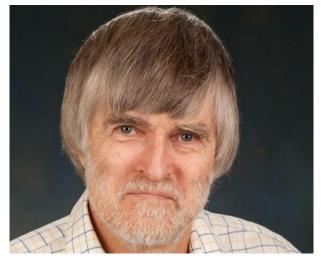


# Introduction to Drift Diffusion Model

Yang Ziyang **2025.05.28** 





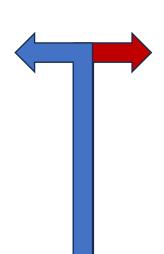
Roger Ratcliff

Hierarchical bayesian parameter estimation of the Drift Diffusion Model





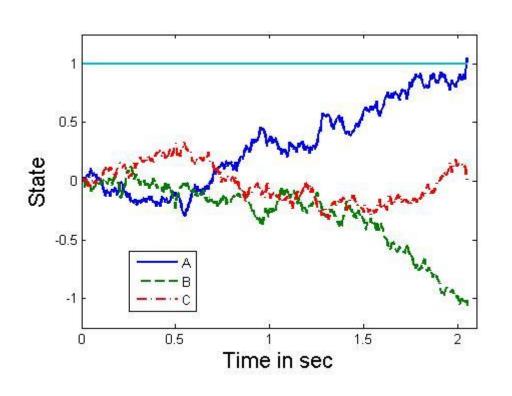
- 清淡
- 能喝汤
- 价格便宜





- 有辣椒
- 能吃手工面
- 价格略贵
- 已经吃了一个星期兰园了, 我想换换口味
  - 刚发了生活费, 我想去奢侈一把
  - 我想吃兰园, 但今天大家都想吃梅园

## **Decision field theory (DFT)**



Comparison = Accumulation

Satisfied = Threshold

## drift & diffusion processing

Drift 漂移

Diffusion 扩散

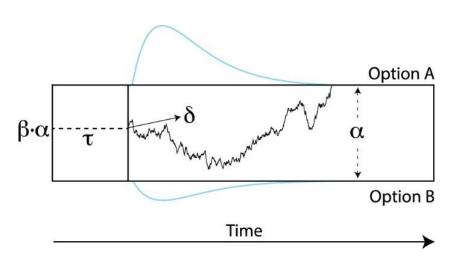
漂移指具有方向偏向性的运动过程 扩散指没有方向的随机扩散运动过程





Preference 偏好

Uncertainty 不确定性

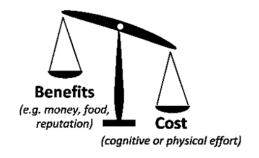


(Johnson et al., 2017)

#### 我喜欢兰园(偏好→漂移)

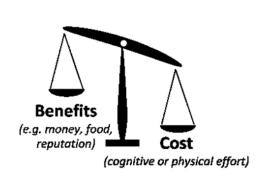
#### 扩散:

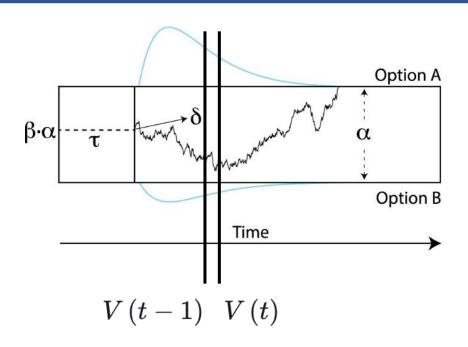
- 已经吃了一个星期兰园了,我想换换口味
- 刚发了生活费,我想去奢侈一把
- 我想吃兰园,但今天大家都想吃梅园



