Uncertainty, Chance, and Utilities

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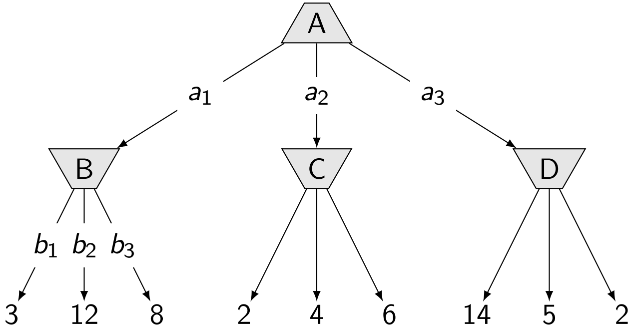
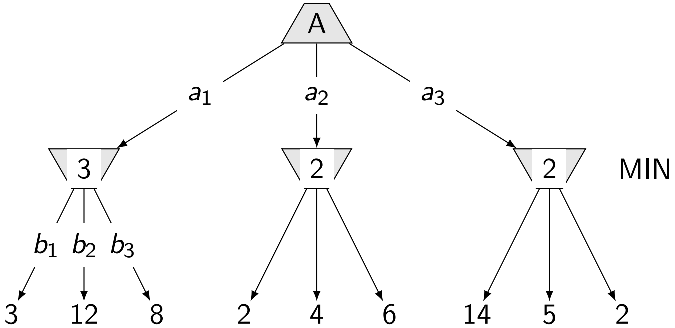
Deterministic opponent → stochastic environment



b_1, b_2, b_3 - stochastic branches, uncertain outcomes of a_1 action.

CHANCE nodes are "virtual", b_1, b_2, b_3 are not actions!

Deterministic opponent $\rightarrow$ stochastic environment



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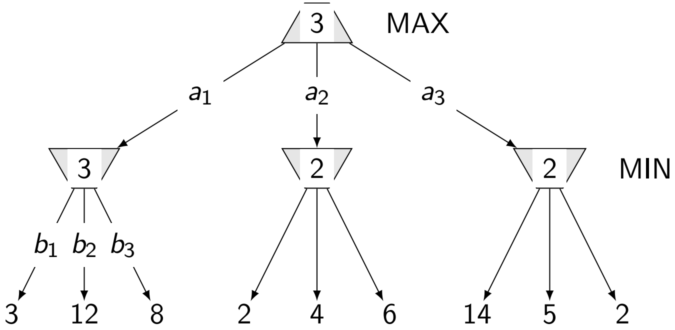

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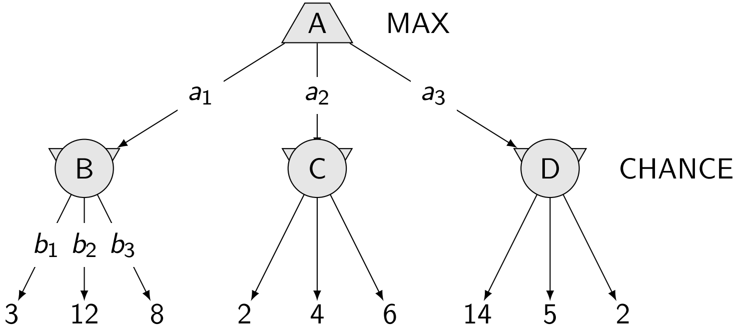

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Why? Actions may fail, . . .

Video: Slipping robot. Vision for Robotics and Autonomous Systems, http://cyber.felk.cvut.cz/vras, https://youtu.be/kvEEHNyCHMs

Why? Action costs not deterministic, ..., getting to work

A At home

tram *bike* *car*

Random variable: Function mapping situation on rails to values $T(r_i) = t_i$:

$t_1 = T(r_1) = 3$ mins (free rails)

$t_2 = T(r_2) = 12$ mins (accident)

$t_3 = T(r_3) = 8$ mins (congestion)

MAX/MIN depends on what the t_i options and terminal numbers mean. The goal may be to get to work as fast as possible.

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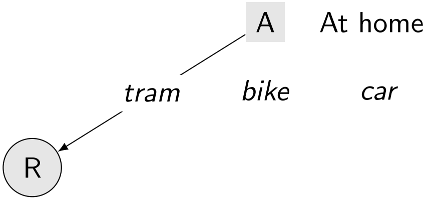

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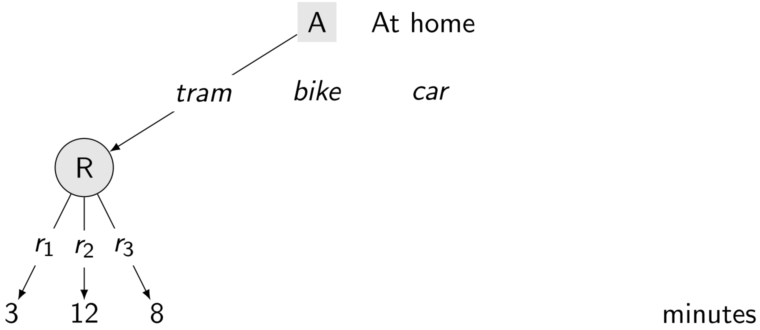

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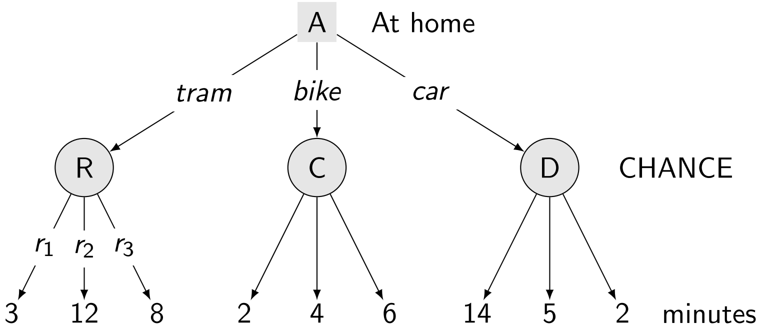

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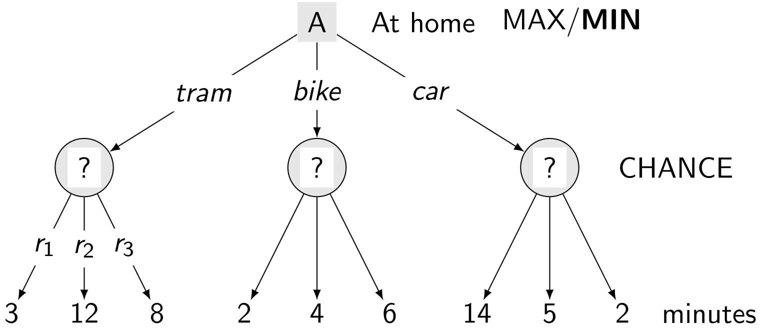

