#### **CS 480**

#### Introduction to Artificial Intelligence

November 10, 2022

#### **Announcements / Reminders**

- Follow Week 12 TO DO List
- Written Assignment #03 due on Sunday (11/06/22) Thursday (11/10) at 11:00 PM CST
- Programming Assignment #02 due on Sunday (11/20/22) at 11:00PM CST
- Quiz #03 posted due on Sunday (11/13/22) at 11:00 PM CST
- Grading TA assignment:

https://docs.google.com/spreadsheets/d/1ExS0bKnGt\_fdf4LHa3YS1qRA7-Iq4xqXVjfSAPMaGVk/edit?usp=sharing

- UPDATED Final Exam date:
  - December 1st, 2022 (last week of classes!)
    - Ignore the date provided by the Registrar

# **Plan for Today**

Decision Networks

#### **Decision Theory**

- Decisions: every plan (actions) leads to an outcome (state)
- Agents have preferences (preferred outcomes)
- Preferences → outcome utilities
- Agents have degrees of belief (probabilities) for actions

**Decision theory = probability theory + utility theory** 

#### **Decision Theory**

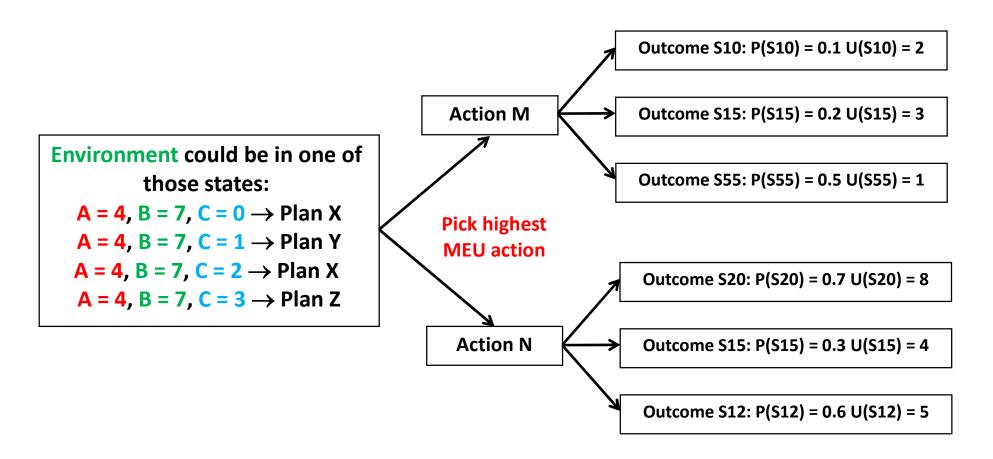
- Decisions: every plan (actions) leads to an outcome (state)
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Decision theory = probability theory + utility theory

BELIEFS DESIRES

# **Maximum Expected (Average) Utility**

MEU(M) = P(S10) \* U(S10) + P(S15) \* U(S15) + P(S55) \* U(S55)



$$MEU(N) = P(S20) * U(S20) + P(S15) * U(S15) + P(S12) * U(S12)$$

#### **Agents Decisions**

Recall that agent **ACTIONS** change the state:

- if we are in state s
- action a is expected to
- lead to another state s' (outcome)

Given uncertainty about the current state s and action outcome s' we need to define the following:

- probability (belief) of being in state s: P(s)
- probability (belief) of action a leading to outcome s': P(s' | s, a)

#### Now:

$$P(s' \mid s, a) = P(RESULT(a) = s') = \sum_{s} P(s) * P(s' \mid s, a)$$

#### **State Utility Function**

Agent's preferences (desires) are captured by the Utility function  $U(\mathbf{s})$ .

Utility function assigns a value to each state s to express how desirable this state is to the agent.

### **Expected Action Utility**

The expected utility of an action a given the evidence is the average utility value of all possible outcomes s' of action a, weighted by their probability (belief) of occurence:

$$EU(a) = \sum_{s'} \sum_{s} P(s) * P(s' \mid s, a) * U(s') = \sum_{s'} P(Result(a) = s') * U(s')$$

Rational agent should choose an action that maximizes the expected utility:

chosen action = 
$$\underset{a}{\operatorname{argmax}}$$
 EU(a)

#### **How Did We Get Here?**

Let's start with relationships (and related notation) between agent's preferences:

agent prefers A over B:

$$A \square B$$

agent is indifferent between A and B:

$$A \sim B$$

 agent prefers A over B or is indifferent between A and B (weak preference):

$$A \square B$$

### The Concept of Lottery

#### Let's assume the following:

- an action a is a lottery <u>ticket</u>
- the set of outcomes (resulting states) is a lottery

A lottery L with possible outcomes  $S_1$ , ...,  $S_n$  that occur with probabilities  $p_1$ , ...,  $p_n$  is written as:

$$L = [p_1, S_1; p_2, S_2; ...; p_n, S_n]$$

Lottery outcome  $S_i$ : atomic state or another lottery.

# **Lottery Constraints: Orderability**

Given two lotteries A and B, a rational agent must either prefer one or else rate them as equally preferable:

Exactly one of  $(A \square B)$ ,  $(B \square A)$ , or  $(A \sim B)$  holds

### **Lottery Constraints: Transitivity**

Given three lotteries A, B, and C, if an agent prefers A to B AND prefers B to C, then the agent must prefer A to C:

$$(A \square B) \land (B \square C) \Rightarrow (A \square C)$$

### **Lottery Constraints: Continuity**

If some lottery B is between A and C in preference, then there is some probability p for which the rational agent will be indifferent between getting B for sure or some other lottery that yields A with probability p and C with probability p and p:

$$(A \square B \square C) \Rightarrow \exists p [p, A; 1-p, C] \sim B$$

### **Lottery Constraints: Substitutability**

If an agent is indifferent between two lotteries A and B, then the agent is indifferent between two more complex lotteries that are the same, except that B is substituted for A in one of them:

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

### **Lottery Constraints: Monotonicity**

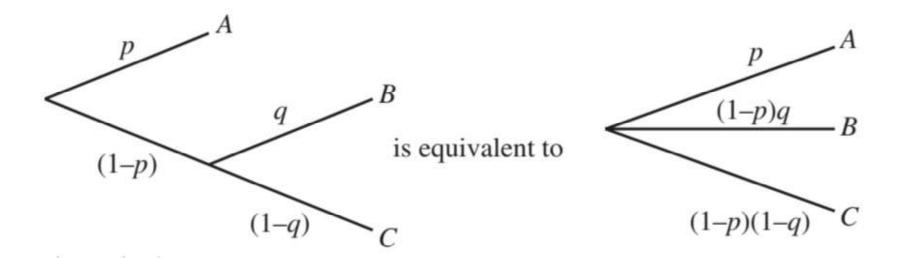
Suppose two lotteries have the same two possible outcomes, A and B. If an agent prefers A to B, then the agent must prefer the lottery that has a higher probability for A:

$$(A \square B) \Rightarrow (p > q \Leftrightarrow [p, A; 1-p, B] \square [q, A; 1-q, B])$$

### **Lottery Constraints: Decomposability**

Compound lotteries can be reduced to smaller ones using the laws of probability:

$$[p, A; 1-p, [q, B; 1-q, C]] \sim [p, A; (1-p)*q, B; (1-p)*(1-q), C]$$



### **Preferences and Utility Function**

An agent whose preferences between lotteries follow the set of axioms (of utility theory) below:

- Orderability
- Transitivity
- Continuity
- Subsitutability
- Monotonicity
- Decomposability

can be described as possesing a utility function and maximize it.

