Day 3: MODELS OF DECISION MAKING, BIOPHYSICAL MODELS & MACHINE LEARNING

# Active Inference

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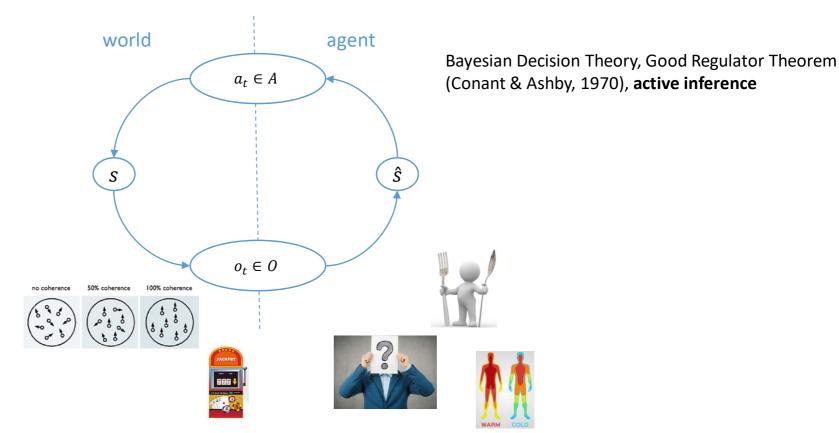
#### What is active inference?

To make sense of the world, we need to infer its latent structure (hidden causes)

Perception as inference, Bayesian Brain Lee & Mumford, 2003; Knill & Pouget, 2004; Doya et al., 2007

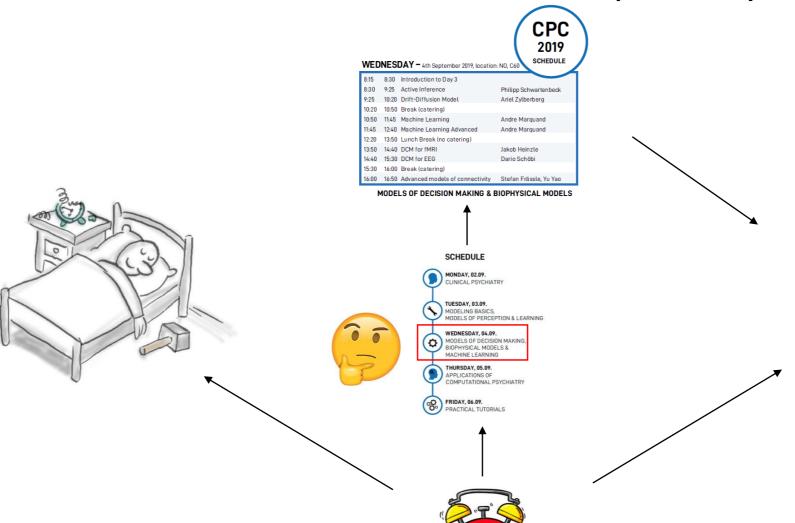


v. Helmholtz, 1867



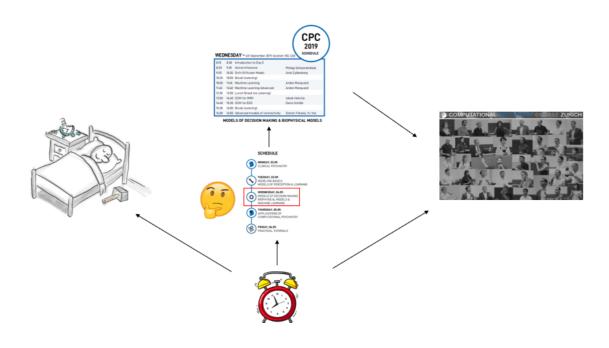
Active inference is concerned with closing the link between perception and action

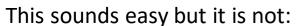
# Inferring the latent structure of the world - to behave adaptively!



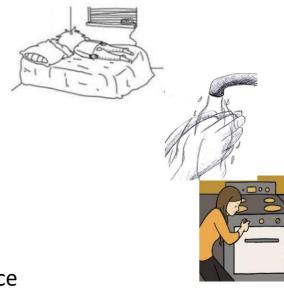


# Inferring the latent structure of the world - to behave adaptively!





- Necessary to have insight into preferences
- Requires to optimise the balance between information and reward
- Requires knowledge about informative actions -> active learning/inference
- Necessary to get sequence right





### Inferring the latent structure of the world to behave adaptively!

#### Central quantity of interest: (variational) free energy

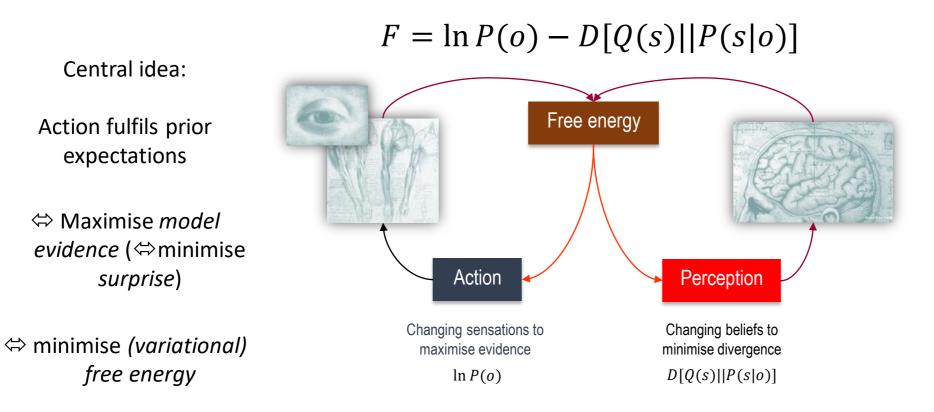
Central idea:

expectations

*surprise*)

free energy

Quantifies the mismatch between observations and beliefs about the world



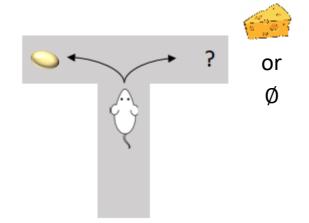
#### Outline

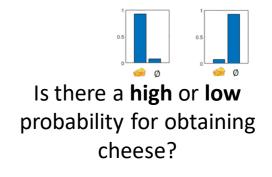
- I. (Variational) inference
  - Generative models and state inference
  - Variational free energy
  - Information theory
- II. Active Inference and active learning
  - Using variational inference for understanding action
- III. Some interesting predictions
  - What makes an action valuable?
  - Different types of information gain

