

1 We would first like to thank the reviewers for their insightful comments on our work. We appreciate that you like our  
2 paper and that you are helping us making it even stronger with your comments. We will happily incorporate all of your  
3 suggestions for improving our paper.

4 **Opinion on Nash equilibrium.** Reviewer #1 felt that we were critical of the notion of NE based on line 282. We  
5 definitely did not intend to give the impression that we are “unhappy” with the notion of Nash equilibrium: it is a  
6 natural and elegant solution concept, and we believe its role as a “gold standard” in game theory is well-deserved. Line  
7 282 concerns the stability of **mixed** Nash equilibria: in contrast to *strict* equilibria, mixed equilibria are fragile because  
8 a small “trembling hand” imperfection in the agents’ mixed strategies could lead to off-equilibrium behavior. They also  
9 effectively presuppose coordination between the agents as, in a mixed equilibrium, any agent could deviate to another  
10 mixed strategy with the same support without any penalty; however, doing so would destroy the equilibrium. These  
11 shortcomings of mixed equilibria are well documented in the game theory literature. By contrast, *strict* equilibria are  
12 uniquely robust in this regard (since they are preserved by small payoff perturbations), and we find the fact that this  
13 robustness is picked up by no-regret strategies (like FTRL) quite important and insightful from a learning standpoint. In  
14 a certain sense, this provides a crucial link between game-theoretic learning and the extensive equilibrium refinement  
15 literature in game theory.

16 **Effects of averaging in general games.** Reviewer #1 asked whether averaging can help in general games. There  
17 exist small, simple games for which even the time-average of regret-minimizing dynamics does not converge to Nash  
18 equilibrium (either in terms of strategies or payoffs) [1, 3]. In fact, [3] shows an example of a class of games with no  
19 pure NE such that for all but a zero-measure of initial conditions replicator converges to a limit cycle whose social  
20 welfare everywhere (and hence its time average) is optimal and can be arbitrarily better than the best Nash. Thus, time  
21 averaging cannot hope to restore any meaningful connection between regret minimization and NE in general games.

22 **Discovering Nash equilibria.** Reviewer #1 inquired about promising approaches to finding NE. Optimism can help  
23 resolve very special cases of games where the payoff field is monotone without being strictly/strongly monotone (e.g., in  
24 bilinear zero-sum games with an interior equilibrium). One can construct game instances where optimistic approaches  
25 do not necessarily converge to meaningful equilibria, e.g., [2]. Given that optimism is a much newer technique its  
26 failure modes are less well understood, but we suspect that similar to averaging even stronger negative results are  
27 possible. Given the PPAD completeness of the problem, there is little hope that a non-exhaustive method can help in the  
28 worst case.

29 **Extensive form games.** Reviewer #2 wanted to know which of our results carry over to extensive form games. That  
30 is an excellent and important question! A key component of our proof is that the FTRL dynamics are divergence free  
31 in the payoff space for normal form games. For sequential imperfect information game setting under perfect recall  
32 FTRL remains divergence free [5]. It should be straightforward to extend our results for these cases, modulo a heavy  
33 notational overhead. Although this direction lies outside our current scope, it should be clear that the insights of our  
34 paper are valuable for this line of work and we hope that they will trigger more theoretical/experimental investigations.

35 **Lifting to  $(N + 1)$ -player zero-sum games.** Reviewer #3 wants to know if our results can be directly derived from  
36 the zero-sum case of [4] by lifting  $N$ -player games to  $(N + 1)$ -player zero-sum games. [4] captures only *polymatrix*  
37 zero-sum games, i.e., games that can be described by a network of zero-sum *bimatrix* games. General  $N$ -player games  
38 cannot be lifted to  $(N + 1)$ -player *polymatrix* zero-sum games. This distinction is important because otherwise all  
39 FTRL dynamics on games with an interior Nash equilibrium would have recurrent trajectories based on [4].

## 40 References

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