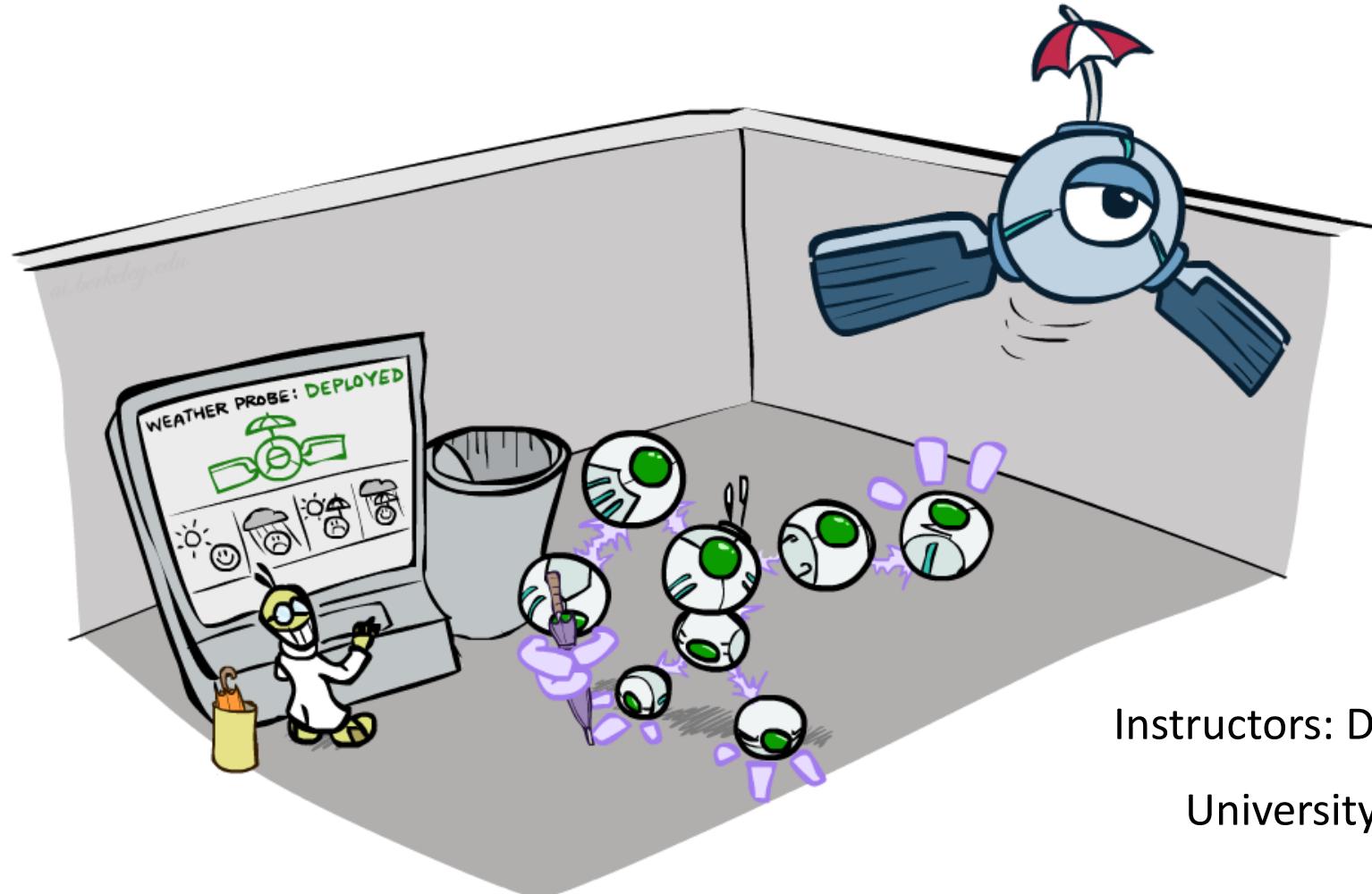


CS 188: Artificial Intelligence

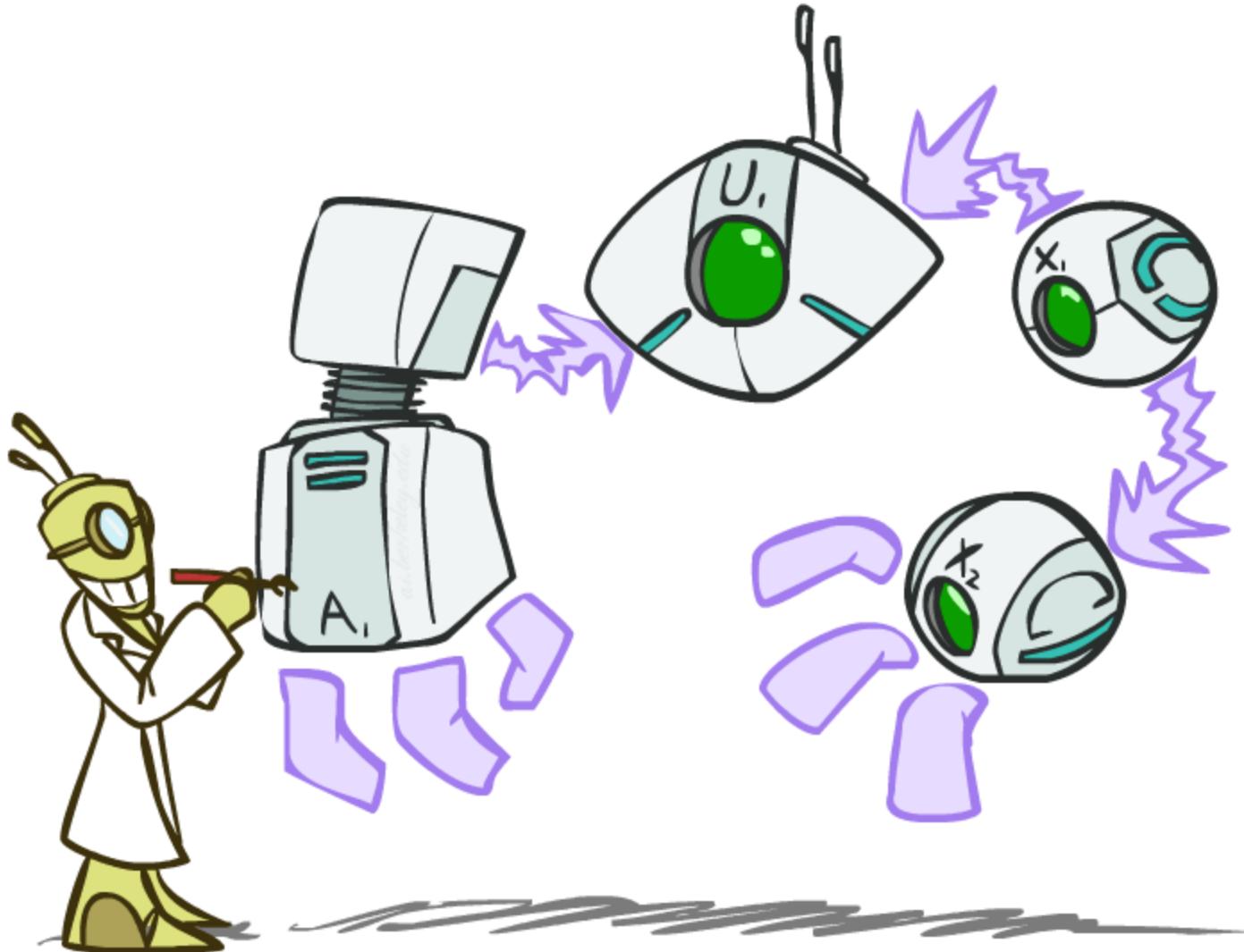
Decision Networks and Value of Information



