

Energy and Mean-Payoff Games with Imperfect Information ^{*}

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Abstract. We consider two-player games with imperfect information and quantitative objective. The game is played on a weighted graph with a state space partitioned into classes of indistinguishable states, giving players partial knowledge of the state. In an energy game, the weights represent resource consumption and the objective of the game is to maintain the sum of weights always nonnegative. In a mean-payoff game, the objective is to optimize the limit-average usage of the resource. We show that the problem of determining if an energy game with imperfect information with *fixed* initial credit has a winning strategy is decidable, while the question of the existence of *some* initial credit such that the game has a winning strategy is undecidable. This undecidability result carries over to mean-payoff games with imperfect information. On the positive side, using a simple restriction on the game graph (namely, that the weights are visible), we show that these problems become EXPTIME-complete.

1 Introduction

Mean-payoff games (MPG) are two-player games of infinite duration played on (directed) weighted graphs. Two players move a pebble along the edges of the graph. The player owning the current state chooses an outgoing edge to a successor state, resulting in an infinite path in the graph called a play. The objective of Player 1 is to maximize the average weight of the edges traversed in the play, while Player 2 tries to minimize this value (hence, the game is zero-sum).

The algorithmics of MPG has been studied since the end of the seventies [12, 24] and still attracts a large interest for several reasons. First, the problem of deciding the winner in MPG has a remarkable status: it is known to be in the intersection of the classes NP and coNP [12], yet no polynomial algorithm is known for solving it. This

^{*} This research was supported by the projects: (i) Quasimodo: “Quantitative System Properties in Model-Driven-Design of Embedded Systems”, <http://www.quasimodo.aau.dk>, (ii) Gasics: “Games for Analysis and Synthesis of Interactive Computational Systems”, <http://www.ulb.ac.be/di/gasics/>, (iii) Moves: “Fundamental Issues in Modeling, Verification and Evolution of Software”, <http://moves.ulb.ac.be>, a PAI program funded by the Federal Belgian Government, and (iv) GNCS-10, project of the Italian National Group for Scientific Computing (GNCS-INdAM).

problem has tight connection (through polynomial-time reductions) with important theoretical questions about logics and games, such as the μ -calculus model-checking, and solving parity games [13, 14, 17, 18]. Second, quantitative objectives in general are gaining interest in the specification and design of reactive systems [8, 5, 11], where the weights represent resource usage (e.g., energy consumption or network usage); the problem of controller synthesis with resource constraints requires the solution of quantitative games [20, 6, 1, 3]. Finally, mean-payoff games are log-space equivalent to energy games (EG) where the objective of Player 1 is to maintain the sum of the weight (called the energy level) positive, given a fixed initial credit of energy. This result leads to faster pseudo-polynomial time algorithms for solving mean-payoff games [4, 10].

The previous works on MPG and EG make the assumption that the game is of *perfect information*: the players have complete knowledge of the history of the play up to the current state. However, for applications in controller synthesis, it is often more appropriate that the players have partial knowledge (e.g., because the private variables of other players are not visible, or because the sensors have poor accuracy). In this paper, we consider mean-payoff and energy games with *imperfect information*. The game graph is given with a coloring of the state space that defines equivalence classes of indistinguishable states called observations [23, 7], and the strategies are observation-based (i.e., they rely on the past sequence of observations rather than states). Interestingly, we show that observation-based strategies may require infinite memory for mean-payoff games, while finite memory is sufficient for energy games, in contrast with games of perfect information where memoryless strategies suffice in both cases.

We consider the following decision problems on a weighted colored graph: (i) for MPG, given a threshold ν , decide if Player 1 has an observation-based strategy to ensure a mean-payoff value at least ν ; for EG, (ii) given a *fixed* initial credit, decide if Player 1 has an observation-based strategy to maintain the energy level always positive; and (iii) if the initial credit is *unknown*, decide if there exists an initial credit such that Player 1 wins. Our results can be summarized as follows.

First, we show that energy games with fixed initial credit are decidable. The argument is based on the existence of a well quasi order on the infinite set of play prefixes, which gives a bound on the depth of unraveling of the game graph needed to decide the problem. The size of this bound gives non-primitive recursive complexity to our procedure. Beside establishing the existence of finite-memory strategies for energy games, this result also contrasts with the case of energy games with finite duration where the objective of Player 1 is to stop the game after finitely many steps with a positive energy level. There, even the fixed initial credit problem for blind games¹ is undecidable, using the note after Corollary 3.8 in [19].

Next, we show that for games with imperfect information (and even for blind games), both energy games with unknown initial credit, and mean-payoff games are undecidable, using reductions from the halting problem for two-counter machines. For energy games, since the problem with fixed initial credit is decidable, it shows that the problem with unknown initial credit is r.e. but not co-r.e. For mean-payoff games, we show that the problem is neither r.e. nor co-r.e. using a reduction from the complement

¹ Blind games have a single observation (i.e., all states have the same color). They correspond to solving universality questions on nondeterministic automata.

of the halting problem for two-counter machines. This second reduction however requires at least two observations (or two colors) in the game. This is the first example of a quantitative objective for which games with imperfect information are undecidable while games with perfect information are decidable. Note that this cannot happen for qualitative Borel objectives, because games of imperfect information then reduce to games with perfect information [7]. As a corollary of our results, we obtain the undecidability of universality and language inclusion for quantitative languages defined by mean-payoff conditions [6].

Finally, we identify a class of MPG and EG for which the decision problems are EXPTIME-complete. This class corresponds to the assumption that the weights are visible to the players, a reasonable restriction in the context of controller synthesis (if each process can observe its own energy level). The algorithmic solution of this class of games relies on a generalization of the classical subset construction that maintains the knowledge of Player 1 along the play [23, 7]. On the way, we also obtain that exponential memory is sufficient to win, and we recover the nice property that MPG and EG with imperfect information and visible weights are log-space equivalent.

