Stochastic Game in Remote Estimation Under DoS Attacks

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Abstract—This letter studies remote state estimation under denial-of-service (DoS) attacks. A sensor transmits its local estimate of an underlying physical process to a remote estimator via a wireless communication channel. A DoS attacker is capable to interfere the channel and degrades the remote estimation accuracy. Considering the tactical jamming strategies played by the attacker, the sensor adjusts its transmission power. This interactive process between the sensor and the attacker is studied in the framework of a zero-sum stochastic game. To derive their optimal power schemes, we first discuss the existence of stationary Nash equilibrium for this game. We then present the monotone structure of the optimal strategies, which helps reduce the computational complexity of the stochastic game algorithm. Numerical examples are provided to illustrate the obtained results.

Index Terms—Stochastic game, DoS attack, cyber-physical systems security.

I. INTRODUCTION

CYBER-PHYSICAL systems (CPSs) [1] have attracted much research interests in recent years. Taking advantage of information and communication technology, these systems equip the underlying physical processes with intelligent control which makes the system design and deployment much easier. With a promising future, CPSs, the next generation of engineering systems, have been applied in diverse areas including smart grids, intelligent transportation/architecture, self-driving cars and medical device network.

Despite the dramatic success of CPSs, there is an urgent need to address the safety problems as a result of the close integration of physical systems and the cyber world. Due to the vulnerability of open communication networks, CPSs are easily exposed to cyber attacks. For large-scale CPSs, such as transportation infrastructure and power grid, these attacks may lead to severe economic losses (e.g., traffic congestion and large-area power outage [2]) or even threaten human lives (e.g., Iran’s nuclear centrifuges accident [3]). Cardenas et al. [4] categorized the cyber attacks into two typical classes: deception (integrity) attacks and denial-of-service (DoS) attacks. The former attempts to manipulate the transmitted data packets stealthily, while the latter affects the availability of data by blocking the communication channels. From the attacker’s perspective, how to construct more subtle (or stealthy) attacks with more severe system consequences was studied in many preliminary works. Zhang et al. [5] investigated an energy-constrained attack policy taken by a DoS attacker to degrade the remote estimation accuracy. Teixeira et al. [6] characterized the disastrous attack policy (including replay, zero dynamics and bias injection attacks) in a general attack space. A set of effective countermeasures was developed against replay attacks [7], linear deception attacks [8], and DoS attacks [9].

In this letter, we focus on remote state estimation under DoS attacks. A sensor monitors a physical process and forwards its data to a remote estimator over a communication channel which can be interfered by an intelligent attacker. Our goal is to design an energy-efficient transmission scheme for the sensor to minimize the remote estimation error. We use game-theoretical tools to model and analyze the interaction between the sensor and the attacker. Several recent studies about CPS security under the game-theoretic framework have been carried out [7], [9], [10]. In [7] a finite-horizon zero-sum stochastic game model was employed to capture the interaction between a detector and a replay attacker. The authors used robust game techniques to calculate the non-stationary equilibrium solution, which, however, is more difficult to implement than the stationary one. Zhu and Basar [10] designed an optimal stationary cyber-policy to ensure system security through an infinite-horizon zero-sum stochastic game between a defender and an attacker. As for the Nash equilibria of the aforementioned stochastic games, their existence is easy to prove due to the finiteness of state space or the boundedness of immediate reward functions, and no structural results regarding the associated optimal policies are provided. A preliminary version of parts of the present manuscript [9] investigated a jamming game where the sensor and the attacker possess multiple discrete power levels. Different from [9], here we
study continuous power sets and a general form of the packet-dropout rate, which embeds [9] as a special case. The proof of existence of the optimal solution also becomes more challenging due to the infinite state space and continuous power sets. Furthermore, [9] uses a computational method (Nash Q-learning) to solve the stochastic game numerically, while in this letter, we prove that the optimal strategies belong to a small class possessing certain structural properties. Similar idea has been seen in the sensor scheduling area [5], [11]. However, they focused only on one side, i.e., either the attacker or the defender. Compared with the previous works, our contributions consist of the following:

1) We model the remote estimation problem under strategic DoS attacks by a zero-sum stochastic game with countable states and continuous action sets. The existence of a stationary optimal policy pair for this game is proved via value iteration (Theorem 1).

2) Under suitable conditions, we develop the monotone structure of the optimal solutions for this game (Theorem 2). Furthermore, when the action set for each player consists of finite power levels, the optimal strategy for corresponding player has a threshold-type structure (Section III-D).

