SRC, its software will learn the strategy increasing its gain knowing that no information about the other SRCs strategies is given. The following article presents a distributed learning algorithm with incomplete information running in SRCs software. We will then answer the following questions for a game with $N$ SRCs and one SPC: how many connections are necessary for each SRC in order to learn the strategy maximizing its gain? Does this algorithm converge to a stable state? If yes, does this state a Nash Equilibrium and is there any way to optimize the learning process duration time triggered by SRCs software?

Keywords-component: game theory, sharing femto access, Nash Equilibrium, distributed learning algorithm, stable state.

1 Introduction

Today, one of the biggest issues for Mobile Operators is to provide acceptable indoor coverage for wireless networks. Among the several in-building solutions, the femto cell is the one which is gaining significant interest. A femto cell is a small cellular base station characterized by low transmission power, limited access to a closed user group designed for residential or small business use. But its expensive buying cost is not motivating to purchase it. This solution could help operators solve localized coverage problems and extend their network. Indeed, in some areas where the macro network signal is weak, a network of open femto cells access would significantly improve the voice quality and data connectivity. This would be feasible if access points owners accept to be part of a Club where each member is willing to open up its access point

\footnote{This work is supported by the COMET project AWARE. http://www.ftw.at/news/project-start-for-aware-ftw}
to the other members. This idea of sharing part of its bandwidth started with FON\(^2\) a club where members share their WiFi connection and inspired us to propose a Club where members share their femto accesses with bandwidth guarantees. A femto club member could share its 3G/LTE signal securely with other club members. Incentives for an owner of an access point to be member of such a club can be not only to share a part of the cost of the access point but also to make advertisement or to share some information through a specific social network associated to the club. These incentives would logically lead the club to manage by itself only such bandwidth exchange, but since this technology uses licensed spectrum, the only model that could for the moment be adopted for sharing femto access is the one where the mobile operator is also participating. Sharing femto access is a service proposed by the Mobile Operator to its clients. These customers are divided into service providers customers (SPCs) and service requesters customers (SRCs): SPCs are the owners of femto cells accesses for which they have contracted with a Mobile operator denoted by MO. SRCs are customers using a mobile terminal in an area covered by some SPCs access points and requesting to use these access points. Note that a user can be both a SPC and a SRC. Dynamic femto spectrum sharing is a challenging problem for all the actors. Indeed the amount of requested bandwidth by SRCs as well as the amount of bandwidth shared by SPCs and pricing should be determined such that the utility of all the agents is maximized. Since the interests of all the actors could be antagonist, especially between many SRCs requesting a same SPC, we model our system as a game to determine equilibria of such situations.

Related works

The problem of sharing bandwidth and pricing has been already addressed by Dusit Niyato et al \cite{2}, then modeled as a game. The challenging problem in this context is that bandwidth sharing requires a peaceful co-existence of both primary and secondary users. The femto sharing we present in this article is similar but takes also into account both of SRCs and SPCs profiles.

The potential games introduced by Rosenthal \cite{8} are classical games having at least one pure Nash equilibrium. These games have a potential function such that each of its local optima corresponds to a pure Nash equilibrium. This property has been used for congestion game in general (see \cite{6} for a survey), with Resource Reuse in a wireless context (see \cite{1}) and for a real-time spectrum sharing problem with QoS provisioning \cite{10}.

A decentralized learning algorithm of Nash equilibria in multi-person stochastic games with incomplete information has been presented by M.A.L. Thathachar et al. In the considered game, the distribution of the random payoff is unknown to the players and further none of the players know the strategies or the actual moves of other players. It is proved that all stable stationary points of the algorithm are Nash equilibrium for the game \cite{7}. The study presented in this article will use this algorithm in the game restricted to SRCs where each SRC will learn the strategy maximizing its gain using only local information. We will check whether if the stationary point the algorithm converges to is a pure Nash equilibrium.

Our contribution. Section 2 presents the model for sharing femto access and the actors involved in this model are described. The game considering only SRCs competition is presented in Section 3. Section 4 details the principle of a distributed algorithm used to learn the game NE if any exists and some simulations results are given in Section 4.4. Finally, Section 5 draws a general conclusion and gives some perspectives.