2 Definitions

Games. A *weighted game with imperfect information* (or simply a *game*) is a tuple $G = \langle Q, q_0, \Sigma, \Delta, w, \text{Obs} \rangle$, where Q is a finite set of states, $q_0 \in Q$ is the initial state, Σ is a finite alphabet, $\Delta \subseteq Q \times \Sigma \times Q$ is a labeled total transition relation, i.e. for all $q \in Q$ and $\sigma \in \Sigma$, there exists $q' \in Q$ such that $(q, \sigma, q') \in \Delta$; $w : \Delta \rightarrow \mathbb{Z}$ is a weight function, and $\text{Obs} \subseteq 2^Q$ is a set of observations that partition the state space. For each state $q \in L$, we denote by $\text{obs}(q)$ the unique observation $o \in \text{Obs}$ such that $q \in o$; and for $s \subseteq L$ and $\sigma \in \Sigma$, we denote by $\text{post}_\sigma^G(s) = \{q' \in Q \mid \exists q \in s : (q, \sigma, q') \in \Delta\}$ the set of σ -successors of s .

We consider the following special cases of interest. We say that the weights are *visible* if $w(q_1, \sigma, q_2) = w(q'_1, \sigma', q'_2)$ for all transitions $(q_1, \sigma, q_2), (q'_1, \sigma', q'_2) \in \Delta$ such that $\text{obs}(q_1) = \text{obs}(q'_1)$, $\text{obs}(q_2) = \text{obs}(q'_2)$, and $\sigma = \sigma'$. A game with *perfect information* is such that $\text{Obs} = \{\{q\} \mid q \in Q\}$, i.e. each state is observable, and a *blind* game is such that $\text{Obs} = \{Q\}$, i.e. all states are indistinguishable. We omit the set Obs in the definition of games of perfect information.

Games are played in rounds in which Player 1 chooses an action $\sigma \in \Sigma$, and Player 2 chooses a σ -successor of the current state.² The first round starts in the initial state q_0 .

A *play* in G is an infinite sequence $\pi = q_0\sigma_0q_1\sigma_1\dots$ such that $(q_i, \sigma_i, q_{i+1}) \in \Delta$ for all $i \geq 0$. The prefix up to q_n of the play π is denoted by $\pi(n)$, and its last element is $\text{Last}(\pi(n)) = q_n$. The set of plays in G is denoted $\text{Plays}(G)$ and the set of corresponding prefixes is written as $\text{Pref}(G)$. The *observation sequence* of π is the sequence $\text{obs}(\pi) = \text{obs}(q_0)\sigma_0\text{obs}(q_1)\sigma_1\dots$ and the (finite) observation sequence $\text{obs}(\pi(n))$ of $\pi(n)$ is the prefix up to $\text{obs}(q_n)$ of $\text{obs}(\pi)$.

² For games of perfect information, this definition is equivalent to the classical setting where the state space is partitioned into Player 1 states and Player 2 states, and the player owning the current state chooses the successor.

The *energy level* of a play prefix $\rho = q_0\sigma_0q_1 \dots q_n$ is $\text{EL}(\rho) = \sum_{i=0}^{n-1} w(q_i, \sigma_i, q_{i+1})$, and the *mean-payoff value* of a play π is either $\overline{\text{MP}}(\pi) = \limsup_{n \rightarrow \infty} \frac{1}{n} \cdot \text{EL}(\pi(n))$ or $\underline{\text{MP}}(\pi) = \liminf_{n \rightarrow \infty} \frac{1}{n} \cdot \text{EL}(\pi(n))$.

Strategies. A *strategy* (for Player 1) in G is a function $\alpha : \text{Prefs}(G) \rightarrow \Sigma$. A strategy α for Player 1 is called *observation-based* if for all prefixes $\rho, \rho' \in \text{Prefs}(G)$, if $\text{obs}(\rho) = \text{obs}(\rho')$, then $\alpha(\rho) = \alpha(\rho')$, and it is called *memoryless* if $\alpha(\rho \cdot q) = \alpha(\rho' \cdot q)$ for all $\rho, \rho' \in (Q\Sigma)^*$ and $q \in Q$. Memoryless strategies are best viewed as functions $\alpha : Q \rightarrow \Sigma$. A prefix $\rho = q_0\sigma_0q_1 \dots q_n \in \text{Prefs}(G)$ is *consistent* with α if $\sigma_i = \alpha(\pi(i))$ for all $i \geq 0$. An *outcome* of α is a play whose all prefixes are consistent with α .

A strategy α has *finite-memory* if it can be encoded by a deterministic Moore machine $\langle M, m_0, \alpha_u, \alpha_n \rangle$ where M is a finite set of states (the memory of the strategy), $m_0 \in M$ is the initial state, $\alpha_u : M \times Q \rightarrow M$ is an update function, and $\alpha_n : M \rightarrow \Sigma$ is a next-action function. In state $m \in M$, the strategy plays the action $\alpha_n(m)$, and when Player 2 chooses the next state q of the game, the internal state is updated to $\alpha_u(m, q)$. Formally, the strategy α defined by $\langle M, m_0, \alpha_u, \alpha_n \rangle$ is such that $\alpha(\rho) = \alpha_n(\hat{\alpha}_u(m_0, q_0 \dots q_n))$ for all $\rho = q_0\sigma_0q_1 \dots q_n \in \text{Prefs}(G)$, where $\hat{\alpha}_u$ extends α_u to sequences of states as follows: $\hat{\alpha}_u(m, \epsilon) = m$ and $\hat{\alpha}_u(m, q_0 \dots q_n) = \hat{\alpha}_u(\alpha_u(m, q_0), q_1 \dots q_n)$ for all $m \in M$ and $q_1, \dots, q_n \in Q$.

Objectives. An *objective* for G is a set ϕ of infinite sequences of states and actions, that is, $\phi \subseteq (Q \times \Sigma)^\omega$. A strategy α of Player 1 is *winning* for ϕ if $\pi \in \phi$ for all outcomes π of α . We consider the following objectives.

