fitr

June 30, 2018

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Part I

API

fitr.data

A module containing a generic class for behavioural data.

BehaviouralData

fitr.data.BehaviouralData()

A flexible and generic object to store and process behavioural data across tasks

Arguments:

- **ngroups**: Integer number of groups represented in the dataset. Only > 1 if data are merged
- nsubjects: Integer number of subjects in dataset
- ntrials: Integer number of trials done by each subject
- dict: Dictionary storage indexed by subject.
- params: ndarray((nsubjects, nparams + 1)) parameters for each (simulated) subject
- meta: Array of covariates of type ndarray((nsubjects, nmetadata features+1))
- tensor: Tensor representation of the behavioural data of type ndarray((nsubjects, ntrials, nfeatures))

BehaviouralData.add_subject

fitr.data.add_subject(self, subject_index, parameters, subject_meta)

Appends a new subject to the dataset

Arguments:

- subject_index: Integer identification for subject
- parameters: list of parameters for the subject
- subject_meta: Some covariates for the subject (list)

$Behavioural Data.initialize_data_dictionary$

```
fitr.data.initialize_data_dictionary(self)
```

BehaviouralData.make_behavioural_ngrams

```
fitr.data.make_behavioural_ngrams(self, n)
Creates N-grams of behavioural data
```

$Behavioural Data.make_cooccurrence_matrix$

```
fitr.data.make_cooccurrence_matrix(self, k, dtype=<class 'numpy.float32'>)
```

BehaviouralData.make_tensor_representations

```
fitr.data.make_tensor_representations(self)
```

Creates a tensor with all subjects' data

Notes

Assumes that all subjects did same number of trials.

$Behavioural Data.numpy_tensor_to_bdf$

```
fitr.data.numpy_tensor_to_bdf(self, X)
```

Creates BehaviouralData formatted set from a dataset stored in a numpy ndarray.

Arguments:

• X: ndarray((nsubjects, ntrials, m)) with m being the size of flattened single-trial data

BehaviouralData.unpack_tensor

fitr.data.unpack_tensor(self, x_dim, u_dim, r_dim=1, terminal_dim=1, get='sarsat')

Unpacks data stored in tensor format into separate arrays for states, actions, rewards, next states, and next actions.

Arguments:

x_dim: Task state space dimensionality (int) u_dim: Task action space dimensionality (int) r_dim: Reward dimensionality (int, default=1) terminal_dim: Dimensionality of the terminal state indicator (int, default=1) get: String indicating the order that data are stored in the array. Can also be shortened such that fewer elements are returned. For example, the default is sarsat.

Returns:

List with data, where each element is in the order of the argument get

BehaviouralData.update

fitr.data.update(self, subject_index, behav_data)

Adds behavioural data to the dataset

Arguments:

- **subject_index**: Integer index for the subject
- behav_data: 1-dimensional ndarray of flattened data

merge behavioural data

fitr.data.merge_behavioural_data(datalist)

 ${\bf Combines\ Behavioural Data\ objects.}$

Arguments:

Returns:

BehaviouralData with data from multiple groups merged.

fitr.environments

Functions to synthesize data from behavioural tasks.

Graph

fitr.environments.Graph()

Base object that defines a reinforcement learning task.

Definitions

- $\mathbf{x} \in \mathcal{X}$ be a one-hot state vector, where $|\mathcal{X}| = n_x$
- $\mathbf{u} \in \mathcal{U}$ be a one-hot action vector, where $|\mathcal{U}| = n_u$
- $T = p(\mathbf{x}_{t+1}|\mathbf{x}_t, \mathbf{u}_t)$ be a transition tensor
- $p(\mathbf{x})$ be a distribution over starting states
- $\mathcal{J}: \mathcal{X} \to \mathcal{R}$, where $\mathcal{R} \subseteq \mathbb{R}$ be a reward function

Arguments:

- ullet T: Transition tensor
- R: Vector of rewards for each state such that scalar reward $r_t = \mathbf{r}^o p \mathbf{x}$
- end_states: A vector $\{0,1\}^{n_x}$ identifying which states terminate a trial (aka episode)
- p_start: Initial state distribution
- label: A string identifying a name for the task
- state_labels: A list or array of strings labeling the different states (for plotting purposes)
- action_labels: A list or array of strings labeling the different actions (for plotting purposes)
- rng: np.random.RandomState object
- **f_reward**: A function whose first argument is a vector of rewards for each state, and whose second argument is a state vector, and whose output is a scalar reward
- **cmap**: Matplotlib colormap for plotting.