\(^2\)FON is a for-profit company incorporated and registered in the U.K. FON was created in Madrid, Spain, by Martin Varsavsky, an Argentine/Spanish entrepreneur and founder of many companies in the last 20 years.
2 Model for sharing femto access

Now, we present the model for sharing femto access. Our system is composed of SPCs and SRCs. SPCs share some amount of bandwidth with SRCs. We assume that there exists a Token Based Accounting Protocol to exchange services between SRCs and SPCs against tokens [3]. On one hand, the paradigm for spectrum sharing should guarantee a certain access speed and a data transmission speed. On the other hand, the model should propose a type of connection (that would be more expensive than others) which guarantees QoS to SRCs: connections belonging to this type will never be canceled by the SPC.

Our work considers a unique SPC denoted by $X$ and several SRCs. We assume that the SPC’s resource reserved for sharing is an amount of bandwidth denoted by $B_S(X)$. Then, we will consider that each SRC $Y$ requests connection from $X$. Actually, the bandwidth $B_S(X)$ of SPC $X$ is divided into two parts:

$$B_S(X) = B_{SG}(X) + B_{SV}(X)$$

- $B_{SG}(X)$ is the part of bandwidth in which SRCs communications can never be preempted. It is kind of a guaranteed QoS allocated to SRCs.
- $B_{SV}(X)$ is the part of bandwidth in which SRCs communications can be preempted. This preemption is due to the fact that the SPC has priority on this part of bandwidth. Thus, a communication allocated in $B_{SV}(X)$ is characterized by a risk of preemption.

Figure 1 introduces the sharing bandwidth process and the billing process in both cases of a Green and a Yellow connection allocation: let’s consider a SRC $Y$ who needs an amount of bandwidth equal to $bw$. $bw$ will be allocated to $Y$ only if it is free. If $X$ will need $bw$, he will not be able to use it if the connection he allocated to $Y$ is green. However, he will be able to preempt the connection allocated to $Y$ if it is a yellow one.

We assume that there exists a Token Based Accounting Protocol to exchange services between SRCs and SPCs against tokens (representing money) [3]. The billing process depends on whether the SRC has used a green connection or a yellow one.

In the case of a Green connection, the SRC will spend $N_1$ tokens corresponding to the used bandwidth $bw$. In the case of a Yellow connection, the SRC will spend $N_2$ ($N_2 < N_1$) tokens if the connection succeed. Indeed, the yellow connection is cheaper than the green one due to the risk of preemption. If the yellow connection given to the SRC has failed, this connection will be free.

2.1 Actors Description

In the following section, we will describe the actors involved in the model that we have just presented.

2.1.1 SPC Actor

A SPC is a customer of the MO. SPC proposes to share an amount of its bandwidth with SRCs for a price per bandwidth unit which depends on the type of connection (Green,Yellow). The bandwidth split into Green and Yellow parts is determined following its sensitivity to Gain denoted by $\mu \in [0, 1]$ and its sensitivity to its own connection QoS denoted by $\Gamma \in [0, 1]$. These two parameters are dual: $\mu + \Gamma = 1$.

The Gain sensitivity parameter indicates its sensitivity degree to the price of the connection shared while the QoS sensitivity parameter indicates the SPC’s tolerance degree towards preemption risk. The more a SPC
is sensitive to gain, the bigger its green part bandwidth will be because of its expansive selling price. The more a SPC is sensitive to QoS, the bigger its Yellow Part bandwidth will be since he does not want to be preempted by SRCs. When $\mu > 1/2$, we say that the SPC is sensitive to gain. Otherwise, the SPC is considered as sensitive to its access QoS.

2.1.2 SRC Actor

A SRC is also a customer of the MO in need of QoS characterized by a QoS sensitivity parameter $\alpha$ and a price sensitivity parameter $\beta$. The SRC wants to use the SPC’s resources. The QoS sensitivity parameter indicates the SRC’s tolerance degree towards the QoS degradation while the price sensitivity parameter indicates the SRC’s tolerance degree towards the cost of the connection. These two parameters are dual: $\alpha + \beta = 1$.

The more one SRC is sensitive to QoS, the less its tolerance degree towards the QoS degradation will be. The more one SRC is sensitive to price, the less he is able to pay for the connection. When $\alpha > 1/2$, the SRC is considered as sensitive to QoS. Otherwise, the SRC is sensitive to price.

2.1.3 Interaction between the SPC actor and SRCs actors

In general context, SRCs will request for some amount of bandwidth from the SPC depending of their profiles. The SPC will treat the SRCs requests for a fixed bandwidth split.

1. For SRCs, the utility depends on their requests, the other SRCs requests as well as the SPC’s decision (bandwidth allocated and type of connection) for a fixed SPC’s bandwidth split. So, the SRC’s utility depends mainly on its competition with other SRCs to receive some bandwidth from the same SPC.