The remainder of this letter is organized as follows. Mathematical models of the system are described in Section II. In Section III, a stochastic game is introduced and the main results on the existence of the solution and structural analysis are presented. An example and some concluding remarks are shown in Sections IV and V. The proofs of lemmas are presented in the full version [12].

Notations: \( \mathbb{R}^n \) is the \( n \) dimensional Euclidean space. \( S^n_+ \) is the set of \( n \) positive semi-definite matrices. When \( X \in S^n_+ \), it is written as \( X \succeq 0 \). \( X \succeq Y \) if \( X - Y \in S^n_+ \). \( \mathbb{E} [ \cdot ] \) is the expectation of a random variable and \( \mathbb{E} [ \cdot ] \) is the trace of a matrix. \( |A| \) represents the cardinality of set \( A \). For functions \( f_1, f_2 : S^n_+ \rightarrow S^n_+ \), \( f_1 \circ f_2 \) is defined as \( f_1 \circ f_2 (X) \triangleq f_1 (f_2 (X)) \).

The function \( \delta_{j,k} (\cdot) = \begin{cases} 1, & \text{if } k = j; \\ 0, & \text{otherwise}. \end{cases} \) is the spectrum radius of \( A \) and \( \delta_{1,2} (\cdot) \) represents a diagonal matrix.

II. PROBLEM SETUP

In this section, we introduce mathematical models of the system of interest, see Figure 1.

A. Local Kalman Filter

Consider the following linear time-invariant system:

\[
x_{k+1} = Ax_k + w_k, \quad y_k = Cx_k + v_k,
\]

where \( x_k \in \mathbb{R}^n \) and \( y_k \in \mathbb{R}^m \) represent the system state vector and the sensor measurement at time \( k \), respectively. The noises \( w_k \in \mathbb{R}^n \) and \( v_k \in \mathbb{R}^m \) are assumed to be zero-mean i.i.d Gaussian sequences with \( \mathbb{E} [w_k w_k^T] = \delta_{j,k} Q (Q \geq 0) \), \( \mathbb{E} [v_k v_k^T] = \delta_{j,k} R (R > 0) \), and \( \mathbb{E} [w_k v_k^T] = 0 \) \( \forall j, k \). The initial state \( x_0 \sim \mathcal{N} (0, \Pi_0) \) is uncorrelated with \( w_k \) and \( v_k \). The pair \((A, C)\) is detectable and \((A, \sqrt{Q})\) is stabilizable.

The sensor runs a Kalman filter locally to estimate the state \( x_k \) based on all collected measurements at time \( k \).

Denote the local estimate as \( \hat{x}_k \), i.e., \( \hat{x}_k = \mathbb{E} [x_k | y_0, \ldots, y_k] \). The corresponding estimation error \( e_k \) and the error covariance matrix \( P_k \) are defined as \( e_k \triangleq x_k - \hat{x}_k \) and \( P_k \triangleq \mathbb{E} [e_k e_k^T] | y_0, \ldots, y_k \). These terms are calculated via the standard Kalman filtering algorithm, where the iteration starts from \( \hat{x}_0 = \mu_0 \) and \( P_0 = \Pi_0 \). For notational simplicity, we define the Lyapunov and Riccati operators \( h \) and \( g : S^n_+ \rightarrow S^n_+ \) as \( h(X) \triangleq AXA^T + Q \), \( g(X) \triangleq X - X^{-1}CX^{-1} + R^{-1}CX \).

Due to the detectability and stabilization assumptions, the error covariance \( P_k \) converges exponentially to a unique fixed point \( \bar{P} \) of \( g \circ h \) [13]. Since we consider infinite time horizon, we ignore the transient periods and assume that the Kalman filter at the sensor has entered steady state; i.e., \( P_k = \bar{P}, k \geq 1 \).

To avoid trivial problems, we assume \( A \) is unstable. Define a function \( h^s (\bar{P}) \triangleq h \circ \ldots \circ h (\bar{P}), s \in \{0, 1, \ldots\} \) with \( h^0 (\bar{P}) = \bar{P} \).

As mentioned in [9], the function \( h^s (\bar{P}) \) has the following property.

