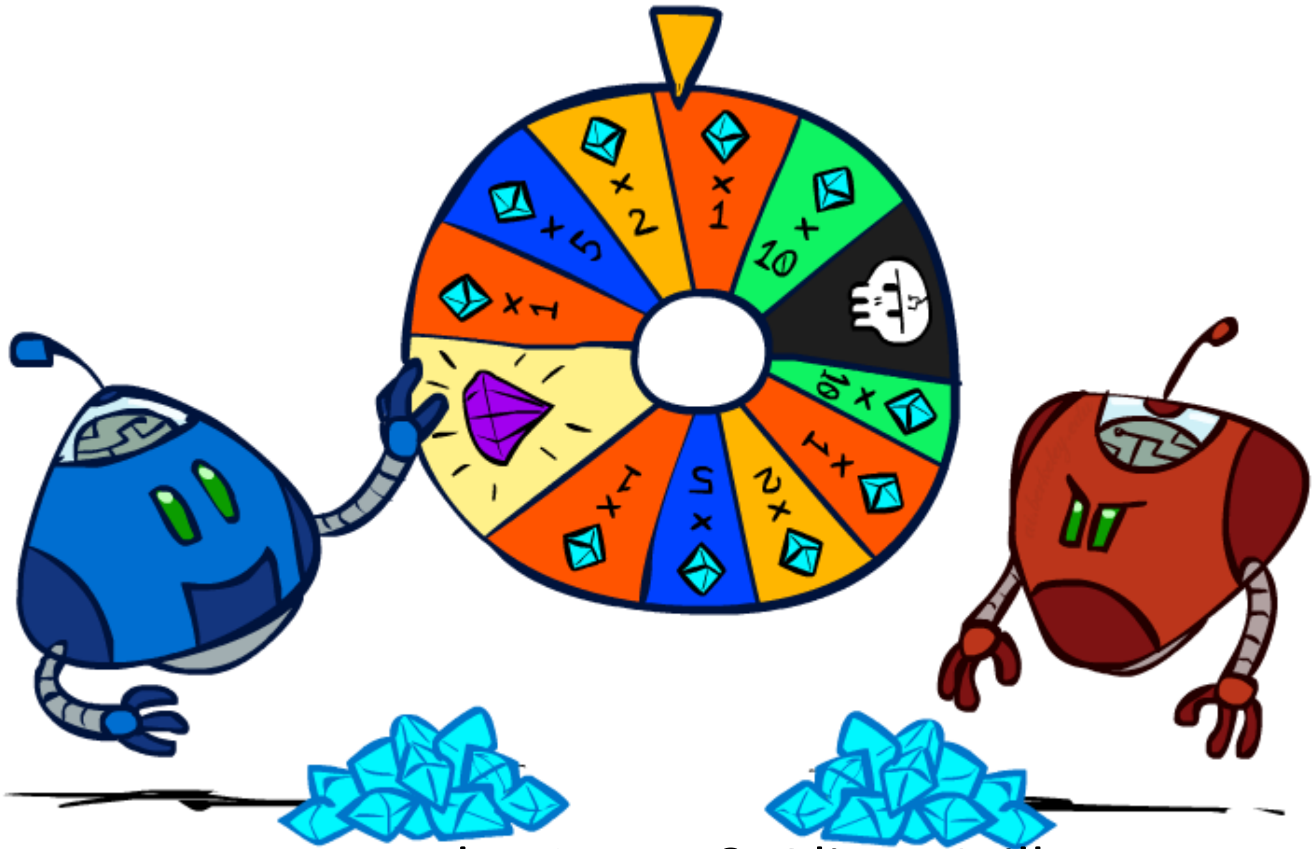
# CS 188: Artificial Intelligence

## Uncertainty and Utilities



Instructors: John Canny & Oliver Grillmeyer

