# Dynamic Computation Offloading for Mobile Cloud Computing: A Stochastic Game-Theoretic Approach

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Abstract—Driven by the growing popularity of mobile applications, mobile cloud computing has been envisioned as a promising approach to enhance computation capability of mobile devices and reduce the energy consumptions. In this paper, we investigate the problem of multi-user computation offloading for mobile cloud computing under dynamic environment, wherein mobile users become active or inactive dynamically, and the wireless channels for mobile users to offload computation vary randomly. As mobile users are self-interested and selfish in offloading computation tasks to the mobile cloud, we formulate the mobile users' offloading decision process under dynamic environment as a stochastic game. We prove that the formulated stochastic game is equivalent to a weighted potential game which has at least one Nash Equilibrium (NE). We quantify the efficiency of the NE, and further propose a multi-agent stochastic learning algorithm to reach the NE with a guaranteed convergence rate (which is also analytically derived). Finally, we conduct simulations to validate the effectiveness of the proposed algorithm and evaluate its performance under dynamic environment.

Index Terms—Mobile cloud computing, multi-user computation offloading, dynamic environment, stochastic game, multi-agent stochastic learning.

# 1 Introduction

**7** ITH the proliferation of smart wireless devices and mobile internet services, more and more mobile applications such as interactive gaming, face recognition, and augmented reality have emerged and drawn increasing interests [2]. These sophisticated applications usually require significant amounts of computation resources and energy consumptions, which, however, cannot be directly afforded by most mobile devices due to their limited computation resources and battery capacities [3], [4]. Therefore, mobile cloud computing, which enables mobile devices to offload their computation tasks to the resource-rich cloud infrastructures (such as Amazon EC2, Microsoft Azure, and Google App Engine) via wireless links, has been envisioned as a promising approach to address this challenge issue [5]. In cloud infrastructure, each mobile device is associated with a system-level cloud clone running a virtual machine that executes mobile applications on behalf of the mobile device [6].

Offloading mobile users' computation tasks to the mobile cloud infrastructure usually involves considerable communication burdens between the cloud and mobile devices, which thus necessitate a careful design of multi-user computation offloading strategy to improve wireless access efficiency [7]. A motivating example

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is as follows. When many mobile devices aggressively offload their computation tasks to a mobile cloud over the same wireless channel, they may generate severe co-channel interference to each other. Such a severe interference leads to lower offloading rates (i.e., mobile users' achievable data rates for sending computation tasks to the mobile cloud over the wireless link) and higher energy consumptions for mobile devices, which consequently compromise the benefit of offloading computation tasks. Therefore, it is very important to achieve an efficient computation offloading coordination when many mobile devices compete for a limited number of wireless channels to offload computation tasks to the mobile cloud infrastructure.

Game theory is a widely adopted mathematical tool to model and analyze complicated decision-making processes among a group of rational decision-makers of conflicting objectives [8], [9], [10], [11], [12]. Since different mobile devices are usually owned by different users, it is natural to adopt game theory to analyze the computation offloading process for multiple mobile users who exploit a common set of wireless channels to offload their computation tasks. Specifically, each user is modeled as a rational game player that observes and reacts to other users' offloading strategies in the best response manner. Such an interactive decision process is expected to reach an equilibrium point (also referred to as Nash Equilibrium, NE), at which no individual user will change its offloading strategy unilaterally. Moreover, by leveraging the intelligence of mobile users, game theory is useful for designing decentralized mechanisms with low complexity, which help to ease the heavy controlling and signaling overhead of complex centralized management [10].

However, applying game theory to model the multi-user computation offloading process should carefully deal with the complex real network environment. Specifically, mobile users may become active or inactive<sup>1</sup> dynamically, and wireless channels are also

1. A mobile user is active if it has a computation task to be executed, while a mobile user is inactive (or silent) if it does not have a computation task to be executed.

time-varying. To capture the dynamics of network environment, in this paper, we adopt a novel stochastic game-theoretic approach to analyze the users' computation offloading decision-making process under dynamic conditions, and then propose a multi-agent stochastic learning algorithm to reach the NE of the stochastic game. The main contributions of this paper are summarized as follows:

- We formulate a stochastic game to model and analyze the multi-user computation offloading problem under dynamic environment, wherein both mobile users' activeness and wireless channel gains are time-varying. To show the existence of NE in the formulated stochastic game, we prove its equivalence to a weighted potential game which has at least one NE. Moreover, we analyze the performance bound of the NE in terms of the system cost and the number of mobile users who can benefit from cloud computing.
- To reach the NE of the formulated stochastic game, we propose a multi-agent stochastic learning algorithm for the multi-user computation offloading under dynamic environment. The proposed algorithm runs in a fully distributed manner without any information exchange, i.e., each user independently adjusts its offloading strategy based on its received action-reward instead of knowing other users' detailed offloading-strategies.
- As an important technical contribution in this paper, we theoretically derive the convergence rate of the multi-agent stochastic learning algorithm. It is technically challenging to prove the convergence property of the designed learning algorithms with multi-user interactions under dynamic environment, and our study here is the first one successfully addressing this issue.

The rest of this paper is organized as follows. In Section II, we give a brief review of the related works. In Section III, our system model is introduced. In Section IV, we propose a stochastic game to investigate the problem of dynamic computation offloading. In Section V, the performance of the NE of the game is analyzed. In Section VI, we propose a multi-agent stochastic learning algorithm to find the NE under dynamic environment. Section VII presents simulation results and discussions. Conclusions are drawn in Section VIII.

# **RELATED WORK**

In the literature, many existing works have studied the computation offloading problem from the perspective of a single mobile user. Rudenko et al. [17] used experimental results to show that computation offloading can save significant energy. In [18], the authors designed an adaptive timeout scheme for computation offloading to improve the energy savings on mobile devices. Wen et al. [6] proposed an optimization scheme for energy-efficient application execution on the cloud-assisted mobile application platform. Huertacanepa and Lee [19] proposed an adaptive application offloading mechanism based on both the current system conditions and the execution history of applications. By invoking the Lyapunov optimization, [20] and [21] studied the dynamic computation offloading policies for minimizing CPU and network energy consumption under real network environment. In [22], the authors modeled the unstable network as an alternating renewal process and proposed an offloading decision model for mobile cloud application.

Only a few works have discussed the computation offloading problem in the multi-user case. Yang et al. [23] proposed a genetic algorithm to solve the partition problem of wireless network intensive task  $\mathcal{T}_i$  to be completed. There exists a wireless access 1536-1233 (c) 2018 IEEE. Personal use is permitted, but republication/redistribution requires IEEE permission. See http://www.ieee.org/publications\_standards/publications/rights/index.html for more information.



Fig. 1. An illustration of the system model (a group of mobile users offload computation tasks to a mobile cloud via a set of available wireless channels. Each mobile user could dynamically change its activeness, and the wireless channels are time-varying).

bandwidth among multiple users, which achieves high throughput of processing the streaming data. In [3], the authors devised a low-complexity heuristic method to perform energy-efficient task offloading for multiuser mobile cloud computing, while satisfying the delay requirements. Sardellitti et al. [4] proposed an iterative algorithm to perform the joint optimization of radio and computational resources for multi-cell mobile-edge computing, under latency and power budget constraints.

The above studies all belonged to the centralized computation offloading mechanisms which did not consider the interactions among multiple self-organizing users when they independently chose their computation offloading strategies. [10], [11], [12], [13], [14], [15], [16] modeled mobile users as self-interested game players and proposed decentralized mechanisms to solve the multi-user computation offloading problems. These previous studies mainly focused on the computation offloading problems under relatively static environment. However, in real network environment, due to dynamic mobile users' activeness and time-varying wireless channels, the utility of each player is dynamically varying, and thus the equilibrium solution of the static game model may never be reached. In this paper, we study the multi-user computation offloading problem with consideration of the dynamics of users' behaviors and time-varying channels, and adopt the theory of stochastic game that accounts for all the possible states of the dynamic process to successfully solve the problem.

The task of achieving NE solutions of the stochastic game in the distributed and dynamic environment is challenging. Most existing algorithms, such as the best (or better) response [24], fictitious play [25], spatial adaptive play [26], and no-regret learning [27] require enormous information exchanges for users' strategy updating and require the environment to be unchanged until reaching convergence of the algorithms. For the distributed and dynamic environment, some efficient algorithms have been proposed by invoking the stochastic learning automata (SLA) [28], [29], [30]. Specifically, the convergence of SLA-based algorithms to NE has been established for coordination games [28] and exact potential games [29], [30]. In this paper, we show the formulated stochastic game is equivalent to a weighted potential game, and then prove the convergence of the designed multi-agent stochastic learning algorithm to the NE of the weighted potential game. Moreover, to the best of our knowledge, our work is the first to establish the convergence rate of the SLA-based algorithm in the distributed and dynamic environment.

#### SYSTEM MODEL

As shown in Figure 1, we consider a group of mobile users  $\mathcal{N} = \{1, 2, \dots, N\}$ , where each user i may have a computationally

TABLE 1 Summation of Used Notations

Notations	Description	Notations	Description
$\mathcal{N}$	set of mobile users	$u_i^0$	payoff function for static game $\mathcal{G}_{0,\Lambda}$
$\mathcal{M}$	set of wireless channels	$u_i$	payoff function for static game $\mathcal{G}_{1,\Lambda}$
$s_i$	user i's offloading strategy	$\bar{u}_i$	payoff function for stochastic game $\mathcal{G}_2$
$\theta_i$	user i's active probability	$\mathcal{A}$	set of active users
$p_i$	user i's transmit power	$s_{\mathcal{A}}$	strategy profile of all active users
$g_{i,o}$	instantaneous channel gain	$s_{\mathcal{A}\setminus\{i\}}$	strategy profile of all active users excluding $i$
$\bar{g}_{i,o}$	expected channel gain	8	strategy profile of all users
$R_i$	user i's data rate	$s_{-i}$	strategy profile of all users excluding i
$I_i$	user i's received interference	$\mathbf{w}_i$	user i's strategy selection probability vector
$V_i^{\text{clo}}$	cloud computing cost	b	learning step-size of the proposed algorithm
$V_i^{\mathrm{loc}}$	local computing cost	$r_i^t$	user $i$ 's action-reward at time $t$

point (AP) through which the mobile users can offload their computation tasks to the cloud center deployed by the telecom operator. Here, the wireless AP could be a WiFi access point, 3G/4G macro-cell or small-cell base station. Suppose that there are M available wireless channels denoted as  $\mathcal{M} = \{1, 2, \ldots, M\}$ . We use  $s_i \in \{0\} \cup \mathcal{M}$  to denote mobile user i's computation offloading strategy. Specifically,  $s_i > 0$  denotes that user i chooses to offload the computation task to the mobile cloud via wireless channel  $s_i$ ; in opposite,  $s_i = 0$  denotes that user i decides to compute its task locally without offloading to mobile cloud. Notice that for each user i, choosing different channels will lead to different offloading rates when it sends computation task to the AP, which consequently yields different costs.

# 3.1 Dynamics of Mobile Users' Activeness and Wireless Channels

Communication systems operate in a time-slotted fashion over time slots of equal duration (e.g., several microseconds or milliseconds [32]). A computation offloading period (e.g., several seconds [10]) usually consists of multiple time slots. In this paper, we consider a general and practical case that mobile users may become active or inactive dynamically within different time slots. Specifically, a mobile user is active if it has a computation task to be executed. Otherwise, the mobile user is inactive. We use the on-off distribution to model mobile user i's activeness, i.e., mobile user i is active (or inactive) with probability  $\theta_i$  (or  $1-\theta_i$ ).

To model the time-varying wireless channels, we assume that the channels between mobile users and the AP follow Rayleigh fading, which is a realistic and widely adopted mobile channel model [33], [34]. Specifically, the instantaneous channel power gain from user i to the AP is given by  $g_{i,o}=(d_{i,o})^{-\alpha}\,\beta_{i,o}$ , where  $d_{i,o}$  is the distance from user i to the AP (for clear presentation, we use "o" to denote the AP),  $\alpha$  is the path loss exponent, and  $\beta_{i,o}$  is the Rayleigh fading factor. Notice that, the instantaneous random coefficient  $\beta_{i,o}$  varies from time slot to time slot.

We consider a more practical model that all system parameters (i.e., channel power gains and the users' active probabilities) are unknown. For convenience of analysis, we define a probability space as  $(\Omega, \mathcal{H}, \mathbb{P})$ , where  $\Omega$  is the sample space over all system states,  $\mathcal{H}$  is a minimal  $\sigma$ -algebra on subsets of  $\Omega$ , and  $\mathbb{P}$  is a probability measure on  $(\Omega, \mathcal{H})$ . Let  $\Lambda$  denote an event in the sample space  $\Omega$ .  $\Theta(\Lambda) = [\boldsymbol{a}(\Lambda), \mathbf{g}(\Lambda)] : \Omega \to 2^N \times \mathbb{R}^N$  is a random vector, where  $\boldsymbol{a} = [a_i]_{\forall i \in \mathcal{N}}$ ,  $a_i \in \{0,1\}$  denotes the user i's state (0 for inactive, and 1 for active) that satisfies the on-off distribution with probability  $\theta_i$ , and  $\mathbf{g} = [g_{i,o}]_{\forall i \in \mathcal{N}}$  follows Rayleigh fading. For better reading, Table 1 summarizes the mainly used notations in this paper.