Notes

There are two critical methods for the Graph class: observation() and step. All instances of a Graph must be able to call these functions. Let's

say you have some bandit task MyBanditTask that inherits from Graph. To run such a task would look something like this:

```
env = MyBanditTask()  # Instantiate your environment object
agent = MyAgent()  # Some agent object (arbitrary, really)
for t in range(ntrials):
    x = env.observation()  # Samples initial state
    u = agent.action(x)  # Choose some action
    x_, r, done = agent.step(u)  # Transition based on action
```

What differentiates tasks are the transition tensor T , starting state distribution $p(\mathbf{x})$ and reward function \mathcal{J} (which here would include the reward vector \mathbf{r}).

Graph.adjacency_matrix_decomposition

fitr.environments.adjacency_matrix_decomposition(self)

Singular value decomposition of the graph adjacency matrix

Graph.get_graph_depth

fitr.environments.get_graph_depth(self)

Returns the depth of the task graph.

Calculated as the depth from START (pre-initial state) to END (which absorbs trial from all terminal states), minus 2 to account for the START->node & node->END transitions.

Returns:

An int identifying the depth of the current graph for a single trial of the task

Graph.laplacian_matrix_decomposition fitr.environments.laplacian_matrix_decomposition(self) Singular value decomposition of the graph Laplacian Graph.make_action_labels fitr.environments.make_action_labels(self) Creates labels for the actions (for plotting) if none provided Graph.make_digraph fitr.environments.make_digraph(self) Creates a networkx DiGraph object from the transition tensor for the purpose of plotting and some other analyses. $Graph.make_state_labels$ fitr.environments.make_state_labels(self) Creates labels for the states (for plotting) if none provided Graph.make_undirected_graph fitr.environments.make_undirected_graph(self)

Converts the DiGraph to undirected and computes some stats

Graph.observation

fitr.environments.observation(self)

Samples an initial state from the start-state distribution $p(\mathbf{x})$

$$\mathbf{x}_0 \sim p(\mathbf{x})$$

Returns:

A one-hot vector ndarray((nstates,)) indicating the starting state.

Examples:

x = env.observation()

Graph.plot_action_outcome_probabilities

fitr.environments.plot_action_outcome_probabilities(self, figsize=None, outfile=None,

Plots the probabilities of different outcomes given actions.

Each plot is a heatmap for a starting state showing the transition probabilities for each action-outcome pair within that state.

Graph.plot_graph

decomposition.

fitr.environments.plot_graph(self, figsize=None, node_size=2000, arrowsize=20, lw=1.5 Plots the directed graph of the task

Graph.plot spectral properties

fitr.environments.plot_spectral_properties(self, figsize=None, outfile=None, outfilet Creates a set of subplots depicting the graph Laplacian and its spectral

Graph.random_action

fitr.environments.random_action(self)

Samples a random one-hot action vector uniformly over the action space.

Useful for testing that your environment works, without having to create an agent.

$$\mathbf{u} \sim \text{Multinomial}\Big(1, \mathbf{p} = \{p_i = \frac{1}{|\mathcal{U}|}\}_{i=1}^{|\mathcal{U}|}\Big)$$

Returns:

A one-hot action vector of type ndarray((nactions,))

Examples:

u = env.random_action()

Graph.step

fitr.environments.step(self, action)

Executes a state transition in the environment.

Arguments:

action: A one-hot vector of type ndarray((naction,)) indicating the action selected at the current state.

Returns:

A 3-tuple representing the next state (ndarray((noutcomes,))), scalar reward, and whether the current step terminates a trial (bool).