- *Safety objectives.* Given a set $\mathcal{T} \subseteq Q$ of safe states, the safety objective $\text{Safe}_G(\mathcal{T}) = \{q_0\sigma_0q_1\sigma_1 \dots \in \text{Plays}(G) \mid \forall n \geq 0 : q_n \in \mathcal{T}\}$ requires that only states in \mathcal{T} be visited.
- *Energy objectives.* Given an initial credit $c_0 \in \mathbb{N}$, the energy objective $\text{PosEnergy}_G(c_0) = \{\pi \in \text{Plays}(G) \mid \forall n \geq 0 : c_0 + \text{EL}(\pi(n)) \geq 0\}$ requires that the energy level be always positive.
- *Mean-payoff objectives.* Given a threshold $\nu \in \mathbb{Q}$, and $\sim \in \{>, \geq\}$, the mean-payoff objectives $\text{MeanPayoffSup}_G^\sim(\nu) = \{\pi \in \text{Plays}(G) \mid \overline{\text{MP}}(\pi) \sim \nu\}$ and $\text{MeanPayoffInf}_G^\sim(\nu) = \{\pi \in \text{Plays}(G) \mid \underline{\text{MP}}(\pi) \sim \nu\}$ require that the mean-payoff value be at least ν (resp., greater than ν).

When the game G is clear from the context, we omit the subscript in objective names. Mean-payoff objectives defined with $\sim \in \{<, \leq\}$ are obtained by duality since $\limsup_{i \rightarrow \infty} u_i = -\liminf_{i \rightarrow \infty} -u_i$.

We consider the following decision problems:

- The *fixed initial credit problem* asks, given an energy game G and an initial credit c_0 , to decide whether there exists a winning observation-based strategy for the objective $\text{PosEnergy}(c_0)$.
- The *unknown initial credit problem* asks, given an energy game G , to decide whether there exist an initial credit c_0 and a winning observation-based strategy for the objective $\text{PosEnergy}(c_0)$.

- The *threshold problem* asks, given a mean-payoff game G , a threshold $\nu \in \mathbb{Q}$, and $\sim \in \{>, \geq\}$, to decide whether there exists a winning observation-based strategy for one of the mean-payoff objective $\text{MeanPayoffSup}_{\tilde{G}}(\nu)$ or $\text{MeanPayoffInf}_{\tilde{G}}(\nu)$.

Remark 1. The objectives $\text{MeanPayoffSup}^{\sim}(\nu)$ and $\text{MeanPayoffInf}^{\sim}(\nu)$ are equivalent for games with perfect information: Player 1 has a strategy to win according to $\text{MeanPayoffSup}^{\sim}(\nu)$ if and only if he has a strategy to win according to $\text{MeanPayoffInf}^{\sim}(\nu)$. However, the definitions are not equivalent for games with imperfect information.

As an example, consider the blind game of Fig. 1. All states are indistinguishable, and an initial nondeterministic choice determines the state q_1 or q'_1 in which the game will loop forever.

We claim that Player 1 has an observation-based winning strategy for the objective $\text{MeanPayoffSup}^{\geq}(0)$, but not for $\text{MeanPayoffInf}^{\geq}(0)$. Note that in blind games, observation-based strategies can be viewed as infinite words. A winning strategy for the limsup version consists in playing sequences of a 's and b 's of increasing length in order to ensure a mean-payoff value $\overline{\text{MP}}$ equal to 0 in both states q_1 and q'_1 . For example, playing sequences of a 's and b 's such that the length of the i -th sequence is i times the length of the prefix played so far. This ensures that in q_1 and q'_1 , for all $i > 0$ there are infinitely many positions such that the average of the weights is greater than $-\frac{1}{i}$, showing that the limsup is 0 in all outcomes.

We show that for every word $w \in \{a, b\}^{\omega}$, the mean-payoff value according to $\overline{\text{MP}}$ is at most $-\frac{1}{2}$. Let n_i and m_i be the numbers of a 's and b 's in the prefix of length i of w . Either $n_i \leq m_i$ for infinitely many i 's, or $n_i \geq m_i$ for infinitely many i 's. In the first case, the average of the weights (in state q_1) is infinitely often at most $-\frac{1}{2}$. The same holds in the second case using state q'_1 . Therefore the lim inf of the weight averages is at most $-\frac{1}{2}$, and Player 1 has no winning strategy for the mean-payoff objective defined using lim inf and threshold 0.

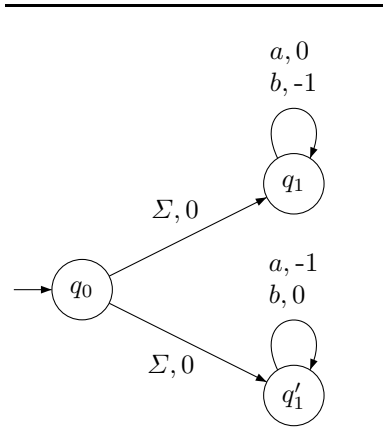


Fig. 1. A blind mean-payoff game

Remark 2. Note that infinite memory is required to achieve mean-payoff value 0 (according to $\overline{\text{MP}}$) in the game of Fig. 1. Indeed, for all finite-memory strategies (which can be viewed as ultimately periodic words), the mean-payoff value of an outcome is $\min\{-\frac{n}{n+m}, -\frac{m}{n+m}\} \leq -\frac{1}{2}$ where n and m are the numbers of a 's and b 's in the cycle of the strategy.

Note also that for finite-memory strategies, the mean-payoff objectives defined using $\overline{\text{MP}}$ and $\underline{\text{MP}}$ lead to equivalent games (see Theorem 6).

3 Energy Games with Imperfect Information

We present an algorithm for solving the fixed initial credit problem, and we show that the unknown initial credit problem is undecidable.

