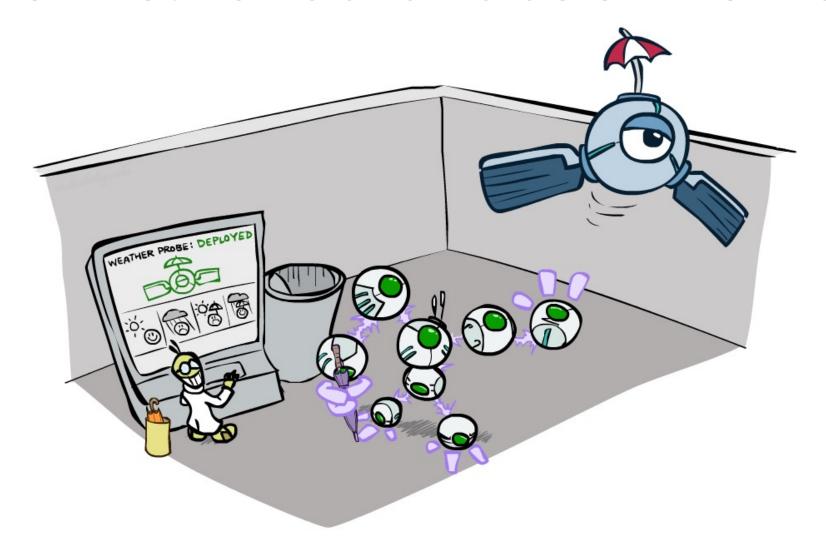


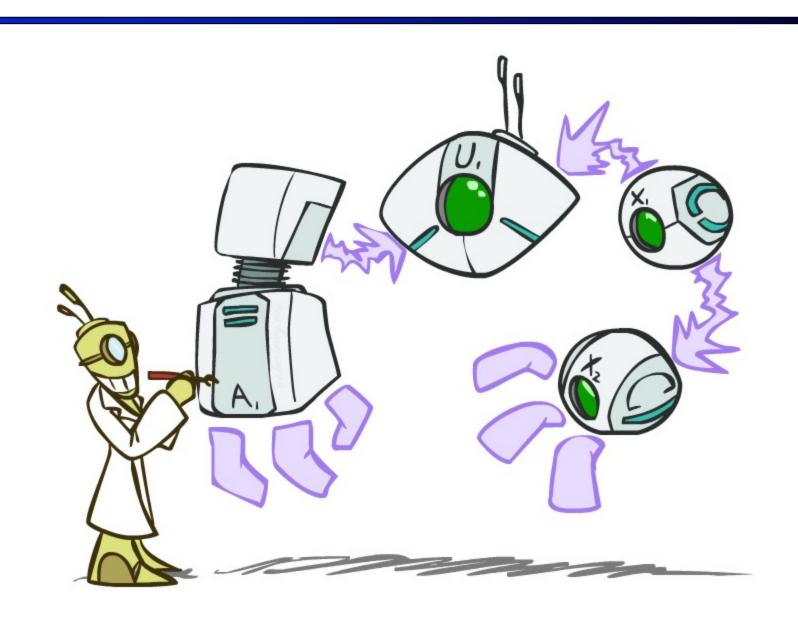


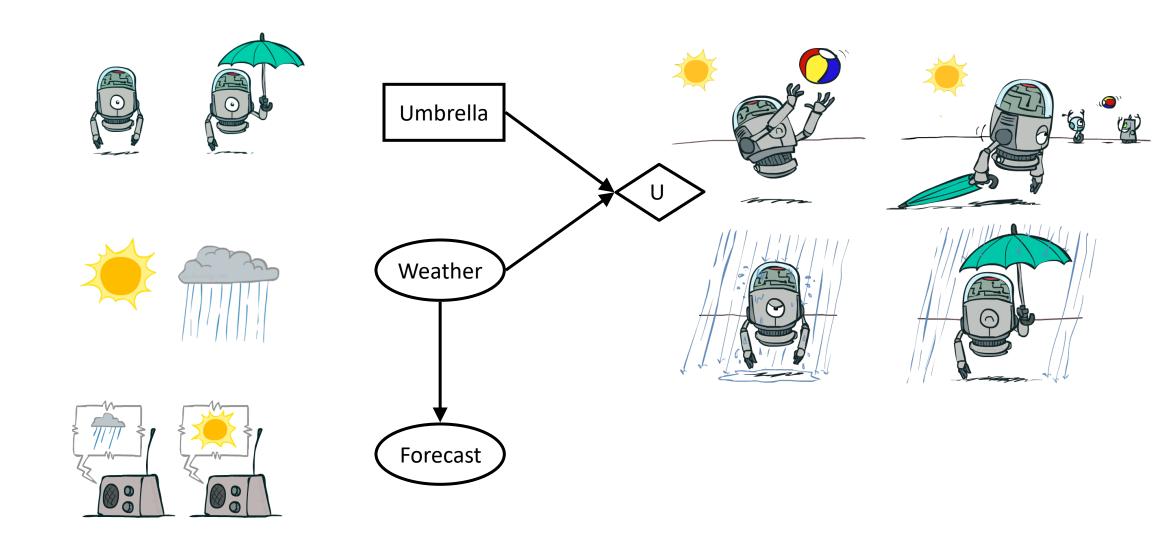
Om Saha Naav[au]-Avatu Saha Nau Bhunaktu Saha Viiryam Karavaavahai Tejasvi Naav[au]-Adhiitam-Astu Maa Vidvissaavahai Om Shaantih Shaantih Shaantih

Om, May we all be protected
May we all be nourished
May we work together with great energy
May our intelect be sharpened (may our study be effective)
Let there be no Animosity amongst us
Om, peace (in me), peace (in nature), peace (in divine forces)