I. (Variational) inference

### Inference: generative models and hidden states

Imagine a mouse in a T-maze:





Inference is based on a generative model

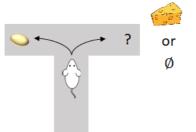
• I.e. a probabilistic mapping based on a **likelihood function** and a **prior density**:

$$p(o,s|m) = p(o|s,m)p(s,m)$$

Perform inference on hidden states by applying Bayes rule ('model inversion'):

$$p(s|o,m) = \frac{p(o|s,m)p(s|m)}{p(o|m)}$$
Marginal likelihood, model evidence

## Inference: generative models and hidden states





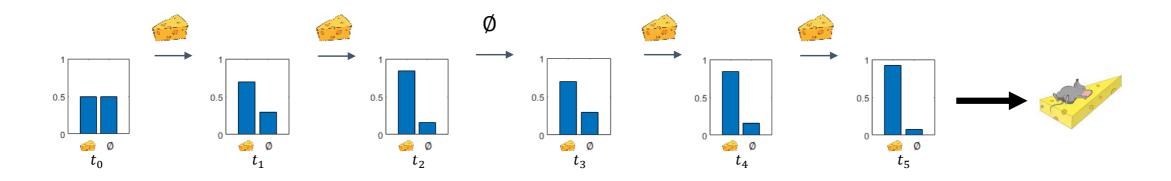
Imagine a **Bayesian** mouse in a T-maze:

$$p(o_{t} = 1 | s_{t} = 1, m) = p(o_{t} = 2 | s_{t} = 2, m) = 0.7 \qquad t = 0: \qquad p(s_{t} = 1, m) = p(s_{t} = 2, m) = 0.5$$

$$p(o_{t} = 1 | s_{t} = 2, m) = p(o_{t} = 2 | s_{t} = 1, m) = 0.3 \qquad t \neq 0: \qquad p(s_{t}, m) = p(s_{t-1}, m)$$

$$p(s_{t} | o_{t}, m) = \frac{p(o_{t} | s_{t}, m)p(s_{t} | m)}{p(o_{t} | m)} = \frac{p(o_{t} | s_{t}, m)p(s_{t} | m)}{\sum_{i} p(o_{t} | s_{t} = i, m)p(s_{t} = i | m)}$$

obtaining cheese?



## Variational Bayes

#### This usually doesn't work

Exact inference is generally intractable

$$p(s|o,m) = \frac{p(o|s,m)p(s|m)}{p(o|m)}$$

Variational Bayes allows to cast an inference problem (difficult) as a bound optimisation problem (easier) (Beal, 2003)

• Idea: approximate model evidence in Bayesian inference

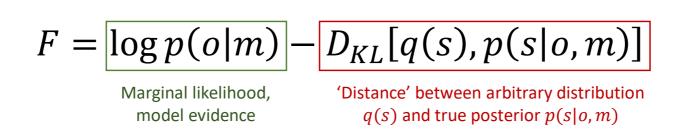
Allows to derive specific variational update equations for a given problem

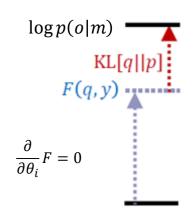
- Maths is not trivial but only has to be done once!
- Then implement resulting update equations

Provides hypotheses about neuronal implementation of Bayesian inference

### Variational Bayes: free energy

#### Negative variational free energy provides a lower bound on model evidence:





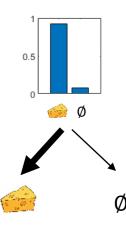
Variational free energy  $\rightarrow$  0 implies maximising model evidence and obtaining a good approximation of the true posterior

Note: when q(s) = p(s|o, m), free energy is identical to model evidence (and inference becomes exact)

# Information theory

#### Information theory quantifies the information content of a signal

Unlikely events are more informative than likely events



This can be quantified as the **self-information** or **surprise** of a signal (Shannon, 1948):

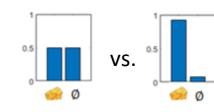
$$I(o) = \boxed{-logP(o|m)}$$

This is negative log- $F = \overline{\log p(o|m)} - D_{KL}[q(s), p(s|o, m)]$ model evidence!

#### Other important quantities that we will use:

Expected value of surprise is called (Shannon) entropy:

$$H(o) = \mathbb{E}_o[I(o)] = -\sum_i p(o_i|m) \cdot \log p(o_i|m)$$



Mutual information: how much information about a variable can be gained by observing another variable?

$$I(s; o) = H(s) - H(s|o) = \mathbb{E}_{o}[D_{KL}(p(s|o)||p(s))]$$

# (Variational) inference summary

III. Surprise is the negative of model evidence

$$I(o) = -logP(o|m)$$

Minimising free energy minimises surprise, and maximises model evidence!

Minimising free energy results in a distribution that approximates the posterior

$$q(s) = \underset{q(s)}{\operatorname{argmin}} F = p(s|o,m)$$

II. Inference is **approximated** based on (**negative**) **variational free energy** 

$$F = \log p(o|m) - D_{KL}[q(s), p(s|o, m)]$$

This is hard

I. Inference on hidden states is based on a **generative model** of the world

$$p(s|o,m) = \frac{p(o|s,m)p(s|m)}{p(o|m)}$$

# II. Active inference and active learning

### Active (variational) inference?



This works well for 'perception', but can we use the same approach to understand action?



