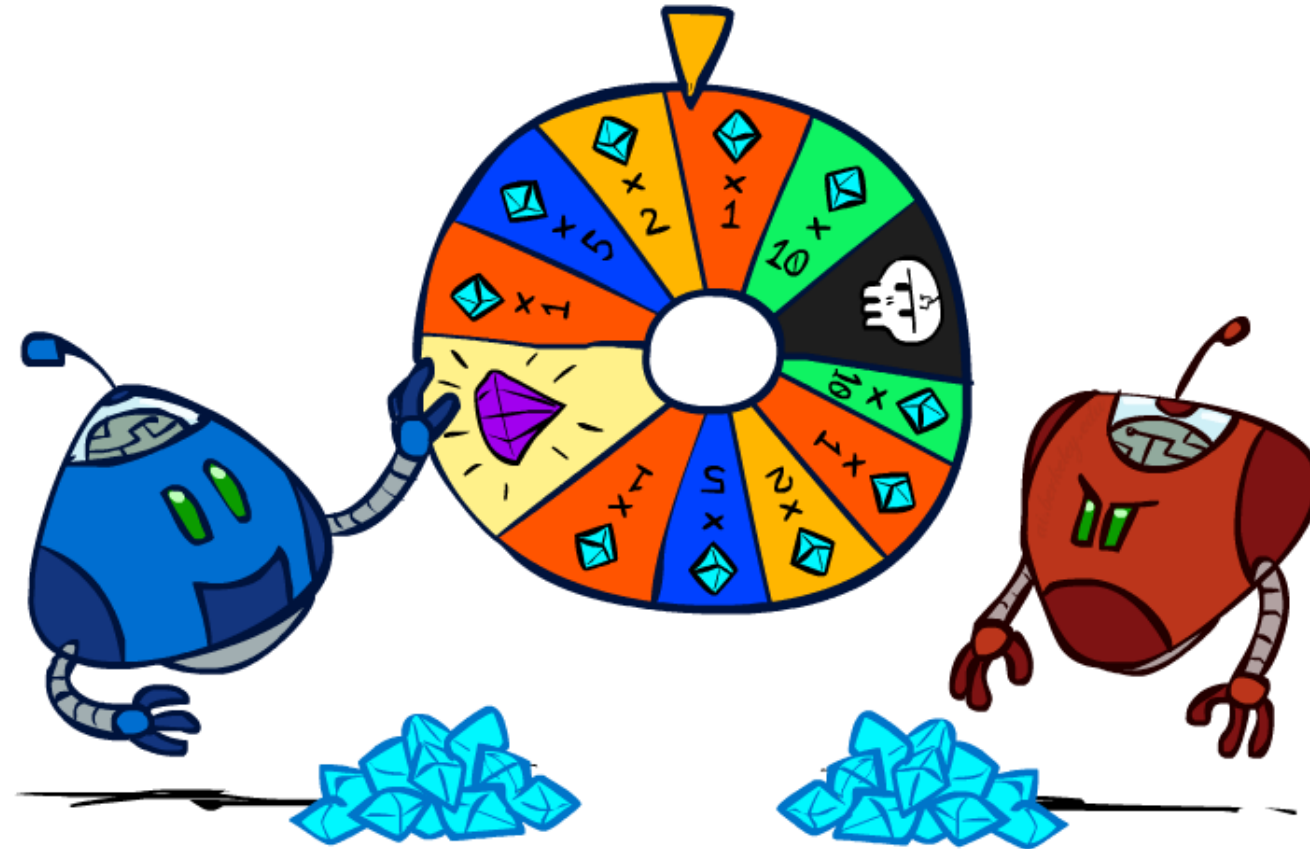


# CSCI 446: Artificial Intelligence

## Uncertainty and Utilities



Instructor: Michele Van Dyne

[These slides were created by Dan Klein and Pieter Abbeel for CS188 Intro to AI at UC Berkeley. All CS188 materials are available at <http://ai.berkeley.edu>.]

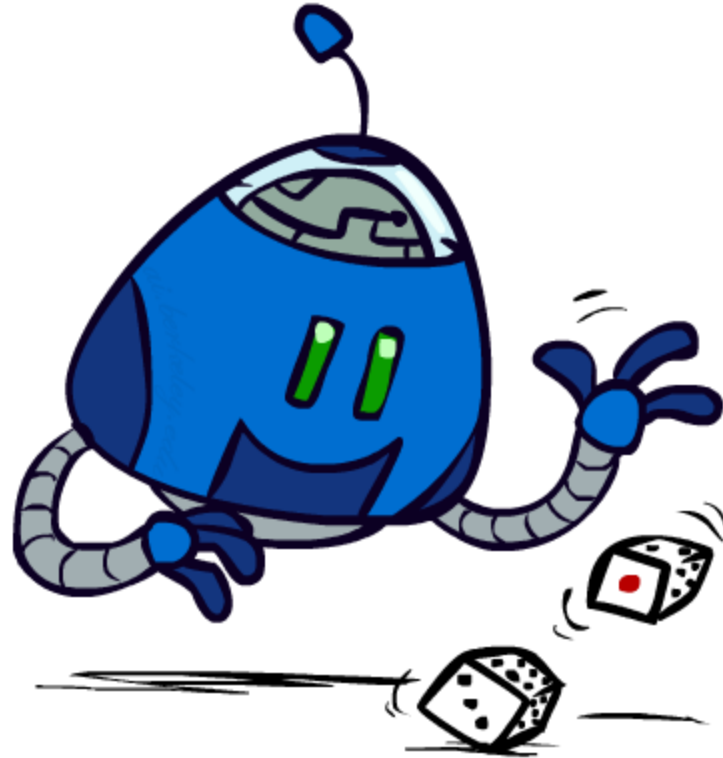
# Today

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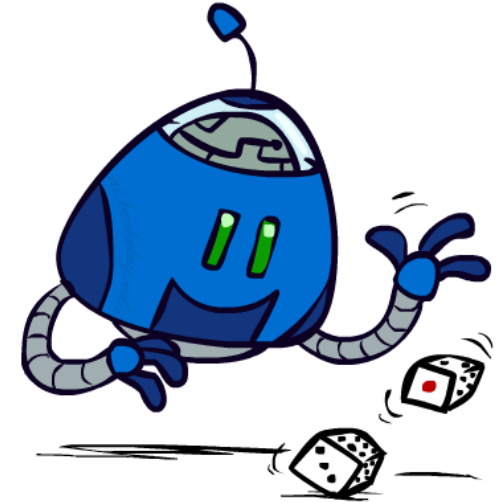
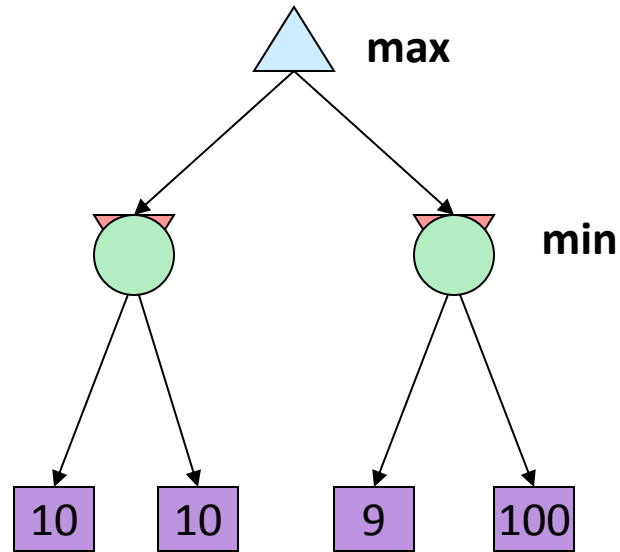
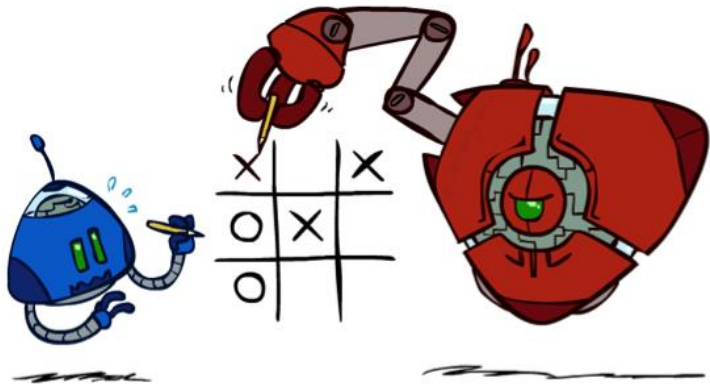
- Uncertain Outcomes
  - Expectimax
- Probabilities
- Modeling Assumptions
- Rationality
- Human Utilities

# Uncertain Outcomes

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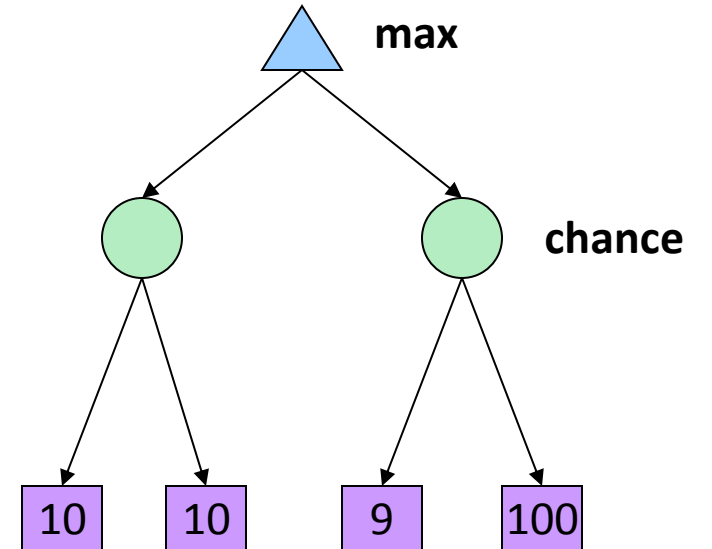
# Worst-Case vs. Average Case



Idea: Uncertain outcomes controlled by chance, not an adversary!