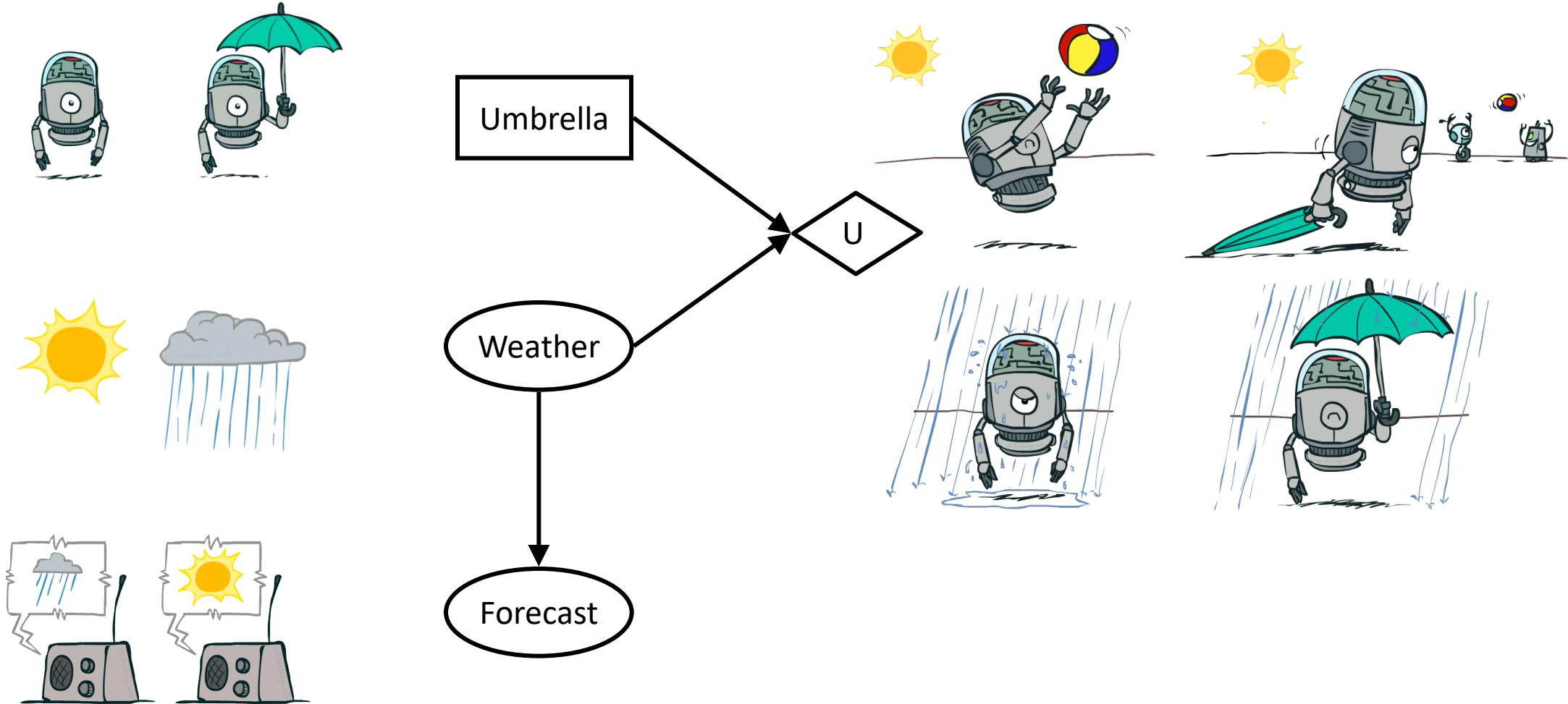
Instructors: Dan Klein and Pieter Abbeel