#### 3.2 Communication Model for Active Mobile Users

To make a clear presentation, we first consider one realization of the stochastic system state, which is denoted by  $\Lambda$ . Given  $\Lambda$ , we define the set of active users as  $\mathcal{A} = \{i \in \mathcal{N} : a_i = 1\}$ . Suppose that user i chooses to offload its computation task to the cloud via wireless channel  $s_i > 0$ . Given the strategy profile  $s_{\mathcal{A}} = [s_i]_{\forall i \in \mathcal{A}}$  of all active mobile users, the uplink data rate of user  $i \in \mathcal{A}$  can be computed by i

$$R_{i}\left(\mathbf{s}_{\mathcal{A}}, \Lambda\right) = B \log_{2}\left(1 + \frac{p_{i}g_{i,o}}{\sum\limits_{j \in \mathcal{A}\setminus\{i\}: s_{j} = s_{i}} p_{j}g_{j,o} + \sigma_{0}}\right), \quad (1)$$

where B is the channel bandwidth,  $p_i$  is the transmit power of user i,  $g_{i,o}$  is the channel gain from user i to the AP, and  $\sigma_0$  denotes the background noise power. As shown in (1), if too many active users choose the same channel to offload their computation tasks to the AP, they may incur severe interference to each other, resulting in low offloading rates.

#### 3.3 Computation Model for Active Mobile Users

We consider that each active user  $i \in \mathcal{A}$  has a computation task  $\mathcal{T}_i$  that needs to be executed either locally on the mobile device or remotely on the telecom cloud through computation offloading. The computation task can be expressed as  $\mathcal{T}_i = (C_i, D_i^{\mathrm{loc}}, D_i^{\mathrm{clo}})$ , where  $C_i$  is the size of all input computation data (e.g., the mobile system settings, the program codes, and the input parameters) involved in the task,  $D_i^{\mathrm{loc}}$  and  $D_i^{\mathrm{clo}}$  are the total number of CPU cycles required to complete the computation task on the mobile device and the telecom cloud, respectively<sup>3</sup>. For the sake of clear presentation, we use the letters "loc" and "clo" to represent LOCal computing and CLOud computing, respectively. The detailed modelings of the computation cost are as follows.

# 3.3.1 Computation Cost When Choosing to Perform Cloud Computing

If active user i chooses to offload its computation task  $\mathcal{T}_i$  to the cloud, it would incur the cost for transmitting the input data to the

- 2. In this paper, we focus on the wireless interference model given in (1) which is widely adopted in the literature. Note that, we can also adopt some media access control protocols (such as CSMA) in which the multiple access among users for the shared spectrum is carried out over the packet level. As shown in [11], the analysis could be very similar to our adopted wireless interference model.
- 3. A mobile user i can obtain the information of  $C_i$ ,  $D_i^{\rm loc}$ , and  $D_i^{\rm clo}$  by applying the methods (e.g., call graph analysis) in [35], [36]. If we consider the related overhead, it would be added just as a constant in the system model, which would not affect the following mathematical analysis. Besides, since the mobile devices and the remote cloud computing servers have different instruction set architectures, the numbers of CPU cycles for the two architectures (i.e.,  $D_i^{\rm loc}$  and  $D_i^{\rm clo}$ ) are different.

this paper. and  $D_{\rm s}^{\rm clo}$ ) are different. 1536-1233 (c) 2018 IEEE. Personal use is permitted, but republication/redistribution requires IEEE permission. See http://www.ieee.org/publications\_standards/publications/rights/index.html for more information.

cloud via wireless access. According to the communication model (1), the transmission time and energy consumption for offloading the input data of size  $C_i$  can be respectively computed by

$$T_{i,1}^{\mathrm{clo}}\left(\boldsymbol{s}_{\mathcal{A}},\boldsymbol{\Lambda}\right) = \frac{C_{i}}{R_{i}\left(\boldsymbol{s}_{\mathcal{A}},\boldsymbol{\Lambda}\right)}, \ \ \mathrm{and} \ \ E_{i}^{\mathrm{clo}}\left(\boldsymbol{s}_{\mathcal{A}},\boldsymbol{\Lambda}\right) = \frac{p_{i}C_{i}}{R_{i}\left(\boldsymbol{s}_{\mathcal{A}},\boldsymbol{\Lambda}\right)}.$$

After the transmission, the cloud expends the execution time  $T_{i,2}^{\rm clo}=\frac{D_i^{\rm clo}}{F_i^{\rm clo}}$  to finish mobile user i's task, where  $F_i^{\rm clo}$  denotes the computation capability (i.e., CPU cycles per second) assigned to user i by the cloud<sup>4</sup>. Then, considering both the *processing time*<sup>5</sup> and the energy consumption, the total  $cost^6$  when mobile user i chooses to perform cloud computing (i.e.,  $s_i > 0$ ) can be given by:

$$\begin{split} V_{i}^{\text{clo}}\left(\boldsymbol{s}_{\mathcal{A}},\boldsymbol{\Lambda}\right) &= \mu_{i}^{T}\left(T_{i,1}^{\text{clo}}\left(\boldsymbol{s}_{\mathcal{A}},\boldsymbol{\Lambda}\right) + T_{i,2}^{\text{clo}}\right) + \mu_{i}^{E}E_{i}^{\text{clo}}\left(\boldsymbol{s}_{\mathcal{A}},\boldsymbol{\Lambda}\right) \\ &= \frac{\left(\mu_{i}^{E}p_{i} + \mu_{i}^{T}\right)C_{i}}{R_{i}\left(\boldsymbol{s}_{\mathcal{A}},\boldsymbol{\Lambda}\right)} + \mu_{i}^{T}T_{i,2}^{\text{clo}}, \qquad i \in \mathcal{A}, \text{and } s_{i} > 0, \end{split}$$

where  $\mu_i^T$  and  $\mu_i^E \in (0,1)$  denote the weights of computational time and energy for mobile user i's strategy decision, respectively. Here, the units of  $\mu_i^T$  and  $\mu_i^E$  are  $\frac{1}{\text{Second}}$  and  $\frac{1}{\text{Joule}}$ , respectively.

# 3.3.2 Computation Cost When Choosing to Perform Local Computing

Each active mobile user i can also choose to execute its computation task  $\mathcal{T}_i$  locally by itself (i.e., without invoking any computation offloading to the cloud). Let  $F_i^{loc}$  be the computation capability of mobile user i. The computation execution time of task  $\mathcal{T}_i$  by local computing is then given by  $T_i^{\text{loc}} = \frac{D_i^{\text{loc}}}{F_i^{\text{loc}}}$ . The corresponding computational energy can be computed by  $\dot{E}_i^{\rm loc} = \eta_i D_i^{\rm loc}$ , where  $\eta_i$ is the coefficient denoting the energy consumption per CPU cycle. Then, by taking into account both the *processing time* and the *energy* consumption, we can compute mobile user i's total cost when it chooses to perform local computation (i.e.,  $s_i = 0$ ) as follows:

$$V_i^{\text{loc}} = \mu_i^T T_i^{\text{loc}} + \mu_i^E E_i^{\text{loc}}, \qquad i \in \mathcal{A}, \text{ and } s_i = 0.$$
 (3)

Based on the communication and computation models above, we see that, when choosing to offload computation task to the cloud, each mobile user's cost depends not only on its own offloading strategy, but also on all the other active peers'. Specifically, as shown in the cost function (2), if too many mobile users are active and using the same strategy (i.e., choosing to use the same wireless channel) to offload their computation tasks to the cloud, they may experience low offloading rates, which will incur more computation cost (including longer transmission time and higher

- 4.  $F_i^{clo}$  is considered to be preset for each user. In this paper, we do not study the allocation/scheduling of computation resources to different users from the perspective of mobile cloud, since this issue has been widely investigated in literature, e.g., [4], [20].
- 5. Since the AP is connected to the mobile cloud via the high-speed fiber link, the transmission time cost among them could be neglected, compared with the much higher wireless access time cost (resulted from the constrained wireless spectrum resource). Besides, since the size of the computation outcome is usually much smaller than the size of input computation data for many applications (e.g., face recognition), we neglect the time cost for the cloud to send the computation outcome back to the mobile user. The similar assumption also appears in many previous works [11], [17], [18], [19], [21].
- 6. It would also be interesting to consider users' economic cost. Since  $F_i^{\text{clo}}$  is considered to be preset for each user in our system model, the economic cost is just a constant added into Eq. (2), and thus it will not affect the following gametheoretic solution. However, if  $F_i^{clo}$  is considered as an optimization variable, how to optimally decide the price for the computing resources would also be a key problem for the service providers. In this case, the economic game models such as the market model, bargaining model, bidding model, auction model, duopoly model, and Stackelberg model could be adopted. Since this economic consideration will lead to significant change of the current game model, we consider this issue as an important future direction to extend our work.  $R_i\left(s_{\mathcal{A}},\Lambda\right) \geq \frac{\left(\mu_i^E p_i + \mu_i^T\right)C_i}{\mu_i^T T_i^{\text{loc}} + \mu_i^E E_i^{\text{loc}} - \mu_i^T T_i^{\text{clo}}}.$

energy consumption). In this case, it would be more beneficial for the mobile user to compute the task locally by itself. Due to such an inter-dependence among different mobile users, game theory is a suitable mathematical tool to model and analyze users' decision making for computation offloading. However, due to dynamically varying of mobile users' activeness, each user may not be able to know other peers' active/inactive states. Moreover, mobile users prefer better channel condition for offloading their computation tasks, but the wireless channels are time-varying, which makes the problem more challenging.

# STOCHASTIC COMPUTATION OFFLOADING GAME

In this section, we formulate a stochastic game to model the decision process for mobile users' computation offloading to the cloud. For the sake of clear presentation, we first describe the game model in a static case, and then illustrate the dynamic case.

#### 4.1 Game Models

#### 4.1.1 Static Case

Given other users' strategy decisions, each active user  $i \in A$  independently adjusts its computation offloading strategy to minimize its own computation cost. Specifically, given a realization  $\Lambda$  in the probability space  $(\Omega, \mathcal{H}, \mathbb{P})$ , the (state-based) payoff function of each active user i is naturally defined by

$$u_i^0(s_i, \boldsymbol{s}_{\mathcal{A}\setminus\{i\}}, \Lambda) = \begin{cases} V_i^{\text{loc}}, & if \ s_i = 0; \\ V_i^{\text{clo}}(s_i, \boldsymbol{s}_{\mathcal{A}\setminus\{i\}}, \Lambda), & if \ s_i > 0, \end{cases}$$
(4)

where  $s_i$  denotes active user i's strategy,  $s_{A\setminus\{i\}}$  denotes the strategy profile of all the active users excluding user i,  $V_i^{\text{clo}}$  and  $V_i^{\text{loc}}$  are defined in (2) and (3), respectively. Then, the game can be formulated as  $\mathcal{G}_{0,\Lambda} = \left| \mathcal{A}, \Lambda, \left\{ \mathcal{S}_i \right\}_{i \in \mathcal{N}}, \left\{ u_i^0 \right\}_{i \in \mathcal{N}} \right|$ , where  $\mathcal{A}$  is the set of active users,  $S_i$  denotes active user i's strategy space,  $S_i = \{0, 1, \dots, M\}$ . Each active user autonomously chooses its strategy  $s_i$  to minimize its own payoff, i.e.,

$$(\mathcal{G}_{0,\Lambda}): \quad \min_{s_i \in \mathcal{S}_i} u_i^0\left(s_i, \boldsymbol{s}_{\mathcal{A}\setminus\{i\}}, \Lambda\right), \forall i \in \mathcal{A}.$$
 (5)

Definition 1: Given a computation offloading strategy profile  $s_{\mathcal{A}} = [s_i]_{\forall i \in \mathcal{A}}$ , for an active user  $i \in \mathcal{A}$  that chooses the cloud computing approach (i.e.,  $s_i > 0$ ), if the cloud computing does not yield a higher cost than the local computing (i.e.,  $V_i^{\text{clo}}(s_A, \Lambda) \leq$  $V_i^{\text{loc}}$ ), we say that the cloud computing is beneficial to user i.

In particular, from (1), (2), and (3), we observe that whether offloading computation task to cloud is beneficial to mobile user i or not strongly depends on its suffered interference, i.e.,  $I_i\left(s_{\mathcal{A}},\Lambda\right) = \sum_{j\in\mathcal{A}\setminus\{i\}:s_j=s_i}p_jg_{j,o}$ . Referring to the similar proof in [11], we can achieve Lemma 1 as follows:

**Lemma 1.** Given a computation offloading strategy profile  $s_A$ , cloud computing is beneficial to an active user  $i \in \mathcal{A}$  if its suffered interference  $I_{i}(s_{\mathcal{A}}, \Lambda) = \sum_{j \in \mathcal{A} \setminus \{i\}: s_{j} = s_{i}} p_{j} g_{j,o} \text{ on the selected wireless channel } s_{i} > 0 \text{ satisfies that } I_{i}(s_{\mathcal{A}}, \Lambda) \leq Q_{i}, \text{ with the threshold } Q_{i} = \frac{p_{i}g_{i,o}}{2^{\psi_{i}}-1} - \sigma_{0}, \\ \text{where the parameter } \psi_{i} = \frac{(\mu_{i}^{E}p_{i} + \mu_{i}^{T})C_{i}}{B(\mu_{i}^{T}T_{i}^{\text{loc}} + \mu_{i}^{E}E_{i}^{\text{loc}} - \mu_{i}^{T}T_{i,2}^{\text{clo}})}.$ 

Proof: According to Definition 1, cloud computing is beneficial to user i only if  $V_i^{\text{clo}}(s_{\mathcal{A}},\Lambda) \leq V_i^{\text{loc}}$ . Based on the computing models in (2) and (3), this condition corresponds to

$$\frac{\left(\mu_i^E p_i + \mu_i^T\right) C_i}{R_i\left(\mathbf{s}_{\mathcal{A}}, \Lambda\right)} + \mu_i^T T_{i,2}^{\text{clo}} \le \mu_i^T T_i^{\text{loc}} + \mu_i^E E_i^{\text{loc}},$$

which after some manipulations leads to the following condition:

$$R_i\left(\mathbf{s}_{\mathcal{A}}, \Lambda\right) \ge \frac{\left(\mu_i^E p_i + \mu_i^T\right) C_i}{\mu_i^T T_{io.}^{lo.} + \mu_i^E E_{io.}^{lo.} - \mu_i^T T_{io.}^{clo.}}$$

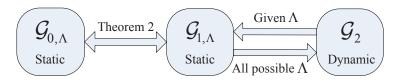


Fig. 2. Graphical representation of relationships among the three proposed game models.

