



<https://laurentperrinet.github.io/talk/2019-04-05-bbcp-causal-kickoff>

Should I stay or should I go? Adaption of human observers to the volatility of visual inputs

Laurent Perrinet



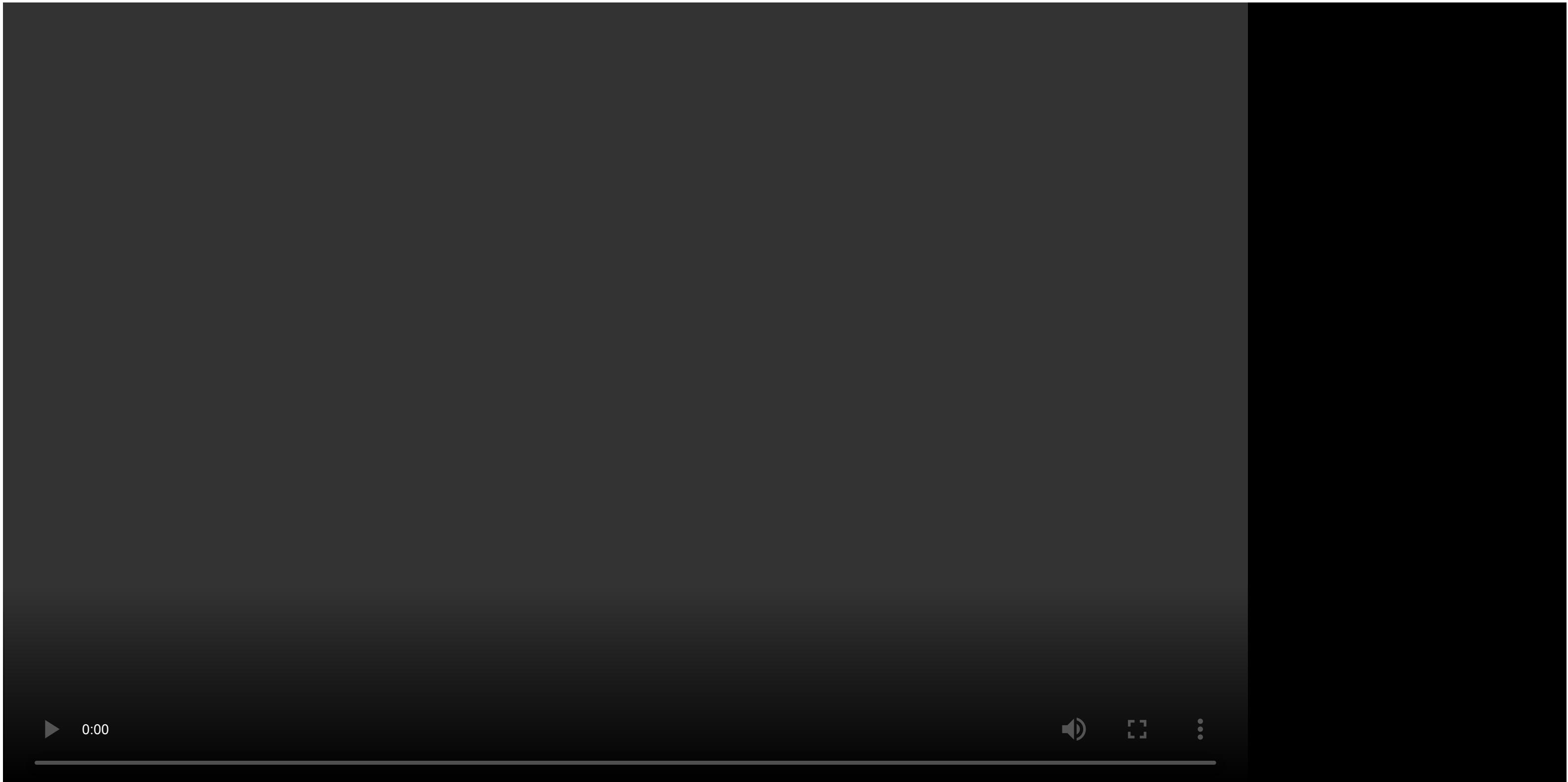
CausaL Kick-off, 5/4/2019

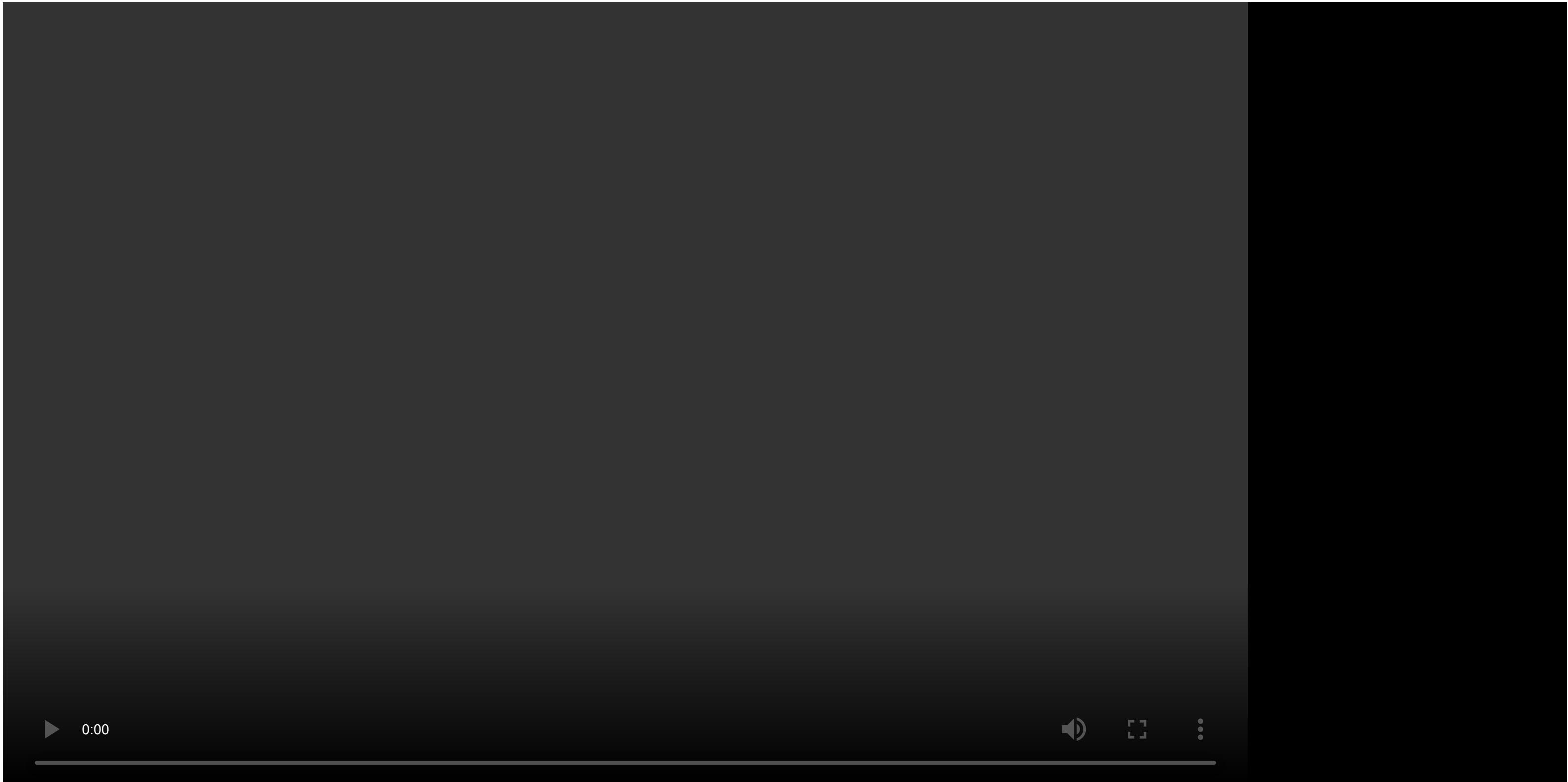
Acknowledgements:

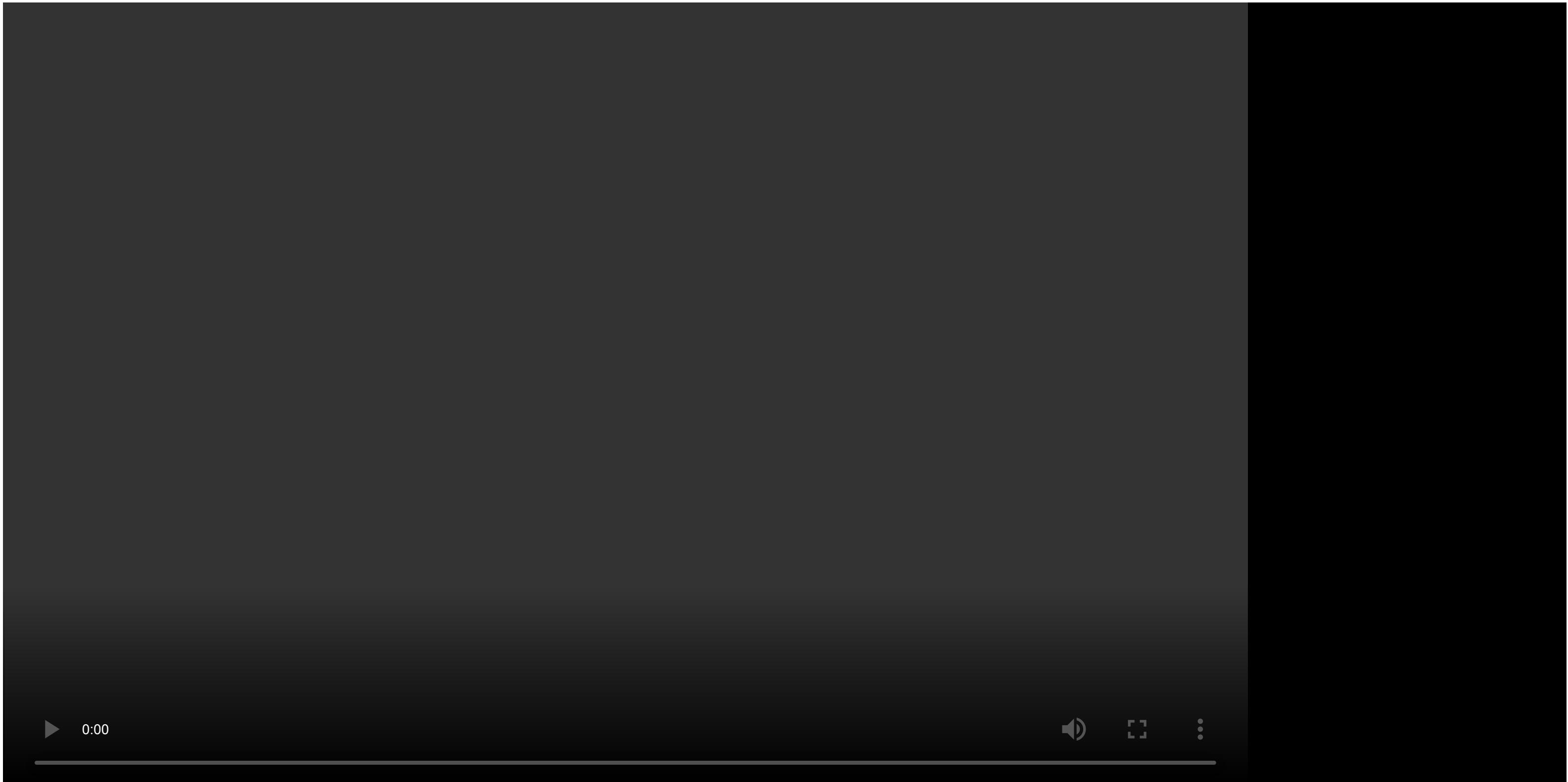
- Rick Adams and Karl Friston @ UCL - Wellcome Trust Centre for Neuroimaging
- Jean-Bernard Damasse, Laurent Madelain and Anna Montagnini - ANR REM
- Frédéric Chavane - INT



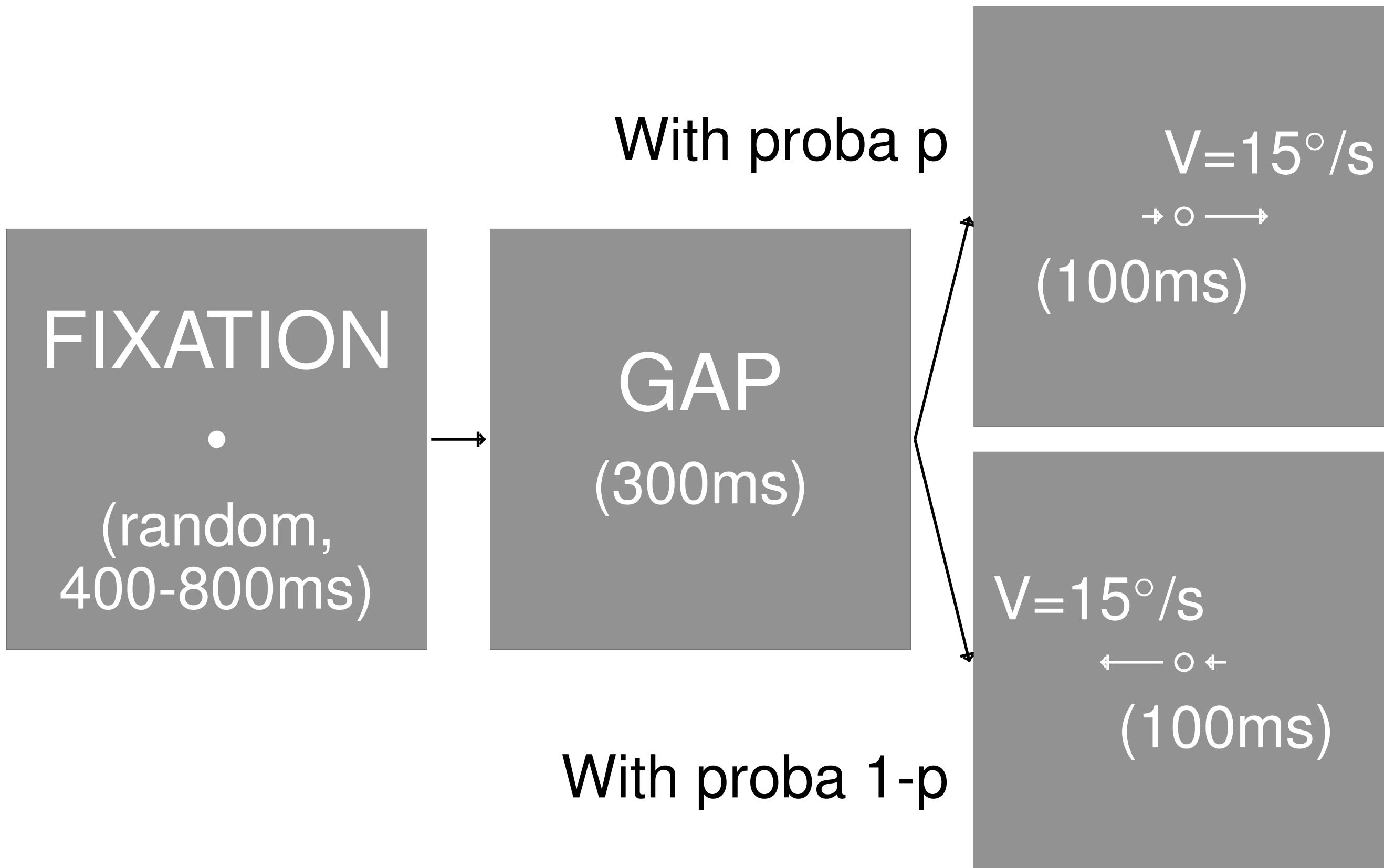
This work was supported by ANR project ANR-18-AAPG-“CAUSAL, Cognitive Architectures of Causal Learning”.



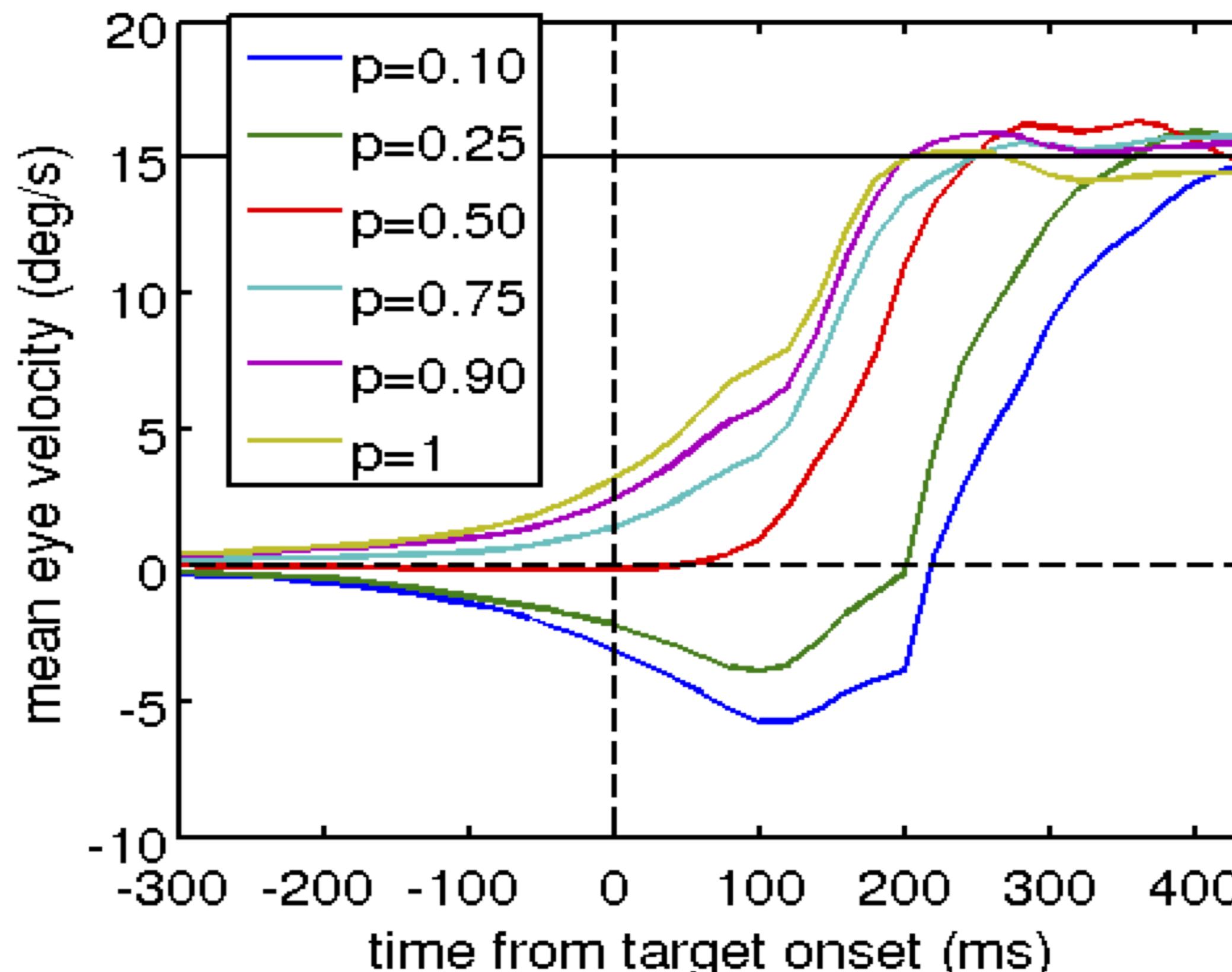




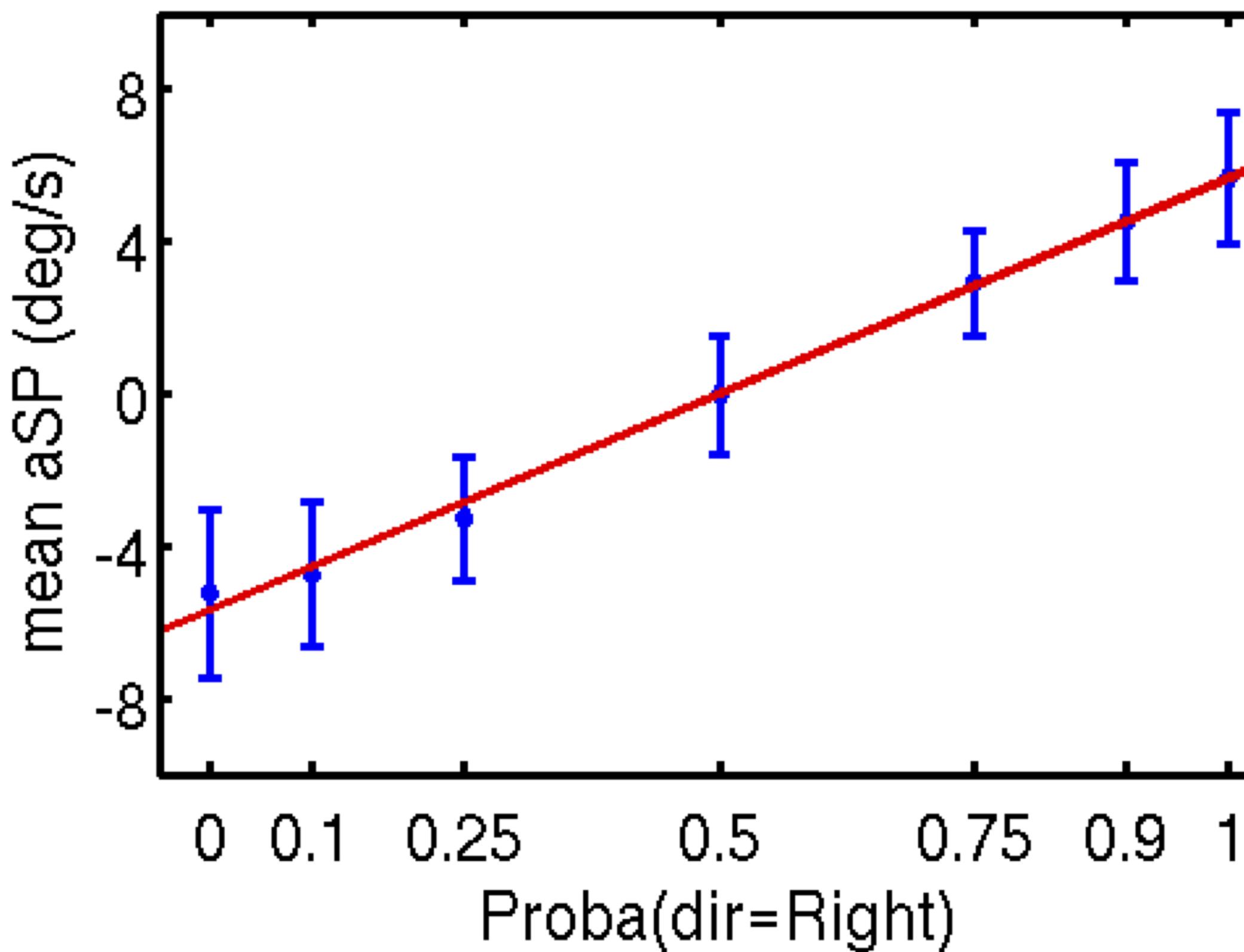
Should I stay or should I go? - Eye Movements