2. For the SPC, the utility depends on its bandwidth split for fixed SRCs requests. Since we consider only one SPC, no competition is needed for the SPC to rise its utility.

In our work, we will only focus on the competition between SRCs when the SPC’s bandwidth split is fixed.
3 Game presentation

Since only the competition between SRCs is considered, sharing femto access problem could be thus modeled as a game where $N$ SRCs are the players. We also consider that the SPC’s bandwidth split is fixed. This could be motivated by the fact that learning methods are reliable only when the surrounding environment is invariant. We do not consider the mobility of SRCs. However, we assume that SRCs have some regular and similar connection behavior: each SRC requests the SPC’s connection in nearly same time slots with almost invariant needs in terms of QoS. This means that requesting the SPC’s femto access becomes almost routine for SRCs. This could be seen as repeated games.

Along requested connections, each SRC will learn, thanks to an algorithm running in a software embedded in its user equipment, the best strategy to be played to maximize its gain. In this article, sharing femto access game will be denoted by the game restricted to SRCs.

The game restricted to SRCs is defined as follows: given a fixed SPC’s bandwidth split (into green part and yellow part), what would be the best strategy to be played by SRCs in order to have a stable situation where the strategy of each SRC player is optimal for him considering the other SRCs strategies. This situation corresponds to a pure Nash equilibrium in game theory. Recall that a pure Nash equilibrium of a game is a situation where, for each player, there is no unilateral strategy deviation that increases its utility.

3.1 Game restricted to SRCs

As mentioned in the previous section, the game restricted to SRCs assumes that the SPC’s bandwidth split is fixed. Let $B_S$ be the total bandwidth the SPC is agree to share and let $\Psi_S$ be the proportion of $B_S$ regarding $B_S$.

3.1.1 SRCs QoS needs

Each SRC’s QoS needs depend on the type of application he requests. Requesting for femto access is equivalent to request an amount of bandwidth. Fixing this amount of bandwidth depends on the following parameters: the type of application (real time, elastic), the QoS parameter that the applications requires (delay, time transfer file, ...), the type of connection (Green or Yellow) and the SRC’s profile (QoS sensitive SRC or price sensitive SRC).

Our work takes into account the File Transfer Application. QoS is defined as the time transfer file that we will denote by $t$. The SRC’s QoS satisfaction is related to $t$. For each SRC, the time transfer file should be between $T_1$ and $T_2$ and is defined as follows:

- Case $t = T_1$: $BW_{Max}$ corresponds to the required bandwidth to download a file in $t = T_1$. If the SPC provides an amount of bandwidth equal to $BW_{Max}$, then the SRC’s QoS satisfaction is at the top.
- Case $t = T_2$: $BW_{Min}$ corresponds to the required bandwidth to download a file in $t = T_2$. If the SPC provides an amount of bandwidth equal to $BW_{Min}$, then the SRC’s QoS satisfaction is minimal.

Each SRC will request for a minimum amount of bandwidth and a maximum amount of bandwidth in Green and Yellow depending on its profile and on its user equipment Signal-Strength towards the SPC’s femto cell.

All the SRCs requests can not be accepted. In fact, since the SPC’s bandwidth is limited and since several SRCs could request for the SPC’s connection at the same time, one possible response that a SRC
could receive is a deny one. Requesting for a Minimum and a Maximum amount of bandwidth will decrease the chances to receive such a response. Besides, requesting a bandwidth interval generalizes the fact of requesting a fixed amount of bandwidth. In this way, a SRC could receive an amount of bandwidth which may be different from its optimal request but would avoid him to have no payoff.

The minimum and the maximum amount of bandwidth are fixed depending on the SRC’s profile. Note that the parameters caracterizing a SRC’s profile are real in [0, 1]. We aim at translating these parameters into intervals of bandwidth requests which are actually integers. So, we introduce a parameter $\varepsilon$ representing the discretization of the bandwidth resquested. Let $S_{SRC_i}$ be the set of possible strategies of $SRC_i$. In the following, we focus on the request of a SRC denoted by $SRC_i$ according to its profile.