通过数学(建模)形式来表现人们在决策时心理动态变化的过程,即如何在两个选项中"纠结"的做出选择

value-based decision





$$V\left( t
ight) =V\left( t-1
ight) +\mu +arepsilon t$$

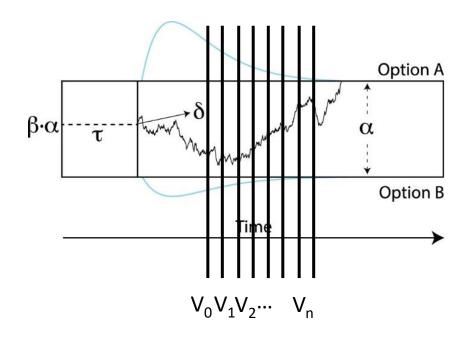






Accumulation 主观价值

Drift 漂移率 Diffusion 扩散程度



选A的概率 60%

选B的概率 40%

漂移指具有方向偏向性的运动过程

$$V_{0} = 0$$
 $V_{1} = 1$ 
 $V_{1} = -1$ 

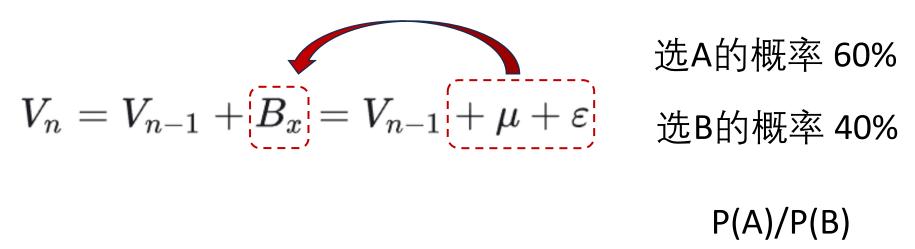
$$V_2 = 2$$

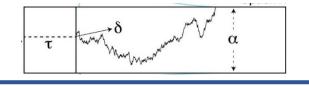
$$V_2 = 0$$

 $V_{10} = X$   $V_{2} = 0$   $X \rightarrow \text{Threshold}$ 

$$V_0 = 0$$
  $V_1 = 1$   $V_2 = 2$   $V_2 = 0$   $V_{10} = X$   $V_{10} = X$ 

### evidence cumulative processing



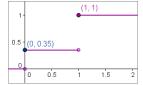


$$V_n = V_{n-1} + B_x = V_{n-1} + \mu + arepsilon$$

选A的概率 P(A)

选B的概率 P(B)

漂移扩散过程(积累过程)等价于伯努利随机抽样过程



$$V_{n}=V_{n-1}+lograc{p_{A}(x_{n})}{p_{B}(x_{n})}=V_{n-1}+rac{\left(\mu_{A}-\mu_{B}
ight)^{2}}{\sigma_{B}^{2}}+rac{\mu_{A}-\mu_{B}}{\sigma_{B}^{2}}\epsilon, ext{where}\epsilon\sim\mathcal{N}\left(0,1
ight)$$

$$rac{P(\{x_i\} \mid A)}{P(\{x_i\} \mid B)} \ = \ \prod_{i=1}^n rac{P(x_i \mid A)}{P(x_i \mid B)}.$$

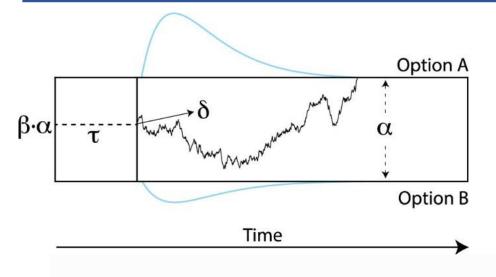
X<sub>n</sub>为反应时,表达了在某一次决策时当反应时为X<sub>n</sub>的情况下选择A的概率比选择B的概率大多少



$$\log \prod_{i=1}^n rac{P(x_i \mid A)}{P(x_i \mid B)} \ = \ \sum_{i=1}^n \log rac{P(x_i \mid A)}{P(x_i \mid B)}.$$

$$X \sim N(\mu, \sigma^2)$$

$$p(x) = rac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-rac{(x-\mu)^2}{2\sigma^2}
ight)$$



$$lpha = rac{1}{1+ ext{exp}\left(|V_t|
ight)}$$

Threshold =  $\pm \alpha$ 

$$f(t|v,a,z) = rac{\pi}{a^2} \exp\left(-vaz - rac{v^2\,t}{2}
ight) imes \sum_{k=1}^\infty k \exp\left(-rac{k^2\pi^2t}{2a^2}
ight) \!\sin\left(k\pi z
ight)$$

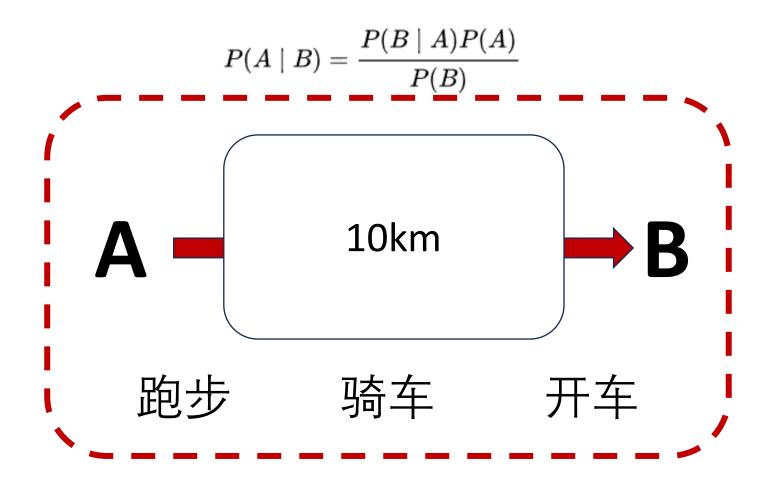
估计模型参数的问题实际就是最优化问题

最大似然估计(maximum likelihood estimation, MLE)

