Lecture 23 Planning Under Uncertainty and Decision Networks

Lecture Overview

- Recap
 - Intro to Decision theory
 - Utility and expected utility
 - Decision Networks for Single-stage decision problems

Inference in General

- Y: subset of variables that is queried (e.g. Temperature in previous example)
- E: subset of variables that are observed . E = e (W = yes in previous example)
- Z₁, ..., Z_k remaining variables in the JPD (Cloudy in previous example)

We need to compute this numerator for each value of Y, yi

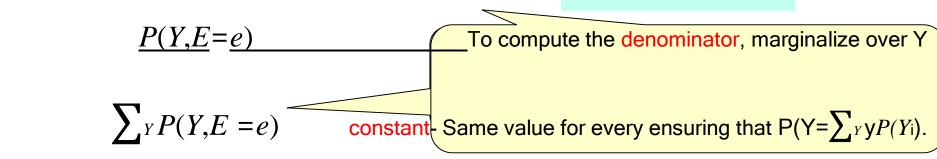
We need to marginalize over all the variables $Z_1,...Z_k$ not involved in the query P(Y)

$$= y_i, E = e) = \sum_{Z_1} \sum_{Z_k} P(Z_1, ..., Z_k, Y = y_i, E = e)$$

$$P(Y|E=e) = P(Y,$$

$$E=e) \mbox{Def of conditional probability}$$

$$P(E=e)$$

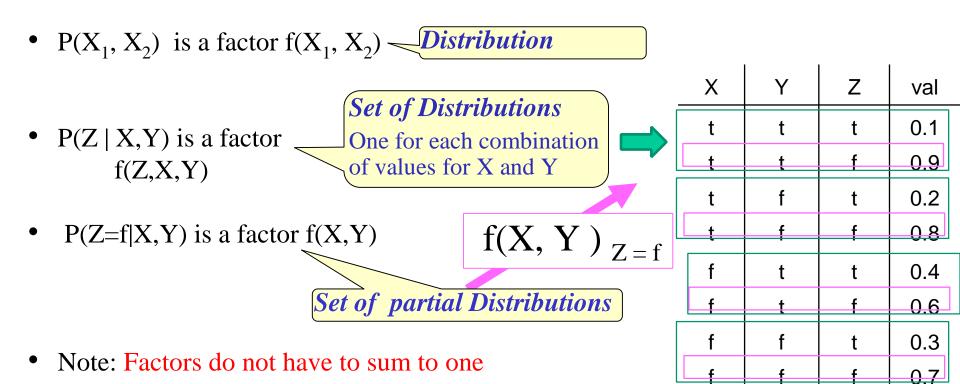


Normalization = $y_i | E$) =1

- All we need to compute is the numerator: joint probability of the query variable(s) and the evidence!
- Variable Elimination is an algorithm that efficiently performs this operation by casting it as operations between factors - introduced next

Factors

- A factor is a function from a tuple of random variables to the real numbers R
- We write a factor on variables X₁,..., X_jas f(X₁,..., X_j)



• A factor denotes one or more (possibly partial) distributions over the given tuple of variables, e.g.,

Recap: Factors and Operations on Them

If we assign variable A=a in factor $f_7(A,B)$, what is the correct form for the resulting factor? • f(B).

When we assign variable A we remove it from the factor's domain

If we marginalize variable A out from factor $f_7(A,B)$, what is the correct form for the resulting factor? • f(B).

When we marginalize out variable A we remove it from the factor's domain

If we multiply factors $f_4(X,Y)$ and $f_6(Z,Y)$, what is the correct form for the resulting factor?

- f(X,Y,Z)
- When multiplying factors, the resulting factor's domain is the union of the multiplicands' domains
- What is the correct form for $\sum_{B} f_5(A,B) \times f_6(B,C)$

- As usual, product before sum: $\sum_{B} (f_5(A,B) \times f_6(B,C))$
- Result of multiplication: f₇ (A,B,C). Then marginalize out B: f₈ (A,C)

The variable elimination algorithm,

n

The JPD of a Bayesian network is $P(X_1, ..., X_n) = \prod P(X_i | pa(X_i))$

Given:
$$P(Y, Eobserved_{Y..., E_j}, Z_{y...,Z_k})$$
Other variables not involved in the query_{i=1}

To compute $P(Y=y|E=e_j, ..., E=e) = \frac{P(Y=y_i, E_1=e_i, ..., E_j=e_j)}{\sum_{y} P(Y=y, E_1=e_i, ..., E_j=e_j)}$

The variable elimination algorithm,

n

The JPD of a Bayesian network is $P(X_1, ..., X_n) = \prod P(X_i | pa(X_i))$

Given: $P(Y, Eobserved_1, ..., E_j, Z_1, ..., Z_k)$ Other variables not involved in the query_{i=1}

To compute
$$P(Y=y_i|E_1=e_1, ..., E_j=e_j) = P(Y=y_i,E_1=e_1, ..., E_j=e_j) = \sum_{Y=y} P(Y=y,E_1=e_1, ..., E_j=e_j)$$

1. Construct a factor for each conditional probability. $P(X_i | pa(X_i)) = f_i(X_i, pa(X_i))$

$$P(Y, E_1 = e_1,..., E_j = e_j) = \sum_{i=1}^{N} ... \sum_{i=1}^{N} (f_i)_{E_1 = e_1,...,E_j = e_j Z_k}$$

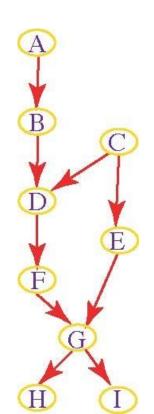
- 2. For each factor, assign the observed variables E to their observed values.
- 3. Given an elimination ordering, decompose sum of products
- 4. Sum out all variables Z_i not involved in the query (one a time)
 - Multiply factors containing Z_i
 - Then marginalize out Z_i from the product
- 5. Multiply the remaining factors (which only involve Y)
- 6. Normalize by dividing the resulting factor f(Y) by $\sum f(Y)$

y

Step 1: Construct a factor for each cond. probability

Compute $P(G \mid H=h_1)$.