1. We consider the case where $SRC_i$ has its QoS sensitive parameter $\alpha_i$ greater than $1/2$. $SRC_i$ fixes a revenue threshold under which he denies any proposed connection (high QoS degradation). This threshold denoted by $Rev\_Th_i$ corresponds to a minimum amount of bandwidth to be requested. This parameter depends on the QoS sensitivity $\alpha_i$ of the SRC. $Rev\_Th_i = \alpha_i - \kappa$ where $\kappa \in [0, 1]$ is the allowed variation from the QoS degradation tolerance fixed according to the SRC’s profile (more specifically $\alpha_i$).

$$S_{SRC_i} = \{Rev\_Th_i, Rev\_Th_i + \varepsilon, Rev\_Th_i + 2\varepsilon, \ldots, 1\}.$$  

2. We consider the case where $SRC_i$ has its QoS sensitive parameter $\alpha_i$ less than $1/2$. This implies that its price sensitive parameter $\beta_i$ is greater than $1/2$. $SRC_i$ fixes a cost threshold denoted by $Cost\_Th_i$ above which he denies any proposed connection (the cost is beyond what he is able to pay). This threshold corresponds to a maximum amount of bandwidth to be requested. This parameter depends on the QoS sensitivity of the SRC and is defined as follows: $Cost\_Th_i = \alpha_i + \kappa$.

$$S_{SRC_i} = \{Cost\_Th_i, Cost\_Th_i - \varepsilon, Cost\_Th_i - 2\varepsilon, \ldots, 0\}.$$
Each element $s_i$ of $S_{SRC_i}$ permits to define an interval of bandwidth to be requested in Green and Yellow connection. This represents a couple $(g_i = [m^G_i, M^G_i], y_i = [m^Y_i, M^Y_i])$ of couples of integers. The parameters $m^X_i, M^X_i$ represent respectively the minimum and the maximum amount of bandwidth to be requested in $X$ connection where $X \in \{G,Y\}$. They are defined as follows:

1. Case where $SRC_i$ has its QoS sensitive parameter $\alpha_i$ greater than $1/2$:
   - (a) $m^G_i = \frac{BW_{max}}{s_i}$ and $m^Y_i = \frac{BW_{max}}{s_i} \times (1 - \delta)$
   - (b) $M^G_i = BW_{max}$ and $M^Y_i = BW_{max}$

2. Case where $SRC_i$ has its QoS sensitive parameter $\alpha_i$ less than $1/2$.
   - (a) $M^G_i = \frac{BW_{max}}{s_i}$ and $M^Y_i = \frac{BW_{max}}{s_i} \times (1 - \delta)$
   - (b) $m^G_i = BW_{min}$ and $m^Y_i = BW_{min}$

Figure 3 highlights an example of a price sensitive SRC ($\alpha = 0.3, \epsilon = 0.1, \kappa = 0.1$). Each element $s_i$ of $S_{SRC_i}$ permits to define an interval of bandwidth to be requested in Green and Yellow connection. This represents a couple $(g_i = [m^G_i, M^G_i], y_i = [m^Y_i, M^Y_i])$ of couples of integers.

3.1.2 SPC’s bandwidth allocation

Each SRC sends a request to the SPC. At reception, the SPC decides the way its bandwidth is allocated to SRCs. The request of each $SRC_i$ is represented by one element in $S_{SRC_i}$. According to a set II of SRCs requests $\Pi = < s_1, s_2, \ldots, s_N >$ where $s_i$ corresponds to the request of $SRC_i$, for any $i$, $1 \leq i \leq N$, SPC gives an answer to each $SRC_i$ represented by a triple $(G_i, Y_i, bw_i)$ defined as follows:

- $bw_i$ represents the amount of bandwidth given by the SPC to $SRC_i$. 

Figure 2 highlights an example of a QoS sensitive SRC ($\alpha = 0.7$) and Figure 3 gives an example of a price sensitive SRC ($\alpha = 0.3$). They show the minimum and the maximum amount of bandwidth to be requested in Green and Yellow for one of the SRC’s strategies.
• \(G_i = 1\) (resp. \(Y_i = 1\)) means that \(SRC_i\) has received a Green (resp. Yellow) connection from the SPC. Note that the case where \(G_i = 1\) and \(Y_i = 1\) is not possible.

• If \(G_i = 0\) and if \(Y_i = 0\), then \(SRC_i\) has received no connection from the SPC.

Let \(\text{config}(\Pi)\) be the set of all answers (one answer per SRC) of the SPC to \(\Pi\). In other words,

\[
\text{config}(\Pi) = \langle (G_1, Y_1, bw_1), (G_2, Y_2, bw_2), \ldots, (G_N, Y_N, bw_N) \rangle
\]

The answers respect the two following properties. Let \(s_i\) be the corresponding bandwidth request \((g_i = [m^G_i, M^G_i], y_i = [m^Y_i, M^Y_i])\) of \(SRC_i\).