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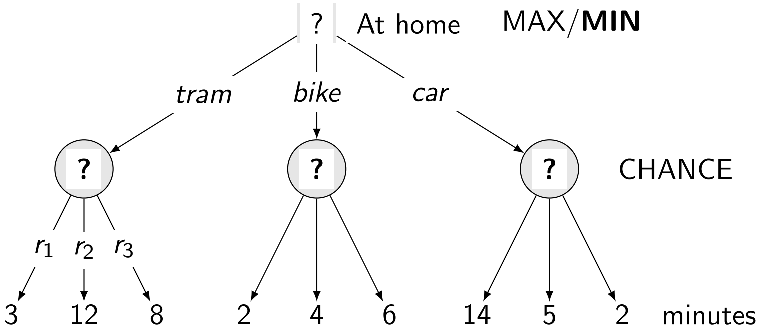

- Average case, not the worst case.
- Calculate expected utilities . . .
- i.e. take weighted average (expectation) of successors

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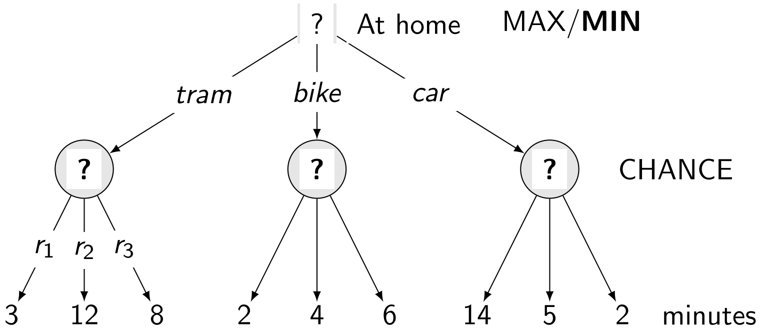

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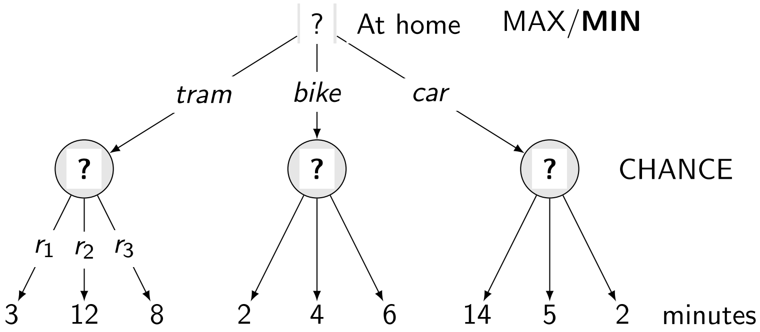

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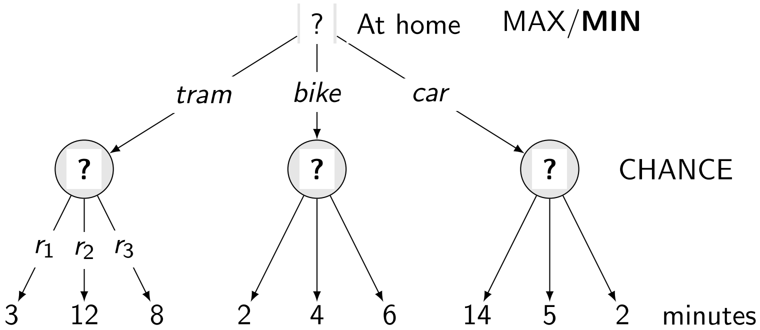

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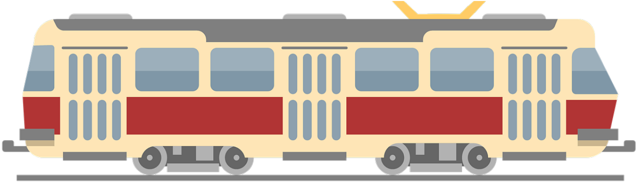
Random variables, probability distribution, ...

- Random variable - a function that maps experiment outcomes to values
- Probability distribution - assignment of probabilities (weights) to the values



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A few reminders from laws of probability. Probabilities:

- always non-negative,
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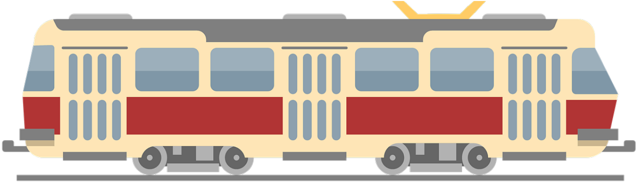

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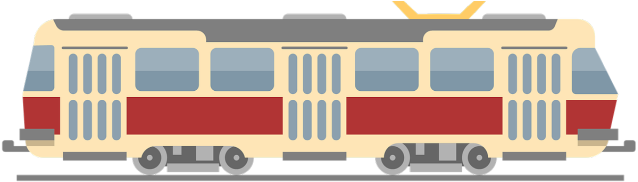

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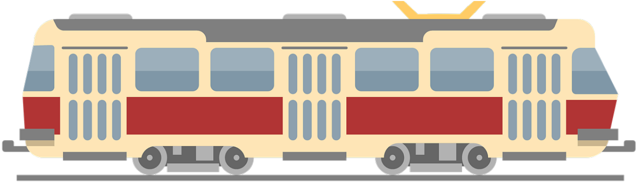

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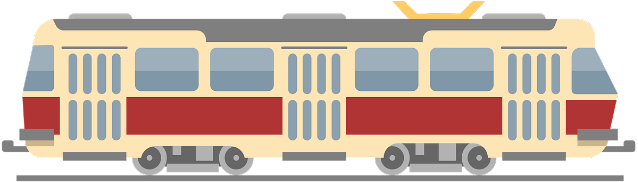

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Expectations, . . .

How long does it take to go to work by tram?

- Depends on the random variable T with possible values t_1, t_2, t_3 (corresponding to situation on rails).
- What is the expectation of the time?

  Using values t_1, t_2, t_3 of random variable T:

$$E(T) = P(t_1)t_1 + P(t_2)t_2 + P(t_3)t_3$$

  Or, using random outcomes r_1, r_2, r_3:

$$E(T) = P(r_1)T(r_1) + P(r_2)T(r_2) + P(r_3)T(r_3)$$

Expected value of a discrete r.v.: Weighted average

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Expected value of a discrete r.v.: Weighted average

Expectimax

function EXPECTIMAX(state) **return** a value
  if IS-TERMINAL(state): **return** UTILITY(state)
  if state (next agent) is **MAX**: **return** MAX-VALUE(state)
  if state (next agent) is **CHANCE**: **return** EXP-VALUE(state)
end function

---

function MAX-VALUE(state) **return** value v
  $v \leftarrow -\infty$
  for a **in** ACTIONS(state) **do**
    $v \leftarrow$ **max**(v, EXPECTIMAX(RESULT(state,a)))
  end for
end function

---

function EXP-VALUE(state) **return** value v
  $v \leftarrow 0$
  for all $r \in$ random outcomes **do**
    $v \leftarrow v + P(r)$ EXPECTIMAX(RESULT(state,r))
  end for
end function

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    for a in ACTIONS(state) do
        v ← max(v, EXPECTIMAX(RESULT(state,a)))
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How about the Reversi game?