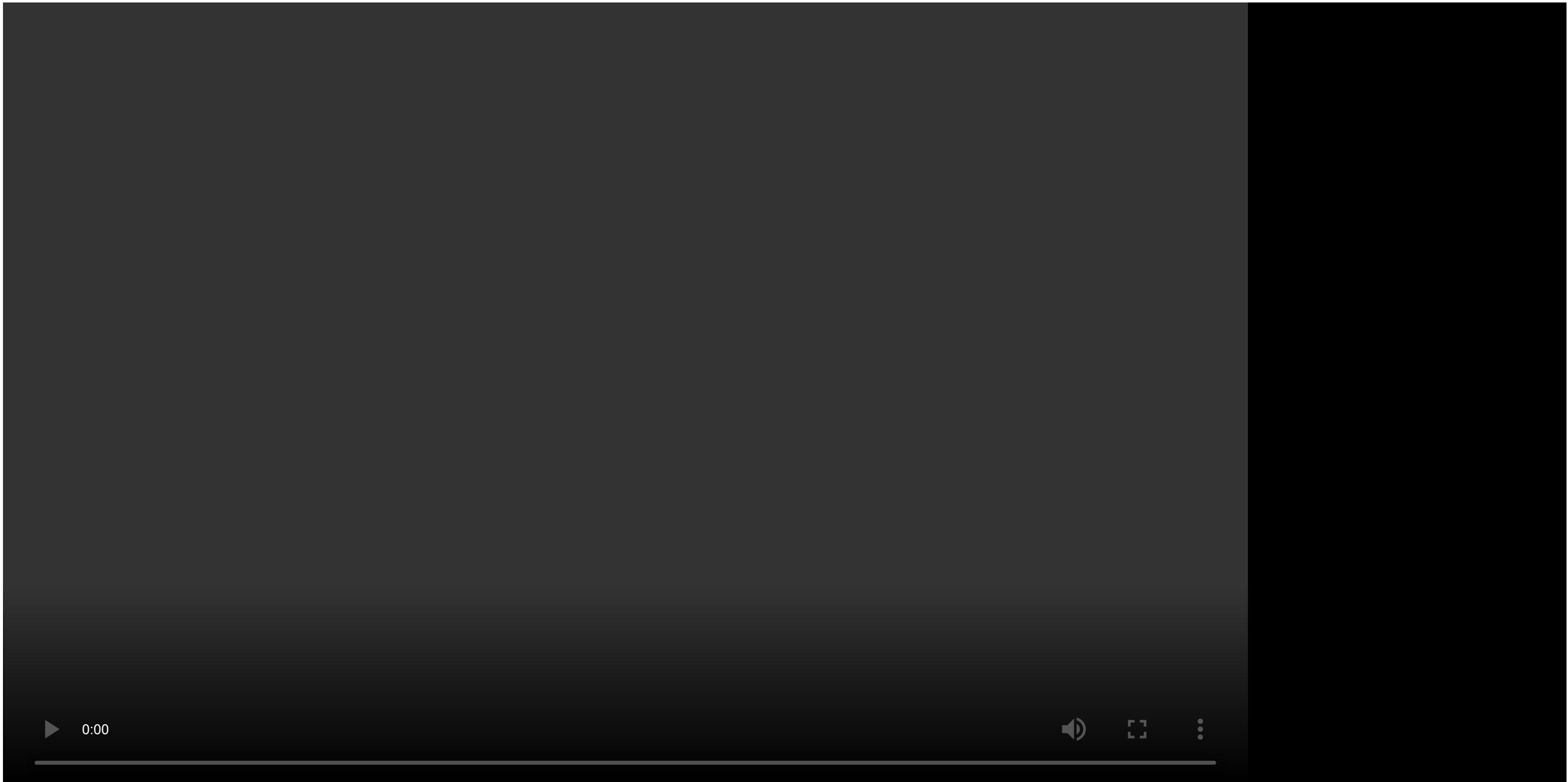


Should I stay or should I go? - Eye Movements

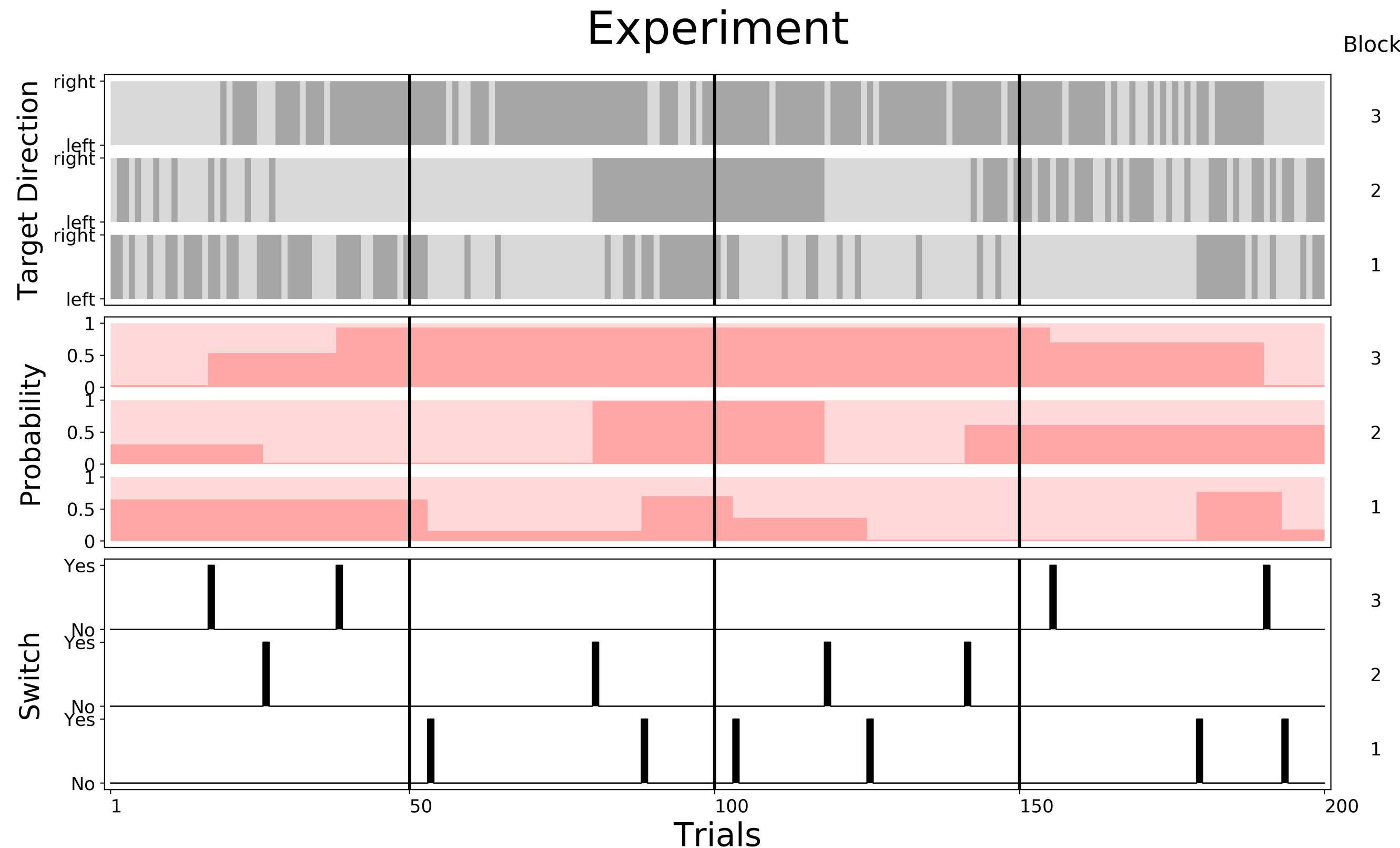


Should I stay or should I go? - Eye Movements





Should I stay or should I go? - Random-length block design



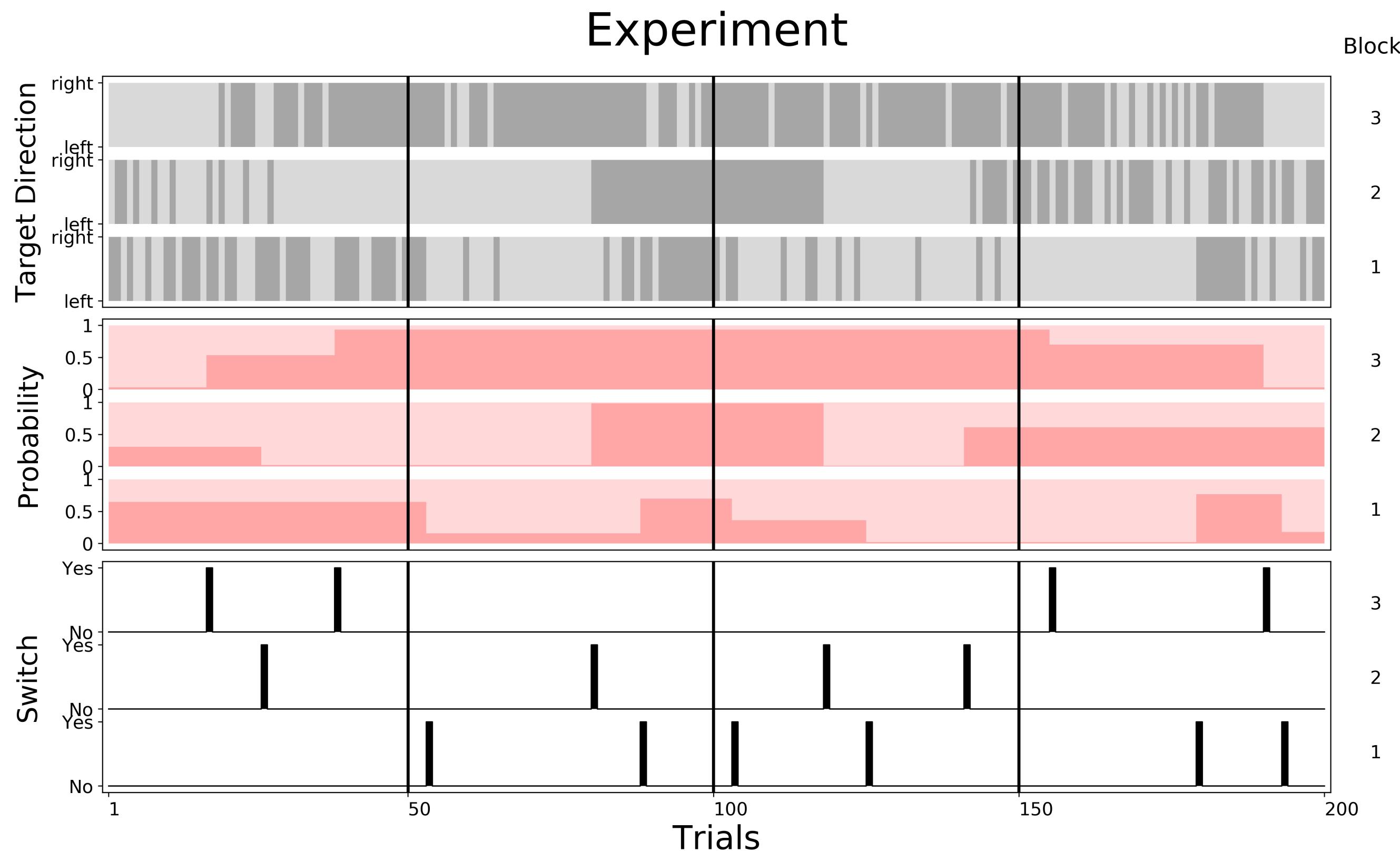
Outline

1. Should I stay or should I go?
2. Experimental protocol
3. The Bayesian Changepoint Detector
4. Results using the BCP
5. Application to RL?

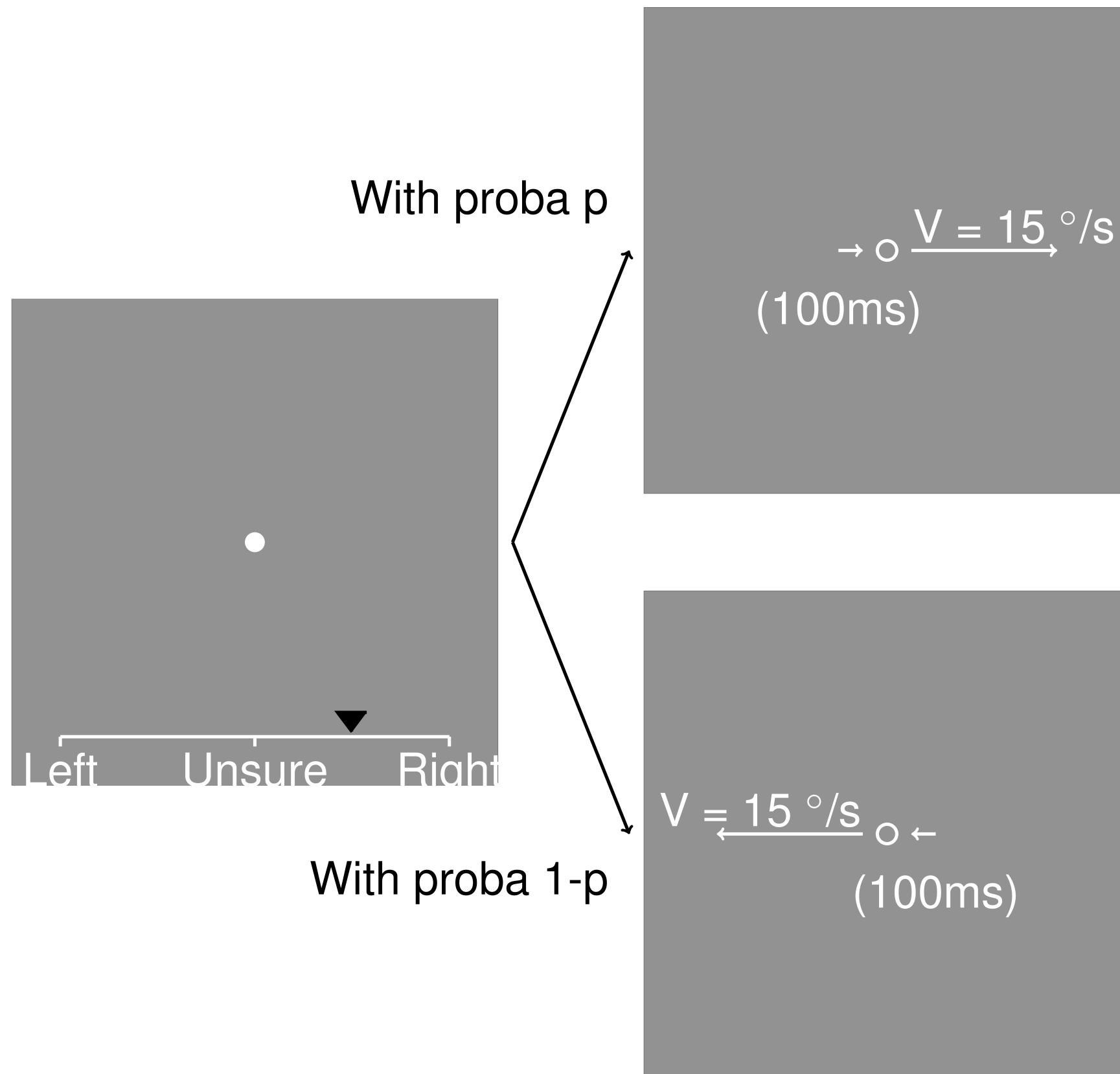
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Experimental protocol - Random-length block design