1. The SPC gives \(SRC_i\) an amount of bandwidth equal to \(bw_i\) where \(bw_i\) is in the interval requested. More formally, if \((G_i = 1)\) then \(bw_i \in g_i\) or if \((Y_i = 1)\) then \(bw_i \in y_i\).

2. The SPC provides bandwidth to SRCs in the limits of its bandwidth availability in Green and Yellow. Thus:

\[
\sum_{i=0}^{N} G_i \times bw_i < \Psi_S B_S \quad \text{and} \quad \sum_{i=0}^{N} Y_i \times bw_i < (1 - \Psi_S)B_S.
\]

Moreover, the SPC allocates its bandwidth in a way maximizing this outcome function:

\[
U_{SPC}(\text{config}(\Pi)) = \sum_{i} \text{Prop}(bw_i)(\mu - \Gamma)(G_i + Y_i(1 - \delta))
\]  \hspace{1cm} (1)

Note that the SPC’s outcome function considers only its own profile described in Section 2.1.1. Given a SRC strategy set, the SPC allocates to each SRC a connection in Green and Yellow such as its outcome function is maximized.

### 3.1.3 SRC Game Definition

Game theory models the interactions between players competing for a common resource. In our system, the formulation of this noncooperative game \(G = \langle N, S, U_k \rangle\) can be described as follows:

• The set of players is \(N\). Each player is a SRC. There are \(N\) SRCs.

• The space of pure strategies \(S\) formed by the Cartesian product of each set of pure strategies

\[
S = S_{SRC_1} \times S_{SRC_2} \times \ldots \times S_{SRC_N}
\]

Note that for each \(SRC_i\), the set \(S_{SRC_i}\) is defined in Section 3.1.1. A pure strategy \(s_i\) is a value corresponding to the request which is a couple \((g_i = [m^G_i, M^G_i], y_i = [m^Y_i, M^Y_i])\) of couples of integers.

• A set of utility functions \(\{U_1, U_2, \ldots, U_N\}\) that quantifies the players’ preferences over the possible outcomes of the game. According to a set \(\Pi\) of SRCs requests \(\Pi = < s_1, s_2, \ldots, s_N >\) where \(s_i\) corresponds to the strategy of \(SRC_i\), for any \(i, 1 \leq i \leq N\), the SRCs utilities are determined through the SPC’s allocation. Since several allocation decisions could maximize the SPC’s outcome function
given by Equation (1), the SRC’s utility corresponds to a mean of all these allocation decisions. Let \( \text{sol}(\Pi) \) be the set of \( \text{config}(\Pi) \) that maximizes the SPC’s outcome function with \( M = |\text{sol}(\Pi)| \).

The utility \( U_i(\Pi) \) of SRC\(_i\) from \( \text{sol}(\Pi) \) is expressed as follows:

\[
U_i(\Pi) = \frac{\sum_{c \in \text{sol}(\Pi)} \text{gain}_i(c)}{M}.
\]

The gain of SRC\(_i\) from the SPC’s allocation decision \( c \) in \( \text{sol}(\Pi) \) is expressed as follows:

\[
\text{gain}_i(c) = \text{Rev}_i(c) - \text{Cost}_i(c)
\]

Where \( c \) represents a triple \((G_i, Y_i, bw_i)\) to SRC\(_i\).

- \( \text{Rev}_i(c) \in [0, 1] \) represents the SRC’s QoS satisfaction from the connection \( c \) provided by the SPC and is expressed as follows:

\[
\text{Rev}_i(c) = \text{Rev}(bw_i)G_i\alpha_i + \text{Rev}(bw_i)Y_i(1 - \delta)\alpha_i
\]

where \( \text{Rev}(bw_i) \in [0, 1] \)

- \( \text{Cost}_i(c) \in [0, 1] \) represents the cost of the connection \( c \) provided by the SPC and is expressed as follows:

\[
\text{Cost}_i(c) = \text{Cost}(bw_i)G_i\beta_i + \text{Cost}(bw_i)Y_i(1 - \delta)\beta_i
\]

where \( \text{Cost}(bw_i) \in [0, 1] \)

We normalize the utility of SRC\(_i\) in order to have \( U_i(\Pi) \in [0, 1] \).

### 3.2 SRC game equilibrium

Since each SRC\(_i\) has a finite set of strategies, this game has a mixed Nash equilibrium [5]. In the following, we study the existence of a pure Nash equilibrium in the sharing femto access game using the properties of potential games. The definition of potential game could be found in [8].

**Theorem 1** Each instance of the game restricted to SRCs admits at least one pure Nash equilibrium.

The proof of this theorem is detailed in [4].