- Is there any space for randomness?
- Is the opponent really greedy and clever enough?
- Hope for chance when there is adversarial world – Dangerous optimism .
- Assuming worst case even if it is not likely – Dangerous pessimism .

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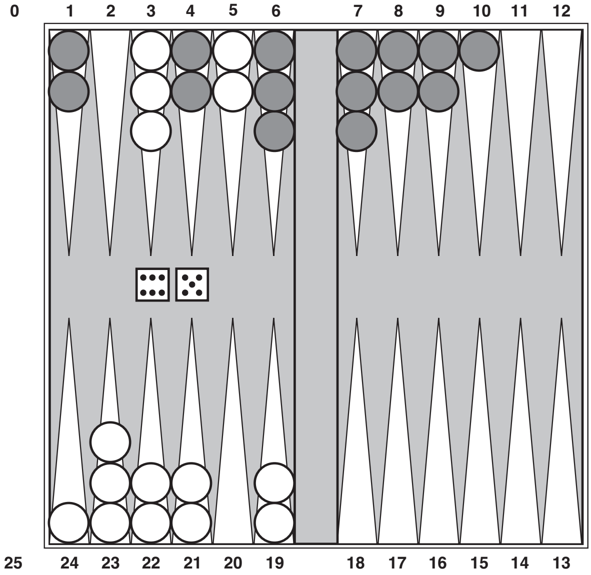
Games with chance **and** strategy



Random variable: Throwing two dice

Do we care which die comes first?

What is the probability of , ?[1]

A 1/24

B 1/36

C 1/18

D 1/6

[1]Source of dice images: https://flyclipart.com/dice-clipart-tool-rolling-dice-clipart-248574

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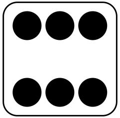
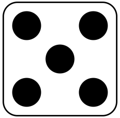
What is the probability of ,  ?[1]

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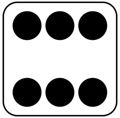
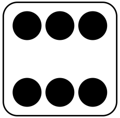
What is the probability of ,  ?[1]

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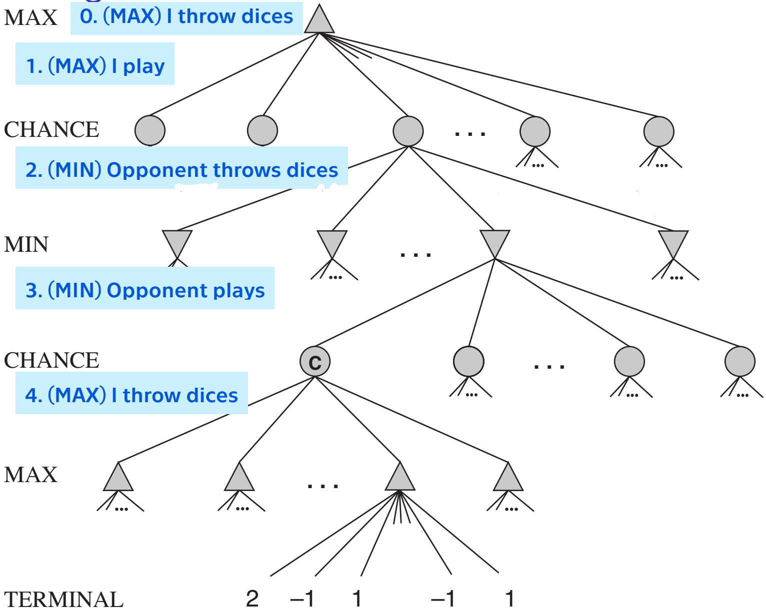
Mixing MAX, CHANCE, and MIN nodes



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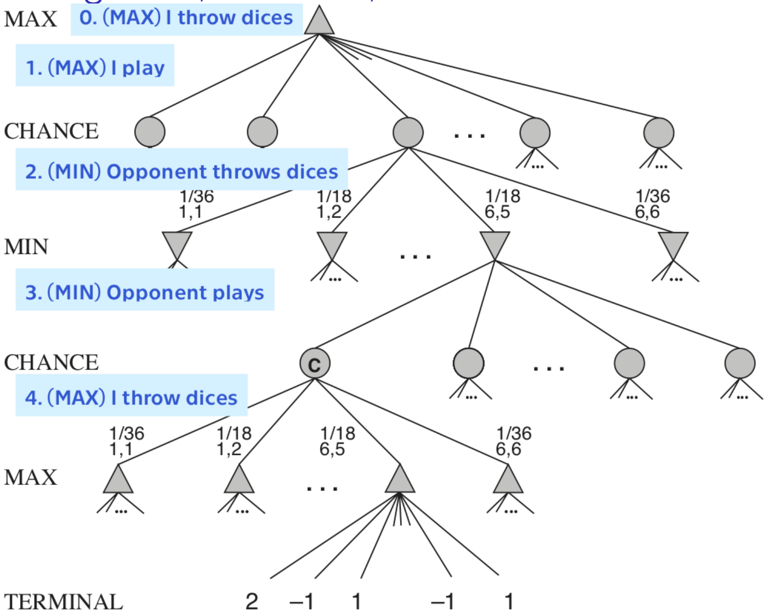
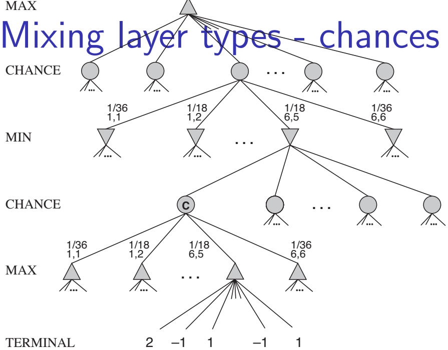
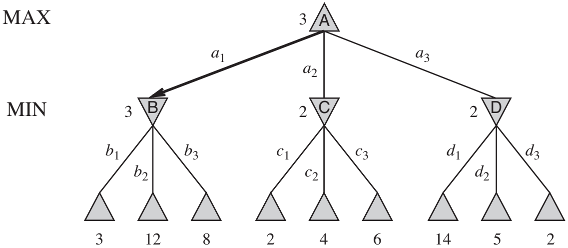


Mixing layer types - chances inserted





Extra random agent that moves after each MAX and MIN agent

$$\text{EXPECTIMINIMAX}(s) = \begin{cases} \text{UTILITY}(s, \text{MAX}) & \text{if IS-TERMINAL}(s) \\ \max_a \text{EXPECTIMINIMAX}(\text{RESULT}(s, a)) & \text{if TO-PLAY}(s) = \text{MAX} \\ \min_a \text{EXPECTIMINIMAX}(\text{RESULT}(s, a)) & \text{if TO-PLAY}(s) = \text{MIN} \\ \sum_r P(r)\text{EXPECTIMINIMAX}(\text{RESULT}(s, r)) & \text{if TO-PLAY}(s) = \text{CHANCE} \end{cases}$$