# Expectimax Search

- Why wouldn't we know what the result of an action will be?
  - Explicit randomness: rolling dice
  - Unpredictable opponents: the ghosts respond randomly
  - Actions can fail: when moving a robot, wheels might slip
- Values should now reflect average-case (expectimax) outcomes, not worst-case (minimax) outcomes
- **Expectimax search**: compute the average score under optimal play
  - Max nodes as in minimax search
  - Chance nodes are like min nodes but the outcome is uncertain
  - Calculate their **expected utilities**
  - I.e. take weighted average (expectation) of children
- Later, we'll learn how to formalize the underlying uncertain-result problems as **Markov Decision Processes**



# Expectimax Pseudocode

```
def value(state):
```

```
    if the state is a terminal state: return the state's utility
```

```
    if the next agent is MAX: return max-value(state)
```

```
    if the next agent is EXP: return exp-value(state)
```

```
def max-value(state):
```

```
    initialize v =  $-\infty$ 
```

```
    for each successor of state:
```

```
        v = max(v, value(successor))
```

```
    return v
```

```
def exp-value(state):
```

```
    initialize v = 0
```

```
    for each successor of state:
```

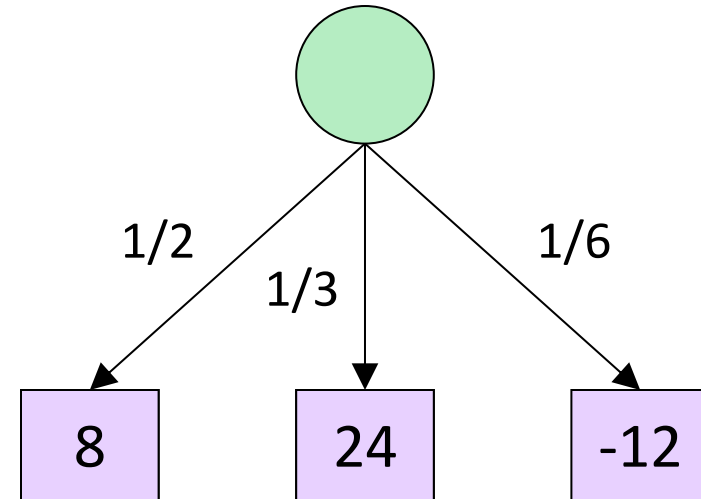
```
        p = probability(successor)
```

```
        v += p * value(successor)
```

```
    return v
```

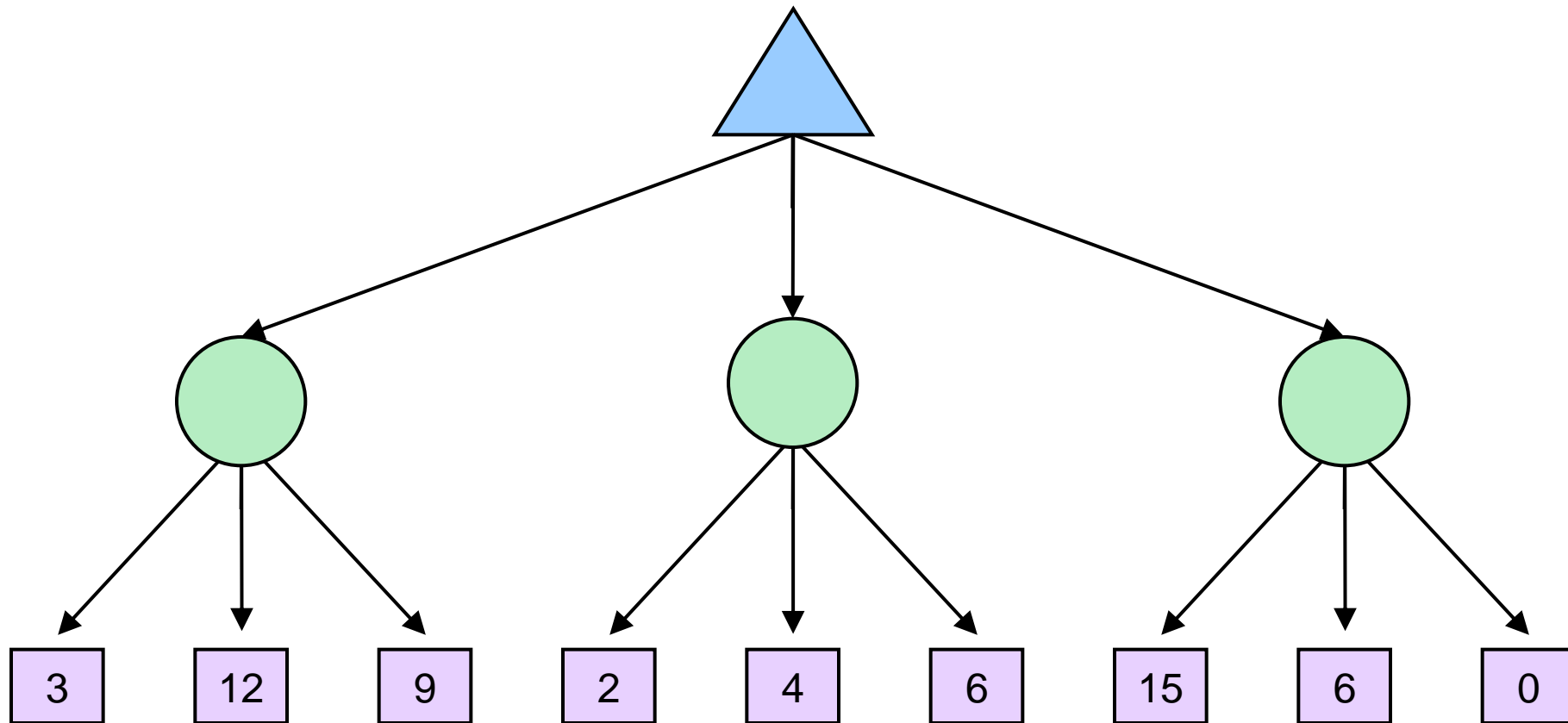
# Expectimax Pseudocode

```
def exp-value(state):  
    initialize v = 0  
    for each successor of state:  
        p = probability(successor)  
        v += p * value(successor)  
    return v
```



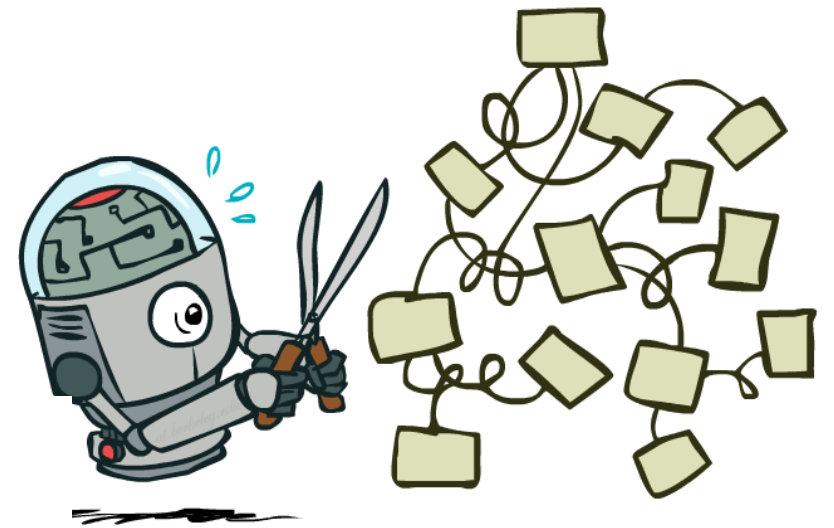
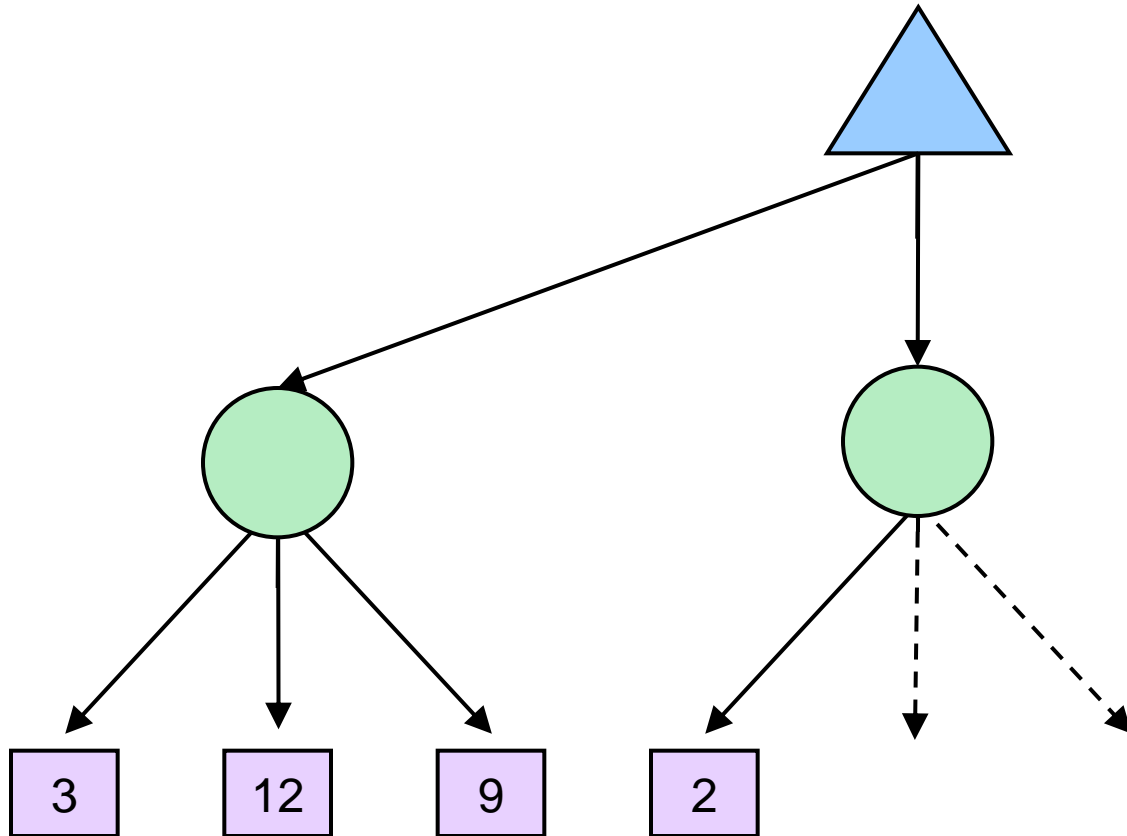
$$v = (1/2) (8) + (1/3) (24) + (1/6) (-12) = 10$$