## **Preferences and Utility Function**

If an agent's preferences obey the axioms of utility theory, then there exist a function U such that:

$$U(A) = U(B)$$
 if and only if  $(A \sim B)$ 

and

$$U(A) > U(B)$$
 if and only if  $(A \square B)$ 

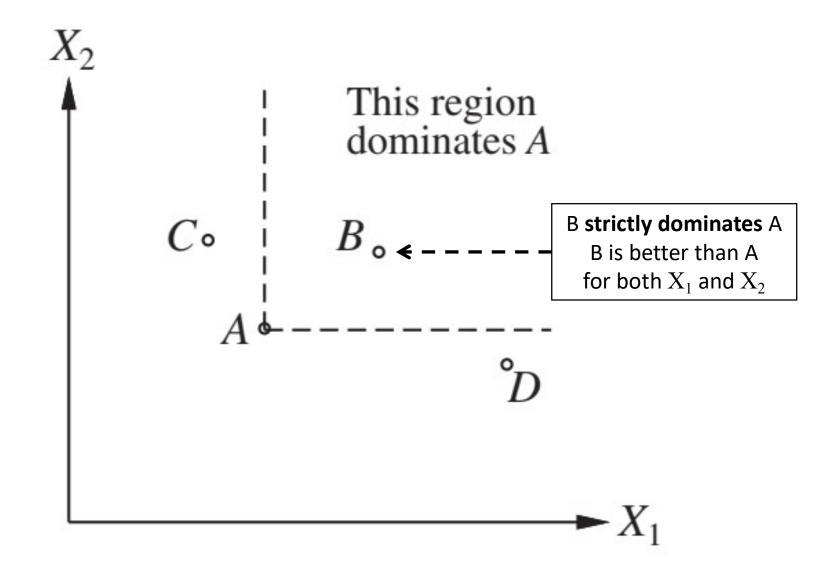
#### **Multiattribute Outcomes**

Outcomes can be characterized by more than one attribute. Decisions in such cases are handled by Multiattribute Utility Theory.

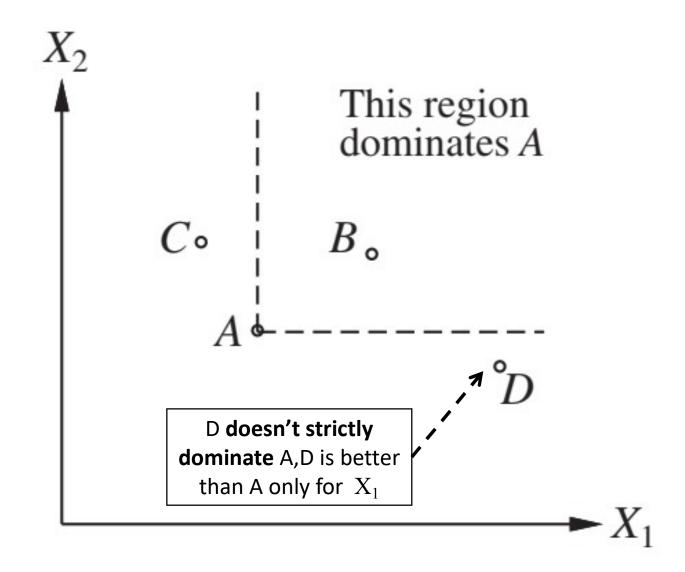
Attributes:  $X = X_1, ..., X_n$ 

Assigned values:  $\mathbf{x} = \langle \mathbf{x}_1, ..., \mathbf{x}_n \rangle$ 

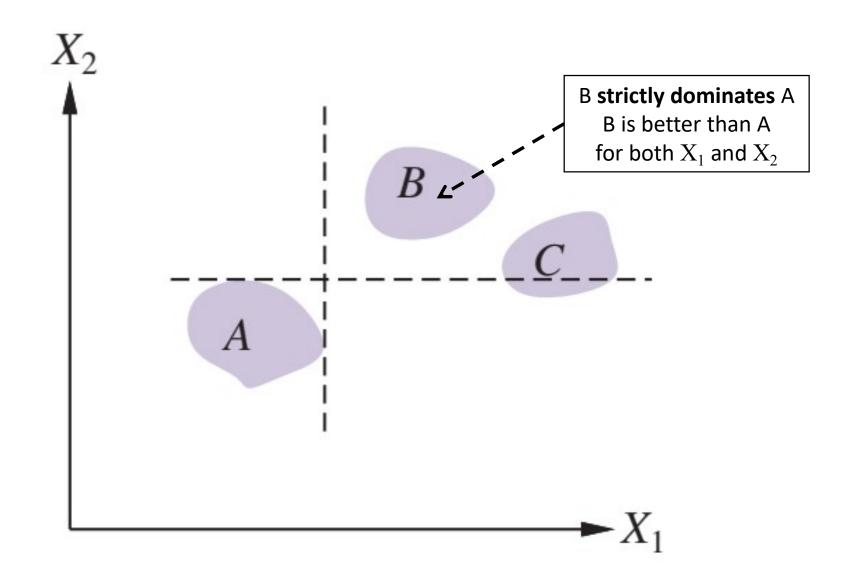
#### **Strict Dominance: Deterministic**



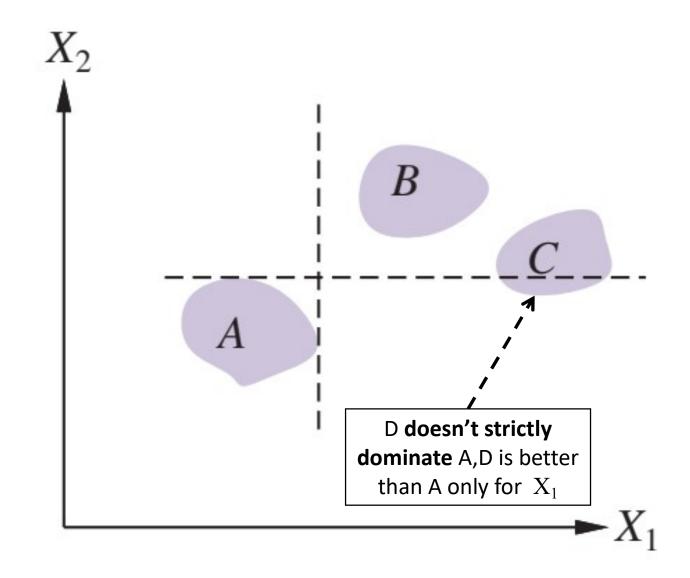
#### **Strict Dominance: Deterministic**



#### **Strict Dominance: Uncertain**



#### **Strict Dominance: Uncertain**



## **Decision Network (Influence Diagram)**

Decision networks (also called influence diagrams) are structures / mechanisms for making rational decisions.

Decision networks are based on Bayesian networks, but include <u>additional nodes</u> that represent <u>actions</u> and <u>utilities</u>.