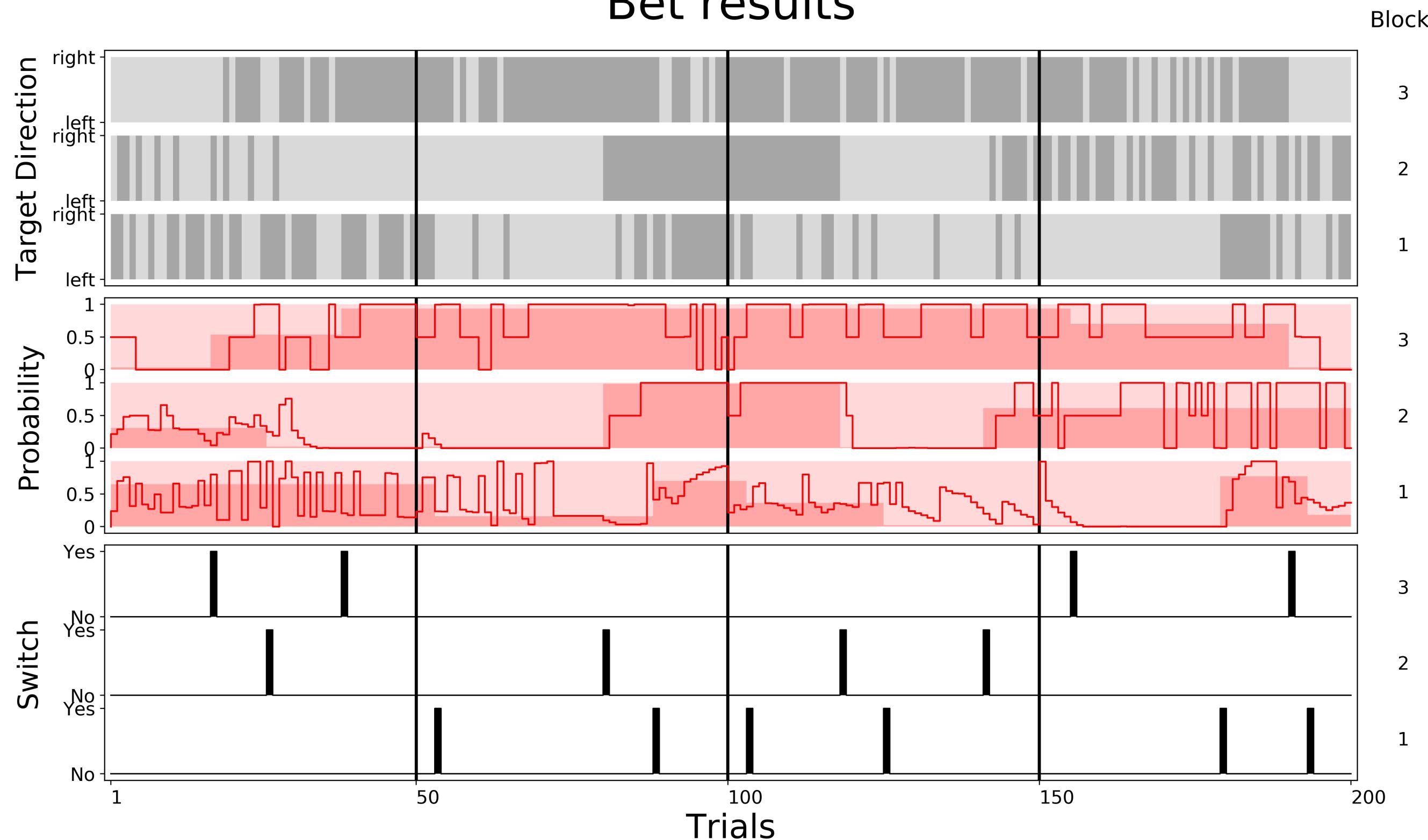


Experimental protocol - Random-length block design

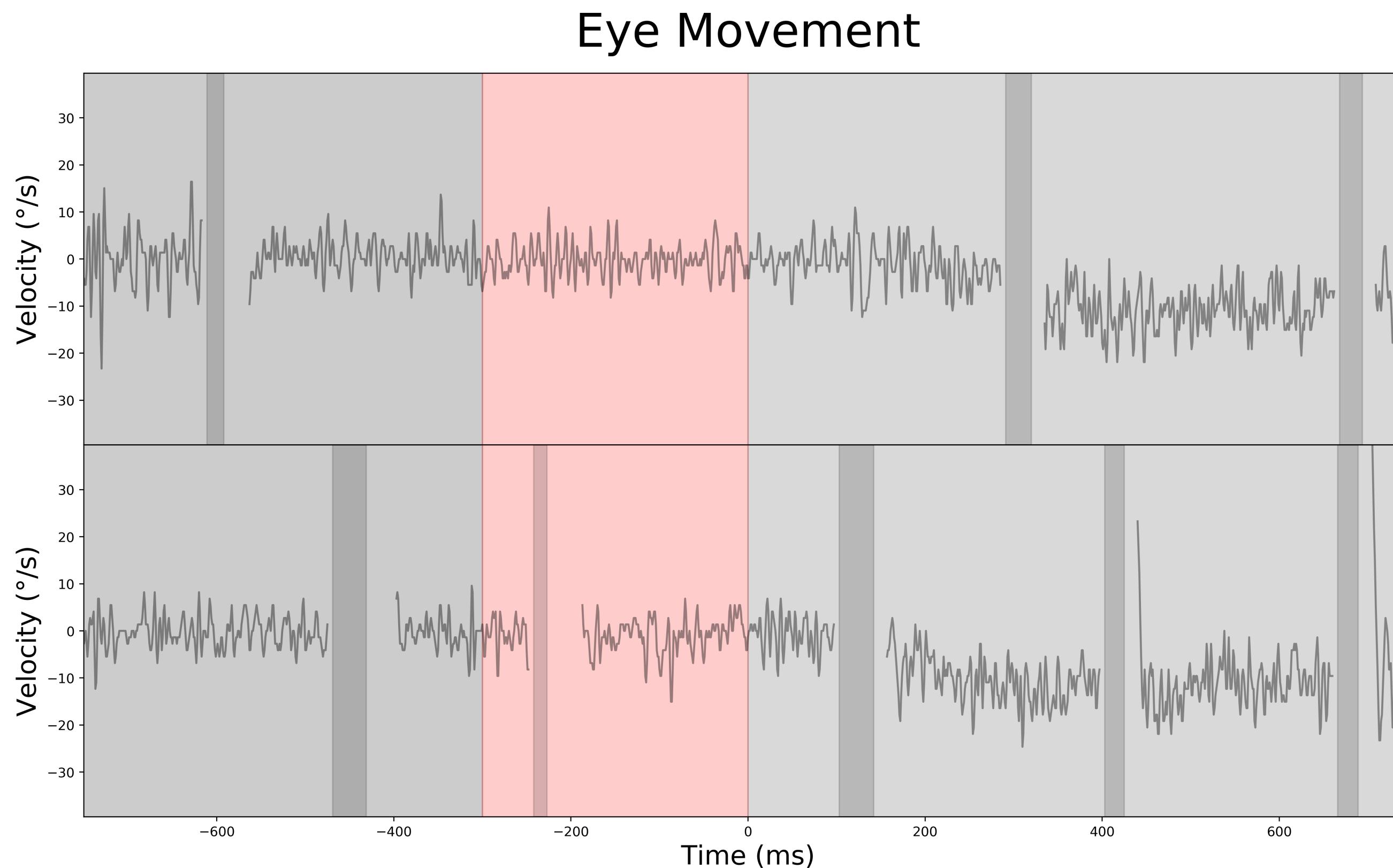


Experimental protocol

Bet results

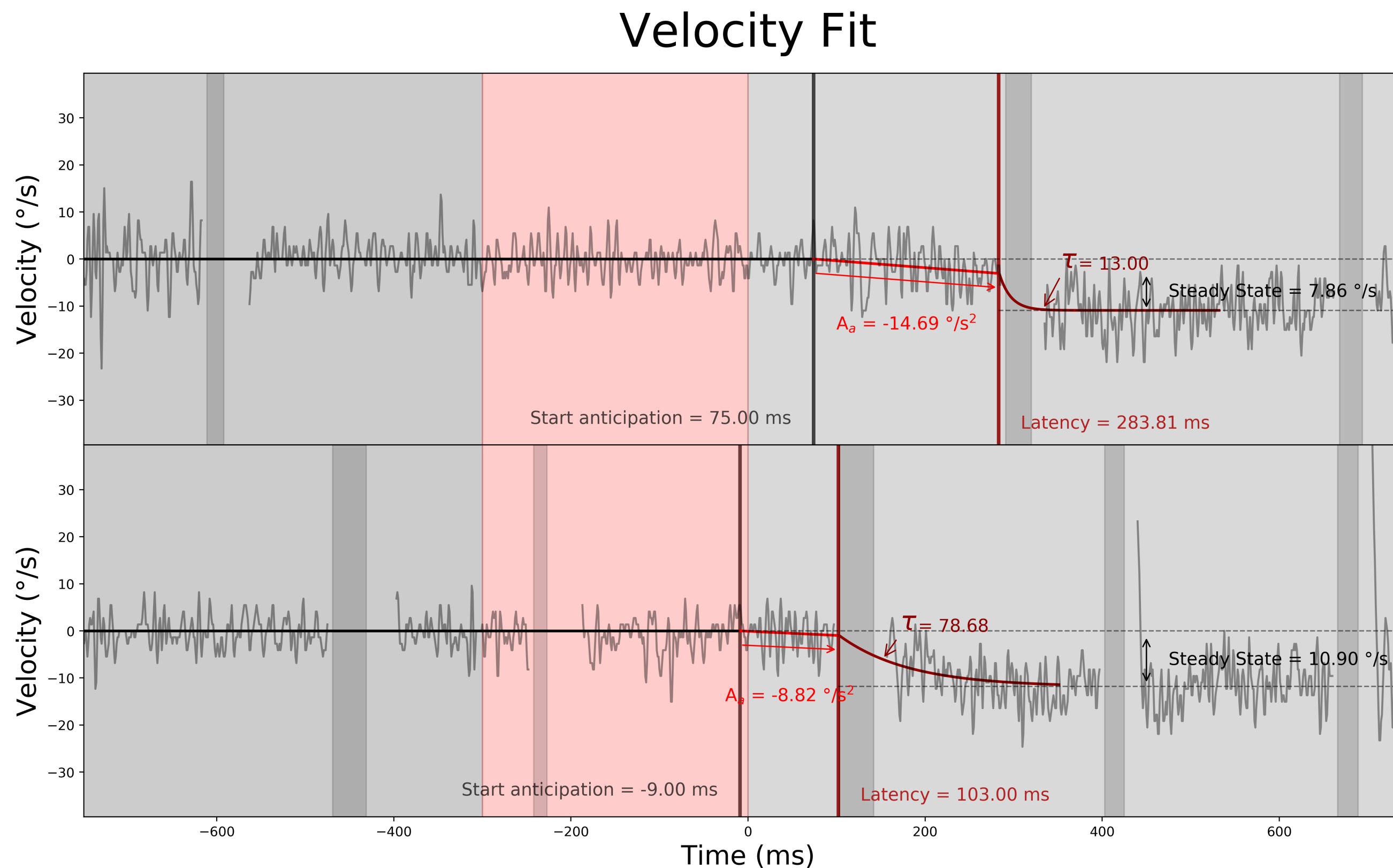


Experimental protocol - Fitting eye movements



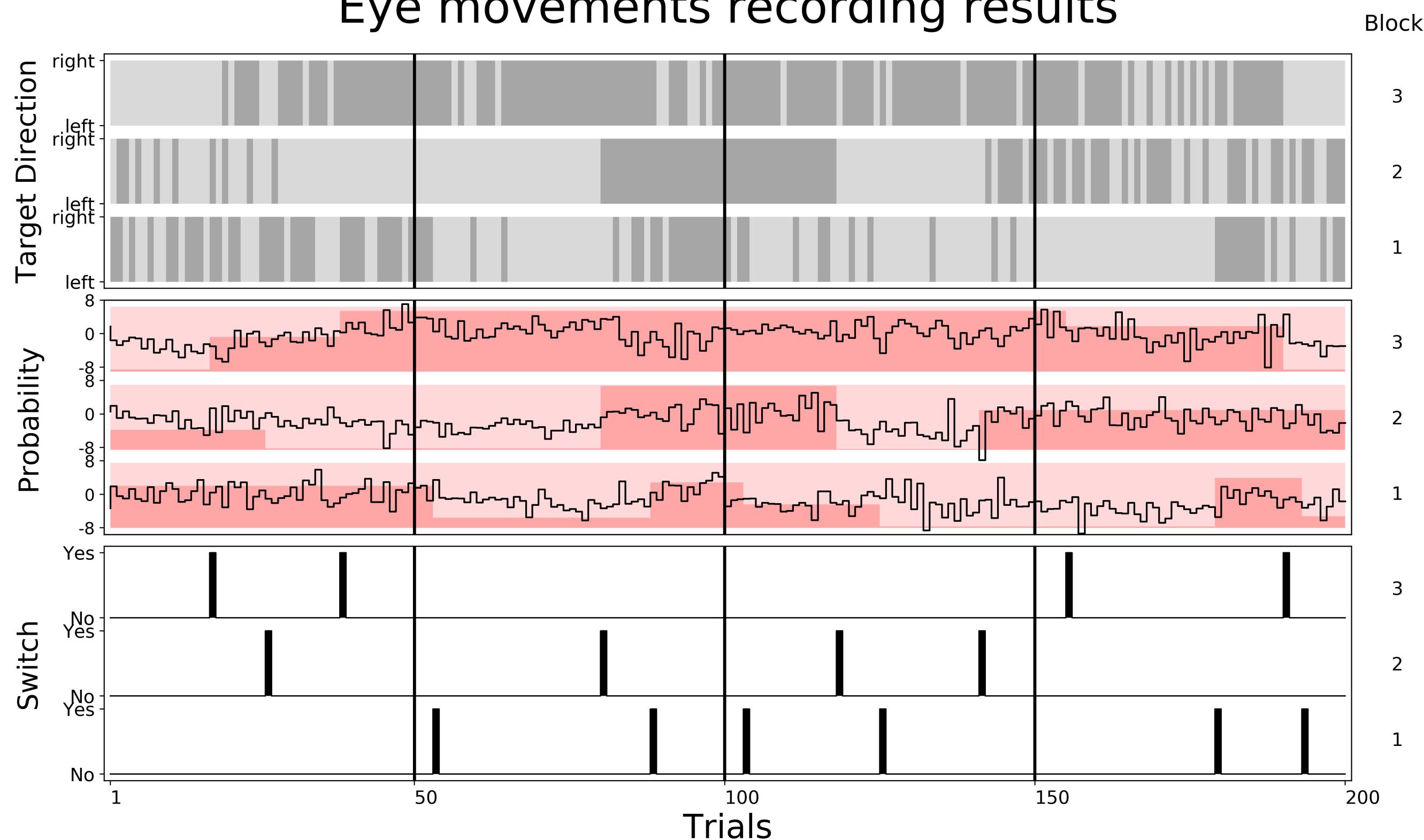
full code @ github.com/chloepasturel/AnticipatorySPEM