3.1 Fixed initial credit

Fix an energy game $G = \langle Q, q_0, \Sigma, \Delta, w, \text{Obs} \rangle$ and an initial credit $c_0 \in \mathbb{N}$. To solve this energy game, we construct an equivalent safety game of perfect information using the following definitions.

Let \mathcal{F} be the set of functions $f : Q \rightarrow \mathbb{Z} \cup \{\perp\}$. The *support* of f is $\text{supp}(f) = \{q \in Q \mid f(q) \neq \perp\}$. A function $f \in \mathcal{F}$ stores the possible current states of the game G together with their energy level. We say that a function f is *nonnegative* if $f(q) \geq 0$ for all $q \in \text{supp}(f)$. Initially, we set $f_{c_0}(q_0) = c_0$ and $f_{c_0}(q) = \perp$ for all $q \neq q_0$. The set \mathcal{F} is ordered by the relation \preceq such that $f_1 \preceq f_2$ if $\text{supp}(f_1) = \text{supp}(f_2)$ and $f_1(q) \leq f_2(q)$ for all $q \in \text{supp}(f_1)$.

For $\sigma \in \Sigma$, we say that $f_2 \in \mathcal{F}$ is a σ -successor of $f_1 \in \mathcal{F}$ if there exists an observation $o \in \text{Obs}$ such that $\text{supp}(f_2) = \text{post}_\sigma^G(\text{supp}(f_1)) \cap o$ and $f_2(q) = \min\{f_1(q') + w(q', \sigma, q) \mid q' \in \text{supp}(f_1) \wedge (q', \sigma, q) \in \Delta\}$ for all $q \in \text{supp}(f_2)$. Given a sequence $x = f_0 \sigma_0 f_1 \sigma_1 \dots f_n$, let $f_x = f_n$ be the last function in x . Define the safety game $H = \langle Q^H, f_{c_0}, \Sigma, \Delta^H \rangle$ where Q^H is the smallest subset of $(\mathcal{F} \cdot \Sigma)^* \cdot \mathcal{F}$ such that

1. $f_{c_0} \in Q^H$, and
2. for each sequence $x \in Q^H$, if (i) f_x is nonnegative, and (ii) there is no strict prefix y of x such that $f_y \preceq f_x$, then $x \cdot \sigma \cdot f_2 \in Q^H$ for all σ -successors f_2 of f_x .

The transition relation Δ^H contains the corresponding triples $(x, \sigma, x \cdot \sigma \cdot f_2)$, and the game is made total by adding self-loops (x, σ, x) to sequences x without outgoing transitions. We call such sequences the *leaves* of H . Note that the game H is acyclic, except for the self-loops on the leaves.

By Dickson's lemma [9], the relation \preceq on nonnegative functions is a *well quasi order*, i.e., for all infinite sequences $f_1 f_2 \dots$ of nonnegative functions, there exists k, l such that $k < l$ and $f_k \preceq f_l$. Hence the state space Q^H is finite.

Lemma 1. *The game H has a finite state space.*

Proof. By contradiction, assume that Q^H is infinite. By König's lemma, since the transition relation of H is finitely branching, there exists an infinite sequence $f_0 \sigma_0 f_1 \sigma_1 \dots$ such that all its prefixes are in Q^H , and thus all f_i 's are nonnegative and it is never the case that $f_k \preceq f_l$ for $k < l$. This is in contradiction with the fact that \preceq is a well quasi order on nonnegative functions. \square

Define the set of safe states in H as $\mathcal{T} = \{x \in Q^H \mid f_x \text{ is nonnegative}\}$. Intuitively, a winning strategy in the safety game H can be extended to an observation-based winning strategy in the energy game G because whenever a leaf of H is reached, there

exists a \preceq -smaller ancestor that Player 1 can use to go on in G using the strategy played from the ancestor in H . The correctness argument is based on the fact that if Player 1 is winning from state f in H , then he is also winning from all $f' \succeq f$.

Lemma 2. *Let G be an energy game with imperfect information, and let $c_0 \in \mathbb{N}$ be an initial credit. There exists a winning observation-based strategy in G for the objective $\text{PosEnergy}(c_0)$ if and only if there exists a winning strategy in H for the objective $\text{Safe}(\mathcal{T})$.*

Proof. First, assume that α^o is a winning observation-based strategy in the game G for $\text{PosEnergy}(c_0)$. We construct a function $\alpha : (\mathcal{F} \cdot \Sigma)^* \cdot \mathcal{F} \rightarrow \Sigma$ as follows. Given $\rho^H = f_0 \sigma_0 f_1 \dots f_n \in (\mathcal{F} \cdot \Sigma)^* \cdot \mathcal{F}$ such that $f_0 = f_{c_0}$ and f_{i+1} is a σ_i -successor of f_i for all $i \geq 0$, define the observation sequence $\text{obs}(\rho^H) = o_0 \sigma_0 o_1 \dots o_n$ such that $\text{supp}(f_i) \subseteq o_i$ for all $i \geq 0$. It is easy to see that $o_0 = \text{obs}(q_0)$ and that this sequence exists and is unique.

We define $\alpha(\rho^H) = \alpha^o(\rho)$, where $\rho \in \text{Pref}(G)$ is such that $\text{obs}(\rho) = \text{obs}(\rho^H)$. The function α is well defined because such a prefix ρ always exists, and α^o is observation-based.

Consider an infinite sequence $\pi^H = f_0 \sigma_0 f_1 \dots$ consistent with α and such that $f_0 = f_{c_0}$ and f_{i+1} is a σ_i -successor of f_i for all $i \geq 0$. It is easy to show by induction on n that for all $q_n \in \text{supp}(f_n)$, there exists a prefix $\rho = q_0 \sigma_0 q_1 \dots q_n \in \text{Pref}(G)$ consistent with α^o such that $\text{obs}(\rho) = \text{obs}(\pi^H(n))$, and $c_0 + \text{EL}(\rho) = f_n(q_n)$ for all such prefixes ρ . Since $c_0 + \text{EL}(\rho) \geq 0$ for all prefixes ρ of all outcomes of α^o in G , the previous properties imply that all functions f_i are nonnegative. since \preceq is a well quasi order in nonnegative functions, there exist two positions k, l such that $k < l$ and $f_k \preceq f_l$.