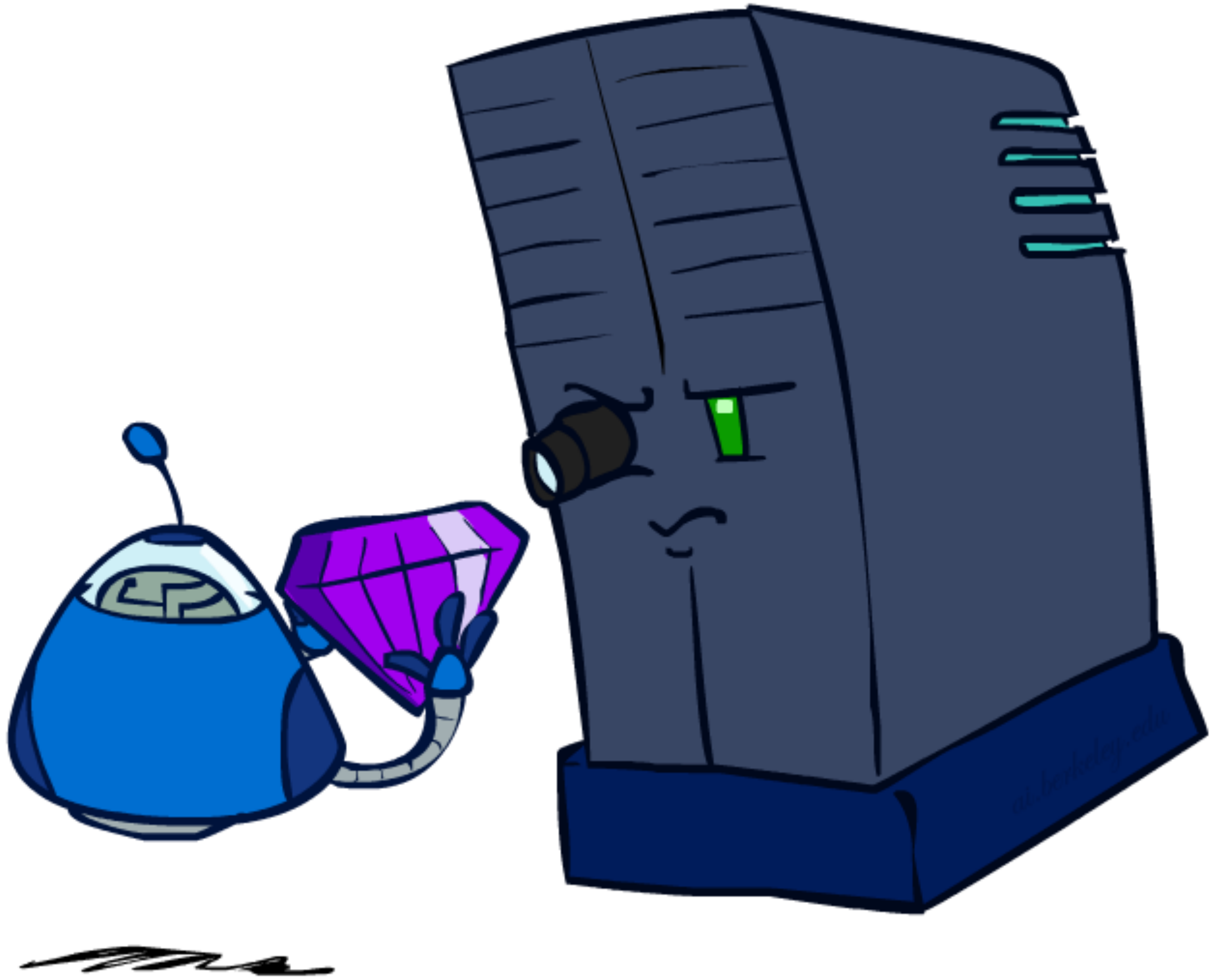
University of California, Berkeley

[These slides were created by Dan Klein, Pieter Abbeel for CS188 Intro to AI at UC Berkeley (ai.berkeley.edu).]