Friston et al. (2013; 2017)

#### But we need to change the definition of the (variational) free energy slightly, because

- 1. The free energy should depend on action (policies)
- 2. The free energy should be about future observations

$$F = \log p(o|m) - D_{KL}[q(s), p(s|o, m)]$$

$$\Leftrightarrow F = \sum_{s} q(s) \log \frac{q(s)}{p(o, s)}$$

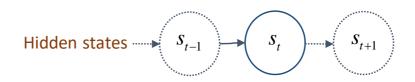
$$\Leftrightarrow F = \sum_{s} q(s) \log \frac{q(s)}{$$

### Class of problems: Markov Decision Processes

We are dealing with partially observable Markov decision processes (POMDP)

#### Key ingredients:

• 1, ..., T discrete time-steps



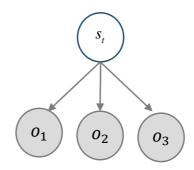
### Class of problems: Markov Decision Processes

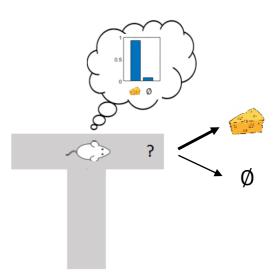
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#### Key ingredients:

• 1, ..., T discrete time-steps

•  $P(o_t|s_t)$  not trivial





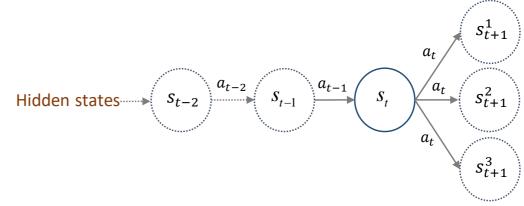
### Class of problems: Markov Decision Processes

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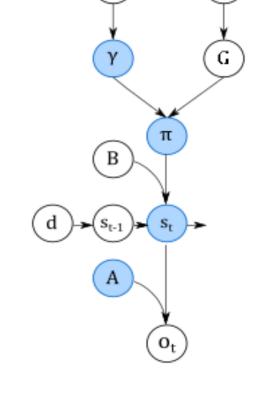
•  $P(o_t|s_t)$  not trivial



• Markov-property:  $P(s_{t+1}|s_t, a_t) = P(s_{t+1}|s_t, a_t, s_{t-1}, a_{t-1}, s_{t-2}, a_{t-2}, ...)$ 

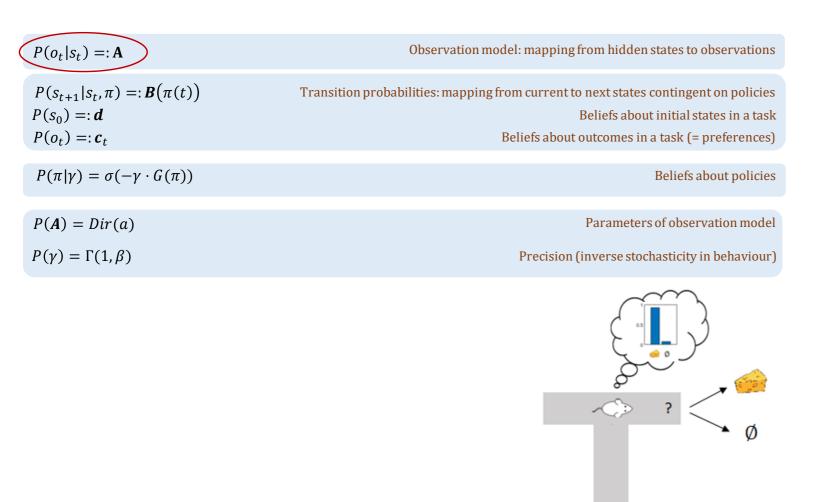
### A Markovian generative model

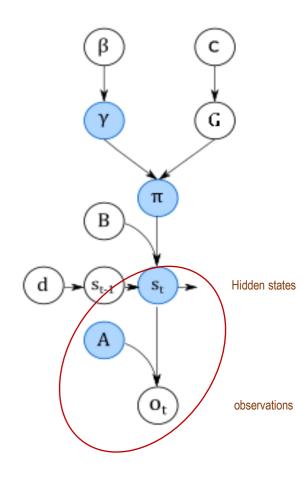
(empirical and full) priors likelihood p(o,s|m) = p(o|s,m)p(s,m) $P(\tilde{o}, \tilde{s}, \pi, \gamma, A) = \prod_{t=1}^{\tau} P(o_t|s_t) P(s_t|s_{t-1}, \pi) P(\pi|\gamma) P(\gamma) P(A)$ Generative model  $= P(\tilde{o}|\tilde{s})P(\tilde{s}|\pi)P(\pi|\gamma)P(\gamma)P(A)$ Observation model: mapping from hidden states to observations  $P(o_t|s_t) =: \mathbf{A}$  $P(s_{t+1}|s_t,\pi)=: \mathbf{B}(\pi(t))$ Transition probabilities: mapping from current to next states contingent on policies  $P(s_0) =: d$ Beliefs about initial states in a task  $P(o_t) =: \boldsymbol{c}_t$ Beliefs about outcomes in a task (= preferences)  $P(\pi|\gamma) = \sigma(-\gamma \cdot G(\pi))$ Beliefs about policies P(A) = Dir(a)Parameters of observation model  $P(\gamma) = \Gamma(1, \beta)$ Precision (inverse stochasticity in behaviour)  $G(\pi) = \sum_{s} q(s_t|\pi) \log \frac{q(s_t|\pi)}{p(o_t, s_t|\pi)}$ Expected free energy



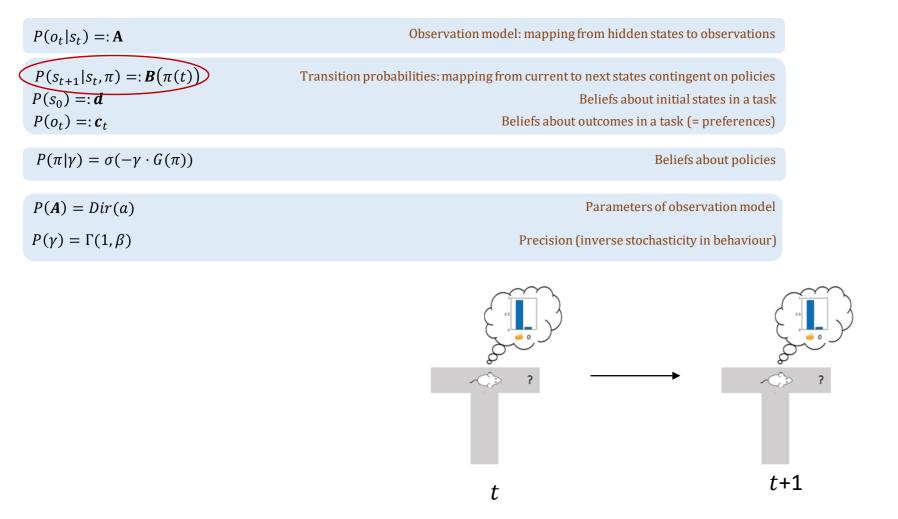
Key idea: use (variational) inference to solve MDPs