Experimental protocol - Fitting eye movements



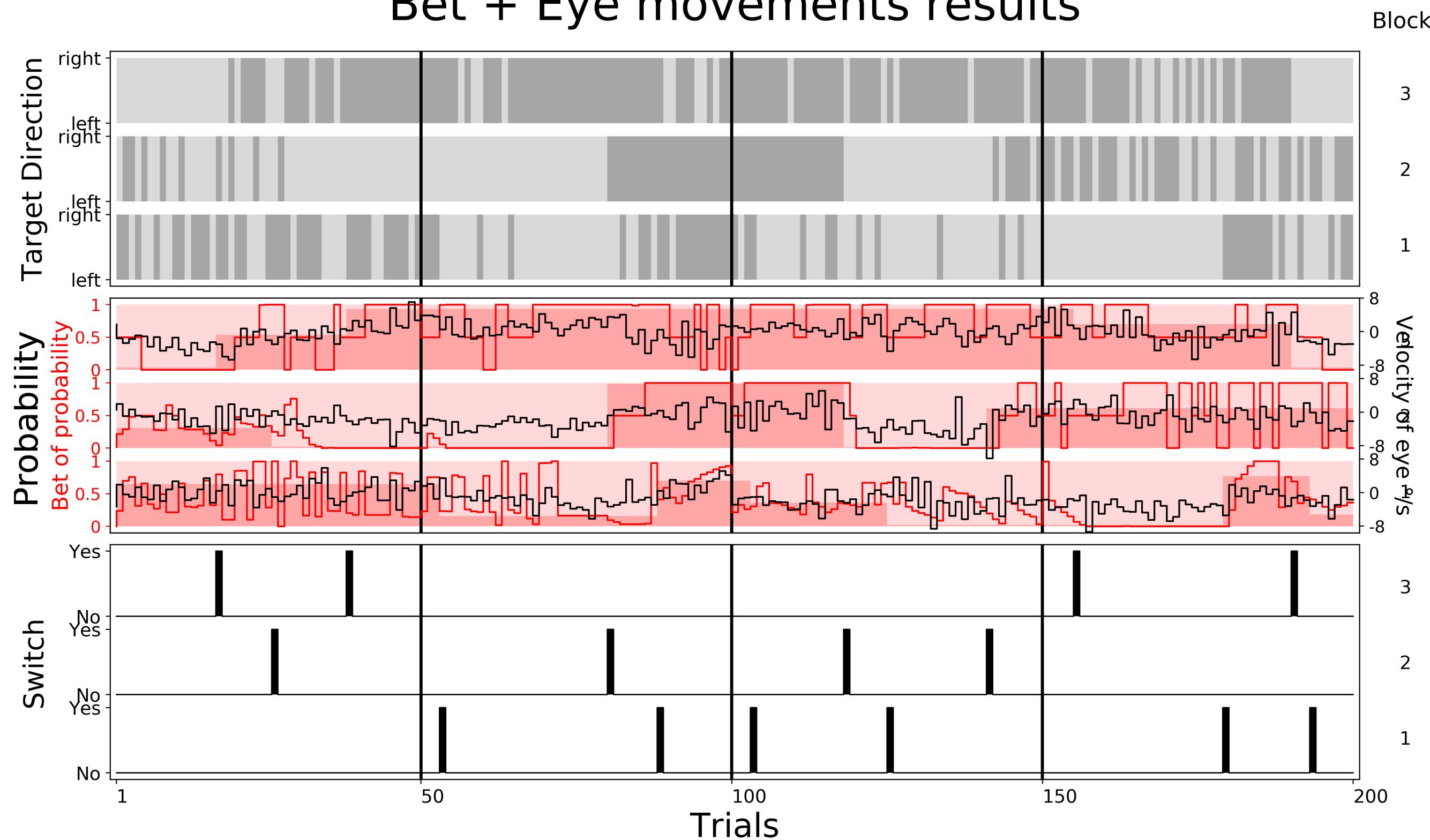
Experimental protocol

Eye movements recording results



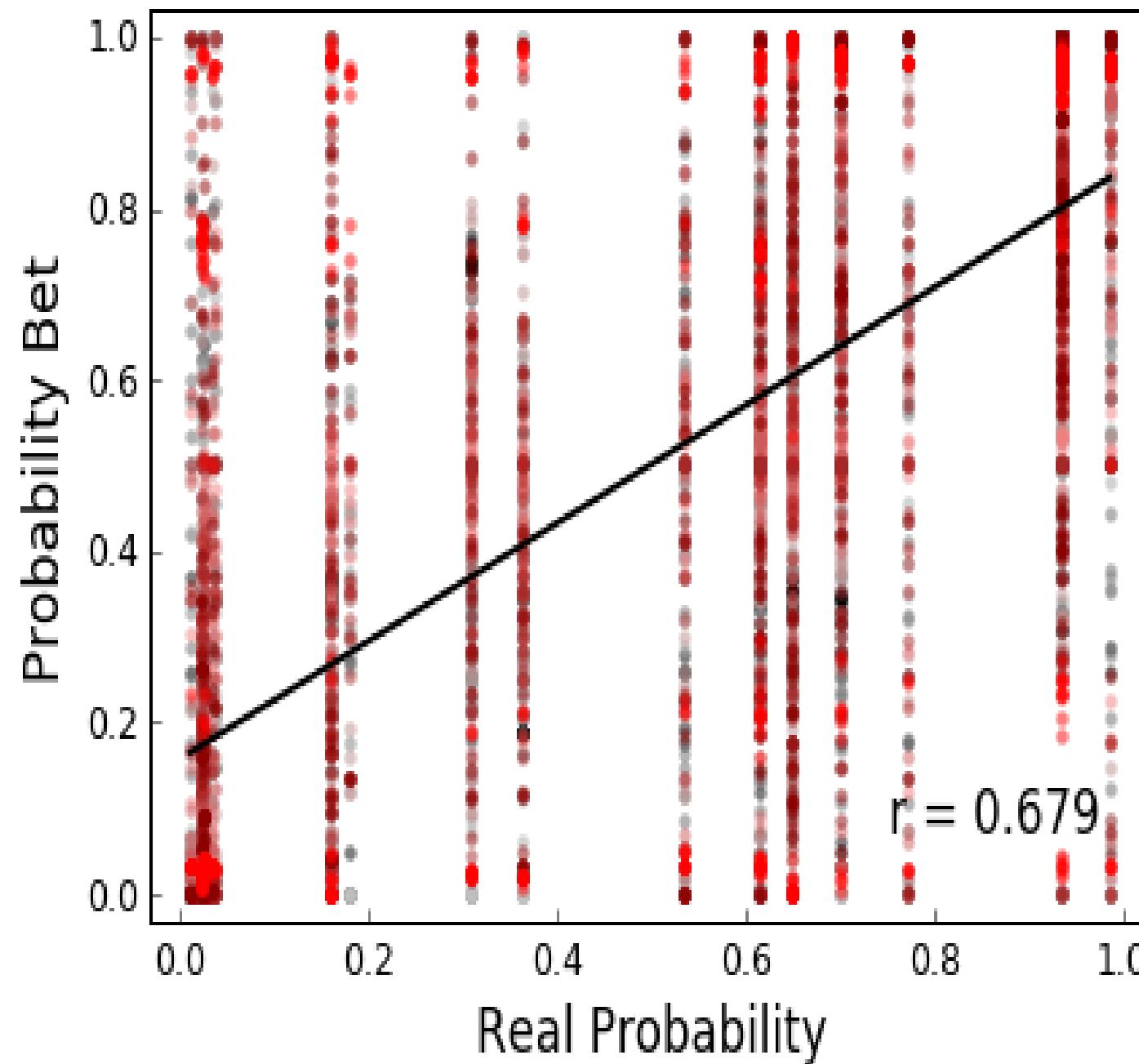
Experimental protocol

Bet + Eye movements results

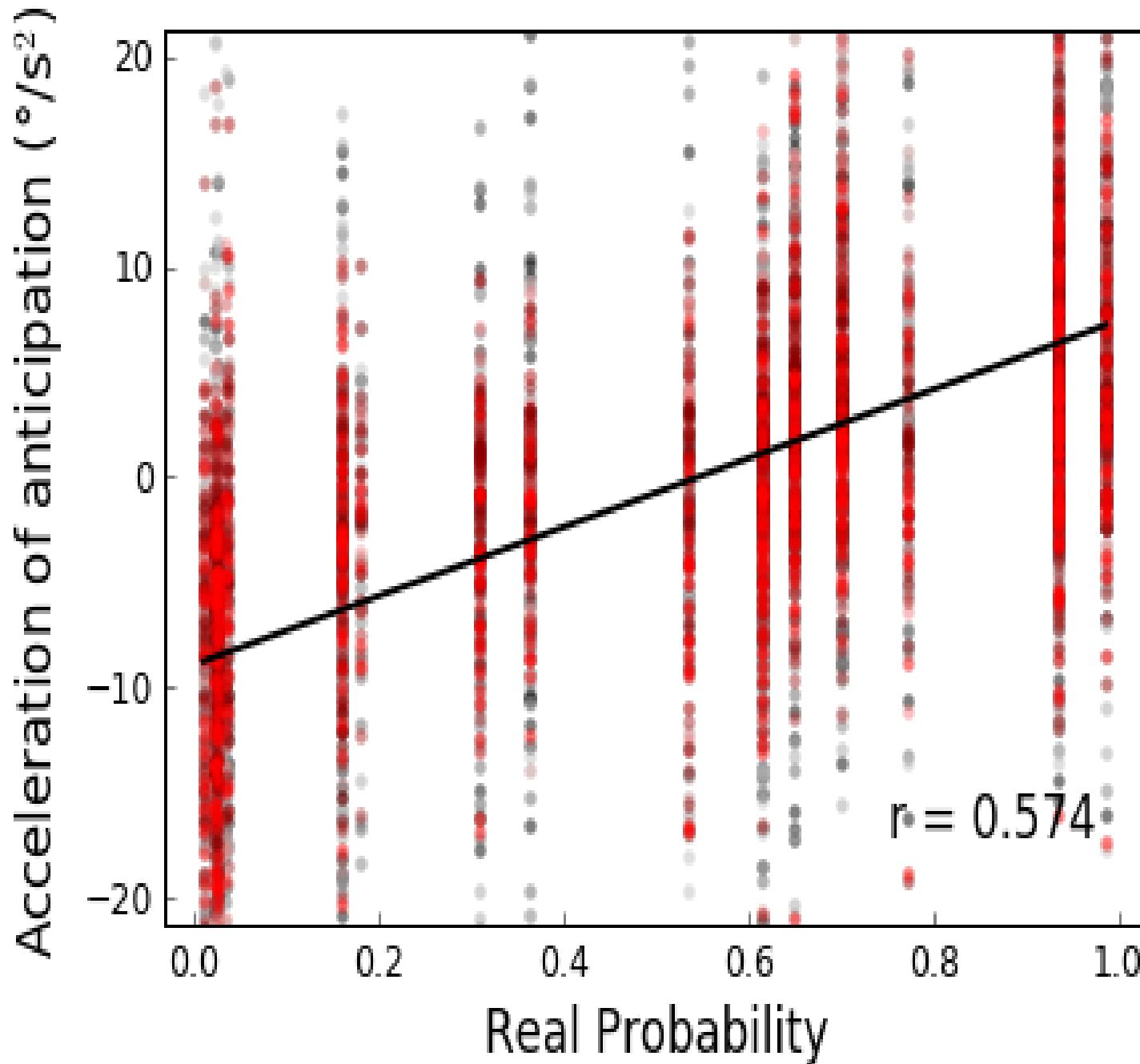


Experimental protocol

Probability Bet



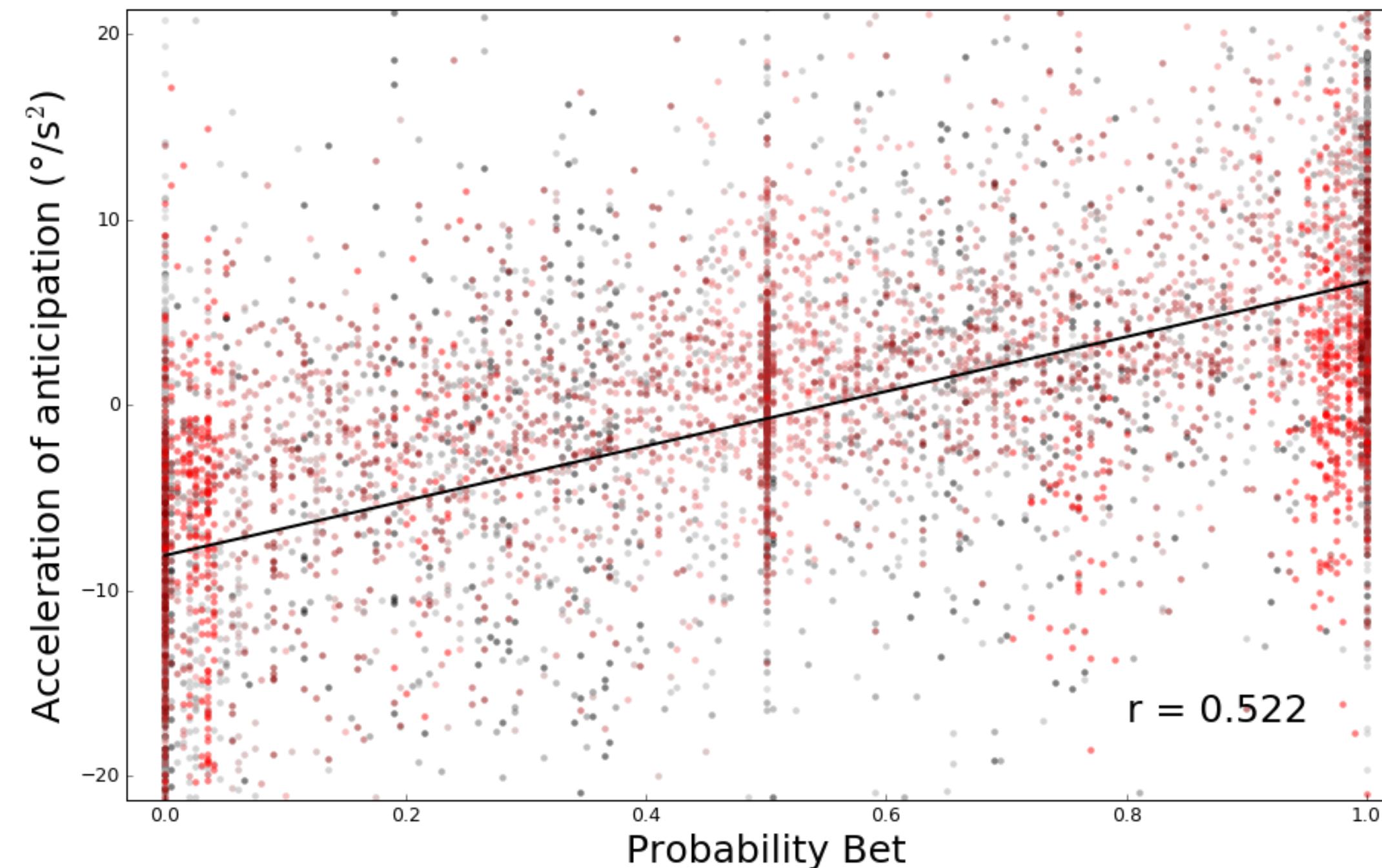
Acceleration



full code @ github.com/chloepasturel/AnticipatorySPEM

Experimental protocol

Probability Bet vs Acceleration



full code @ github.com/chloepasturel/AnticipatorySPEM

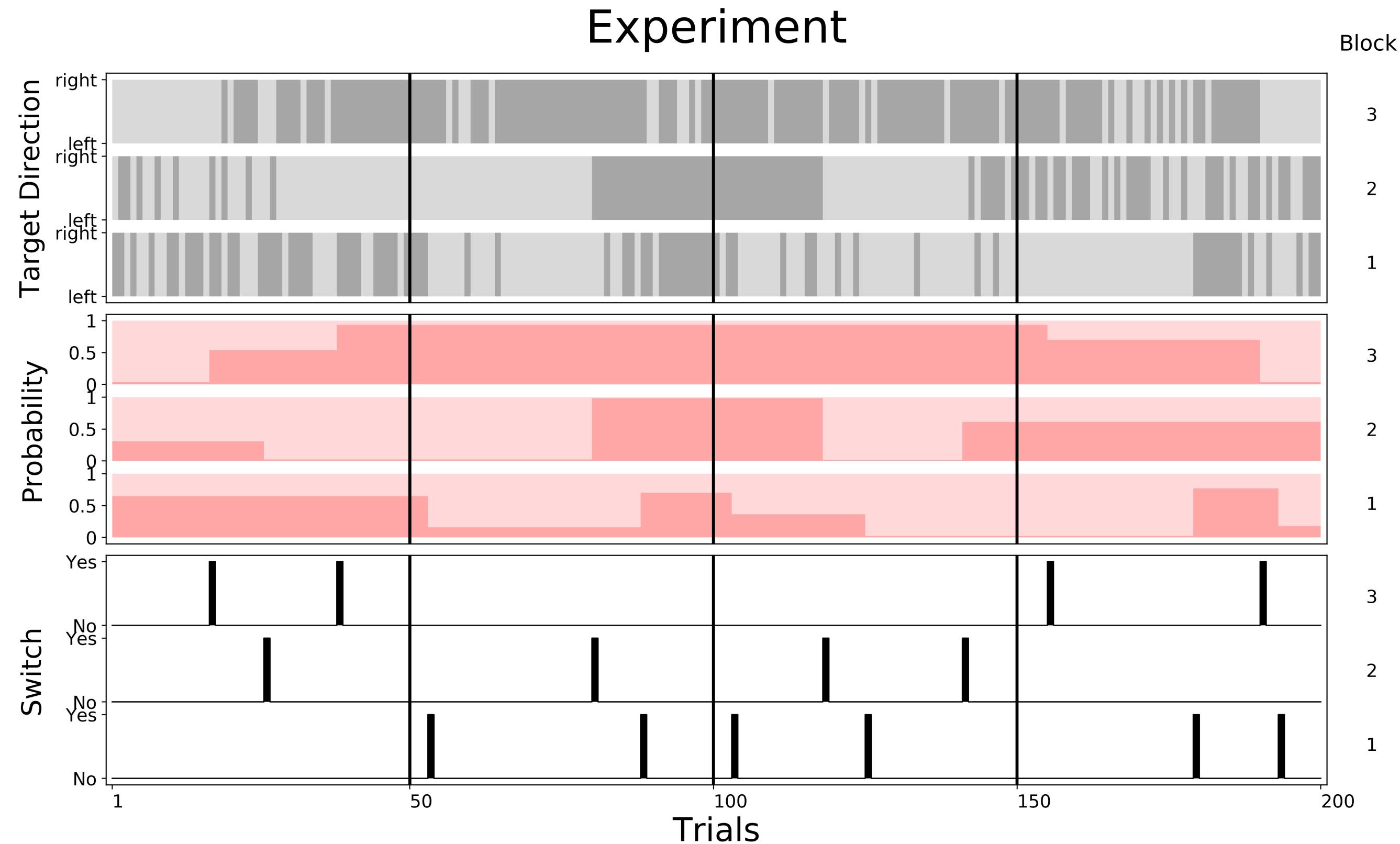
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The Bayesian Changepoint Detector - Random-length block design