University of California, Berkeley

Decision Networks

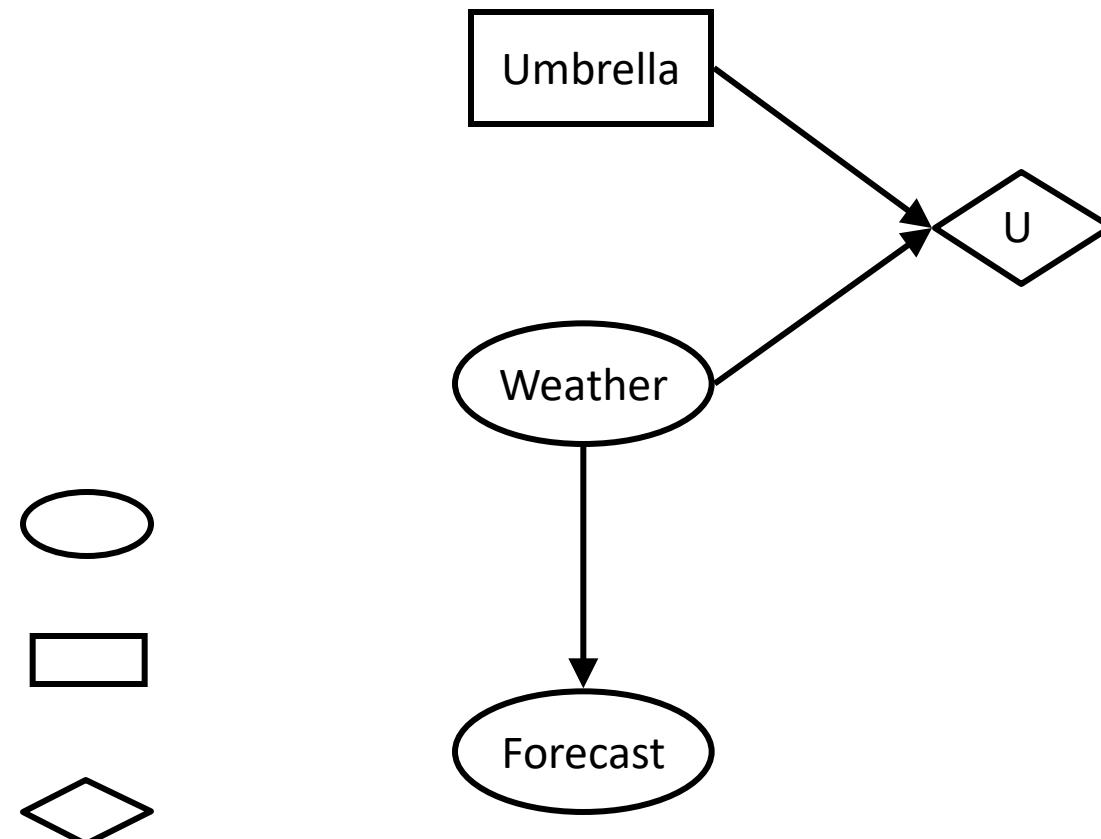


Decision Networks



Decision Networks

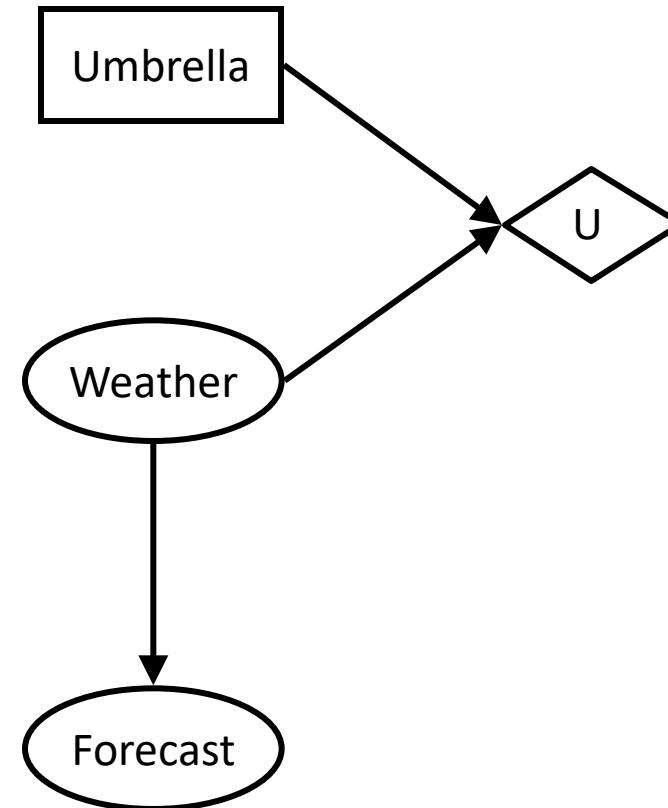
- **MEU: choose the action which maximizes the expected utility given the evidence**
- Can directly operationalize this with decision networks
 - Bayes nets with nodes for utility and actions
 - Lets us calculate the expected utility for each action
- New node types:
 - Chance nodes (just like BNs)
 - Actions (rectangles, cannot have parents, act as observed evidence)
 - Utility node (diamond, depends on action and chance nodes)



Decision Networks

- Action selection

- Instantiate all evidence
- Set action node(s) each possible way
- Calculate posterior for all parents of utility node, given the evidence
- Calculate expected utility for each action
- Choose maximizing action



Decision Networks

Umbrella = leave

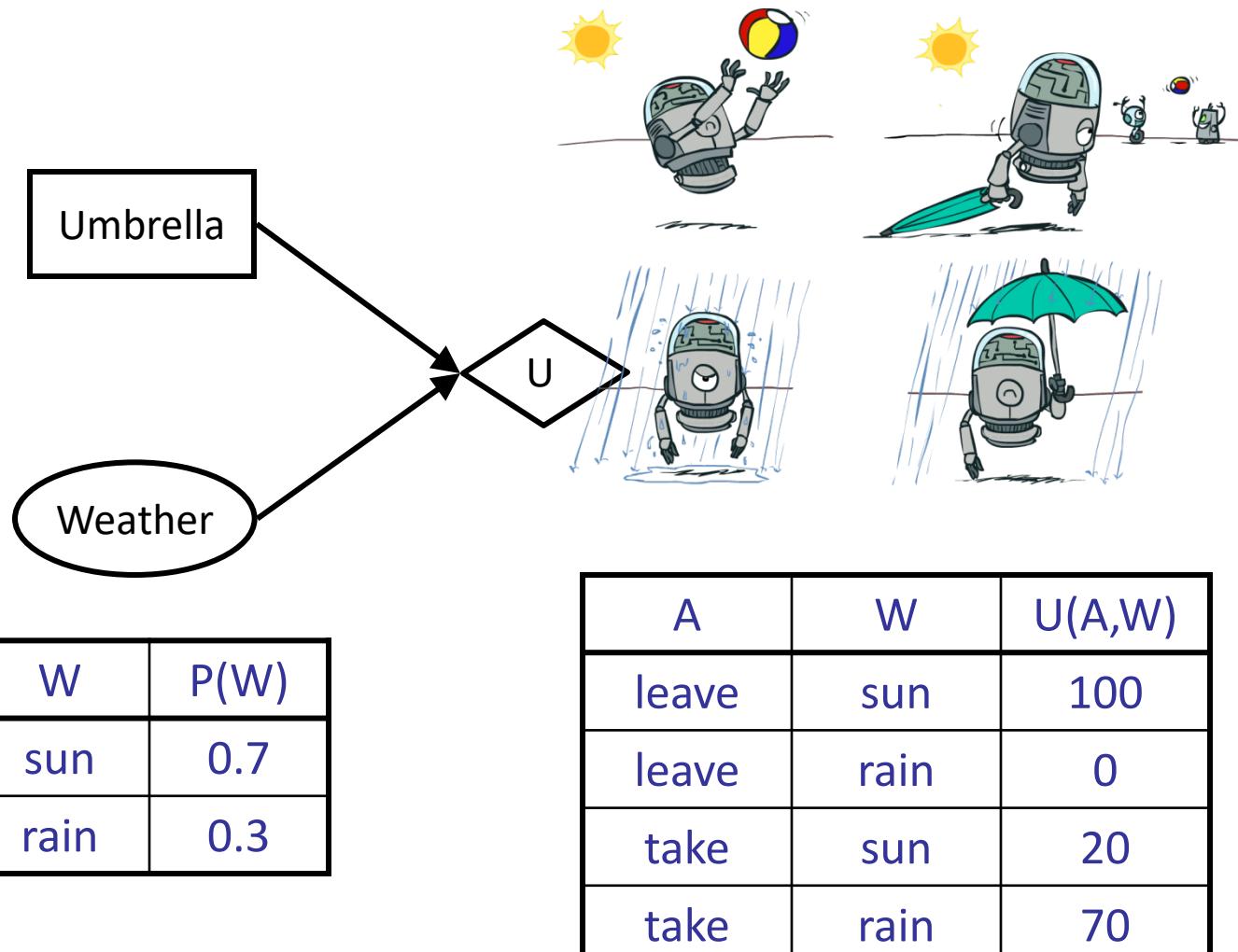
$$\begin{aligned} \text{EU(leave)} &= \sum_w P(w)U(\text{leave}, w) \\ &= 0.7 \cdot 100 + 0.3 \cdot 0 = 70 \end{aligned}$$