$$P(G,H) = \sum_{A,B,C,D,E,F,I} P(A)P(B/A)P(C)P(D/B,C)P(E/C)P(F/D)P(G/F,E)P(H/G)P(I/G)$$



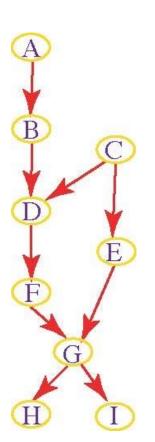
 $P(G,H) = \sum_{A,B,C,D,E,F,I} f_0(A) f_1(B,A) f_2(C) f_3(D,B,C) f_4(E,C) f_5(F,D) f_6(G,F,E) f_7(H,G) f_8(I,G)$

Step 2: assign to observed variables their observed values.

Compute $P(G \mid H=h_1)$.

Previous state:

 $P(G,H) = \sum_{A,B,C,D,E,F,I} f_0(A) f_1(B,A) f_2(C) f_3(D,B,C) f_4(E,C) f_5(F,D) f_6(G,F,E) f_7(H,G) f_8(I,G)$



Observe H:



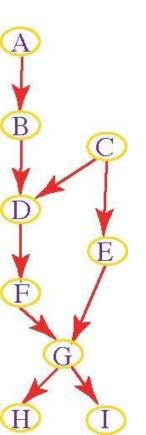
 $P(G,H=h_1) = \sum_{A,B,C,D,E,F,I} f_0(A) f_1(B,A) f_2(C) f_3(D,B,C) f_4(E,C) f_5(F,D) f_6(G,F,E) f_9(G) f_8(I,G)$

Step 3: Decompose sum of products

Compute $P(G \mid H=h_1)$.

Previous state:

$$P(G,H=h_1) = \sum_{A,B,C,D,E,F,I} f_0(A) f_1(B,A) f_2(C) f_3(D,B,C) f_4(E,C) f_5(F,D) f_6(G,F,E) f_9(G) f_8(I,G)$$



Elimination ordering A, C, E, I, B, D, F:

 $P(G,H=h_1) = f_9(G) \sum_{F} \sum_{D} f_5(F,D) \sum_{B} \sum_{I} f_8(I,G) \sum_{E} f_6(G,F,E) \sum_{C} f_2(C) f_3(D,B,C) f_4(E,C) \sum_{A} f_0(A) f_1(B,A)$

Compute $P(G \mid H=h_1)$.

Elimination order: A,C,E,I,B,D,F

Previous state:

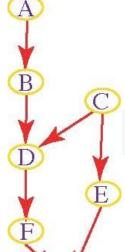
$$P(G,H=h_1) = f_9(G) \sum_{F} \sum_{D} f_5(F,D) \sum_{B} \sum_{I} f_8(I,G) \sum_{E} f_6(G,F,E) \sum_{C} f_2(C) f_3(D,B,C) f_4(E,C) \sum_{A} f_0(A) f_1(B,A) f_2(B,C) f_3(D,B,C) f_4(E,C) f_4(E,C) f_4(E,C) f_4(E,C) f_5(E,C) f_5($$

Eliminate A: perform product and sum out A in

$$P(G,H=h_1) = f_9(G) \sum_{F} \sum_{D} f_5(F,D) \sum_{B} f_{10}(B) \sum_{I} f_8(I,G) \sum_{E} f_6(G,F,E) \sum_{C} f_2(C) f_3(D,B,C) f_4(E,C)$$

Compute

 $f_{10}(B)$ does not depend on C, E, or I, so we can push it outside of those sums.



Step 4: sum out non query variables (one at a time)

$$P(G \mid H=h_1)$$
.

Elimination order: A,C,E,I,B,D,F

Previous state:

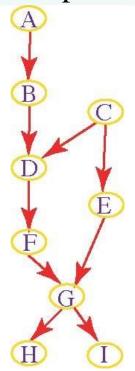
$$P(G,H=h_{I}) = f_{9}(G) \sum_{F} \sum_{D} f_{5}(F,D) \sum_{B} f_{10}(B) \sum_{I} f_{8}(I,G) \sum_{E} f_{6}(G,F,E) \sum_{C} f_{2}(C) f_{3}(D,B,C)$$

$$f_{4}(E,C)$$

Eliminate C: perform product and sum out C in

$$P(G,H=h_1) = f_9(G) \sum_{F} \sum_{D} f_5(F,D) \sum_{B} f_{10}(B) \sum_{I} f_8(I,G) \sum_{E} f_6(G,F,E) f_{11}(B,D,E)$$

Compute $P(G \mid H=h_1)$.



Elimination order: A,C,E,I,B,D,F

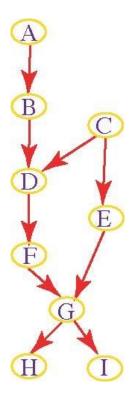
Previous state:

$$P(G,H=h_1) = P(G,H=h_1) = f_9(G) \sum_{F} \sum_{D} f_5(F,D) \sum_{B} f_{10}(B) \sum_{I} f_8(I,G) \sum_{E} f_6(G,F,E) f_{11}(B,D,E)$$

Eliminate E: perform product and sum out E in

Compute

 $P(G,H=h_1) = P(G,H=h_1) = f_9(G) \sum_{F} \sum_{D} f_5(F,D) \sum_{B} f_{10}(B) f_{12}(B,D,F,G) \sum_{I} f_8(I,G)$



Compute $P(G \mid H=h_1)$.