寻找参数(v,a,z)产生观测数据的概率最大

- 1.受极值与缺失值的影响极大
- 2.心理学实验中的数据量可能较少导致模型拟合较差

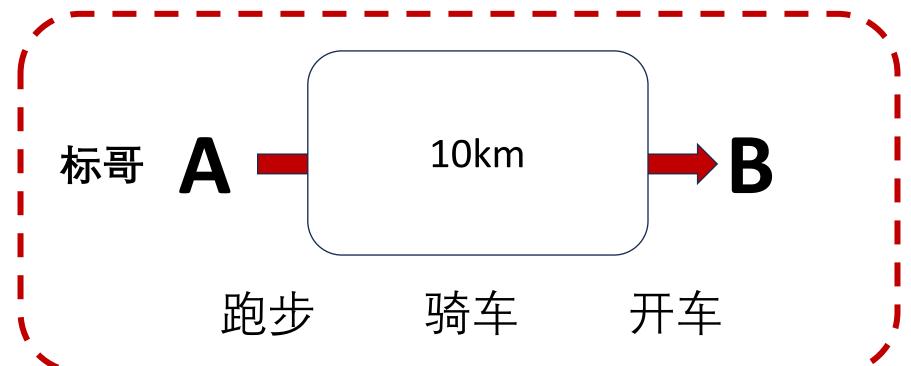
Hierarchical bayesian parameter estimation of the Drift Diffusion Model



根据结果估计(推测)交通方式的原因概率分布,即计算后验概率

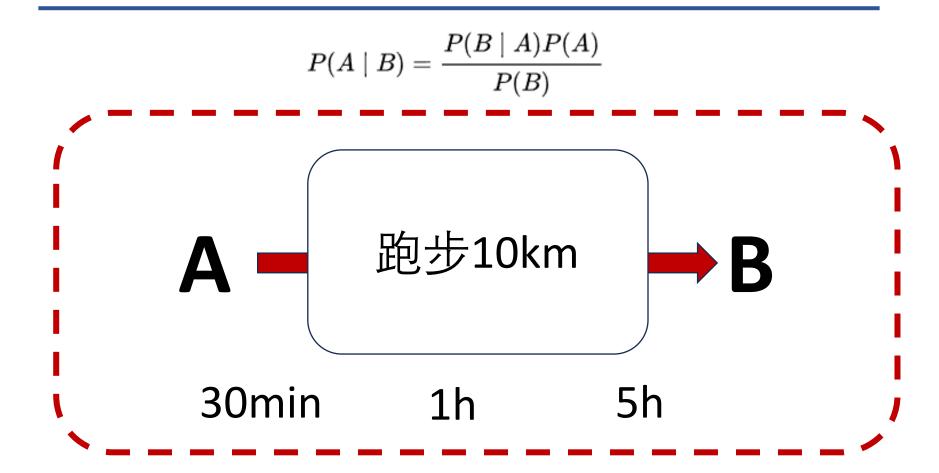
## P(交通方式|时间) \ P(A|B)

$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$



根据历史规律确定原因,先验概率

## P(交通方式) \ P(A)



根据原因来估计结果的概率分布即似然估计

## P(时间|交通方式) \ P(B|A)

$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

后验概率 = 似然估计\*先验概率

P(时间|交通方式) · P(交通方式)

P(交通方式|时间)

P(时间)

在观测到反应时t之后,参 数的条件概率密度——这就 是我们真正想要估计的目标 已知参数 (v,a,z) 、观察到 某个特定t的概率密度

Selfish behavior requires top-down control of prosocial motivation

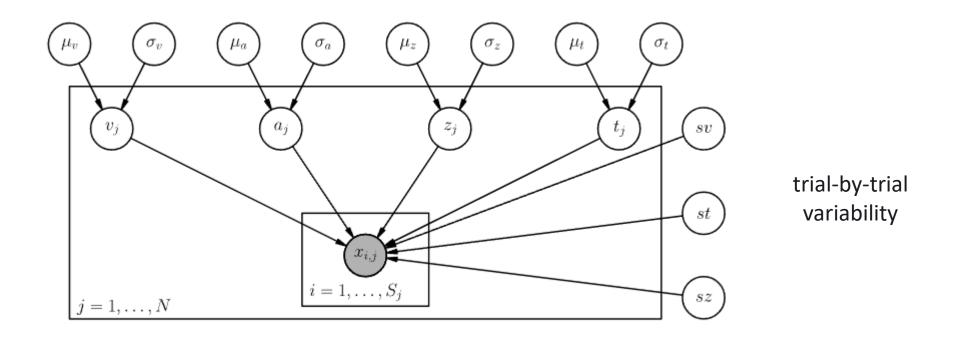
f(v,a,z|t) =

*f*(t)

- 要么假设受试者彼此完全独立, 为每个人分别拟合模型
- 要么假设所有受试者都是相同的, 为整个群体拟合模型



分层贝叶斯方法通过允许在不同的层次上同时估计组和个体参数





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