Raises:

RuntimeError if env.observation() not called after a previous env.step(...) call yielded a terminal state.

TwoArmedBandit

fitr.environments.TwoArmedBandit() Two armed bandit just as a tester $Two Armed Bandit.adjacency_matrix_decomposition$ fitr.environments.adjacency_matrix_decomposition(self) Singular value decomposition of the graph adjacency matrix TwoArmedBandit.get graph depth fitr.environments.get_graph_depth(self) Returns the depth of the task graph. Calculated as the depth from START (pre-initial state) to END (which absorbs trial from all terminal states), minus 2 to account for the START->node & node->END transitions. Returns:

An int identifying the depth of the current graph for a single trial of the task

$Two Armed Bandit.laplacian_matrix_decomposition$

fitr.environments.laplacian_matrix_decomposition(self)

Singular value decomposition of the graph Laplacian

TwoArmedBandit.make_action_labels

fitr.environments.make_action_labels(self)

Creates labels for the actions (for plotting) if none provided

$Two Armed Bandit. make_digraph$

fitr.environments.make_digraph(self)

Creates a networkx DiGraph object from the transition tensor for the purpose of plotting and some other analyses.

TwoArmedBandit.make_state_labels

fitr.environments.make_state_labels(self)

Creates labels for the states (for plotting) if none provided

$Two Armed Bandit.make_undirected_graph$

fitr.environments.make_undirected_graph(self)

Converts the DiGraph to undirected and computes some stats

TwoArmedBandit.observation

fitr.environments.observation(self)

Samples an initial state from the start-state distribution $p(\mathbf{x})$

 $\mathbf{x}_0 \sim p(\mathbf{x})$

Returns:
A one-hot vector ndarray((nstates,)) indicating the starting state.
Examples:
<pre>x = env.observation()</pre>
${\bf Two Armed Band it. plot_action_out come_probabilities}$
fitr.environments.plot_action_outcome_probabilities(self, figsize=None, outfile=None,
Plots the probabilities of different outcomes given actions.
Each plot is a heatmap for a starting state showing the transition probabilities for each action-outcome pair within that state.
${\bf Two Armed Band it.plot_graph}$
fitr.environments.plot_graph(self, figsize=None, node_size=2000, arrowsize=20, lw=1.5
Plots the directed graph of the task
${\bf Two Armed Band it.plot_spectral_properties}$
fitr.environments.plot_spectral_properties(self, figsize=None, outfile=None, outfilet
Creates a set of subplots depicting the graph Laplacian and its spectral decomposition.
${\bf Two Armed Band it. random_action}$

fitr.environments.random_action(self)

Samples a random one-hot action vector uniformly over the action space.

Useful for testing that your environment works, without having to create an agent.

$$\mathbf{u} \sim \text{Multinomial}\left(1, \mathbf{p} = \left\{p_i = \frac{1}{|\mathcal{U}|}\right\}_{i=1}^{|\mathcal{U}|}\right)$$

Returns:

A one-hot action vector of type ndarray((nactions,))

Examples:

u = env.random_action()

TwoArmedBandit.step

fitr.environments.step(self, action)

Executes a state transition in the environment.

Arguments:

action: A one-hot vector of type ndarray((naction,)) indicating the action selected at the current state.

Returns:

A 3-tuple representing the next state (ndarray((noutcomes,))), scalar reward, and whether the current step terminates a trial (bool).

Raises:

RuntimeError if env.observation() not called after a previous env.step(...) call yielded a terminal state.