Based on the communication model (1), the above condition can be equivalently transformed into:

$$\sum\nolimits_{j \in \mathcal{A} \setminus \{i\}: s_j = s_i} p_j g_{j,o} \leq \frac{p_i g_{i,o}}{2^{\frac{(\mu_i^E p_i + \mu_i^T) C_i}{B\left(\mu_i^T T_i^{loc} + \mu_i^E E_i^{loc} - \mu_i^T T_{i,2}^{clo}\right)}} - \sigma_0.$$

This completes the proof of Lemma 1.

Based on Lemma 1, we design the following game model  $\mathcal{G}_{1,\Lambda}$  (which will be shown to be equivalent to  $\mathcal{G}_{0,\Lambda}$  with proofs in Lemma 2 and Theorem 2) as follows:

$$(\mathcal{G}_{1,\Lambda}): \quad \min_{s_i \in \mathcal{S}_i} u_i\left(s_i, \boldsymbol{s}_{\mathcal{A}\setminus\{i\}}, \Lambda\right), \forall i \in \mathcal{A}, \tag{6}$$

where each user's payoff function is given by:

$$u_i\left(s_i, \mathbf{s}_{\mathcal{A}\setminus\{i\}}, \Lambda\right) = \begin{cases} Q_i, & \text{if } s_i = 0; \\ I_i\left(\mathbf{s}_{\mathcal{A}}, \Lambda\right), & \text{if } s_i > 0. \end{cases}$$
 (7)

#### 4.1.2 Dynamic Case

We next extend the static game  $\mathcal{G}_{1,\Lambda}$  (under a given  $\Lambda$ ) into a corresponding stochastic game that experiences all possible  $\Lambda$ . Specifically, in the dynamic and stochastic environment, we define an *expected payoff function* for each user  $i \in \mathcal{N}$  as follows:

$$\bar{u}_{i}(s_{i}, \boldsymbol{s}_{-i}) = \mathbb{E}_{\Theta}[u_{i}(s_{i}, \boldsymbol{s}_{-i}, \Theta)] = \begin{cases} \bar{Q}_{i}, & \text{if } s_{i} = 0; \\ \mathbb{E}_{\Theta}[I_{i}(s_{i}, \boldsymbol{s}_{-i}, \Theta)], & \text{if } s_{i} > 0, \end{cases}$$
(8)

where  $s_{-i} = [s_j]_{\forall j \in \mathcal{N} \setminus \{i\}}$  denotes the strategy profile of all users excluding user i,  $\bar{Q}_i = \frac{p_i \bar{g}_{i,o}}{2^{\psi_i}-1} - \sigma_0$ , and  $\bar{g}_{i,o}$  is the expected channel gain from mobile user i to the AP. Based on (8), we formulate a stochastic game denoted by  $\mathcal{G}_2 = \left[\mathcal{N}, \Theta, \left\{\mathcal{S}_i\right\}_{i \in \mathcal{N}}, \left\{\bar{u}_i\right\}_{i \in \mathcal{N}}\right]$ . Each mobile user independently adjusts its strategy to minimize its individual expected payoff function, which can be expressed as:

$$(\mathcal{G}_2): \quad \min_{s_i \in \mathcal{S}_i} \bar{u}_i\left(s_i, s_{-i}\right), \forall i \in \mathcal{N}. \tag{9}$$

Figure 2 illustrates the connections among the game models  $\mathcal{G}_{0,\Lambda}$ ,  $\mathcal{G}_{1,\Lambda}$ , and  $\mathcal{G}_2$ .

#### 4.2 Analysis of Nash Equilibrium

In game theory, Nash Equilibrium (NE) is the most important solution concept for analyzing the outcome of the strategic interaction of multiple decision-makers. In this subsection, we first investigate the existence of NE for the static game models  $\mathcal{G}_{0,\Lambda}$  and  $\mathcal{G}_{1,\Lambda}$ . Moreover, by proving the equivalence between  $\mathcal{G}_{0,\Lambda}$  and  $\mathcal{G}_{1,\Lambda}$ , we illustrate the rationality of designing the game model  $\mathcal{G}_{1,\Lambda}$ . Then, based on the analysis in the static case, we derive the existence of NE in the stochastic game  $\mathcal{G}_2$ . To proceed, we first introduce the definition of NE for game models in both static and dynamic cases.

Definition 2 (NE of  $\mathcal{G}_{0,\Lambda}$ ): For a realization  $\Lambda \in \Omega$ , a computation offloading strategy profile  $s_{\mathcal{A}}^* = [s_i^*]_{\forall i \in \mathcal{A}}$  is a (pure-strategy) NE of the game  $\mathcal{G}_{0,\Lambda}$  if and only if no active mobile user can minimize its payoff function  $u_i^0$  by unilaterally deviating, i.e.,

$$u_i^0\left(s_i^*, s_{\mathcal{A}\setminus\{i\}}^*, \Lambda\right) \leq u_i^0\left(s_i, s_{\mathcal{A}\setminus\{i\}}^*, \Lambda\right), \forall i \in \mathcal{A}, \forall s_i \in \mathcal{S}_i. \tag{10}$$

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Definition 3 (NE of  $\mathcal{G}_{1,\Lambda}$ ): For a realization  $\Lambda \in \Omega$ , a computation offloading strategy profile  $s_{\mathcal{A}}^* = [s_i^*]_{\forall i \in \mathcal{A}}$  is a (pure-strategy) NE of the game  $\mathcal{G}_{1,\Lambda}$  if and only if no active mobile user can minimize its payoff function  $u_i$  by unilaterally deviating, i.e.,

$$u_i\left(s_i^*, \mathbf{s}_{\mathcal{A}\setminus\{i\}}^*, \Lambda\right) \le u_i\left(s_i, \mathbf{s}_{\mathcal{A}\setminus\{i\}}^*, \Lambda\right), \forall i \in \mathcal{A}, \forall s_i \in \mathcal{S}_i.$$
 (11)

Definition 4 (Expected NE of  $\mathcal{G}_2$ ): A computation offloading strategy profile  $s^* = [s_i^*]_{\forall i \in \mathcal{N}}$  is an expected (pure-strategy) NE of the stochastic game  $\mathcal{G}_2$  if and only if no mobile user can minimize its expected payoff function  $\bar{u}_i$  by deviating unilaterally, i.e.,

$$\bar{u}_i\left(s_i^*, \boldsymbol{s}_{-i}^*\right) \leq \bar{u}_i\left(s_i, \boldsymbol{s}_{-i}^*\right), \forall i \in \mathcal{N}, \forall s_i \in \mathcal{S}_i.$$
 (12)

**Theorem 1.** For an arbitrary realization  $\Lambda \in \Omega$ ,  $\mathcal{G}_{1,\Lambda}$  is a weighted potential game which has at least one NE.

*Proof:* The key of the proof is to show that for each user  $k \in \mathcal{A}$ , the change of its payoff function (due to its unilateral change of strategy) is proportional to the change in a carefully chosen potential function for the whole system. The details are as follows.

We first construct a state-based potential function as follows:

$$\Phi(\mathbf{s}_{\mathcal{A}}, \Lambda) = \frac{1}{2} \sum_{i \in \mathcal{A}} \sum_{j \in \mathcal{A} \setminus \{i\}} p_{i} g_{i,o} p_{j} g_{j,o} \ell_{\{s_{j} = s_{i}\}} \ell_{\{s_{i} > 0\}} 
+ \sum_{i \in \mathcal{A}} p_{i} g_{i,o} Q_{i} \ell_{\{s_{i} = 0\}},$$
(13)

where  $\ell_{\{condition\}}$  is an indicator function, and it is equal to 0 (resp., 1) when the *condition* is false (resp., true). The above equation (13) can be equivalently written as follows:

$$\Phi\left(s_{\mathcal{A}}, \Lambda\right) = \frac{1}{2} \left( \sum_{j \in \mathcal{A} \setminus \{k\}} p_{k} g_{k,o} p_{j} g_{j,o} \ell_{\{s_{j} = s_{k}\}} \ell_{\{s_{k} > 0\}} \right) 
+ \sum_{i \in \mathcal{A} \setminus \{k\}} p_{i} g_{i,o} p_{k} g_{k,o} \ell_{\{s_{k} = s_{i}\}} \ell_{\{s_{i} > 0\}} 
+ \sum_{i \in \mathcal{A} \setminus \{k\}} \sum_{j \in \mathcal{A} \setminus \{i,k\}} p_{i} g_{i,o} p_{j} g_{j,o} \ell_{\{s_{j} = s_{i}\}} \ell_{\{s_{i} > 0\}} 
+ p_{k} g_{k,o} Q_{k} \ell_{\{s_{k} = 0\}} + \sum_{i \in \mathcal{A} \setminus \{k\}} p_{i} g_{i,o} Q_{i} \ell_{\{s_{i} = 0\}}.$$
(14)

In particular, the following result always holds:

$$\sum_{j \in \mathcal{A} \setminus \{k\}} p_k g_{k,o} p_j g_{j,o} \ell_{\{s_j = s_k\}} \ell_{\{s_k > 0\}} = \sum_{i \in \mathcal{A} \setminus \{k\}} p_i g_{i,o} p_k g_{k,o} \ell_{\{s_k = s_i\}} \ell_{\{s_i > 0\}}.$$
(15)

Using (14) and (15), we can derive the following result:

$$\Phi\left(\mathbf{s}_{\mathcal{A}}, \Lambda\right) = \sum_{j \in \mathcal{A} \setminus \{k\}} p_{k} g_{k,o} p_{j} g_{j,o} \ell_{\{s_{j} = s_{k}\}} \ell_{\{s_{k} > 0\}} 
+ p_{k} g_{k,o} Q_{k} \ell_{\{s_{k} = 0\}} + \Xi\left(\mathbf{s}_{\mathcal{A} \setminus \{k\}}, \Lambda\right),$$
(16)

$$\begin{split} \text{where } \Xi\left(s_{\mathcal{A}\backslash\{k\}},\Lambda\right) &= \frac{1}{2} \sum_{i \in \mathcal{A}\backslash\{k\}} \sum_{j \in \mathcal{A}\backslash\{i,k\}} p_i g_{i,o} p_j g_{j,o} \ell_{\{s_j = s_i\}} \ell_{\{s_i > 0\}} \\ &+ \sum_{i \in \mathcal{A}\backslash\{k\}} p_i g_{i,o} Q_i \ell_{\{s_i = 0\}} \text{ is independent of user } k\text{'s strategy } s_k. \end{split}$$

Besides, based on (7), we have the following equation:

$$u_{k}(s_{k}, \mathbf{s}_{\mathcal{A}\setminus\{k\}}, \Lambda) = I_{k}(\mathbf{s}_{\mathcal{A}}, \Lambda) \ell_{\{s_{k}>0\}} + Q_{k}\ell_{\{s_{k}=0\}}$$

$$= \sum_{j} p_{j}g_{j,o}\ell_{\{s_{j}=s_{k}\}}\ell_{\{s_{k}>0\}} + Q_{k}\ell_{\{s_{k}=0\}}.$$
(17)

Therefore, for each user  $k \in A$  and its two different strategies  $s_k$ and  $s'_k$ , we have the following equation:

$$\Phi\left(s'_{k}, \mathbf{s}_{\mathcal{A}\backslash\{k\}}, \Lambda\right) - \Phi\left(s_{k}, \mathbf{s}_{\mathcal{A}\backslash\{k\}}, \Lambda\right) \\
= \sum_{j \in \mathcal{A}\backslash\{k\}} p_{k} g_{k,o} p_{j} g_{j,o} \ell_{\left\{s_{j}=s'_{k}\right\}} \ell_{\left\{s'_{k}>0\right\}} + p_{k} g_{k,o} Q_{k} \ell_{\left\{s'_{k}=0\right\}} \\
- \sum_{j \in \mathcal{A}\backslash\{k\}} p_{k} g_{k,o} p_{j} g_{j,o} \ell_{\left\{s_{j}=s_{k}\right\}} \ell_{\left\{s_{k}>0\right\}} - p_{k} g_{k,o} Q_{k} \ell_{\left\{s_{k}=0\right\}} \\
= p_{k} g_{k,o} \left(u_{k} \left(s'_{k}, \mathbf{s}_{\mathcal{A}\backslash\{k\}}, \Lambda\right) - u_{k} \left(s_{k}, \mathbf{s}_{\mathcal{A}\backslash\{k\}}, \Lambda\right)\right).$$
(18)

As stated before, (18) essentially means that for each user  $k \in \mathcal{A}$ , the change of its payoff function (due to its unilateral change of strategy) is proportional to the change in the potential function (13) for the whole system. Thus, according to the potential game theory in [24],  $\mathcal{G}_{1,\Lambda}$  is a weighted potential game (with weightfactor  $p_k g_{k,o}$ ) which has at least one NE. This concludes the proof.