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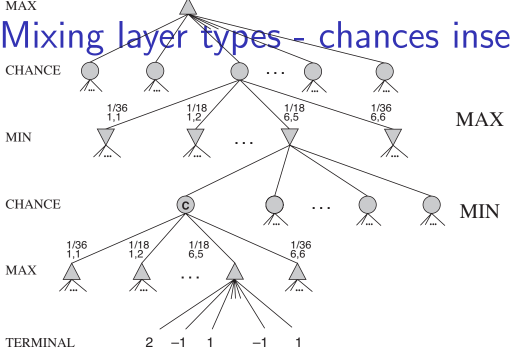

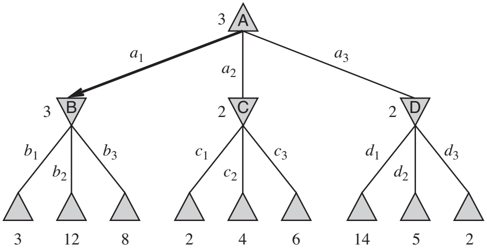

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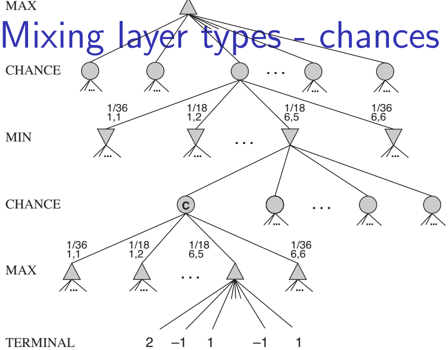

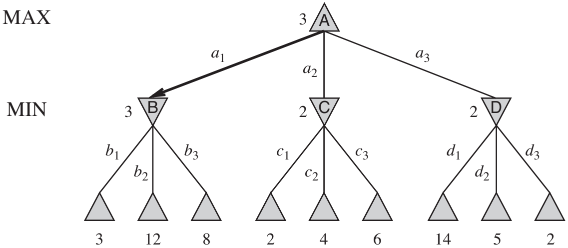

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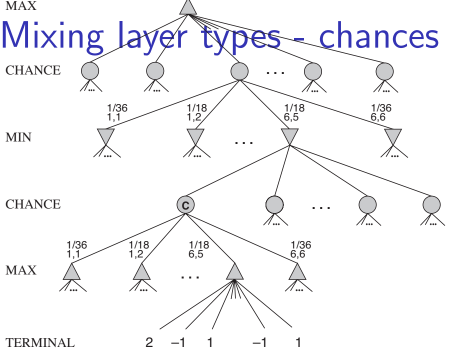

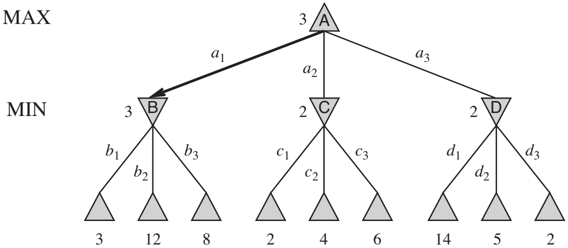

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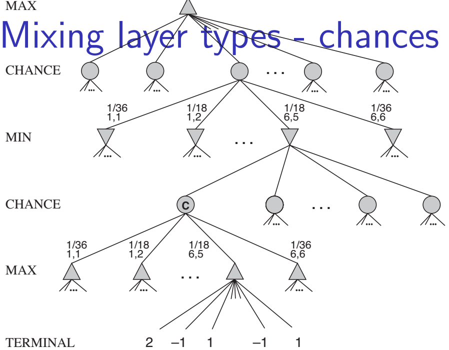

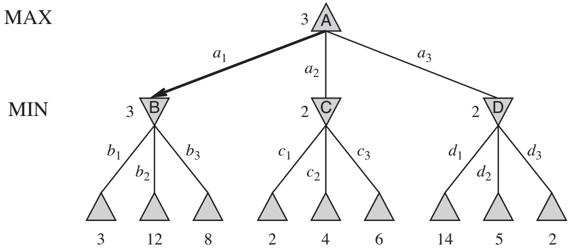

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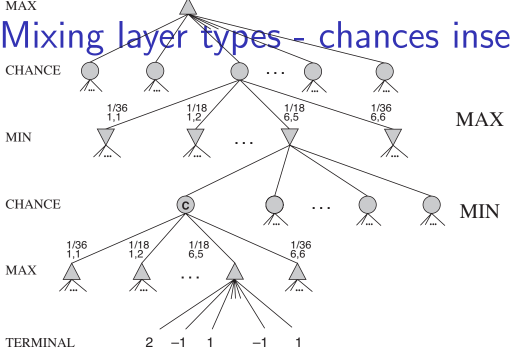
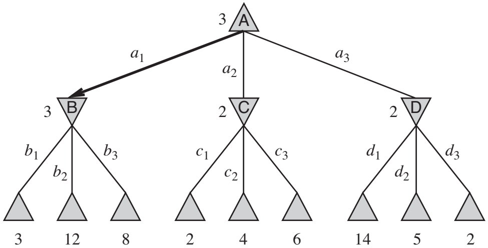
$$= \begin{cases} \text{UTILITY}(s, \text{MAX}) & \text{if} \quad \text{IS-TERMINAL}(s) \\ \max_a \text{EXPECTIMINIMAX}(\text{RESULT}(s, a)) & \text{if} \quad \text{TO-PLAY}(s) = \text{MAX} \\ \min_a \text{EXPECTIMINIMAX}(\text{RESULT}(s, a)) & \text{if} \quad \text{TO-PLAY}(s) = \text{MIN} \\ \sum_r P(r) \text{EXPECTIMINIMAX}(\text{RESULT}(s, r)) & \text{if} \quad \text{TO-PLAY}(s) = \text{CHANCE} \end{cases}$$

Mixing layer types - chances inserted





Extra random agent that moves after each MAX and MIN agent

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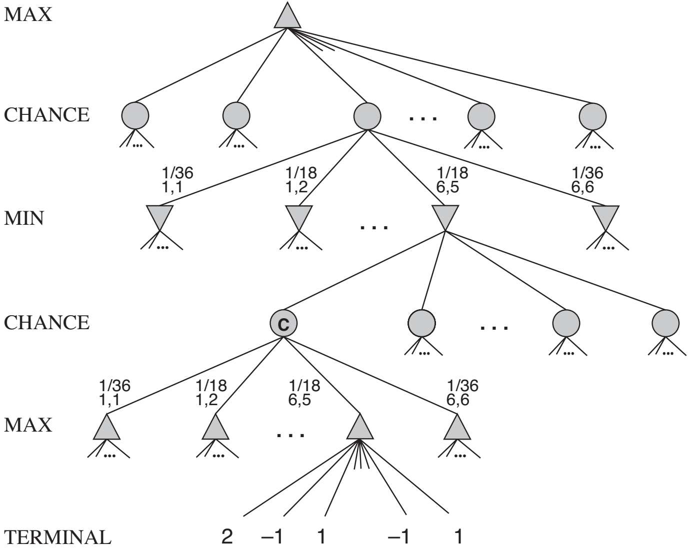
Mixing chance into min/max tree. How big is the tree going to be?



