Lecture 2: Bayesian Games



CoSMo 2018

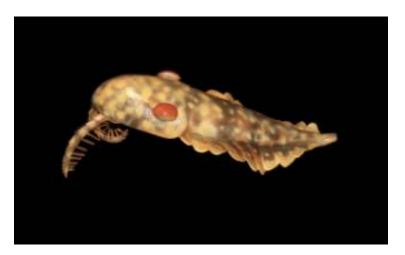
Minneapolis, MN

Why are you so wonderful?

| EON | ERA | PERIOD | | EPOCH | | |
|-------------|----------|-------------------------------------|-----------|-----------------|--------|-------------------|
| | Cenozoic | Quaternary | | Holocene | | Now |
| | | | | Pleistocene | Late | A |
| | | | | | Early | ⊤ Υ |
| | | Tertiary | Neogene | Pliocene | Late | |
| | | | | | Early | |
| | | | | Miocene | Late | |
| | | | | | Middle | |
| | | | | | Early | |
| | | | | Oligocene | Late | |
| | | | | | Early | |
| | | | Paleogene | | Late | |
| | | | | Eocene | Middle | I |
| | | | 6 | | Early | S |
| Phanerozoic | | | <u> </u> | Palaccana | Late | |
| | | | Ğ | Paleocene | Early | |
| | Mesozoic | Cretaceous | | Late | | |
| | | | | Early | | |
| | | Jurassic | | Late | | |
| | | | | Middle | | <u> .</u> ⊆ |
| | | | | Early | | 500 million years |
| a | | Triassic | | Late | | |
| 5 | | | | Middle | | |
| == | | | | Early | | L O |
| | zoic | Permian Pennsylvanian Mississippian | | Late | | |
| | | | | Early | | டம |
| | | | | 1/2 | | - |
| | | Devonian | | Late | | - 1 |
| | | | | Middle Early | | - 1 |
| Paleozoic | | | | | | - 1 |
| | | | | Late | - | - |
| | e0 | Silurian | | Early | | |
| | Pale | Ordovician | | Late | | |
| | | | | Middle | | † J |
| | | | | Early | | → |
| | | Cambrian | | D | | |
| | | | | C | | |
| | | | | В | | |
| | | | | A | | |
| | - | | | 1 | | _ |

| EON | ERA | PERIOD | | EPOCH | | |
|-------------|-----------|-----------------------|-----------|-------------------------|--------|-----------------|
| | Cenozoic | TE 1941 | | Holocene | | Now |
| | | Quaterna | ry | Pleistocene | Late | |
| | | | | i icistocciic | Early | L T |
| | | Tertiary | Neogene | Pliocene | Late | |
| | | | | | Early | |
| | | | | Miocene | Late | |
| | | | | | Middle | |
| | | | | | Early | |
| | | | | Oligocene | Late | |
| | | | | Oligocelle | Early | |
| | | | Je | | Late | |
| | | | Paleogene | Eocene | Middle | million years – |
| | | | | A V Controller Service | Early | |
| | | | <u>le</u> | Dalassans | Late | |
| | | | Ь | Paleocene | Early | (0) |
| U | | Cretaceous | | Late | | |
| 0 | .0 | | | Early | | |
| Phanerozoic | Ō | | | Late | | |
| ĭ | 02 | Jurassic | | Middle | | <u> .</u> ⊆ |
| Je | Mesozoic | Jai assic | | Early Late Middle Early | | |
| a | | Triassic | | | | _ := |
| Ť | | | | | | |
| ш | | | | | | |
| | | Permian Pennsylvanian | | Late | | 500 |
| | | | | Early | | L) |
| | | | | | | Ĺ. |
| | Paleozoic | Mississippia | an | | | |
| | | 700 | Late | | | |
| | | Devonian | | Middle | | |
| | | | | Early | | |
| | | Silurian | | Late | | |
| | | | | Early | | |
| | | | Late | | | |
| | | Ordovician | | Middle | | ↓ ↓ |
| | | | | Early | | <u> </u> |
| | | Cambrian | | D | | L |
| | | | | С | | |
| | | | | В | | |
| | | | | Α | | |

Cambrian explosion

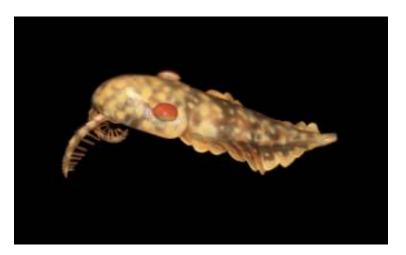


anomalocaridid

eyes

| EON | ERA | PERIOD | | EPOCH | | | |
|-------------|-----------|--------------|-----------|--------------|---------------|-------------------|--|
| | Cenozoic | TE 181 | | Holocene | | Now | |
| | | Quaterna | ry | Pleistocene | Late | | |
| | | 2000 | | i icistocene | Early | | |
| | | Tertiary | Neogene | Pliocene | Late | | |
| | | | | | Early | | |
| | | | | Miocene | Late | | |
| | | | | | Middle | | |
| | | | | | Early | S | |
| | | | | Oligocene | Late | | |
| | | | | Oligocelle | Early | | |
| | | | Paleogene | | Late | | |
| | | | | Eocene | Middle | | |
| | | | 6 | | Early | | |
| | | | 3e | Paleocene | Late | | |
| | | | β | | Early | | |
| <u>.0</u> | | Cretaceous | | Late | | 500 million years | |
| 0 | <u>.0</u> | Cretaceo | u5 | Early | | | |
| Phanerozoic | 0 | | | | Late | | |
| ž | Mesozoic | Jurassic | | Middle | | <u> </u> | |
| Je | | | | | Early Late | | |
| ā | | Triassic | | | | | |
| ᄯ | | | | Middle | | | |
| ш. | | | | Early | | | |
| | | Permian | | Late | | | |
| | | | | Early | | ட | |
| | | Pennsylvan | | | | ↓ . | |
| | Paleozoic | Mississippia | n | | | | |
| | | Devonian | | Late | | | |
| | | | | Middle | | | |
| | | | | Early | | | |
| | | Silurian | | Late | | | |
| | | | | Early | | | |
| | | | Late | | _ | | |
| | | Ordovician | | Middle | | ∟ ψ | |
| / | | | | Early | | | |
| | | | D | | | | |
| | | Cambrian | | С | | | |
| | | | | В | | | |
| | | | | Α | | | |

Cambrian explosion



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eyes skeletons





eyes skeletons muscles + levers perception movement





eyes skeletons muscles + levers perception movement

"arms race"

Cambrian explosion



better eyes better skeletons

muscles + levers

"arms race"





perception

action

better eyes better skeletons

muscles + levers

something missing ...