According to the proof in [11],  $\mathcal{G}_{0,\Lambda}$  is an ordinal potential game which also has at least one pure-strategy NE point. In the following, we will investigate the relationship between  $\mathcal{G}_{0,\Lambda}$  and  $\mathcal{G}_{1,\Lambda}$ , and illustrate the rationality of designing the game model

**Lemma 2.** In  $\mathcal{G}_{0,\Lambda}$  and  $\mathcal{G}_{1,\Lambda}$ , all users' strategy preferences are the same. That is, for an arbitrary realization  $\Lambda \in \Omega$ ,  $\forall i \in \mathcal{A}$ , for any  $s'_i \neq s_i$ ,

$$u_i^0(s_i', s_{\mathcal{A}\setminus\{i\}}, \Lambda) \leq u_i^0(s_i, s_{\mathcal{A}\setminus\{i\}}, \Lambda) \Leftrightarrow u_i(s_i', s_{\mathcal{A}\setminus\{i\}}, \Lambda) \leq u_i(s_i, s_{\mathcal{A}\setminus\{i\}}, \Lambda).$$
(19)

Proof: The proof is essentially based on our previous Lemma 1. Specifically, we consider the following three cases:

- > 0,  $s_i$  = 0: According to the definition of payoff functions,  $u_i^0(s_i', s_{\mathcal{A}\backslash\{i\}}, \Lambda) = V_i^{\operatorname{clo}}(s_i', s_{\mathcal{A}\backslash\{i\}}, \Lambda), u_i^0(s_i, s_{\mathcal{A}\backslash\{i\}}, \Lambda) = V_i^{\operatorname{loc}}, \text{ and } u_i(s_i', s_{\mathcal{A}\backslash\{i\}}, \Lambda) = V_i^{\operatorname{loc}}, u_i^0(s_i', s_{\mathcal{A}\backslash\{i\}}, \Lambda)$  $I_i\left(s_i', s_{\mathcal{A}\setminus\{i\}}, \Lambda\right)$ ,  $u_i\left(s_i, s_{\mathcal{A}\setminus\{i\}}, \Lambda\right) = Q_i$ . Based on Lemma 1,  $V_i^{\text{clo}}\left(s_i', s_{\mathcal{A}\setminus\{i\}}, \Lambda\right) \leq V_i^{\text{loc}} \Leftrightarrow I_i\left(s_i', s_{\mathcal{A}\setminus\{i\}}, \Lambda\right) \leq Q_i$ . Therefore,  $u_i^0(s_i',s_{\mathcal{A}\backslash\{i\}},\Lambda) \leq u_i^0(s_i,s_{\mathcal{A}\backslash\{i\}},\Lambda) \Leftrightarrow u_i^0(s_i',s_{\mathcal{A}\backslash\{i\}},\Lambda) \leq$  $u_i(s_i, s_{A\setminus\{i\}}, \Lambda).$
- 2)  $s'_i = 0$ ,  $s_i > 0$ : According to the definition of payoff functions,  $u_i^0(s_i',s_{\mathcal{A}\setminus\{i\}},\Lambda) = V_i^{\mathrm{loc}}, \ u_i^0(s_i,s_{\mathcal{A}\setminus\{i\}},\Lambda) = V_i^{\mathrm{clo}}(s_{\mathcal{A}},\Lambda), \ \mathrm{and}$  $u_i(s_i, s_{\mathcal{A}\setminus\{i\}}, \Lambda) = Q_i, \ u_i(s_i, s_{\mathcal{A}\setminus\{i\}}, \Lambda) = I_i(s_{\mathcal{A}}, \Lambda).$  Based on Lemma 1,  $V_i^{\text{clo}}(s_{\mathcal{A}}, \Lambda) \geq V_i^{\text{loc}} \Leftrightarrow I_i(s_{\mathcal{A}}, \Lambda) \geq Q_i.$  Therefore,  $u_i^0(s_i', s_{A\setminus\{i\}}, \Lambda) \leq u_i^0(s_i, s_{A\setminus\{i\}}, \Lambda) \Leftrightarrow u_i(s_i', s_{A\setminus\{i\}}, \Lambda) \leq u_i^0(s_i', s_{A\setminus\{i\}}, \Lambda)$  $u_i(s_i,s_{A\setminus\{i\}},\Lambda).$
- 3)  $s_i' > 0$ ,  $s_i > 0$ : According to the definition of payoff functions,  $u_i^0(s_i', s_{A\setminus\{i\}}, \Lambda) = V_i^{\text{clo}}(s_i', s_{A\setminus\{i\}}, \Lambda)$ ,  $u_i^0(s_i, s_{A\setminus\{i\}}, \Lambda) = V_i^{\text{clo}}(s_A', \Lambda)$ , and  $u_i(s_i', s_{A\setminus\{i\}}, \Lambda) = I_i(s_i', s_{A\setminus\{i\}}, \Lambda)$ ,  $u_i(s_i, s_{A\setminus\{i\}}, \Lambda) = I_i(s_A, \Lambda)$ . Since  $V_i^{\text{clo}} = \frac{(\mu_i^E p_i + \mu_i^T)^C_i}{R_i} + \mu_i^T T_{i,2}^{\text{clo}}$ , we can get the following result:  $V_{i}^{\operatorname{clo}}\left(s_{i}^{\prime},s_{\mathcal{A}\backslash\{i\}},\Lambda\right)^{i} \stackrel{i,2}{\leq} V_{i}^{\operatorname{clo}}\left(s_{\mathcal{A}},\Lambda\right) \Leftrightarrow R_{i}\left(s_{i}^{\prime},s_{\mathcal{A}\backslash\{i\}},\Lambda\right) \geq$  $R_i(s_A, \Lambda)$ . As  $R_i$  is a decreasing function of the received interference  $I_i$ ,  $R_i(s_i', s_{\mathcal{A}\setminus\{i\}}, \Lambda) \ge R_i(s_{\mathcal{A}}, \Lambda) \Leftrightarrow I_i(s_i', s_{\mathcal{A}\setminus\{i\}}, \Lambda) \le I_i(s_{\mathcal{A}}, \Lambda)$ . Therefore,  $u_i^0(s_i', s_{\mathcal{A}\setminus\{i\}}, \Lambda) \le u_i^0(s_i, s_{\mathcal{A}\setminus\{i\}}, \Lambda) \Leftrightarrow u_i^0(s_i', s_{\mathcal{A}\setminus\{i\}}, \Lambda)$  $u_i(s_i', s_{A\setminus\{i\}}, \Lambda) \leq u_i(s_i, s_{A\setminus\{i\}}, \Lambda).$

By summarizing the above three cases, we can obtain the results in Lemma 2.

**Theorem 2.** Each NE of game  $\mathcal{G}_{0,\Lambda}$  is an NE of game  $\mathcal{G}_{1,\Lambda}$ , and each *NE of game*  $\mathcal{G}_{1,\Lambda}$  *is also an NE of game*  $\mathcal{G}_{0,\Lambda}$ .

*Proof:* Denote the set of NE of  $\mathcal{G}_{0,\Lambda}$  by  $\Psi_0$ , and the set of NE of  $\mathcal{G}_{1,\Lambda}$  by  $\Psi_1$ .  $\forall \mathbf{s}^* \in \Psi_0$ , according to the definition of NE,  $u_i^0\left(s_i^*, s_{\mathcal{A}\setminus\{i\}}^*, \Lambda\right) \leq u_i^0\left(s_i, s_{\mathcal{A}\setminus\{i\}}^*, \Lambda\right), \forall i \in \mathcal{A}, \forall s_i \in \mathcal{S}_i.$  Then,  $u_i^0\left(s_i^*,s_{\mathcal{A}\backslash\{i\}}^*,\Lambda\right)\leq u_i^0\left(s_i,s_{\mathcal{A}\backslash\{i\}}^*,\Lambda\right), \forall i\in\mathcal{A}, \forall s_i\in\mathcal{S}_i.$  Then, based on (19), we have  $u_i\left(s_i^*,s_{\mathcal{A}\backslash\{i\}}^*,\Lambda\right)\leq u_i\left(s_i,s_{\mathcal{A}\backslash\{i\}}^*,\Lambda\right), \forall i\in\mathcal{A}, \forall s_i\in\mathcal{S}_i.$  Then,  $\mathbb{E}_{\Theta}[\frac{(\mu_i^Ep_i+\mu_i^T)C_i}{R_i(s,\Theta)}]+\mu_i^TT_{i,2}^{\text{clo}}.$  In this paper, we choose to use (22) for the convenience of analysis. 1536-1233 (c) 2018 IEEE. Personal use is permitted, but republication/redistribution requires IPEE permission. See http://www.ieee.org/publications\_standards/publications/rights/index.html for more information.

 $\mathcal{A}, \forall s_i \in \mathcal{S}_i$ , which implies that  $\mathbf{s}^* \in \Psi_1$ . Following the similar argument, we also have  $\forall \mathbf{s}^* \in \Psi_1 \Rightarrow \mathbf{s}^* \in \Psi_0$ . Therefore, we can conclude that  $\Psi_0$  and  $\Psi_1$  are the same.

Lemma 2 and Theorem 2 together mean that  $\mathcal{G}_{0,\Lambda}$  and  $\mathcal{G}_{1,\Lambda}$  are essentially equivalent. Thus, by deriving the NE of  $\mathcal{G}_{1,\Lambda}$ , we can also get the NE for  $\mathcal{G}_{0,\Lambda}$ . Moreover,  $\mathcal{G}_{1,\Lambda}$  can be used for designing the stochastic game model  $\mathcal{G}_2$ . Based on the property of  $\mathcal{G}_{1,\Lambda}$  as shown in Theorem 1, we can obtain the following result.

**Theorem 3.** The stochastic game  $G_2$  is a weighted potential game with the expected potential function given by:

$$\bar{\Phi}(\boldsymbol{s}) = \mathbb{E}_{\Theta}[\Phi(\boldsymbol{s}, \Theta)] \\
= \frac{1}{2} \sum_{i \in \mathcal{N}} \sum_{j \in \mathcal{N} \setminus \{i\}} \theta_i \theta_j p_i \bar{g}_{i,o} p_j \bar{g}_{j,o} \ell_{\{s_j = s_i\}} \ell_{\{s_i > 0\}} + \sum_{i \in \mathcal{N}} \theta_i p_i \bar{g}_{i,o} \bar{Q}_i \ell_{\{s_i = 0\}}, \tag{20}$$

where  $\mathbf{s} = [s_i]_{\forall i \in \mathcal{N}}$  denotes the strategy profile of all mobile users,  $\theta_i$  is the active probability of mobile user  $i \in \mathcal{N}$ .

Proof: By taking the operation of expectation for (18), we can obtain the following result

$$\bar{\Phi}(s'_{k}, s_{-k}) - \bar{\Phi}(s_{k}, s_{-k}) = p_{k}\bar{g}_{k,o}(\bar{u}_{k}(s'_{k}, s_{-k}) - \bar{u}_{k}(s_{k}, s_{-k})), (21)$$

where  $\bar{u}_k(s_k, s_{-k})$  is the payoff function defined in (8). Thus, according to the potential game theory in [24],  $\mathcal{G}_2$  is a weighted potential game with weight-factor  $p_k \bar{g}_{k,o}$ .

As proved in [24], every weighted potential game possesses the finite improvement property, and thus  $\mathcal{G}_2$  has at least one pure-strategy NE. That is, the investigated mobile users' decisionmaking process for computation offloading is guaranteed to have a pure-strategy NE under the dynamic environment. However, the behaviors of users in the game are selfish to minimize its own payoff (without caring about the other peers'), which may lead to an inefficient NE. In the following section, we will analyze the achievable performance of NE for the stochastic game  $\mathcal{G}_2$  under dynamic environment.

#### PERFORMANCE ANALYSIS OF NASH EQUILIBRIUM

To evaluate the performance of the NE, we first study the metric of system-wide computation cost, and then analyze the number of mobile users who benefit from cloud computing.

#### 5.1 Metric I: System-Wide Computation Cost

In dynamic and stochastic environment, (2) cannot characterize the cost of cloud computing, since the transmission rate  $R_i(s)$  is dynamically varying. Therefore, we compute the expected cost of offloading computation task to mobile cloud in dynamic environment as follows<sup>7</sup>:

$$\bar{V}_{i}^{\text{clo}}\left(\boldsymbol{s}\right) = \frac{\left(\mu_{i}^{E} p_{i} + \mu_{i}^{T}\right) C_{i}}{\mathbb{E}_{\Theta}[R_{i}\left(\boldsymbol{s},\Theta\right)]} + \mu_{i}^{T} T_{i,2}^{\text{clo}}.$$
(22)

In comparison, each mobile user's total cost for performing local computing is still given by (3), since the dynamic environment (channel dynamics, users' dynamic activeness) does not impact the local computing. In summary, we evaluate the computation cost in dynamic environment by the following metric:

$$\Gamma_{i}\left(s_{i}, \boldsymbol{s}_{-i}\right) = \begin{cases} V_{i}^{\text{loc}}, & if \quad s_{i} = 0; \\ \bar{V}_{i}^{\text{clo}}\left(\boldsymbol{s}\right), & if \quad s_{i} > 0. \end{cases}$$

$$(23)$$

7. An alternative choice of the expected cost can be  $\bar{V}_i^{\text{clo}}(s) =$ 

Definition 5 (Price of Anarchy [38]): Price of Anarchy (PoA) is the ratio of system-wide computation costs between the worst (expected) NE and the globally optimal solution in centralized schemes, i.e.,

$$PoA = \frac{\max_{s^* \in \Psi} \sum_{i \in \mathcal{N}} \theta_i \Gamma_i(s^*)}{\sum_{i \in \mathcal{N}} \theta_i \Gamma_i(\hat{s})},$$
 (24)

where  $\theta_i$  is mobile user i's active probability,  $\Psi$  is the set of expected NE of the stochastic game  $\mathcal{G}_2$ , and  $\hat{s}$  denotes the centralized optimal solution that minimizes the system-wide computation cost, i.e.,  $\hat{s} = \underset{s \in \mathcal{S}}{\arg\min} \sum_{i \in \mathcal{N}} \theta_i \Gamma_i(s)$ , where  $\mathcal{S}$  denotes the strategy space of all the users. Notice that the PoA provides a meaningful metric that indicates how good the NE is compared to the centralized optimal solution for minimizing the system cost.