#### **Decision Networks**

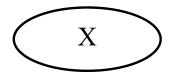
The most basic decision network needs to include:

- information about current state s
- possible actions
- resulting state s' (after applying chosen action a)
- utility of the resulting state U(s')

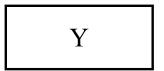
#### **Decision Network Nodes**

Decision networks are built using the following nodes:

chance nodes:

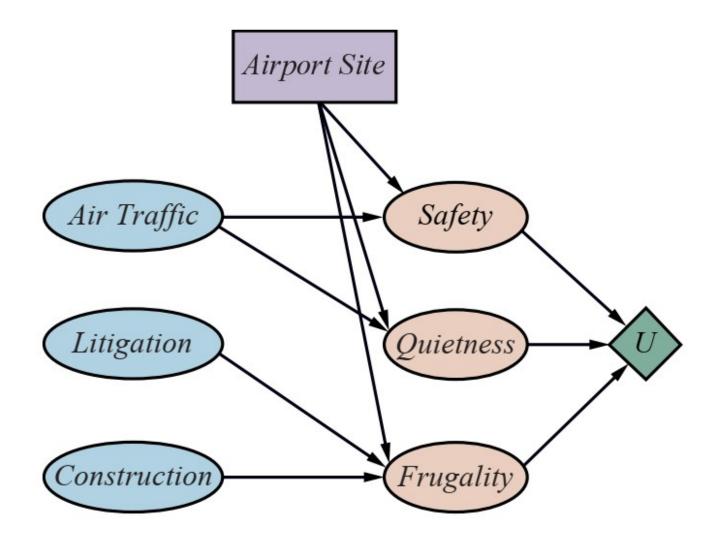


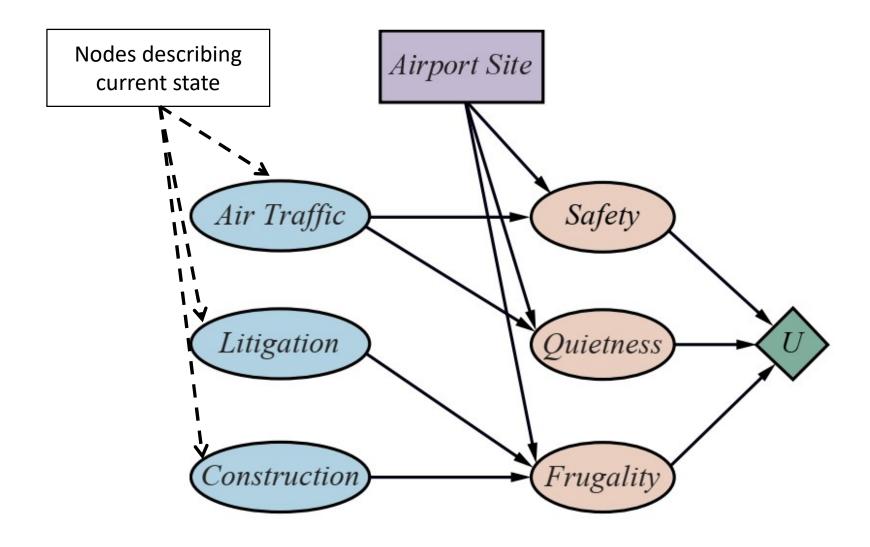
decision nodes:

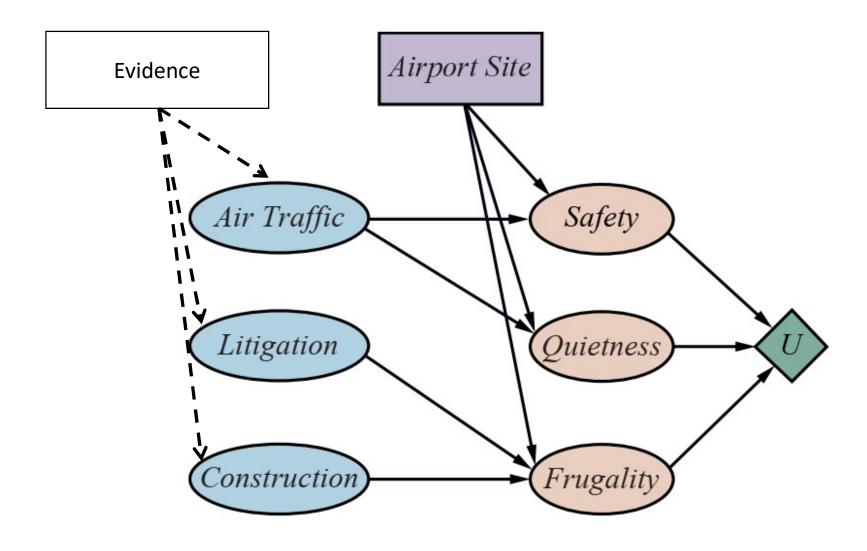


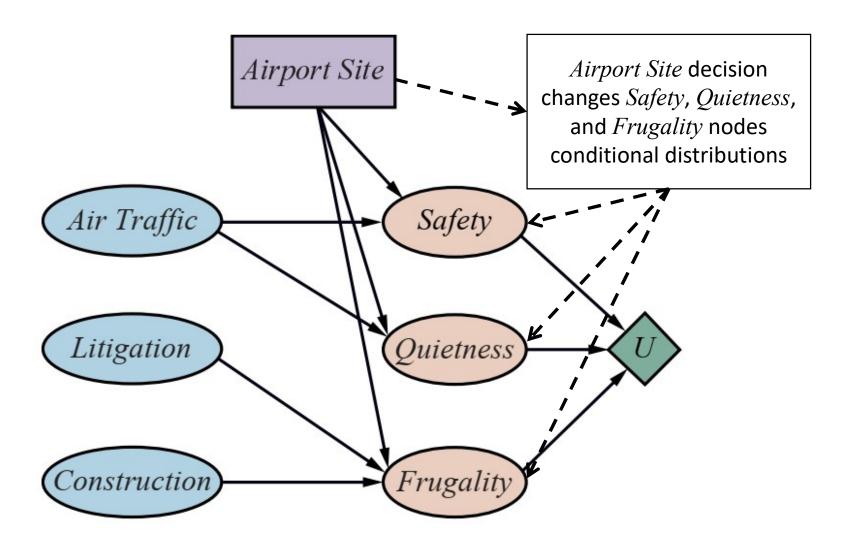
utility (or value) nodes

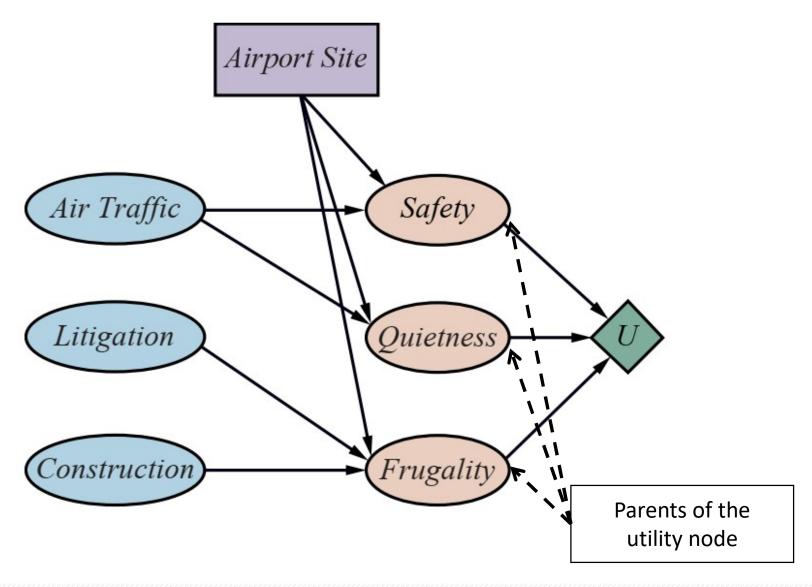


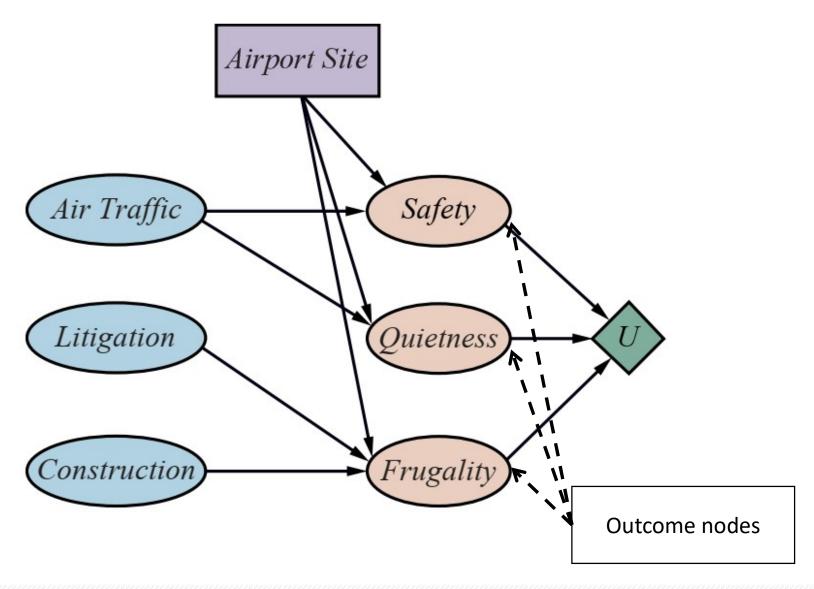


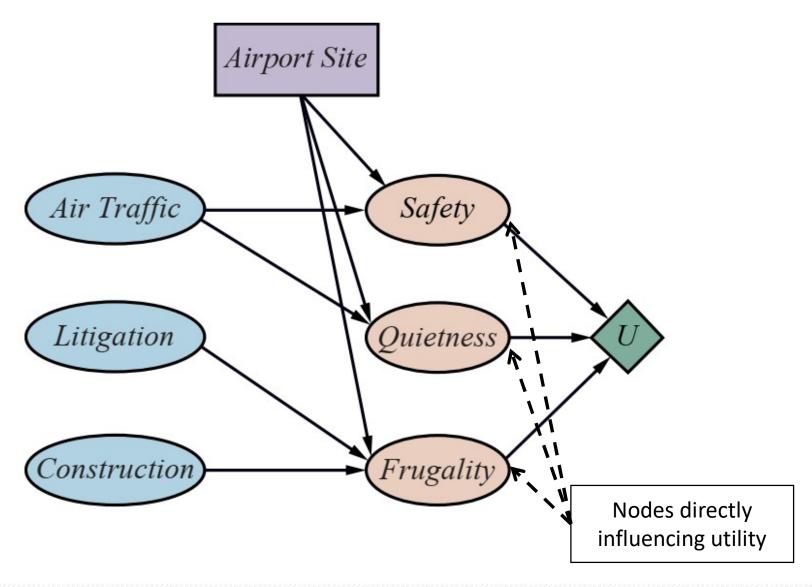








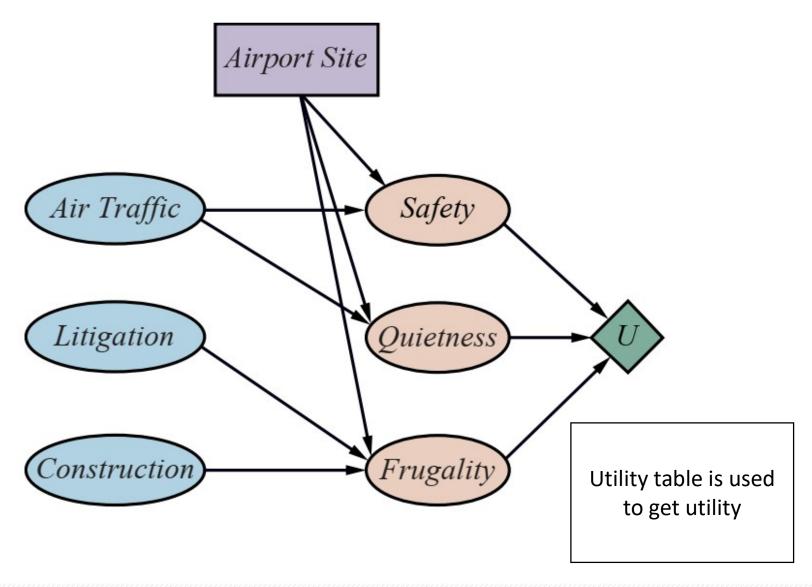




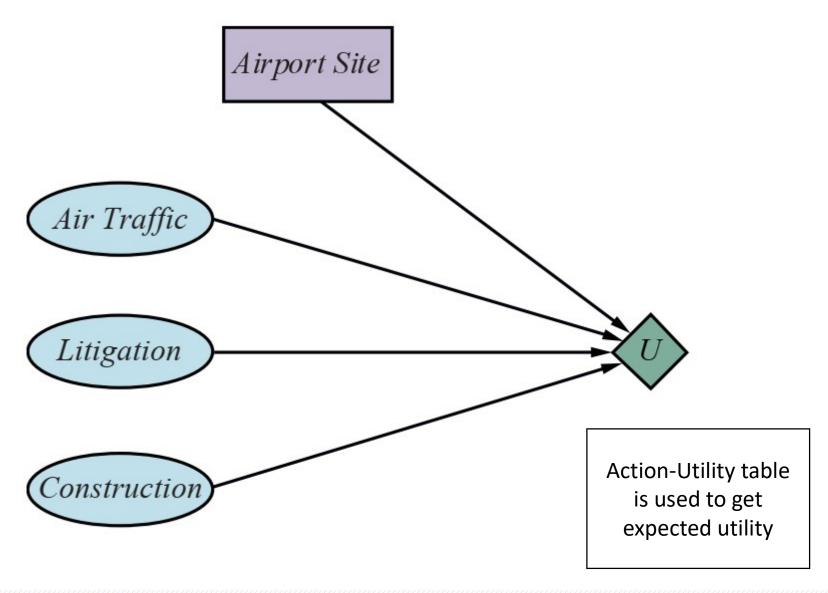
#### **Decision Network: Evaluation**

The algorithm for decision network evaluation is as follows:

- 1. Set the evidence variables for the current state
- 2. For each possible value a of decision node:
  - a. Set the decision node to that value
  - b. Calculate the posterior probabilities for the parent nodes of the utility node
  - c. Calculate the utility for the action / value a
- 3. Return the action with highest utility