Elimination order: A,C,E,I,B,D,F

Previous state:

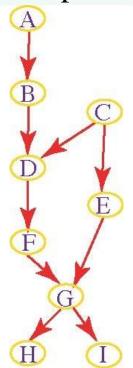
$$P(G,H=h_1) = P(G,H=h_1) = f_9(G) \sum_{F} \sum_{D} f_5(F,D) \sum_{B} f_{10}(B) f_{12}(B,D,F,G) \sum_{I} f_8(I,G)$$

Eliminate I: perform product and sum out <

I in

$$P(G,H=h_1) = P(G,H=h_1) = f_9(G) f_{13}(G) \sum_F \sum_D f_5(F,D) \sum_B f_{10}(B) f_{12}(B,D,F,G)$$

Compute $P(G \mid H=h_1)$.



Elimination order: A,C,E,I,B,D,F

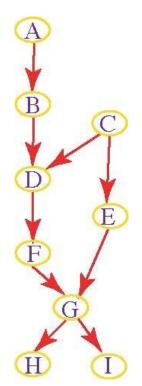
Previous state:

$$P(G,H=h_1) = P(G,H=h_1) = f_9(G) f_{13}(G) \sum_{F} \sum_{D} f_5(F,D) \sum_{B} f_{10}(B) f_{12}(B,D,F,G)$$

Eliminate B: perform product and sum out B in

Compute $P(G \mid H=h_1)$.

$$P(G,H=h_1) = P(G,H=h_1) = f_9(G) f_{13}(G) \sum_F \sum_D f_5(F,D) f_{14}(D,F,G)$$



Elimination order: A,C,E,I,B,D,F

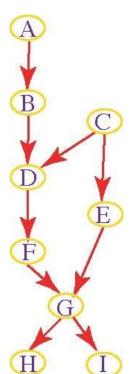
Previous state:

$$P(G,H=h_1) = P(G,H=h_1) = f_9(G) f_{13}(G) \sum_{F} \sum_{D} f_5(F,D) f_{14}(D,F,G)$$

Compute $P(G \mid H=h_1)$.

Eliminate D: perform product and sum out D in

$$P(G,H=h_1) = P(G,H=h_1) = f_9(G) f_{13}(G) \sum_{F} f_{15}(F,G)$$



Multiply remaining factors (all in G): $P(G,H=h_1) = f_{17}(G)$

Elimination order: A,C,E,I,B,D,F

Previous state:

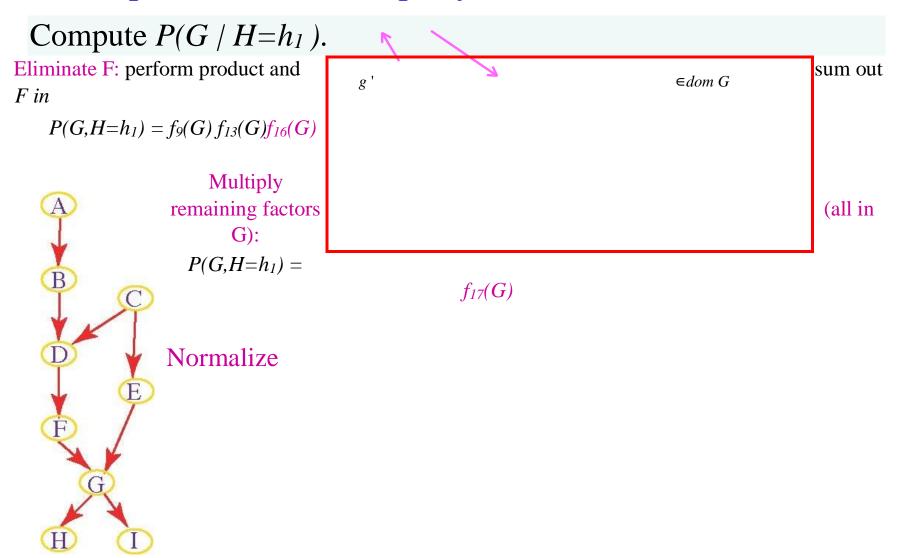
$$P(G,H=h_1) = P(G,H=h_1) = f_9(G) f_{13}(G) \sum_{F} f_{15}(F,G)$$

$$P(G = g \mid H = h_1) = \underline{P(G} = g, H = \underline{h_1})$$

$$P(H = h_1)$$

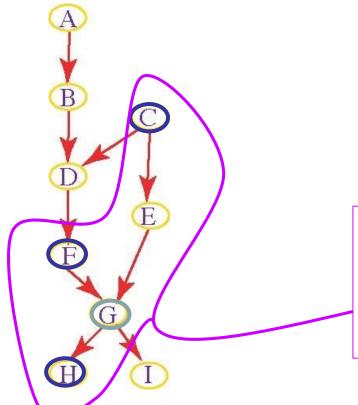
$$P(G = g, H = h_1) \qquad f_{17}(g)$$

$$= = \sum_{e \in dom(P)(G = g', H = h_1)f_{17}(g')} \sum_{(i)} (i)$$



Variable elimination: pruning

- Before running VE, we can prune all variables Z that are conditionally independent of the query Y given evidence E: Z \(\text{Y} \) \(\text{E} \)
 - They cannot change the belief over Y given E!



Thus, if the query is $P(G=g|C=c_1, F=f_1, H=h_1)$ we only need to consider this subnetwork

- We can also prune unobserved leaf nodes
 - Since they are unobserved and not predecessors of the query nodes, they cannot influence the posterior probability of the query nodes

Complexity of Variable Elimination (VE) (not required)

- The complexity of VE is exponential in the maximum number of variables in any factor during its execution
- This number is called the treewidth of a graph (along an ordering)

- Elimination ordering influences treewidth
- Finding the best ordering is NP complete
- I.e., the ordering that generates the minimum treewidth
- Heuristics work well in practice (e.g. least connected variables first)
 Even with best ordering, inference is sometimes infeasible
 - ✓ In those cases, we need approximate inference. See CS422 & CS540

Lecture Overview

- Recap
- Intro to Decision theory
 - Utility and expected utility

 Decision Networks for Single-stage decision problems

Where are we?