Orthogonal GoNoGo

fitr.environments.OrthogonalGoNoGo()

The orthogonal GoNogo task from Guitart-Masip et al. (2012) $Orthogonal GoNoGo. adjacency_matrix_decomposition$ fitr.environments.adjacency_matrix_decomposition(self) Singular value decomposition of the graph adjacency matrix OrthogonalGoNoGo.get graph depth fitr.environments.get_graph_depth(self) Returns the depth of the task graph. Calculated as the depth from START (pre-initial state) to END (which absorbs trial from all terminal states), minus 2 to account for the START->node & node->END transitions. Returns: An int identifying the depth of the current graph for a single trial of the task $Orthogonal GoNoGo.laplacian_matrix_decomposition$ fitr.environments.laplacian_matrix_decomposition(self) Singular value decomposition of the graph Laplacian $Orthogonal GoNoGo.make_action_labels$

fitr.environments.make_action_labels(self)

Creates labels for the actions (for plotting) if none provided

 $Orthogonal GoNoGo.make_digraph$

fitr.environments.make_digraph(self)

Creates a networkx DiGraph object from the transition tensor for the purpose of plotting and some other analyses.

 $Orthogonal GoNoGo.make_state_labels$

fitr.environments.make_state_labels(self)

Creates labels for the states (for plotting) if none provided

 $Orthogonal GoNoGo.make_undirected_graph$

fitr.environments.make_undirected_graph(self)

Converts the DiGraph to undirected and computes some stats

Orthogonal GoNoGo. observation

fitr.environments.observation(self)

Samples an initial state from the start-state distribution $p(\mathbf{x})$

 $\mathbf{x}_0 \sim p(\mathbf{x})$

Returns:

A one-hot vector ndarray((nstates,)) indicating the starting state.

Examples:

x = env.observation()

OrthogonalGoNoGo.plot action outcome probabilities

fitr.environments.plot_action_outcome_probabilities(self, figsize=None, outfile=None,

Plots the probabilities of different outcomes given actions.

Each plot is a heatmap for a starting state showing the transition probabilities for each action-outcome pair within that state.

 $Orthogonal GoNoGo.plot_graph$

fitr.environments.plot_graph(self, figsize=None, node_size=2000, arrowsize=20, lw=1.5 Plots the directed graph of the task

 $Orthogonal GoNoGo.plot_spectral_properties$

fitr.environments.plot_spectral_properties(self, figsize=None, outfile=None, outfilet Creates a set of subplots depicting the graph Laplacian and its spectral decomposition.

OrthogonalGoNoGo.random_action

fitr.environments.random_action(self)

Samples a random one-hot action vector uniformly over the action space.

Useful for testing that your environment works, without having to create an agent.

$$\mathbf{u} \sim \text{Multinomial}\left(1, \mathbf{p} = \left\{p_i = \frac{1}{|\mathcal{U}|}\right\}_{i=1}^{|\mathcal{U}|}\right)$$

Returns:

A one-hot action vector of type ndarray((nactions,))

Examples:

```
u = env.random_action()
```

Orthogonal GoNoGo. step

fitr.environments.step(self, action)

Executes a state transition in the environment.

Arguments:

action: A one-hot vector of type ndarray((naction,)) indicating the action selected at the current state.

Returns:

A 3-tuple representing the next state (ndarray((noutcomes,))), scalar reward, and whether the current step terminates a trial (bool).

Raises:

RuntimeError if env.observation() not called after a previous env.step(...) call yielded a terminal state.

TwoStep

fitr.environments.TwoStep()

An implementation of the Two-Step Task from Daw et al. (2011).

Arguments:

- mu: float identifying the drift of the reward-determining Gaussian random walks
- sd: float identifying the standard deviation of the reward-determining Gaussian random walks

TwoStep.adjacency matrix decomposition fitr.environments.adjacency_matrix_decomposition(self) Singular value decomposition of the graph adjacency matrix TwoStep.f_reward fitr.environments.f_reward(self, R, x) $TwoStep.get_graph_depth$ fitr.environments.get_graph_depth(self) Returns the depth of the task graph. Calculated as the depth from START (pre-initial state) to END (which absorbs trial from all terminal states), minus 2 to account for the START->node & node->END transitions. Returns: An int identifying the depth of the current graph for a single trial of the task $TwoStep.laplacian_matrix_decomposition$

fitr.environments.laplacian_matrix_decomposition(self)

Singular value decomposition of the graph Laplacian

TwoStep.make_action_labels

fitr.environments.make_action_labels(self)

Creates labels for the actions (for plotting) if none provided

TwoStep.make_digraph

fitr.environments.make_digraph(self)

Creates a networkx DiGraph object from the transition tensor for the purpose of plotting and some other analyses.