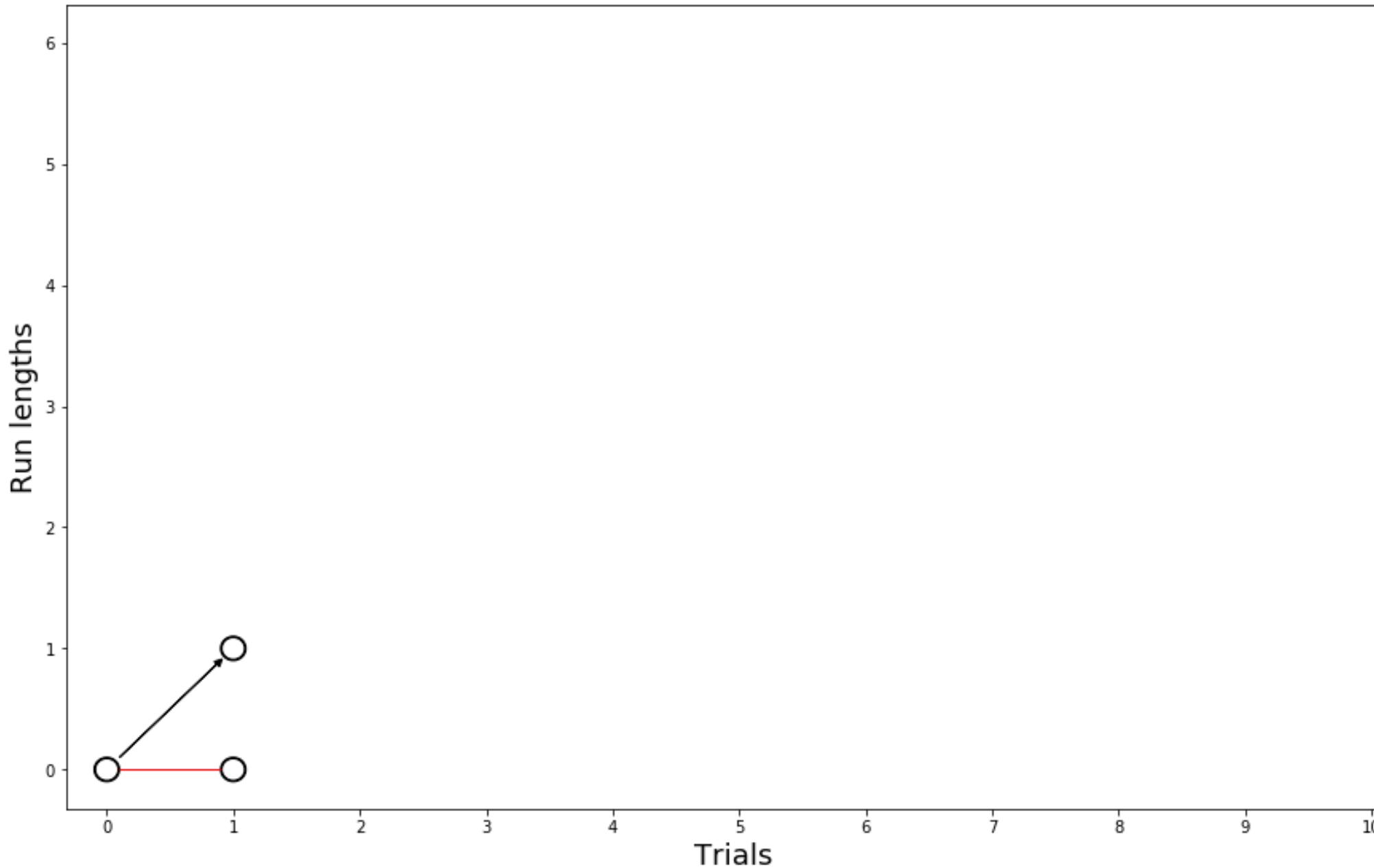
Bayesian Online Changepoint Detector

- an implementation of Adams & MacKay 2007 "Bayesian Online Changepoint Detection" in Python.

```
@TECHREPORT{ adams-mackay-2007,
  AUTHOR = "Ryan Prescott Adams and David J.C. MacKay",
  TITLE  = "Bayesian Online Changepoint Detection",
  INSTITUTION = "University of Cambridge",
  ADDRESS = "Cambridge, UK",
  YEAR   = "2007",
  NOTE   = "arXiv:0710.3742v1 [stat.ML]",
  URL    = "http://arxiv.org/abs/0710.3742"
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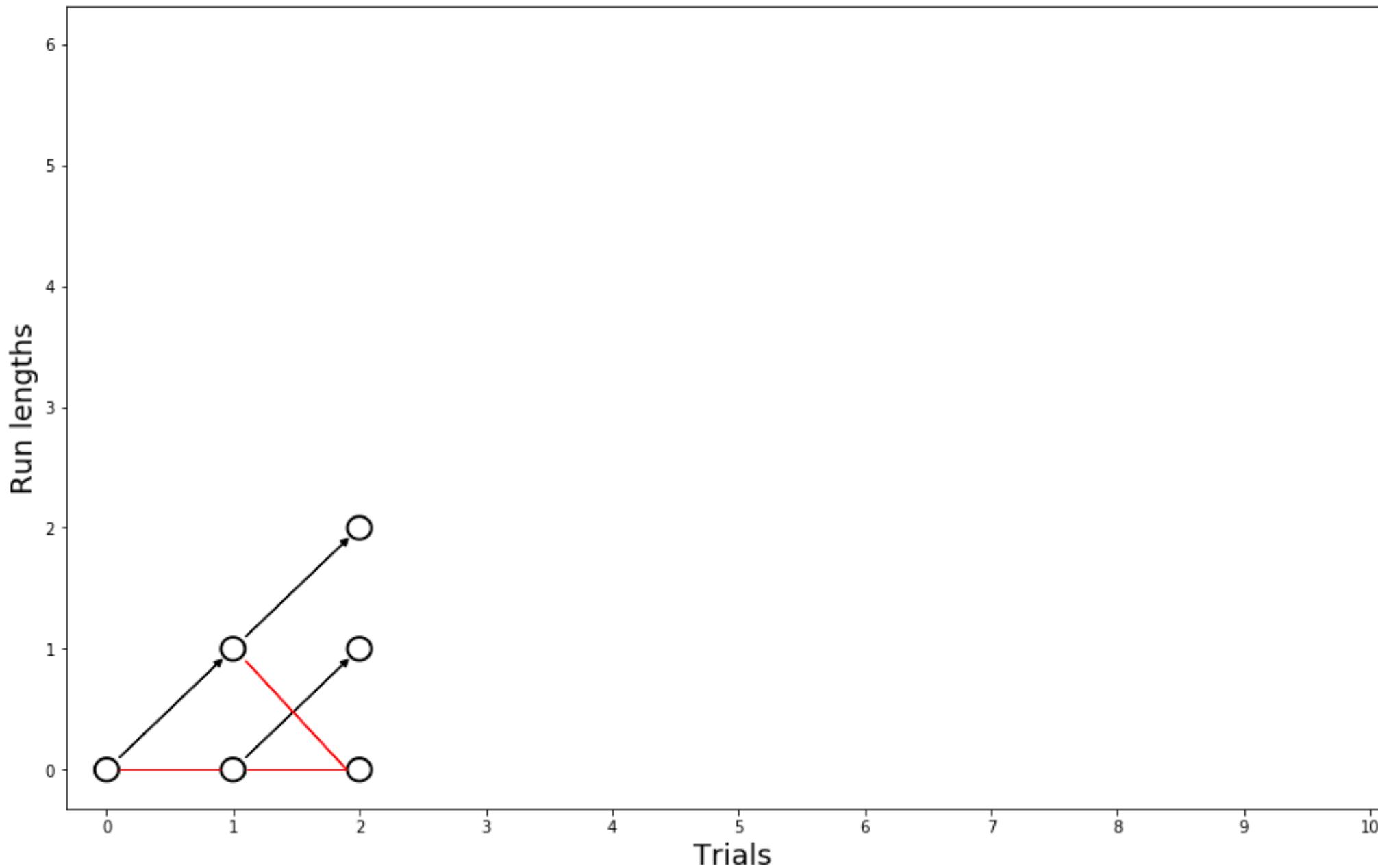
- adapted from <https://github.com/JackKelly/bayesianchangepoint> by Jack Kelly (2013) for a binomial input.
- This code is based on the MATLAB implementation provided by Ryan Adam. Was available at <http://hips.seas.harvard.edu/content/bayesian-online-changepoint-detection>
- full code @ <https://github.com/laurentperrinet/bayesianchangepoint>

The Bayesian Changepoint Detector



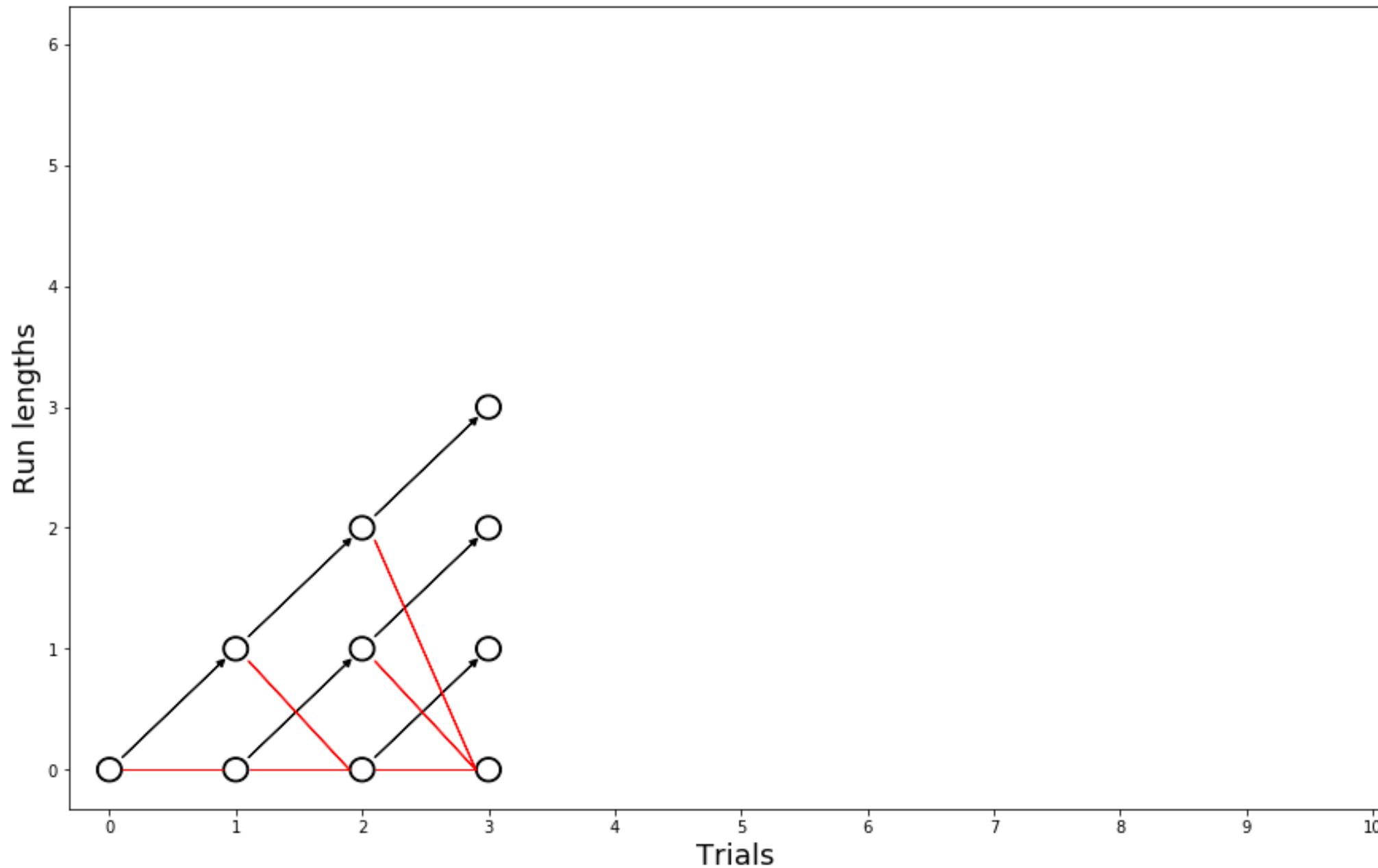
Initialize $P(r_0=0)=1$ and $v^{(0)}_1 = v_{\text{prior}}$ and $\chi^{(0)}_1 = \chi_{\text{prior}}$

The Bayesian Changepoint Detector



Observe New Datum x_{t+1} and Perform Prediction $P(x_{t+1} | x_{1:t}) = P(x_{t+1}|x_{1:t}, r_t) \cdot P(r_t|x_{1:t})$

The Bayesian Changepoint Detector



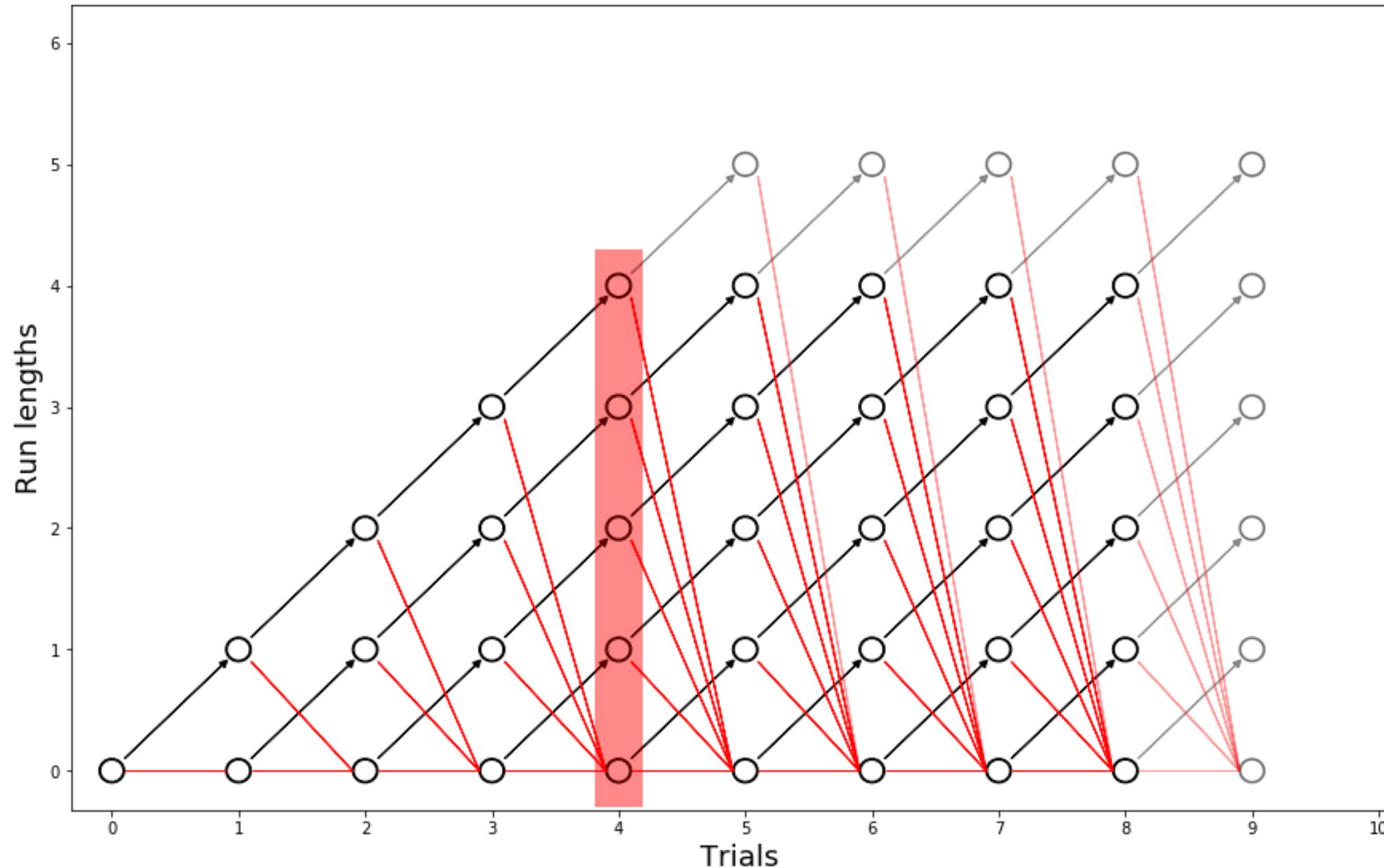
Evaluate (likelihood) Predictive Probability $\pi_{1:t} = P(x_t | v^{(r)}_t, \chi^{(r)}_t)$

Calculate Growth Probabilities $P(r_t=r_{t-1}+1, x_{1:t}) = P(r_{t-1}, x_{1:t-1}) \cdot \pi^{(r)}_t$

$$\cdot (1-h)$$

Calculate Changepoint Probabilities $P(r_{t=0}, x_{1:t}) = \sum_{r_{t-1}} P(r_{t-1}, x_{1:t-1}) \cdot \pi^{(r)}_t \cdot h$