Umbrella = take

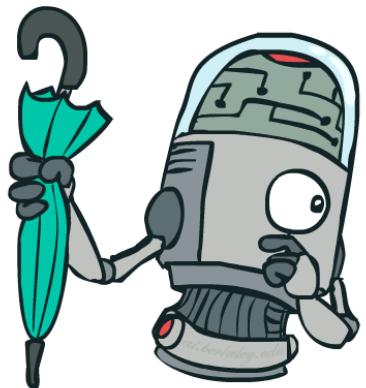
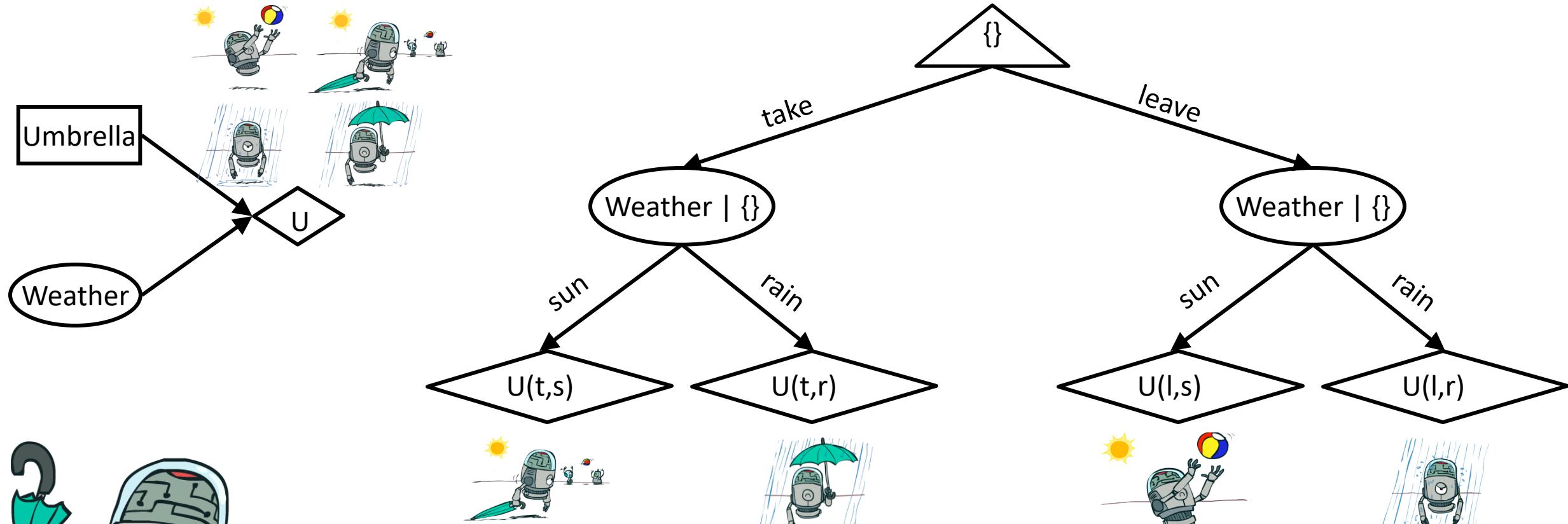
$$\begin{aligned} \text{EU(take)} &= \sum_w P(w)U(\text{take}, w) \\ &= 0.7 \cdot 20 + 0.3 \cdot 70 = 35 \end{aligned}$$

Optimal decision = leave

$$\text{MEU}(\emptyset) = \max_a \text{EU}(a) = 70$$



Decisions as Outcome Trees



- Almost exactly like expectimax / MDPs
- What's changed?

Example: Decision Networks

Umbrella = leave

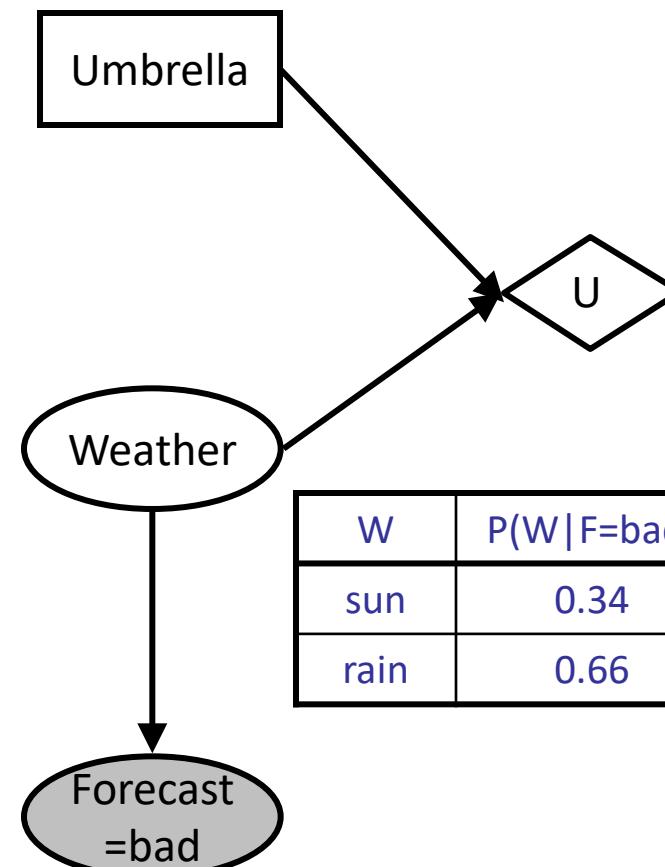
$$\begin{aligned} \text{EU}(\text{leave}|\text{bad}) &= \sum_w P(w|\text{bad})U(\text{leave}, w) \\ &= 0.34 \cdot 100 + 0.66 \cdot 0 = 34 \end{aligned}$$

Umbrella = take

$$\begin{aligned} \text{EU}(\text{take}|\text{bad}) &= \sum_w P(w|\text{bad})U(\text{take}, w) \\ &= 0.34 \cdot 20 + 0.66 \cdot 70 = 53 \end{aligned}$$