**Proposition 1:** \( \mathbb{Tr} [h^s (\bar{P})] \) is increasing in \( s \in \{0, 1, \ldots\} \): for \( 0 \leq s_1 < s_2 \), \( \mathbb{Tr} [h^s_1 (\bar{P})] \leq \mathbb{Tr} [h^s_2 (\bar{P})] < \mathbb{Tr} [h^{s_2} (\bar{P})] \).

B. Communication Channel

We assume the channel between the sensor and the estimator is memoryless and it has independent additive white Gaussian noises (AWGN). To measure the non-ideal packet losses, we introduce the conventional packet-error-rate (PER), which is monotonically decreasing with the signal-to-noise-ratio (SNR) for any modulation scheme. An intelligent attacker launches DoS attacks by jamming the channel which reduces the packet arrival rate. Let \( b_k \in \mathbb{E}^t \) and \( a_k \in \mathbb{E}^m \) denote the transmission power of the sensor and the interference power of the attacker at time \( k \), respectively, where \( \mathbb{E}^t \) and \( \mathbb{E}^m \) represent the available power sets for the sensor and the attacker. Define

\[
d(b_k, a_k) \triangleq d(a_k, b_k), \quad y_k \triangleq R_{h_2 a_k + n_0},
\]

where \( d(\cdot) \) is some general form PER depending on the specific modulation used, \( n_0 \) is the power of the additive white channel noise, the parameter \( h_2 \) (\( h_1 \) resp.) is the channel gain from the sensor (the attacker resp.) to the remote estimator, and \( L \) is the spreading gain of the communication system. These channel parameters are assumed to be time-invariant. According to [14], \( d(\cdot) \) is strictly concave and decreasing in \( y_k \). For this erasure channel, the arrival of the packet can be
characterized by a binary random process \( \eta_k \), and \( \eta_k = 0 \) represents the packet loss. From the previous discussion, we have \( P(\eta_k = 0) = d(a_k, b_k) \).

C. Remote State Estimation

Based on the received data packets up to time \( k \), the remote estimator computes its own estimate of \( x_k \), which is denoted by \( \hat{x}_k \) with corresponding error covariance \( P_k \). The estimate \( \hat{x}_k \) is obtained as follows [9]:

\[
\hat{x}_k = \eta_k \hat{x}_k + (1 - \eta_k) A \hat{x}_{k-1}.
\]

Consequently, the recursion of the error covariance \( P_k \) is

\[
P_k \triangleq \eta_k P + (1 - \eta_k) h(P_{k-1}).
\] (3)

Recall that \( P \) is the error covariance in the steady state. According to (3), the possible values that \( P_k \) can take form an infinite set \( \{P, h(P), h^2(P), \ldots \} \).

To simplify the notations, define \( \tau_k \in \mathbb{Z} \) as the holding time:

\[
\tau_k \triangleq k - \max_{0 \leq l \leq k} \{l : \eta_l = 1\},
\]

which represents the intervals between the present moment \( k \) and the most recent time that the data packet has successfully arrived at the remote estimator. By definition, the iteration of the holding time is

\[
\tau_k = \begin{cases} 0, & \text{if } \eta_k = 1, \\ \tau_{k-1} + 1, & \text{otherwise}. \end{cases}
\] (4)

Without loss of generality, we assume \( \eta_0 = 1 \). Then it is straightforward to show that \( P_k = h^k(\bar{P}) \). We assume that \( \eta_k \) is obtained by the sensor based on some short acknowledgement frames (ACKs) up to time \( k \), which are sent back from the estimator through a reliable channel. The ACKs are also known to the attacker via eavesdropping the feedback channel.

D. Problem of Interest

The sensor and the attacker aim to design some energy-efficient transmission/jamming power schemes with opposite goals, i.e., the sensor wishes to minimize the remote estimation error while the attacker tries to maximize it. This interactive decision-making process is analyzed under a stochastic game framework in the next section.

III. Main Results

In this section, a dynamic game framework is introduced to model the strategic interaction between the sensor and the attacker. Notice that we consider infinite state space and continuous action sets for this game. Analyzing the solution of such game is well-known to be difficult and challenging [15]. Besides an existence result, some structural properties of the solution are also provided.

A. Game Model

We introduce a stochastic game which is composed of five tuples [16]: \( G = \langle I, S, A, q, R \rangle \).

1) Player: \( I = \{1, 2\} \) is the set of the players, where \( i = 1 \) represents the attacker, and \( i = 2 \) the sensor. For the subsequent equilibrium analysis, we assume both players are rational.