**Lemma 3.** For an arbitrary expected NE  $s^*$  of the stochastic game  $\mathcal{G}_2$ , if  $s_i^* > 0$ , user i's expected transmission rate  $\mathbb{E}_{\Theta}[R_i(s^*, \Theta)]$  for computation offloading is lower bounded by

$$\bar{R}_{i}^{\inf} = \mathbb{E}_{g_{i,o}} \left[ B \log_2 \left( 1 + \frac{p_i g_{i,o}}{\sigma_0} \right) \right] - B \log_2 \left( 1 + \frac{\sum_{j \in \mathcal{N} \setminus \{i\}} p_j \bar{g}_{j,o} \theta_j}{M \sigma_0} \right). \tag{25}$$

*Proof:* According to Definition 4 for the expected Nash Equilibrium,  $\forall i \in \mathcal{N}$ ,  $\bar{u}_i\left(s_i^*, \boldsymbol{s}_{-i}^*\right) \leq \bar{u}_i\left(s_i, \boldsymbol{s}_{-i}^*\right)$ , which along with (8) leads to

$$\mathbb{E}_{\Theta}\left[I_{i}\left(s_{i}^{*}, \boldsymbol{s}_{-i}^{*}, \Theta\right)\right] \leq \mathbb{E}_{\Theta}\left[I_{i}\left(s_{i}, \boldsymbol{s}_{-i}^{*}, \Theta\right)\right], \forall s_{i} \in \mathcal{M} \subseteq \mathcal{S}_{i}. \quad (26)$$

By summing up the two sides of (26), we can derive

$$M\mathbb{E}_{\Theta}\left[I_{i}\left(s_{i}^{*}, \boldsymbol{s}_{-i}^{*}, \Theta\right)\right] \leq \sum_{s_{i} \in \mathcal{M}} \mathbb{E}_{\Theta}\left[I_{i}\left(s_{i}, \boldsymbol{s}_{-i}^{*}, \Theta\right)\right].$$
 (27)

Obviously,  $\mathbb{E}_{\Theta}\left[I_{i}\left(s_{i}, \boldsymbol{s}_{-i}^{*}, \Theta\right)\right] = \sum_{j \in \mathcal{N}\setminus\{i\}: s_{j}^{*} = s_{i}} p_{j}\bar{g}_{j,o}\theta_{j}$ . Thus,

$$\sum_{s_{i} \in \mathcal{M}} \mathbb{E}_{\Theta} [I_{i}(s_{i}, \boldsymbol{s}_{-i}^{*}, \boldsymbol{\Theta})] = \sum_{s_{i} \in \mathcal{M}} \sum_{j \in \mathcal{N} \setminus \{i\}: s_{j}^{*} = s_{i}} p_{j} \bar{g}_{j,o} \theta_{j}$$

$$= \sum_{s_{i} \in \mathcal{M}} \sum_{j \in \mathcal{N} \setminus \{i\}} p_{j} \bar{g}_{j,o} \theta_{j} \ell_{\{s_{j}^{*} = s_{i}\}}$$

$$= \sum_{j \in \mathcal{N} \setminus \{i\}} p_{j} \bar{g}_{j,o} \theta_{j} \sum_{s_{i} \in \mathcal{M}} \ell_{\{s_{j}^{*} = s_{i}\}}.$$
(28)

If  $s_j^* = 0$ ,  $\sum_{s_i \in \mathcal{M}} \ell_{\left\{s_j^* = s_i\right\}} = 0$ ; if  $s_j^* \in \mathcal{M}$ ,  $\sum_{s_i \in \mathcal{M}} \ell_{\left\{s_j^* = s_i\right\}} = 1$ . Thus,

$$\sum_{s_{i} \in \mathcal{M}} \mathbb{E}_{\Theta} \left[ I_{i} \left( s_{i}, \boldsymbol{s}_{-i}^{*}, \Theta \right) \right] \leq \sum_{j \in \mathcal{N} \setminus \{i\}} p_{j} \bar{g}_{j,o} \theta_{j}, \quad (29)$$

which along with (27) yields

$$\mathbb{E}_{\Theta}\left[I_{i}\left(\boldsymbol{s}_{i}^{*}, \boldsymbol{s}_{-i}^{*}, \Theta\right)\right] \leq \frac{1}{M} \sum_{j \in \mathcal{N} \setminus \{i\}} p_{j} \bar{g}_{j,o} \theta_{j}. \tag{30}$$

Besides,

$$\mathbb{E}_{\Theta}\left[R_{i}\left(\boldsymbol{s}^{*},\Theta\right)\right] = \mathbb{E}_{\Theta}\left[B\log_{2}\left(1 + \frac{p_{i}g_{i,o}}{I_{i}\left(\boldsymbol{s}^{*},\Theta\right) + \sigma_{0}}\right)\right] \\
= \mathbb{E}_{\Theta}\left[B\log_{2}\left(1 + \frac{I_{i}(\boldsymbol{s}^{*},\Theta) + p_{i}g_{i,o}}{\sigma_{0}}\right)\right] - \mathbb{E}_{\Theta}\left[B\log_{2}\left(1 + \frac{I_{i}(\boldsymbol{s}^{*},\Theta)}{\sigma_{0}}\right)\right] \\
= \mathbb{E}_{g_{i,o}}\left[B\log_{2}\left(1 + \frac{p_{i}g_{i,o}}{\sigma_{0}}\right)\right] - \mathbb{E}_{g_{i,o}}\left[B\log_{2}\left(1 + \frac{p_{i}g_{i,o}}{\sigma_{0}}\right)\right] \\
+ \mathbb{E}_{\Theta}\left[B\log_{2}\left(1 + \frac{I_{i}(\boldsymbol{s}^{*},\Theta) + p_{i}g_{i,o}}{\sigma_{0}}\right)\right] - \mathbb{E}_{\Theta}\left[B\log_{2}\left(1 + \frac{I_{i}(\boldsymbol{s}^{*},\Theta)}{\sigma_{0}}\right)\right].$$
(31)

Notably,

$$\mathbb{E}_{g_{i,o}}\left[B\log_{2}\left(1+\frac{p_{i}g_{i,o}}{\sigma_{0}}\right)\right] \leq \mathbb{E}_{\Theta}\left[B\log_{2}\left(1+\frac{I_{i}\left(\boldsymbol{s}^{*},\Theta\right)+p_{i}g_{i,o}}{\sigma_{0}}\right)\right]_{C_{2}}.$$

Moreover, according to Jensen's inequality [41] and the upper bound of expected interference given in (30), we have

$$\mathbb{E}_{\Theta}\left[B\log_{2}\left(1+\frac{I_{i}\left(\boldsymbol{s}^{*},\Theta\right)}{\sigma_{0}}\right)\right] \leq B\log_{2}\left(1+\frac{\mathbb{E}_{\Theta}\left[I_{i}\left(\boldsymbol{s}^{*},\Theta\right)\right]}{\sigma_{0}}\right)$$

$$\leq B\log_{2}\left(1+\frac{\sum_{j\in\mathcal{N}\setminus\left\{i\right\}}p_{j}\bar{g}_{j,o}\theta_{j}}{M\sigma_{0}}\right).$$
(33)

Then, (31), (32) and (33) lead to

$$\mathbb{E}_{\Theta}\left[R_{i}\left(\boldsymbol{s}^{*},\Theta\right)\right] \geq \mathbb{E}_{g_{i,o}}\left[B\log_{2}\left(1 + \frac{p_{i}g_{i,o}}{\sigma_{0}}\right)\right] - B\log_{2}\left(1 + \frac{\sum_{j \in \mathcal{N}\setminus\{i\}} p_{j}\bar{g}_{j,o}\theta_{j}}{M\sigma_{0}}\right).$$
(34)

Lemma 3 characterizes the lower bound of expected transmission rate of each user for computation offloading at any NE point. According to (25), the lower bound  $\bar{R}_i^{\rm inf}$  increases with the number of available channels M. The reason is that as the number of channels increases, mobile users can avoid mutual interference by choosing different channels for computation offloading. Secondly, when mobile users' active probabilities are lower, the lower bound  $\bar{R}_i^{\rm inf}$  becomes larger, which implies that higher offloading rate can be achieved. With Lemma 3, the following result can be achieved.

**Theorem 4.** For the multi-user stochastic computation offloading game  $G_2$ , the PoA of the system-wide computation cost satisfies that

$$1 \leq PoA \leq \frac{\sum_{i=1}^{N} \theta_{i} \max \left\{ V_{i}^{\text{loc}}, \frac{(\mu_{i}^{E} p_{i} + \mu_{i}^{T}) C_{i}}{\bar{R}_{i}^{\text{inf}}} + \mu_{i}^{T} T_{i,2}^{\text{clo}} \right\}}{\sum_{i=1}^{N} \theta_{i} \min \left\{ V_{i}^{\text{loc}}, \frac{(\mu_{i}^{E} p_{i} + \mu_{i}^{T}) C_{i}}{\bar{R}_{i}^{\text{sup}}} + \mu_{i}^{T} T_{i,2}^{\text{clo}} \right\}},$$
(35)

where  $\bar{R}_i^{\sup} = B \log_2 \left( 1 + \frac{p_i \bar{g}_{i,o}}{\sigma_0} \right)$ .

*Proof*: 1) Let  $s^* \in \Psi$  be an arbitrary expected NE of the game  $\mathcal{G}_2$ . If  $s_i^* = 0$ , user i chooses local computing with the cost  $V_i^{\text{loc}}$ ; if  $s_i^* > 0$ , user i chooses cloud computing with the cost  $\bar{V}_i^{\text{clo}}(s^*)$ . Thus, the following result always holds:

$$\Gamma_i(\boldsymbol{s}^*) \le \max\left\{V_i^{\text{loc}}, \bar{V}_i^{\text{clo}}(\boldsymbol{s}^*)\right\}.$$
 (36)

Besides, according to Lemma 3, we have

$$\bar{V}_{i}^{\text{clo}}(\boldsymbol{s}^{*}) = \frac{\left(\mu_{i}^{E} p_{i} + \mu_{i}^{T}\right) C_{i}}{\mathbb{E}_{\Theta}[R_{i}\left(\boldsymbol{s}^{*}, \Theta\right)]} + \mu_{i}^{T} T_{i,2}^{\text{clo}} \leq \frac{\left(\mu_{i}^{E} p_{i} + \mu_{i}^{T}\right) C_{i}}{\bar{R}_{i}^{\text{inf}}} + \mu_{i}^{T} T_{i,2}^{\text{clo}}.$$
(37)

Therefore,

$$\Gamma_i(\boldsymbol{s}^*) \le \max \left\{ V_i^{\text{loc}}, \frac{\left(\mu_i^E p_i + \mu_i^T\right) C_i}{\bar{R}_i^{\text{inf}}} + \mu_i^T T_{i,2}^{\text{clo}} \right\}.$$
 (38)

2) For the centralized optimal solution  $\hat{s}$ , the expected transmission rate for computation offloading is

$$\mathbb{E}_{\Theta}[R_{i}(\hat{\boldsymbol{s}},\Theta)] = \mathbb{E}_{\Theta}\left[B\log_{2}\left(1 + \frac{p_{i}g_{i,o}}{I_{i}(\hat{\boldsymbol{s}},\Theta) + \sigma_{0}}\right)\right] \\
\leq \mathbb{E}_{g_{i,o}}\left[B\log_{2}\left(1 + \frac{p_{i}g_{i,o}}{\sigma_{0}}\right)\right] \leq B\log_{2}\left(1 + \frac{p_{i}\bar{g}_{i,o}}{\sigma_{0}}\right),$$
(39)

where the last inequality in (39) is based on Jensen's inequality [41]. Then, we obtain the following result:

$$\bar{V}_{i}^{\text{clo}}(\hat{\boldsymbol{s}}) = \frac{\left(\mu_{i}^{E} p_{i} + \mu_{i}^{T}\right) C_{i}}{\mathbb{E}_{\Theta}[R_{i}\left(\hat{\boldsymbol{s}},\Theta\right)]} + \mu_{i}^{T} T_{i,2}^{\text{clo}} \ge \frac{\left(\mu_{i}^{E} p_{i} + \mu_{i}^{T}\right) C_{i}}{\bar{R}_{i}^{\text{sup}}} + \mu_{i}^{T} T_{i,2}^{\text{clo}}.$$

Since user i's computation cost is either  $V_i^{\text{loc}}$  or  $V_i^{\text{clo}}(\hat{s})$ , we have

$$\Gamma_{i}(\hat{\boldsymbol{s}}) \geq \min \left\{ V_{i}^{\text{loc}}, \bar{V}_{i}^{\text{clo}}\left(\hat{\boldsymbol{s}}\right) \right\} \geq \min \left\{ V_{i}^{\text{loc}}, \frac{\left(\mu_{i}^{E} p_{i} + \mu_{i}^{T}\right) C_{i}}{\bar{R}_{i}^{\text{sup}}} + \mu_{i}^{T} T_{i,2}^{\text{clo}} \right\},$$

$$(41)$$

which along with (38) leads to the upper bound of the PoA given in (35).

Besides, since the centralized optimum  $\hat{s}$  minimizes the systemwide computation cost, we hence have  $PoA \geq 1$ . Therefore, we complete the proof of Theorem 4.

According to Theorem 4 and Lemma 3, more available channels and lower active probabilities help increase the lower bound of expected offloading rate, which thus decreases the gap between the worst NE and the centralized optimal solution.

#### Metric II: Beneficial Cloud Computing Users

For an arbitrary NE  $s^*$ , let us denote the number of users who benefit from cloud computing by  $N^{c}\left(s^{*}\right)$ . Next, we will analyze the bound of  $N^c(s^*)$ .