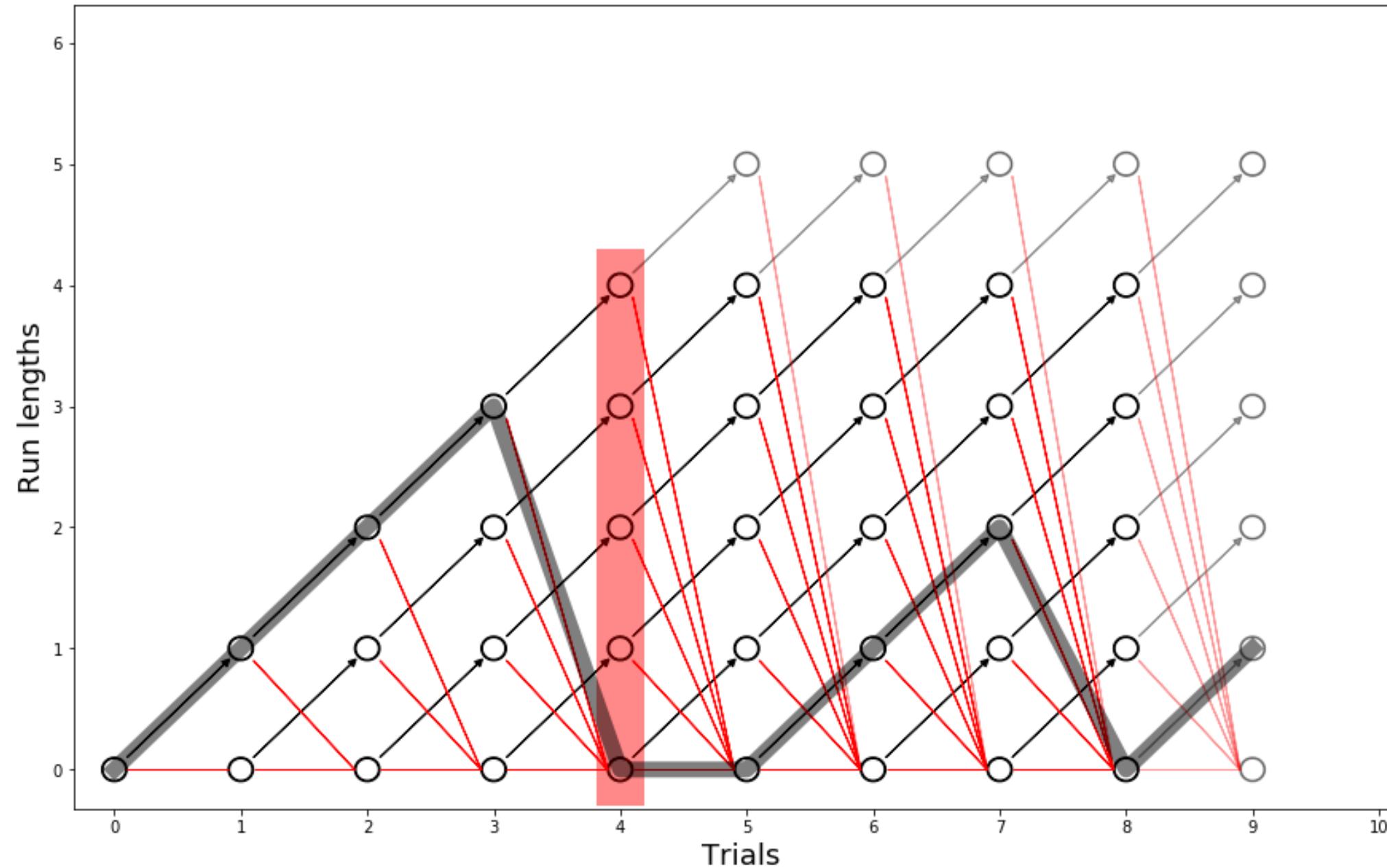
The Bayesian Changepoint Detector



Calculate Evidence $P(x_{1:t}) = \sum_{r_{t-1}} P(r_t, x_{1:t})$

Determine Run Length Distribution $P(r_t | x_{1:t}) = P(r_t, x_{1:t}) / P(x_{1:t})$

The Bayesian Changepoint Detector



Update Sufficient Statistics :

$$v^{(r+1)}_{t+1} = v^{(r)}_t + 1, \quad x^{(r+1)}_{t+1} = x^{(r)}_t + u(x_t)$$

Bayesian Changepoint Detector

1. Initialize

- $P(r_0=0)=1$ and
- $v^{(0)}_1 = v_{\text{prior}}$ and $x^{(0)}_1 = x_{\text{prior}}$

2. Observe New Datum x_t

3. Evaluate Predictive Probability $\pi_{1:t} = P(x_t | v^{(r)}_t, x^{(r)}_t)$

4. Calculate Growth Probabilities $P(r_t=r_{t-1}+1, x_{1:t}) = P(r_{t-1}, x_{1:t-1}) \cdot \pi^{(r)}_t \cdot (1 - H(r^{(r)}_{t-1}))$

5. Calculate Changepoint Probabilities $P(r_t=0, x_{1:t}) = \sum_{r_{t-1}} P(r_{t-1}, x_{1:t-1}) \cdot \pi^{(r)}_t \cdot H(r^{(r)}_{t-1})$

6. Calculate Evidence $P(x_{1:t}) = \sum_{r_{t-1}} P(r_t, x_{1:t})$

7. Determine Run Length Distribution $P(r_t | x_{1:t}) = P(r_t, x_{1:t}) / P(x_{1:t})$

8. Update Sufficient Statistics :

- $v^{(0)}_{t+1} = v_{\text{prior}}$, $x^{(0)}_{t+1} = x_{\text{prior}}$
- $v^{(r+1)}_{t+1} = v^{(r)}_t + 1$, $x^{(r+1)}_{t+1} = x^{(r)}_t + u(x_t)$

9. Perform Prediction $P(x_{t+1} | x_{1:t}) = P(x_{t+1} | x_{1:t}, r_t) \cdot P(r_t | x_{1:t})$

10. go to (2)

The Bayesian Changepoint Detector

The screenshot shows the GitHub repository page for 'laurentperrinet/bayesianchangepoint'. The repository is a fork from 'JackKelly/bayesianchangepoint'. It has 20 commits, 1 branch, 0 releases, and 3 contributors. The latest commit was on Oct 27, 2017. The repository description is: "An implementation of Adams & MacKay 2007 "Bayesian Online Changepoint Detection"".