Cambrian explosion



better eyes
better skeletons
muscles + levers

action

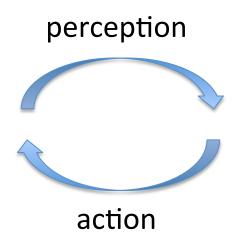
perception

better action selection

action selection

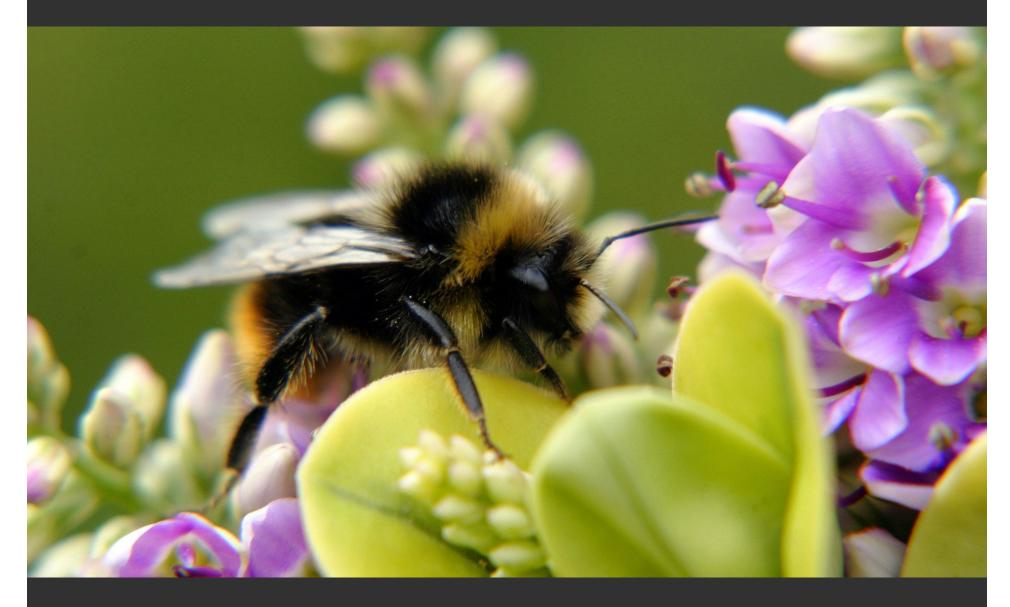
movement planning

decision



500 million years later ...

Every life is a series of decisions



Anatomy of a Decision

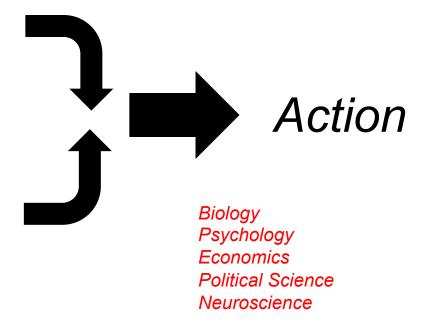
Feasibility

Probability, Frequency,

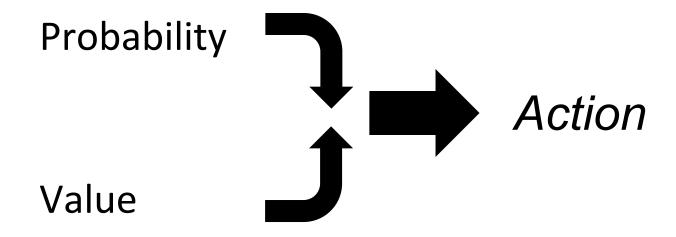
Uncertainty, etc.

Desireability

Reward, Utility, etc



Stochastic Form



Statistical Decision Theory



Abraham Wald



John von Neumann



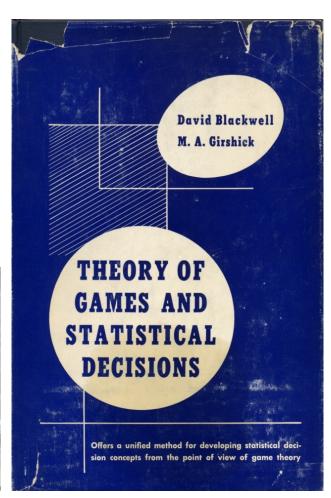
Oskar Morgenstern



David Blackwell



M. A. Girschick



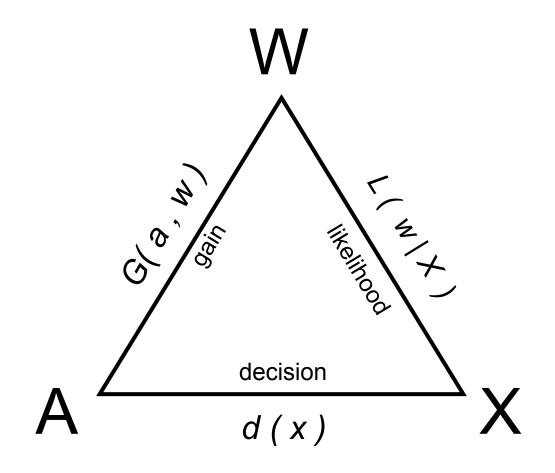
1954

Three Elements of SDT

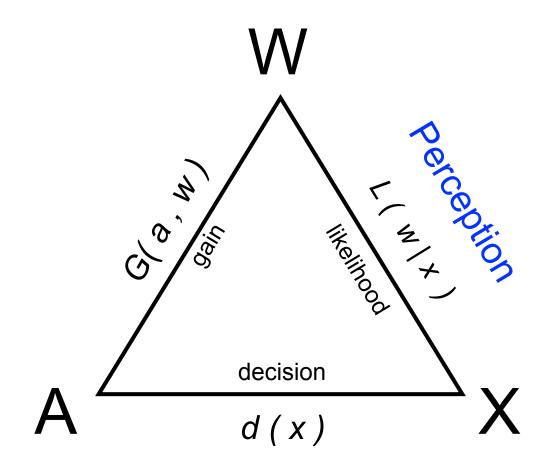
$$W = \left\{ w_1, w_2, \dots, w_m \right\}$$
 possible states of the world $A = \left\{ a_1, a_2, \dots, a_p \right\}$ possible actions