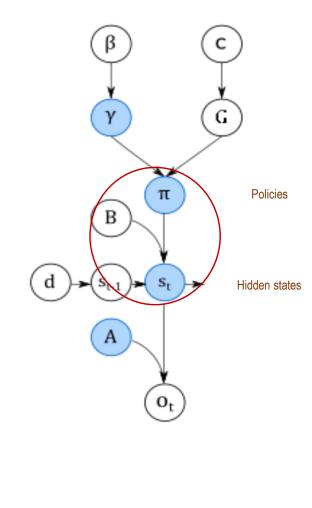
### A Markovian generative model: observation model



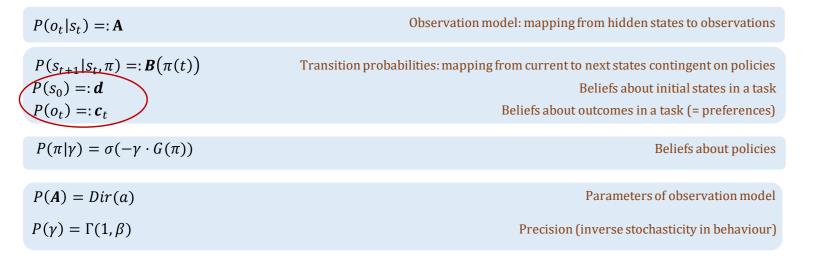


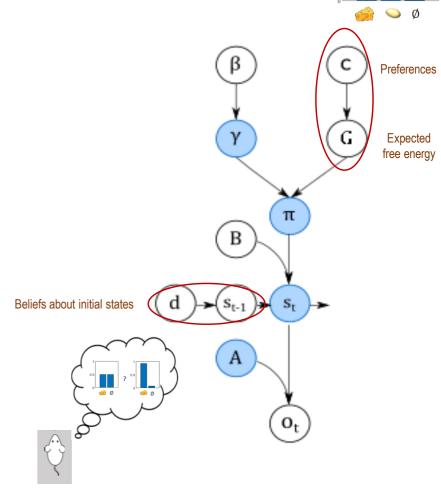
### A Markovian generative model: transition probabilities



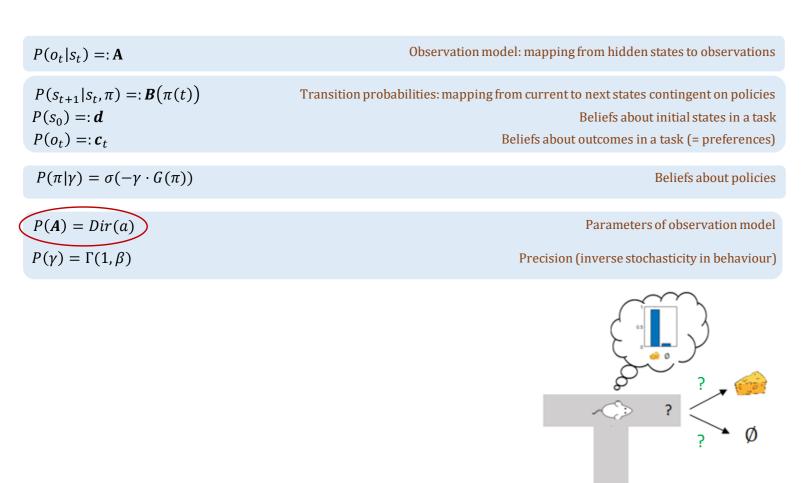


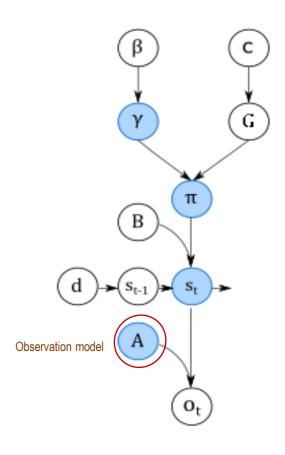
# A Markovian generative model: priors about outcomes and states



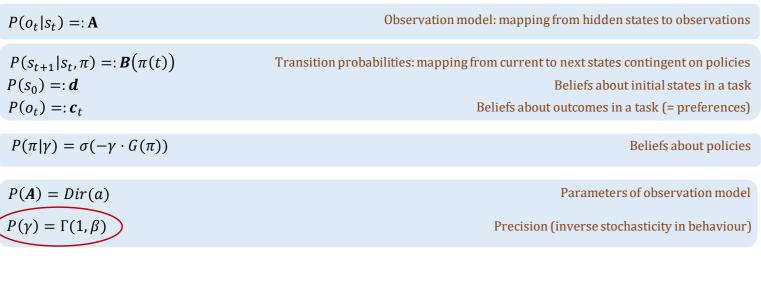


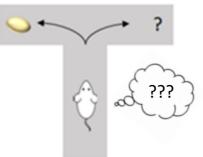
#### A Markovian generative model: priors on observation model

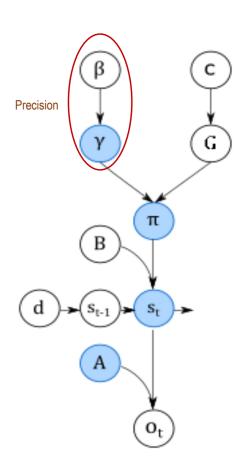




### A Markovian generative model: precision

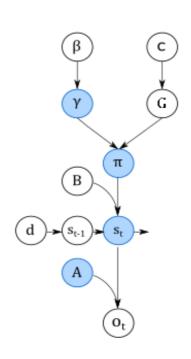






### (Variational) belief updating

Approximate posterior



$$F = \log p(o|m) - D_{KL}[q(s), p(s|o, m)]$$
  

$$\Leftrightarrow F = \sum_{s} q(s) \log \frac{q(s)}{p(o, s)}$$

Variational free energy F

$$Q(\hat{s}_t, \pi, A, \gamma) = \underset{Q(\hat{s}_t, \pi, A, \gamma)}{\operatorname{argmin}} F = P(\hat{s}_t, \pi, A, \gamma | o, m)$$

$$F = -E_Q[\ln P(o, s_t, \pi, A, \gamma | m)] - E_Q[\ln Q(s_t, \pi, A, \gamma)]$$

$$= \log A \cdot o_t + \log B_{t-1}^{\pi} \cdot \hat{s}_{t-1} + \log B_t^{\pi} \cdot \hat{s}_{t+1} + \cdots$$