Hence, if we define the memoryless strategy α^H in H such that $\alpha^H(\rho^H) = \alpha(\text{Last}(\rho^H))$ for all prefixes $\rho^H \in \text{Pref}(H)$ that contain no leaf of H , then α^H is winning for the objective $\text{Safe}(\mathcal{T})$ in H .

Second, assume that α^H is a winning strategy in the safety game H . We can assume that α^H is memoryless because memoryless strategies suffice for safety objectives. We construct a winning observation-based strategy α^o in G as follows. Given $\rho = q_0 \sigma_0 q_1 \dots q_n \in \text{Pref}(G)$, let $\rho^H = f_0 \sigma_0 f_1 \dots f_n$ such that $f_0 = f_{c_0}$ and f_{i+1} is a σ_i -successor of f_i with $q_{i+1} \in \text{supp}(f_{i+1})$ for all $i \geq 0$. The *stack-prefix* $[\rho^H]$ of ρ^H is obtained as follows. We push the elements of ρ^H onto a stack, and whenever we push a function f_l such that there exists f_k in the stack with $k < l$ and $f_k \preceq f_l$, we remove from the stack the sequence $\sigma_k f_{k+1} \dots f_l$, and we replace the suffix of ρ^H after f_l by the sequence $\sigma_l f'_{l+1} \sigma_{l+1} \dots f'_n$ such that $\text{supp}(f'_{j+1}) = \text{supp}(f_{j+1})$ and (assuming $f'_l = f_k$) f'_{j+1} is a σ_j -successor of f'_j for all $l \leq j < n$. Note that $f'_j \preceq f_j$ for all $l \leq j < n$. The sequence on the stack at the end of this process is the stack-prefix $[\rho^H]$ of ρ^H .

It is easy to show by induction that if ρ is consistent with α^o , then $[\rho^H]$ is consistent with α^H , that $c_0 + \text{EL}(\rho) \geq f_{[\rho^H]}(q_n)$, and that if $\text{obs}(\rho_2) = \text{obs}(\rho)$, then $[\rho_2^H] = [\rho^H]$. Therefore, the strategy α^o in G such that $\alpha^o(\rho) = \alpha^H([\rho^H])$ is observation-based.

Towards a contradiction, assume that α^o is not winning for $\text{PosEnergy}(c_0)$ in G . Then, there exists a finite prefix ρ of an outcome of α^o in G such that $c_0 + \text{EL}(\rho) < 0$

(take the shortest such $\rho = q_0\sigma_0q_1 \dots q_n$). Let $[\rho^H]$ be the stack-prefix obtained by the above construction. It is easy to see that $[\rho^H] = f_0\sigma_0f_1 \dots f_n$ occurs in some outcome of α^H , and therefore $f_n(q_n) \leq c_0 + \text{EL}(\rho) < 0$, i.e., $[\rho^H] \notin \mathcal{T}$ is not a safe state, contradicting that α^H is a winning strategy in the safety game H . \square

By Lemma 2, we get the decidability of the fixed initial credit problem, with non-primitive recursive upper bound since the size of the safety game H is bounded by the Ackermann function [22].

Theorem 1. *The fixed initial credit problem is decidable.*

Our algorithm for solving the initial credit problem has tight connections with the techniques used in the theory of well-structured transition systems [16]. In particular, the (finite) tree of reachable markings is used to decide the existence of an infinite execution in Petri nets from a fixed initial marking. This problem can be reduced to the initial credit problem (with initial credit 0) as follows. Given a Petri net, construct a blind energy game in which Player 1 wins only by playing an infinite sequence of transitions of the Petri net. The game initially chooses a place of the Petri to monitor, and gives weight equal to the value of the initial marking in the monitored place. The effect of each transition on the monitored place is encoded by two edges in the game with weights corresponding to a decrement for the input tokens, followed by an increment for the output tokens in the place. As the game is blind, Player 1 does not know which place is monitored, and therefore has to provide an infinite sequence of fireable transitions (never letting the energy level go below zero in any place), ensuring that it corresponds to an infinite execution in the Petri net. This reduction gives EXPSpace lower bound to the initial credit problem [15]. We do not know of any useful reduction of the initial credit problem to a decidable Petri net problem.

Note that from the proof of Lemma 2, it also follows that finite-memory strategies are sufficient to win energy games.

Corollary 1. *Finite-memory strategies are sufficient to win energy games with imperfect information.*

3.2 Unknown initial credit

We show that the unknown initial credit problem is undecidable by reducing to it the halting problem for deterministic 2-counter Minsky machines. A *2-counter machine* M consists of a finite set of control states Q , an initial state $q_I \in Q$, a final state $q_F \in Q$, a set C of counters ($|C| = 2$) and a finite set δ_M of instructions manipulating two integer-valued counters. Instructions are of the form

$$q : c := c + 1 \text{ goto } q'$$

$$q : \text{if } c = 0 \text{ then goto } q' \text{ else } c := c - 1 \text{ goto } q''.$$

Formally, instructions are tuples (q, α, c, q') where $q, q' \in Q$ are source and target states respectively, the action $\alpha \in \{inc, dec, 0?\}$ applies to the counter $c \in C$. We assume that M is deterministic: for every state $q \in Q$, either there is exactly one instruction