 $X = \{ x_1, x_2, \dots, x_n \}$ possible sensory events

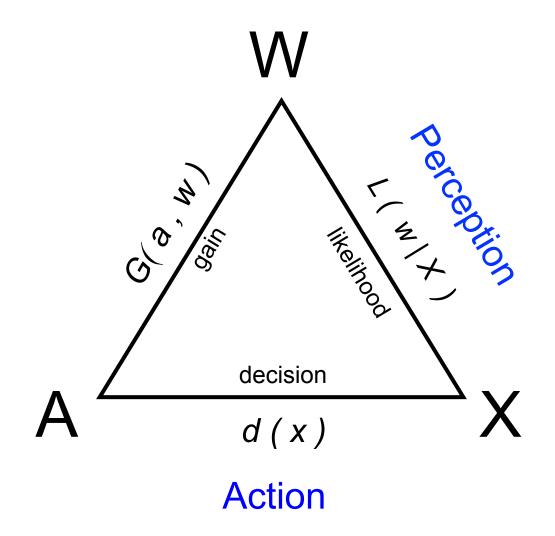
Three Functions of SDT



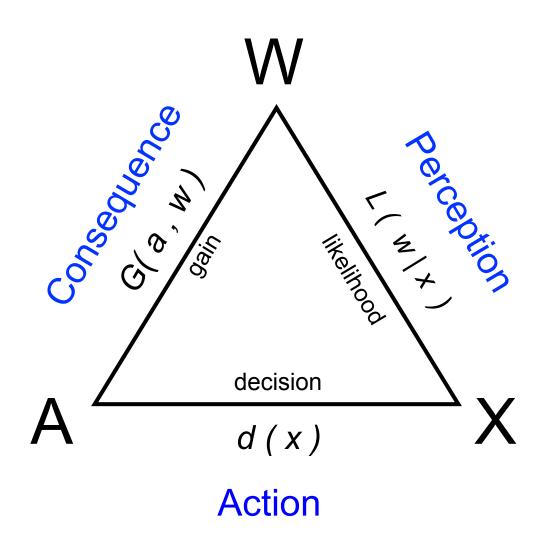
Three Functions of SDT



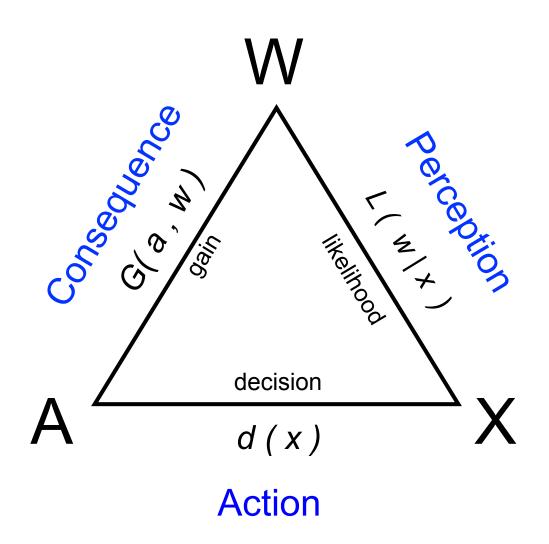
Three Functions of SDT



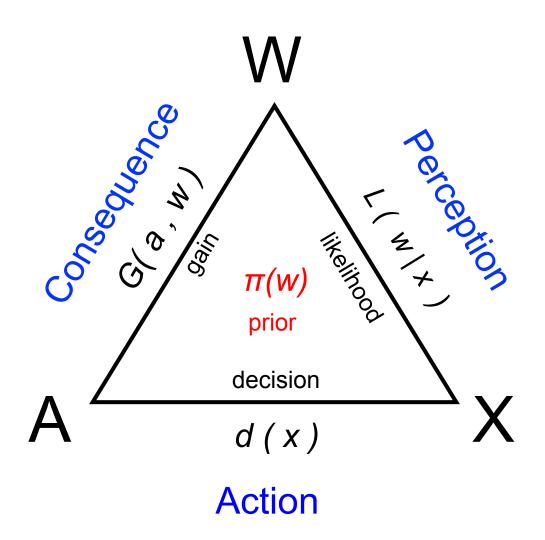
Statistical Decision Theory



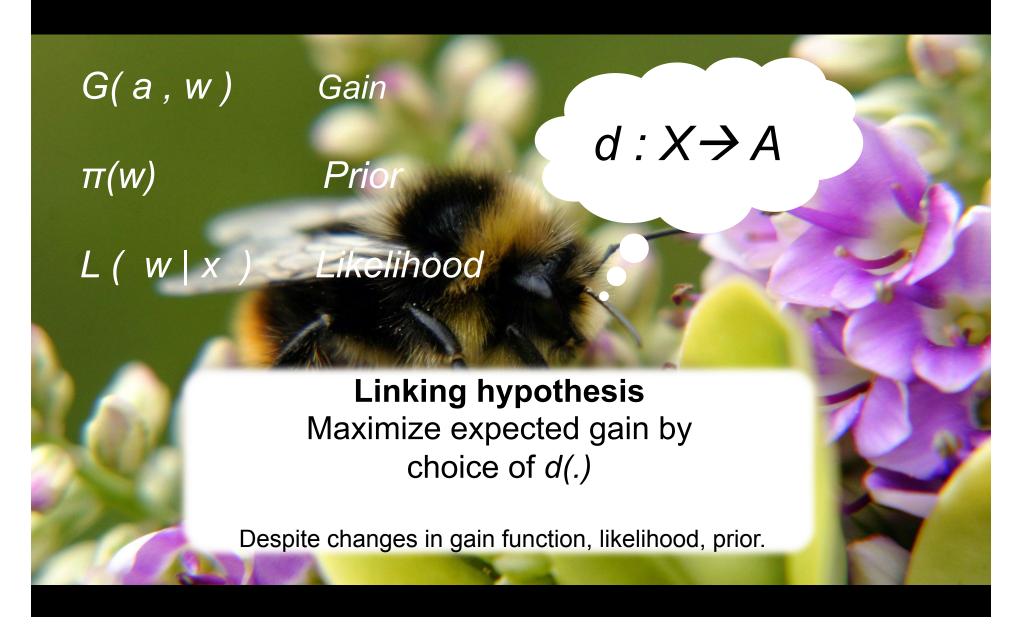
Statistical Decision Theory



Bayesian Decision Theory



A Bayesian Problem



A Bayesian Game

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speeded reaching

A Bayesian Problem

Trommershäuser et al.

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Statistical decision theory and the selection of rapid, goal-directed movements

Julia Trommershäuser, Laurence T. Maloney, and Michael S. Landy

Department of Psychology and Center for Neural Science, New York University, New York, New York 10003

Received October 1, 2002; revised manuscript received January 30, 2003; accepted February 3, 2003