# Expectimax Example

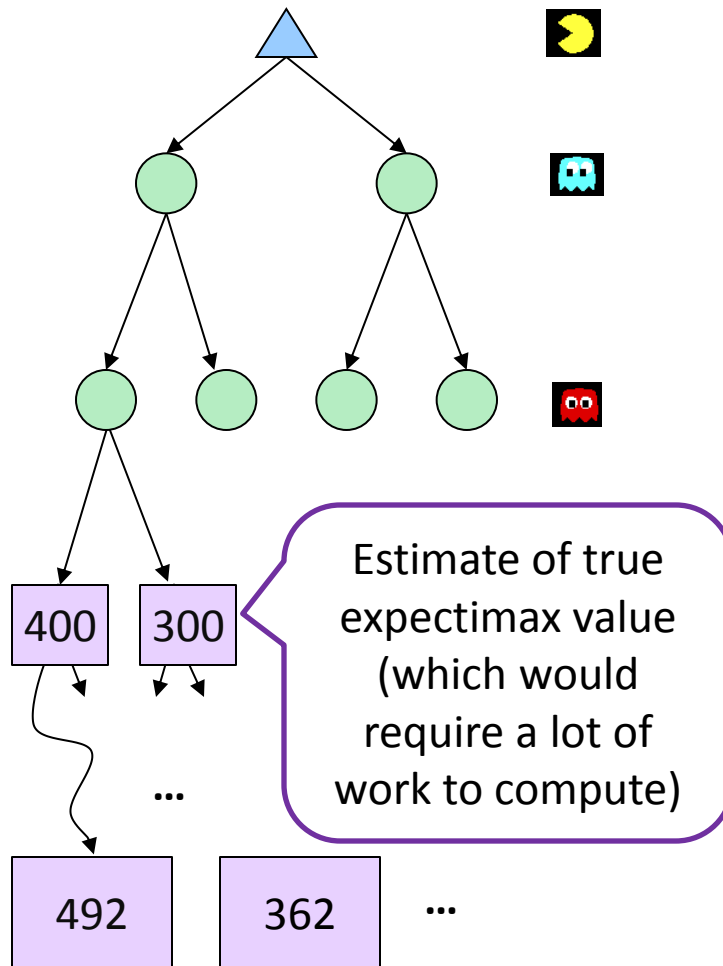




# Expectimax Pruning?

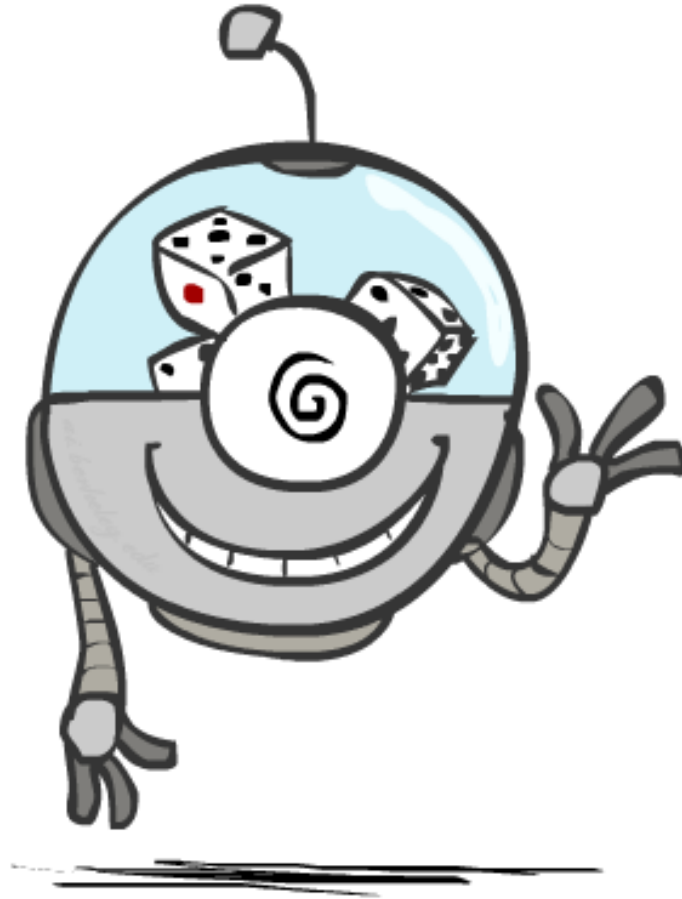


# Depth-Limited Expectimax



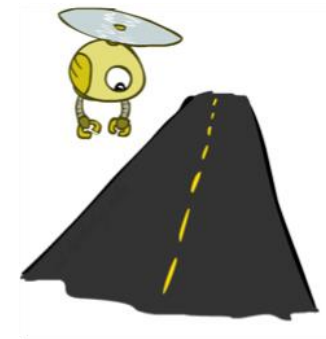
# Probabilities

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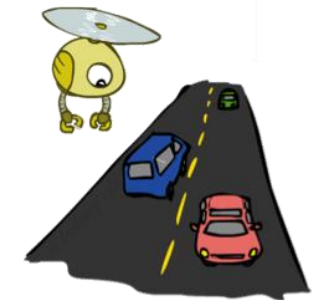


# Reminder: Probabilities

- A **random variable** represents an event whose outcome is unknown
- A **probability distribution** is an assignment of weights to outcomes
- Example: Traffic on freeway
  - Random variable:  $T$  = whether there's traffic
  - Outcomes:  $T$  in {none, light, heavy}
  - Distribution:  $P(T=\text{none}) = 0.25$ ,  $P(T=\text{light}) = 0.50$ ,  $P(T=\text{heavy}) = 0.25$
- Some laws of probability (more later):
  - Probabilities are always non-negative
  - Probabilities over all possible outcomes sum to one
- As we get more evidence, probabilities may change:
  - $P(T=\text{heavy}) = 0.25$ ,  $P(T=\text{heavy} \mid \text{Hour}=8\text{am}) = 0.60$
  - We'll talk about methods for reasoning and updating probabilities later



0.25



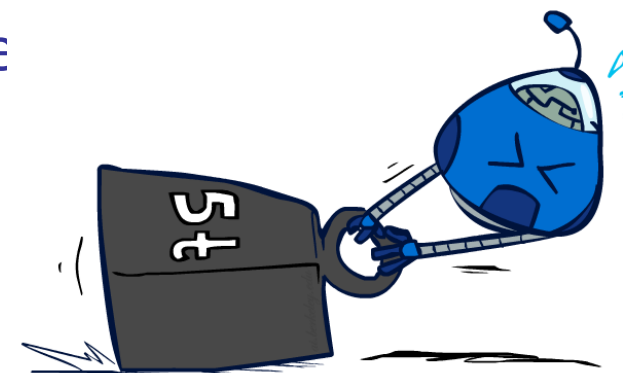
0.50



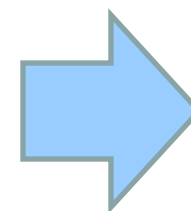
0.25

# Reminder: Expectations

- The expected value of a function of a random variable is the average, weighted by the probability distribution over outcomes
- Example: How long to get to the airport?

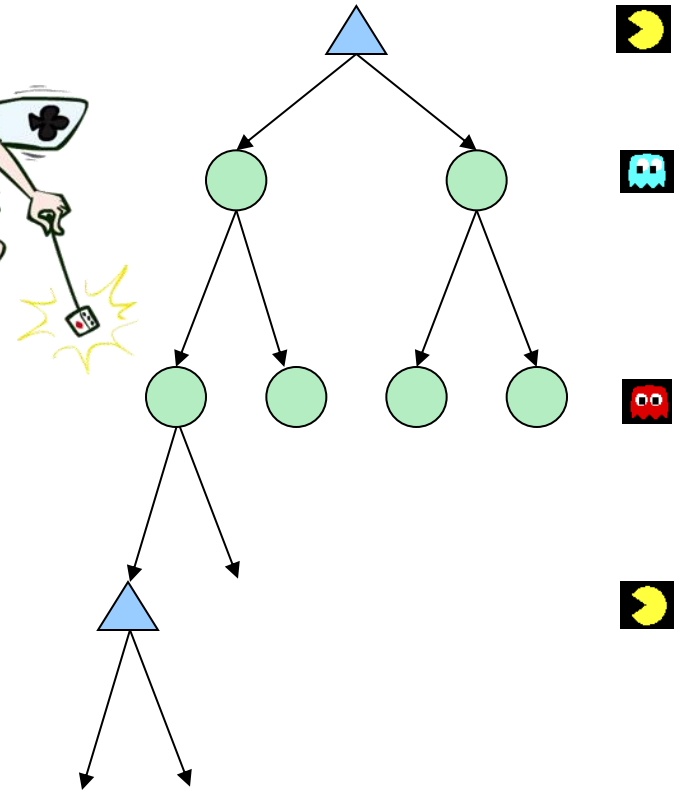


Time:	20 min		30 min		60 min			
	x	+	x	+	x			
Probability:	0.25		0.50		0.25			35 min