TwoStep.make_state_labels

fitr.environments.make_state_labels(self)

Creates labels for the states (for plotting) if none provided

$TwoStep.make_undirected_graph$

fitr.environments.make_undirected_graph(self)

Converts the DiGraph to undirected and computes some stats

TwoStep.observation

fitr.environments.observation(self)

Samples an initial state from the start-state distribution $p(\mathbf{x})$

 $\mathbf{x}_0 \sim p(\mathbf{x})$

Returns:
A one-hot vector ndarray((nstates,)) indicating the starting state.
Examples:
<pre>x = env.observation()</pre>
${\bf TwoStep.plot_action_outcome_probabilities}$
fitr.environments.plot_action_outcome_probabilities(self, figsize=None, outfile=None,
Plots the probabilities of different outcomes given actions.
Each plot is a heatmap for a starting state showing the transition probabilities for each action-outcome pair within that state.
${\bf TwoStep.plot_graph}$
fitr.environments.plot_graph(self, figsize=None, node_size=2000, arrowsize=20, lw=1.5
Plots the directed graph of the task
TwoStep.plot_reward_paths
fitr.environments.plot_reward_paths(self, outfile=None, outfiletype='pdf', figsize=No
TwoStep.plot_spectral_properties
fitr.environments.plot_spectral_properties(self, figsize=None, outfile=None, outfilet

Creates a set of subplots depicting the graph Laplacian and its spectral

 ${\it decomposition}.$

TwoStep.random_action

fitr.environments.random_action(self)

Samples a random one-hot action vector uniformly over the action space.

Useful for testing that your environment works, without having to create an agent.

$$\mathbf{u} \sim \text{Multinomial}\left(1, \mathbf{p} = \{p_i = \frac{1}{|\mathcal{U}|}\}_{i=1}^{|\mathcal{U}|}\right)$$

Returns:

A one-hot action vector of type ndarray((nactions,))

Examples:

u = env.random_action()

TwoStep.step

fitr.environments.step(self, action)

Executes a state transition in the environment.

Arguments:

action: A one-hot vector of type ndarray((naction,)) indicating the action selected at the current state.

Returns:

A 3-tuple representing the next state (ndarray((noutcomes,))), scalar reward, and whether the current step terminates a trial (bool).

Raises:

RuntimeError if env.observation() not called after a previous env.step(...) call yielded a terminal state.

ReverseTwoStep

fitr.environments.ReverseTwoStep()
From Kool & Gershman 2016.

$ReverseTwoStep.adjacency_matrix_decomposition$

fitr.environments.adjacency_matrix_decomposition(self)
Singular value decomposition of the graph adjacency matrix

$ReverseTwoStep.f_reward$

fitr.environments.f_reward(self, R, x)

$ReverseTwoStep.get_graph_depth$

fitr.environments.get_graph_depth(self)

Returns the depth of the task graph.

Calculated as the depth from START (pre-initial state) to END (which absorbs trial from all terminal states), minus 2 to account for the START->node & node->END transitions.

Returns:

An int identifying the depth of the current graph for a single trial of the task

$Reverse Two Step.laplacian_matrix_decomposition$ fitr.environments.laplacian_matrix_decomposition(self) Singular value decomposition of the graph Laplacian ReverseTwoStep.make_action_labels fitr.environments.make_action_labels(self) Creates labels for the actions (for plotting) if none provided ReverseTwoStep.make_digraph fitr.environments.make_digraph(self) Creates a networkx DiGraph object from the transition tensor for the purpose of plotting and some other analyses. ReverseTwoStep.make_state_labels fitr.environments.make_state_labels(self) Creates labels for the states (for plotting) if none provided $ReverseTwoStep.make_undirected_graph$

fitr.environments.make_undirected_graph(self)

Converts the DiGraph to undirected and computes some stats

ReverseTwoStep.observation

fitr.environments.observation(self)

Samples an initial state from the start-state distribution $p(\mathbf{x})$

$$\mathbf{x}_0 \sim p(\mathbf{x})$$

Returns:

A one-hot vector ndarray((nstates,)) indicating the starting state.