Letting  $Z_{\max} \triangleq \max_{i \in \mathcal{N}} \{p_i \bar{g}_{i,o}\}, Z_{\min} \triangleq \min_{i \in \mathcal{N}} \{p_i \bar{g}_{i,o}\}, \bar{Q}_{\max} \triangleq \max_{i \in \mathcal{N}} \{\bar{Q}_i\}, \bar{Q}_{\min} \triangleq \min_{i \in \mathcal{N}} \{\bar{Q}_i\}, \theta_{\max} \triangleq \max_{i \in \mathcal{N}} \{\theta_i\},$ and  $\theta_{\min} \triangleq \min_{i \in \mathcal{N}} \{\theta_i\},$  we can derive the following theorem.

**Theorem 5.** Suppose  $0 < N^c(s^*) < N$ , then for the multi-user dynamic computation offloading game, the total number of users who benefit from cloud computing at any NE point satisfies:

$$\frac{M\bar{Q}_{\min}}{Z_{\max}\theta_{\max}} \le N^{c}\left(\boldsymbol{s}^{*}\right) \le M\left(\frac{\bar{Q}_{\max}}{Z_{\min}\theta_{\min}} + 1\right). \tag{42}$$

*Proof:* 1) Since  $N^{c}(s^{*}) < N$ , there exists at least one user kthat chooses the local computing manner, i.e.,  $s_k^* = 0$ . Since  $s^*$  is an NE, we know that the user cannot reduce its payoff by choosing computation offloading via any channel  $m \in \mathcal{M}$ . According to (8), we have  $\mathbb{E}_{\Theta}[I_k(s^*,\Theta)] = \sum_{j \in \mathcal{N} \setminus \{k\}} p_j \bar{g}_{j,o} \theta_j \ell_{\{s_k^*=m\}} \geq \bar{Q}_k$ ,  $\forall m \in \mathcal{M}$ . Then, let  $N_m^c(s^*) = \sum_{i=1}^N \ell_{\{s_i^*=m\}}$  denote the number of users on channel m, and we have

$$N_{m}^{c}\left(\boldsymbol{s}^{*}\right)Z_{\max}\theta_{\max} \geq \sum\nolimits_{j\in\mathcal{N}\backslash\{k\}}p_{j}\bar{g}_{j,o}\theta_{j}\ell_{\left\{s_{k}^{*}=m\right\}} \geq \bar{Q}_{k} \geq \bar{Q}_{\min}.$$
(43)

Thus,  $N_m^c(s^*) \geq \frac{\bar{Q}_{\min}}{Z_{\max}\theta_{\max}}$ ,  $\forall m \in \mathcal{M}$ . Then, we can obtain

$$N^{c}\left(\boldsymbol{s}^{*}\right) = \sum\nolimits_{m=1}^{M} N_{m}^{c}\left(\boldsymbol{s}^{*}\right) \ge \frac{M\bar{Q}_{\min}}{Z_{\max}\theta_{\max}}.$$
 (44)

2) Since  $N^{c}(s^{*}) > 0$ , there exists at least one user k that chooses the cloud computing manner, i.e.,  $s_{\tilde{\iota}}^* > 0$ . Without loss of generality, suppose user  $\tilde{k}$  is on the channel m, which is occupied by most users, i.e.,  $N_m^c(s^*) \geq N_{\tilde{m}}^c(s^*), \forall \tilde{m} \in \mathcal{M}$ . Since  $s^*$  is an NE, we know that the user cannot reduce its payoff by choosing local computation. According to (8), we have  $\mathbb{E}_{\Theta}[I_{\tilde{k}}\left(s^{*},\Theta\right)] \leq Q_{\tilde{k}}$ . That is,  $\sum_{j\in\mathcal{N}\setminus\{\tilde{k}\}}p_jg_{j,o}\theta_j\tilde{\ell}_{\{s_j^*=m\}}\leq \bar{Q}_{\tilde{k}}$ . Then, the following result always holds:

$$(N_m^c(\boldsymbol{s}^*) - 1)Z_{\min}\theta_{\min} \leq \sum_{j \in \mathcal{N} \setminus \{\tilde{k}\}} p_j g_{j,o}\theta_j \ell_{\{s_j^* = m\}} \leq \bar{Q}_{\tilde{k}} \leq \bar{Q}_{\max},$$
(45)

which leads to  $N_m^c\left( {{{m{s}}^*}} \right) \le \frac{{ar Q}_{\max }}{{Z_{\min }}{ heta _{\min }}} + 1.$  Then, we have

$$N^{c}(\boldsymbol{s}^{*}) = \sum_{\tilde{m}=1}^{M} N_{\tilde{m}}^{c}(\boldsymbol{s}^{*}) \leq \sum_{\tilde{m}=1}^{M} N_{m}^{c}(\boldsymbol{s}^{*}) \leq M \left( \frac{\bar{Q}_{\max}}{Z_{\min} \theta_{\min}} + 1 \right). \tag{46}$$

Therefore, Theorem 5 is proved.

Theorem 5 provides a quantitative characterization about how many users can eventually benefit from offloading computation tasks to the mobile cloud, by playing the stochastic game  $\mathcal{G}_2$ . condition impacts both  $I_t^t$  and  $Q_x^t$ .

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its respective payoff  $u_i^t$  according to (7), namely, active user i evaluates its received interference  $I_i^t$  if  $s_i^t > 0$ ; otherwise, active user i directly computes  $Q_i^t$  (which is given in Lemma 8. As we discussed before, the received payoff  $u_i^t$  depends not only on other users' activeness, but also on the current channel condition. Specifically, other

Remark 1. The above analysis indicates that the NE points might enable mobile users to achieve desirable and attractive performance by playing the proposed stochastic game for computation offloading. It is very interesting since mobile users' selfish and competitive behaviors lead to desirable game outcomes. The reasons can be explained as follows. If too many mobile users are using the same wireless channel to offload their computation tasks to the cloud, they may experience low offloading rates. In order to reduce the computation cost, some mobile users will definitely choose other wireless channels for offloading or compute the task locally by itself. Consequently, it leads to balanced occupation of wireless channels for computation offloading, which is beneficial for the whole system.

# MULTI-AGENT STOCHASTIC LEARNING UNDER DY-NAMIC ENVIRONMENT

Although the NE points exhibit desirable and attractive performance, it is challenging for mobile users to reach the NE in a distributed manner and under dynamic environment. Most existing game-theoretic algorithms (e.g., best (or better) response [24], spatial adaptive play [26]) update users' strategies based on their received instantaneous utility/payoff. However, due to the dynamics of users' activeness and wireless channels in our computation offloading problem, each user might receive different utilities/payoffs in different time slots, even if it chooses to use the same strategy. Thus, the existing game-theoretic algorithms may never reach NE. This motivates us to incorporate the idea of stochastic learning [28], [29], [30] into the design of an efficient yet distributed algorithm under dynamic environment in order to reach the NE of our proposed stochastic game  $\mathcal{G}_2$ .

# 6.1 Proposed Multi-Agent Stochastic Learning Algorithm

The details are shown in the Multi-Agent Stochastic Learning Algorithm (i.e., referred as MASL-Algorithm). Specifically, each mobile user acts as a learning automaton that independently and automatically selects its offloading strategy according to a probability vector over the strategy space, and updates the probability vector based on the action-reward received from the dynamic environment. For the sake of clear presentation, we denote the strategy selection probability vector for an arbitrary user i as  $\mathbf{w}_i = (w_{i0}, w_{i1}, \dots, w_{iM})$ , where  $w_{i0}$  denotes the probability to select the strategy of local computing,  $w_{im}$  ( $m \in \mathcal{M}$ ) denotes the probability to select offloading the computation task to the mobile cloud via wireless channel m.

MASL-Algorithm: To reach the NE of the stochastic game  $G_2$ 

**Initialization:** At the initial time t = 0, each mobile user  $i \in \mathcal{N}$  sets its strategy selection probability vector as a uniform distribution, i.e.,  $\mathbf{w}_i^t = \left(\frac{1}{M+1}, \dots, \frac{1}{M+1}\right)$ . **Loop for**  $t = 0, 1, 2, \dots$ 

- 1) **Updating computation offloading strategy:** In the *t*-th time slot, each active user  $i \in \mathcal{A}^t$ , selects an offloading strategy  $s_i^t$ according to its current strategy selection probability vector  $\mathbf{w}_{i}^{t}$ . The inactive users  $\mathcal{N} \setminus \mathcal{A}^{t}$  keep silent and take no action.
- 2) **Measuring instantaneous payoff**<sup>8</sup>: Each active user evaluates

users' activeness impacts its received interference  $I_i^t$ , while the current channel

3) Updating strategy selection probability: Each active user updates its strategy selection probability vector for the next time slot according to the following rule:

$$\mathbf{w}_i^{t+1} = \mathbf{w}_i^t + br_i^t \left( \mathbf{e}_{\mathbf{s}_i^t} - \mathbf{w}_i^t \right), \tag{47}$$

where 0 < b < 1 is the learning step-size,  $\mathbf{e}_{s^t}$  is an (M+1)dimensional unit vector with the  $s_i^t$ -th element being one, and  $r_i^t$  is the received action-reward defined by  $r_i^t = 1 - \gamma_i u_i^t$ . (The computation offloading strategy with less cost is given larger action-reward. Here  $\gamma_i$  is a scaling factor, and we require  $\gamma_i \leq$  $\frac{1}{\max\{u_i^t\}}$  to guarantee the action-reward  $r_i^t$  positive.) Besides, the inactive mobile users  $\mathcal{N} \backslash \mathcal{A}^t$  keep their strategy selection probability vectors unchanged, i.e.,

$$\mathbf{w}_i^{t+1} = \mathbf{w}_i^t. \tag{48}$$

End loop until all users do not adjust their respective offloading strategies.

As shown above, the proposed MASL-Algorithm is operated in an iterative manner. Within each round of iteration, each active user independently selects its offloading strategy based on a probability vector over the strategy space, and receives an action-reward from the dynamic environment. The computation offloading strategy with less cost is given larger action-reward, and the strategy with larger reward value will be assigned with larger probability. By continuously interacting with the random environment, each mobile user will finally choose its optimal offloading strategy with probability one. We emphasize that during the operation of MASL-Algorithm, each mobile user operates entirely based on its own strategies and the consequently received reward, without requiring any knowledge from other users and any prior knowledge of probability space  $(\Omega, \mathcal{H}, \mathbb{P})$  of the dynamic environment. Therefore, the proposed MASL-Algorithm is fully distributed which makes itself attractive for a practical implementation.

Notice that due to the dynamics of users' activeness and wireless channels, user i might receive different action-rewards in different time slots, even if it chooses to use the same strategy. This imposes the key challenge to establish the convergence of MASL-Algorithm. Although there exist several previous studies [28], [29], [30] investigating the convergence of some stochastic learning algorithms, our proposed MASL-Algorithm differs from those algorithms in terms of taking into account the dynamics of both users' activeness and wireless channels. Moreover, the definition of payoff function is application-dependent, and different payoff functions (adopted by even the same learning mechanism) will lead to different learning solutions [31]. Therefore, the previous analyses are not applicable to our case in this study, which motivates us to perform a deep analysis about the convergence property of the MASL-Algorithm in the next subsection.

# 6.2 Convergence Properties of MASL-Algorithm

We first re-write the updating rule in Step 3 of the proposed algorithm as follows:

$$\mathbf{w}_{i}^{t+1} = \mathbf{w}_{i}^{t} + ba_{i}^{t}r_{i}^{t}\left(\mathbf{e}_{s_{i}^{t}} - \mathbf{w}_{i}^{t}\right), \quad \forall i \in \mathcal{N},$$

$$(49)$$

where  $a_i^t$  denotes the activeness of user i in the t-th time slot. Let  $\mathbf{W}^t = \left(\mathbf{w}_1^t, \dots, \mathbf{w}_N^t\right)^T$  denote the strategy selection probability vector of all the users, and thus we can express the evolution of the strategy selection probability vector of the game  $G_2$  as follows:

$$\mathbf{W}^{t+1} = \mathbf{W}^t + bf(\mathbf{W}^t, \mathbf{a}^t, \mathbf{s}^t, \mathbf{r}^t), \tag{50}$$

where  $a^t = (a_1^t, \dots, a_N^t)$ ,  $s^t = (s_1^t, \dots, s_N^t)$ ,  $r^t = (r_1^t, \dots, r_N^t)$ , and  $f(\cdot)$  represents the updating rule specified by (49). Then, according to Theorem 3.1 in [28], we can derive the following lemma.

**Lemma 4.** With a sufficiently small step-size b, i.e.,  $b \to 0$ , the sequence  $\{\mathbf{W}^t\}$  will converge weakly to the solution of the following ordinary differential equation (ODE):

$$\frac{d\mathbf{W}}{dt} = h(\mathbf{W}),\tag{51}$$

with the initial state  $\mathbf{W}^0 = \left[\frac{1}{M+1}\right]_{N\times(M+1)'}$  and  $h(\mathbf{W}) = \mathbb{E}_{\Theta}\left[f(\mathbf{W}^t, \boldsymbol{a}^t, \boldsymbol{s}^t, \boldsymbol{r}^t, \Theta) | \mathbf{W}^t = \mathbf{W}\right]$ .