# What Probabilities to Use?

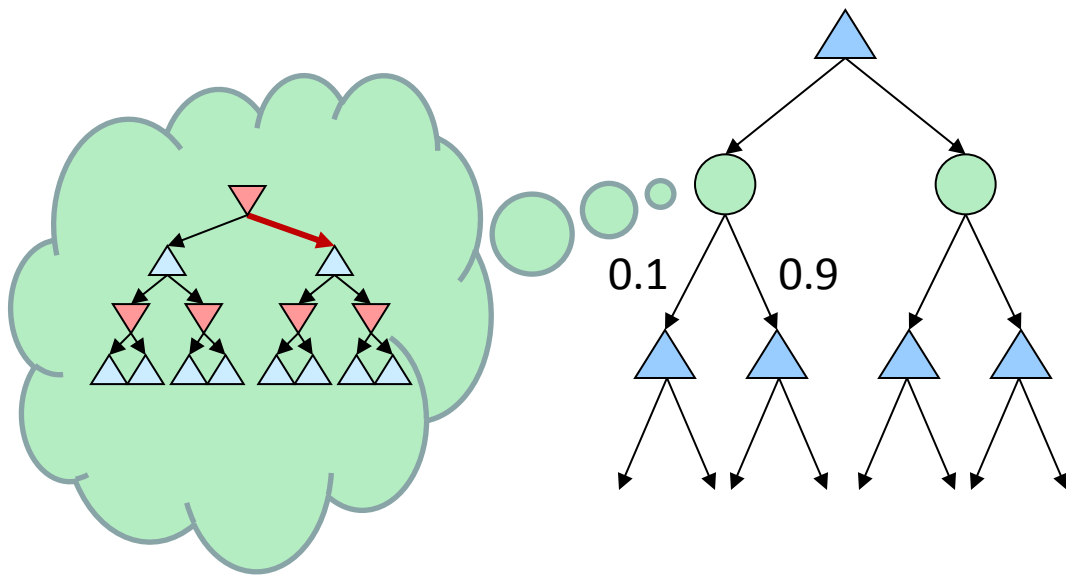
- In expectimax search, we have a probabilistic model of how the opponent (or environment) will behave in any state
  - Model could be a simple uniform distribution (roll a die)
  - Model could be sophisticated and require a great deal of computation
  - We have a chance node for any outcome out of our control: opponent or environment
  - The model might say that adversarial actions are likely!
- For now, assume each chance node magically comes along with probabilities that specify the distribution over its outcomes



*Having a probabilistic belief about another agent's action does not mean that the agent is flipping any coins!*

# Quiz: Informed Probabilities

- Let's say you know that your opponent is actually running a depth 2 minimax, using the result 80% of the time, and moving randomly otherwise
- Question: What tree search should you use?



- Answer: Expectimax!
  - To figure out EACH chance node's probabilities, you have to run a simulation of your opponent
  - This kind of thing gets very slow very quickly
  - Even worse if you have to simulate your opponent simulating you...
  - ... except for minimax, which has the nice property that it all collapses into one game tree

# Modeling Assumptions

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# The Dangers of Optimism and Pessimism

## Dangerous Optimism

Assuming chance when the world is adversarial

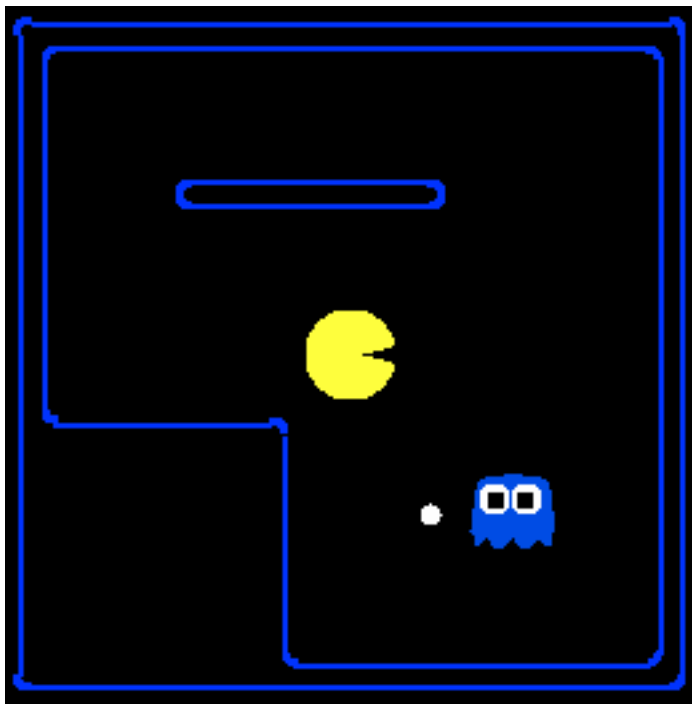


## Dangerous Pessimism

Assuming the worst case when it's not likely



# Assumptions vs. Reality



	Adversarial Ghost	Random Ghost
Minimax Pacman	Won 5/5 Avg. Score: 483	Won 5/5 Avg. Score: 493
Expectimax Pacman	Won 1/5 Avg. Score: -303	Won 5/5 Avg. Score: 503

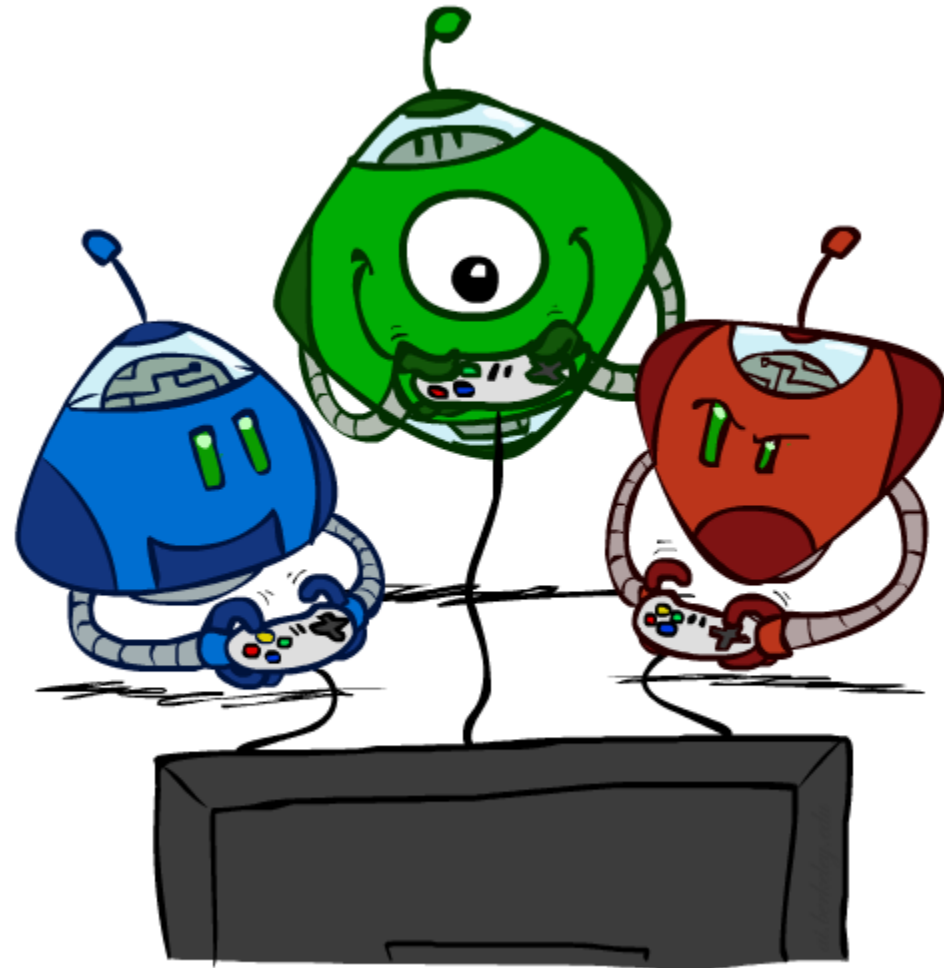
Results from playing 5 games

Pacman used depth 4 search with an eval function that avoids trouble  
Ghost used depth 2 search with an eval function that seeks Pacman

[Demos: world assumptions (L7D3,4,5,6)]

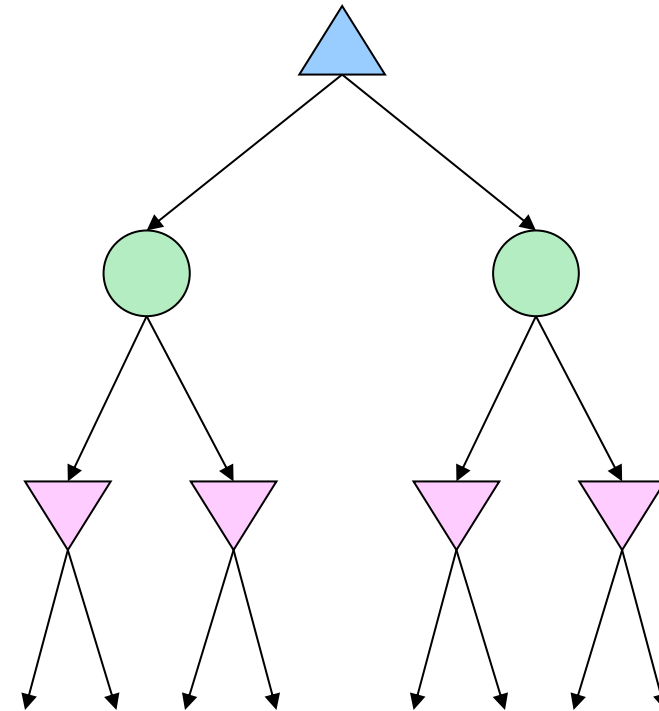
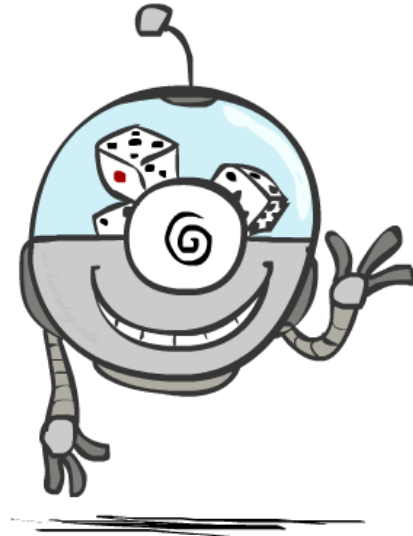
# Other Game Types

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# Mixed Layer Types

- E.g. Backgammon
- Expectiminimax
  - Environment is an extra “random agent” player that moves after each min/max agent
  - Each node computes the appropriate combination of its children