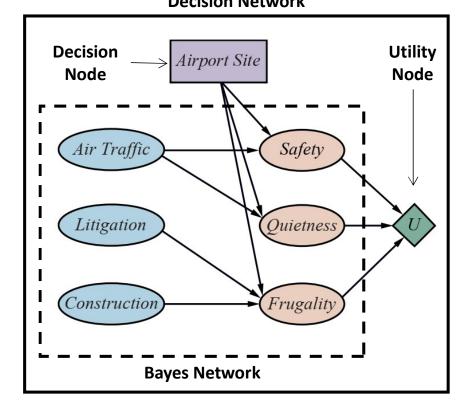
### **Decision Network: Simplified Form**



## (Single-Stage) Decision Networks

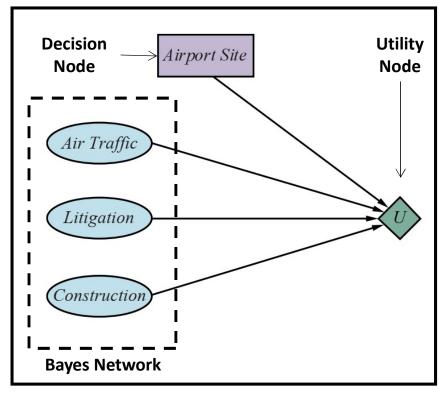
#### **General Structure**

#### **Decision Network**



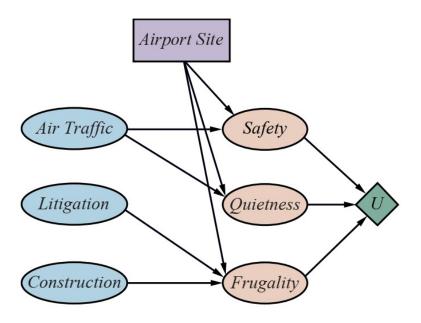
#### **Simplified Structure**

#### **Decision Network**



## (Single-Stage) Decision Networks

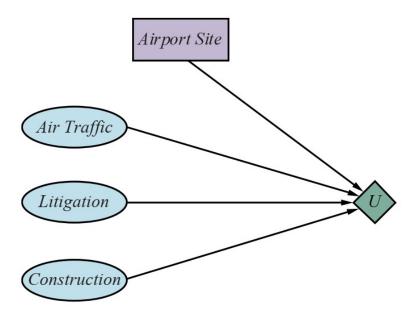
#### **General Structure**



**Utility Table** 

S	low	low	low	low	high	high	high	high
Q	low	low	high	high	low	low	high	high
F	low	high	low	high	low	high	low	high
U	10	20	5	50	70	150	100	200

### **Simplified Structure**



#### **Action-Utility Table (not all columns shown)**

AT	low	low	low	 	high	high	high
L	low	low	high	 	low	high	high
C	low	high	low	 	high	low	high
AS	A	A	A	 	В	В	В
U	10	20	5	 	150	100	200

### **Decision Network: Evaluation**

The algorithm for decision network evaluation is as follows:

- 1. Set the evidence variables for the current state
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- 3. Return the action with highest utility

### **Agent's Decisions**

Recall that agent **ACTIONS** change the state:

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- action a is expected to
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Given uncertainty about the current state s and action outcome s' we need to define the following:

- probability (belief) of being in state s: P(s)
- probability (belief) of action a leading to outcome s': P(s' | s, a)

#### Now:

$$P(s' \mid s, a) = P(RESULT(a) = s') = \sum_{s} P(s) * P(s' \mid s, a)$$

### **Expected Action Utility**

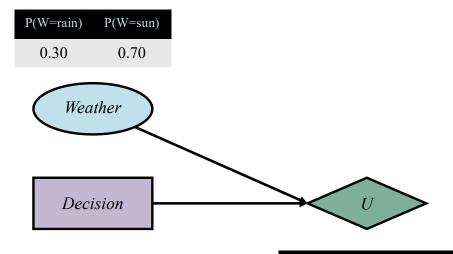
The expected utility of an action a given the evidence is the average utility value of all possible outcomes s' of action a, weighted by their probability (belief) of occurence:

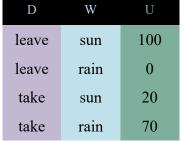
$$EU(a) = \sum_{s'} \sum_{s} P(s) * P(s' \mid s, a) * U(s') = \sum_{s'} P(Result(a) = s') * U(s')$$

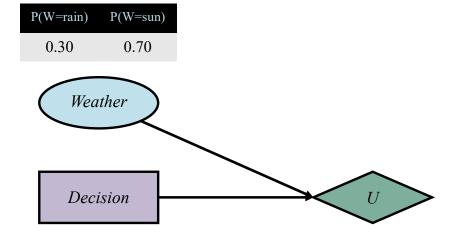
Rational agent should choose an action that maximizes the expected utility:

chosen action = 
$$\underset{a}{\operatorname{argmax}}$$
 EU(a)

**Decision: take umbrella** 



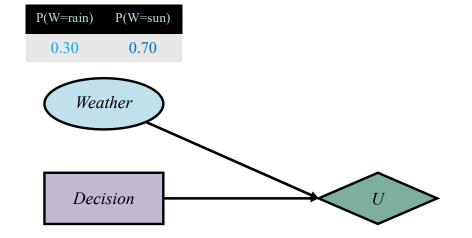




D	W	U
leave	sun	100
leave	rain	0
take	sun	20
take	rain	70

#### **Decision: take umbrella**

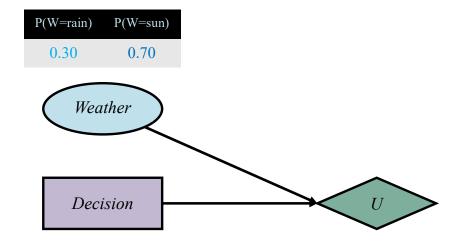
$$EU(a) = \sum_{s'} P(Result(a) = s') * U(s')$$



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

$$EU(take) = ???$$

$$EU(a) = \sum_{s'} P(Result(a) = s') * U(s')$$

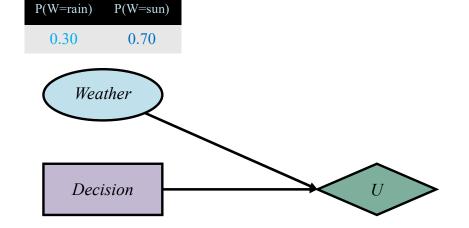


D	W	U
leave	sun	100
leave	rain	0
take	sun	20
take	rain	70

$$EU(leave) = ???$$

#### **Decision:** take umbrella

$$EU(a) = \sum_{s'} P(Result(a) = s') * U(s')$$

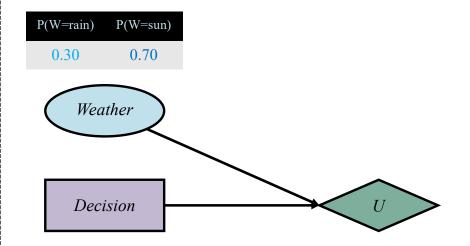


$S_1$ ': D = take, W = sun
$S_2$ ': D = take, W = rain
EU(take) =
$P(Result(take) = S_1')*U(S_1') +$
$P(Result(take) = S_2')*U(S_2') =$
0.70 * 20 + 0.30 * 70 = 35