# Announcements

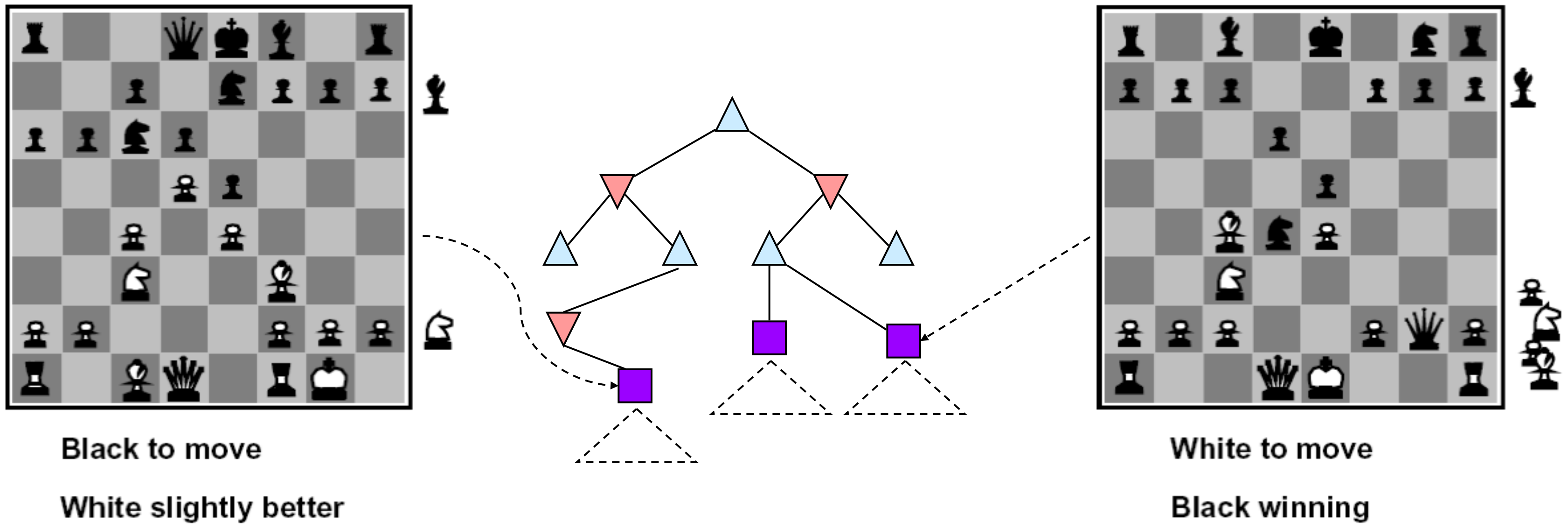
- Project 1 was due **Friday, February 7**, 11:59 PM PT
- HW2 is due **Wednesday, February 12**, 11:59 PM PT
- Project 2 is due **Friday, February 21**, 11:59 PM PT
- Oliver's OH TuTh 2:30-4:00 in 329 Soda
- Please attend at least one discussion section per week
- Self-assessment homework: reflect on what you got wrong or rephrase answer if you didn't do a question