**Lemma 5.** With a sufficiently small step-size b, our proposed MASL-Algorithm converges to a stable stationary point of the ODE given in

*Proof:* Let  $\bar{r}_i(s) = \mathbb{E}_{\Theta}[r_i(s,\Theta)]$  denote user i's expected reward function under strategy profile s, and let  $X_i(m, \mathbf{W}_{-i})$ denote user i's probabilistic reward function when it adopts pure strategy m and other users adopt probability vector (for strategy selection)  $\mathbf{W}_{-i} = (\mathbf{w}_1, \dots \mathbf{w}_{i-1}, \mathbf{w}_{i+1}, \dots, \mathbf{w}_N)$ . Specifically, de-

$$X_{i}(m, \mathbf{W}_{-i}) = \bar{r}_{i}(m, \mathbf{W}_{-i}) = \sum_{s_{-i} \in \mathcal{S}_{-i}} \bar{r}_{i}(m, s_{-i}) \prod_{j \neq i} w_{j, s_{j}},$$
 (52)

where  $S_{-i}$  denotes the strategy space of all the users excluding i,  $w_{j,s_j}$  is the probability of user j to choose pure strategy  $s_j$ . In addition, define the probabilistic potential function

$$Y(\mathbf{W}) = \bar{\Phi}(\mathbf{W}) = \sum_{s \in \mathcal{S}} \bar{\Phi}(s) \prod_{i \in \mathcal{N}} w_{i,s_i},$$
 (53)

$$Y_{i}\left(m, \mathbf{W}_{-i}\right) = \frac{\partial Y\left(\mathbf{W}\right)}{\partial w_{i,m}} = \sum_{\boldsymbol{s}_{-i} \in \mathcal{S}_{-i}} \bar{\Phi}\left(m, \boldsymbol{s}_{-i}\right) \prod_{j \neq i} w_{j, s_{j}},$$
(54)

where  $\bar{\Phi}$  is the expected potential function defined in (20), Sdenotes the strategy space of all the users.

According to Lemma 4, we have

$$\frac{dw_{i,m}}{dt} = \theta_{i} \left( w_{i,m} (1 - w_{i,m}) \bar{r}_{i}(m, \mathbf{W}_{-i}) + \sum_{m' \neq m} w_{i,m'} (-w_{i,m}) \bar{r}_{i}(m', \mathbf{W}_{-i}) \right)$$

$$= \theta_{i} w_{i,m} \left( \bar{r}_{i}(m, \mathbf{W}_{-i}) - \sum_{m' \in \mathcal{S}_{i}} w_{i,m'} \bar{r}_{i}(m', \mathbf{W}_{-i}) \right)$$

$$= \theta_{i} w_{i,m} \left( X_{i}(m, \mathbf{W}_{-i}) - \sum_{m' \in \mathcal{S}_{i}} w_{i,m'} X_{i}(m', \mathbf{W}_{-i}) \right)$$

$$= \theta_{i} w_{i,m} \sum_{m' \in \mathcal{S}_{i}} w_{i,m'} (X_{i}(m, \mathbf{W}_{-i}) - X_{i}(m', \mathbf{W}_{-i})).$$
(55)

$$\frac{dY\left(\mathbf{W}\right)}{dt} = \sum_{i,m} \frac{\partial Y\left(\mathbf{W}\right)}{\partial w_{i,m}} \frac{dw_{i,m}}{dt}$$

$$= \sum_{i,m} Y_{i}(m, \mathbf{W}_{-i}) \theta_{i} w_{i,m} \sum_{m' \in \mathcal{S}_{i}} w_{i,m'} \left( X_{i}\left(m, \mathbf{W}_{-i}\right) - X_{i}\left(m', \mathbf{W}_{-i}\right) \right)$$

$$= \sum_{i,m,m'} \theta_{i} w_{i,m} w_{i,m'} Y_{i}\left(m, \mathbf{W}_{-i}\right) \left( X_{i}\left(m, \mathbf{W}_{-i}\right) - X_{i}\left(m', \mathbf{W}_{-i}\right) \right).$$
(5.2)

Notably,

$$\sum_{i,m,m'} \theta_{i} w_{i,m} w_{i,m'} Y_{i} (m, \mathbf{W}_{-i}) \left( X_{i} (m, \mathbf{W}_{-i}) - X_{i} (m', \mathbf{W}_{-i}) \right)$$

$$= \sum_{i,m,m'} \theta_{i} w_{i,m'} w_{i,m} Y_{i} (m', \mathbf{W}_{-i}) \left( X_{i} (m', \mathbf{W}_{-i}) - X_{i} (m, \mathbf{W}_{-i}) \right).$$
(57)

Therefore, we can obtain the following result:

$$\frac{dY(\mathbf{W})}{dt} = \frac{1}{2} \sum_{i,m,m'} \theta_i w_{i,m} w_{i,m'} \left( Y_i(m, \mathbf{W}_{-i}) - Y_i(m', \mathbf{W}_{-i}) \right) \times \left( X_i(m, \mathbf{W}_{-i}) - X_i(m', \mathbf{W}_{-i}) \right).$$
(58)

As given in Step 3 of the proposed algorithm,  $\forall t,\, r_i^t=1-\gamma u_i^t$ , thus the expected reward  $\bar{r}_i=1-\gamma \bar{u}_i$ . Then, (21) yields

$$\bar{\Phi}(s'_{i}, s_{-i}) - \bar{\Phi}(s_{i}, s_{-i}) = \frac{p_{i}\bar{g}_{i,o}}{\gamma_{i}} (\bar{r}_{i}(s_{i}, s_{-i}) - \bar{r}_{i}(s'_{i}, s_{-i})).$$
(59)

By using Eqs. (52), (54), and (59), we can derive that  $\forall m, m' \in S_i$ ,

$$Y_{i}(m, \mathbf{W}_{-i}) - Y_{i}(m', \mathbf{W}_{-i}) = \frac{p_{i}\bar{g}_{i,o}}{\gamma_{i}} (X_{i}(m', \mathbf{W}_{-i}) - X_{i}(m, \mathbf{W}_{-i})),$$
(60)

which, together with (58), yields

$$\frac{dY(\mathbf{W})}{dt} = -\frac{1}{2} \sum_{i,m,m'} \theta_i w_{i,m} w_{i,m'} \frac{p_i \bar{g}_{i,o}}{\gamma_i} \left( X_i(m, \mathbf{W}_{-i}) - X_i(m', \mathbf{W}_{-i}) \right)^2 \le 0.$$
((1)

(61) indicates that  $Y(\mathbf{W})$  monotonously decreases when the algorithm iterates. Moreover, since  $Y(\mathbf{W})$  is lower bounded by  $Y\left(\mathbf{W}\right) \geq 0$ , we know  $Y\left(\mathbf{W}\right)$  will converge to a stationary point when  $\frac{dY\left(\mathbf{W}\right)}{dt}=0$ , and

$$\frac{dY\left(\mathbf{W}\right)}{dt} = 0 \Rightarrow w_{i,m}w_{i,m'}\left(X_{i}\left(m,\mathbf{W}_{-i}\right) - X_{i}\left(m',\mathbf{W}_{-i}\right)\right) = 0.$$
(62)

Then, according to (55), we have  $\frac{dw_{i,m}}{dt} = 0, \forall i, m$ , and thus  $\frac{d\mathbf{W}}{dt} = 0$ 0. Hence, W converges to a stationary point of ODE (51). This completes the proof of Lemma 5.

It has been proved by Theorem 3.2 in [28] that all pure-strategy NE of  $\mathcal{G}_2$  coincide with the stable stationary points of the ODE given in (51). Thus, based on Lemma 5, we can derive the following theorem.

**Theorem 6.** With a sufficiently small step-size b, our proposed MASL-Algorithm converges to a pure-strategy NE point of  $G_2$ .

Moreover, the convergence rate of the MASL-Algorithm can be characterized as follows:

**Theorem 7.** The average convergence rate of the proposed MASL-Algorithm is given by:

$$\rho^{ave} = \sqrt{\rho^0 \rho^\infty},\tag{63}$$

with

$$\rho^{0} = 1 - \frac{b \sum_{i \in \mathcal{N}} \sum_{m \in \mathcal{S}_{i}} \sum_{m' \in \mathcal{S}_{i}} \sum_{\mathbf{s}_{-i} \in \mathcal{S}_{-i}} \theta_{i} \gamma_{i} p_{i} \bar{g}_{i,o} \left(\bar{u}_{i} \left(m', \mathbf{s}_{-i}\right) - \bar{u}_{i} \left(m, \mathbf{s}_{-i}\right)\right)^{2}}{2(M+1)^{N} \sum_{\mathbf{s} \in \mathcal{S}} \left(\bar{\Phi}\left(\mathbf{s}\right) - \bar{\Phi}\left(\mathbf{s}^{*}\right)\right)},$$
(64)

and

$$\rho^{\infty} = 1 - \frac{b \sum_{i \in \mathcal{N}} \sum_{s_{i} \in \mathcal{S}_{i}} \theta_{i} \gamma_{i} p_{i} \bar{g}_{i,o} \left( \bar{u}_{i}(s_{i}, \boldsymbol{s}_{-i}^{*}) - \bar{u}_{i}(\boldsymbol{s}^{*}) \right)^{2}}{\sum_{i \in \mathcal{N}} \sum_{s_{i} \in \mathcal{S}_{i}} \left( \bar{\Phi}(s_{i}, \boldsymbol{s}_{-i}^{*}) - \bar{\Phi}(\boldsymbol{s}^{*}) \right)}, \quad (65)$$

where  $S_{-i}$  denotes the strategy space of all the users excluding i, Sdenotes the strategy space of all the users, and  $s^*$  is a pure-strategy NE. between the convergence rate and the accuracy of approximation to NE 1536-1233 (c) 2018 IEEE. Personal use is permitted, but republication/redistribution requires IEEE permission. See http://www.ieee.org/publications\_standards/publications/rights/index.html for more information.

Proof: As shown in (61), the probabilistic potential function  $Y(\mathbf{W}) = \bar{\Phi}(\mathbf{W})$  monotonously converges. Specifically, at iteration index t, the corresponding convergence rate is given by:

$$\rho^{t} = \frac{\bar{\Phi}(\mathbf{W}^{t+1}) - \bar{\Phi}(\mathbf{W}^{*})}{\bar{\Phi}(\mathbf{W}^{t}) - \bar{\Phi}(\mathbf{W}^{*})} = 1 + \frac{Y(\mathbf{W}^{t+1}) - Y(\mathbf{W}^{t})}{Y(\mathbf{W}^{t}) - Y(\mathbf{W}^{*})}, \quad (66)$$

where  $W^*$  is a stationary point of the ODE, i.e., an NE. As stated in [39],  $\rho^t$  indicates how close  $\bar{\Phi}(\mathbf{W}^{t+1})$  is to  $\bar{\Phi}(\mathbf{W}^*)$ , compared with  $\bar{\Phi}(\mathbf{W}^t)$ .

$$Y(\mathbf{W}^{t+1}) - Y(\mathbf{W}^{t}) \approx \sum_{i,m} \frac{\partial Y(\mathbf{W})}{\partial w_{i,m}} |_{\mathbf{W}^{t}} \Delta w_{i,m}$$

$$= \sum_{i,m} Y_{i}(m, \mathbf{W}_{-i}^{t}) \theta_{i} b w_{i,m} \sum_{m' \in \mathcal{S}_{i}} w_{i,m'} \left( X_{i}(m, \mathbf{W}_{-i}^{t}) - X_{i}(m', \mathbf{W}_{-i}^{t}) \right)$$

$$= b \sum_{i,m,m'} \theta_{i} w_{i,m}^{t} w_{i,m'}^{t} Y_{i}(m, \mathbf{W}_{-i}^{t}) \left( X_{i}(m, \mathbf{W}_{-i}^{t}) - X_{i}(m', \mathbf{W}_{-i}^{t}) \right)$$

$$= -\frac{b}{2} \sum_{i,m,m'} \theta_{i} w_{i,m}^{t} w_{i,m'}^{t} \frac{p_{i}\bar{g}_{i,o}}{\gamma_{i}} \left( X_{i}(m, \mathbf{W}_{-i}^{t}) - X_{i}(m', \mathbf{W}_{-i}^{t}) \right)^{2}.$$

$$(67)$$

Besides, [28], [40] show that only the pure-strategy NE is stable, thus we only study the convergence to a pure-strategy NE  $s^*$ . Obviously,  $Y(\mathbf{W}^*)$  can be equivalently written as  $\bar{\Phi}(\mathbf{s}^*)$ . Therefore,

$$\rho^{t} = 1 - \frac{\frac{b}{2} \sum_{i,m,m'} \theta_{i} w_{i,m}^{t} w_{i,m'}^{t} \frac{p_{i}\bar{g}_{i,o}}{\gamma_{i}} \left( X_{i} \left( m, \mathbf{W}_{-i}^{t} \right) - X_{i} \left( m', \mathbf{W}_{-i}^{t} \right) \right)^{2}}{\sum_{\boldsymbol{s} \in \mathcal{S}} \bar{\Phi} \left( \boldsymbol{s} \right) \prod_{i \in \mathcal{N}} w_{i,s_{i}}^{t} - \bar{\Phi} \left( \boldsymbol{s}^{*} \right)}, \tag{68}$$

which along with (52) yields

$$\rho^{t}=1-\frac{\frac{b}{2}\sum_{i,m,m'}\sum_{s_{-i}\in\mathcal{S}_{-i}}\theta_{i}^{\frac{p_{i}\bar{g}_{i,o}}{\gamma_{i}}}\left(\bar{r}_{i}(m,\mathbf{s}_{-i})-\bar{r}_{i}(m',\mathbf{s}_{-i})\right)^{2}w_{i,m}^{t}w_{i,m'}^{t}\left(\prod_{j\neq i}w_{j,s_{j}}^{t}\right)^{2}}{\sum_{s\in\mathcal{S}}\bar{\Phi}\left(\mathbf{s}\right)\prod_{i\in\mathcal{N}}w_{i,s_{i}}^{t}-\bar{\Phi}\left(\mathbf{s}^{*}\right)}$$

$$=1-\frac{\frac{b}{2}\sum_{i,m,m'}\sum_{s_{-i}\in\mathcal{S}_{-i}}\theta_{i}\gamma_{i}p_{i}\bar{g}_{i,o}\left(\bar{u}_{i}(m',\mathbf{s}_{-i})-\bar{u}_{i}(m,\mathbf{s}_{-i})\right)^{2}\prod_{i\in\mathcal{N}:s_{i}=m}w_{i,s_{i}}^{t}\prod_{i\in\mathcal{N}:s_{i}=m'}w_{i,s_{i}}^{t}}{\sum_{s\in\mathcal{S}}\bar{\Phi}\left(\mathbf{s}\right)\prod_{i\in\mathcal{N}}w_{i,s_{i}}^{t}-\bar{\Phi}\left(\mathbf{s}^{*}\right)}.$$

$$(69)$$

At t=0,  $w_{i,s_i}^0=\frac{1}{M+1}$ ,  $\forall i\in\mathcal{N}, \forall s_i\in\mathcal{S}_i$ , thus, we can derive  $\rho^0$  as (64). At  $t=\infty$ , let the probability in NE  $\prod\limits_{i\in\mathcal{N}}w_{i,s_i^*}^\infty=1-\varepsilon$ , the probability for only one user deviating NE  $w_{j,s_j}^\infty\prod\limits_{i\in\mathcal{N}\setminus\{j\}}w_{i,s_i^*}^\infty=1$  $\frac{\varepsilon}{NM}$ ,  $s_j \neq s_j^*$ , and the probability for more than one user deviating NE to be 0. As  $\varepsilon \to 0$ , we obtain  $\rho^{\infty}$  as (65). Then, according to the definition in [39], the average rate of convergence can be computed by  $\rho^{\text{ave}} = \sqrt{\rho^0 \rho^{\infty}}$ . Notably, the time taken for  $\bar{\Phi}(\mathbf{W}^0) - \bar{\Phi}(\mathbf{W}^*)$ to decrease L times its value is  $T^{\text{ave}} = \frac{\log L}{\log \rho^{\text{ave}}}$ .