Representation

Environment

Reasoning

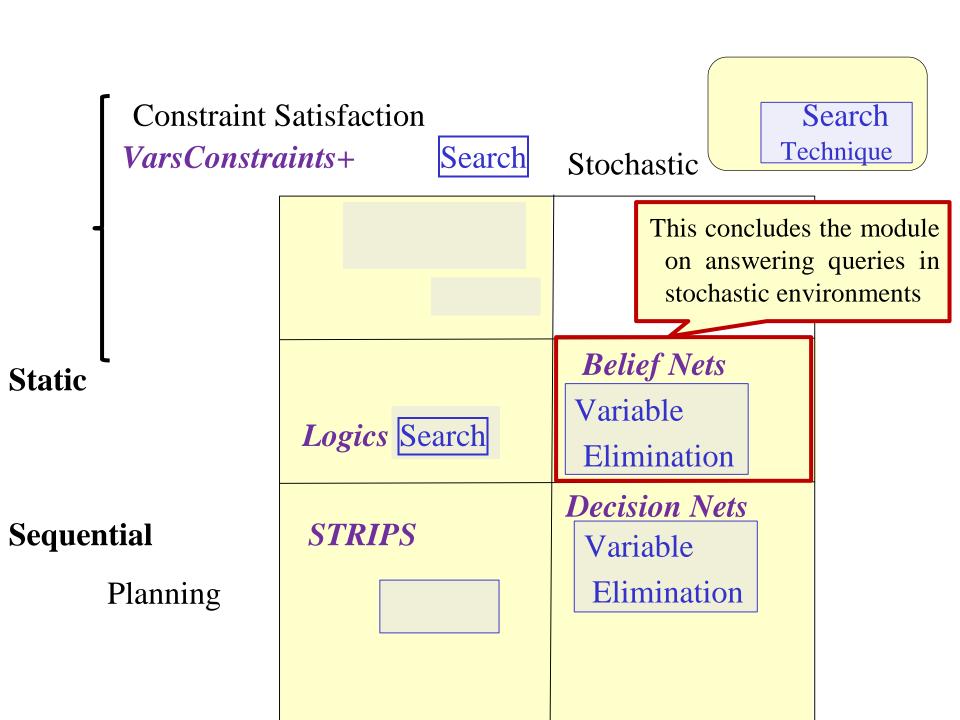
Deterministic

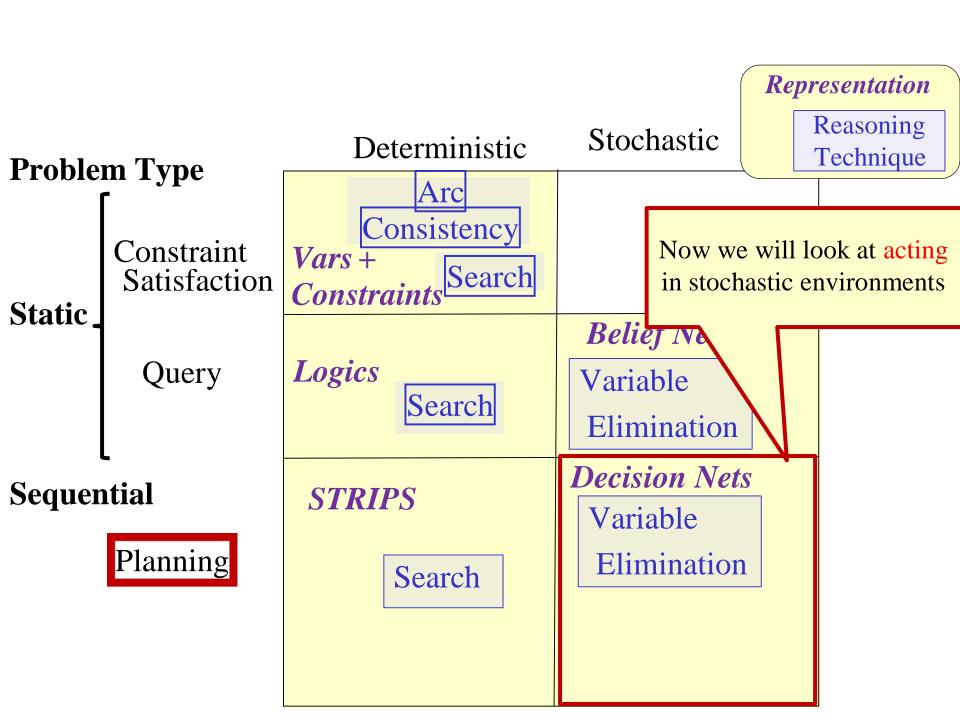
Arc

Consistency

Query

Problem Type





Environment

Decisions Under Uncertainty: Intro

- Earlier in the course, we focused on decision making in deterministic domains
- Planning
- Now we face stochastic domains
- so far we've considered how to represent and update beliefs
- what if an agent has to make decisions (act) under uncertainty?

 Making decisions under uncertainty is important
 We represent the world probabilistically so we can use our beliefs as the basis for making decisions

Decisions Under Uncertainty: Intro

- An agent's decision will depend on
- What actions are available
- What beliefs the agent has
- Which goals the agent has
- Differences between deterministic and stochastic setting
 Obvious difference in representation: need to represent our uncertain beliefs

- Actions will be pretty straightforward: represented as decision variables
- Goals will be interesting: we'll move from all-or-nothing goals to a richer notion:
 - ✓ rating how happy the agent is in different situations.
- Putting these together, we'll extend Bayesian Networks to make a new representation called Decision Networks

Delivery Robot Example

- Robot needs to reach a certain room
- Robot can go
- the short way faster but with more obstacles, thus more prone to accidents that can damage the robot and prevent it from reaching the room

- the long way slower but less prone to accident
- Which way to go? Is it more important for the robot to arrive fast, or to minimize the risk of damage?
- The Robot can choose to wear pads to protect itself in case of accident, or not to wear them. Pads make it heavier, increasing energy consumption
- Again, there is a tradeoff between reducing risk of damage, saving resources and arriving fast
- Possible outcomes
- No pad, no accident