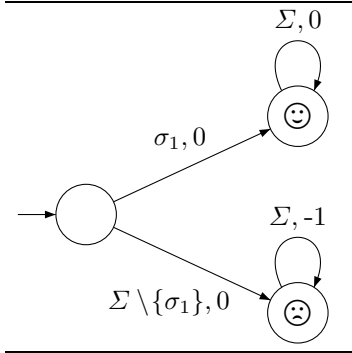


Fig. 2. Gadget to check that the first symbol is $\sigma_1 \in \Sigma$

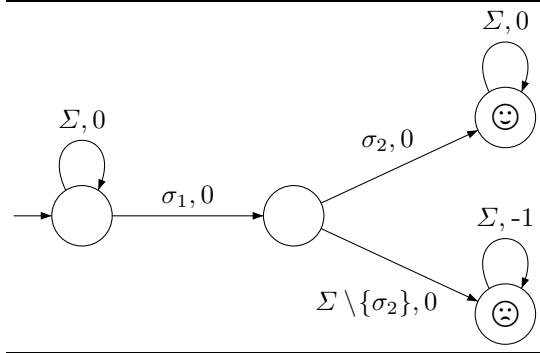


Fig. 3. Gadget to check that every symbol $\sigma_1 \in \Sigma$ is followed by $\sigma_2 \in \Sigma$.

$(q, \alpha, \cdot, \cdot) \in \delta_M$ and $\alpha = inc$, or there are two instructions $(q, dec, c, \cdot), (q, 0?, c, \cdot) \in \delta_M$.

A *configuration* of M is a pair (q, v) where $q \in Q$ and $v : C \rightarrow \mathbb{N}$ is a valuation of the counters. An *accepting run* of M is a finite sequence $\pi = (q_0, v_0)\delta_0(q_1, v_1)\delta_1 \dots \delta_{n-1}(q_n, v_n)$ where $\delta_i = (q_i, \alpha_i, c_i, q_{i+1}) \in \delta_M$ are instructions and (q_i, v_i) are configurations of M such that $q_0 = q_I, v_0(c) = 0$ for all $c \in C, q_n = q_F$, and for all $0 \leq i < n$, we have $v_{i+1}(c) = v_i(c)$ for $c \neq c_i$, and (a) if $\alpha = inc$, then $v_{i+1}(c_i) = v_i(c_i) + 1$ (b) if $\alpha = dec$, then $v_i(c_i) \neq 0$ and $v_{i+1}(c_i) = v_i(c_i) - 1$, and (c) if $\alpha = 0?$, then $v_{i+1}(c_i) = v_i(c_i) = 0$. The corresponding *run trace* of π is the sequence of instructions $\bar{\pi} = \delta_0\delta_1 \dots \delta_{n-1}$.

The *halting problem* is to decide, given a 2-counter machine M , whether M has an accepting run. This problem is undecidable [21].

Theorem 2. *The unknown initial credit problem for energy games with imperfect information is undecidable, even for blind games.*

Proof. Given a (deterministic) 2-counter machine M , we construct a blind energy game, G_M , such that M has an accepting run if and only if there exists an initial credit $c_0 \in \mathbb{N}$ such that Player 1 has a winning strategy in G_M for $\text{PosEnergy}(c_0)$. In particular, a strategy that plays a sequence $\#\bar{\pi}_0\#\bar{\pi}_1 \dots$ (where $\bar{\pi}_i$'s are run traces of M) is winning in G_M if and only if all but finitely many $\bar{\pi}_i$'s are accepting runs of M .

The alphabet of G_M is $\Sigma = \delta_M \cup \{\#\}$. The game G_M consists of an initial non-deterministic choice between several gadgets described below. Each gadget checks one property of the sequence of actions played in order to ensure that a trace of an accepting run in M is eventually played. Since the game is blind, it is not possible to see which gadget is executed, and therefore the strategy has to fulfill all properties simultaneously.

The gadget in Fig. 2 with $\sigma_1 = \#$ checks that the first symbol is a $\#$. If the first symbol is not $\#$, then the energy level drops below 0 no matter the initial credit. The gadget in Fig. 3 checks that a certain symbol σ_1 is always followed by a symbol σ_2 , and it is used to ensure that $\#$ is followed by an instruction $(q_I, \cdot, \cdot, \cdot)$, and that every instruction (q, \cdot, \cdot, q') is followed by an instruction (q', \cdot, \cdot, q'') , or by $\#$ if $q' = q_F$. The

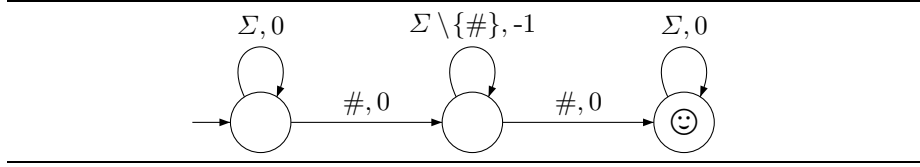


Fig. 4. Gadget to check that # is played infinitely often.

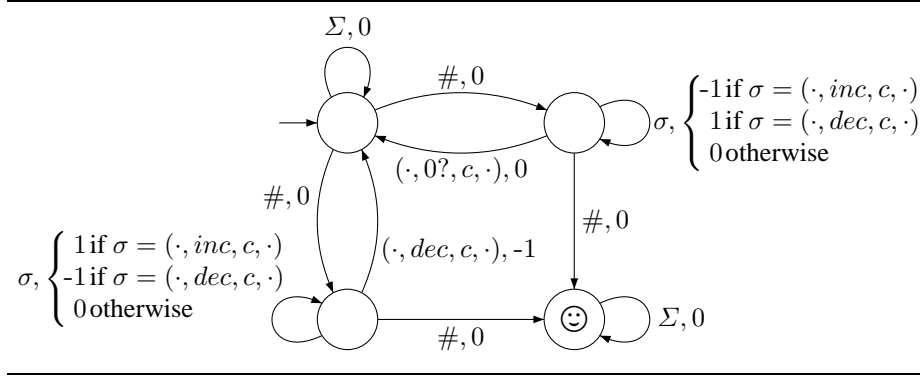


Fig. 5. Gadget to check the zero tests on counter c (assuming σ ranges over $\Sigma \setminus \{\#\}$).

gadget in Fig. 4 ensures that # is played infinitely often. Otherwise, the gadget can guess the last # and jump to the middle state where no initial credit would allow to survive.