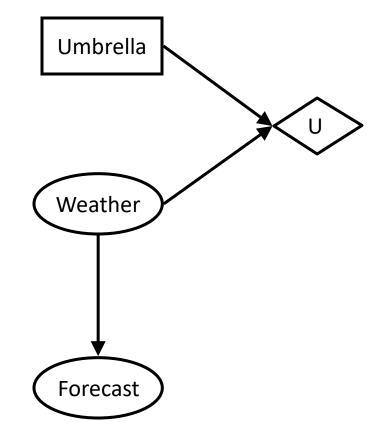
Decision Networks and Value of Information





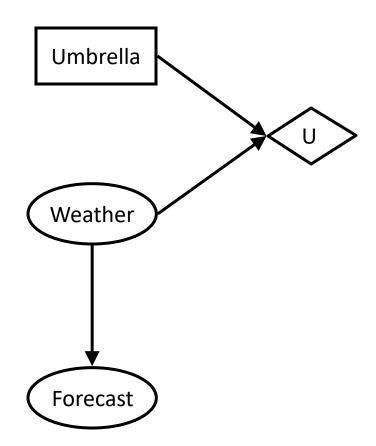


- MEU: choose the action which maximizes the expected utility given the evidence
- Can directly operationalize this with decision networks
 - Bayes nets with nodes for utility and actions
 - Lets us calculate the expected utility for each action
- New node types:
 - Chance nodes (just like BNs)
 - Actions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