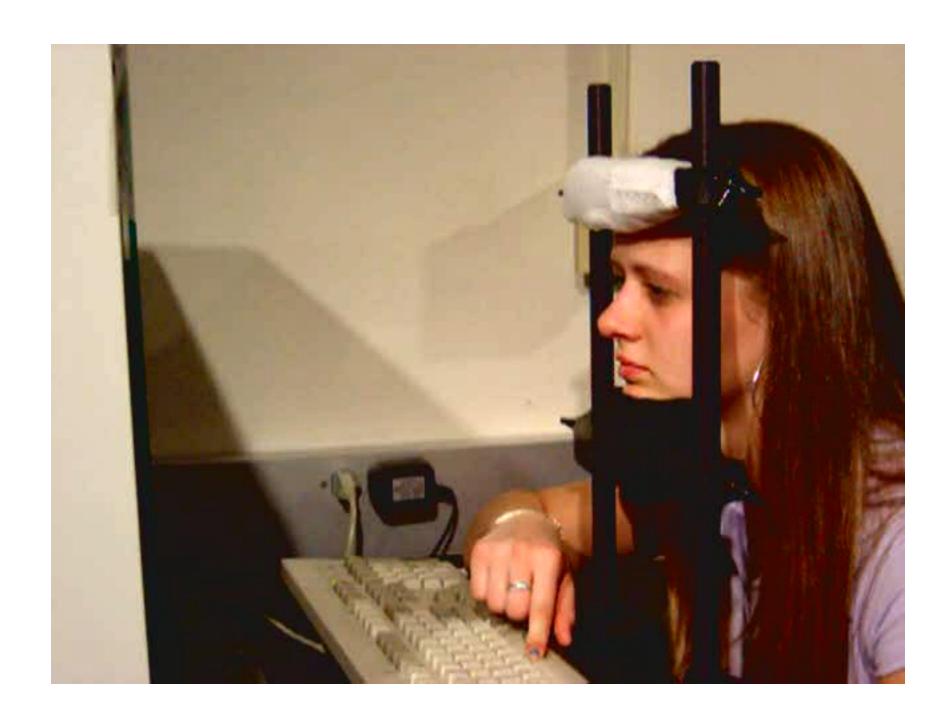
We present two experiments that test the range of applicability of a movement planning model (MEGaMove) based on statistical decision theory. Subjects attempted to earn money by rapidly touching a green target region on a computer screen while avoiding nearby red penalty regions. In two experiments we varied the magnitudes of penalties, the degree of overlap of target and penalty regions, and the number of penalty regions. Overall, subjects acted so as to maximize gain in a wide variety of stimulus configurations, in good agreement with predictions of the model. © 2003 Optical Society of America

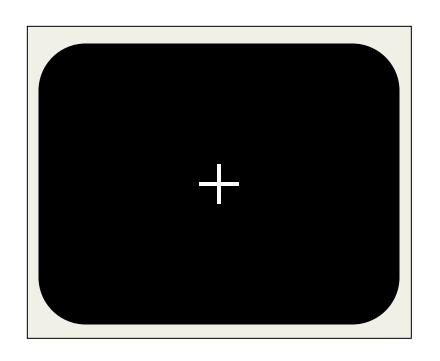
OCIS codes: 330.4060, 330.7310.

1. INTRODUCTION

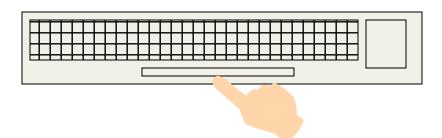
Motor responses have consequences. In the first semifinal of the 2002 World Cup, Germany met host South Korea, and the match was decided in the 75th minute by the only goal of the match. Oliver Neuville passed the ball to Germany's play maker Michael Ballack, who scored in his

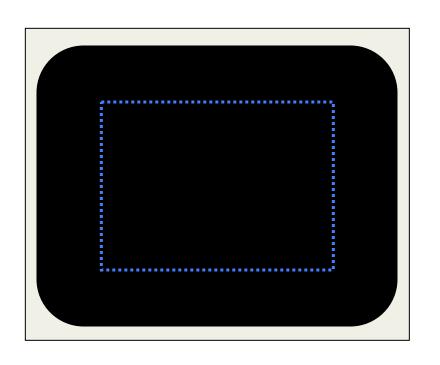
small target region, the subject cannot be certain that a movement aimed at the center of the reward region will not, instead, end up outside the reward region, possibly in the penalty region. To summarize, the subject, in each trial, must select among possible actions and must do so very rapidly. There are explicit monetary penalties associated with the outcome of the action selected, but the



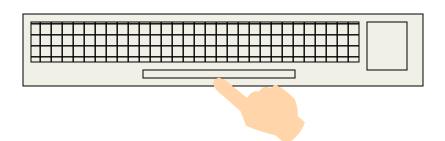


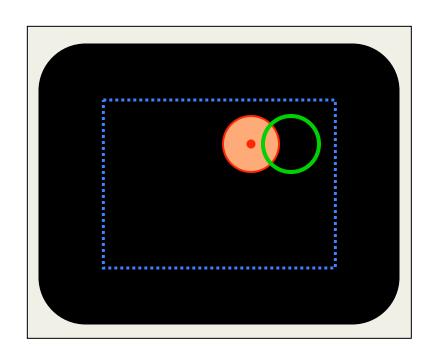
Start of trial: display of fixation cross (1.5 s)



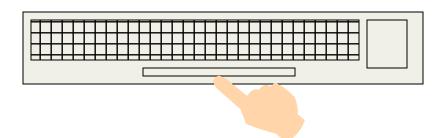


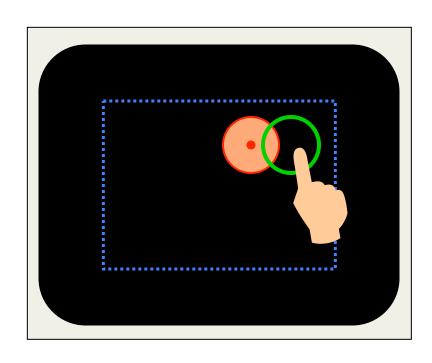
Display of response area, 500 ms before target onset (114.2 mm x 80.6 mm)

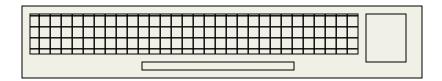


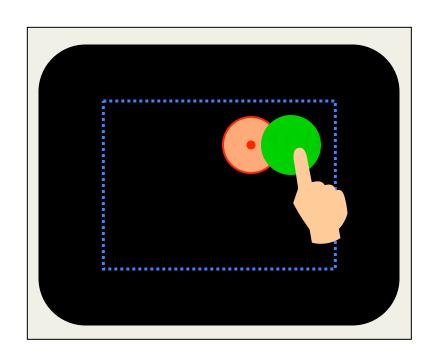


Target display (700 ms)