- Pad, no accident
- Pad, Accident
- No pad,



accident





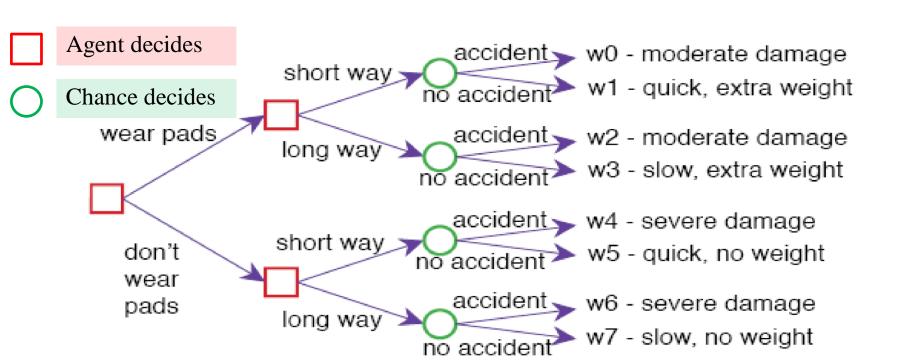
Next

- We'll see how to represent and reason about situations of this nature using Decision Trees, as well as
- Probability to measure the uncertainty in action outcome
- Utility to measure agent's preferences over the various outcomes
- Combined in a measure of expected utility that can be used to identify the action with the best expected outcome
- Best that an intelligent agent can do when it needs to act in a stochastic environment

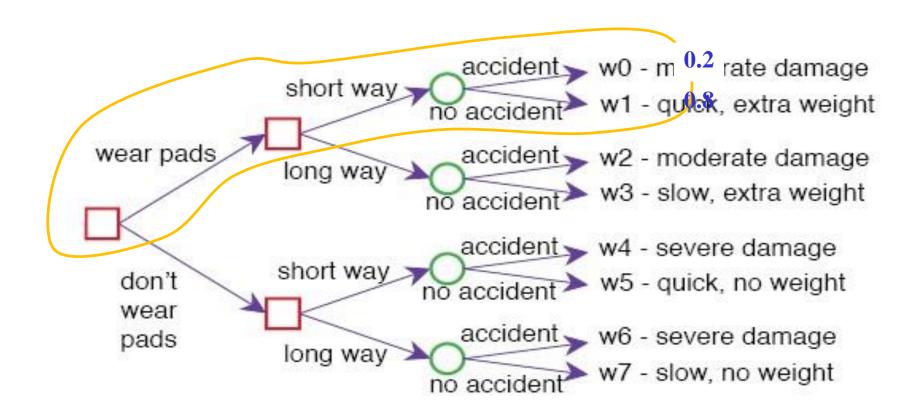
Decision Tree for the Delivery Robot Example

Decision variable 1: the robot can choose to wear pads

- Yes: protection against accidents, but extra weight
- No: fast, but no protection
- Decision variable 2: the robot can choose the way
- Short way: quick, but higher chance of accident
- Long way: safe, but slow
- Random variable: is there an accident?

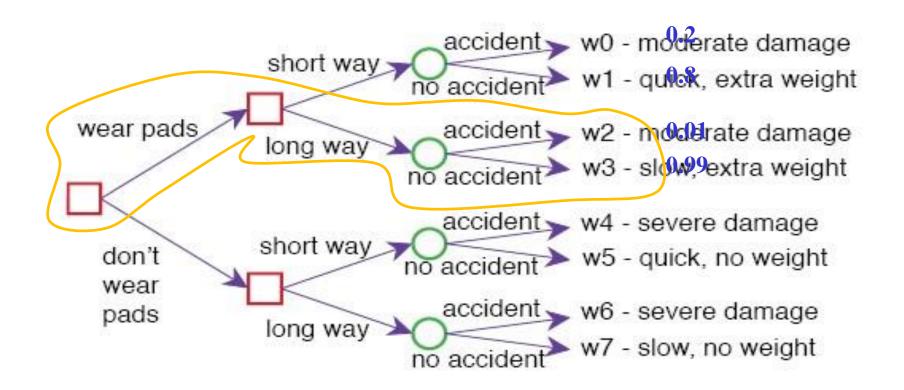


- A possible world specifies a value for each random variable and each decision variable
 - For each assignment of values to all decision variables:



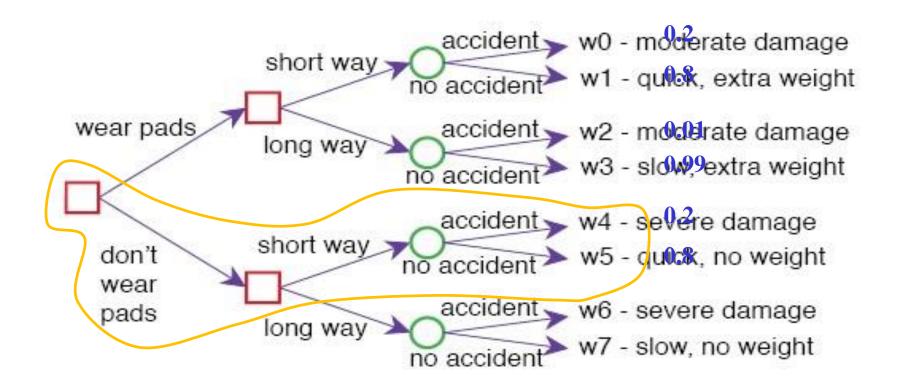
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 - the probabilities of the worlds satisfying that assignment sum to 1.