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



Umbrella = leave

$$EU(leave) = \sum_{w} P(w)U(leave, w)$$
$$= 0.7 \cdot 100 + 0.3 \cdot 0 = 70$$

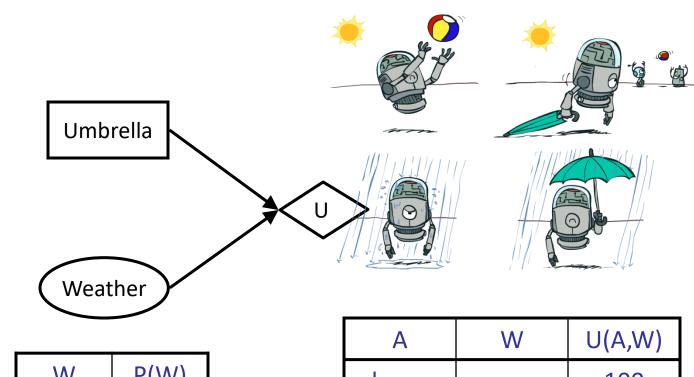
Umbrella = take

$$EU(take) = \sum_{w} P(w)U(take, w)$$

$$= 0.7 \cdot 20 + 0.3 \cdot 70 = 35$$

Optimal decision = leave

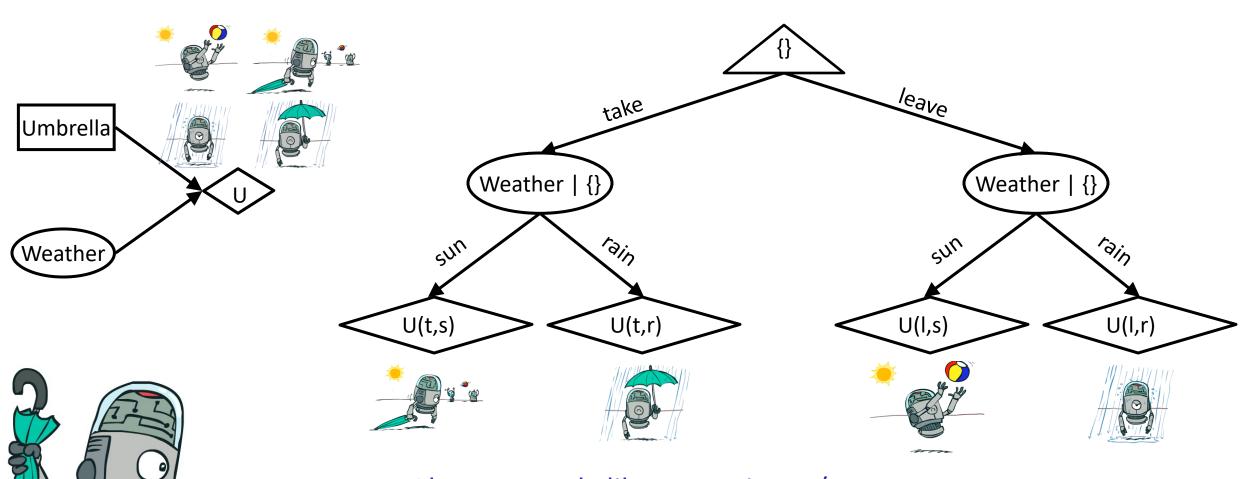
$$MEU(\emptyset) = \max_{a} EU(a) = 70$$



W	P(W)	
sun	0.7	
rain	0.3	

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

Decisions as Outcome Trees



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

Example: Decision Networks

Umbrella = leave

$$EU(\text{leave}|\text{bad}) = \sum_{w} P(w|\text{bad})U(\text{leave}, w)$$

$$= 0.34 \cdot 100 + 0.66 \cdot 0 = 34$$

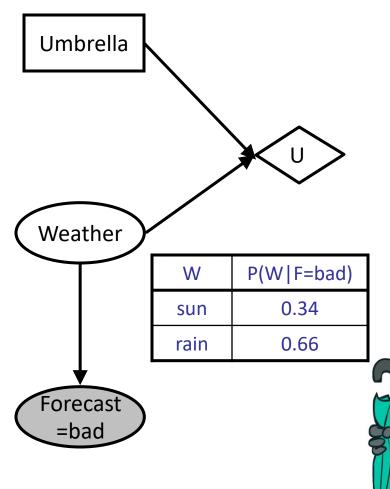
Umbrella = take

$$EU(take|bad) = \sum_{w} P(w|bad)U(take, w)$$

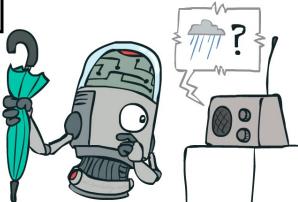
$$= 0.34 \cdot 20 + 0.66 \cdot 70 = 53$$