**Sketch of proof:** The main idea of this proof is to show that the Best Response Dynamic in this game converges to a pure Nash equilibrium. The Best Response dynamic algorithm corresponds to a sequence of profiles computation. Let \( C \) be an arbitrary profile. If no player has incentive to change its strategy in \( C \), then \( C \) is a pure Nash equilibrium and this algorithm stops. If at least one player has incentive to change its strategy in \( C \), then this player changes its strategy by choosing its best response and thus we move to a new profile \( C' \). Then, the algorithm applies the same process for \( C' \) and so on. If some players have incentive to change their strategy, this means that the SPC reduces its non reserved bandwidth. Thus the Best Response Dynamic algorithm will end up since at each step the free SPC’s bandwidth is reduced.
4 Learning the Game restricted to SRCs’ Nash equilibrium

In Section 3, we have proved that the game restricted to SRCs admits at least one pure Nash equilibrium. Now, we want to know whether a distributed algorithm (each player knows only its local information) could converge to a pure Nash equilibrium.

4.1 Algorithm Principle

In the following section, we will assume that we are in a distributed context. So, each SRC player will, based only on its local information, learn the strategy maximizing its gain.

For a fixed $\Psi_s$, we will apply the steps from 2 to 5 of the algorithm presented in Figure 4.

1. Each SRC sends a request using a specific distributed algorithm denoted by $A_{dist}$.
2. The SPC defines its decision $\text{sol}(\Pi)$.
3. The SPC sends its decision to all SRCs.
4. Each SRC will compute its utility following $\text{sol}(\Pi)$.
5. Each SRC will compute its utility following $\text{sol}(\Pi)$.

We will repeat all these steps till convergence of Algorithm $A_{dist}$. We will denote by $\Pi^*$ the SRC strategy profile for which $A_{dist}$ converges. Now, we will present the Algorithm $A_{dist}$. In [3], it has been proved that if the considered game has at least one pure Nash equilibrium and if there exists a sufficiently small value of the learning speed parameter for which the distributed learning algorithm converges, then the point of convergence of this algorithm is a pure Nash equilibrium. We say that this algorithm weakly converges to a Nash equilibrium.

4.2 ALGORITHM $A_{dist}$

Algorithm $A_{dist}$ is a decentralized learning algorithm of Nash equilibrium in multi-person stochastic games with incomplete information. The principle of $A_{dist}$ is described as follows:

We consider that the strategic process for each SRC player follows a discrete learning technique.
• Each SRC will update its strategy at a step \( t \) denoted by \( s_{i}^{t} \) following its local mixed strategy (probability distribution assigned to each available pure strategy). Each SRC will thus compute its new probability vector \( s_{i}^{t+1} \) using only a set of local information \( (s_{i}^{t}, \text{margin}_{i}^{t}, \text{gain}_{i}^{t}) \) where \( \text{gain}_{i}^{t} \) represents the gain from the SPC’s allocation decision and \( \text{margin}_{i}^{t} \) is the pure strategy in \( S_{SRC_{i}} \).

• At each step \( t \), each SRC chooses randomly one strategy \( (\text{margin}_{i}^{t}) \) and increases its probability of choosing this strategy\( (s_{i}^{t}) \) according to its gain \( (\text{gain}_{i}^{t}) \) and a learning parameter \( b \in [0, 1] \) which modulates the learning speed of the different SRCs players.

The learning technique is based on the following update rule:

\[
\begin{align*}
\text{If } j \neq \text{margin}_{i}^{t} & \quad \text{then } s_{i,j}^{t+1} = s_{i,j}^{t} - b.u_{i}.s_{i,j}^{t} \\
\text{else } s_{i,j}^{t+1} = s_{i,j}^{t} - b.u_{i}. \sum_{k \neq \text{margin}_{i}^{t}} s_{i,k}^{t}
\end{align*}
\]

Such that: \( u_{i}^{t} = \frac{\text{gain}_{i}^{t} - A_{i}^{t}}{U_{i}^{t} - A_{i}^{t}} \) is the normalized utility.

The variables \( (U_{i}^{t} = \max_{k \leq t} \text{gain}_{i}^{k}) \) and \( (A_{i}^{t} = \max_{k \leq t} \text{gain}_{i}^{k}) \) correspond respectively to the maximum utility and the minimum utility of \( SRC_{i} \) at iteration \( t \). Note that it is possible to consider \( A_{i}^{t} = 0 \).

The aim from using this update rule is the following: each SRC player lowers the probabilities associated to margins not played at the step \( t \) by the same percentage. The sum of these percentages is then added to the probability associated to the margin played at step \( t \).