Finally, we use the gadget in Fig. 5 to check that the tests on counter c are correctly executed. It can accumulate in the energy level the increments and decrements of a counter c between the start of a run (i.e., when # occurs) and a zero test on c . A *positive cheat* occurs when $(\cdot, 0?, c, \cdot)$ is played while the counter c has positive value. Likewise, a *negative cheat* occurs when (\cdot, dec, c, \cdot) is played while the counter c has value 0. On reading the symbol #, the gadget can guess that there will be a positive or negative cheat by respectively moving to the upper or lower state. In the upper state, the energy level simulates the operations on the counter c with opposite effect, i.e. accumulating the opposite of its value changes. When a positive cheat occurs, the gadget returns to the initial state, thus decrementing the energy level. The lower state of the gadget is symmetric. A negative cheat costs one unit of energy. Note that the gadget has to go back to its initial state before the next #, as otherwise Player 1 wins.

The game G_M has such gadgets for each counter. Thus, a strategy in G_M which cheats infinitely often on a counter would not survive no matter the value of the initial credit.

The correctness of this construction is established as follows. First, assume that M has an accepting run π with trace $\bar{\pi}$. Then, the strategy playing $(\#\bar{\pi})^\omega$ is winning for $\text{PosEnergy}(|\bar{\pi}|)$ because an initial credit $|\bar{\pi}|$ is sufficient to survive in the “ ∞ -many #” gadget of Fig. 4, as well as in the zero-test gadget of Fig. 5 because all zero tests are correct in π and the counter values are bounded by $|\bar{\pi}|$. Second, if there exists a winning

strategy in G_M with some finite initial credit, then the sequence played by this strategy can be decomposed into run traces separated by $\#$, and since the strategy survived in the gadget of Fig. 5, there must be a point where all run traces played correspond to faithful simulation of M with respect to counter values, thus M has an accepting run. \square

4 Mean-payoff Games with Imperfect Information

In this section we consider games with imperfect information and mean-payoff objective. First, we recall that winning strategies may require infinite memory (see Remark 1 and Remark 2).

Theorem 3. *Finite-memory strategies are not sufficient in general to win mean-payoff games with imperfect information.*

We show that mean-payoff games with imperfect information are undecidable, which also shows that language inclusion and universality are undecidable for quantitative languages defined by mean-payoff functions [6].

Theorem 4. *The threshold problem for mean-payoff games with imperfect information and objective $\text{MeanPayoffSup}^>(0)$ (or $\text{MeanPayoffInf}^>(0)$) is undecidable (it is not co-r.e.), even for blind games.*

Proof. We give a reduction from the halting problem for two-counter machines which is similar to the proof of Theorem 2. We adapt the gadgets as follows. We increment by 1 the weights of the gadgets in Fig. 2, 3 and 4. This way, faithful simulations of the machine get mean-payoff value 1, while wrong simulations get value 0. In the gadget of Fig. 5, the symbol $\#$ gets always weight 1, thus rewarding finite run traces. The rest of the gadget is left unchanged.

We claim that Player 1 has a winning strategy if and only if the machine M halts. Indeed, if the machine halts and π is the accepting run, then playing $(\#\bar{\pi})^\omega$ is a winning strategy for Player 1: there is no cheat, so the zero-test gadget either stays in the initial state and performs an increment whenever it sees a $\#$ (i.e., every $|\pi|$ steps), or it tries to detect a cheat and would end up in the sink state. Therefore, this gadget gives a mean-payoff value at least $1/|\pi|$. The modified gadgets in Fig. 2, 3 and 4 also cannot punish Player 1 in any way and thus they give mean-payoff value 1.

To prove the other direction, assume that the machine M does not halt. The sequence played by Player 1 can be decomposed as a word $w = \#\bar{\pi}_1\#\bar{\pi}_2\#\bar{\pi}_3\dots$. If one of the words $\bar{\pi}_i$ is wrong with respect to the state transitions of the machine, or if there are finitely many $\#$'s, then Player 2 uses one of the modified gadgets in Fig. 2, 3 or 4 to ensure mean-payoff value 0. Thus, we can assume that each word $\bar{\pi}_i$ is finite and respects the state transitions. Since M does not halt, in each of the sequences $\bar{\pi}_i$ there must be a cheat, so Player 2 can guess it and choose a run in the gadget of Fig. 5 with negative payoff that cancels out the positive payoff for $\#$. Therefore, the outcome of the game cannot have positive mean-payoff value. \square

The proof of Theorem 4 shows that the threshold problem for mean-payoff games is not co-r.e. We show that the problem is neither r.e. using a reduction from the complement of the halting problem for deterministic two-counter machines. However, the reduction requires at least two observations in the game, and it crucially relies on using non-strict inequality in the objective and on the mean-payoff value being defined using \limsup . The cases of \liminf and blind games remain open.

Theorem 5. *The threshold problem for mean-payoff games with imperfect information and objective $\text{MeanPayoffSup}^{\geq}(0)$ is undecidable (it is not r.e.).*

Proof sketch: we prove this theorem by using another reduction from two-counter machines. The main difference is that Player 1 wins in the constructed game if and only if the machine *does not* halt. Also, in contrary to the previous constructions, this one requires two different observations for Player 1.

We show that the result of Theorem 4 does not depend on the fact that winning observation-based strategies may require infinite memory: the question of the existence of a finite-memory winning strategy in MPG is also undecidable (but obviously r.e.).