#### Belief updating

Perception 
$$\hat{s}_t = \sigma(\log A \cdot o_t + \log B_{t-1}^{\pi} \cdot \hat{s}_{t-1} + \log B_t^{\pi} \cdot \hat{s}_{t+1})$$

Policy selection 
$$\hat{\pi} = \sigma(-\gamma \cdot G)$$

Precision 
$$\hat{\beta} = \beta - \hat{\pi} \cdot G$$

$$Q(\tilde{s}, \pi, A, \gamma) = Q(s_1 | \pi) \dots Q(s_T | \pi) Q(\pi) Q(A) Q(\gamma)$$

$$Q(s_t|\pi) = Cat(s_t|\pi)$$

$$Q(\pi) = Cat(\boldsymbol{\pi})$$

$$Q(\mathbf{A}) = Dir(\mathbf{a})$$

$$Q(\gamma) = \Gamma(1, \boldsymbol{\beta})$$

Friston et al., 2015, Cognitive Neuroscience; Friston et al., 2017, Neural Computation; Bogacz, 2017, Journal of Mathematical Psychology

# (Variational) inference

#### Belief updating

Perception

$$\hat{s}_t = \sigma(\log A \cdot o_t + \log B_{t-1}^{\pi} \cdot \hat{s}_{t-1} + \log B_t^{\pi} \cdot \hat{s}_{t+1})$$

"Infer the current state based on your observations and beliefs about transitions between states"

Policy selection

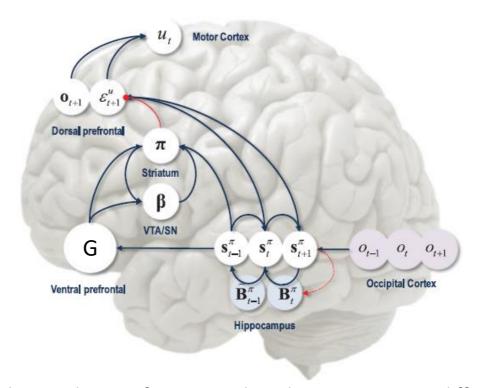
$$\hat{\pi} = \sigma(-\gamma \cdot G)$$

"Infer the **best policy** based on the **value of policies** and your **goal-directedness**"

Precision

$$\hat{\beta} = \beta + (\hat{\pi} - \pi_0) \cdot G$$

"Infer the right level of goal-directedness based on a prediction error between prior and posterior expected free energies"



Makes predictions for neuronal implementation, e.g. different message passing schemes (Parr, Markovic, Kiebel & Friston, 2018)

# (Active) learning

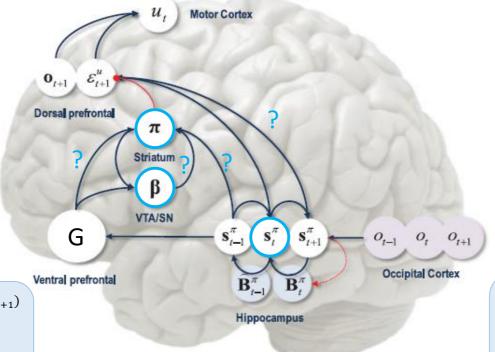
We use generative models to perform inference on hidden states.

#### Belief updating

Perception  $\hat{s}_t = \sigma(\log A \cdot o_t + \log B_{t-1}^{\pi} \cdot \hat{s}_{t-1} + \log B_t^{\pi} \cdot \hat{s}_{t+1})$ 

Policy selection  $\hat{\pi} = \sigma(-\gamma \cdot G)$ 

Precision  $\hat{\beta} = \beta - \hat{\pi} \cdot G$ 



But we also learn and update our models.

#### Learning

Observation model P(A) = Dir(a)

where

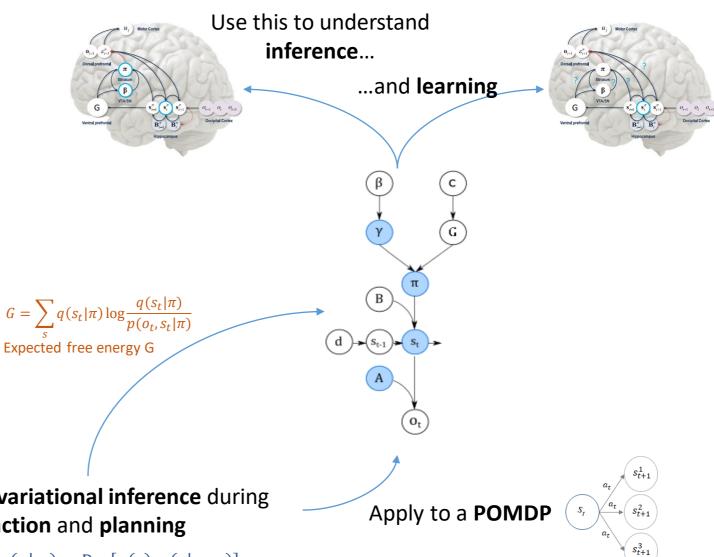
 $a_t = a_{t-1} + \eta \cdot \sum_t o_t \otimes s_t$ 

**Counting** number of transitions from one particular hidden state to a particular outcome

Modulated by learning rate  $\eta$ Friston et al., 2017, Neural Computation

Variational inference applied to POMDPs predicts specific types of belief updating and learning

# Active inference and active learning summary



Need to define **variational free energy** wrt  $G = \sum_{t} q(s_t|\pi) \log \frac{q(s_t|\pi)}{p(o_t, s_t|\pi)}$ 