Optimal decision = take

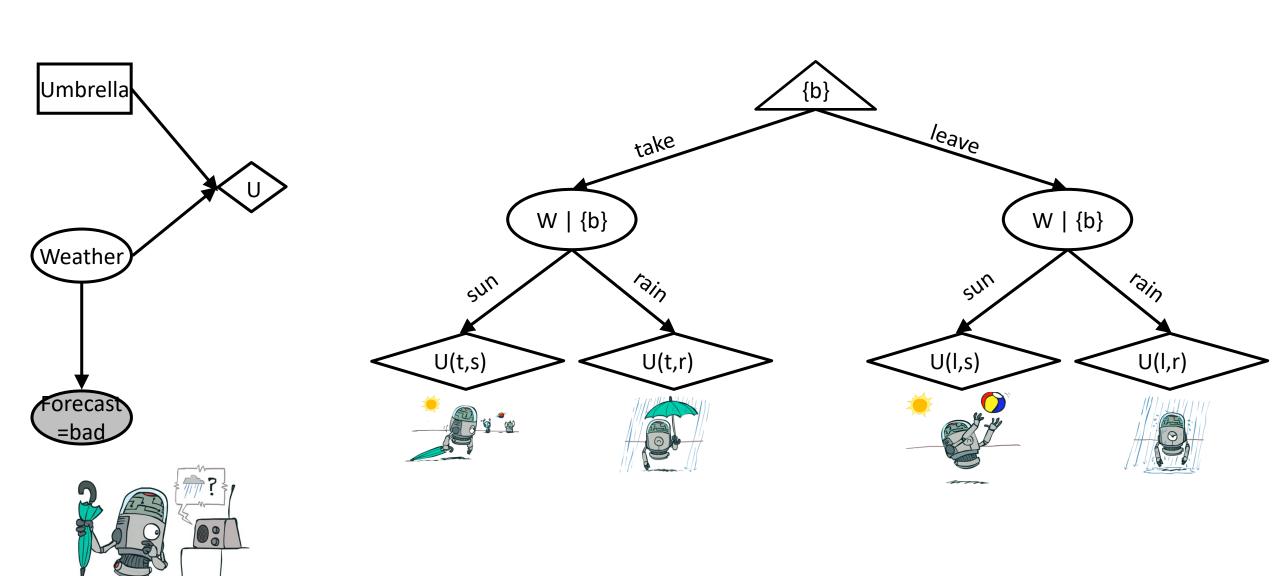
$$MEU(F = bad) = \max_{a} EU(a|bad) = 53$$