# Evaluation Functions



# Evaluation Functions

- Evaluation functions score non-terminals in depth-limited search

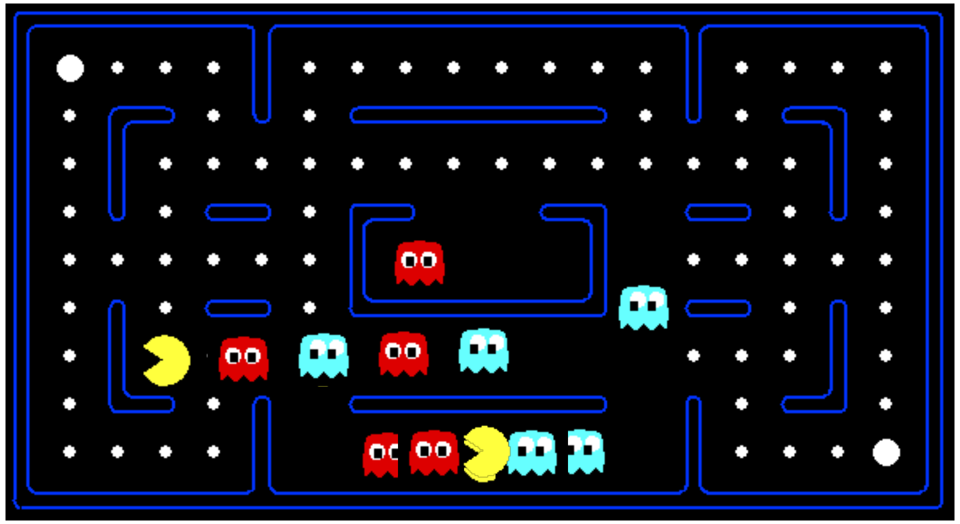


- Ideal function: returns the actual minimax value of the position
- In practice: typically weighted linear sum of features:

$$Eval(s) = w_1 f_1(s) + w_2 f_2(s) + \ldots + w_n f_n(s)$$

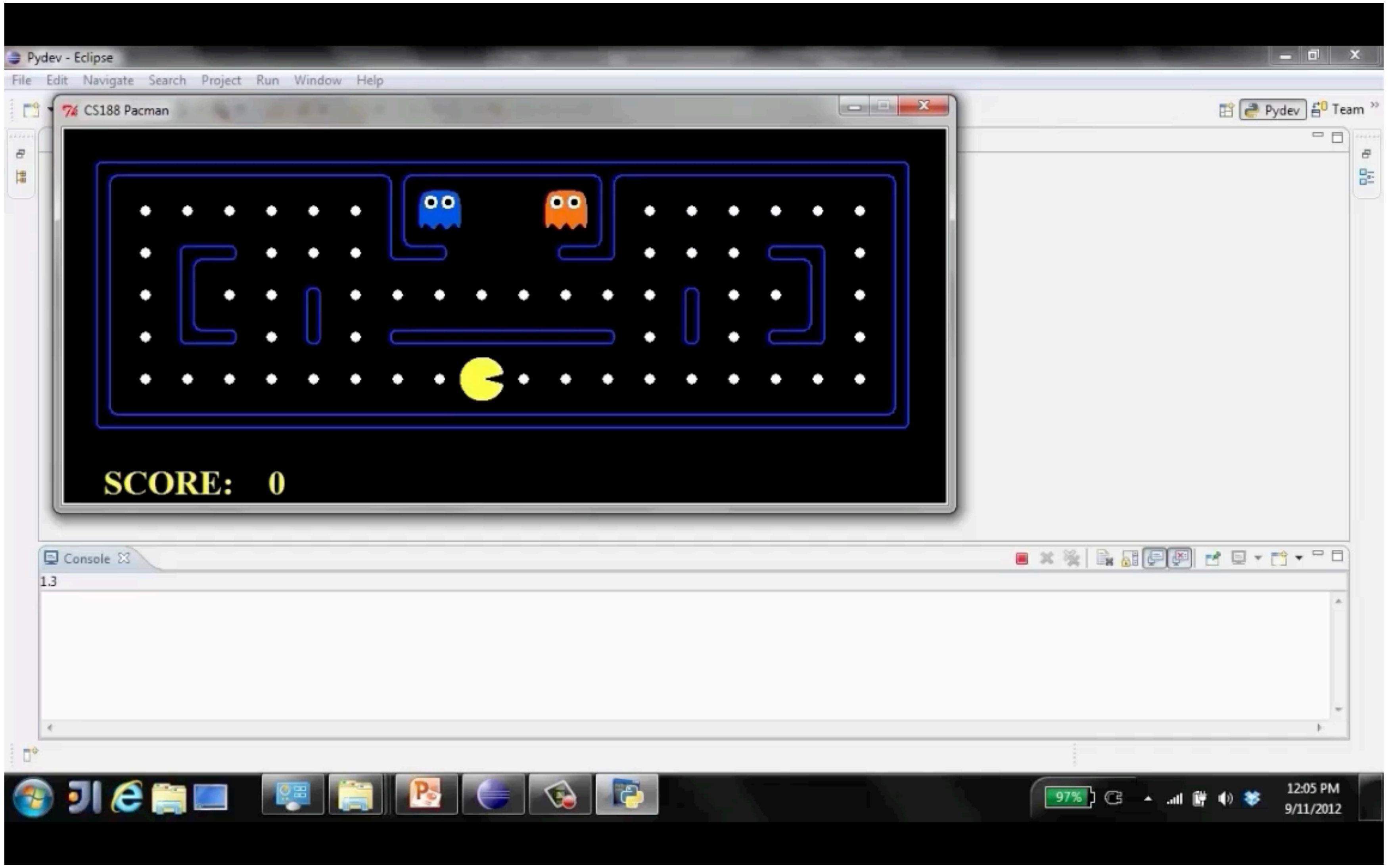
  - E.g. $f_1(s)$ = (num white queens – num black queens), etc.
- Or a more complex nonlinear function (e.g., NN) trained by self-play RL