Remark 2. (The impact of step-size b) It is noted that the convergence rate is higher when  $\rho^{ave}$  is smaller [39]. Notably,  $\rho^{ave}$  decreases linearly with the value of b. Thus, when b is larger, the convergence gets faster. However, the approximation of the iterative process to the ODE requires a sufficiently small b, as shown in Lemma 4. [40] has characterized the accuracy of approximation as

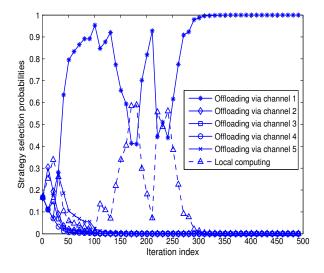
$$\mathbb{E}\left[\mathbf{W}^{t} - \tilde{\mathbf{W}}^{bt}\right] = O\left(\sqrt{b}\right),\tag{70}$$

where  $\mathbf{W}^t$  is the iterative process of algorithm, and  $\mathbf{W}^{bt}$  represents the value of the trajectory of ODE at time bt. Therefore, there is a tradeoff

TABLE 2 Parameters Setting

Coverage of AP	50 m	Data size $C_i$	5000 KB
Number of mobile users $N$	[20, 45]	Number of CPU cycles for local computing $D_i^{loc}$	1000 Megacycles
User's active probability $\theta_i$	(0, 1]	Number of CPU cycles for cloud computing $D_i^{\text{clo}}$	1200 Megacycles
Number of channels $M$	[4, 14]	Local computational capability $F_i^{\text{loc}}$	Randomly set from {0.5, 0.8, 1.0} GHz
Bandwidth of channel $B$	5 MHz	Cloud computational capability $F_i^{\text{clo}}$	12 GHz
Transmit power $p_i$	100 mW	Weight of computational energy $\mu_i^E$	Randomly set from {0, 0.5, 1.0}
Pass loss exponent $\alpha$	4	Weight of computational time $\mu_i^T$	$1 - \mu_i^E$
Background noise $\sigma_0$	-100 dBm	Computing energy efficiency $1/\eta_i$	Randomly set from {400, 500, 600} Megacycles/J

400



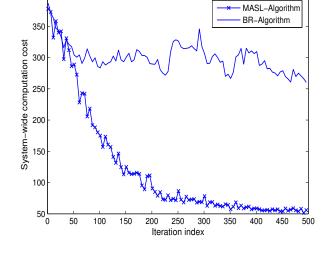


Fig. 3. Convergence of strategy selection probabilities.

Fig. 4. Convergence of system-wide computation cost.

of the stochastic game, and the parameter setting of b is applicationdependent in practice. Figure 5 in the next section verifies the above discussions.

# SIMULATION RESULTS

In this section, we conduct simulations to validate the proposed MASL-Algorithm and its performance under dynamic environment. We set up a scenario network where a group of mobile users are randomly scattered in the coverage of the AP. For each user i, we randomly set its active probability  $\theta_i$  according to a uniform distribution within (0,1]. The time-varying channels follow Rayleigh fading, where the random fading coefficient  $\beta$  is exponentially distributed with unit-mean. Table 2 summarizes the key parameters used in simulations, which are set similar to [10], [11]. If not otherwise specified, the default setting for the number of users is 30, and that for the number of channels is 5. Moreover, in the proposed MASL-Algorithm, the default value of the stepsize b is 0.1, and that of the scaling factor  $\gamma_i$  is  $10^5$  (the impact will be discussed later on).

#### **Convergence Analysis**

To evaluate convergence of the proposed MASL-Algorithm, we plot the strategy selection probabilities of one arbitrarily selected user in Figure 3. At the very beginning, this target user randomly selects its computation offloading strategy according to a uniform distribution. As the MASL-Algorithm operates, this target user's strategy selection probabilities keep on updating and finally con1536-1233 (c) 2018 IEEE. Personal use is permitted, but republication/redistribution requires IEEE permission. See http://www.ieee.org/publications\_standards/publications/rights/index.html for more information.

verge after around 300 iterations9. Specifically, after convergence, the probability of choosing offloading computation task via channel 1 is equal to 1, while the probabilities for other strategies decrease to 0. This result means that, after convergence, the target user will only choose channel 1 to offload computation task to the mobile cloud.

Figure 4 plots the dynamics of system-wide computation cost for our MASL-Algorithm. For comparison, the best-response algorithm (referred as BR-Algorithm) in [11] is plotted, which also runs in an iterative manner. At each iteration, the BR-Algorithm allows the user who received the update-permission message to select its optimal strategy based on its instantaneous computation cost, while other users keep their strategies unchanged. We can see that the MASL-Algorithm can greatly reduce the computation cost to its minimum (i.e., NE) after convergence, while the BS-Algorithm yields a fluctuating computational cost which is much greater than that of the MASL-Algorithm. This is because the BR-Algorithm always conducts a myopic play based on the instantaneous computation cost, while the environment is dynamically varying.

We then analyze the computational complexity of the proposed algorithm. Since most operations only involve some basic arithmetical calculations, the dominating part is the updating of the strategy selection probability in Step 3, which involves the operations of 2 vector-vector sums, 1 scalar-vector product, and 1 scalar-scalar product. Thus, the proposed MASL-Algorithm runs

9. Since the typical length of a time slot in wireless systems is at the time scale of microseconds (e.g., 70 microseconds for a time slot in LTE system [32]), the time used by the computation offloading decision process is actually very short (e.g., 21 milliseconds for 300 iterations in LTE system). Such a short duration is negligible, compared with the computation execution process, which is typically at the scale of seconds (e.g., the execution time for mobile

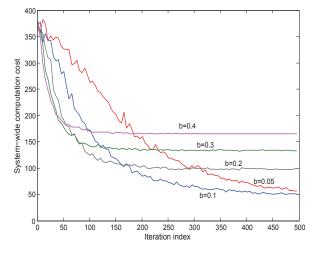


Fig. 5. Impact of different values of step-size b.

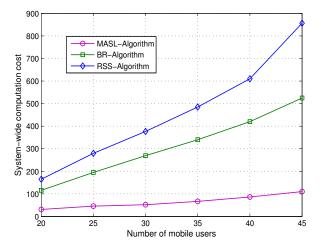


Fig. 7. Performance comparison in terms of system cost for different numbers of mobile users.

in a low complexity of  $\mathcal{O}(3M+1)$ . In contrast, [11] has shown that the computational complexity of the BR-Algorithm is  $\mathcal{O}(M \log M)$ .

Figure 5 shows the impact of the step-size on the convergence speed of the proposed MASL-Algorithm. We vary the step-size b to be 0.05, 0.1, 0.2, 0.3, and 0.4, respectively. Figure 5 shows that as the step-size increases, the algorithm can speed up its convergence, but obtains an inferior solution (not NE). As shown in Remark 2 (Section VI), there is a tradeoff between the convergence speed and the accuracy of convergence to NE, which are both impacted by the step-size b. For our case, it is preferable to set the step-size as 0.1, which can lead the algorithm converge to an NE within about 350 iterations. It is noted setting the step-size as 0.05 can also get the NE, but the convergence speed is very slow (more than 500 iterations).

Moreover, Figure 6 shows the impact of the scaling factor  $\gamma_i$  on the performance of the proposed MASL-Algorithm. We vary the parameter  $\gamma_i$  to be  $10^3$ ,  $10^4$ ,  $10^5$ , and  $10^6$ , respectively. Figure 6 shows that when  $\gamma_i=10^5$ , the algorithm achieves the best performance in terms of reducing the system-wide computation cost. Larger  $\gamma_i$  setting could enhance users' response to the computation cost, and thus lead users' sensitive strategy adjustment towards the optimal one. That is why we observe from the figure that  $10^5$  is better than  $10^3$  and  $10^4$  for the setting of  $\gamma_i$ . However,  $\gamma_i$  cannot be too large in order to guarantee the action-reward  $r_i^t$  positive. As a

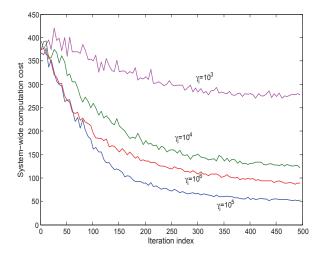


Fig. 6. Impact of different values of scaling factor  $\gamma_i$ .

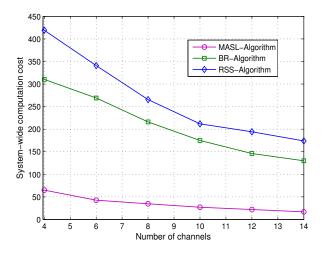


Fig. 8. Performance comparison in terms of system cost for different numbers of channels.

result, the performance of the algorithm gets worse when  $\gamma_i = 10^6$ .

# 7.2 Performance Evaluation

We further evaluate the performance of the proposed MASL-Algorithm, in comparison with the performance of the BR-Algorithm [11] and the random strategy selection algorithm (referred as RSS-Algorithm). Specifically, in the RSS-Algorithm, each mobile user randomly selects a strategy in each time slot. The following presented results are obtained by simulating 500 independent trials and then taking the average value.

Figure 7 shows the performance of our proposed MASL-Algorithm versus different numbers of mobile users. Figure 7 shows that the MASL-Algorithm always consumes a significantly less total cost than the BR-Algorithm and the RSS-Algorithm. In addition, the consumed total cost increases as the number of mobile users increases, which is consistent with the intuition. Figure 8 further shows the advantage of using MASL-Algorithm by varying different numbers of channels. Figure 8 again shows that our proposed MASL-Algorithm always outperforms the BR-Algorithm and the RSS-Algorithm.

the optimal one. That is why we observe from the figure that  $10^5$  is better than  $10^3$  and  $10^4$  for the setting of  $\gamma_i$ . However,  $\gamma_i$  cannot be terms of the number of mobile users who benefit from performing too large in order to guarantee the action-reward  $r_i^t$  positive. As a cloud computing (notice that the decimals in the results are due 1536-1233 (c) 2018 IEEE. Personal use is permitted, but republication/redistribution requires IEEE permission. See http://www.ieee.org/publications\_standards/publications/rights/index.html for more information.

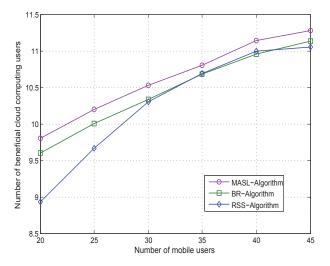


Fig. 9. Performance comparison in terms of beneficial cloud computing users for different numbers of users.

to the average results). Both figures demonstrate that our proposed MASL-Algorithm achieves better performances than the BR-Algorithm and the RSS-Algorithm. Figure 9 shows that the number of users who benefit from cloud computing increases when the number of users becomes larger. Intuitively, when the number of total users increases, more users may possibly choose cloud computing. However, due to limitation of available channels, the number of beneficial cloud computing users is also limited, since users would generate severe interference to each other, leading to lower offloading rates. Figure 10 shows that the number of beneficial cloud computing users increases when the number of available channels increases.

# 8 Conclusion

In this paper, we have investigated the problem of multi-user computation offloading for mobile cloud computing under the practical dynamic environment. By formulating this problem as a stochastic game, we proved that such a dynamic offloading decision process always leads to a pure-strategy NE. Moreover, we have analyzed the performance bounds of the NE in terms of both the system cost and the number of users who can benefit from cloud computing. To reach the NE, we proposed a fully distributed algorithm (i.e., MASL-Algorithm) with a guaranteed convergence rate under dynamic environment. Simulation results have been presented to validate the effectiveness of our proposed algorithm and show its significant performance advantage. In our future work, we will study the joint optimization of dynamic offloading decision-making and transmit power control, which will be an important and technical challenging problem. Another interesting direction is to investigate the mobile computation offloading from the perspective of economics, and specifically, to consider mobile users' economic expenses for offloading computation tasks to the mobile cloud.

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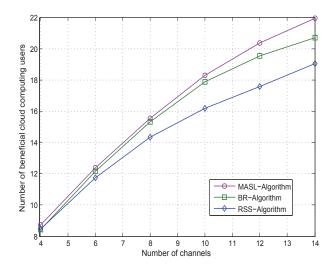


Fig. 10. Performance comparison in terms of beneficial cloud computing users for different numbers of channels.

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