Key statistics:

- 20 commits
- 1 branch
- 0 releases
- 3 contributors

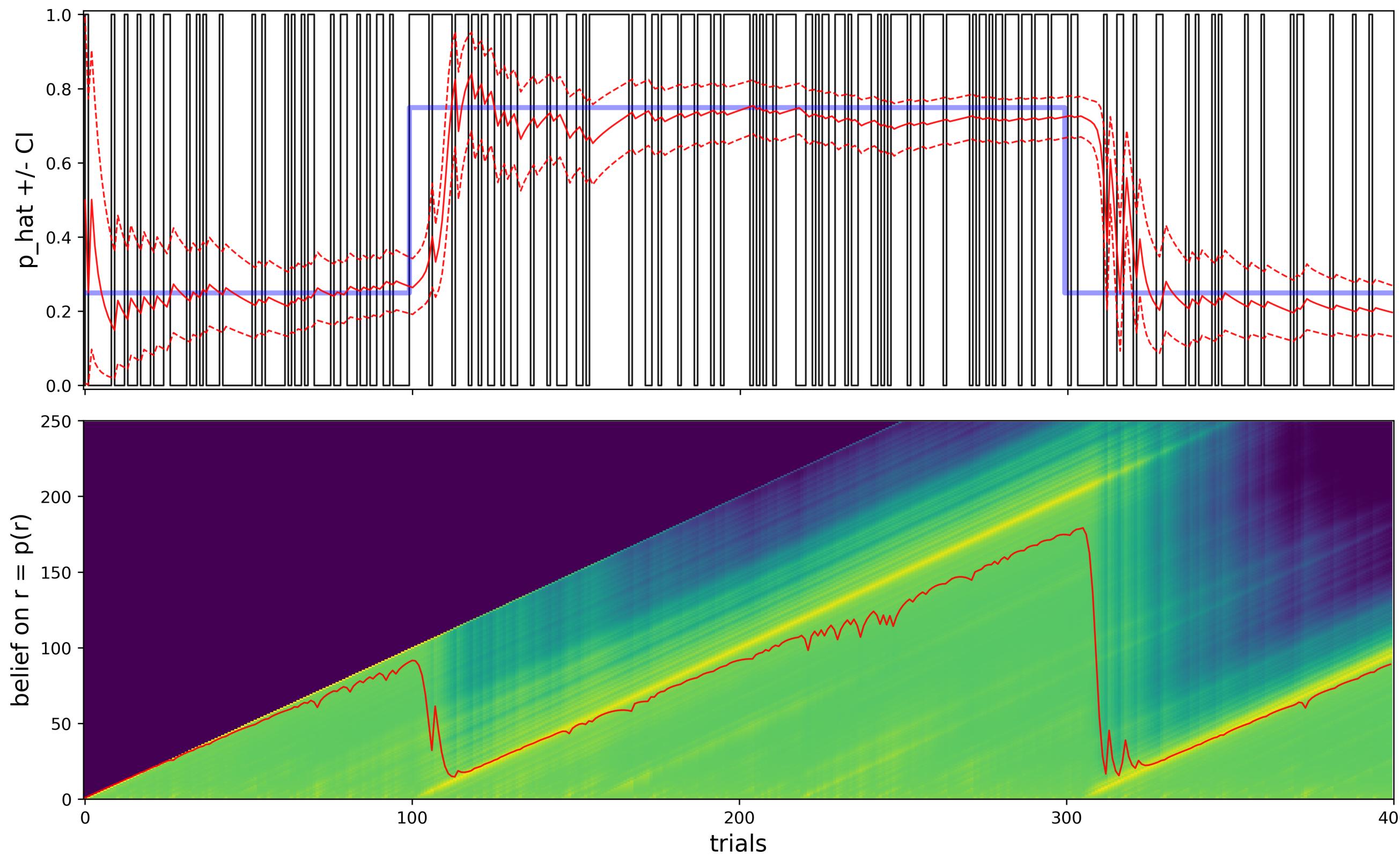
Branch: master | New pull request | Create new file | Upload files | Find file | Clone or download

This branch is 11 commits ahead of JackKelly:master.

File	Commit Message	Date
bayesianchangepoint	testing scoring method with the likelihood to find an optimal hazard...	Oct 26, 2017
notebooks	testing scoring method with the likelihood to find an optimal hazard...	Oct 27, 2017
.gitignore	small fixes	Oct 26, 2017
LICENSE	Initial commit	Oct 23, 2013
README.md	importing functions from notebook	Oct 26, 2017
setup.py	small fixes	Oct 26, 2017

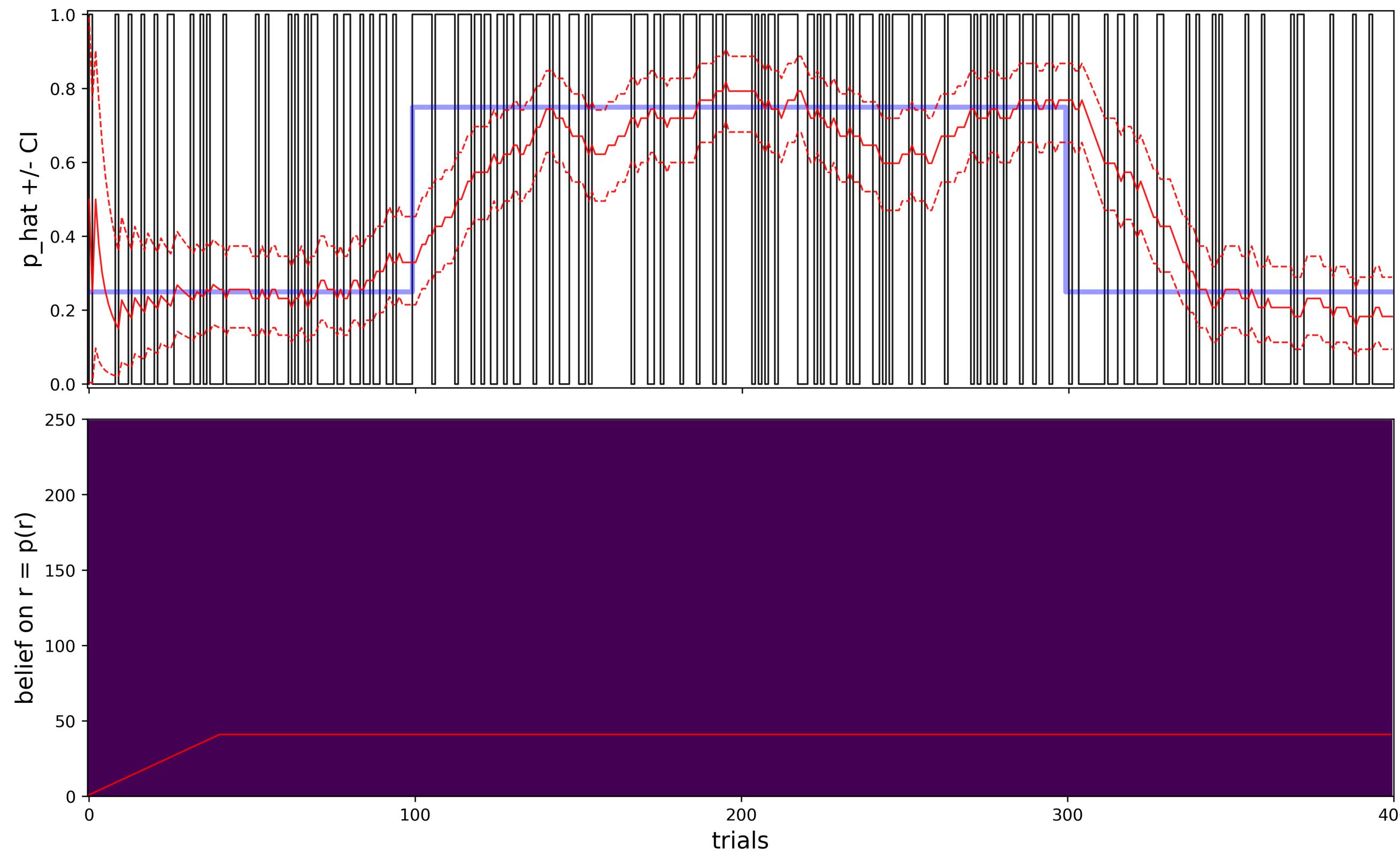
full code @ github.com/laurentperrinet/bayesianchangepoint

The Bayesian Changepoint Detector - Full model



full code @ github.com/laurentperrinet/bayesianchangepoint

The Bayesian Changepoint Detector - Fixed window



full code @ github.com/laurentperrinet/bayesianchangepoint

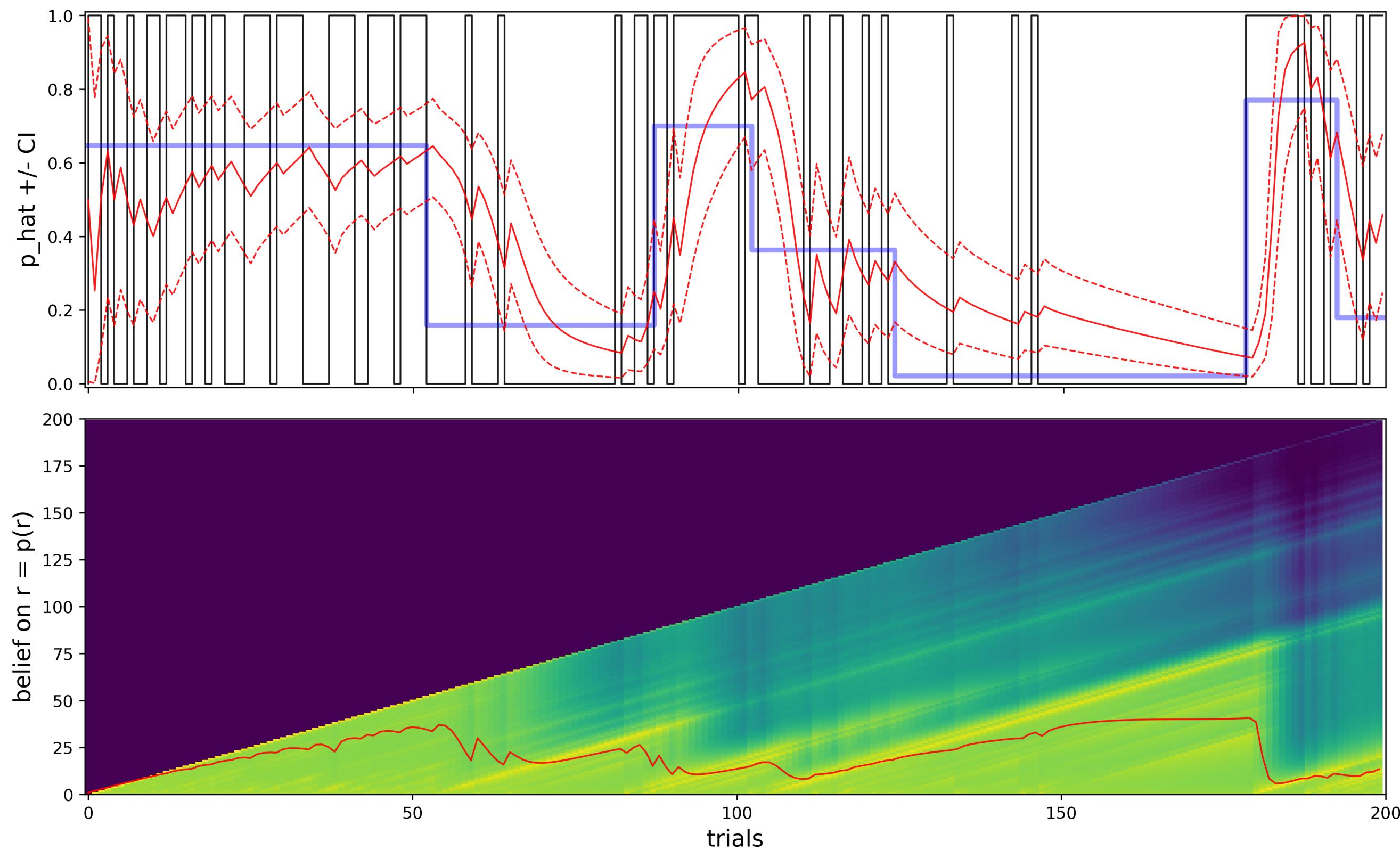
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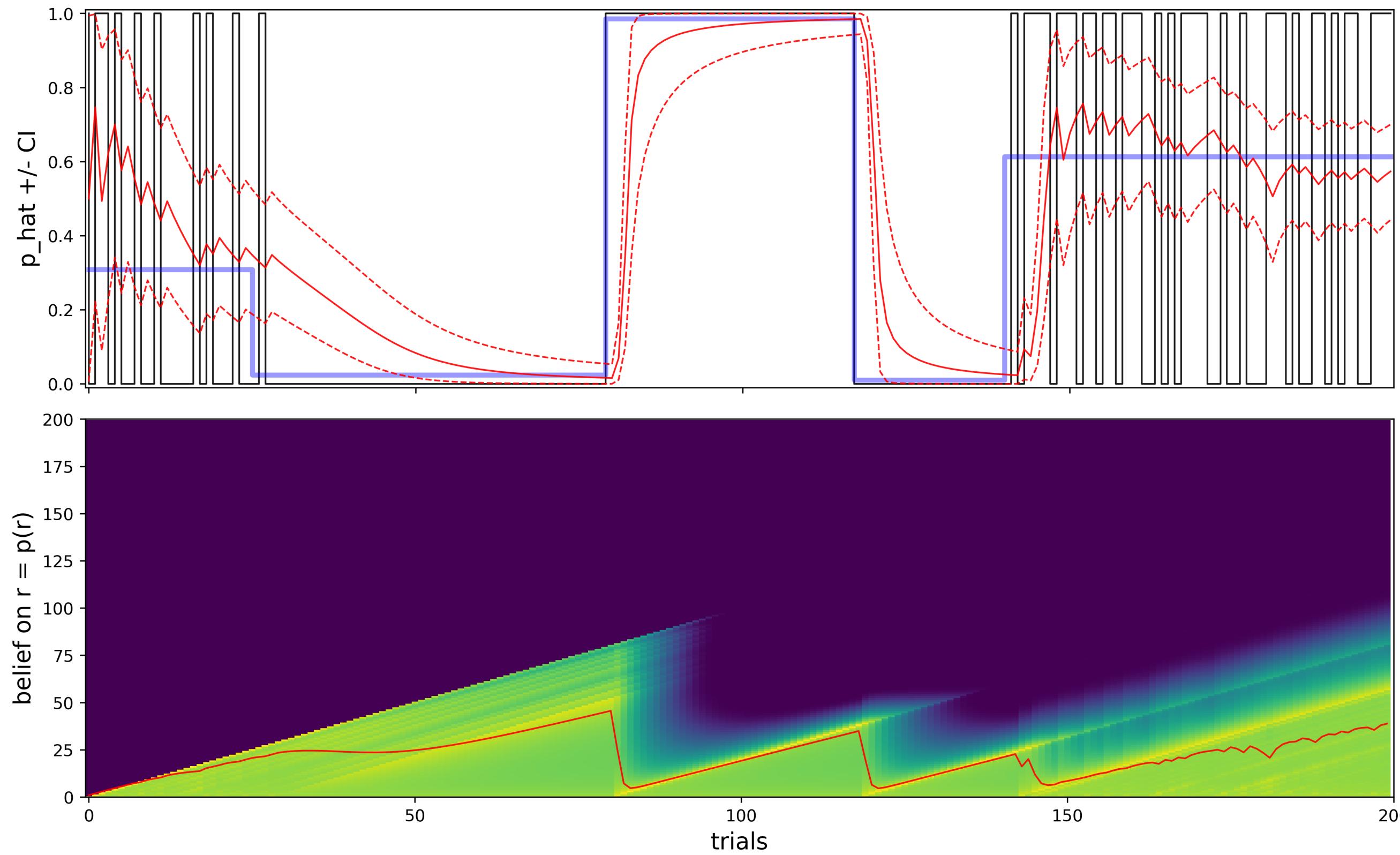
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Results using the BCP - Full model



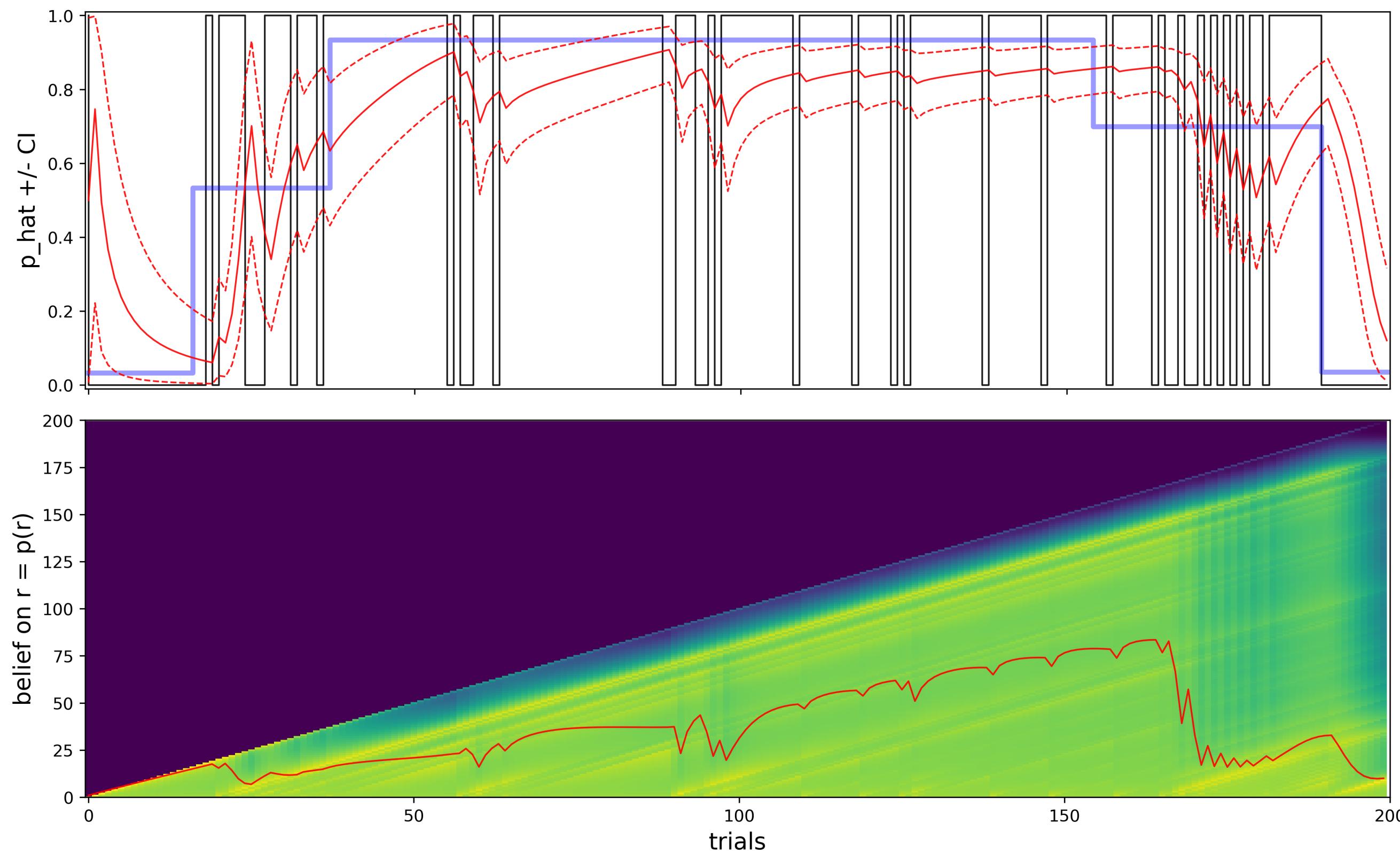
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Results using the BCP - Full model



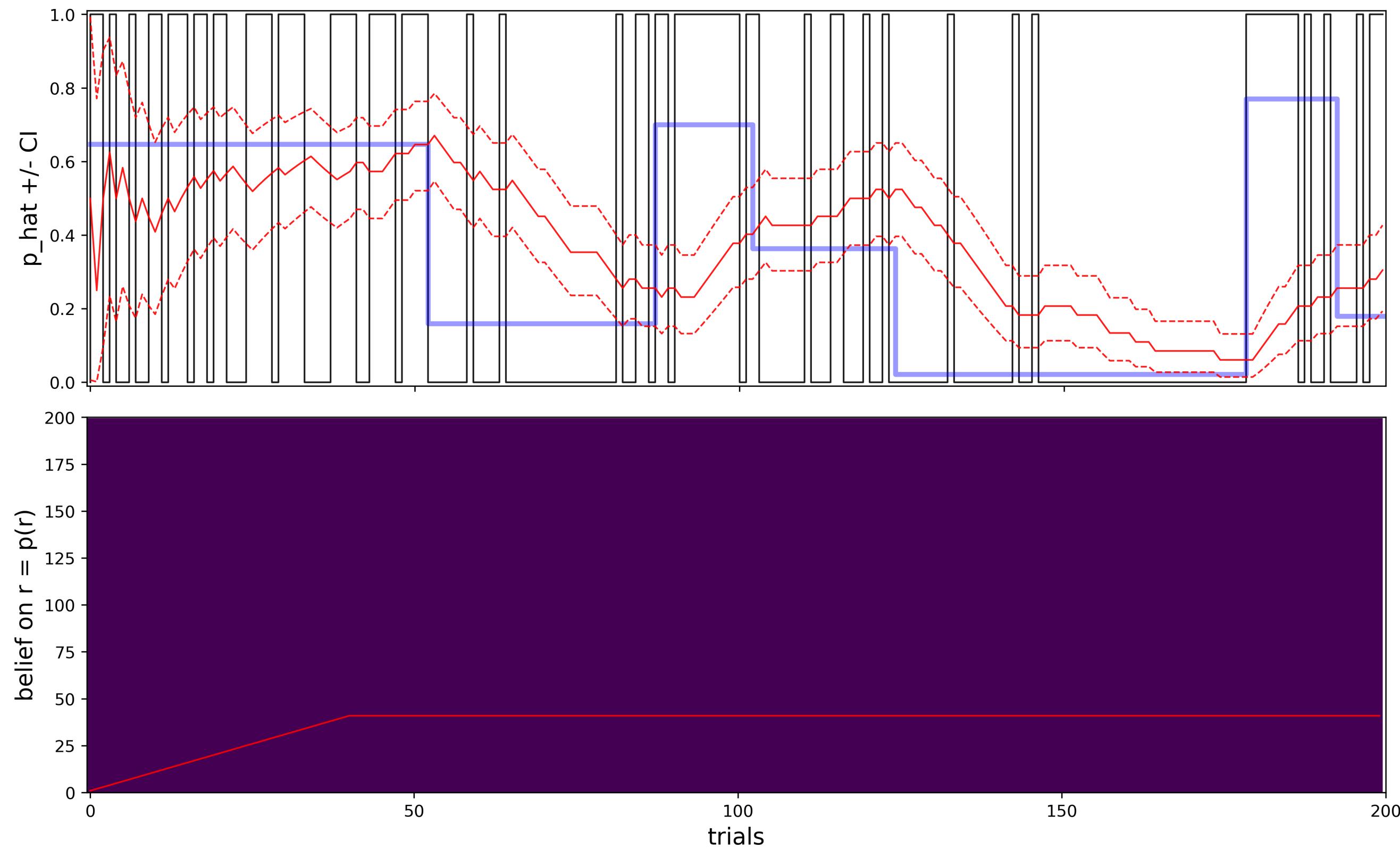
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Results using the BCP - Full model



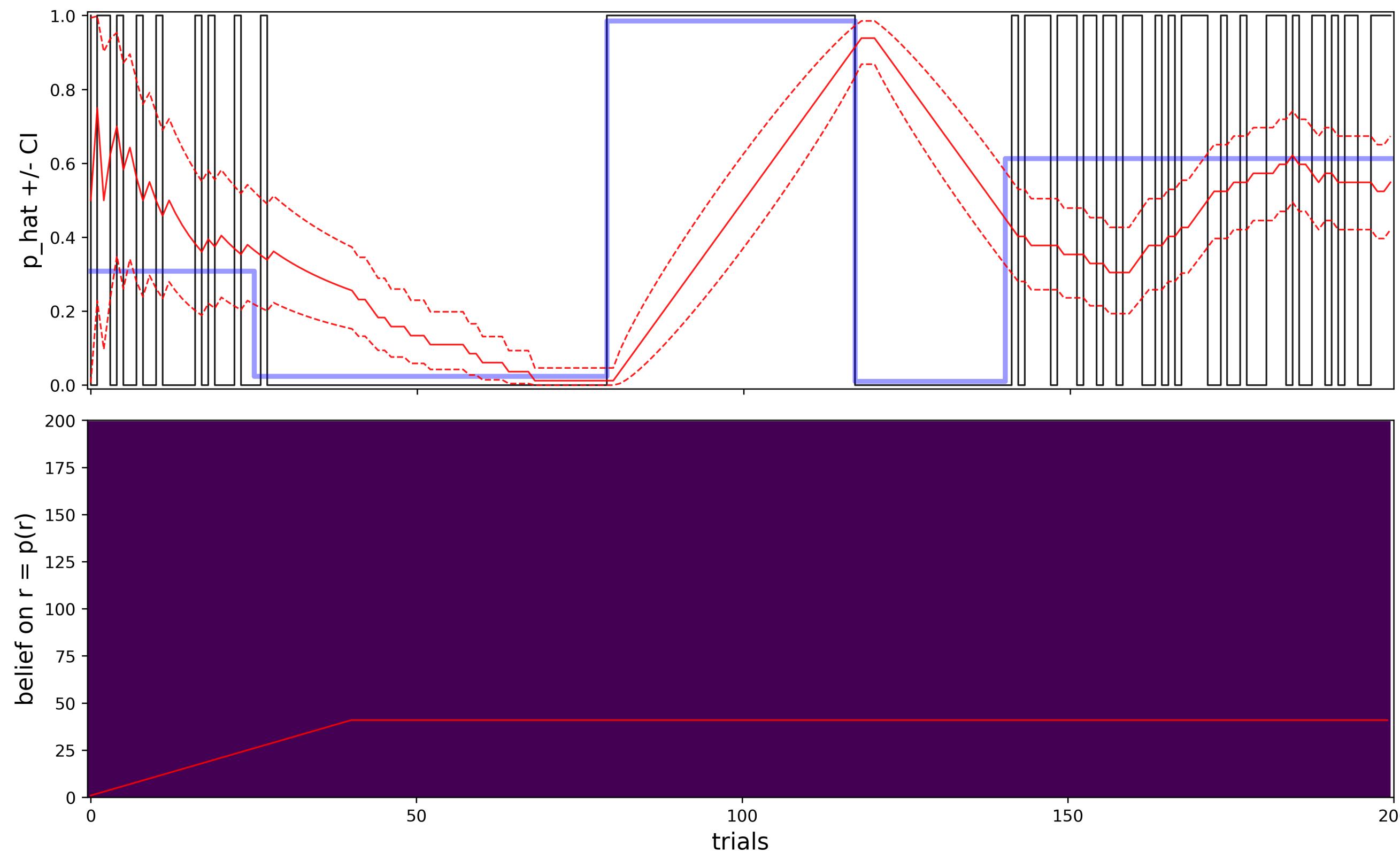