# Evaluation for Pacman



[Demo: thrashing d=2, thrashing d=2 (fixed evaluation function), smart ghosts coordinate (L6D6,7,8,10)]

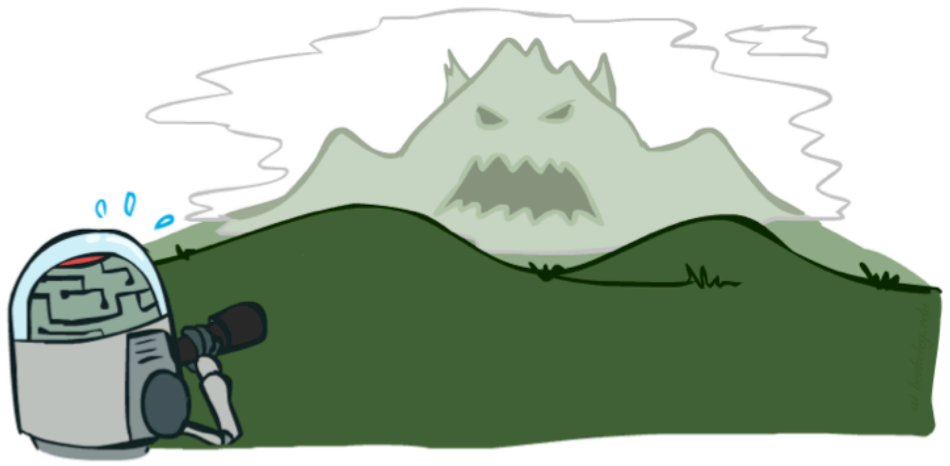
# Video of Demo Smart Ghosts (Coordination)