- b branching factor
- m maximum depth
- n number of distinct rolls

What is the time complexity of EXPECTIMINIMAX?

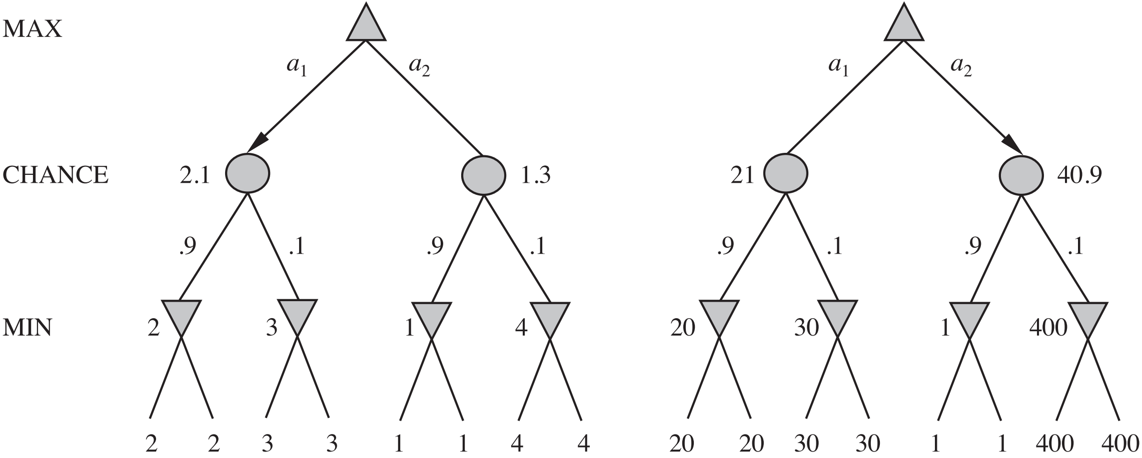
A $O(b^{mn})$

B $O(b^m n)$

C $O(b^m n^b)$

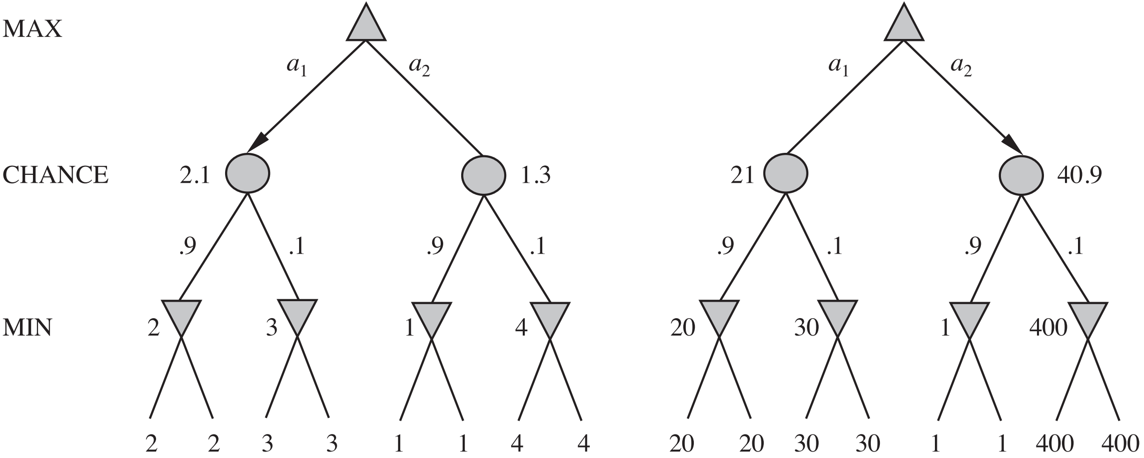
D $O(b^m n^m)$

Evaluation function



- Left: a_1 is the best. Right: a_2 is the best. Ordering of the (terminal) leaves is the same.
- Scale matters! Not only ordering.
- Can we prune the tree? (α, β like?)

Evaluation function



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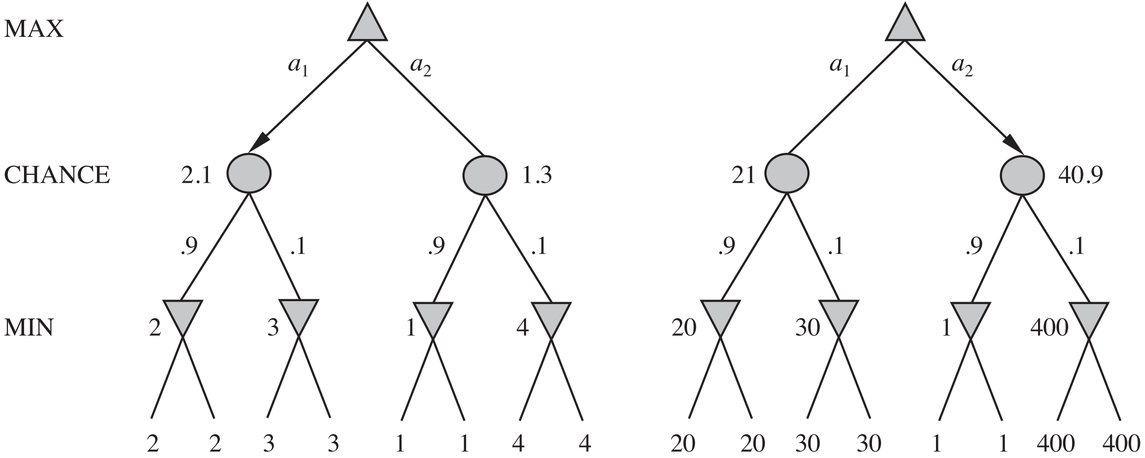

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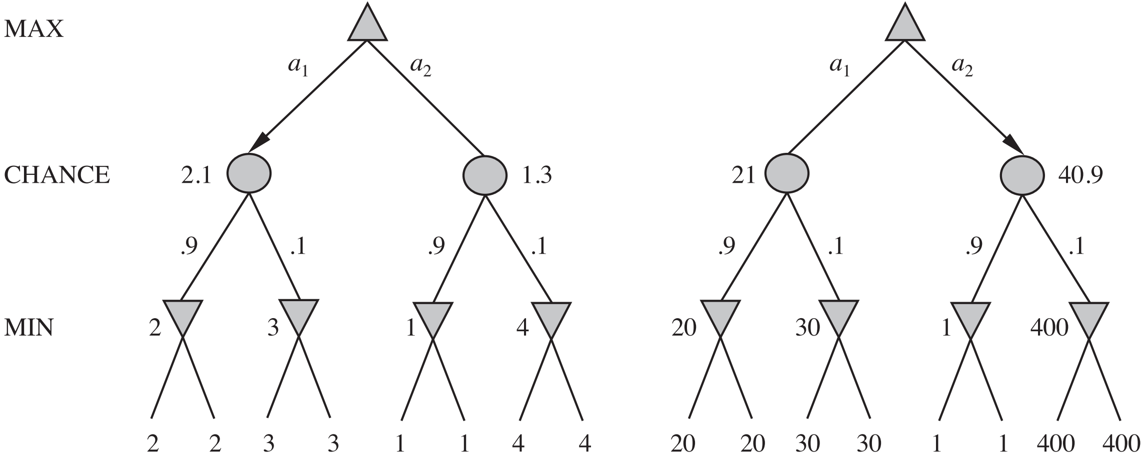