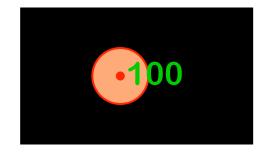


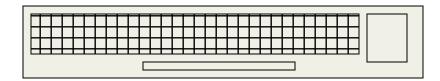


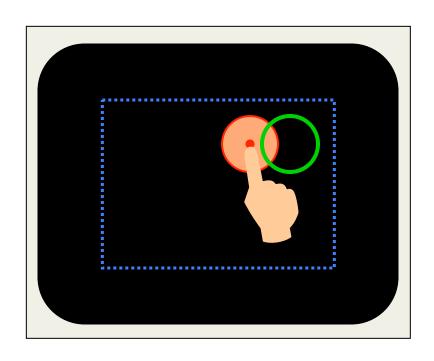


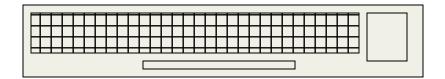


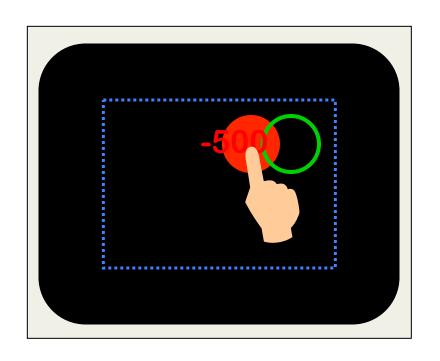
The green target is hit: +100 points





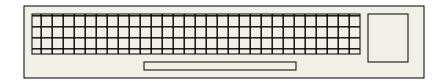


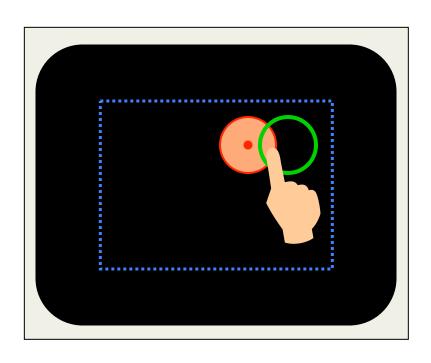


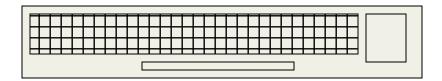


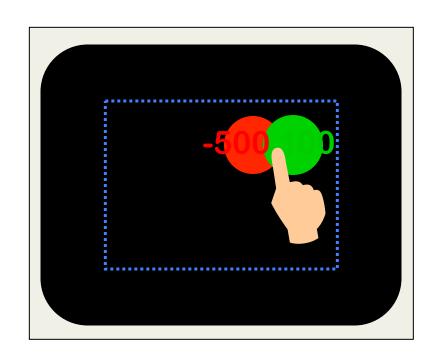
The red target is hit: -500 points





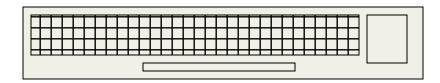




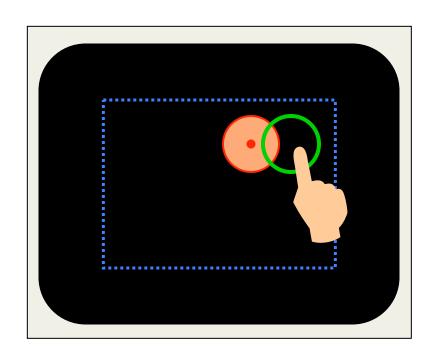


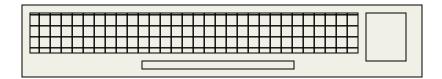
Scores add if both targets are hit:





Experimental Task



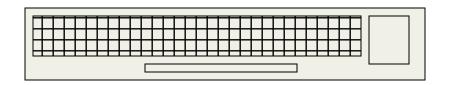


Experimental Task

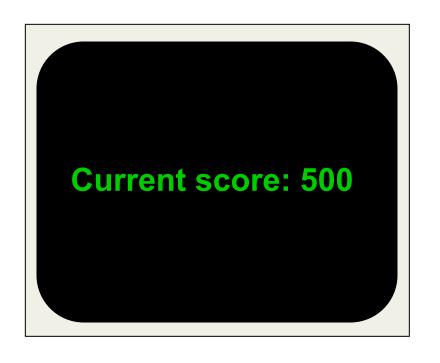


The screen is hit later than 700 ms after target display: -700 points.

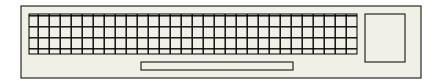
If you are on time but Miss the targets, 0.



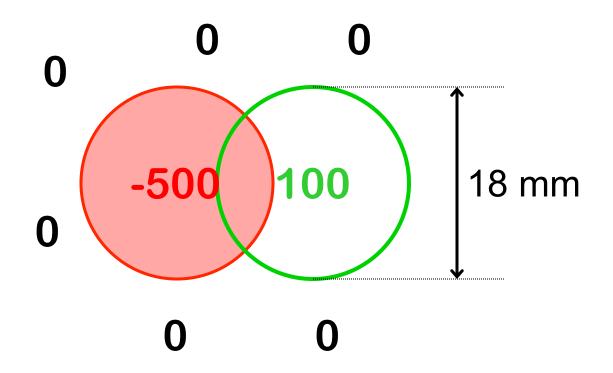
Experimental Task



End of trial



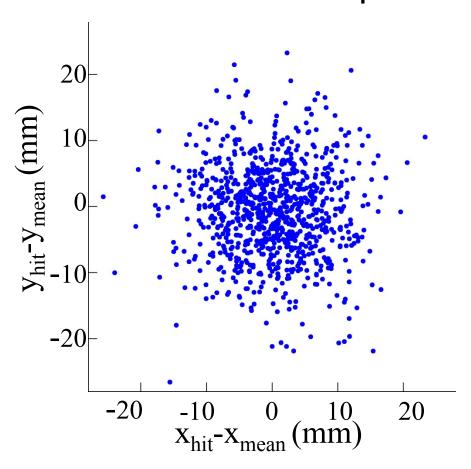
Choice among Movement Strategies



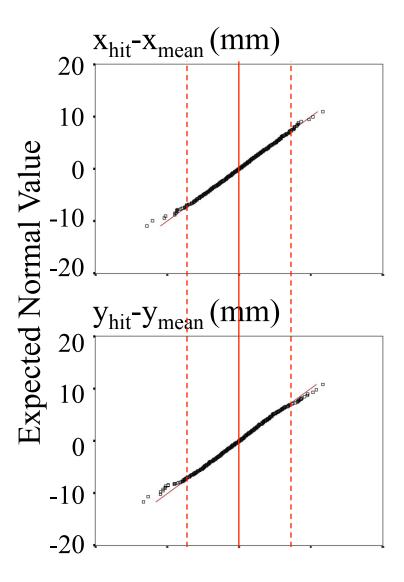
What should Paulina do?

Q-Q Plot

Distribution of movement end points

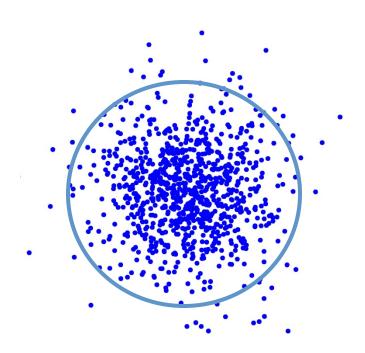


Subject S4, $\boxed{\mathbb{W}}$ = 3.62 mm, 72x15 = 1080 end points



Observed Value

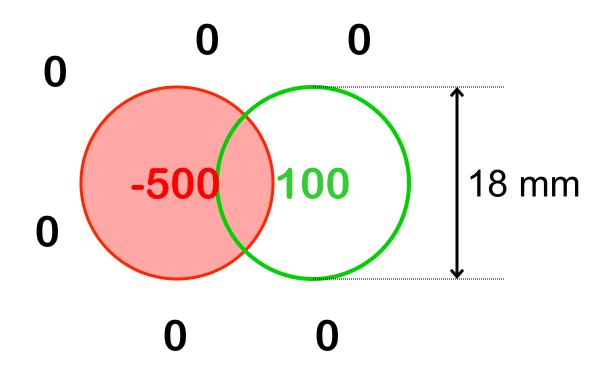
If there were no red penalty circle





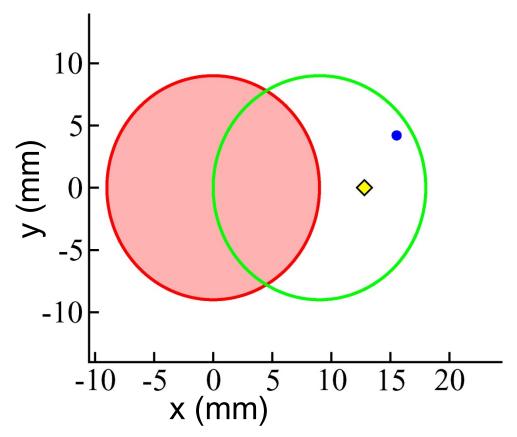
Aim for center Select perceptual-motor strategies that minimize variance