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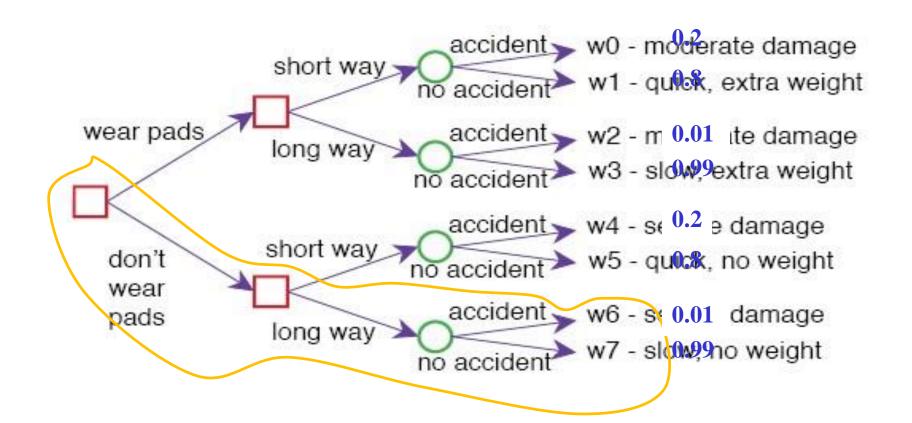
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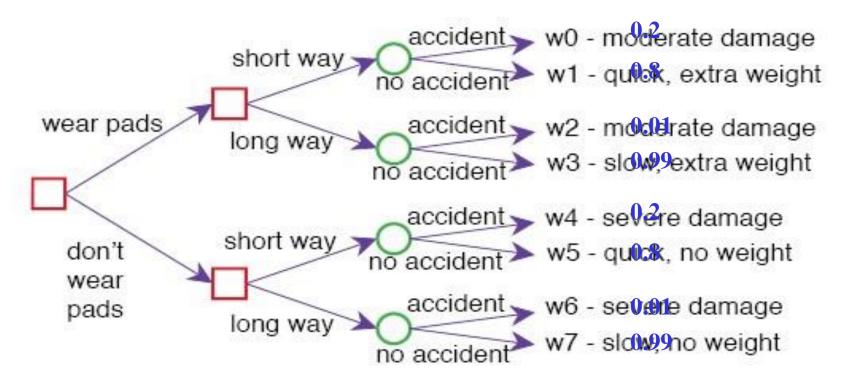
Utility

- Utility: a measure of desirability of possible worlds to an agent
- Let U be a real-valued function such that U(w) represents an agent's degree of preference for world w
- Expressed by a number in [0,100]

Utility for the Robot Example

- Which would be a reasonable utility function for our robot?
- Which are the best and worst scenarios? probability

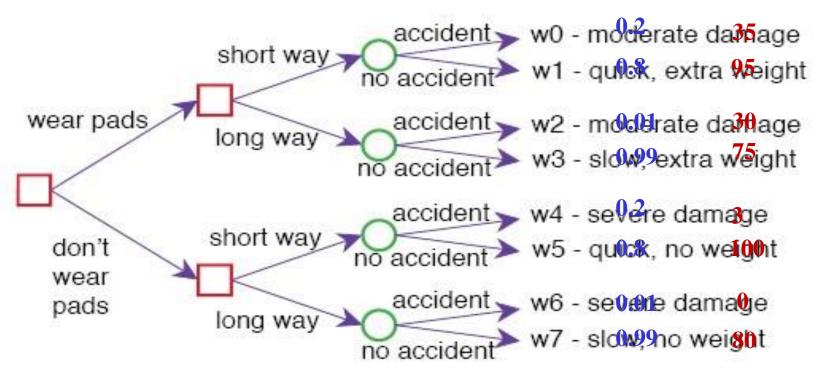
Utility



Utility for the Robot Example

 Which would be a reasonable utility function for our robot?

probability Utility



Utility: Simple Goals

A.

			_
Which w	ay Accident	Wear Pads	Utility
	•		, and the second
long	true	true	0
long	true	false	0 0
long	false	true	0
long	false	false	0
short	true	true	0
short	true	false	
short	false	true	100
short	false	false	90

 How can the simple (boolean) goal "reach the room" be specified? B.

Which way	Accident	Wear	Utility
Pads			



			1
true true false false true true false false	true false true false true false true	0 0 100 100 0 0 100	
Accident	Wear Pads	1	
true	e 0 long	true	
0 long	false	true	
ng	false	false 0	
ort 1	true	true 0 short	
false	0 short	false	
short	false	false 0	
	true false false true true false false Accident true 0 long	true false false true false false true true true false false true false false Accident Wear Pads true 0 long 0 long false ort true false 0 short	true true false false true false of true false of true false

C.

D. Not possible

Utility

- Utility: a measure of desirability of possible worlds to an agent • Let U be a real-valued function such that U(w) represents an agent's degree of preference for world w
- Expressed by a number in [0,100]
- Simple goals can still be specified
- Worlds that satisfy the goal have utility 100 Other worlds have utility 0

e.g., goal "reach the room" Optimal decisions: combining Utility and Probability

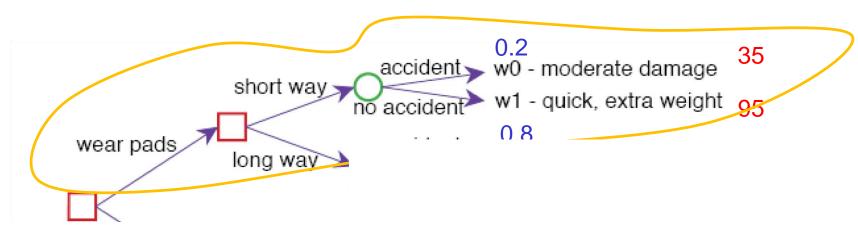
•	Each set of decisions defines a
	probability distribution over possible
	outcomes

• E	Each	outcome	has	а	utility	y
-----	------	---------	-----	---	---------	---

•	For each set of decisions	, we need to know	their expected utility
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Which way Pads	Accident	Wear	Utility
long long long long short short short	true true false false true true false false	true false true false true false true	0 0 100 100 0 0 100 100

- the value for the agent of achieving a certain probability distribution over outcomes (possible worlds)
- The expected utility of a set of decisions is obtained by
- weighting the utility of the relevant possible worlds by their probability.