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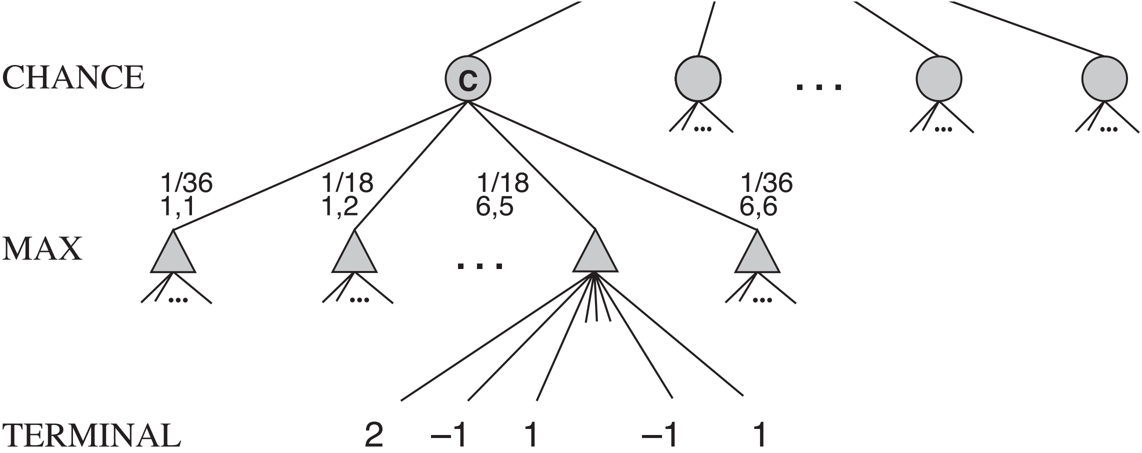
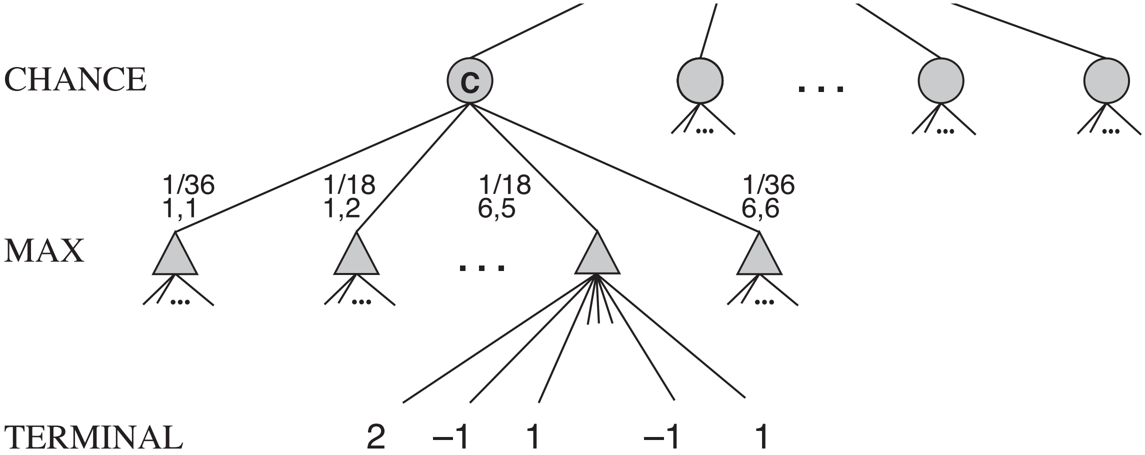
Pruning expectiminimax tree



- Bounds on terminal utilities needed. Terminal values from −2 to 2.
- Monte Carlo simulation for evaluation of a position (state).

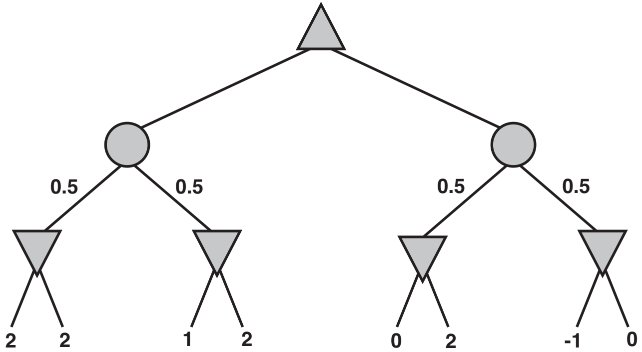
Pruning expectiminimax tree

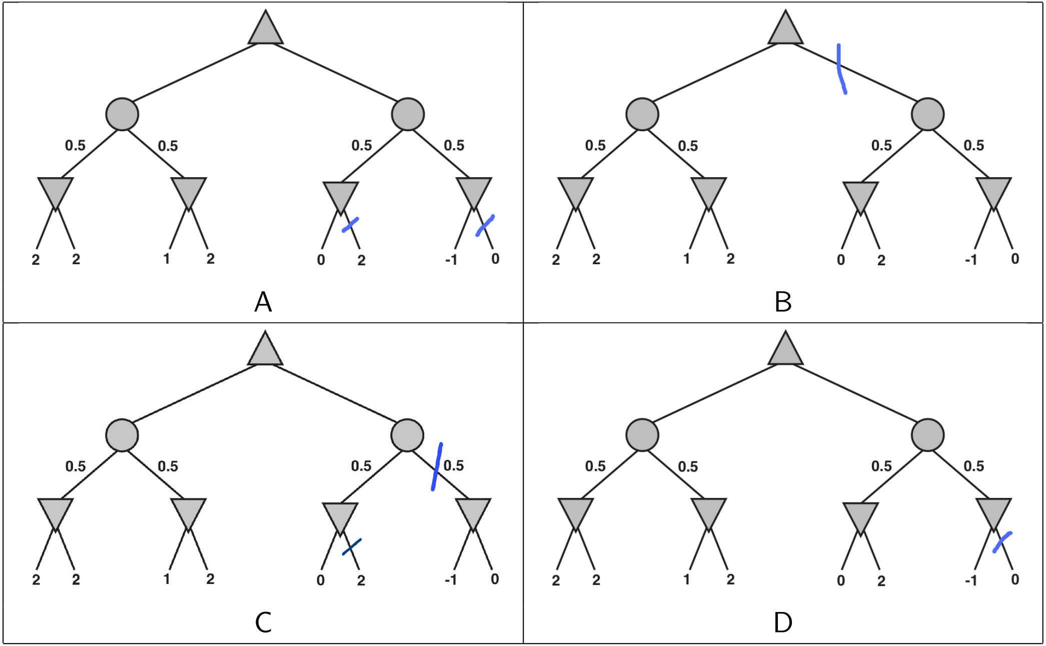


- Bounds on terminal utilities needed. Terminal values from -2 to 2.
- Monte Carlo simulation for evaluation of a position (state).