- Future states and observations
- Contingent on policies



Let's use variational inference during action and planning

 $F = \log p(o|m) - D_{KL}[q(s), p(s|o, m)]$ 

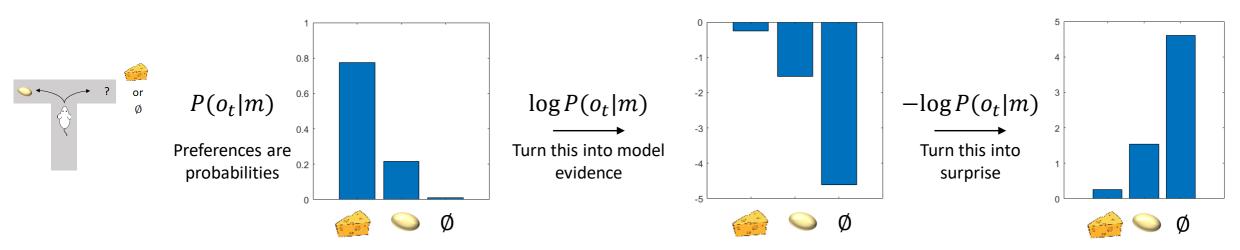
# III. Some interesting predictions

### What makes an action valuable?

#### Actions become valuable if they

- Maximise reward/utility
- Allow us to minimise uncertainty about the world
  - Uncertainty about **states** (active inference)
  - Uncertainty about models of the world (active learning)

Utilities (preferences) are defined as log-expectations over outcomes:



Fulfilling these preferences minimises surprise  $-\log P(o_t|m)!$ 

This can be approximated with variational free energy!

#### What makes an action valuable?

Values of policies  $G(\pi)$  defined as expected free energy:

$$P(\pi) = \sigma(-\gamma \cdot G(\pi))$$

$$G(\pi) = \sum_{\tau} G(\pi, \tau)$$

$$G(\pi, \tau) = \mathbb{E}_{\tilde{Q}}[\ln Q(s_{\tau}, A | \pi) - \ln P(o_{\tau}, s_{\tau}, A | \pi)]$$

$$= \mathbb{E}_{\tilde{Q}}[\ln Q(A) + \ln Q(s_{\tau} | \pi) - \ln P(A | s_{\tau}, o_{\tau}, \pi) - \ln P(s_{\tau} | o_{\tau}, \pi) - \ln P(o_{\tau})]$$

$$\approx \mathbb{E}_{\tilde{Q}}[\ln Q(A) + \ln Q(s_{\tau} | \pi) - \ln Q(A | s_{\tau}, o_{\tau}, \pi) - \ln Q(s_{\tau} | o_{\tau}, \pi) - \ln P(o_{\tau})]$$

$$G(\pi, \tau) = \mathbb{E}_{\tilde{Q}}[\ln Q(A) - \ln Q(A | s_{\tau}, o_{\tau}, \pi)] + \mathbb{E}_{\tilde{Q}}[\ln Q(s_{\tau} | \pi) - \ln Q(s_{\tau} | o_{\tau}, \pi)] - \mathbb{E}_{\tilde{Q}}[\ln P(o_{\tau})]$$
'Model exploration' (Active learning) 'Hidden state exploration' (Active Inference) (Exploitation)

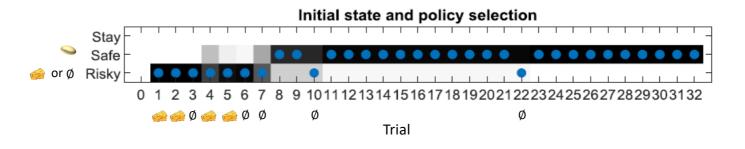
Mutual information

see Friston et al., 2017 Neural Computation; Parr & Friston, 2017 Cerebral Cortex; Schwartenbeck et al. 2019, eLife; Solopchuck 2019 Tutorial on Active Inference and Free Energy, Action Value and Curiosity

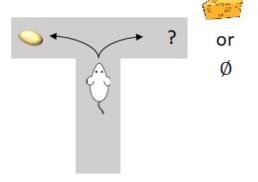
**Expectations over** 

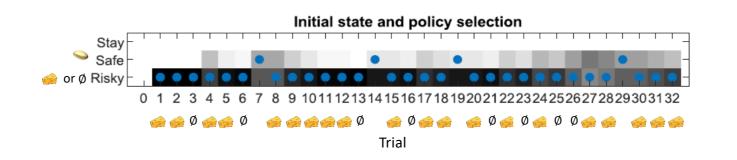
outcomes

### Active learning: 'model exploration'



Prob high reward = 0.5





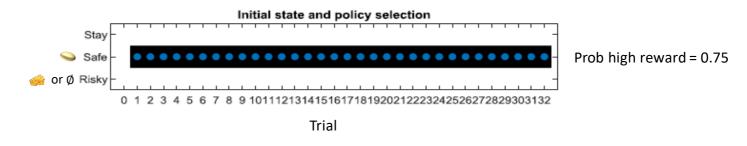
Prob high reward = 0.75

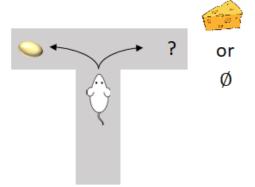
$$G(\pi,\tau) = \mathbb{E}_{\tilde{Q}}[\ln Q(A) - \ln Q(A|s_{\tau},o_{\tau},\pi)] + \mathbb{E}_{\tilde{Q}}[\ln Q(s_{\tau}|\pi) - \ln Q(s_{\tau}|o_{\tau},\pi)] - \mathbb{E}_{\tilde{Q}}[\ln P(o_{\tau})]$$
'Model exploration'
(Active learning)

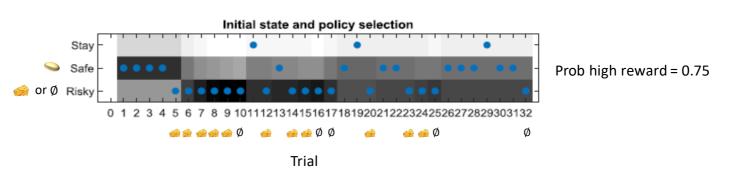
'Hidden state exploration'
(Active Inference)

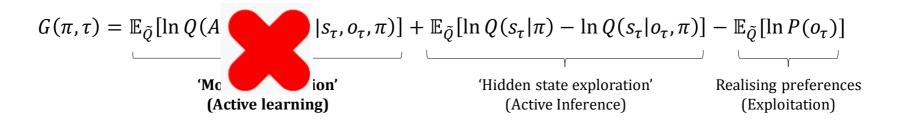
(Exploitation)