We want to find the decision with maximum expected utility

Expected utility of a decision

The expected utility of a specific decision D= dis indicated as E(U| D= d)
and it is computed as follows

$$P(w_1)\times U(w_1) + P(w_2)\times U(w_2) + P(w_3)\times U(w_3) + ... + P(w_n)\times U(w_n)$$

Where

- w₁, w₂, w₃..., w_n are all the possible worlds in which dis true
- P(w₁), P(w₂), ...P(w_n) are their probabilities
- U(w₁), U(w₂), ...U(w_n) are the corresponding utilities for w₁, ..., w_n

That is,

 for each possible world win which the decision dis true, multiply the probability of that world and its utility P(wi) × U(wi) sum all these products together This notation indicates all the

possible worlds in which dis true

In a formula

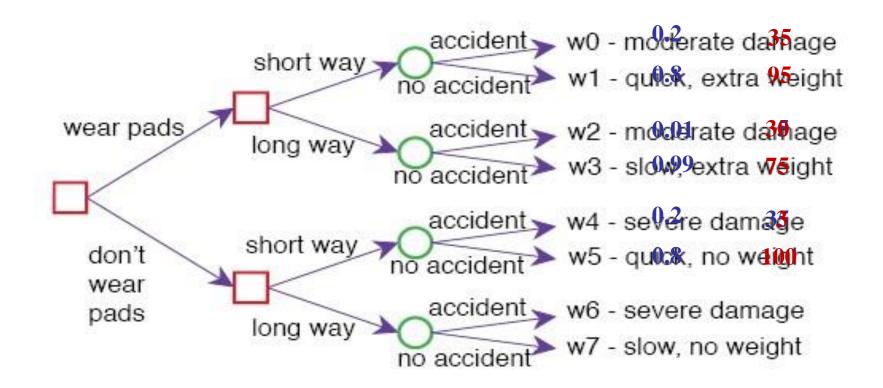
$$E(U|D=^d_i) = \sum_{w \mid (D=di)} P(w) \times U(w)$$

Example of Expected Utility

• The expected utility of decision D = dis

$$E(U \mid D = d) = \sum_{w \mid (D = d)} P(w) \ U(w) = P(w_1) \times U(w_1) + + P(w_n) \times U(w_n)$$

• What is the expected utility of Wearpads=yes, Way=short?

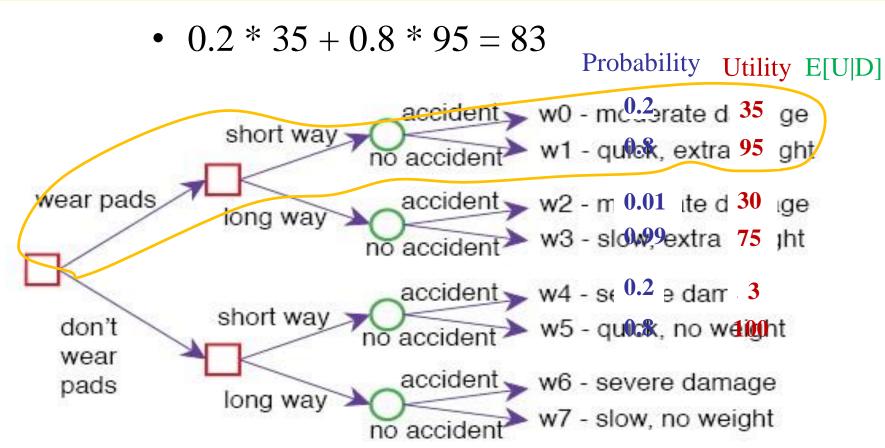


A. 7 B. 83 C. 76 D. 157.55 Probability Utility E[U|D]

Expected utility of a decision

• The expected utility of decision D = d is

$$E(U \mid D = d) = \sum_{w \mid E(D = d)} P(w) \ U(w) = P(w_I) \times U(w_I) + \dots + P(w_n) \times U(w_n)$$

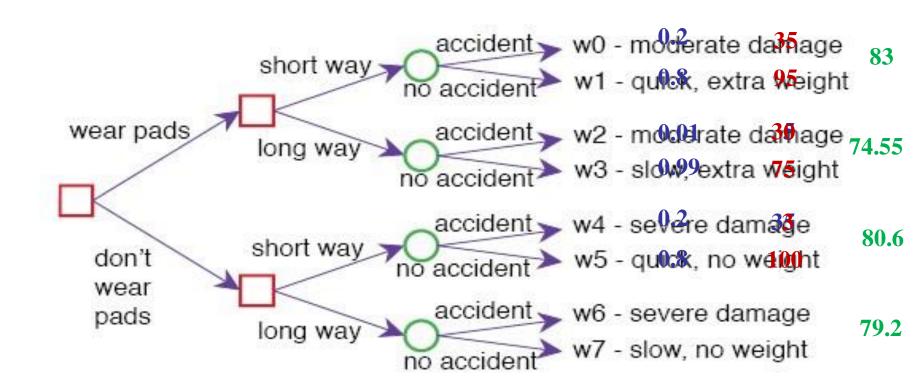


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Expected utility of a decision

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$$E(U \mid D = d) = \sum_{w \mid E(D = d)} P(w) \ U(w) = P(w_1) \times U(w_1) + + P(w_n) \times U(w_n)$$



Probability Utility E[U|D]

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- Intro to Decision theory
- Utility and expected utility
- Decision Networks for Single-stage decision problems

Single Action vs. Sequence of Actions

- Single Action (aka One-Off Decisions)
 - One or more primitive decisions that can be treated as a single macro decision to be made before acting
 - E.g., "WearPads" and "WhichWay" can be combined into macro decision (WearPads, WhichWay) with domain {yes, no} x {long, short}
- Sequence of Actions (Sequential Decisions)
 - Repeat:
 - √ make observations
 - ✓ decide on an action
 - √ carry out the action