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

$$EU(take) = 35$$

$$EU(a) = \sum_{s'} P(Result(a) = s') * U(s')$$

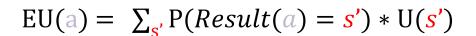


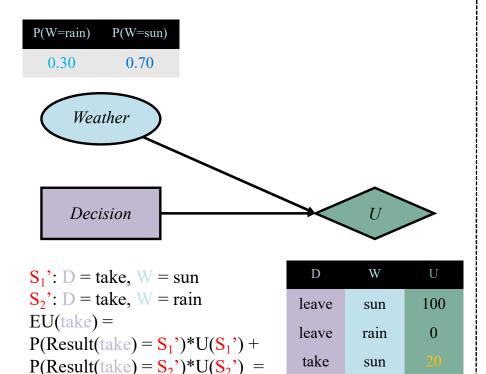
$S_3$ : D = leave, W = sun	
$S_4$ ': D = leave, W = rain	
EU(leave) =	
$P(Result(leave) = \frac{S_3}{3})*U(\frac{S_3}{3}) +$	
$P(Result(leave) = S_4')*U(S_4') =$	=
0.70 * 100 + 0.30 * 0 = 70	

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

$$EU(leave) = 70$$

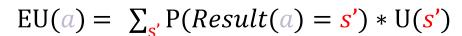
Which action to choose: take or leave Umbrella?

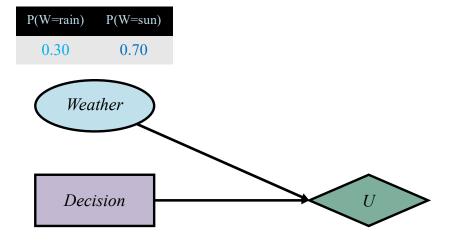


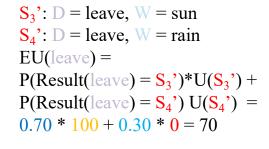


take

rain







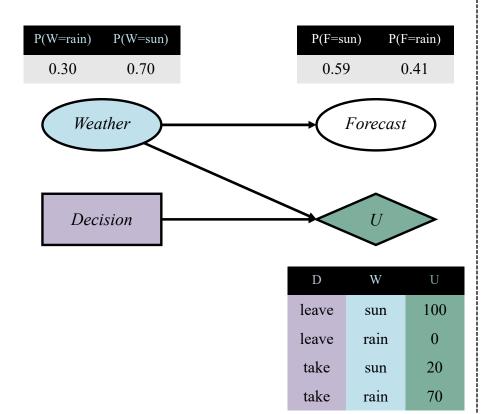
D	W	U
leave	sun	100
leave	rain	0
take	sun	20
take	rain	70

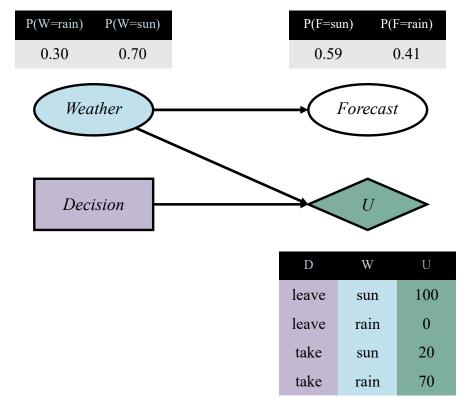
action = 
$$\underset{a}{\operatorname{argmax}}$$
 EU(a) |  $\max(\text{EU(take)}, \underline{\text{EU(leave)}}) = \max(35, 70) \rightarrow \text{leave}$ 

70

0.70 \* 20 + 0.30 \* 70 = 35

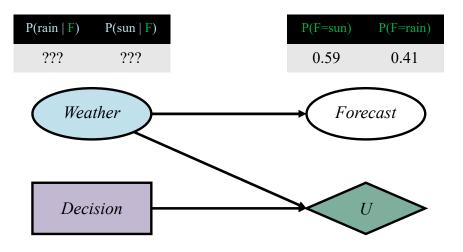
**Decision: take umbrella** 





#### Decision:take umbrella given e

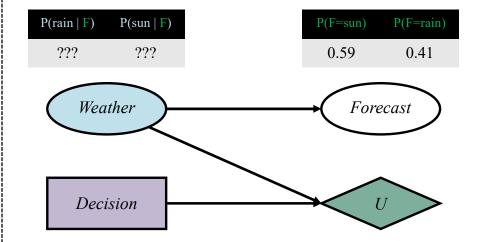
$$EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s')$$



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

### Decision:leave umbrella given e

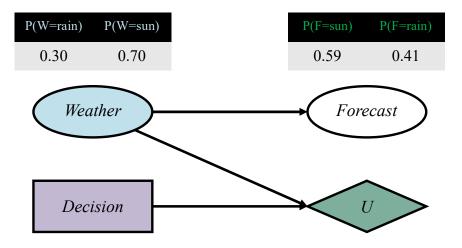
$$EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s') \mid EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s')$$



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

### Decision:take umbrella given e

$$EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s')$$



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

# Conditional probabilities Assume that we are given:

F	W	P(F W)
sun	sun	0.80
rain	sun	0.20
sun	rain	0.10
rain	rain	0.90

### By Bayes' Theorem:

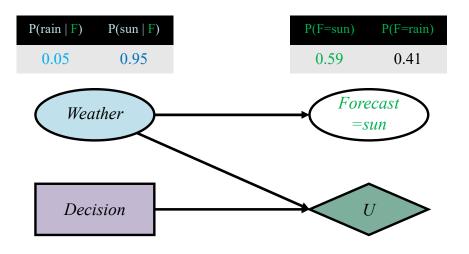
$$P(W = \text{sun} \mid F = \text{sun}) = \frac{P(F = \text{sun} \mid W = \text{sun}) * P(W = \text{sun})}{P(F = \text{sun})} = \frac{0.80 * 0.70}{0.59} = 0.95$$

$$P(W = sun \mid F = rain) = \frac{P(F = rain \mid W = sun) * P(W = sun)}{P(F = rain)} = \frac{0.20 * 0.70}{0.41} = 0.34$$

$$P(W = rain \mid F = sun) = \frac{P(F = sun \mid W = rain) * P(W = rain)}{P(F = sun)} = \frac{0.10 * 0.30}{0.59} = 0.05$$

$$P(W = rain \mid F = rain) = \frac{P(F = rain \mid W = rain) * P(W = rain)}{P(F = rain)} = \frac{0.90 * 0.30}{0.41} = 0.66$$

#### Decision:take umbrella given sun

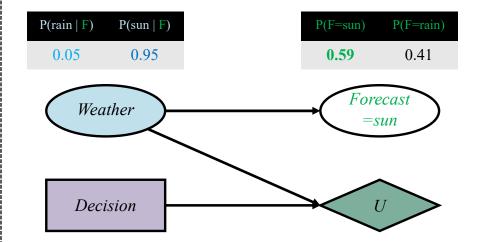


D	W	U
leave	sun	100
leave	rain	0
take	sun	20
take	rain	70

EU(take given sun forecast) = ???