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

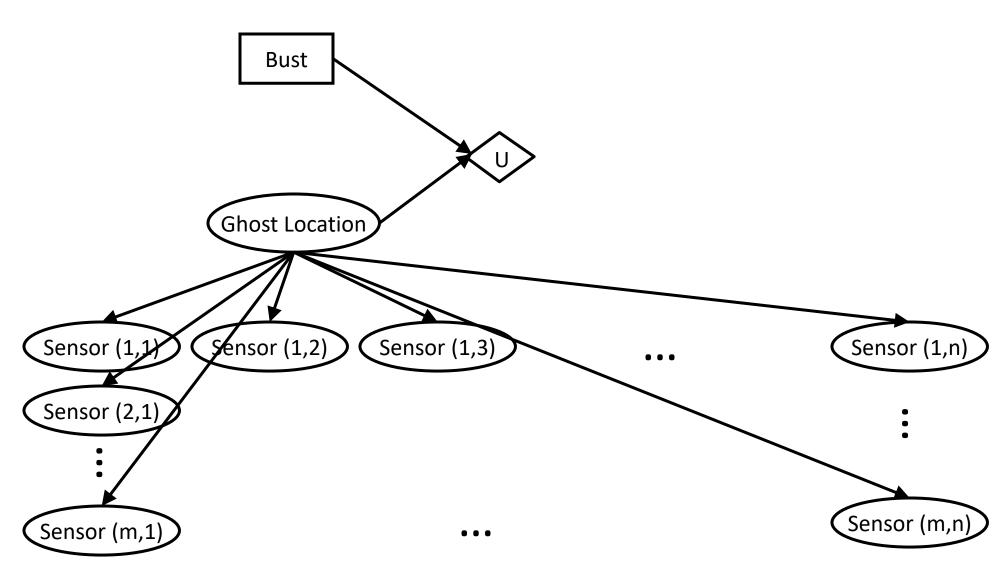


Decisions as Outcome Trees



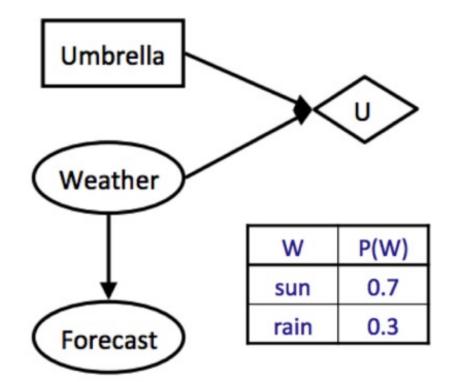
Ghostbusters Decision Network

Demo: Ghostbusters with probability



Video of Demo Ghostbusters with Probability





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

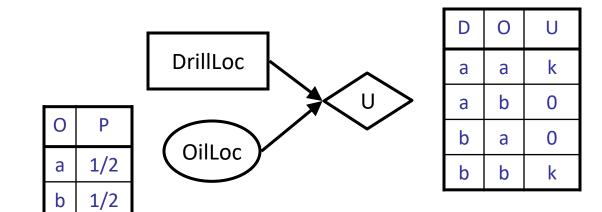
F	P(F)	
good	0.59	
bad	0.41	

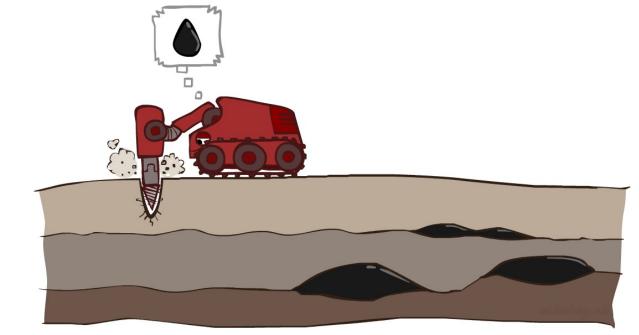
Value of Information



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

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

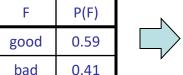
MEU if forecast is bad

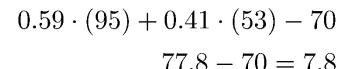
$$MEU(F = bad) = \max_{a} EU(a|bad) = 53$$

MEU if forecast is good

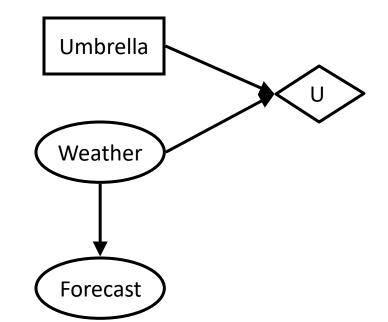
$$MEU(F = good) = \max_{a} EU(a|good) = 95$$

Forecast distribution

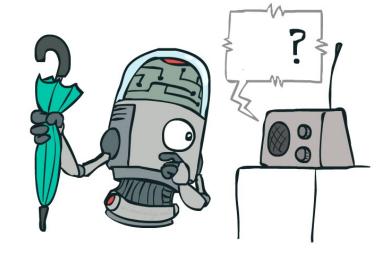




$$VPI(E'|e) = \left(\sum_{e'} P(e'|e)MEU(e,e')\right) - MEU(e)$$



Α	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:

$$MEU(e) = \max_{a} \sum_{s} P(s|e) U(s,a)$$

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

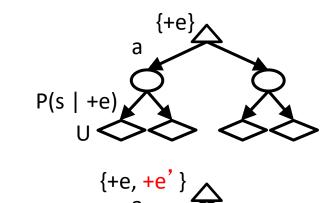
$$MEU(e, e') = \max_{a} \sum_{s} P(s|e, e') U(s, a)$$