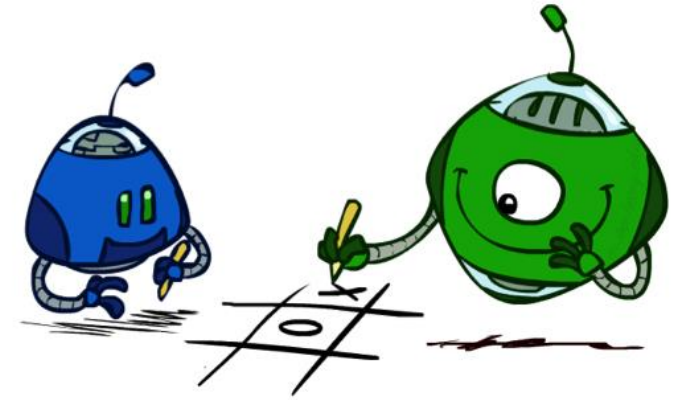


# Example: Backgammon

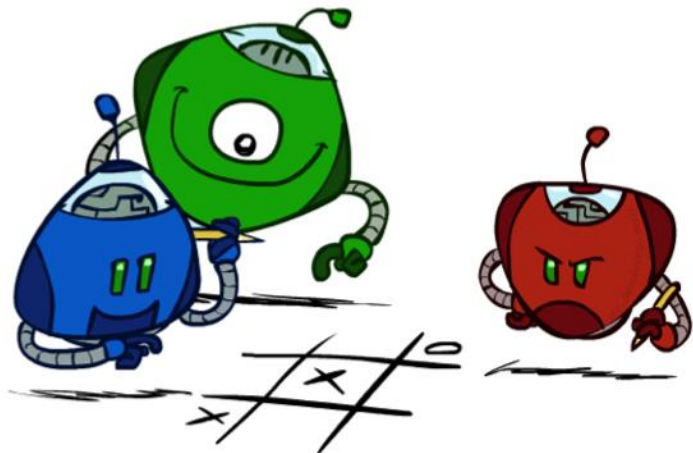
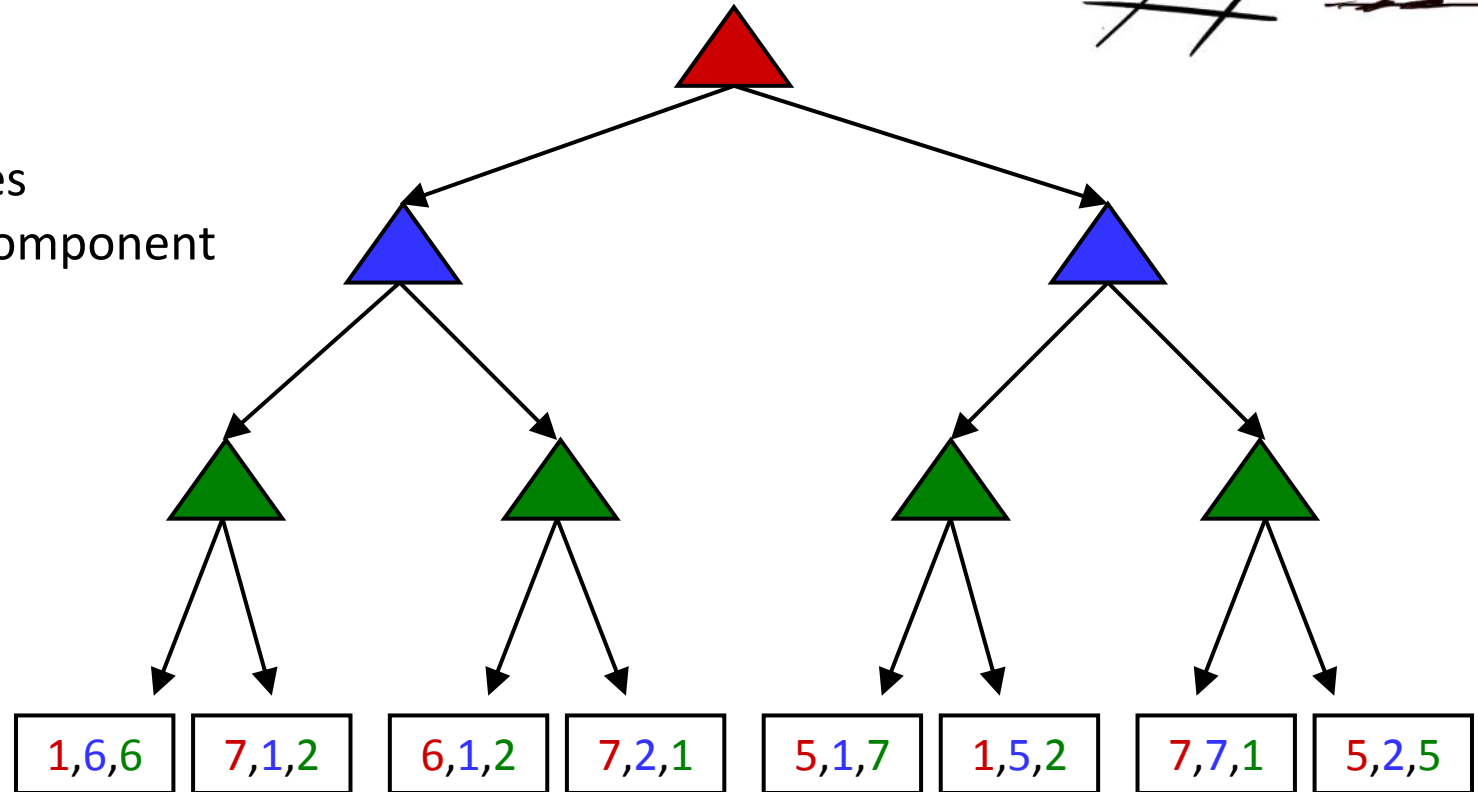
- Dice rolls increase  $b$ : 21 possible rolls with 2 dice
  - Backgammon  $\approx 20$  legal moves
  - Depth 2 =  $20 \times (21 \times 20)^3 = 1.2 \times 10^9$
- As depth increases, probability of reaching a given search node shrinks
  - So usefulness of search is diminished
  - So limiting depth is less damaging
  - But pruning is trickier...
- Historic AI: TDGammon uses depth-2 search + very good evaluation function + reinforcement learning: world-champion level play
- 1<sup>st</sup> AI world champion in any game!



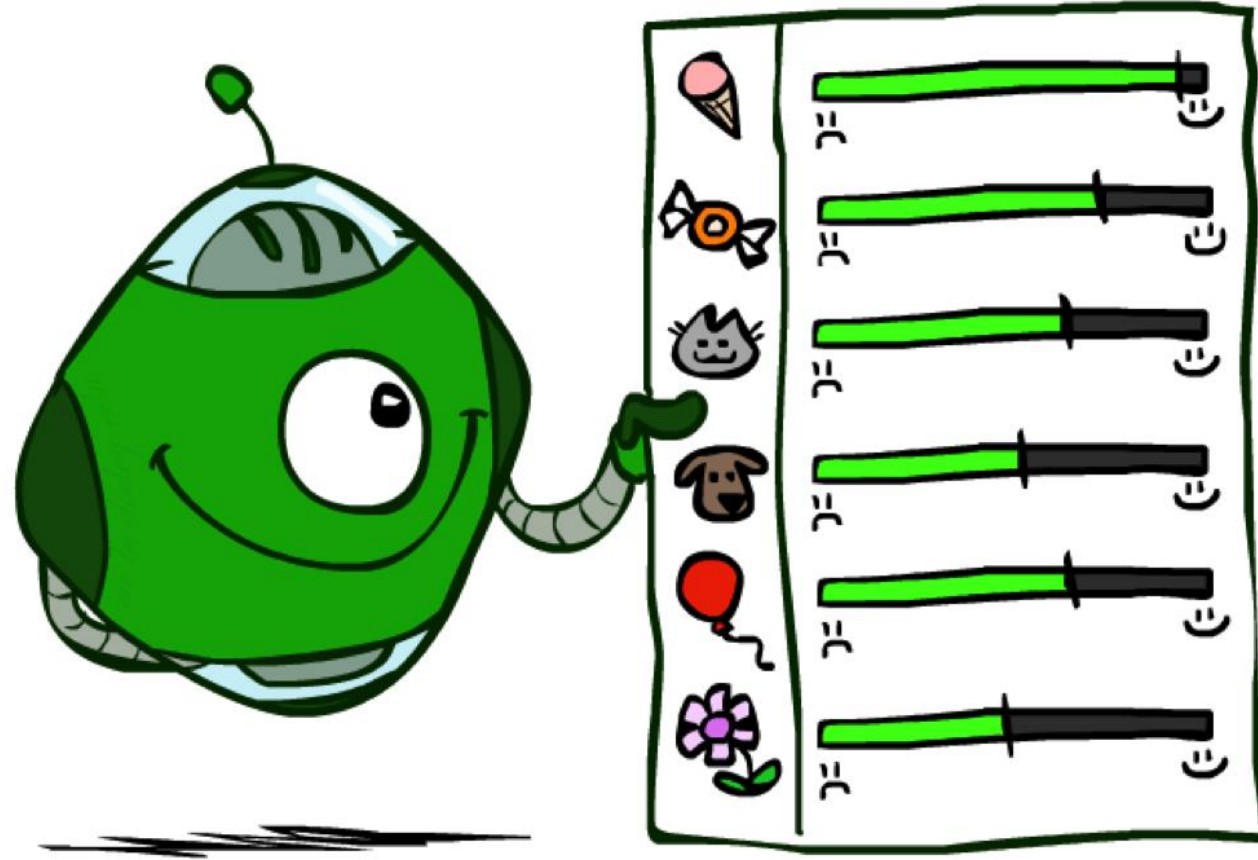
# Multi-Agent Utilities



- What if the game is not zero-sum, or has multiple players?
- Generalization of minimax:
  - Terminals have utility tuples
  - Node values are also utility tuples
  - Each player maximizes its own component
  - Can give rise to cooperation and competition dynamically...