#### Decision:leave umbrella given sun

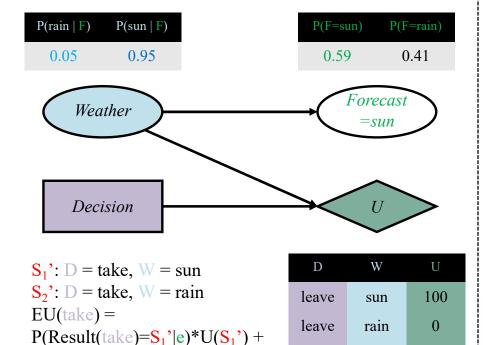
$$EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s') \mid EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s')$$



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

EU(leave given sun forecast) = ???

#### Decision:take umbrella given sun



EU(take given sun forecast) = 22.5

take

take

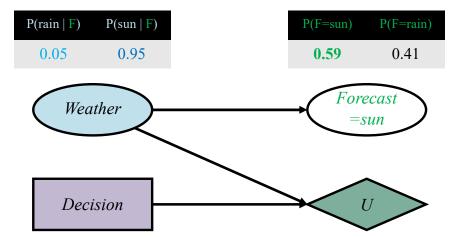
sun

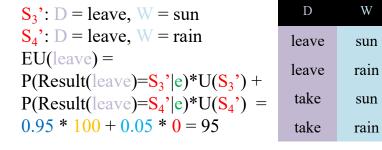
rain

70

#### Decision:leave umbrella given sun

 $EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s') \mid EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s')$ 





EU(leave given sun forecast) = 95

 $P(Result(take)=S_2'|e)*U(S_2') =$ 

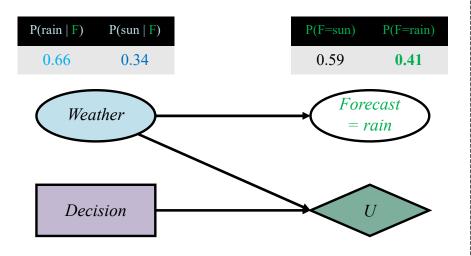
0.95 \* 20 + 0.05 \* 70 = 22.5

0

20

70

### Decision:take umbrella given rain

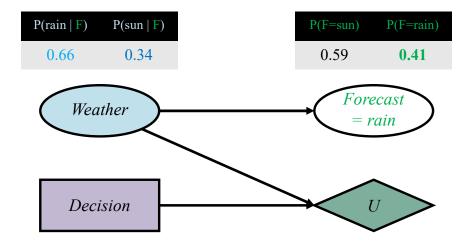


D	W	U
leave	sun	100
leave	rain	0
take	sun	20
take	rain	70

EU(take given rain forecast) = ???

### Decision:leave umbrella given rain

$$EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s') \mid EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s')$$

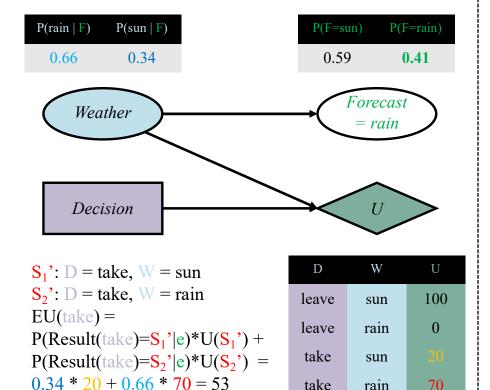


D	W	U
leave	sun	100
leave	rain	0
take	sun	20
take	rain	70

EU(leave given rain forecast) = ???

#### Decision:take umbrella given rain

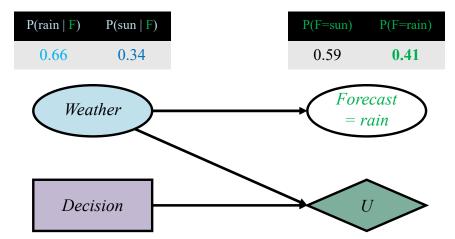
$$EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s')$$

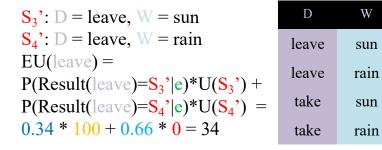


EU(take given rain forecast) = 53

#### Decision: leave umbrella given rain

$$EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s') \mid EU(a \mid e) = \sum_{s'} P(Result(a) = s' \mid e) * U(s')$$





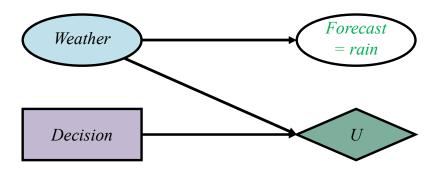
EU(leave given rain forecast) = 34

0

20

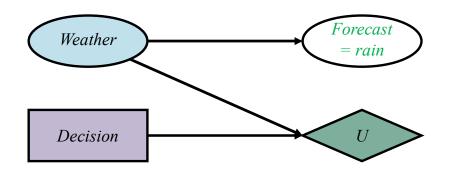
70

#### Decision:take umbrella given rain



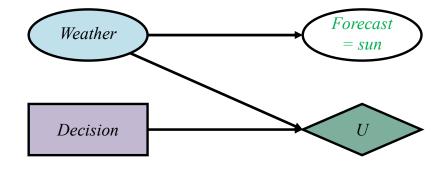
EU(take given rain forecast) = 53

#### Decision: leave umbrella given rain



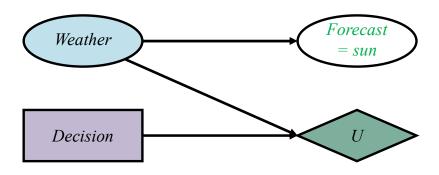
EU(leave given rain forecast) = 34

#### Decision:take umbrella given sun



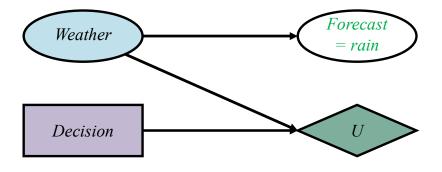
EU(take given sun forecast) = 22.5

### Decision: leave umbrella given sun



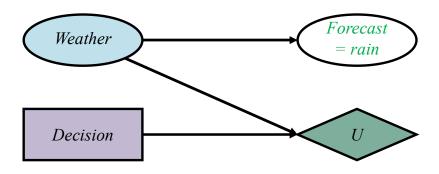
EU(leave given sun forecast) = 95

### **Decision:**take umbrella given rain



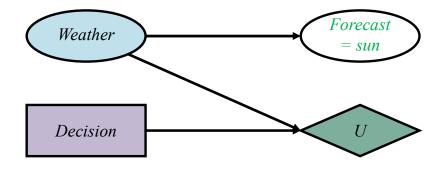
EU(take given rain forecast) = 53

#### Decision:leave umbrella given rain



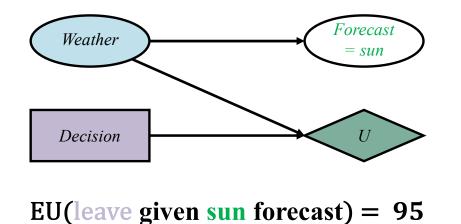
EU(leave given rain forecast) = 34

### Decision:take umbrella given sun



EU(take given sun forecast) = 22.5

### **Decision:**leave umbrella given sun



### Value of Perfect Information

The value/utility of best action  $\alpha$  without additional evidence (information) is :

$$MEU(\alpha) = \frac{max}{\alpha} \sum_{s'} P(Result(\alpha) = s') * U(s')$$

If we include new evidence/information ( $E_j = e_j$ ) given by some variable  $E_j$ , value/utility of best action  $\alpha$  becomes:

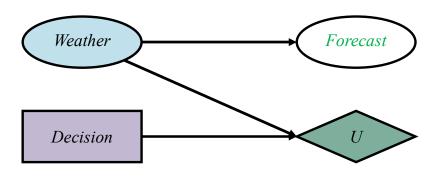
$$MEU(a_{e_j} \mid e_j) = \max_{a} \sum_{s'} P(Result(a) = s' \mid e_j) * U(s')$$

The value of additional evidence/information from Ei is:

$$VPI(E_j) = \left(\sum_{e_j} P(E_j = e_j) * MEU(a_{e_j} \mid E_j = e_j)\right) - MEU(a)$$

using our current beliefs about the world.