2) State: \( S = \{0, 1, 2, \ldots \} \) is the state space. We define the state of the game at time step \( k \) as the holding time, i.e., \( s_k \triangleq \tau_k \) and \( s_k \in S \). Note that the state is equivalent to the estimation error covariance \( P_k \).

3) Action: \( A = \bigcap_{i \in I} A_i \) is the joint action set, where \( A_i \) is a compact set denoting the actions available to player \( i \). At time \( k \), the attacker selects the jamming power \( a_k \in A_1 \triangleq [a_{\text{min}}, a_{\text{max}}] \), and the sensor decides the transmission power \( b_k \in A_2 \triangleq [b_{\text{min}}, b_{\text{max}}] \). Let \( \mathcal{P}_i \) denote the space of measures on \( B(A_i) \), the Borel subsets of \( A_i \), endowed with the weak topology (hence it is Polish space, a complete and separable metric space [17]). Denote by \( \pi_k^1 \in \mathcal{P}_1 \) and \( \pi_k^2 \in \mathcal{P}_2 \) mixed strategies for the attacker and the sensor, respectively. The joint action (or pure strategy) at time \( k \) is denoted by \( (a_k, b_k) \).

4) Transition Probability: The transition probability \( q(s_{k+1}|s_k, a_k, b_k) \in [0, 1] : S \times A \rightarrow S \). From (4), \( s_k \) has the Markov property. Let \( m, m' \in S \) and \( (a, b) \in A \), then \( \forall k \geq 0 \),

\[
q(s_{k+1} = m'|s_k = m, a_k = a, b_k = b) = \begin{cases} d(a, b), & \text{if } m' = m + 1; \\ d(a, b) - d(a, b), & \text{if } m' = 0; \\ 0, & \text{otherwise.} \end{cases}
\]

5) Immediate Reward: \( R = \{R_i, i \in I\} \) is the reward set and \( R_i \) represents the immediate reward function for player \( i \) with \( R_i : S \times A \rightarrow \mathbb{R} \). The reward function for the attacker is given by

\[
R_1(m, a, b) = r(m) + \theta(a) + \vartheta(b), \quad m \in S, (a, b) \in A,
\]

where \( r(m) \triangleq \mathbb{E}[h^m(\bar{P})] \) with \( r(0) = \mathbb{E}[h(\bar{P})] \). \( \theta(\cdot) \leq 0 \) is a decreasing function in \( a \) and \( \vartheta(\cdot) \geq 0 \) is an increasing function in \( b \). Notice that the attacker attempts to maximize the state estimation error in an energy-efficient way. More transmission energy consumed by the sensor is also preferred by the attacker. The immediate reward function for the sensor is \( R_2(m, a, b) \triangleq -R_1(m, a, b) \). For simplicity, we ignore the subscription of \( R_1(\cdot) \) and instead represent the immediate reward for the attacker by \( R(m, a, b) \) without ambiguity.

The game is played as follows. Whenever the system is in state \( s_k \) at time \( k \geq 0 \), they independently and simultaneously take actions \((a_k, b_k)\) according to randomized stationary policies to be described in details in the next paragraph. As a consequence, the following happens: the attacker receives an immediate reward \( R(s_k, a_k, b_k) \) (or a cost \(-R(s_k, a_k, b_k)\) is incurred for the sensor simultaneously); the system moves to a new state \( s_{k+1} \) with a transition probability determined by \( q(s_{k+1}|s_k, a_k, b_k) \). The goal of the attacker is to maximize its reward (whereas the sensor aims to minimize its cost) with respect to the discounted performance criterion \( J(\cdot) \), which is defined in (6).

The decision rule for player \( i \) is a sequence of mixed strategies \( \pi^i = \{\pi^i_0, \pi^i_1, \ldots, \pi^i_k, \ldots\} \) with \( \pi^i_k \in \mathcal{P}_i, i \in \{1, 2\} \). Among the admissible strategies for each player, we consider the randomized stationary ones. Denote by \( \Pi_i \) the family of all randomized stationary strategies for player \( i \in \{1, 2\} \) with their stochastic kernels satisfying: for each \( k \geq 0 \) and \( s \in S \), \( \pi^i_k(\cdot|s) \) is a probability measure on \( A_i \), and for every \( D \in \mathcal{B}(A_i) \), \( \pi^i_k(D|s) \) is a Lebesgue measurable function; for
each \( s \in \mathcal{S} \), there is a probability measure \( \pi^i(\cdot | s) \in \mathcal{P}_i \) such that \( \pi^i_0(\cdot | s) = \pi^i_0(\cdot | s) \), \( \forall k \geq 0 \).