As mentioned in Theorem II in the game restricted to SRCs, there is at least one pure Nash equilibrium. In this article, we will try to answer the following questions: Does \( A_{dist} \) converge? Is the point of convergence if any exists a pure Nash equilibrium? Is this algorithm reliable for Nash equilibrium computation?

4.3 Simulations

In our simulations we will consider \( N \) SRCs: each \( SRC_{i} \) is characterized by \( \alpha_{i} \) (the QoS sensitivity parameter of \( SRC_{i} \)) and is requesting for the SPC’s connection characterized by \( \mu \) to download a file.

We will only focus on the cases of a same category SRCs and more specifically QoS sensitive SRCs. Indeed, this case is the hardest one to reach stability since the SRCs requirements are conflicting. In the other possible cases, Algorithm \( A_{dist} \) converges.

The simulations presented take into consideration an extremely gain sensitive SPC (i.e \( \mu = 1 \)) and \( N \) QoS sensitive SRCs. The \( N \) SRCs want to download a file of 1Mbyte. We will consider \( T_{2} = 300sec, \mu = 1, \delta = 0.1, \varepsilon = 0.1, \kappa = 0.1, \Psi = 0.5 \) and \( B_{S} = 20Mb/s \). Since a femto access could support only 8 communications, we will run simulations where \( 2 \leq N \leq 8 \) keeping the same input presented above. In this article, we will present the results only for 4 and 5 SRCs. The first simulation presents a scenario where SRCs have only two strategies (extremely QoS sensitive SRCs). In the second simulation, SRCs have more than two possible strategies. In our simulations, we consider the following strategy notation \( s_{i} = \text{Rev.Th}_{i} \)

4.3.1 Scenario 1 with 5 SRCs

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\(^{3}\)An extremely QoS sensitive SRC is a SRC with \( \alpha = 1 \)
For this scenario, we will as a first step analytically compute the game Nash equilibriums. To do so, we will consider the same steps presented in Figure 4 except that the SRC strategy profile is not generated with Algorithm $A_{dist}$: we will consider all the possible SRC strategy profiles and thus fill the SRCs payoff matrix with utilities corresponding to each SRC strategy profile. Figure 5 highlights 10 pure Nash equilibriums circled in red. These Nash equilibriums are detected analytically through the SRCs payoff matrix since SRCs cannot rise utility by an unilateral deviation. Now, we will run the Algorithm $A_{dist}$. First, we will verify whether if it converges and then we will check whether if the point of convergence, if any, is one among the pure Nash equilibriums detected analytically. To do so, we will consider $b = 0.1$ and 1000 iterations. In Figure 6 and 9, each point represents the mean over 15 iterations of respectively SRCs expected gain value and SRCs strategy probability. $A_{dist}$ converges after 780 iterations. Figure 6 shows that the SRCs expected gain stabilize as follows: 
\begin{align*}
\text{Expected gain}(\text{SRC}_1) &= \text{Expected gain}(\text{SRC}_2) = \text{Expected gain}(\text{SRC}_4) = 0.45 \quad \text{and} \quad \text{Expected gain}(\text{SRC}_3) = \text{Expected gain}(\text{SRC}_5) = 0.33.
\end{align*}
In Figure 9, we remark that the convergence point (point where each SRC has a pure strategy) $\Pi^* = (1, 1, 0.9, 1, 0.9)$ matches with one of the pure Nash equilibriums computed analytically.

For a number of SRCs varying from 2 to 8, we have checked by simulations that pure Nash equilibrium

![Figure 5: SRCs Utility Matrix for Scenario 1](image1)

![Figure 6: Variation of SRCs expected gain in scenario 1](image2)
in the game restricted to SRCs is reachable keeping the same input as scenario 1.

The following table summarizes the number of iterations necessary for $A_{dist}$ to converge for $N$ varying from 2 to 8. This result is true for SRCs with only two strategies.

| Number of SRCs | 2  | 3  | 4  | 5  | 6  | 7  | 8  |
|----------------|----|----|----|----|----|----|----|
| Number of iterations | 150 | 300 | 450 | 780 | 800 | 810 | 830 |