Choice among Movement Strategies



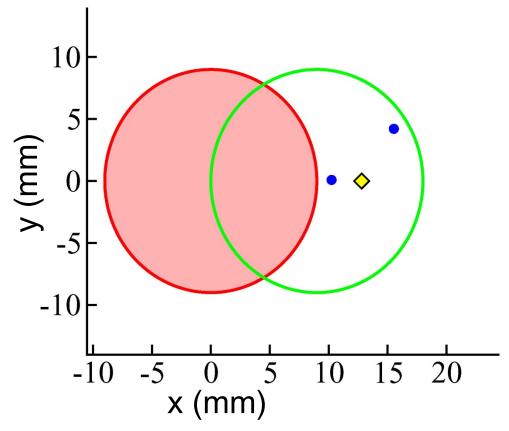
What should Paulina do?

: -500 : 100 points (2.5 ¢)



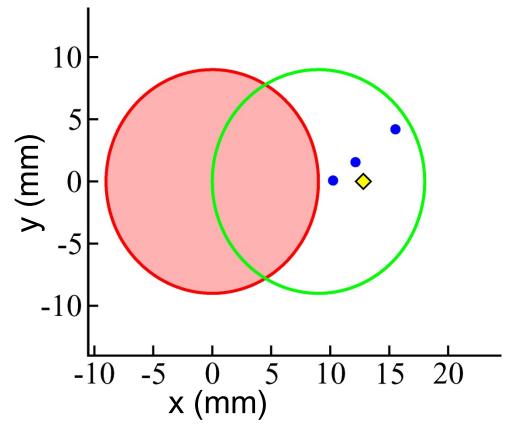
100 points

: -500 : 100 points (2.5 ¢)



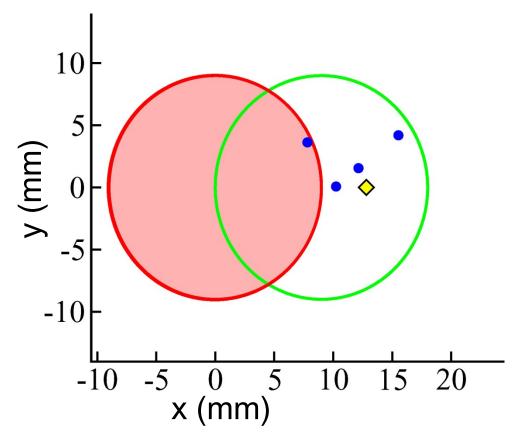
100 points
100 points
200 points

: -500 : 100 points (2.5 ¢)



100 points
100 points
100 points
300 points

: -500 : 100 points (2.5 ¢)

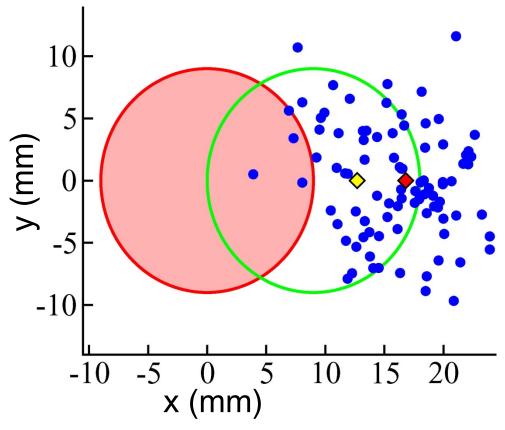


100 points
100 points
100 points
-400 points
-100 points

: 100 points (2.5 ¢) : -500 100 points 10 100 points 100 points y (mm) -400 points 0 -10 -0.3 pts. per trial 10 15 x (mm)

 $= 4.83 \, \text{mm}$

: -500 : 100 points (2.5 ¢)

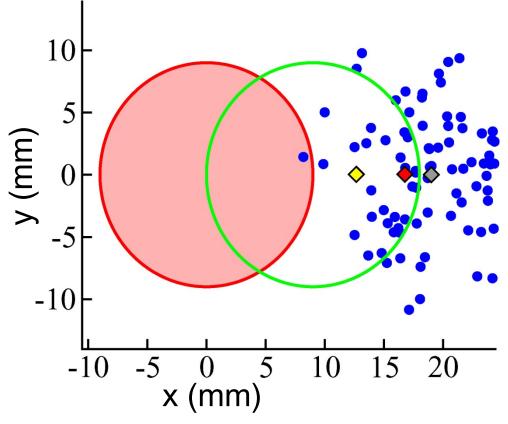


- 0.3 pts. per trial

30.7 pts. per trial

🗑 = 4.83 mm

: -500 : 100 points (2.5 ¢)



- 0.3 pts. per trial

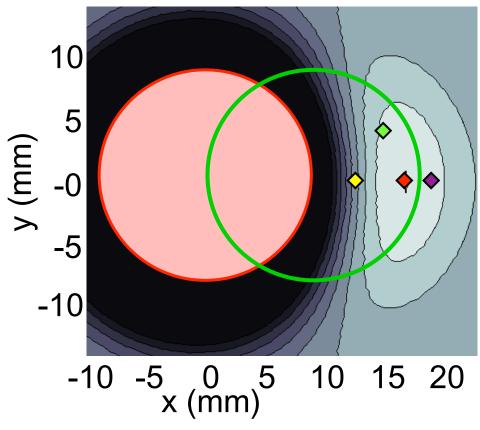
30.7 pts. per trial

25.5 pts. per trial

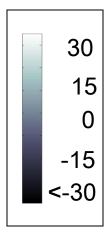
 $\mathbf{W} = 4.83 \, \text{mm}$

: -500 : 100 points (2.5 ¢) - 0.3 pts. per trial 10 30.7 pts. per trial y (mm) 0 25.5 pts. per trial 22.6 pts. per trial -10 -5 10 15 20 x (mm)