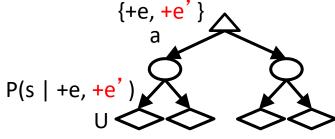
- BUT E' is a random variable whose value is unknown, so we don't know what e' will be
- Expected value if E' is revealed and then we act:

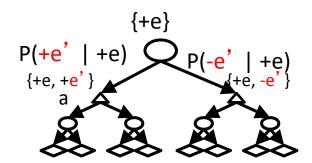
$$MEU(e, E') = \sum_{e'} P(e'|e)MEU(e, e')$$

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

$$VPI(E'|e) = MEU(e, E') - MEU(e)$$







VPI Properties

Nonnegative

$$\forall E', e : \mathsf{VPI}(E'|e) \ge 0$$



Nonadditive

(think of observing E_i twice)

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

Order-independent

$$VPI(E_j, E_k|e) = VPI(E_j|e) + VPI(E_k|e, E_j)$$
$$= VPI(E_k|e) + VPI(E_j|e, E_k)$$

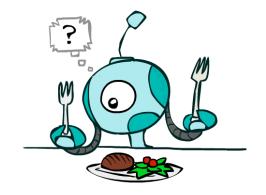


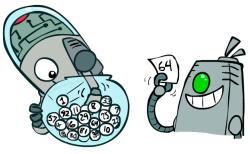


Quick VPI Questions

- 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?



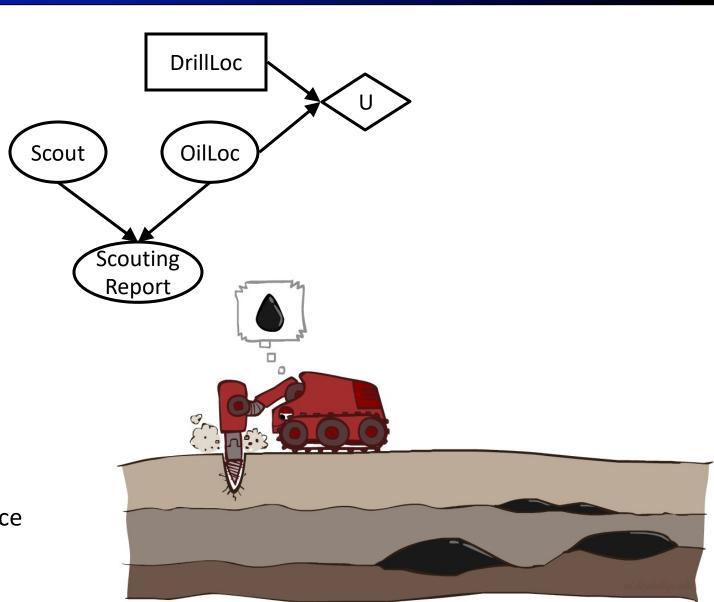
- No such thing (as we formulate it)
- Information corresponds to the observation of a node in the decision network
- If data is "noisy" that just means we don't observe the original variable, but another variable which is a noisy version of the original one