# Utilities



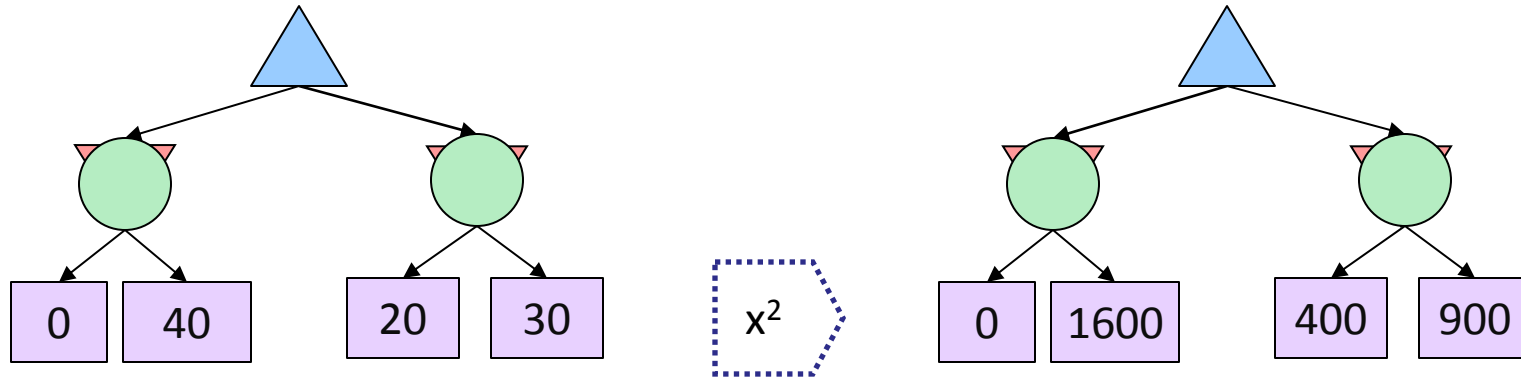
# Maximum Expected Utility

- Why should we average utilities? Why not minimax?
- Principle of maximum expected utility:
  - A rational agent should choose the action that **maximizes its expected utility, given its knowledge**
- Questions:
  - Where do utilities come from?
  - How do we know such utilities even exist?
  - How do we know that averaging even makes sense?
  - What if our behavior (preferences) can't be described by utilities?





# What Utilities to Use?



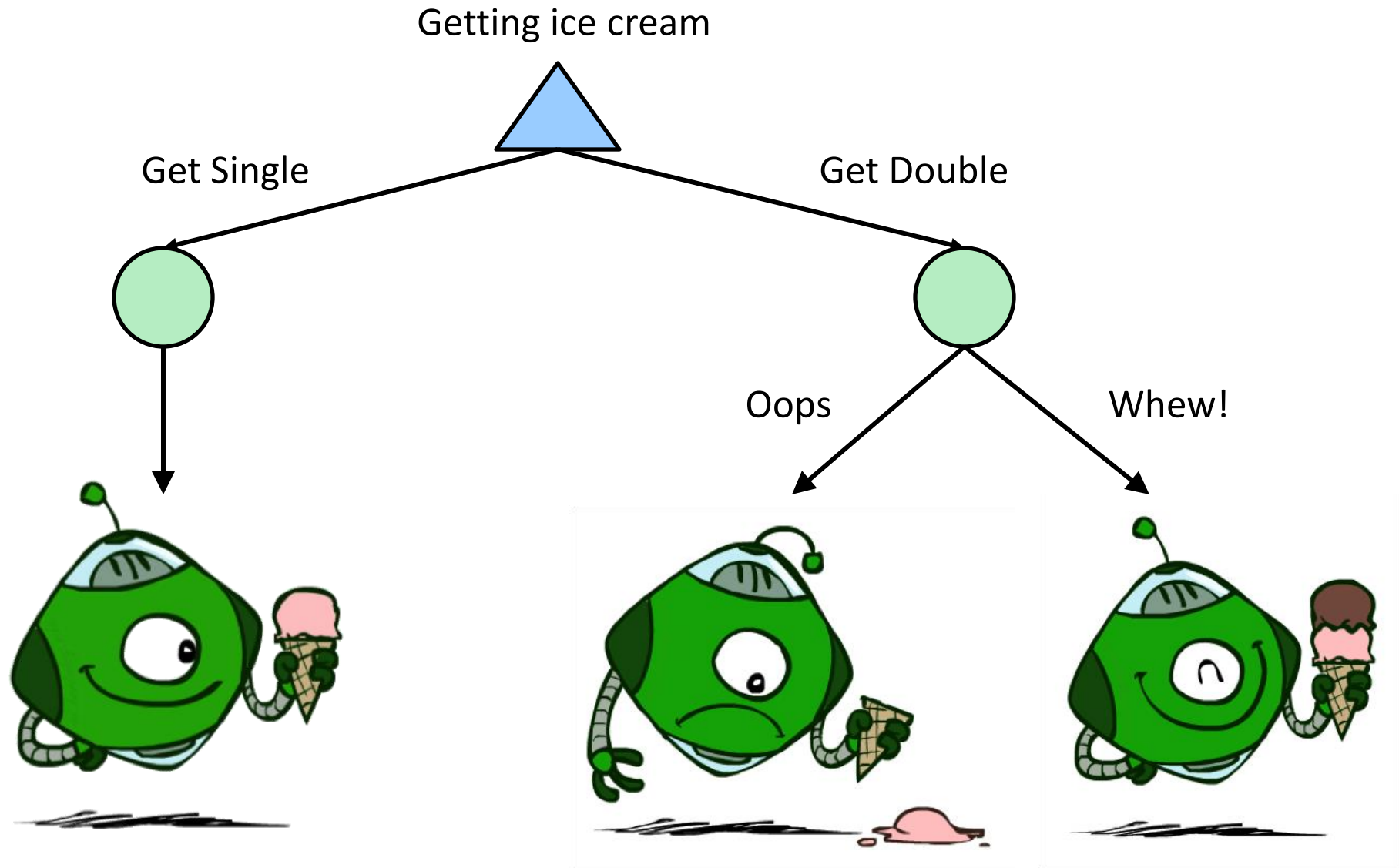
- For worst-case minimax reasoning, terminal function scale doesn't matter
  - We just want better states to have higher evaluations (get the ordering right)
  - We call this **insensitivity to monotonic transformations**
- For average-case expectimax reasoning, we need *magnitudes* to be meaningful

# Utilities

- Utilities are functions from outcomes (states of the world) to real numbers that describe an agent's preferences
- Where do utilities come from?
  - In a game, may be simple (+1/-1)
  - Utilities summarize the agent's goals
  - Theorem: any "rational" preferences can be summarized as a utility function
- We hard-wire utilities and let behaviors emerge
  - Why don't we let agents pick utilities?
  - Why don't we prescribe behaviors?



# Utilities: Uncertain Outcomes



# Preferences

- An agent must have preferences among:

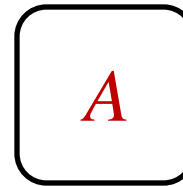
- Prizes:  $A$ ,  $B$ , etc.
- Lotteries: situations with uncertain prizes

$$L = [p, A; (1 - p), B]$$

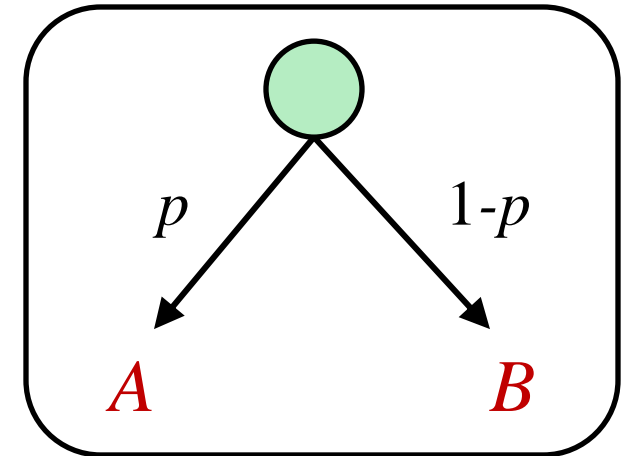
- Notation:

- Preference:  $A \succ B$
- Indifference:  $A \sim B$

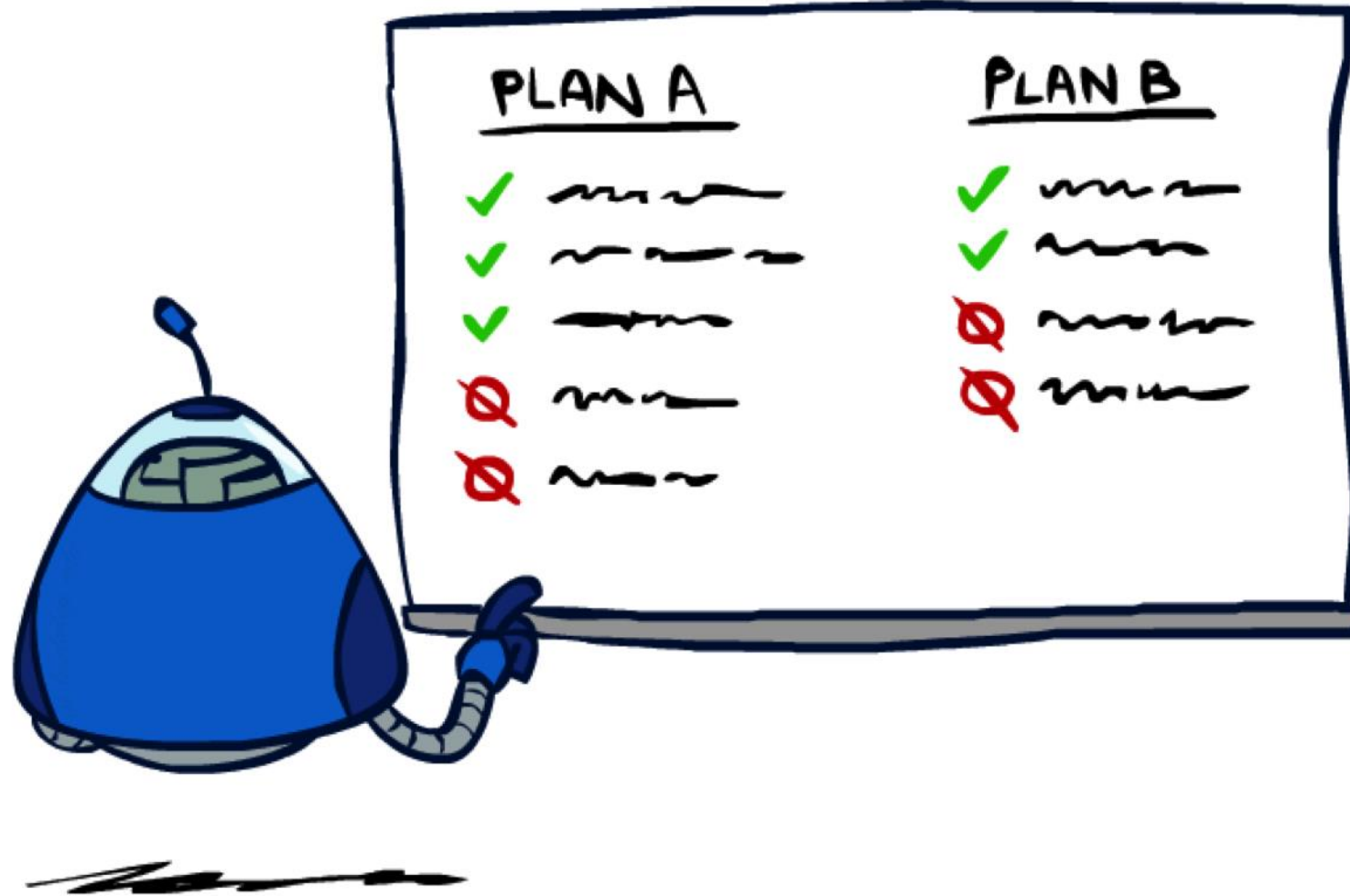
A Prize



A Lottery



# Rationality

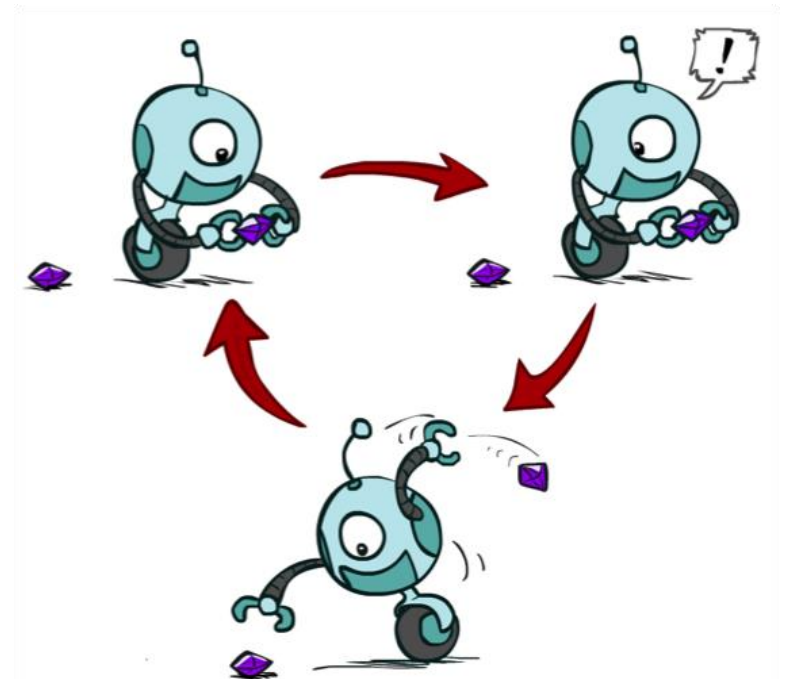


# Rational Preferences

- We want some constraints on preferences before we call them rational, such as:

Axiom of Transitivity:  $(A \succ B) \wedge (B \succ C) \Rightarrow (A \succ C)$

- For example: an agent with **intransitive preferences** can be induced to give away all of its money
  - If  $B \succ C$ , then an agent with  $C$  would pay (say) 1 cent to get  $B$
  - If  $A \succ B$ , then an agent with  $B$  would pay (say) 1 cent to get  $A$
  - If  $C \succ A$ , then an agent with  $A$  would pay (say) 1 cent to get  $C$



# Rational Preferences

## The Axioms of Rationality

### Orderability

$$(A \succ B) \vee (B \succ A) \vee (A \sim B)$$

### Transitivity

$$(A \succ B) \wedge (B \succ C) \Rightarrow (A \succ C)$$

### Continuity

$$A \succ B \succ C \Rightarrow \exists p [p, A; 1 - p, C] \sim B$$

### Substitutability

$$A \sim B \Rightarrow [p, A; 1 - p, C] \sim [p, B; 1 - p, C]$$

### Monotonicity

$$A \succ B \Rightarrow$$

$$(p \geq q \Leftrightarrow [p, A; 1 - p, B] \succeq [q, A; 1 - q, B])$$



Theorem: Rational preferences imply behavior describable as maximization of expected utility

# MEU Principle

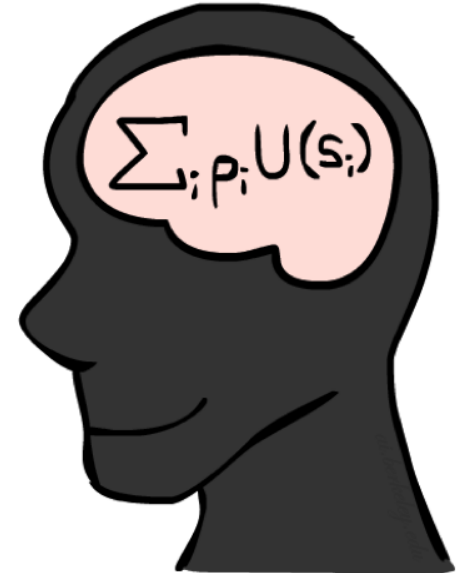
- Theorem [Ramsey, 1931; von Neumann & Morgenstern, 1944]
  - Given any preferences satisfying these constraints, there exists a real-valued function  $U$  such that:

$$U(A) \geq U(B) \Leftrightarrow A \succeq B$$

$$U([p_1, S_1; \dots ; p_n, S_n]) = \sum_i p_i U(S_i)$$

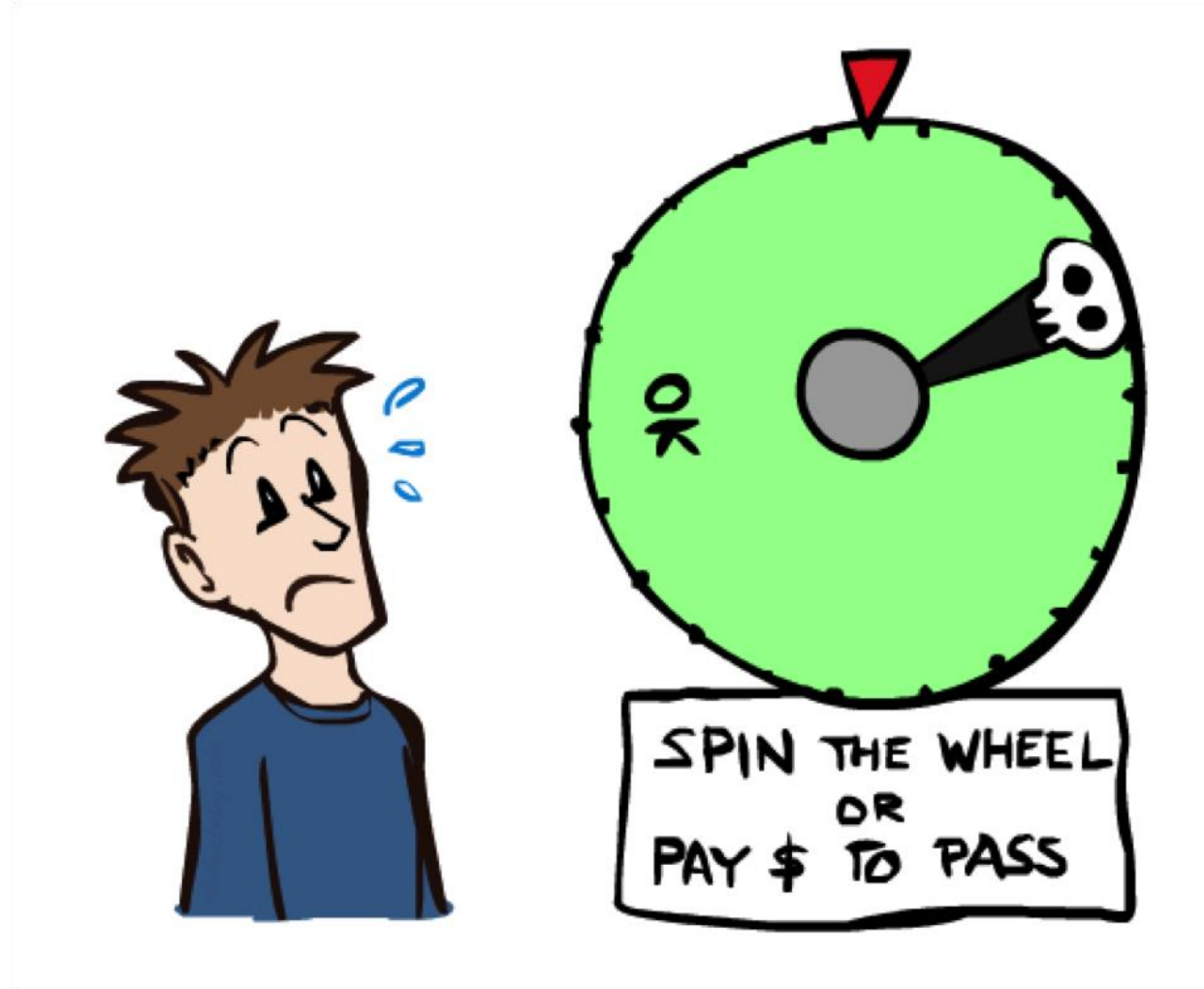
- I.e. values assigned by  $U$  preserve preferences of both prizes and lotteries!