- Agent has to take actions not knowing for sure what the future brings
 - √This is fundamentally different from everything we've seen so far
 - ✓ Planning was sequential, but agent could still think first and then act

Optimal single-stage decision

Given a single (macro) decision variable D

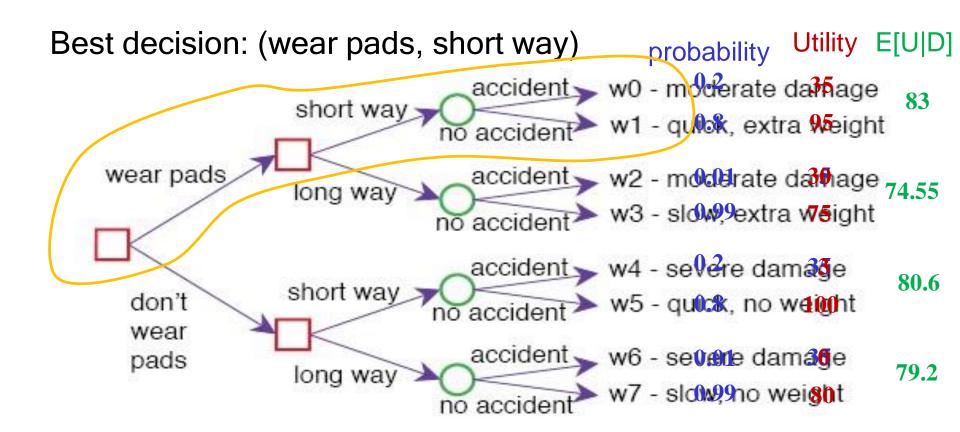
• the agent can choose D=d_i for any value d_i ∈ dom(D)

Definition (optimal single-stage decision)

An optimal single-stage decision is the decision D=d_{max} whose expected value is maximal:

$$d_{max} \in \underset{d_i \in dom(D)}{\operatorname{argmax}} E[U|D=d_i]$$

Optimal decision in robot delivery example



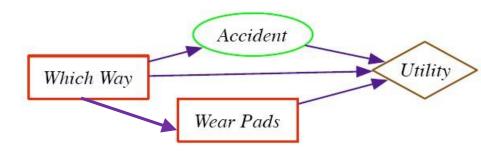
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Conditional

Single-Stage decision networks



Extend belief networks

Random variables: same as in Bayesian networks

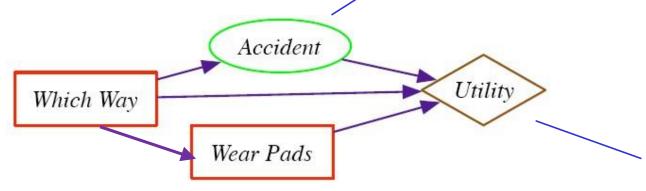
- drawn as an ellipse
- Arcs into the node represent probabilistic dependence
- random variable is conditionally independent of its non-descendants gi its parents

Decision nodes, that the agent chooses the value for

Parents: only other decision nodes allowed
 ✓ represent information available when the decision is made

- Domain is the set of possible actions
- Drawn as a rectangle Exactly one utility node
- Parents: all random & decision variables on which the utility depends
- Specifies a utility for each instantiation of its parents
- Drawn as a diamond

Explicitly shows dependencies. E.g., which variables affect the probability of an accident and the agent's utility?



Example Decision Network

Which Way W	Accident A	P(A W)
long	true false	0.01
long short	true false	0.99
short		0.2

Which way Pads	Accident	Wear	Utility
long long long long short short short	true true false false true true false false	true false true false true false true	30 0 75 80 35 3 95 100
		0	0.8

Which Way

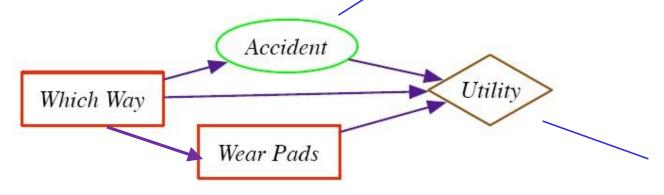
t f Decision nodes simply list the available decisions.

Example Decision Network

Which Way W Accident A P(A|W)



Explicitly shows dependencies. E.g., which variables affect the probability of an accident and the agent's utility?



Which way Pads	Accident	Wear	Utility
long long long short short short short	true true false false true true false false	true false true false true false true false	30 0 75 80 35 3 95 100

long lona	true false true false	0.01 0.99
long short		0.2
short		8.0

Decision nodes simply list the available decisions.

Applet for Bayesian and Decision Networks

Which Way
t

The Belief and Decision Networks we have seen previously

allows you to load predefined Decision networks for various domains and run queries on them.

Select one of the available examples via "File -> Load Sample Problem For Decision Networks

- Choose any of the examples below the blue line in the list that appears
- Right click on a node to perform any of these operations
- View the CPT/Decision table/Utility table for a chance/decision/utility node
- Make an observation for a chance variable (i.e., set it to one of its values)

- Query the current probability distribution for a chance node given the observations made
- A dialogue box will appear the first time you do this. Select "Always brief" at the bottom, and then click "Brief".
- To compute the optimal decision (policy) click on the "Optimize Decision" button in the toolbar and select Brief in the dialogue box that will appear
- To see the actual policy, view the decision table for each decision node in the network

See available help pages and video tutorials for more details on how to use the Bayes applet (http://www.aispace.org/bayes/) Slide 51

Learning Goals for Decision Under Uncertainty so Far

- Compare and contrast stochastic single-stage (one-off) decisions vs. multistage (sequential) decisions
- Define a Utility Function on possible worlds
- Define and compute optimal one-off decisions
- Represent one-off decisions as single stage decision networks
- Compute optimal decisions by Variable Elimination