Table 1: Number of iterations for $A_{dist}$ convergence

### 4.3.2 Scenario 2 with 4 SRCs

In the following, we will check if the fact of having more than two possible strategies per SRC could effect the results. To do so, we will consider 4 SRCs defined as follows: $\alpha_1 = 0.9$, $\alpha_2 = 0.7$, $\alpha_3 = 1$ and $\alpha_4 = 0.9$. 
6 pure Nash equilibriums are found analytically in the SRCs utility matrix and are the following:

\[ \Pi^* = \{ (1, 1, 0.9, 1, 0.9); (0.9, 0.9, 1, 1); (0.9, 1, 0.9, 1); (0.9, 1, 0.9, 1); (1, 0.9, 0.9, 1); (1, 0.9, 1, 0.9); (1, 1, 0.9, 0.9) \}. \]

For \( A_{\text{dist}} \) algorithm, we will consider \( b = 0.1 \) and 700 iterations. In Figures 8 and 9, each point represents the mean over 15 iterations of respectively SRCs expected gain value and SRCs strategy probability. \( A_{\text{dist}} \) converges after 500 iterations. We notice in Figure 8 that the SRCs expected Gain stabilize as follows:

Expected gain(SRC\(_1\))=Expected gain(SRC\(_2\))=Expected gain(SRC\(_4\))=0.45 and Expected gain(SRC\(_3\))=Expected gain(SRC\(_5\))=0.33

Even with more than two strategies per SRC, \( A_{\text{dist}} \) still converges to a Pure Nash equilibrium. In this simulation, \( \Pi^* = (0.9, 1, 1, 0.9) \) is a pure Nash equilibrium. Figure 9 shows that SRC\(_1\), SRC\(_2\), SRC\(_3\) and SRC\(_4\) needs respectively 175, 200, 410 and 500 iterations to learn the strategy maximizing its gain.

When all the SRCs have pure strategies, we reach a stable state for the game restricted to SRCs. In order to make the system representing this game converge more rapidly, we will propose two solutions: In the first one, we consider that the system is stable if all the SRCs have a strategy with a probability equal to \( p \) (0 < \( p < 1 \)).

If we fix \( p = 0.8 \), the software set up in the user equipment of SRC\(_1\), SRC\(_2\), SRC\(_3\) and SRC\(_4\) needs respectively 90, 90, 200 and 340 initiated connections to learn the strategy maximizing its gain. After 340 iterations, the system is considered as stable. Thus, the number of iterations for \( A_{\text{dist}} \) convergence is reduced by 32%.

The second solution does not reduce the number of iterations for \( A_{\text{dist}} \) convergence, but proposes to reduce its time duration (could also be seen as the number of requested connections). This solution is based on the fact of triggering the learning process several times per connection requested. This means that for a connection of duration D, the SRC’s software will choose a new strategy following the updated strategy probability vector each \( d=q*D \) slot time (\( q \in [0, 1] \)). Thus, the time duration (the number of requested connections) necessary for \( A_{\text{dist}} \) convergence is reduced by \( q \).

We have focused on the convergence of \( A_{\text{dist}} \) taking into consideration several strategies per SRC and \( 2 \leq N \leq 8 \). We have found that \( A_{\text{dist}} \) always converges to one among the pure Nash equilibriums detected analytically in the SRCs payoff matrix. To conclude, \( A_{\text{dist}} \) permits to learn the game restricted to SRCs’ pure Nash equilibrium whatever the SRCs profiles are.
4.4 Simulation results

Simulations results have shown that the game restricted to SRCs using a distributed learning algorithm converges to a pure Nash equilibrium. We have checked that this result is available for a number of SRCs varying from 2 to 8 for SRCs with exactly 2 strategies or more than 2 strategies. The distributed algorithm converges in a finite number of iterations. Two solutions has been proposed to reduce the number of requested connections necessary for this algorithm convergence. The distributed learning algorithm running in SRCs user equipments gives at convergence the minimum and the maximum amount of bandwidth to be requested by each SRC in Green and Yellow.

5 Conclusion and perspectives

In this article, we investigate the problem of sharing femto access taking a file transfer application as example. Only the competition between SRCs is modeled as a game considering a fixed SPC’s bandwidth split. Our simulations focus on examples where SRCs objectives conflict: SRCs belonging to the same category of QoS sensitive SRCs.

Simulations have proved the efficiency of the Distributed Learning Algorithm: even if each SRC player has only local information, the algorithm always converges to a pure Nash equilibrium.

As a perspective, we will consider the sharing femto access game with several SRCs and several SPCs. The sharing femto access problem will thus be divided into two levels: a first level representing a game restricted to SRCs and a second level representing a game restricted to SPCs. We will study the properties of the second level game to check whether if they match with the game restricted to SRCs’ properties. We will also focus on the convergence time optimization of the algorithm $A_{Dist}$ applied on both SRCs game and SPCs game.

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