### 'Broken' active learning

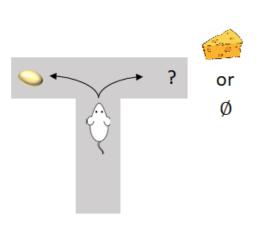


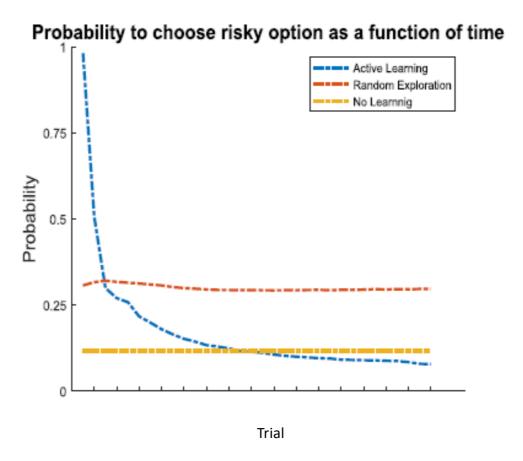




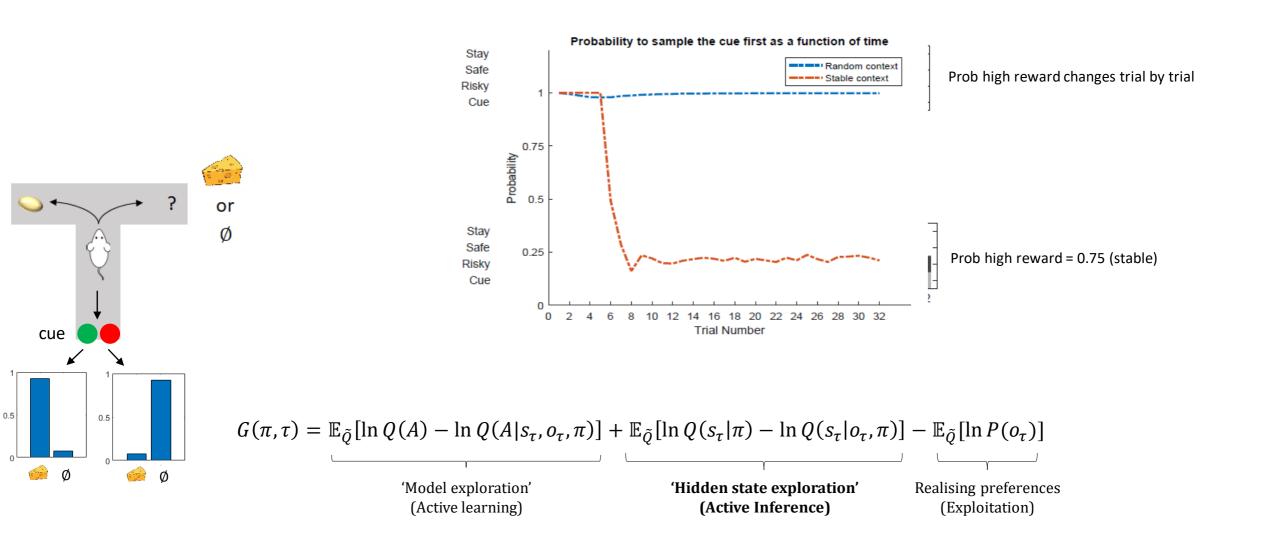


### Active learning: 'model exploration'

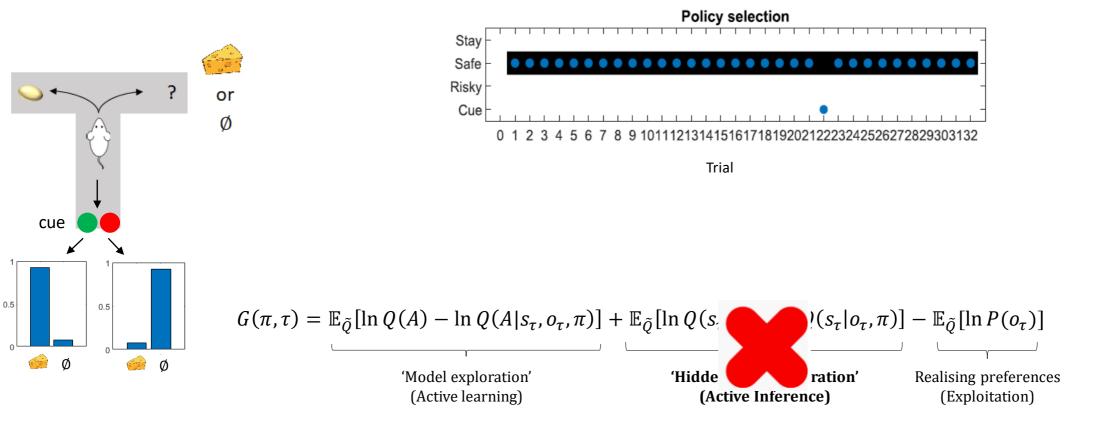




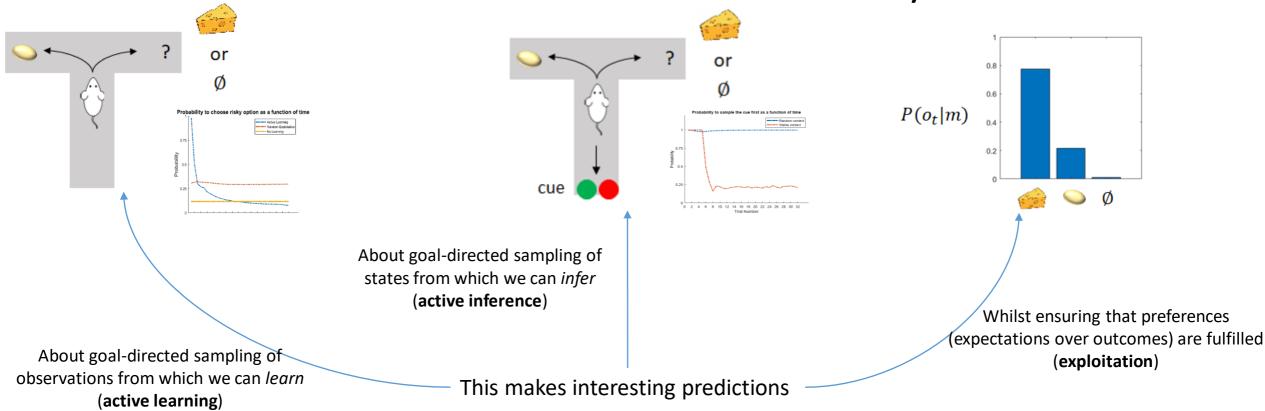
# Active Inference: 'hidden sate exploration'