Hence, the pair of stationary strategies for the players depends only on the current state \( s \in \mathcal{S} \) and with abuse of notation, the stationary strategy for player \( i \) is denoted by \( \pi^i(\cdot | s) \) with \( \pi^i_0(D(s)) \) representing the probability with which a particular set of action \( D \in \mathcal{B}(\mathcal{A}) \) will be played. As a shorthand notation, for each pair of strategies \( (\pi^1, \pi^2) \in \Pi \triangleq \Pi^1 \times \Pi^2 \), the associated transition probabilities are defined as follows:

\[
q(s' | s, \pi^1, \pi^2) \triangleq \int_A q(s' | s, a, b)\pi^1(da)\pi^2(db | s), \quad s' \in \mathcal{S},
\]

and \( R(s, \pi^1, \pi^2) \) is defined similarly, with \( R(s, a, b) \) in lieu of \( q(s' \mid s, a, b) \). Note that \( R(s, a, b) \) and \( q(s' | s, a, b) \) are continuous on \( \mathcal{A} \), which implies that \( q(s' \mid s, \pi^1, \pi^2) \) and \( R(s, \pi^1, \pi^2) \) are continuous on \( \Pi \).

The accumulated expected reward for the attacker under the discounted criterion is defined as follows:

\[
J_a(m_0, \pi^{1,2}) \triangleq \mathbb{E}^{\pi^{1,2}} \left[ \sum_{k=0}^{\infty} \alpha^k R(s_k, a_k, b_k) | s_0 = m_0 \right],
\]

in which \( m_0 \in \mathcal{S} \) and \( \alpha \in [0, 1) \) is the discount coefficient.

Considering the stationary property, we introduce the solution concept for the stochastic game, a stationary Nash equilibrium (SNE):

**Definition 1:** For the zero-sum stochastic game \( \mathcal{G} \), a stationary policy \( \pi^i \cdot \pi \mid i \in \mathcal{T} \) is a stationary Nash equilibrium if for all players \( i \in \mathcal{T} \), for all \( \pi^i \in \mathcal{P}_i \) and for any initial state \( m_0 \in \mathcal{S} \),

\[
J_a(m_0, \pi^{1,2}) \geq J_a(m_0, \pi^{1,2}, \pi^{2,2}) \geq J_a(m_0, \pi^{1,2}, \pi^{2,2}).
\]

Thus the SNE is a sequence of distribution over actions from which no player is motivated to deviate unilaterally. The stochastic game problem is to find \( (\pi^1, \pi^2) \in \Pi \) to obtain

\[
J_a(s) \triangleq \sup_{\pi^1 \in \Pi^1} \inf_{\pi^2 \in \Pi^2} J_a(s, \pi^1, \pi^2), \quad \forall s \in \mathcal{S}.
\]

The optimal strategies and the value of the game is denoted by \( \pi^1^*, \pi^2^* \) and \( J_a(s) \), respectively.

### B. Relation to a One-Stage Game

For a given state \( s \), the sup-inf problem in (7) is analogous to a one-stage game \( \mathcal{G}' \) (specifically, a two-player zero-sum game on the unit square), in which the expected reward function \( J_a(s, \pi^1, \pi^2) \) is replaced by the utility function \( U(a, b) \). Hence, before discussing the existence and the structural property of the SNE, we introduce some preliminary results for the one-stage game.

First, we define a point of the spectrum [16] of mixed strategy for \( \mathcal{G}' \) as follows.

**Definition 2:** A pure strategy \( z_0 \) for a player is called a point of the spectrum of the mixed strategy \( Z \) if \( \forall \epsilon > 0, \omega \triangleq \lim_{n \to \infty} |Z | < \epsilon | Z | < \epsilon \), the integral \( \int_{z_0} dZ(z) \) is positive.

Note that this definition degenerates to the definition of support when considering finite action set. Based on (7), we define an operator for \( \mathcal{G}' \) to find its game value: \( val(U) = \sup \inf \int_{a,b} U(a, b) d\pi_1(a) d\pi_2(b) \) \((\pi_1 \text{ and } \pi_2 \text{ are the mixed strategies or probability distributions over action sets } A_1 \text{ and } A_2, \text{ respectively}) \). Here, we have the following properties for \( \mathcal{G}' \).