- Maximum expected utility (MEU) principle:
  - Choose the action that maximizes expected utility
  - Note: an agent can be entirely rational (consistent with MEU) without ever representing or manipulating utilities and probabilities
  - E.g., a lookup table for perfect tic-tac-toe, a reflex vacuum cleaner





# Human Utilities



# Utility Scales

- **Normalized utilities:**  $u_+ = 1.0$ ,  $u_- = 0.0$
- **Micromorts:** one-millionth chance of death, useful for paying to reduce product risks, etc.
- **QALYs:** quality-adjusted life years, useful for medical decisions involving substantial risk
- Note: behavior is invariant under positive linear transformation

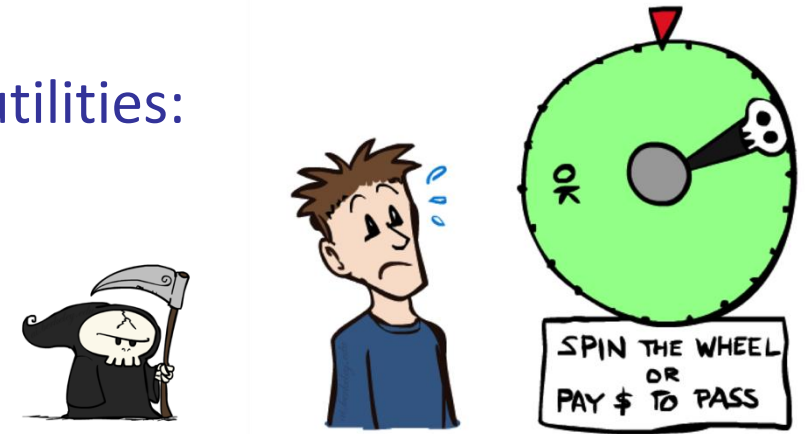
$$U'(x) = k_1 U(x) + k_2 \quad \text{where } k_1 > 0$$

- With deterministic prizes only (no lottery choices), only **ordinal utility** can be determined, i.e., total order on prizes



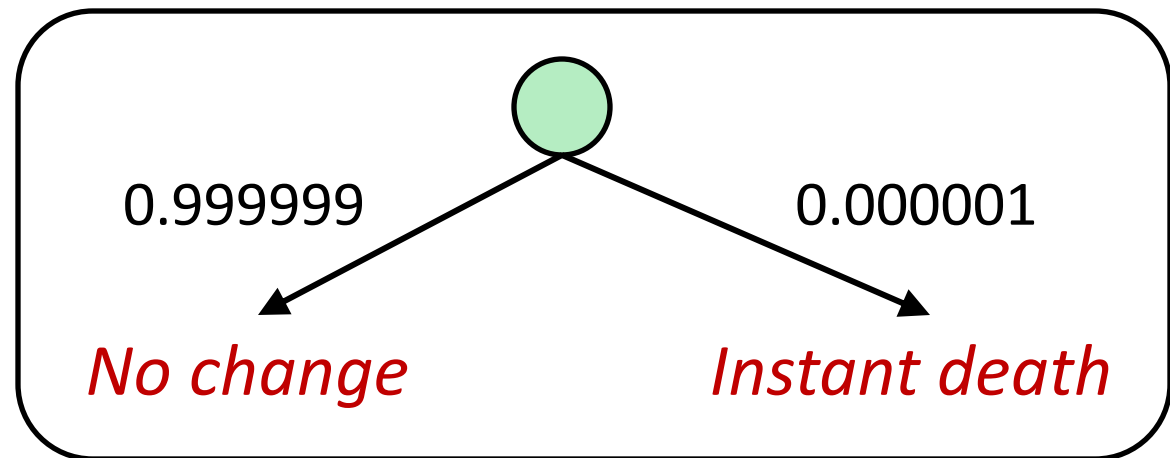
# Human Utilities

- Utilities map states to real numbers. Which numbers?
- Standard approach to assessment (elicitation) of human utilities:
  - Compare a prize A to a **standard lottery**  $L_p$  between
    - “best possible prize”  $u_+$  with probability  $p$
    - “worst possible catastrophe”  $u_-$  with probability  $1-p$
  - Adjust lottery probability  $p$  until indifference:  $A \sim L_p$
  - Resulting  $p$  is a utility in  $[0,1]$



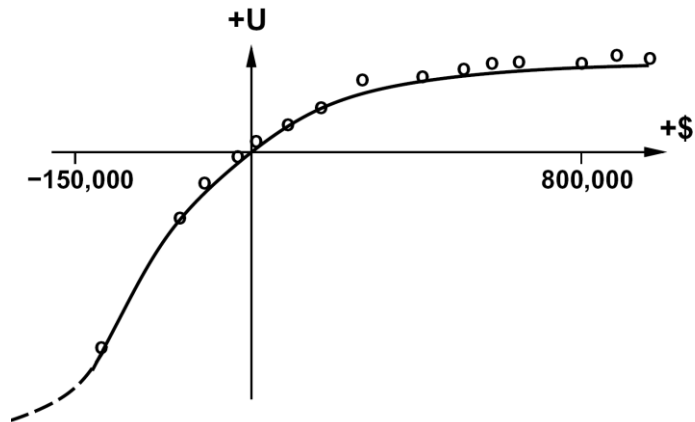
*Pay \$30*

~



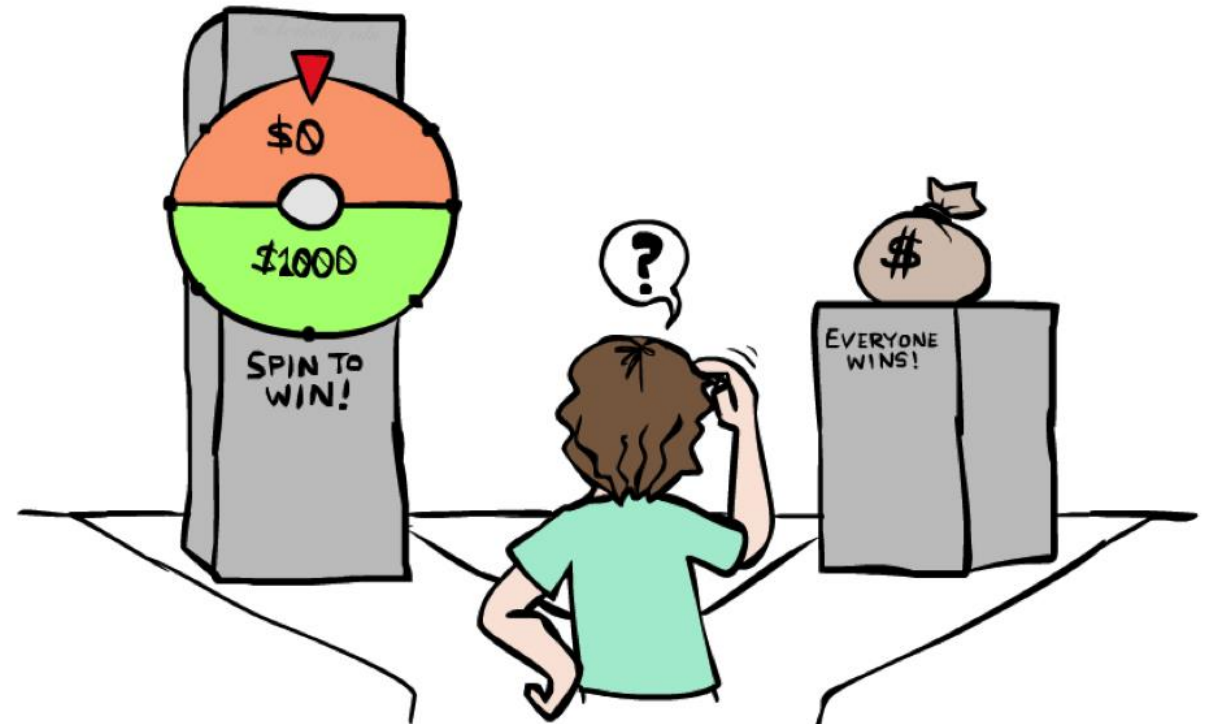
# Money

- Money does not behave as a utility function, but we can talk about the utility of having money (or being in debt)
- Given a lottery  $L = [p, \$X; (1-p), \$Y]$ 
  - The **expected monetary value**  $EMV(L)$  is  $p*X + (1-p)*Y$
  - $U(L) = p*U(\$X) + (1-p)*U(\$Y)$
  - Typically,  $U(L) < U(EMV(L))$
  - In this sense, people are **risk-averse**
  - When deep in debt, people are **risk-prone**



# Example: Insurance

- Consider the lottery [0.5, \$1000; 0.5, \$0]
  - What is its **expected monetary value**? (\$500)
  - What is its **certainty equivalent**?
    - Monetary value acceptable in lieu of lottery
    - \$400 for most people
  - Difference of \$100 is the **insurance premium**
    - There's an insurance industry because people will pay to reduce their risk
    - If everyone were risk-neutral, no insurance needed!
  - It's win-win: you'd rather have the \$400 and the insurance company would rather have the lottery (their utility curve is flat and they have many lotteries)



# Example: Human Rationality?

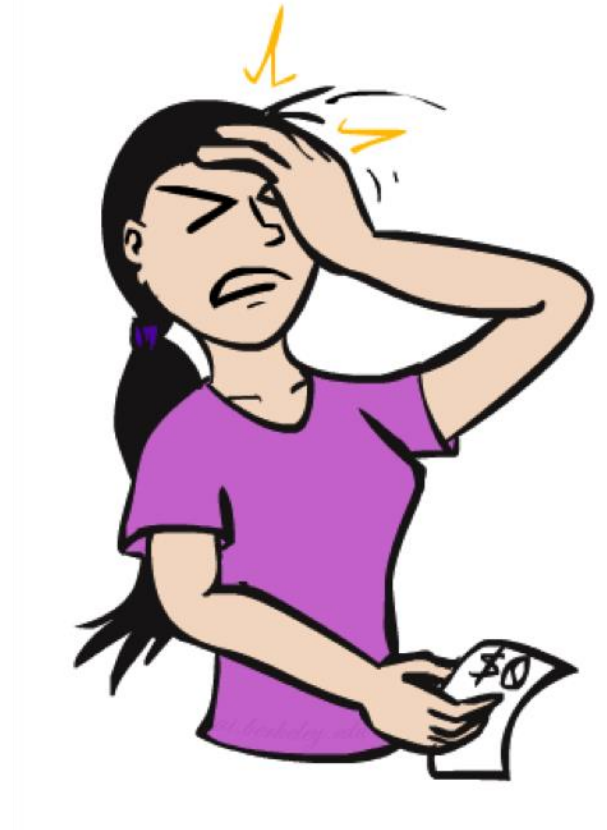
- Famous example of Allais (1953)

- A: [0.8, \$4k; 0.2, \$0] ←
- B: [1.0, \$3k; 0.0, \$0]
- C: [0.2, \$4k; 0.8, \$0]
- D: [0.25, \$3k; 0.75, \$0]

- Most people prefer  $B > A$ ,  $C > D$

- But if  $U(\$0) = 0$ , then

- $B > A \Rightarrow U(\$3k) > 0.8 U(\$4k)$
- $C > D \Rightarrow 0.8 U(\$4k) > U(\$3k)$



# Today

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- Uncertain Outcomes
  - Expectimax
- Probabilities
- Modeling Assumptions
- Rationality
- Human Utilities