Examples:

x = env.observation()

$ReverseTwoStep.plot_action_outcome_probabilities$

 $\verb|fitr.environments.plot_action_outcome_probabilities (self, figsize=None, outfile=None, figsize=None, figsize=N$

Plots the probabilities of different outcomes given actions.

Each plot is a heatmap for a starting state showing the transition probabilities for each action-outcome pair within that state.

ReverseTwoStep.plot_graph

fitr.environments.plot_graph(self, figsize=None, node_size=2000, arrowsize=20, lw=1.5 Plots the directed graph of the task

$Reverse Two Step. plot_spectral_properties$

fitr.environments.plot_spectral_properties(self, figsize=None, outfile=None, outfile=Creates a set of subplots depicting the graph Laplacian and its spectral decomposition.

$ReverseTwoStep.random_action$

fitr.environments.random_action(self)

Samples a random one-hot action vector uniformly over the action space.

Useful for testing that your environment works, without having to create an agent.

$$\mathbf{u} \sim \text{Multinomial}\Big(1, \mathbf{p} = \{p_i = \frac{1}{|\mathcal{U}|}\}_{i=1}^{|\mathcal{U}|}\Big)$$

Returns:

A one-hot action vector of type ndarray((nactions,))

Examples:

u = env.random_action()

ReverseTwoStep.step

fitr.environments.step(self, action)

Executes a state transition in the environment.

Arguments:

action: A one-hot vector of type ndarray((naction,)) indicating the action selected at the current state.

Returns:

A 3-tuple representing the next state (ndarray((noutcomes,))), scalar reward, and whether the current step terminates a trial (bool).

Raises:

RuntimeError if env.observation() not called after a previous env.step(...) call yielded a terminal state.

RandomContextualBandit

fitr.environments.RandomContextualBandit()

Generates a random bandit task

Arguments:

- nactions: Number of actions
- noutcomes: Number of outcomes
- **nstates**: Number of contexts
- min_actions_per_context: Different contexts may have more or fewer actions than others (never more than nactions). This variable describes the minimum number of actions allowed in a context.
- alpha:
- alpha_start:
- shift_flip:
- reward_lb: Lower bound for drifting rewards
- reward_ub: Upper bound for drifting rewards
- reward_drift: Values (on or off) determining whether rewards are allowed to drift
- drift_mu: Mean of the Gaussian random walk determining reward
- **drift_sd**: Standard deviation of Gaussian random walk determining reward

RandomContextualBandit.adjacency_matrix_decomposition

fitr.environments.adjacency_matrix_decomposition(self)
Singular value decomposition of the graph adjacency matrix

RandomContextualBandit.f reward

fitr.environments.f_reward(self, R, x)

$RandomContextualBandit.get_graph_depth$

fitr.environments.get_graph_depth(self)

Returns the depth of the task graph.

Calculated as the depth from START (pre-initial state) to END (which absorbs trial from all terminal states), minus 2 to account for the START->node & node->END transitions.

Returns:

An int identifying the depth of the current graph for a single trial of the task

$Random Contextual Bandit.laplacian_matrix_decomposition$

 $\verb|fitr.environments.laplacian_matrix_decomposition(self)|\\$

Singular value decomposition of the graph Laplacian

$RandomContextualBandit.make_action_labels$

fitr.environments.make_action_labels(self)

Creates labels for the actions (for plotting) if none provided

$RandomContextualBandit.make_digraph$

fitr.environments.make_digraph(self)

Creates a networkx DiGraph object from the transition tensor for the purpose of plotting and some other analyses.

$RandomContextualBandit.make_state_labels$

fitr.environments.make_state_labels(self)

Creates labels for the states (for plotting) if none provided

$RandomContextualBandit.make_undirected_graph$

fitr.environments.make_undirected_graph(self)

Converts the DiGraph to undirected and computes some stats

Random Contextual Bandit. observation

fitr.environments.observation(self)

Samples an initial state from the start-state distribution $p(\mathbf{x})$

$$\mathbf{x}_0 \sim p(\mathbf{x})$$

Returns:

A one-hot vector ndarray((nstates,)) indicating the starting state.