**Lemma 1:** For the two-player zero-sum game \( \mathcal{G}' \) on the unit square, we have

1. If one player possesses a pure optimal strategy \( \pi^i \), the other player also plays a pure optimal strategy: \( val(U) = min U(a^*, b) \);
2. If the utility function \( U(a, b) \) is continuous in both variables, for a pair of arbitrary optimal strategies \( (\pi^1_*, \pi^2_*) \), and for any \( a_0 (b_0) \) resp., a point of the spectrum of \( \pi^1_*(\pi^2_* \text{ resp.}) \), \( val(U) = U(a_0, \pi^2_*) = U(\pi^1_*, b_0) \).

Next, we illustrate the connection between the stochastic game \( \mathcal{G} \) and \( \mathcal{G}' \) via value iteration method. Let \( \mathcal{K} \) be the set of all real-valued functions on \( \mathcal{S} \). Define the operator \( C : \mathcal{S} \times \mathcal{A} \times \mathcal{K} \to \mathbb{R} \) as

\[
C(s, a, b, f) \triangleq \mathbb{E}[f(s_{k+1}) | s_k = s, a_k = a, b_k = b] = d(a, b) f(s_{k+1}) = s + 1 + d(a, \pi^2 f(s_{k+1}) = 0),
\]

where \( \pi^2 \) is the packet-dropout rate when the pair of action \( (a, b) \) is taken. Moreover, define the operator \( W : \mathcal{S} \times \mathcal{A} \times \mathcal{K} \to \mathbb{R} \) as

\[
W(s, a, b, f) \triangleq R(s, a, b) + \alpha C(s, a, b, f).
\]

For given \((s, f)\), we regard \( C(s, f) \) and \( W(s, f) \) as a one-stage game with utility functions \( C(s, a, b, f) \) and \( W(s, a, b, f) \), and similar to (S), \( C(s, \pi^1, \pi^2, f) \) and \( W(s, \pi^1, \pi^2, f) \) are well-defined. Denote by \( T_a(f) : \mathcal{K} \to \mathcal{K} \) the operator associated with the stochastic game \( \mathcal{G} \), that is, \( T_a(f) = val(W(s, f), \forall s \in \mathcal{S} \). The property of this operator \( T_a \) is shown in Lemma 2.

**Assumption 1:** The maximum packet-dropout rate and the system matrix \( A \) satisfy that \( d(A_{\text{max}}, b_{\text{min}})^2 A < 1 \).

Notice that this type of assumption is common in state estimation problem with intermittent observations [18]. For unstable systems, if the condition is not satisfied, the attacker can choose to attack with a certain jamming power constantly to gain an unbounded expected error covariance (i.e., the attacker dominates this game), thus there exists no equilibrium. A statement and proof of the equilibrium existence result are demonstrated in Theorem 1 and Lemma 2 below.

**Lemma 2:** Suppose Assumption 1 holds, then

1. \( J_a(s) \) is the unique solution to the optimality equation, i.e., \( J_a(s) = T_a J_a(s) \);
2. Any stationary policy pair \( (\pi^1, \pi^2) \) achieving \( val(W(s, J_a(s))) \) is optimal for the game \( \mathcal{G} \);
3. For any initial value function \( f(s) \in \mathcal{K} \), then \( T_{\alpha f}(f(s)) \) is a convergent sequence in \( \mathcal{K} \) and \( \lim_{n \to \infty} T_{\alpha f}(f(s)) = J_a(s) \).

**Theorem 1:** There exists a SNE for the attacker-sensor game \( \mathcal{G} \) if Assumption 1 is satisfied, and for each state \( s \), it is a NE solution to a one-stage game with utility function \( W(s, a, b, J_a(s)) \).

The proof for this theorem follows directly from Lemma 2. Furthermore, Lemma 2 implies that the \( \alpha \)-discounted value iteration algorithm converges to the unique point (i.e., the game value). Intuitively speaking, Assumption 1 restricts the
\[ \Delta_1 \triangleq W(m, a_2; v(\cdot|m), J_a) - W(m, a_1; v(\cdot|m), J_a) - [W(m - 1, a_2; v(\cdot|m - 1), J_a) - W(m - 1, a_1; v(\cdot|m - 1), J_a)] < 0. \]

\[ \Delta_2 \triangleq W(m, \mu(\cdot|m), b_2, J_a) - W(m, \mu(\cdot|m), b_1, J_a) - [W(m - 1, \mu(\cdot|m - 1), b_2, J_a) - W(m - 1, \mu(\cdot|m - 1), b_1, J_a)] > 0. \]