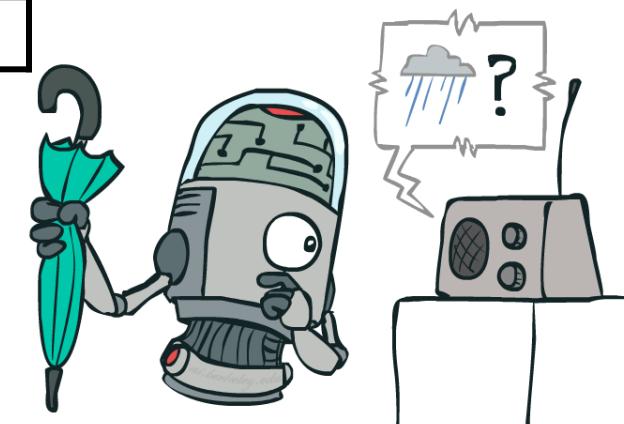
Optimal decision = take

$$\text{MEU}(F = \text{bad}) = \max_a \text{EU}(a|\text{bad}) = 53$$

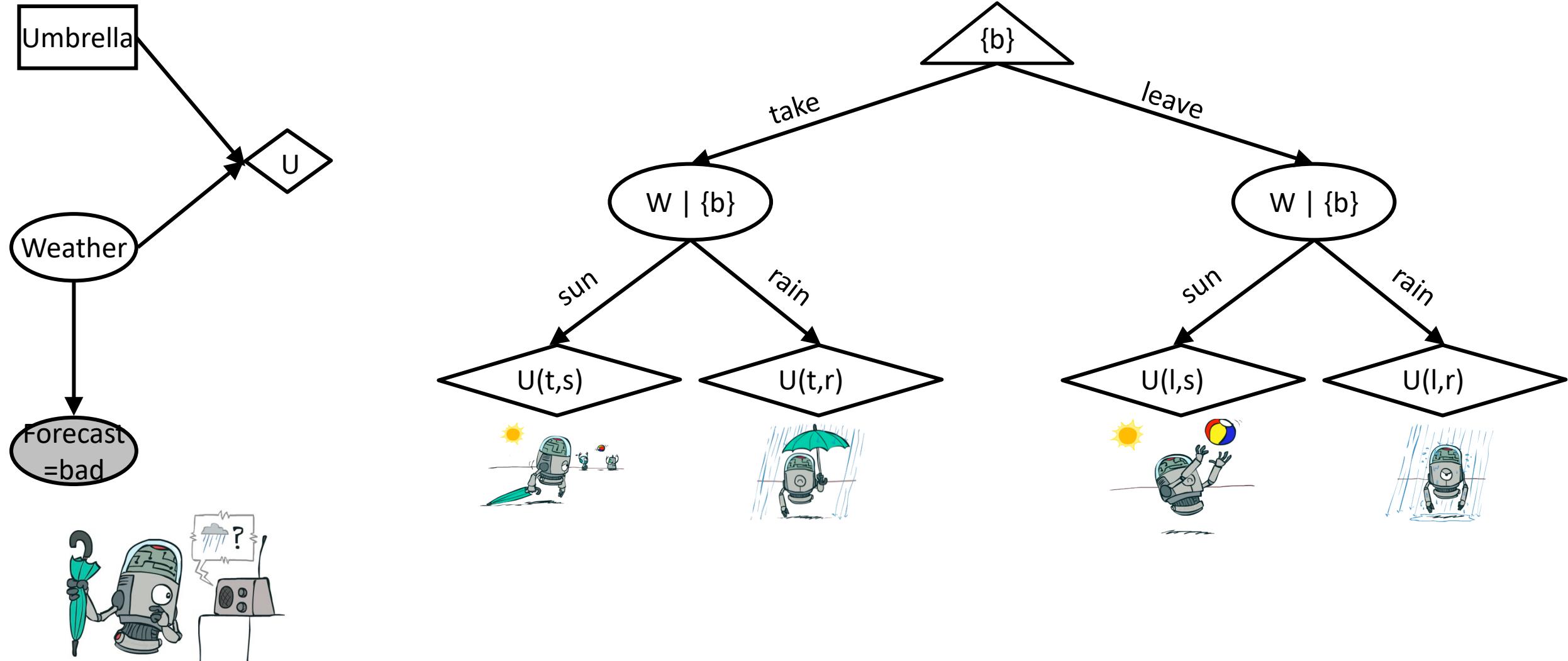


W	P(W F=bad)
sun	0.34
rain	0.66

A	W	U(A,W)
leave	sun	100
leave	rain	0
take	sun	20
take	rain	70

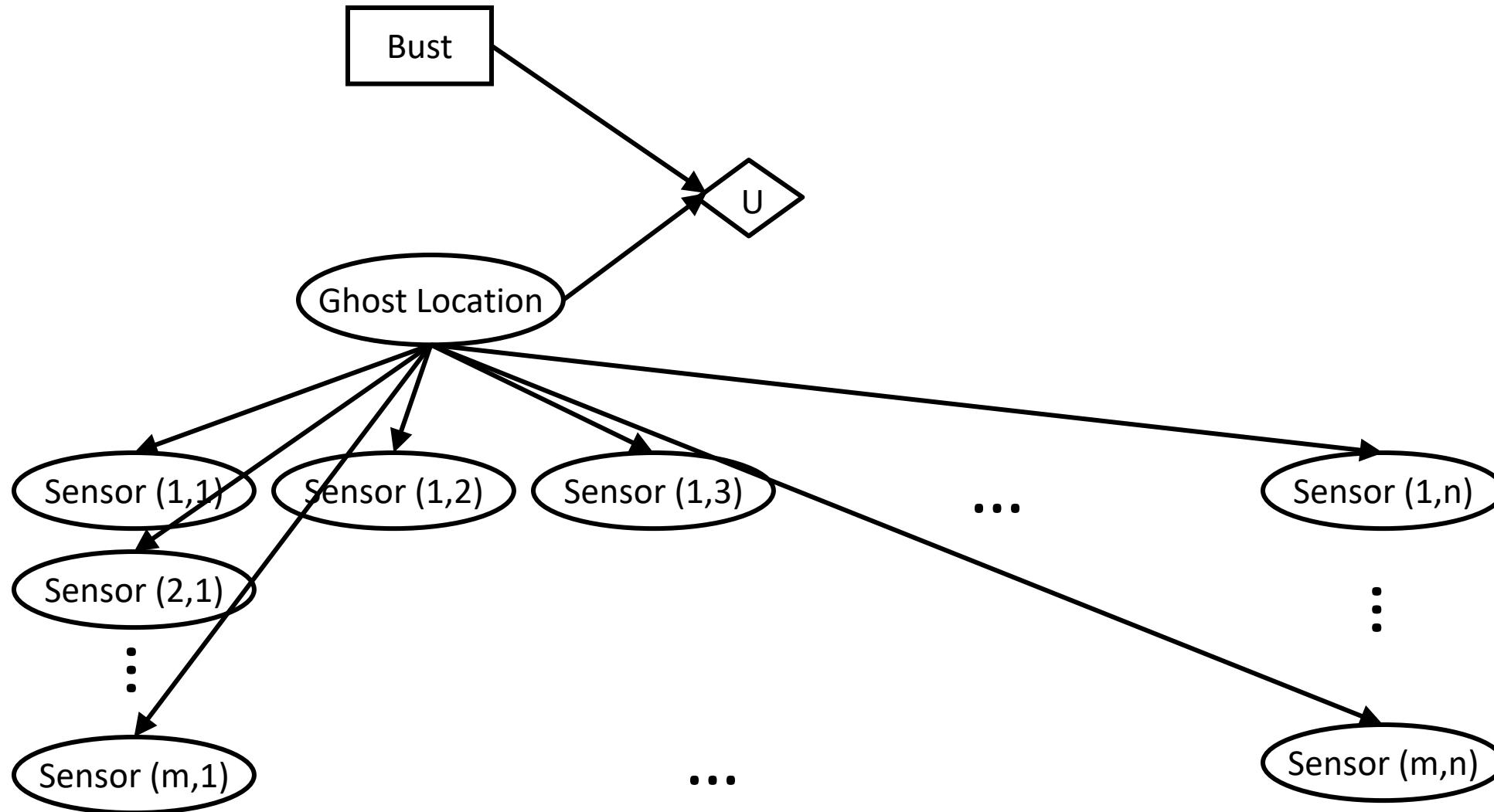


Decisions as Outcome Trees

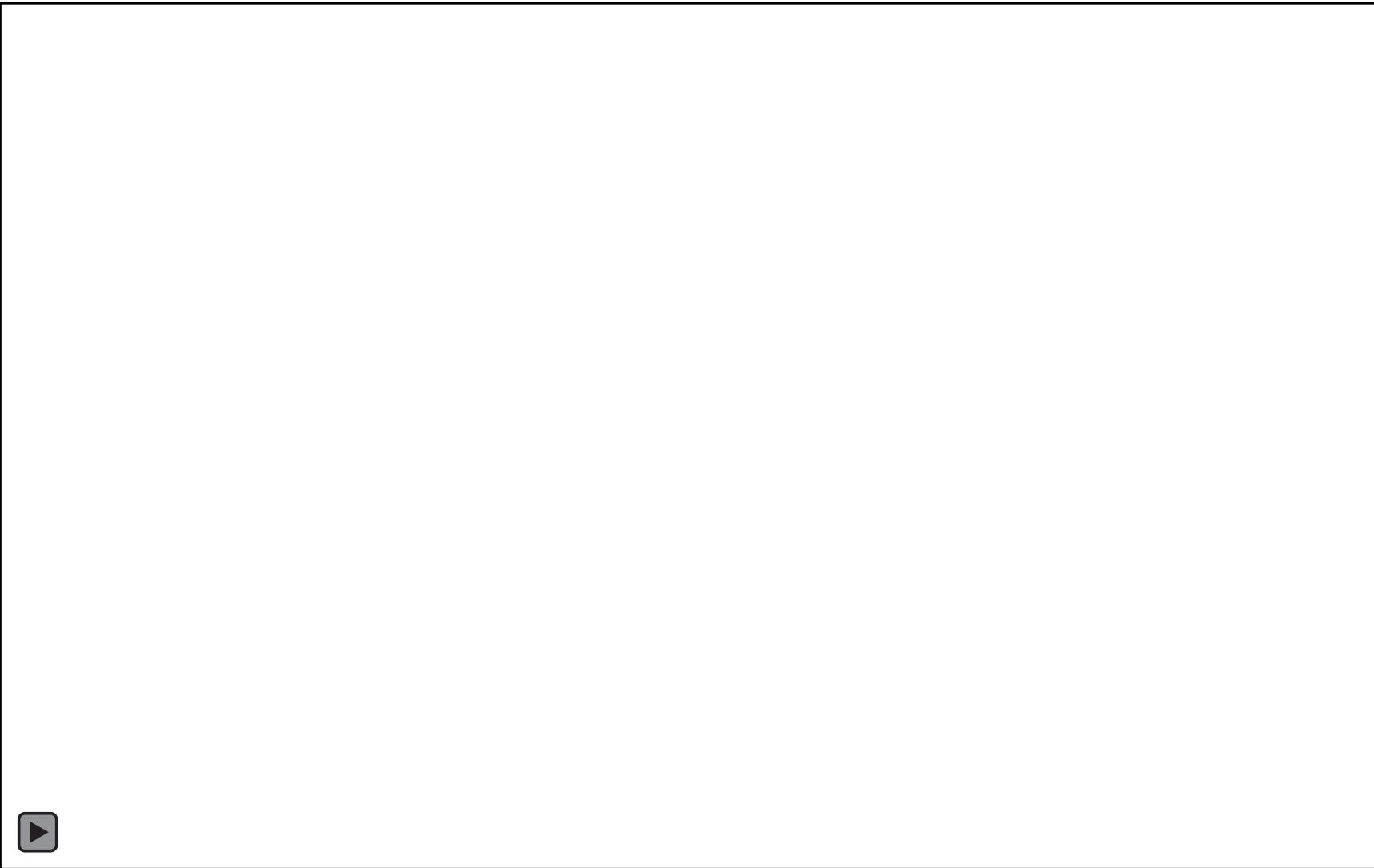


Ghostbusters Decision Network

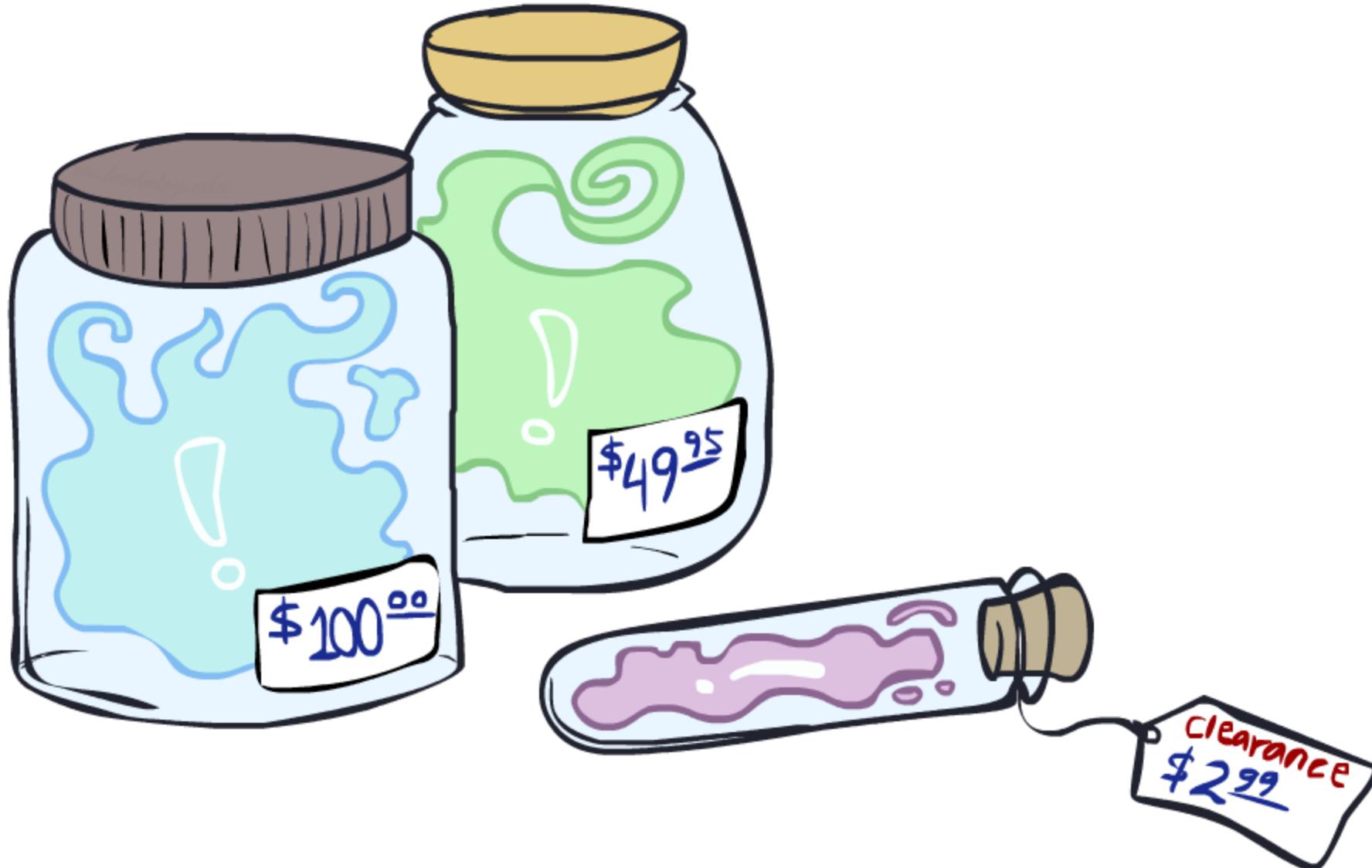
Demo: Ghostbusters with probability



Video of Demo Ghostbusters with Probability

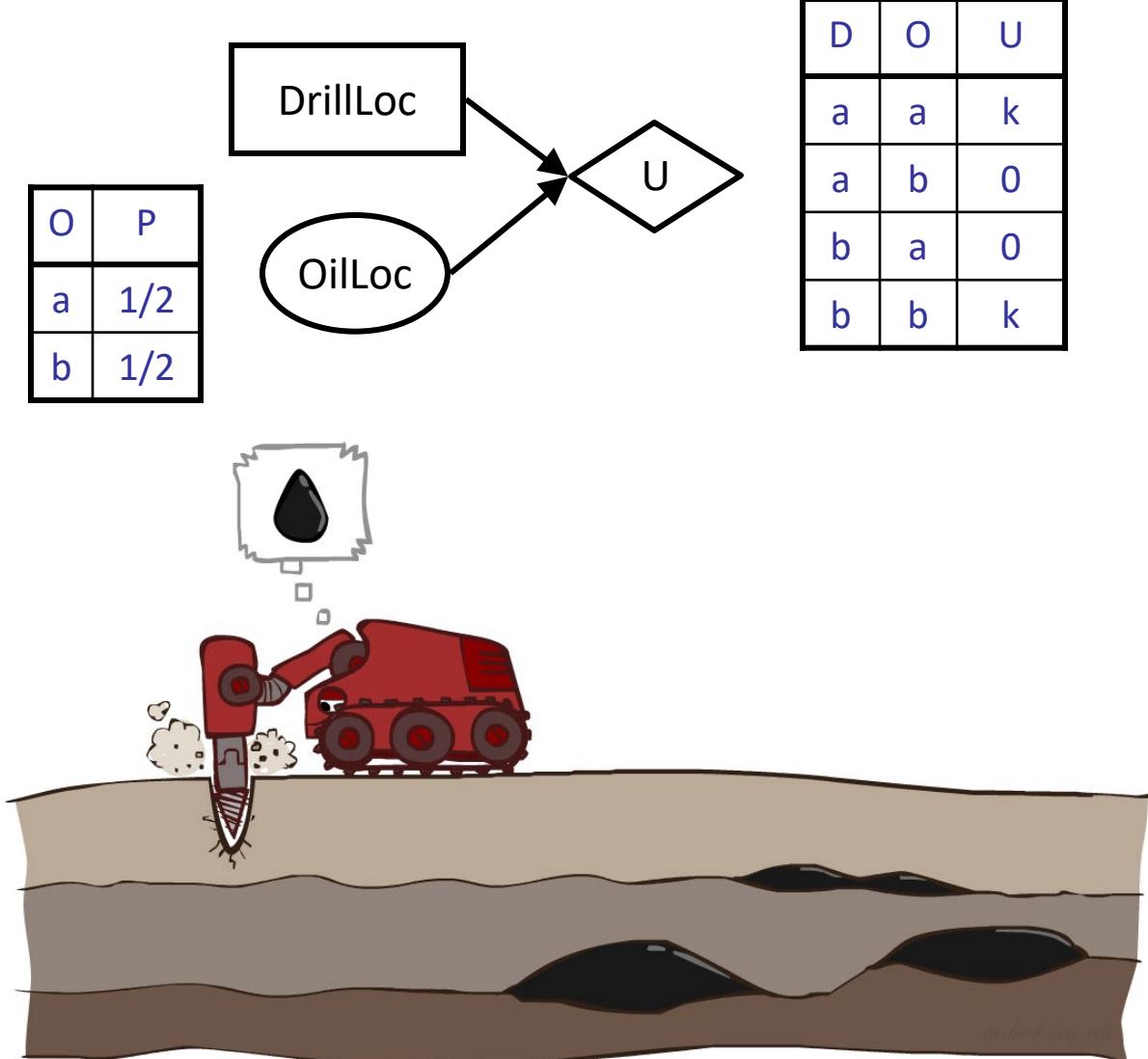


Value of Information



Value of Information