Examples:

x = env.observation()

$Random Contextual Bandit.plot_action_outcome_probabilities$

 $\verb|fitr.environments.plot_action_outcome_probabilities (self, figsize=None, outfile=None, fitr.environments.plot_action_outcome_probabilities (self, figsize=None, outfile=None, fitr.environments.plot_action_outcome_probabilities (self, figsize=None, fitr.environments.plot_action_outcome_probabilities (self, fitr.environments.plot_ac$

Plots the probabilities of different outcomes given actions.

Each plot is a heatmap for a starting state showing the transition probabilities for each action-outcome pair within that state.

RandomContextualBandit.plot_graph

fitr.environments.plot_graph(self, figsize=None, node_size=2000, arrowsize=20, lw=1.5 Plots the directed graph of the task

$Random Contextual Bandit.plot_spectral_properties$

fitr.environments.plot_spectral_properties(self, figsize=None, outfile=None, outfilet Creates a set of subplots depicting the graph Laplacian and its spectral decomposition.

$Random Contextual Band it.random_action$

fitr.environments.random_action(self)

Samples a random one-hot action vector uniformly over the action space.

Useful for testing that your environment works, without having to create an agent.

$$\mathbf{u} \sim \text{Multinomial}\Big(1, \mathbf{p} = \{p_i = \frac{1}{|\mathcal{U}|}\}_{i=1}^{|\mathcal{U}|}\Big)$$

Returns:

A one-hot action vector of type ndarray((nactions,))

Examples:

u = env.random_action()

Random Contextual Band it. step

fitr.environments.step(self, action)

Executes a state transition in the environment.

Arguments:

action: A one-hot vector of type ndarray((naction,)) indicating the action selected at the current state.

Returns:

A 3-tuple representing the next state (ndarray((noutcomes,))), scalar reward, and whether the current step terminates a trial (bool).

Raises:

RuntimeError if env.observation() not called after a previous env.step(...) call yielded a terminal state.

fitr.utils

Functions used across fitr.

softmax

fitr.utils.softmax(x)

Computes the softmax function

$$p(\mathbf{x}) = \frac{e^{\mathbf{x} - \max_i x_i}}{\mathbf{1}^\top e^{\mathbf{x} - \max_i x_i}}$$

Arguments:

• x: Softmax logits (ndarray((N,)))

Returns:

Vector of probabilities of size ndarray((N,))

sigmoid

fitr.utils.sigmoid(x, a_min=-10, a_max=10)

Sigmoid function

$$\sigma(x) = \frac{1}{1 + e^{-x}}$$

Arguments:

- x: Vector
- a_min: Lower bound at which to clip values of x
- a_{max} : Upper bound at which to clip values of x

Returns:

Vector between 0 and 1 of size x.shape

$stable_exp$

fitr.utils.stable_exp(x, a_min=-10, a_max=10)

Clipped exponential function

Avoids overflow by clipping input values.

Arguments:

- **x**: Vector of inputs
- a_min: Lower bound at which to clip values of ${\tt x}$
- a_max: Upper bound at which to clip values of x

Returns:

Exponentiated values of x.

logsumexp

fitr.utils.logsumexp(x)

Numerically stable logsumexp.

Computed as follows:

$$\max x + \log \sum_{x} e^{x - \max x}$$

Arguments:

• **x**: 'ndarray(shape=(nactions,))"

Returns:

float

 \log_{loss}

fitr.utils.log_loss(p, q)

Log-loss function.

$$\mathcal{L} = \mathbf{p}^{\top} \log \mathbf{q} + (1 - \mathbf{p})^{\top} \log(1 - \mathbf{q})$$

Arguments:

- p: Binary vector of true labels ndarray((nsamples,))
- q: Vector of estimates (between 0 and 1) of type ndarray((nsamples,))

Returns:

Scalar log loss