Where to prune the Expectimax tree

- Assume terminal nodes bounded to -2 to 2, inclusive
- Going from left to right.
- Which branches can be pruned out?





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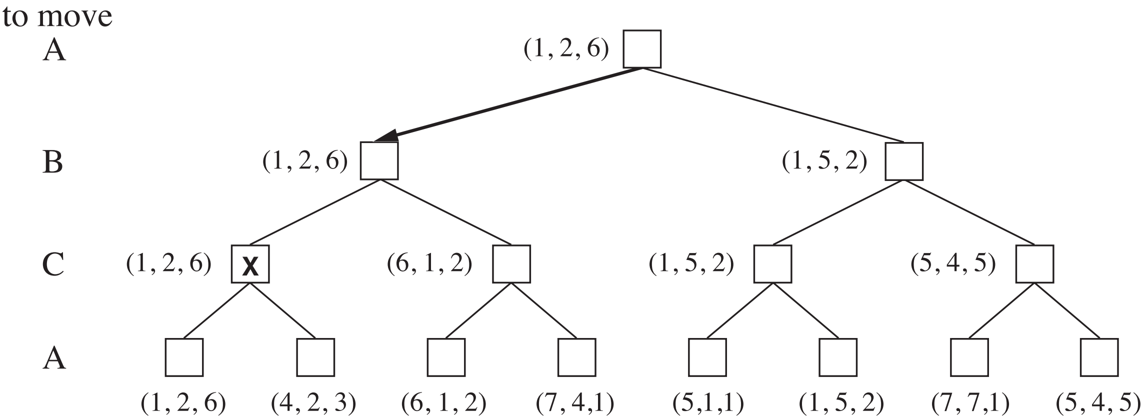
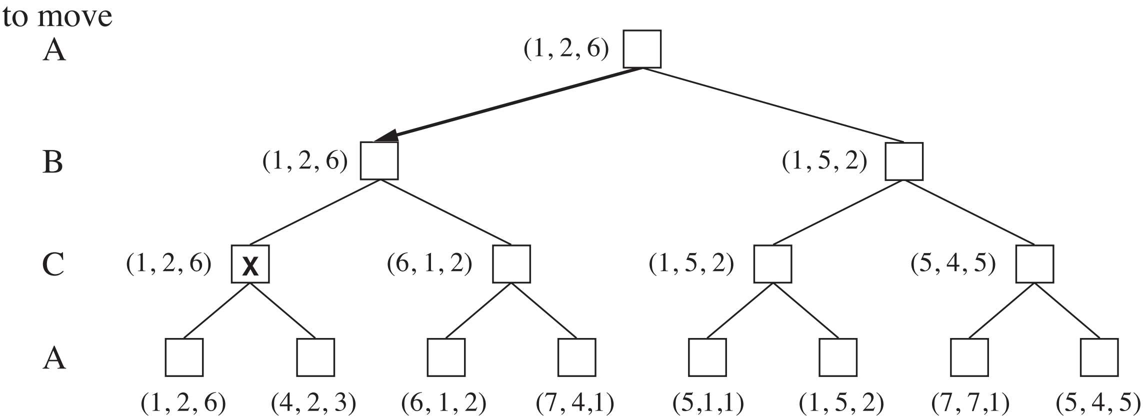
Multi-player games



- Utility tuples
- Each player maximizes its own
- Coalitions, cooperations, competitions may be dynamic

Multi-player games



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Uncertainty recap (enough games, back to the robots/agents)

- Uncertain outcome of an action.
- Robot/Agent may not know the current state!

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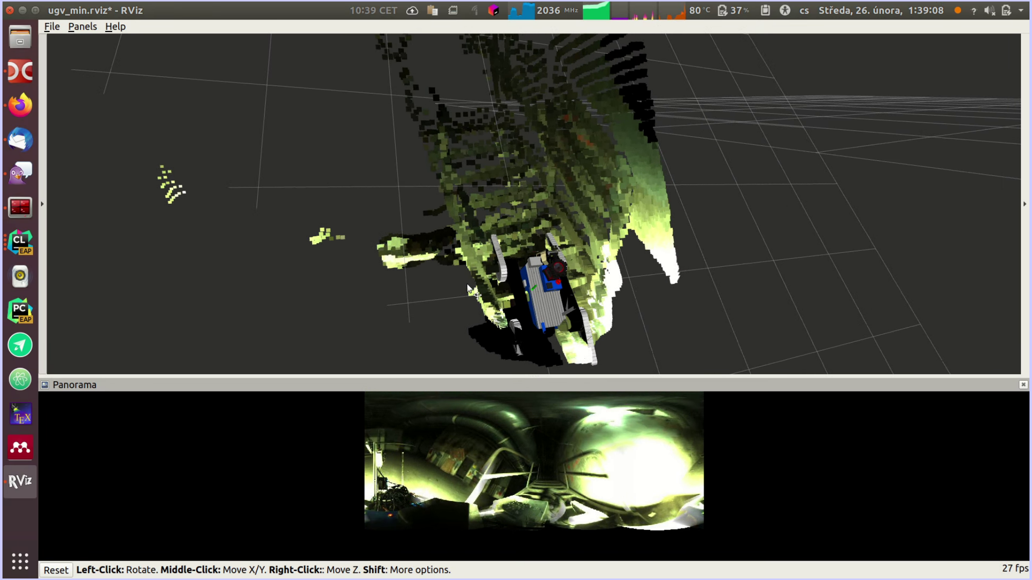

Video: Climbing stairs failure, From: http://robotics.fel.cvut.cz/cras/darpa-subt/

Uncertain, partially observable environment

- Current state s may be unknown, observations $\mathbf{e}$
- Uncertain outcome, random variable $\textsc{Result}(a)$
- Probability of outcome s' given $\mathbf{e}$ is

$$P(\textsc{Result}(a) = s' | a, \mathbf{e})$$

- Utility function $U(s)$ corresponds to agent preferences.
- Expected utility of an action a given $\mathbf{e}$:

$$EU(a|\mathbf{e}) = \sum_{s'} P(\textsc{Result}(a) = s' | a, \mathbf{e}) U(s')$$

Amatrice, Italy, 2016.

Rational agent

Agent's expected utility of an action a given $\mathbf{e}$:

$$EU(a|\mathbf{e}) = \sum_{s'} P(\textsc{Result}(a) = s'|a, \mathbf{e})U(s')$$

What should a rational agent do?