\[ \Delta_1 = \mathbb{E}^{v(\cdot|m)}[R(m, a_2, b) + \alpha C(m, a_2, b, J_a) - R(m, a_1, b) - \alpha C(m, a_1, b, J_a)] \]

\[ - \mathbb{E}^{v(\cdot|m - 1)}[R(m - 1, a_2, b) + \alpha C(m - 1, a_2, b, J_a) - R(m - 1, a_1, b) - \alpha C(m - 1, a_1, b, J_a)] \]

\[ = \alpha [J_a(m + 1) - J_a(0)] \mathbb{E}^{v(\cdot|m)}[d(a_2, b) - d(a_1, b)] - \alpha [J_a(m) - J_a(0)] \mathbb{E}^{v(\cdot|m - 1)}[d(a_2, b) - d(a_1, b)]. \]

\[ W(m, a_1, b_2, J_a) - W(m, a_1, b_1, J_a) - [W(m - 1, a_2, b_2, J_a) - W(m - 1, a_2, b_1, J_a)] \]

\[ = \alpha [d(a_1, b_2) - d(a_1, b_1)] [J_a(m + 1) - J_a(0)] - \alpha [d(a_2, b_2) - d(a_2, b_1)] [J_a(m) - J_a(0)]. \]

Theorem 2: Suppose Assumption 2 holds, then any of the SNE \( \{\mu, v\} \) of the attacker-sensor game is (partially) nondecreasing monotone for \( s \geq s_0 \).

Proof: First, suppose the optimal strategy \( v \) is monotone nondecreasing. In order to prove the monotonicity of \( \mu \), it is sufficient to verify \( \Delta_1 < 0 \) in (10), as shown at the top of this page, for any \( a_1 > a_2 \) and \( m \in S \). Define \( \delta_1(a_1, a_2, b) = d(a_2, b) - d(a_1, b) < 0. \) One easily obtains that \( \partial \delta_1(a_1, a_2, b) < 0 \) since \( d(a, b) \) is concave in \( y(a, b) \). As \( b^{\inf}(v(m)) \geq b^{\sup}(v(m)) \), \( \delta_1^{\sup}(a_1, a_2, b; v, m) \geq \delta_1^{\inf}(a_1, a_2, b; v, m) \). Hence, \( \mathbb{E}^{v(\cdot|\cdot)}[\delta_1(a_1, a_2, b) \leq \mathbb{E}^{v(\cdot|\cdot)}[\delta_1(a_1, a_2, b) < 0 \). Based on Lemma 3, \( J_a(m + 1) - J_a(0) > J_a(m) - J_a(0) > 0 \) and it follows that \( \Delta_1 < 0 \).

Next, we establish the monotonicity of \( v \) via checking a sufficient condition for \( \Delta_2 > 0 \) as mentioned previously. For any \( a_1, a_2 \) and \( b_1 > b_2 \), we have (11), as shown at the top of this page. Define \( \delta_2(b_1, b_2, a) = d(a, b_2) - d(a, b_1) > 0 \) and we have \( \delta_2(b_1, b_2, a) = \frac{\delta_2(b_1, b_2, a)}{\delta_2(b_1, b_2, a)} < 0 \). If (11) is positive, \( J_a(m + 1) - J_a(0) > \delta_2(b_1, b_2, a) \) should be satisfied. Define \( \delta_3(a_1, a_2, b_1, b_2) = \delta_3(b_1, b_2, a) - \delta_2(b_1, b_2, a) \) in which \( a_1, a_2 \in A_1 \), \( b_1, b_2 \in A_2 \) and \( b_1 \geq b_2 \). Since \( \delta_3(\cdot) \) is continuous on a compact set with removable discontinuous points, according to the extreme value theorem the function \( \delta_3(\cdot) \) has an upper bound, which is denoted by \( \delta^{\max} > 1 \). Hence, we obtain a sufficient condition for the monotonicity structure of optimal strategies \( \{\mu, v\} \), that is, \( J_a(m + 1) - J_a(0) > \delta^{\max} \). According to Lemma 3, this inequality holds for \( m \geq m_0 \) with \( c_0 = \delta^{\max} \).