Expected value as function of mean movement end point (x,y):



points per trial

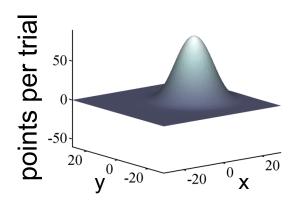


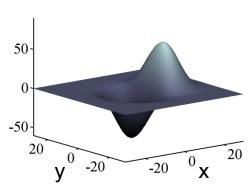
target: 100 penalty: -500

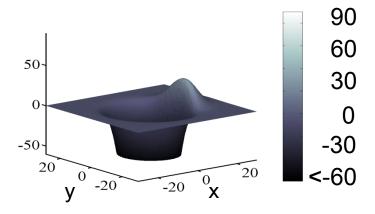
penalty: 0

penalty: 100

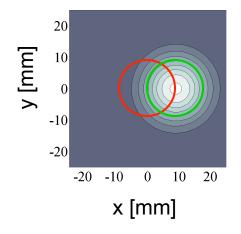
penalty: 500

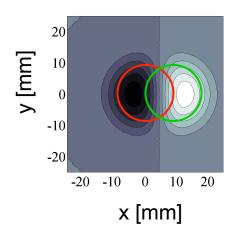


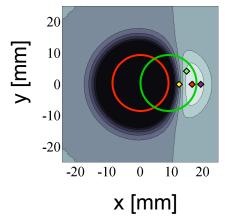




x, y: mean movement end point [mm]

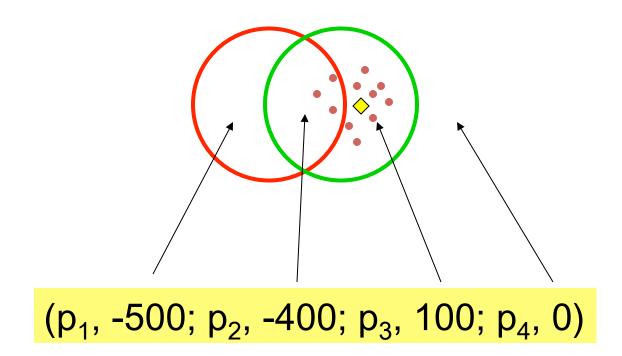




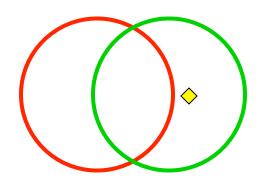


 $\mathbf{W} = 4.83 \, \text{mm}$

Movement plans as lotteries



Movement plans as lotteries



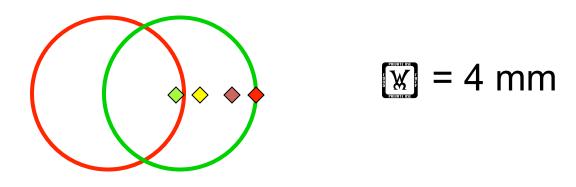
$$[X] = 4 \text{ mm}$$

Lottery:

(1.3%, -500; 30.3%, -400; 60.9%, 100; 7.5%, 0)

Movement plans as lotteries

Optimal aim point: lottery with MEV



```
(6.6%, -500; 52.3%, -400; 37.0%, 100; 4.0%, 0)
(1.3%, -500; 30.3%, -400; 60.9%, 100; 7.5%, 0)
(0%, -500; 4.6%, -400; 62.6%, 100; 32.8%, 0)
(0%, -500; 0.7%, -400; 37.6%, 100; 61.7%, 0)
```

Experiment 1

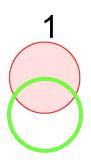
Reaching with Asymmetric Gain/Loss

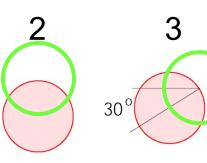


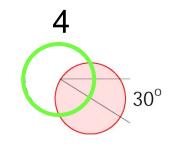
Julia Trommershäuser

Test of the model: Experiment 1

4 stimulus configurations: (varied within block)







R = 9 mm

2 penalty conditions:

0 and -500 points (varied between blocks)

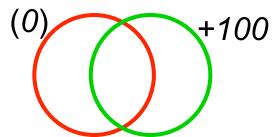
5 "practiced movers"

1 session of data collection: 360 trials 24 data points per condition

General Methods: Training

For all experiments:

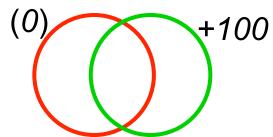
- All subjects practice the task for 360 trials or more until their variance stabilizes.
- The timeout limit is gradually decreased to 700 ms during training.
- There are no penalties during training (the concept is never mentioned).
- We verify that each subject's movement variance has stabilized.
- They are told only to make money.



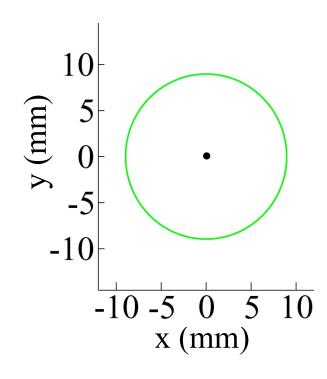
General Methods: Training

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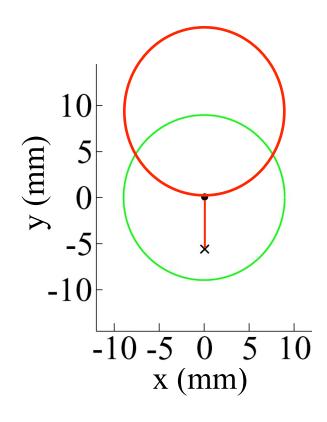
Model prediction:



• model, penalty = 0

Subject S5, **⋈** = 2.99 mm

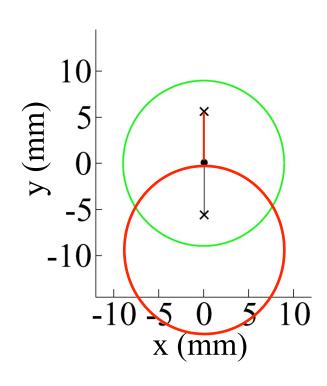
Model prediction: configuration 1



- model, penalty = 0
- \times model, penalty = 500

Subject S5, **⋈** = 2.99 mm

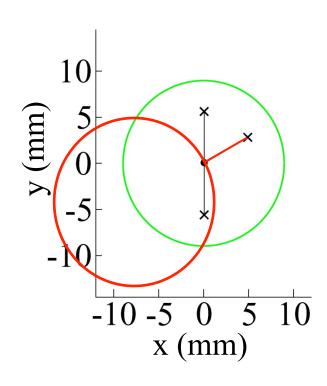
Model prediction: configuration 2



- model, penalty = 0
- \times model, penalty = 500

Subject S5, [¥] = 2.99 mm

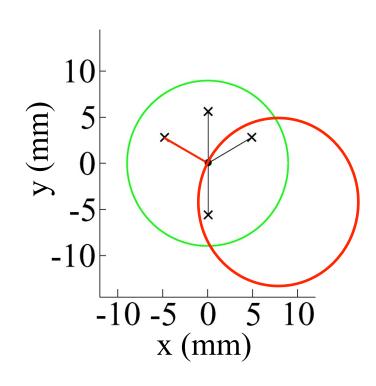
Model prediction: configuration 3



- model, penalty = 0
- \times model, penalty = 500

Subject S5, **⋈** = 2.99 mm

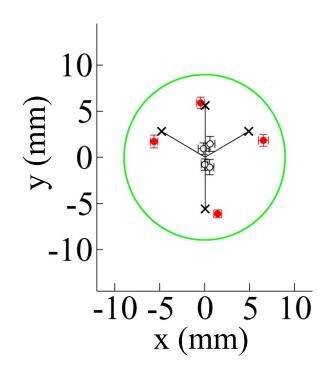
Model prediction: configuration 4



- model, penalty = 0
- \times model, penalty = 500

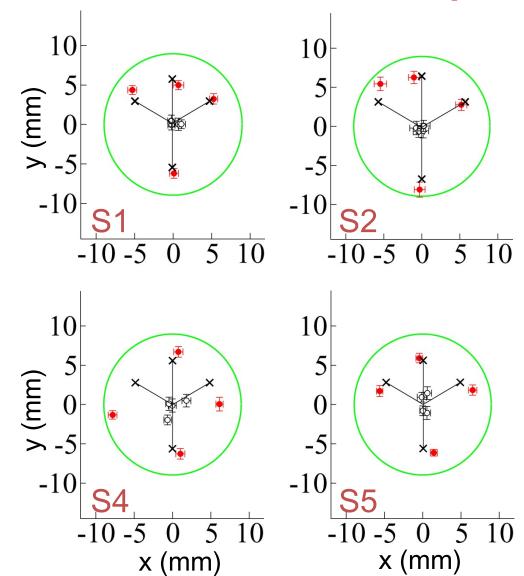
Subject S5, [¥] = 2.99 mm

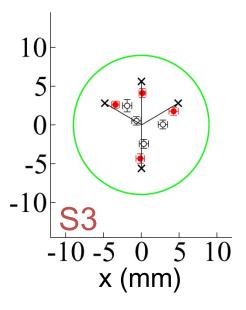
Comparison with experiment



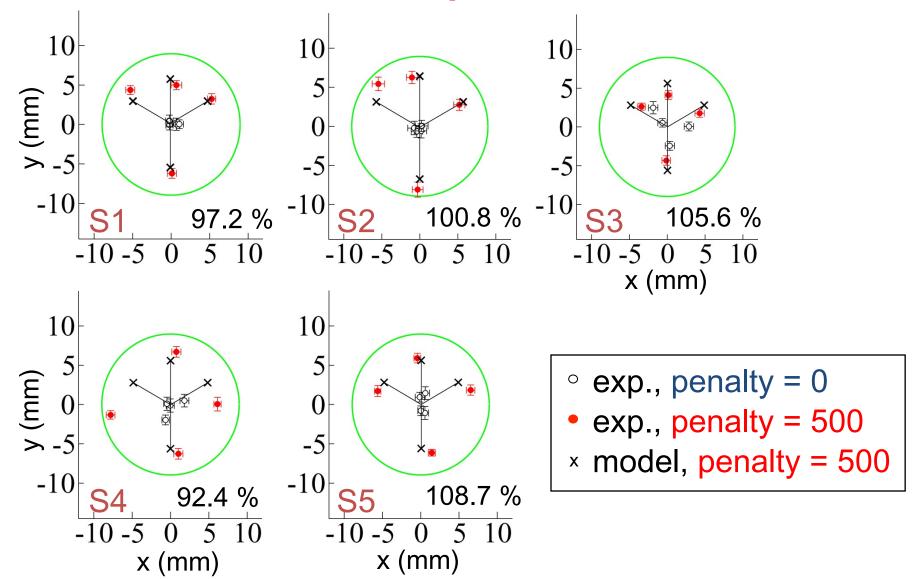
- ∘ exp., penalty = 0
- exp., penalty = 500
- × model, penalty = 500

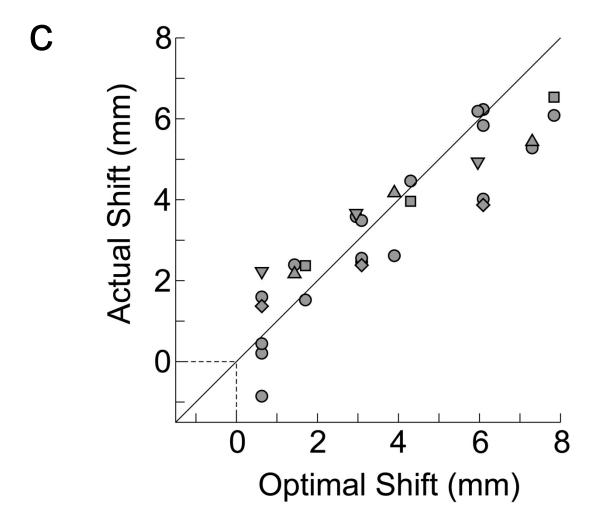
Subject S5, **⋈** = 2.99 mm

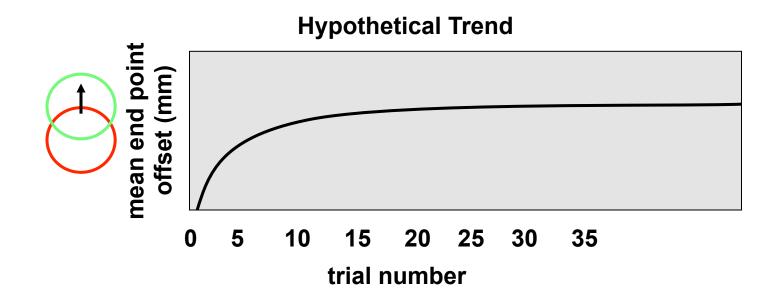


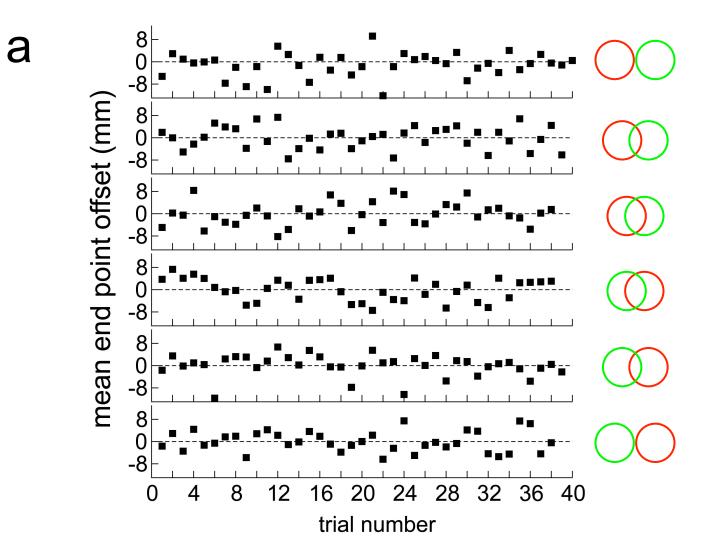


- ∘ exp., penalty = 0
- exp., penalty = 500
- × model, penalty = 500









Movement Planning

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