#### **Decision network**



The value of best action  $\alpha$  without additional evidence

$$MEU(\alpha) = MEU(leave) = 70$$

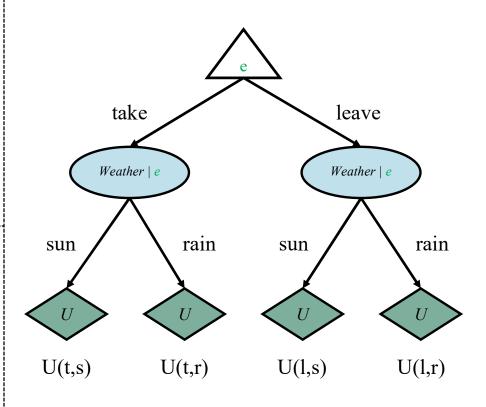
With evidence information ( $E_i = e_i$ ) given by Forecast:

$$MEU(a_{e_1} | e_1) = MEU(take | F = rain) = 53$$
  
 $MEU(a_{e_2} | e_2) = MEU(leave | F = sun) = 95$ 

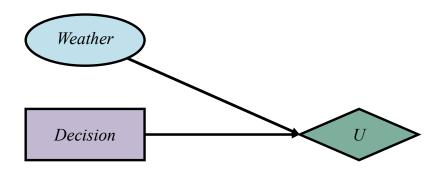
The value of additional evidence / information from F is:

$$\begin{split} \text{VPI}(E_j) = & \left( \sum_{e_j} \text{P}(E_j = e_j) * \text{MEU}(a_{e_j} \mid E_j = e_j) \right) - \textit{MEU}(a) \\ \text{VPI}(F) = & \left( \text{P}(F = rain) * \text{MEU}(take \mid F = rain) + \text{P}(F = sun) * \right. \\ \text{MEU}(\text{leave} \mid F = sun)) - \textit{MEU}(\text{leave}) = \\ & \left( 0.41 * 53 + 0.59 * 95 \right) - 70 = 7.78 \end{split}$$

#### **Outcome tree**



#### **Decision:**leave umbrella



$$EU(leave) = 70$$

#### The value of best action $\alpha$ without additional evidence

$$MEU(\alpha) = MEU(leave) = 70$$

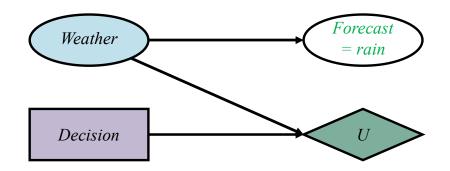
#### With evidence information ( $E_i = e_i$ ) given by Forecast:

$$MEU(a_{e_1} | e_1) = MEU(take | F = rain) = 53$$
  
 $MEU(a_{e_2} | e_2) = MEU(leave | F = sun) = 95$ 

The value of additional evidence / information from F is:

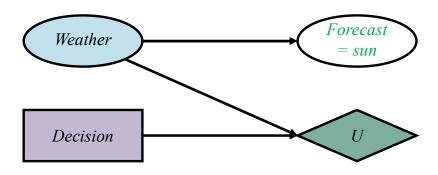
$$\begin{split} \text{VPI}(E_j) = & \left( \sum_{e_j} \text{P}(E_j = e_j) * \text{MEU}(a_{e_j} \mid E_j = e_j) \right) - \textit{MEU}(a) \\ \text{VPI}(F) = & \left( \text{P}(F = rain) * \text{MEU}(take \mid F = rain) + \text{P}(F = sun) * \right. \\ \text{MEU}(\text{leave} \mid F = sun)) - \textit{MEU}(\text{leave}) = \\ & \left( 0.41 * 53 + 0.59 * 95 \right) - 70 = 7.78 \end{split}$$

#### Decision:take umbrella given rain



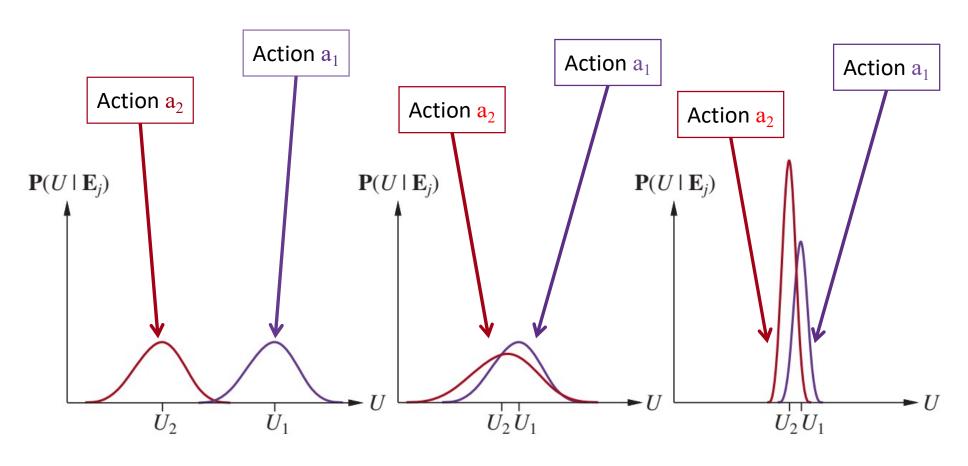
EU(take given rain forecast) = 53

### Decision:leave umbrella given sun



EU(leave given sun forecast) = 95

## **Utility & Value of Perfect Information**



New information will not help here.

New information may help a lot here.

New information may help a bit here.

### **VPI Properties**

Given a decision network with possible observations  $\mathbf{E}_{j}$  (sources of new information / evidence):

The expected value of information is nonnegative:

$$\forall_{j} \text{VPI}(E_{j}) \geq 0$$

VPI is not additive:

$$VPI(E_j, E_k) \neq VPI(E_j) + VPI(E_k)$$

VPI is order-independent:

$$VPI(E_j, E_k) = VPI(E_j) + VPI(E_k \mid E_j) = VPI(E_k) + VPI(E_j \mid E_k) = VPI(E_k, E_j)$$

## **Information Gathering Agent**

function Information-Gathering-Agent(percept) returns an action persistent: D, a decision network

```
integrate percept into D

j \leftarrow the value that maximizes VPI(E_j) / C(E_j)

if VPI(E_j) > C(E_j)

then return Request(E_j)

else return the best action from D
```