VPI Question

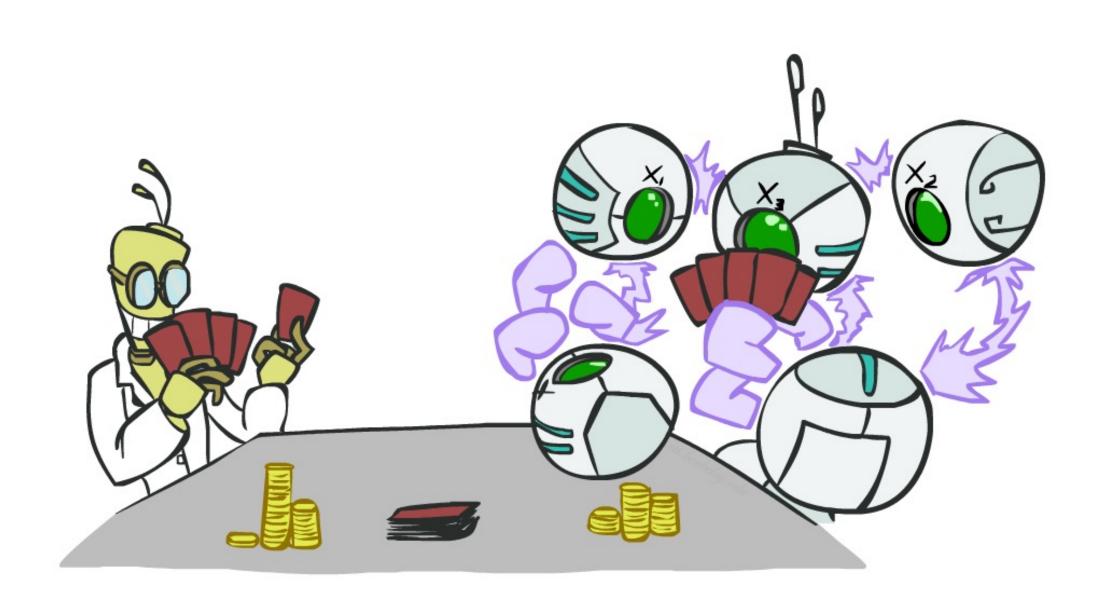
- VPI(OilLoc) ?
- VPI(ScoutingReport) ?
- VPI(Scout) ?
- VPI(Scout | ScoutingReport) ?

Generally:

If Parents(U) \parallel Z | CurrentEvidence Then VPI(Z | CurrentEvidence) = 0



POMDPs



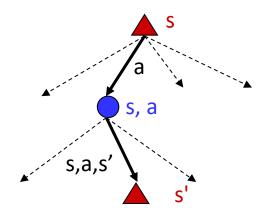
POMDPs

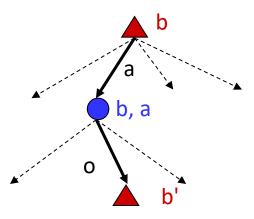
MDPs have:

- States S
- Actions A
- Transition function P(s'|s,a) (or T(s,a,s'))
- Rewards R(s,a,s')

POMDPs add:

- Observations O
- Observation function P(o|s) (or O(s,o))
- POMDPs are MDPs over belief states b (distributions over S)



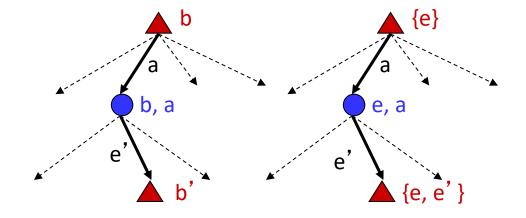


We'll be able to say more in a few lectures

Example: Ghostbusters

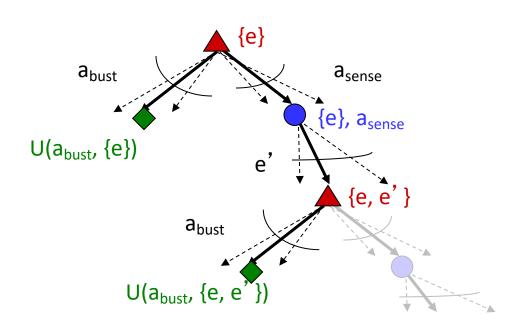
In (static) Ghostbusters:

- Belief state determined by evidence to date {e}
- Tree really over evidence sets
- Probabilistic reasoning needed to predict new evidence given past evidence



Solving POMDPs

- One way: use truncated expectimax to compute approximate value of actions
- What if you only considered busting or one sense followed by a bust?
- You get a VPI-based agent!



Video of Demo Ghostbusters with VPI



Next Time: Dynamic Models