The special structure of the optimal policy pair \( \{\mu, v\} \) helps reduce the computational complexity of the stochastic game algorithm significantly. From previous discussions, the optimal SNE \( \{\mu, v\} \) for \( G \) follows the monotonicity when \( s \geq s_0 \); however, the structure of SNE is irregular for \( s < s_0 \).

D. Discussion of Discrete Power Levels

Next, we demonstrate the structure of \( \{\mu, v\} \) for some special cases. Without loss of generality, \( s_0 \) is assumed to be zero. Consider the scenario where the action space \( A_i, i \in I \) is discretized with finite power levels. According to Lemma 1 (1), \( \mu(\cdot|s_1) \) and \( v(\cdot|s_2) \) are mixed strategies iff \( s_1 = s_2 \) since \( \mu(\cdot|s_1), v(\cdot|s_2) \) are NE for the one-stage game with utility function \( W(s, J_a) \). Moreover, based on Def. 3, it follows that the randomization of the monotone nondecreasing stationary
strategy $\nu$ (resp.) is over no more than $\min(|A_1, A_2|) - 1$ states. Assume there are only two actions for each player (i.e., $A_1 = \{a_{\text{min}}, a_{\text{max}}\}$ and $A_2 = \{b_{\text{min}}, b_{\text{max}}\}$) and Assumption 2 is satisfied. Then a SNE for $G$ is constructed with the threshold structure: $\mu(|s) = \begin{cases} (1, 0), & \text{if } s < s_1; \\ (p_1, p_1), & \text{if } s = s_1; \\ (0, 1), & \text{otherwise}, \end{cases}$ and $\nu(|s) = \begin{cases} (p_2, p_2), & \text{if } s = s_2; \\ (0, 1), & \text{otherwise}, \end{cases}$ satisfy either $s_1 = s_2$ or $p_1 = p_2 = 1$.

IV. SIMULATION

In this section, we illustrate the structural equilibrium result with an example arising in a collision avoidance system. Consider the remote state estimation of relative distance and relative speed between two unmanned-ground-vehicles (UGVs) [20], which is based on noisy measurements of the distance between them. This is a simplified version of navigation, as we here only focus on one directional motion. Define the state vector consisting of distance $L_k$ and velocity $V_k$ as $x_k = [L_k, V_k]^T$. The state equation described in (1) is, for discrete time with sampling period $T$, $x_{k+1} = \begin{bmatrix} 1 (1 + \frac{\xi}{2})T & \xi + w_k, \end{bmatrix}$ in which $\xi$ is the ratio of the acceleration to the velocity (i.e., $V_{k+1} - V_k = \xi V_k$). The measurement is imperfect, i.e., $y_k = [0 \ 1]x_k + v_k$. Consider the following parameters $\xi = 0.25, T = 0.5, Q = \text{diag}(0.5, 0.5), R = 0.5$. Notice that the two UGVs transmit local estimates to the remote estimator through a fading channel, which is vulnerable to DoS attacks. The energy levels are $A_1 = [0.6 \ 0.7]$ and $A_2 = [3 \ 4]$. The channel noise is 0.5 and the packet-dropout rate (notice that PER follows $d(\gamma) = \gamma^{-\frac{1}{2}}$) is $D = \begin{bmatrix} 0.61 \ 0.52 \\ 0.63 \ 0.55 \end{bmatrix}$ where $D(i, j)$ represents PER under the $i$-th jamming power level and the $j$-th transmission power level. As for the discounted criterion, $\alpha = 0.96, \theta(a) = -a$ and $\theta(b) = 2b$. By calculation, we have $c_0 = 1.04, c_1 = 0.09$ and $r(0) = 2.79$. It is easy to verify that Assumption 1 is satisfied and Assumption 2 holds for $s_0 = 0$. We apply the Nash-Q learning algorithm to obtain SNE for this game. We summarize the optimal stationary strategies for each player in Figure 2: the optimal transmission strategy for the sensor is to send packets with minimum power 3 under states $s = 0$ and use power 4 for state $s \geq 1$; while the attacker adopts jamming power 0.6 when $s \leq 3$ and 0.7 for other states. This demonstrates the threshold-type strategies for the attacker-sensor game $G$ with discrete action sets.

V. CONCLUSION

This letter studied remote estimation under strategic DoS attacks, which is formulated under a stochastic game framework. It was shown that the SNE possesses some special structures. In particular, when the actions sets are discrete, a threshold-type strategy can be obtained, which helps design algorithm to calculate optimal strategies with improved computation efficiency.

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