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Results using the BCP - Fixed window



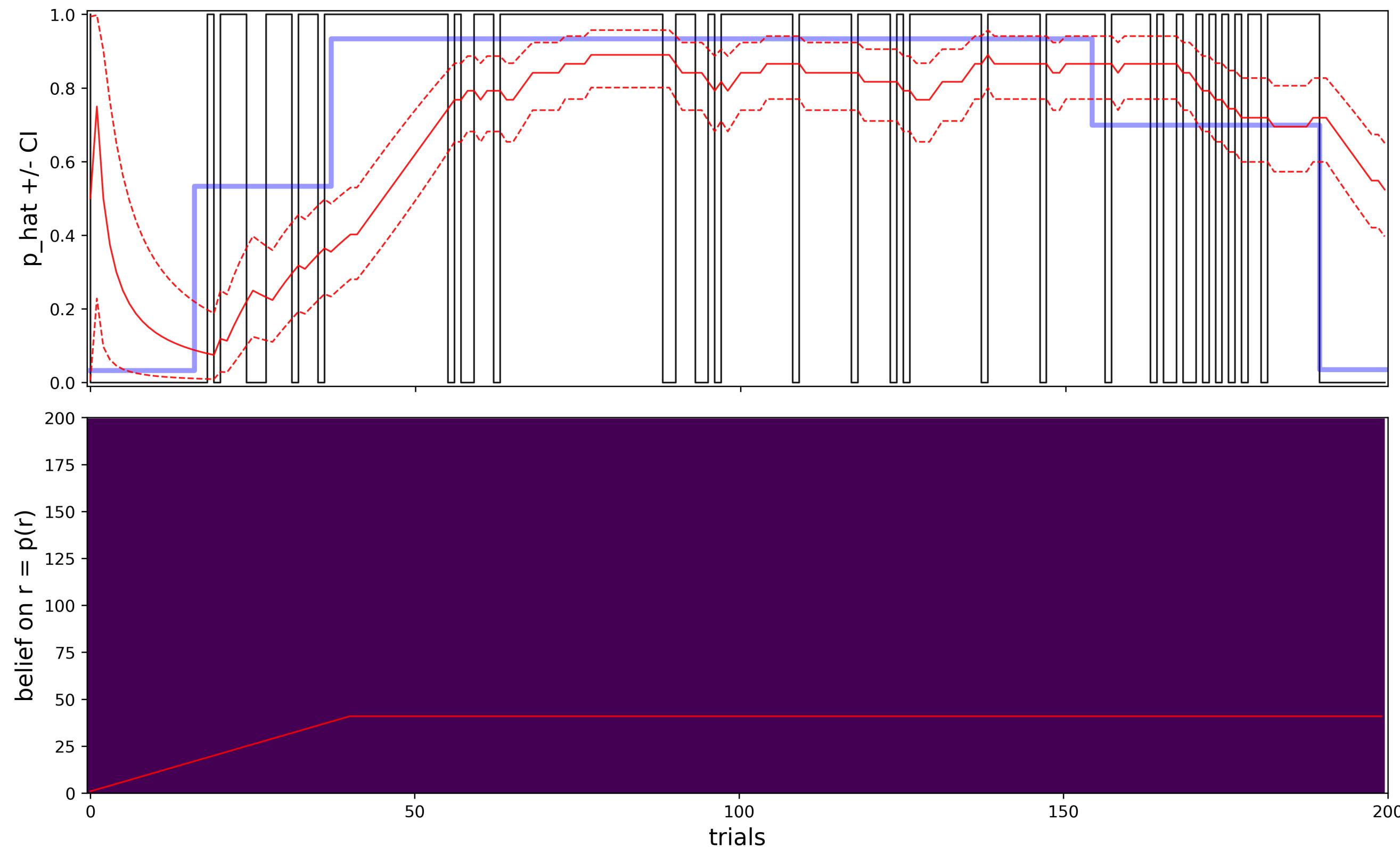
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Results using the BCP - Fixed window

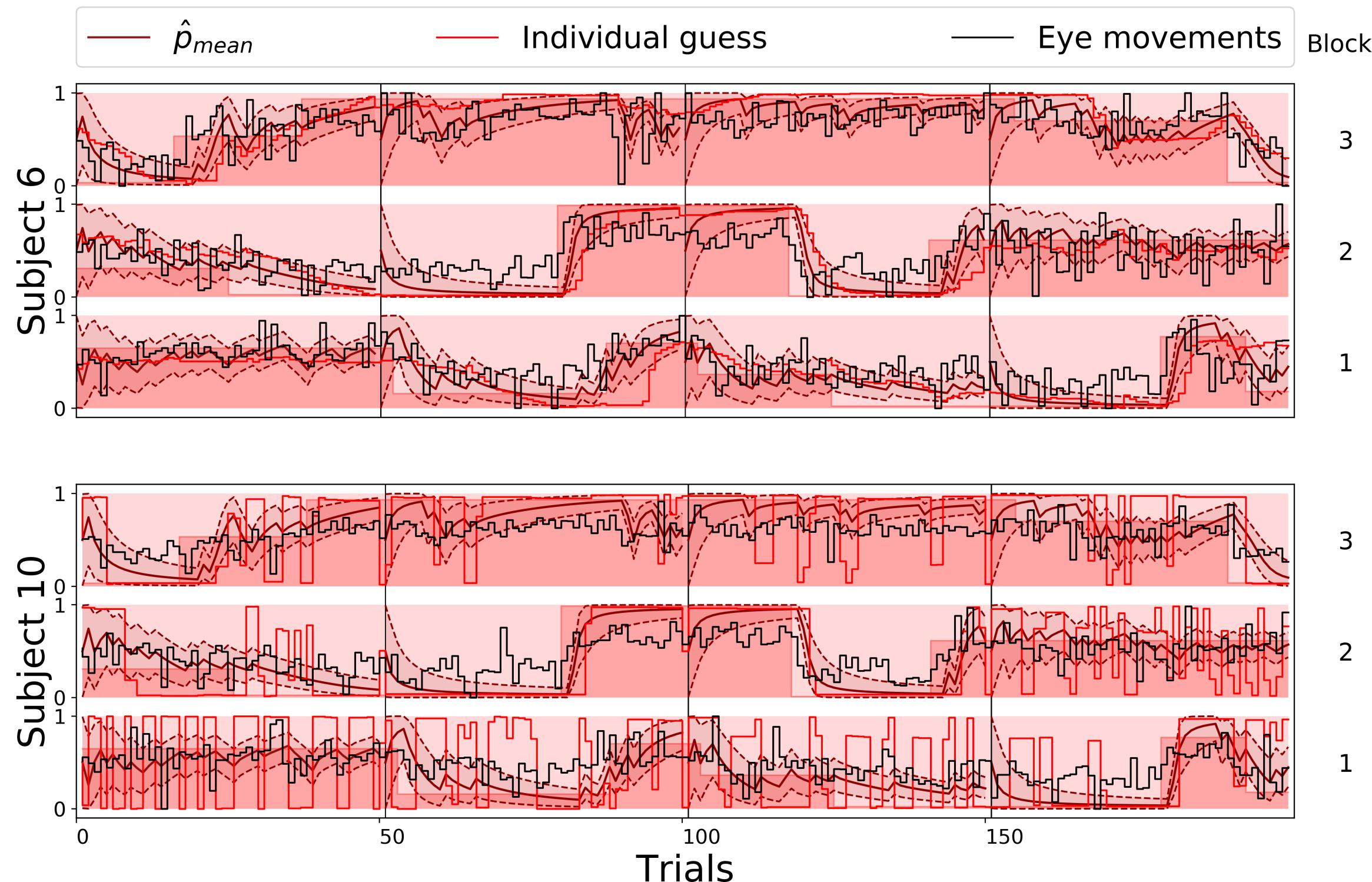


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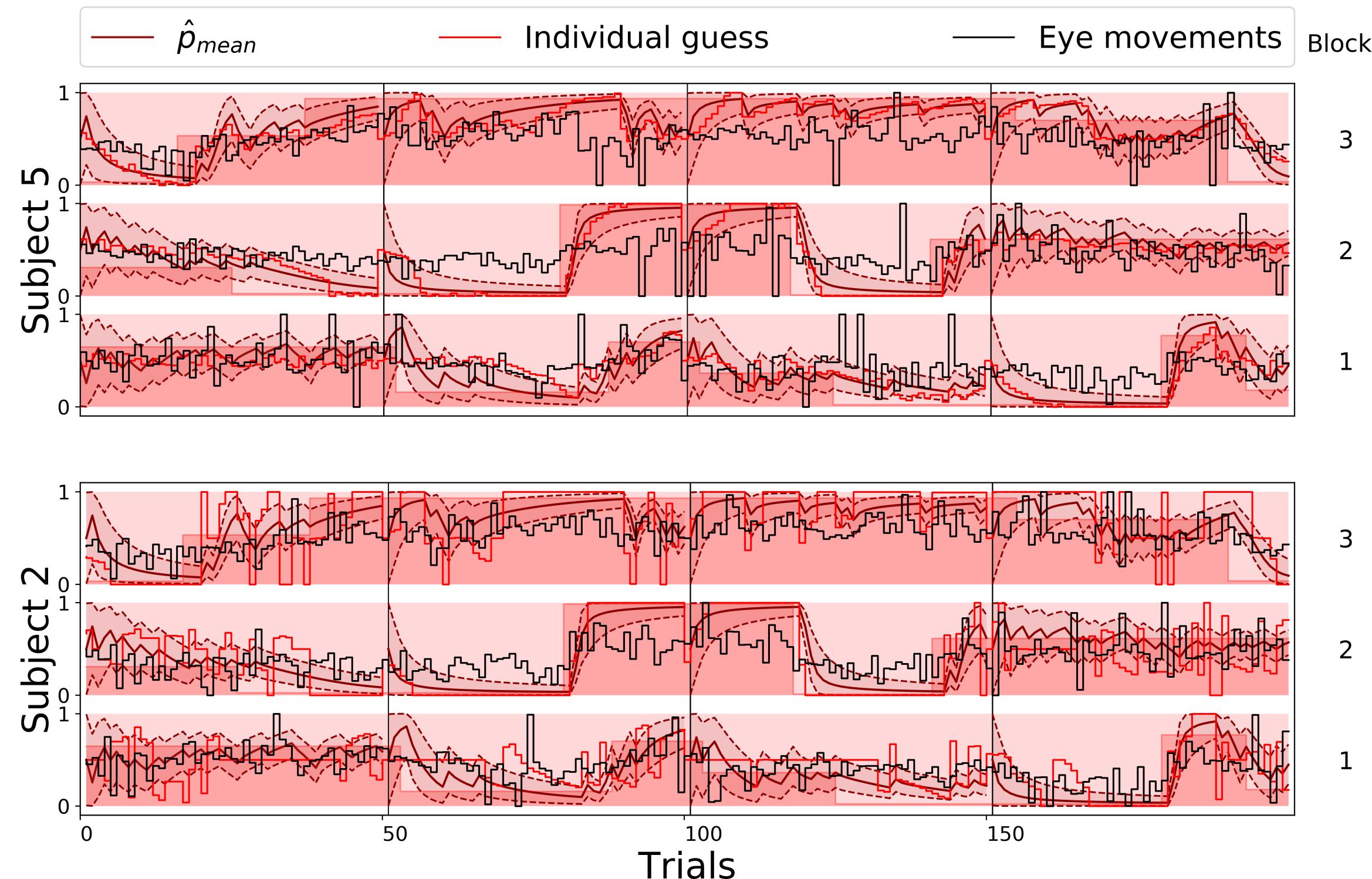
Results using the BCP - Fixed window



Results using the BCP - fit with BCP

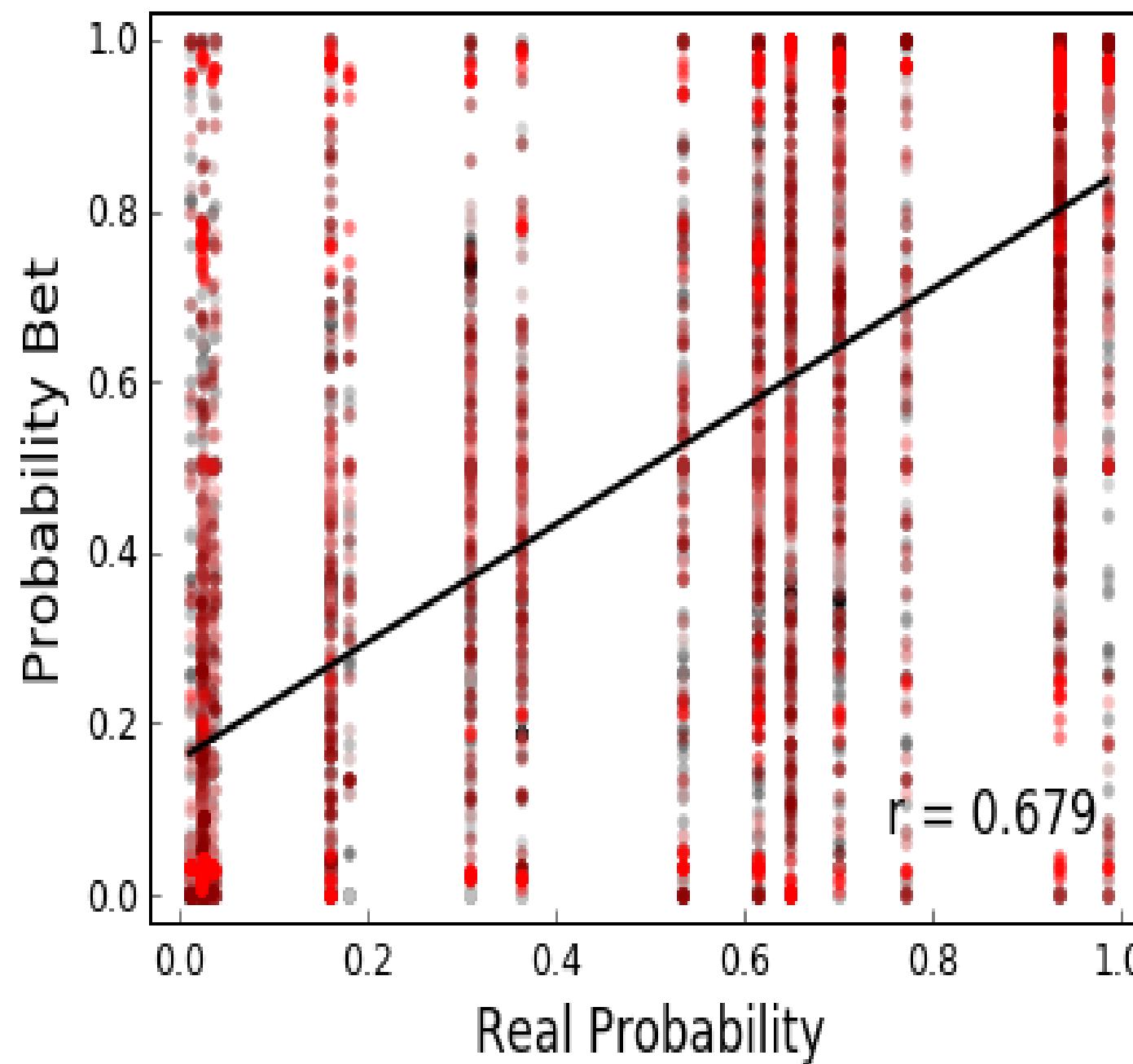


Results using the BCP - fit with BCP

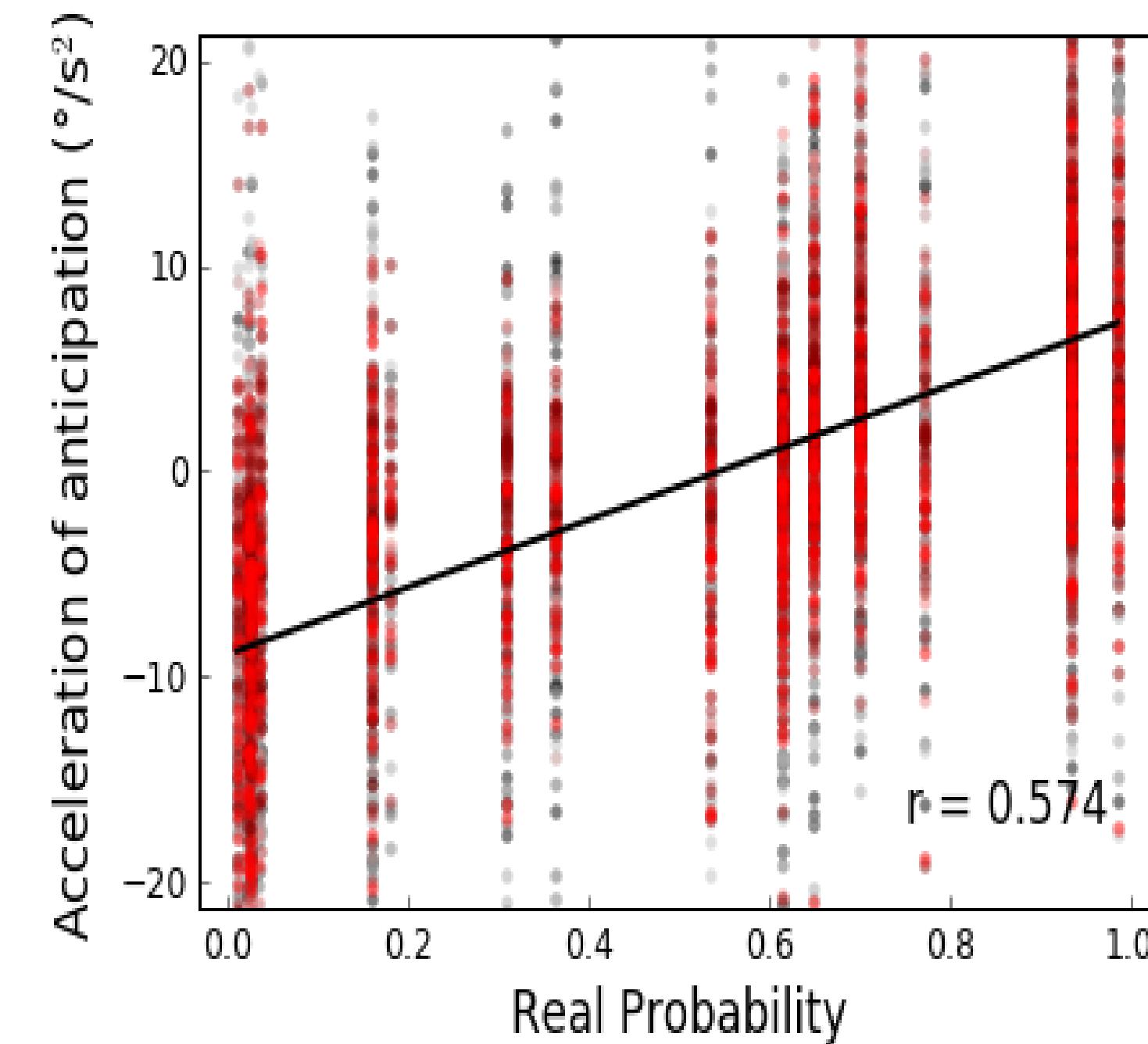


Results using the BCP

Probability Bet



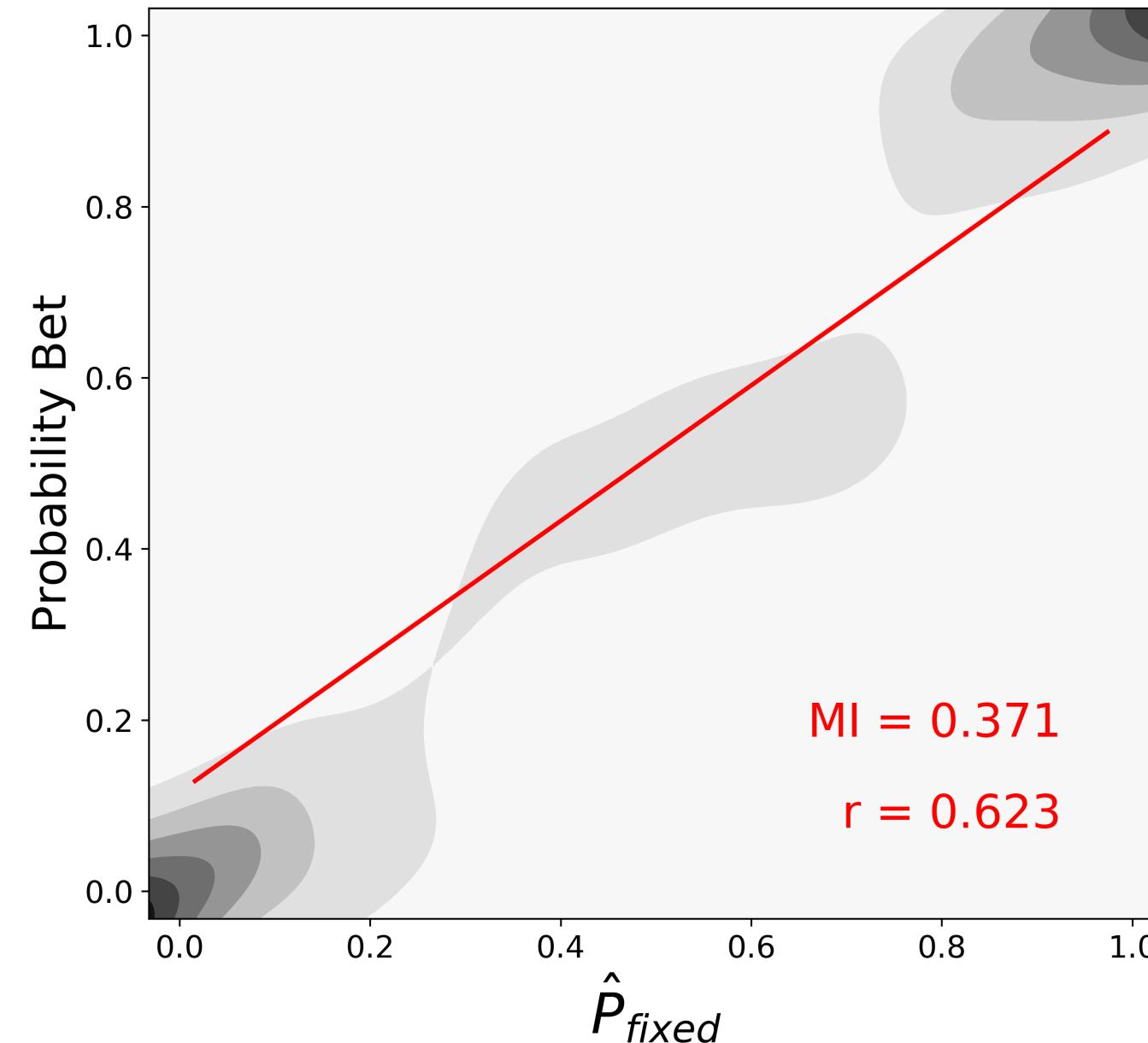
Acceleration



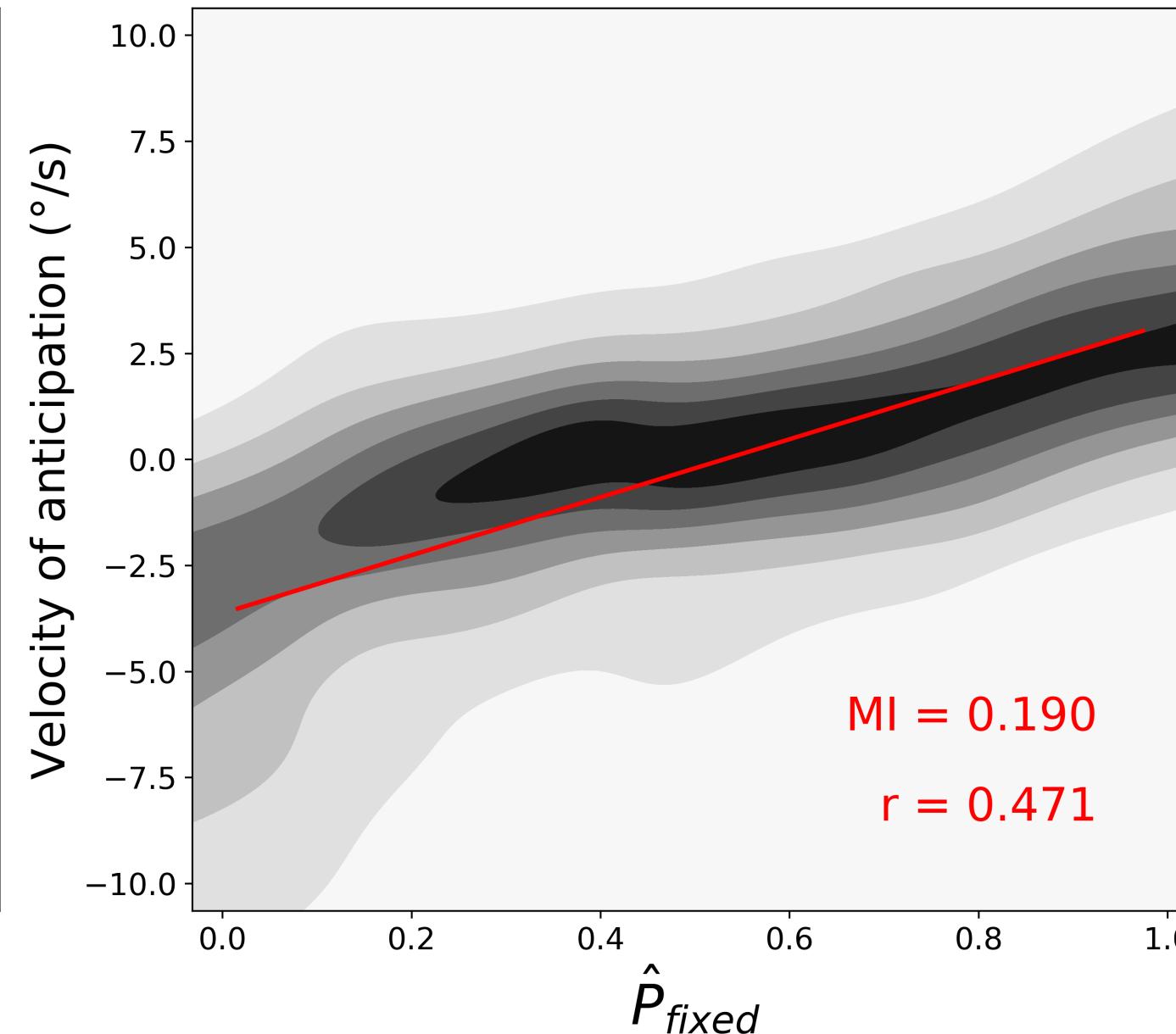
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Results using the BCP - Fixed window

Probability Bet

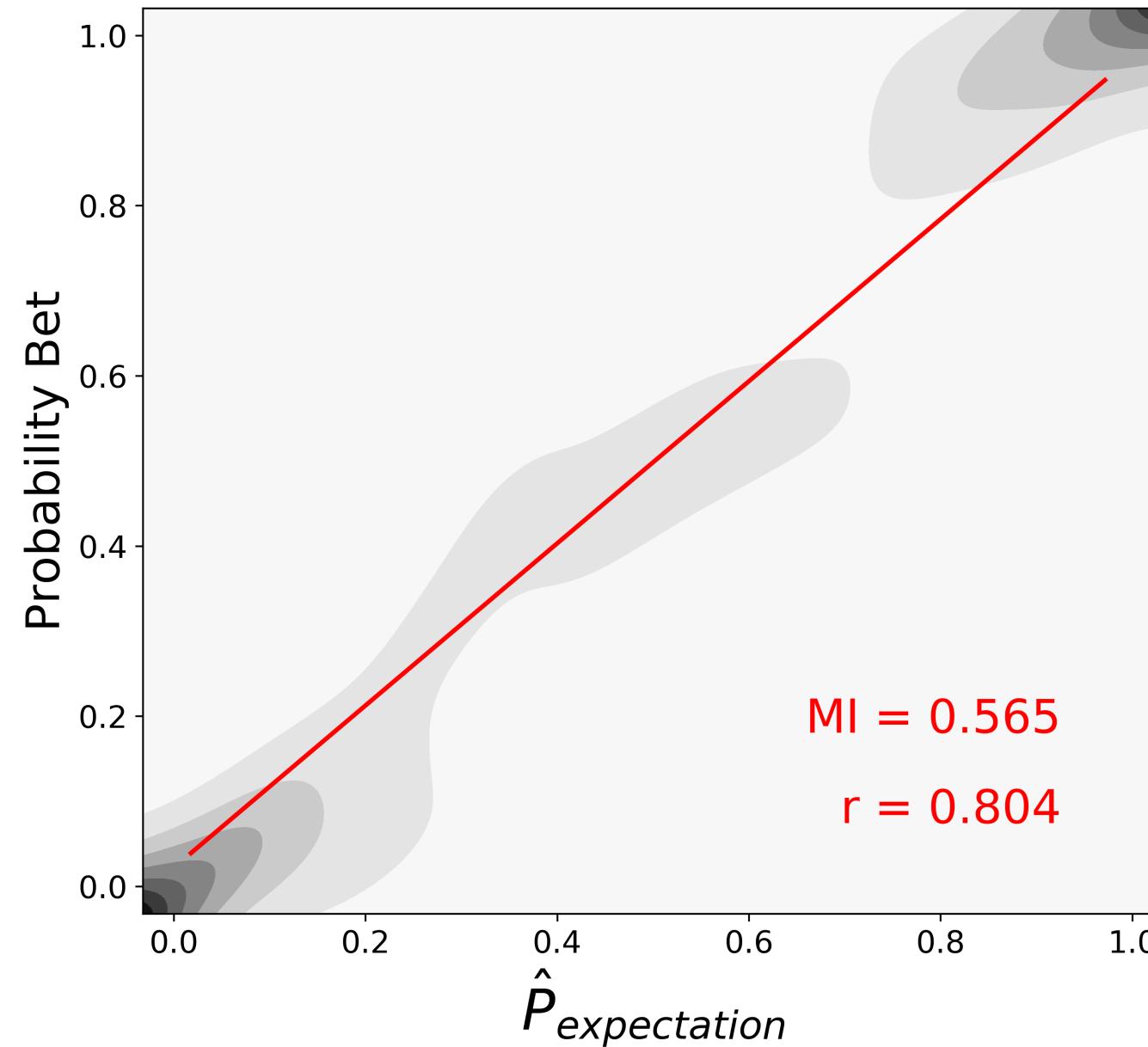


Velocity

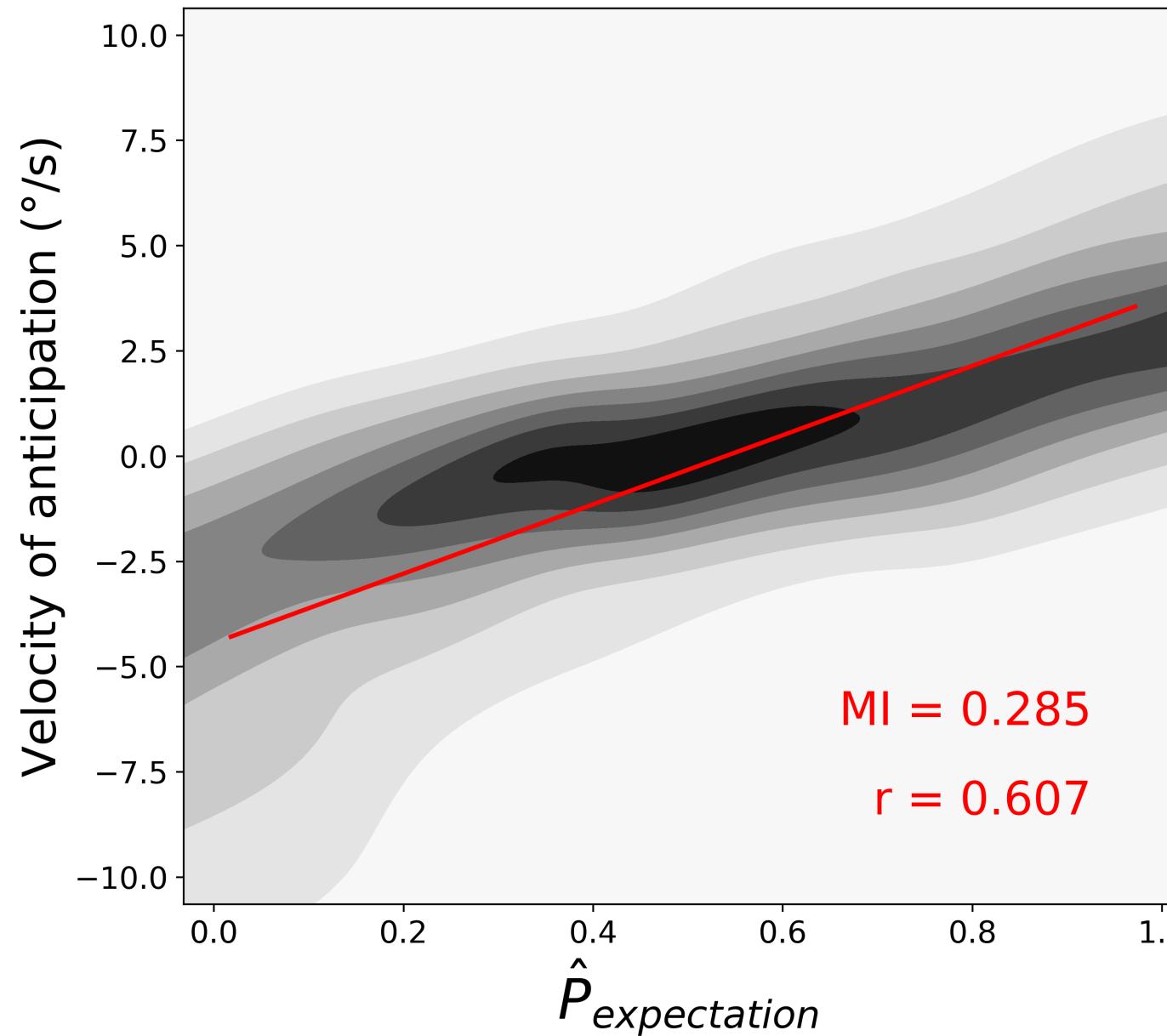


Results using the BCP - Full model

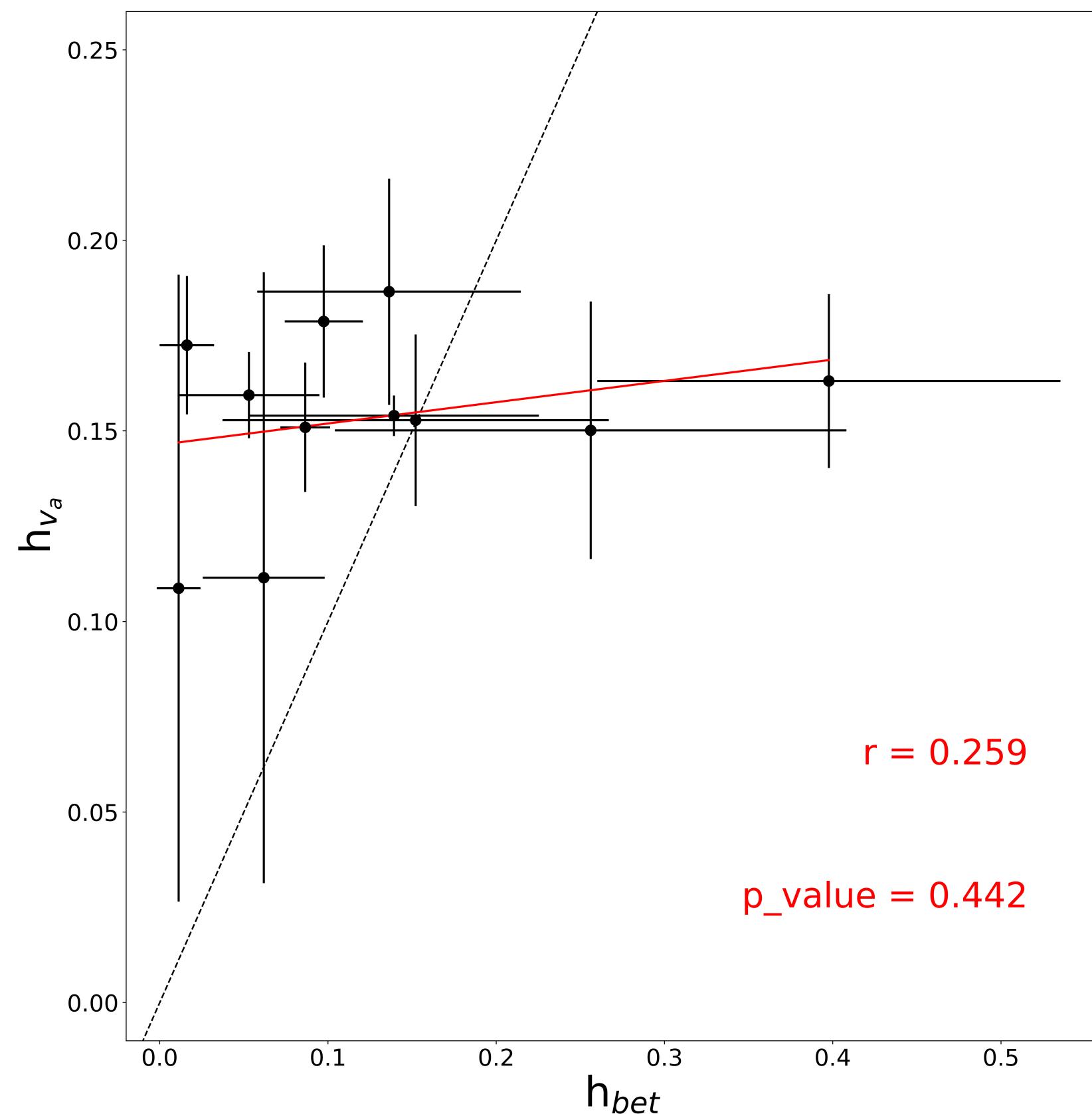
Probability Bet



Velocity



Results using the BCPinterindividual differences



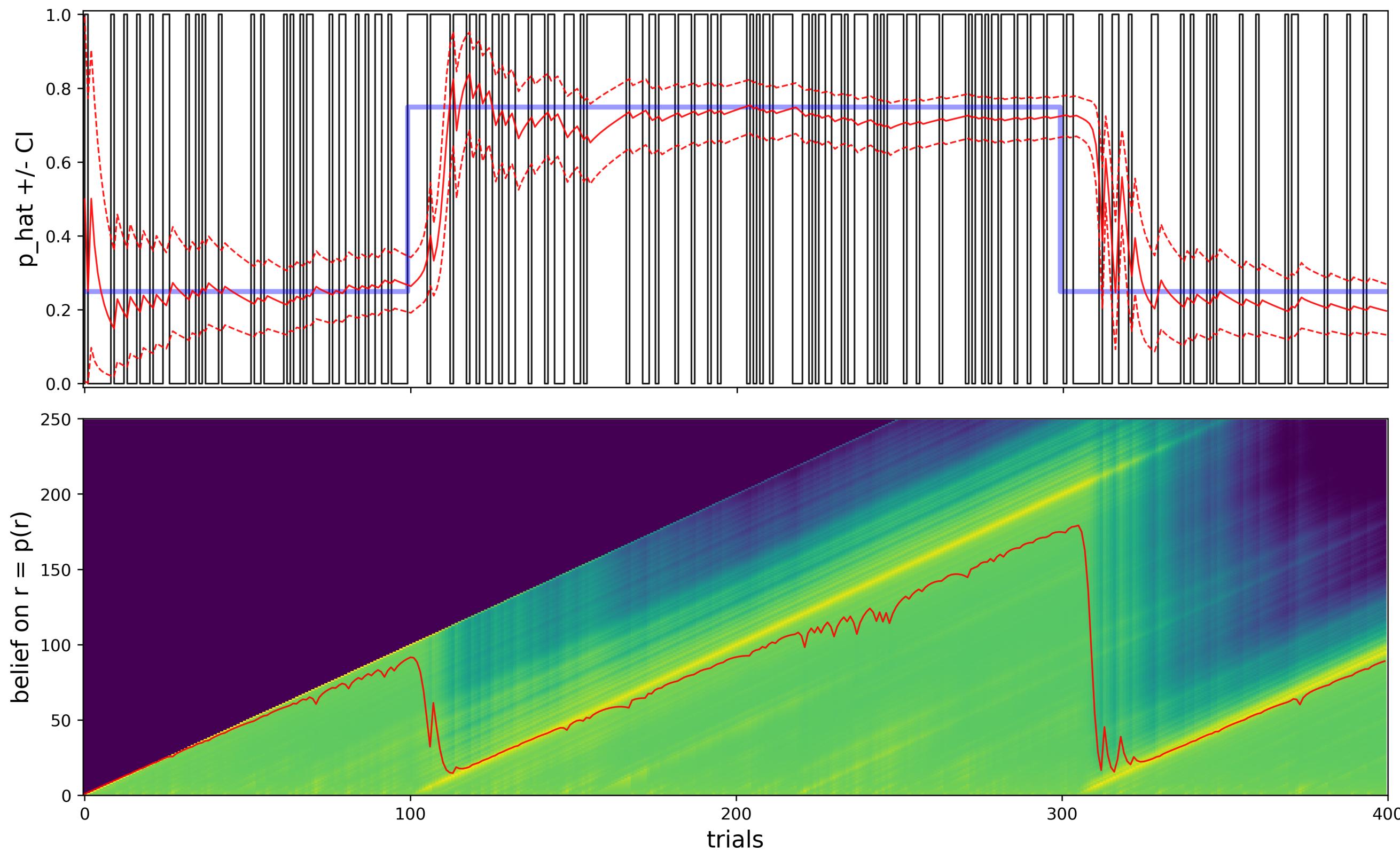
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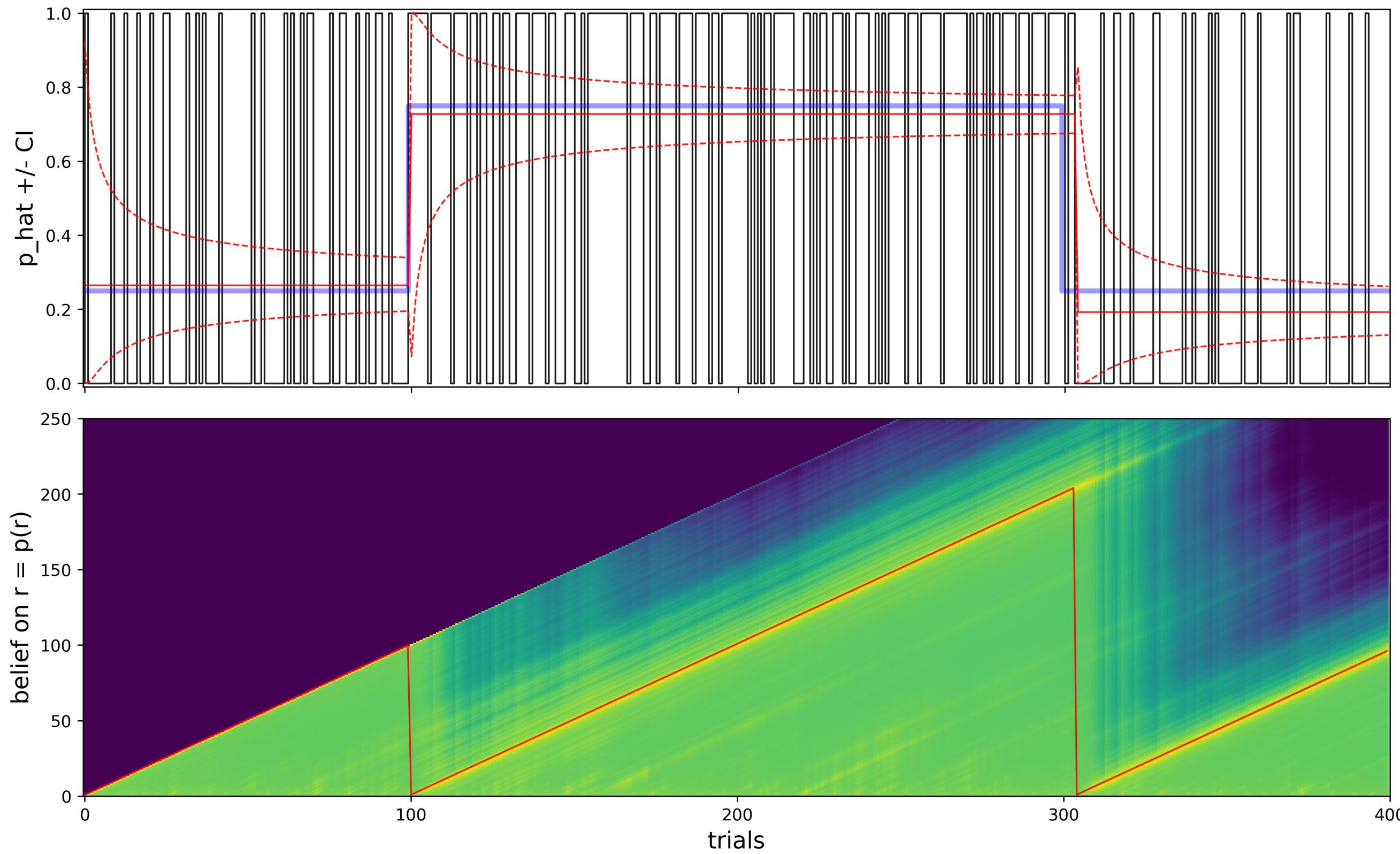
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Application to RL? - Full model



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Application to RL? - With hindsight



full code @ github.com/laurentperrinet/bayesianchangepoint

Should I stay or should I go? Adaption of human observers to the volatility of visual inputs

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CausaL Kick-off, 5/4/2019

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