### 'Broken' active Inference



### Value of actions summary



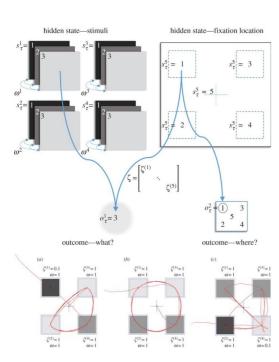
$$G(\pi,\tau) = \mathbb{E}_{\tilde{Q}}[\ln Q(A) - \ln Q(A|s_{\tau},o_{\tau},\pi)] + \mathbb{E}_{\tilde{Q}}[\ln Q(s_{\tau}|\pi) - \ln Q(s_{\tau}|o_{\tau},\pi)] - \mathbb{E}_{\tilde{Q}}[\ln P(o_{\tau})]$$
'Model exploration'
(Active learning)

'Hidden state exploration'
(Active Inference)

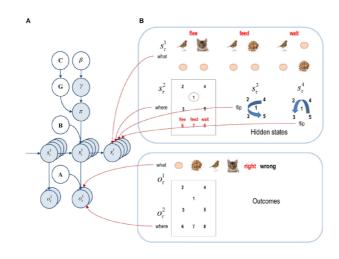
(Exploitation)

Let's use variational free energy during action and planning

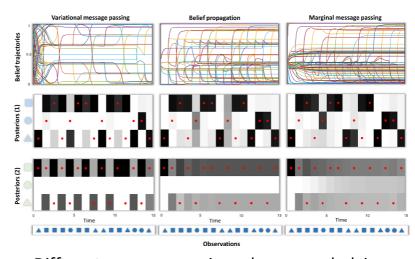
### This can be applied in lots of other (more relevant) contexts



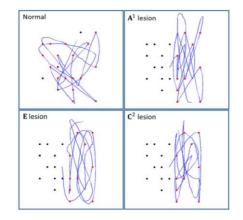
Modelling 'epistemic' (foraging) saccades based on a factorised MDP with different levels of precision (Parr & Friston, 2017)

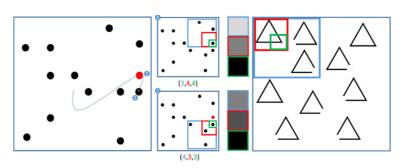


Saccades and scene construction (Mirza & Adams, Mathys & Friston, 2016)



Different message passing schemes underlying active inference (Parr, Markovic, Kiebel & Friston, 2019)

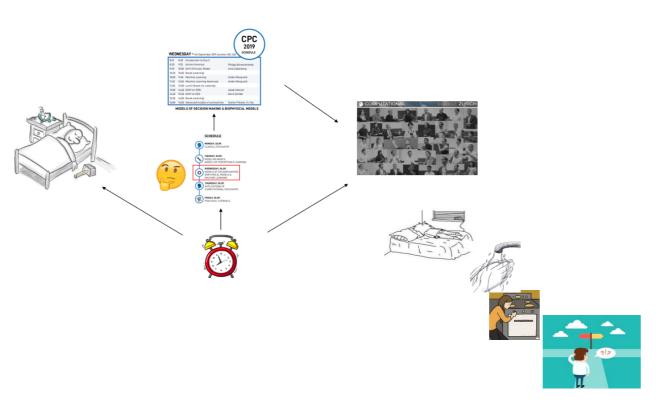




Use this to understand failures in epistemic foraging, such as visual hemineglect (Parr & Friston, 2019)

## Computational Phenotyping in active inference

All models are wrong, but some are useful - for understanding how things can break



Active inference/learning provides a tool for understanding

#### Failures in active inference

Lack of insight into informative states

#### Failures in active learning

Lack of insight into observations that can reduce uncertainty

#### Suboptimal **preferences**

#### Suboptimal **model configurations**, i.e.

- Suboptimal action sequences
- Wrong/noisy observation model, transition probs, ...

#### Failures of **precision**

- Of action selection
- Of different aspects of value

### Other introductory resources

#### Blog by Oleg Solopchuk:

- Tutorial on Active Inference (<a href="https://medium.com/@solopchuk/tutorial-on-active-inference-30edcf50f5dc">https://medium.com/@solopchuk/tutorial-on-active-inference-30edcf50f5dc</a>)
- Free Energy, Action Value and Curiosity (<a href="https://medium.com/@solopchuk/free-energy-action-value-and-curiosity-514097bccc02">https://medium.com/@solopchuk/free-energy-action-value-and-curiosity-514097bccc02</a>)

"What does the free energy principle tell us about the brain?" by Sam Gershman (arXiv, 2019)

"A tutorial on the free-energy framework for modelling perception and learning" by Rafal Bogacz (Journal of Mathematical Psychology, 2017)

"The free energy principle for action and perception: A mathematical review" by Buckley, Kim, McGregor & Seth (Journal of Mathematical Psychology, 2017)

"Combining active inference and hierarchical predictive coding: a tutorial introduction and case study" by Beren Millidge (*PsyArXiv*, 2019)

### Take home messages

- I. Active inference applies variational inference to Markov Decision Processes
  - Central idea: actions fulfil expectations ⇔ minimise surprise ⇔ maximise model evidence
- II. This predicts
  - Inference on the current state, policy and goal-directedness
  - Learning (model optimisation) of the observation model, transition probabilities, ...
- III. Defining the value of policies as expected free energy over future observations predicts
  - Exploration of hidden states
  - Exploration of 'model parameters'
  - Exploitation (fulfilling preferences)
- IV. Provides a computational framework for active inference and active learning and how this might break
  - Failures of inference, learning, preferences, precision, ...

# Thank you

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