Is it then all solved? Do we know all what we need?

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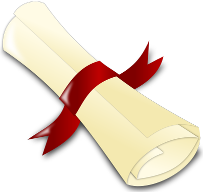
Utilities



- Where do utilities come from?
- Does averaging make sense?
- Do they exist?
- What if our preferences can't be described by utilities?

Agent/Robot Preferences

- Prizes A, B
- Lottery: uncertain prizes $L = [p, A; (1-p), B]$

Preference, indifference, ...

- Robot prefers A over B: $A \succ B$
- Robot has no preferences: $A \sim B$
- in between: $A \succsim B$

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Rational preferences

- Transitivity: $(A \succ B) \land (B \succ C) \Rightarrow (A \succ C)$
- Completeness: $(A \succ B) \lor (B \succ A) \lor (A \sim B)$
- Continuity: $(A \succ B \succ C) \Rightarrow \exists p\, [p, A; 1-p, C] \sim B$
- Substituability: $A \sim B \Rightarrow [p, A; 1-p, C] \sim [p, B; 1-pC]$. The same for $\succ$ and $\sim$.
- Monotonocity: $A \succ B \Rightarrow (p > q) \Leftrightarrow [p, A; 1-p, B] \succ [q, A; 1-q, B]$. Agent must prefer a lottery with higher chance to win.
- Decomposability, compressing compound lotteries into one: $[p, A; 1-p, [q, B; 1-q, C]] \sim [p, A; (1-p)q, B; (1-p)(1-q), C]$

Axioms of utility theory.

Motivation: if agent/robot violates an axiom $\Rightarrow$ irrational agent/robot.

Rational preferences

- Transitivity: $(A \succ B) \wedge (B \succ C) \Rightarrow (A \succ C)$
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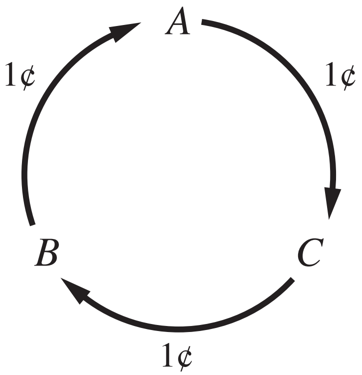
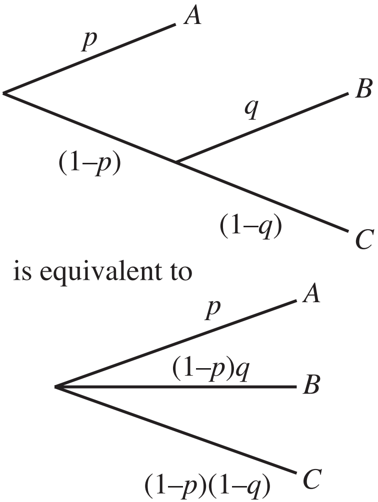
Axioms of utility theory.
Motivation: if agent/robot violates an axiom $\Rightarrow$ irrational agent/robot.

Transitivity and decomposability

Goods A, B, C and (nontransitive) preferences of an (irrational) agent $A \succ B \succ C \succ A$.



(a)



(b)

Maximum expected utility principle

Given the rational preferences (constraints), there exists a real valued function u such that:

$$u(A) > u(B) \quad \Leftrightarrow \quad A \succ B$$
$$u(A) = u(B) \quad \Leftrightarrow \quad A \sim B$$

Expected utility of a Lotery L (outcomes s_i with probabilities p_i):

$$L([p_1, S_1; \cdots ; p_n, S_n]) = \sum_i p_i u(S_i)$$

Proof in [3].
Is a utility u function unique?

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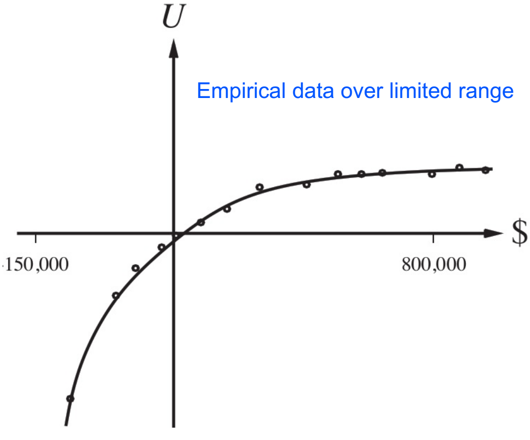
Human utilities

Utility of money

You triumphed in a TV show!

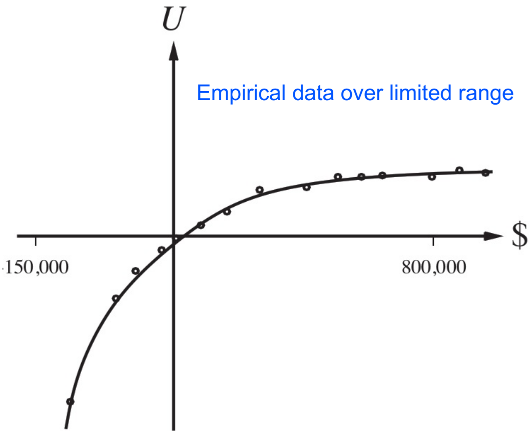
a) Take $\$1,000,000$ ... or
b) Flip a coin and loose all or win $\$2,500,000$

Utility of money: human psychology vs. hard data

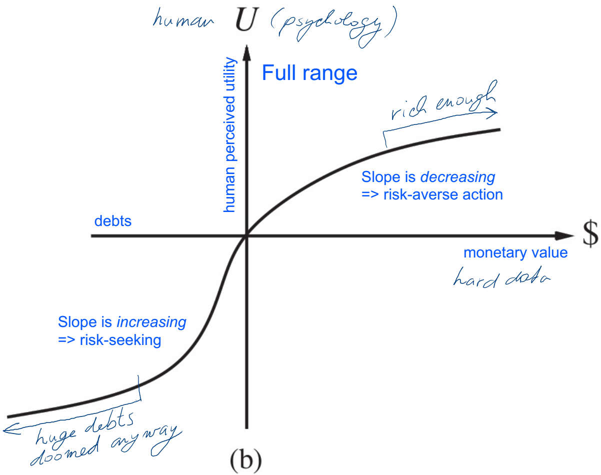


(a)

Utility of money: human psychology vs. hard data



(a)



(b)

References I

Some figures from [2], Chapters 5, 16. Human utilities are discussed in [1]. This lecture has been also greatly inspired by the 7th lecture of CS 188 at http://ai.berkeley.edu as it convenietly bridges the world of deterministic search and sequential decisions in uncertain worlds.

[1] Daniel Kahneman.
Thinking, Fast and Slow.
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[2] Stuart Russell and Peter Norvig.
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References II

[3] John von Neumann and Oskar Morgenstern.
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Princeton, 1944.
https://en.wikipedia.org/wiki/Theory_of_Games_and_Economic_Behavior, Utility theorem.