- Idea: compute value of acquiring evidence
 - Can be done directly from decision network
- Example: buying oil drilling rights
 - Two blocks A and B, exactly one has oil, worth k
 - You can drill in one location
 - Prior probabilities 0.5 each, & mutually exclusive
 - Drilling in either A or B has EU = $k/2$, MEU = $k/2$
- Question: what's the value of information of O?
 - Value of knowing which of A or B has oil
 - Value is expected gain in MEU from new info
 - Survey may say "oil in a" or "oil in b", prob 0.5 each
 - If we know OilLoc, MEU is k (either way)
 - Gain in MEU from knowing OilLoc?
 - VPI(OilLoc) = $k/2$
 - Fair price of information: $k/2$



VPI Example: Weather

MEU with no evidence

$$\text{MEU}(\emptyset) = \max_a \text{EU}(a) = 70$$

MEU if forecast is bad

$$\text{MEU}(F = \text{bad}) = \max_a \text{EU}(a|\text{bad}) = 53$$

MEU if forecast is good

$$\text{MEU}(F = \text{good}) = \max_a \text{EU}(a|\text{good}) = 95$$

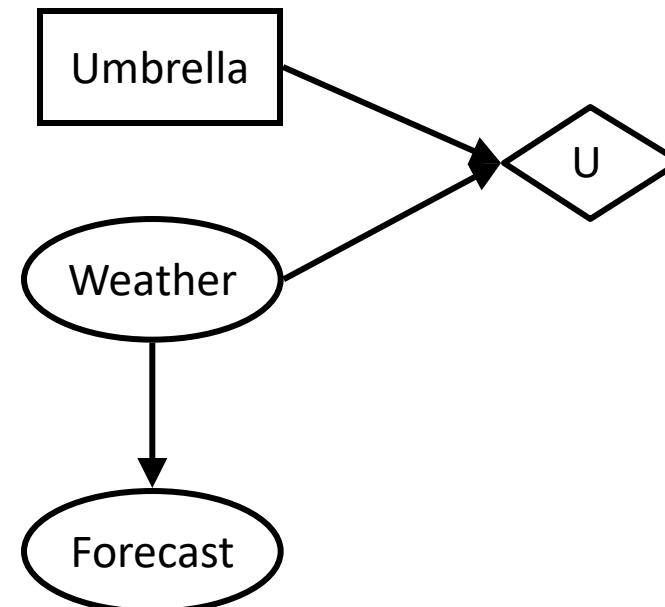
Forecast distribution

F	P(F)
good	0.59
bad	0.41

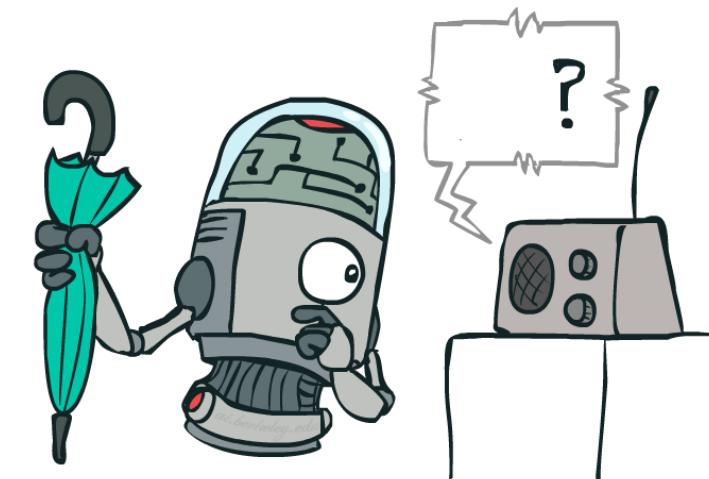


$$0.59 \cdot (95) + 0.41 \cdot (53) - 70 \\ 77.8 - 70 = 7.8$$

$$\text{VPI}(E'|e) = \left(\sum_{e'} P(e'|e) \text{MEU}(e, e') \right) - \text{MEU}(e)$$