Theorem 6. *Let G be a weighted game with imperfect information. A finite-memory strategy α is winning in G for $\text{MeanPayoffSup}^{\geq}(0)$ (and also for $\text{MeanPayoffInf}^{\geq}(0)$) if and only if there exists $c_0 \in \mathbb{N}$ such that α is winning in G for $\text{PosEnergy}(c_0)$.*

Proof. (\Leftarrow) Let α be a finite-memory winning strategy in G defined by the Moore machine $\langle M, m_0, \alpha_u, \alpha_n \rangle$. Consider the graph G_α obtained as the product of G with M , where $(\langle m, q \rangle, \sigma, \langle m', q' \rangle)$ is a transition in G_α if $m' = \alpha_u(m, q)$, $\sigma = \alpha_n(m')$, and (q, σ, q') is a transition in G . All infinite paths in G_α from $\langle m_0, q_0 \rangle$ are outcomes of α in G (if we project out the m -component) and therefore all cycles in G_α reachable from $\langle m_0, q_0 \rangle$ have nonnegative sum of weights. Therefore, this ensures that an initial credit $c_0 = |M| \cdot |Q| \cdot W$ sufficient to win in G for $\text{PosEnergy}(c_0)$, where W is the largest weight in G (in absolute value).

(\Rightarrow) Let α be a finite-memory winning strategy in G for $\text{PosEnergy}(c_0)$. Then $c_0 + \underline{\text{EL}}(\pi(n)) \geq 0$ for all outcomes π of α and all $n \geq 0$. This immediately entails that $\overline{\text{MP}}(\pi) \geq 0$ (and $\underline{\text{MP}}(\pi) \geq 0$). \square

Corollary 2. *The problem of determining if there exists a finite-memory winning strategy in mean-payoff games with imperfect information is undecidable (it is not co-r.e.), even for blind games.*

5 Games with Visible Weights

In this section, we show that energy games with visible weights are decidable using a reduction to energy games of perfect information. The reduction is based on the subset construction used to solve imperfect information games with ω -regular objectives [7]. Intuitively, the subset construction monitors the knowledge of player 1 about the current

state of the play. Because weights are visible, this knowledge is sufficient to define a weight function on the subset construction.

Given a game $G = \langle Q, q_0, \Sigma, \Delta, w, \text{Obs} \rangle$ with visible weights, the *weighted subset construction* of G is the game structure $G^K = \langle Q^K, q_0^K, \Sigma, \Delta^K, w^K \rangle$ with perfect information, such that:

- $Q^K = \{s \subseteq Q \mid s \neq \emptyset \wedge \exists o \in \text{Obs} : s \subseteq o\}$;
- $q_0^K = \{q_0\}$;
- Δ^K contains the transitions (s_1, σ, s_2) such that $s_2 = \text{post}_\sigma^G(s_1) \cap o \neq \emptyset$ for some observation $o \in \text{Obs}$;
- w^K is such that $w^K(s_1, \sigma, s_2) = w(q_1, \sigma, q_2)$ for all $(s_1, \sigma, s_2) \in \Delta^K$ and $(q_1, \sigma, q_2) \in \Delta$ such that $q_1 \in s_1$ and $q_2 \in s_2$. This definition is meaningful because weights are visible.

The correctness of the weighted subset construction for solving energy games is justified by the following lemma.

Lemma 3. *Let G be an energy game with imperfect information and visible weights, and let $c_0 \in \mathbb{N}$ be an initial credit. There exists a winning observation-based strategy in G for the objective $\text{PosEnergy}(c_0)$ if and only if there exists a winning strategy in G^K for the objective $\text{PosEnergy}(c_0)$.*

It follows from Lemma 3 that energy games with visible weights can be solved in EXPTIME, using a pseudo-polynomial algorithm for energy games of perfect information [4, 10]. Such an algorithm is polynomial in the size of the game and in the value of largest weight. The EXPTIME upper bound follows from the fact that the size of G^K is exponential in the size of G , and the largest weight in G^K and G coincide. A matching lower bound can be obtained using a reduction from safety games. Deciding the winner of a safety game with imperfect information is EXPTIME-hard, even if the set of safe states is a union of observations [2]. The reduction to energy games assigns weight 0 to all transitions, and adds self-loops on non-safe states labeled by every action of the alphabet with weight -1 . It is easy to see that a strategy is winning in the safety game if and only if it is winning in the energy game with initial credit 0.

Theorem 7. *The fixed initial credit problem and the unknown initial credit problem for energy games with visible weights are EXPTIME-complete.*

The result of Lemma 3 can be generalized to any objective which depends only on the sequence of weights in the outcomes. In fact, the proof of Lemma 3 shows that there exist mappings from the set of observation-based strategies in G to the set of strategies in G^K (from α^o we construct α^K), and back (from α^K we construct α^o), such that the set of sequences of weights in the outcomes is the same for the two strategies. Therefore, the subset construction can also be used to solve mean-payoff games and we get the following result.

Theorem 8. *The threshold problem for mean-payoff games with visible weights is EXPTIME-complete.*

6 Conclusion

Energy and mean-payoff games are important classes of games that are already well-studied under the hypothesis of perfect information. This paper studies extensions of those games with imperfect information. We have shown that the picture is much more complex under that hypothesis. We have established that, although energy games with known initial credit and imperfect information remain decidable, but EXPSPACE-hard, energy games with unknown credit and mean-payoff games, even restricted to finite memory strategies, are undecidable. To regain decidability, we have shown that weights have to be visible. For this subclass the problems are EXPTIME-complete, furthermore energy games and mean-payoff games are log-space equivalent as in the simpler case of perfect information.

To complete the picture about different versions of mean-payoff games with imperfect information, an open question is the decidability of the threshold problem for the objective $\text{MeanPayoffInf}^{\geq}(0)$.

In games with imperfect information, randomized strategies are sometimes more powerful than pure strategies. For example, reachability objectives may be won with probability 1 (almost-sure winning) while no pure strategy is (surely) winning. Decision problems of interest include the threshold problem for mean-payoff games with imperfect information under almost-sure and positive winning conditions. Note that in the case of energy games, randomized strategies are not more powerful than pure strategies for almost-sure winning because the energy objectives define closed sets in the Cantor topology, and it is known that almost-sure winning coincides with sure winning for closed objectives (such as safety objectives).

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