A	W	U
leave	sun	100
leave	rain	0
take	sun	20
take	rain	70



Value of Information

- Assume we have evidence $E=e$. Value if we act now:

$$\text{MEU}(e) = \max_a \sum_s P(s|e) U(s, a)$$

- Assume we see that $E' = e'$. Value if we act then:

$$\text{MEU}(e, e') = \max_a \sum_s P(s|e, e') U(s, a)$$

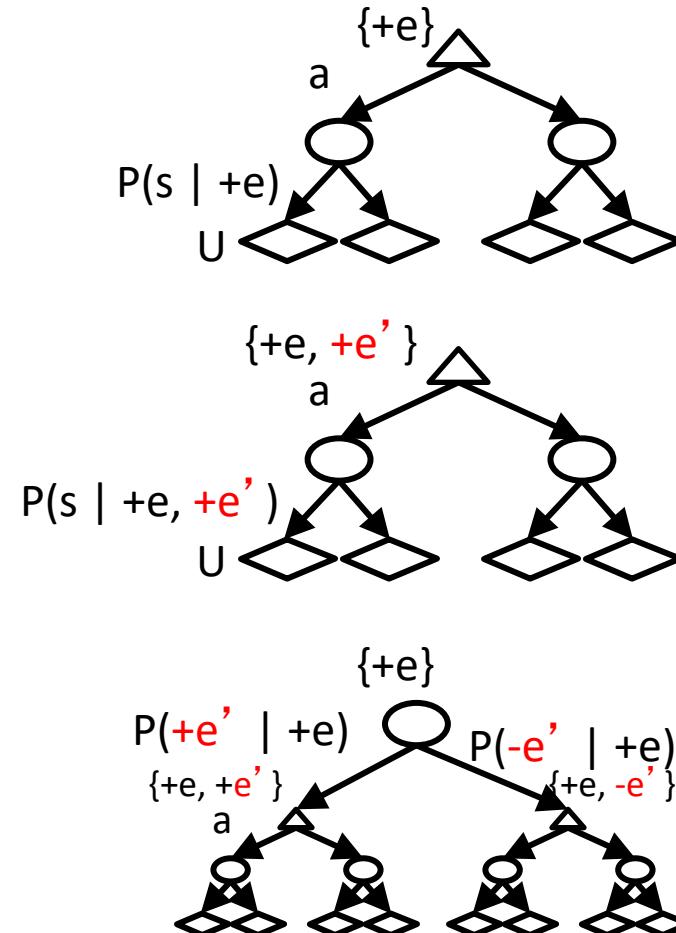
- BUT E' is a random variable whose value is unknown, so we don't know what e' will be

- Expected value if E' is revealed and then we act:

$$\text{MEU}(e, E') = \sum_{e'} P(e'|e) \text{MEU}(e, e')$$

- Value of information: how much MEU goes up by revealing E' first then acting, over acting now:

$$\text{VPI}(E'|e) = \text{MEU}(e, E') - \text{MEU}(e)$$



VPI Properties

- Nonnegative

$$\forall E', e : \text{VPI}(E'|e) \geq 0$$



- Nonadditive

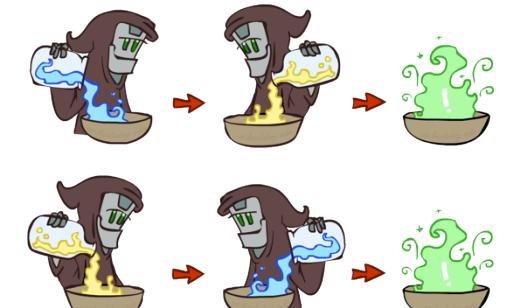
(think of observing E_j twice)

$$\text{VPI}(E_j, E_k|e) \neq \text{VPI}(E_j|e) + \text{VPI}(E_k|e)$$



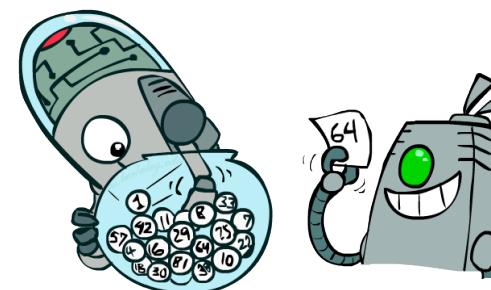
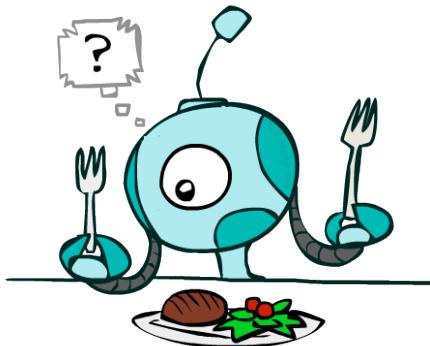
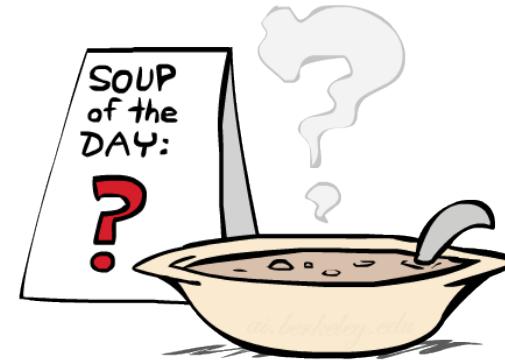
- Order-independent

$$\begin{aligned}\text{VPI}(E_j, E_k|e) &= \text{VPI}(E_j|e) + \text{VPI}(E_k|e, E_j) \\ &= \text{VPI}(E_k|e) + \text{VPI}(E_j|e, E_k)\end{aligned}$$



Quick VPI Questions

- The soup of the day is either clam chowder or split pea, but you wouldn't order either one. What's the value of knowing which it is?
- There are two kinds of plastic forks at a picnic. One kind is slightly sturdier. What's the value of knowing which?
- You're playing the lottery. The prize will be \$0 or \$100. You can play any number between 1 and 100 (chance of winning is 1%). What is the value of knowing the winning number?



Value of Imperfect Information?



- No such thing (as we formulate it)
- Information corresponds to the observation of a node in the decision network
- If data is “noisy” that just means we don’t observe the original variable, but another variable which is a noisy version of the original one

VPI Question

- $VPI(OilLoc) ?$
- $VPI(ScoutingReport) ?$
- $VPI(Scout) ?$
- $VPI(Scout | ScoutingReport) ?$

- Generally:

If $\text{Parents}(U) \perp\!\!\!\perp Z \mid \text{CurrentEvidence}$
Then $VPI(Z \mid \text{CurrentEvidence}) = 0$