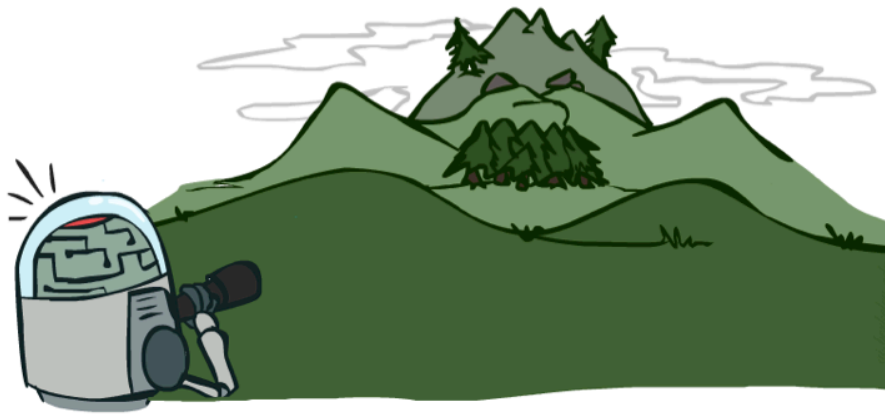


```
1.3
```

# Depth Matters

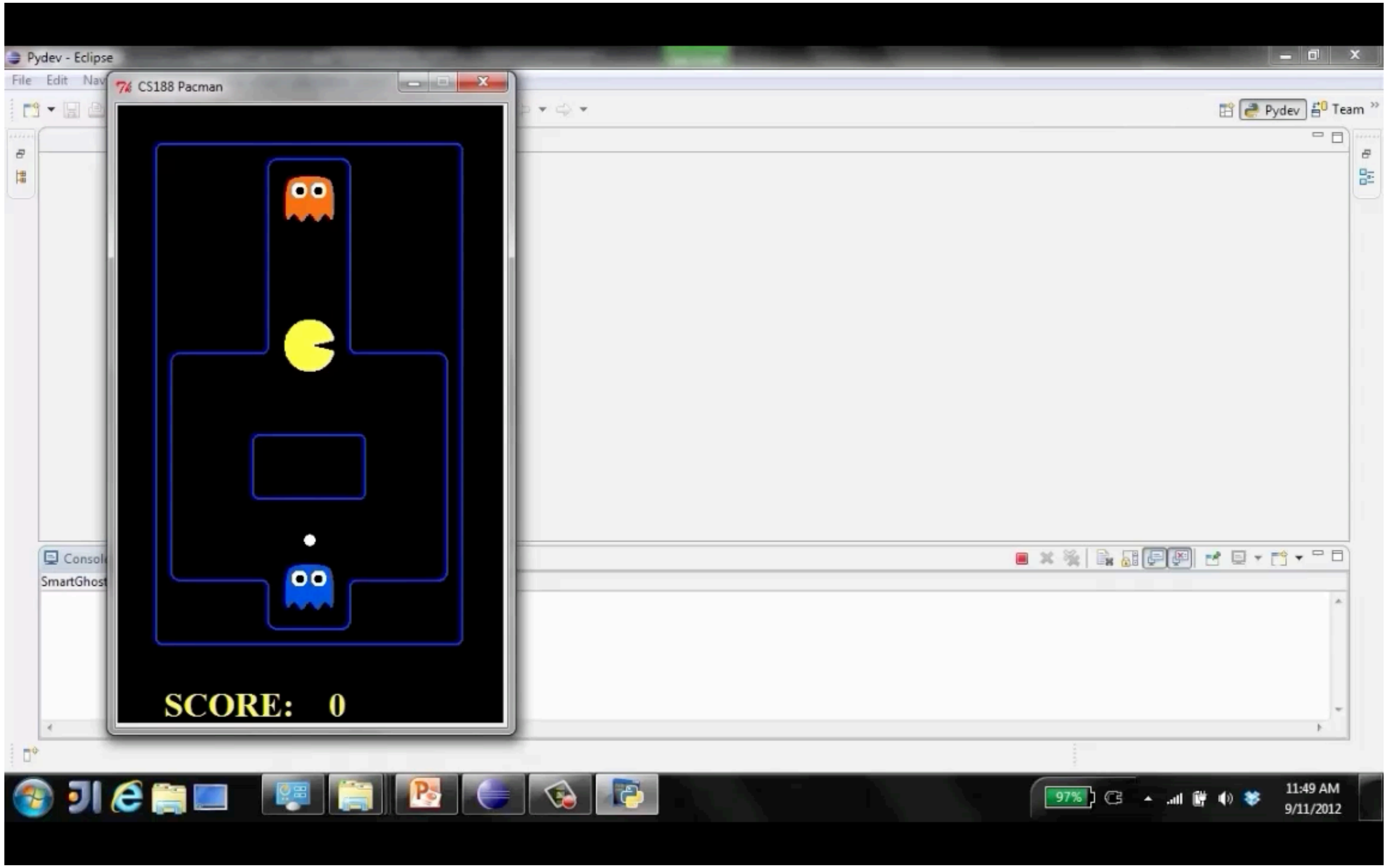
- Evaluation functions are always imperfect
- The deeper in the tree the evaluation function is buried, the less the quality of the evaluation function matters
- An important example of the tradeoff between complexity of features and complexity of computation



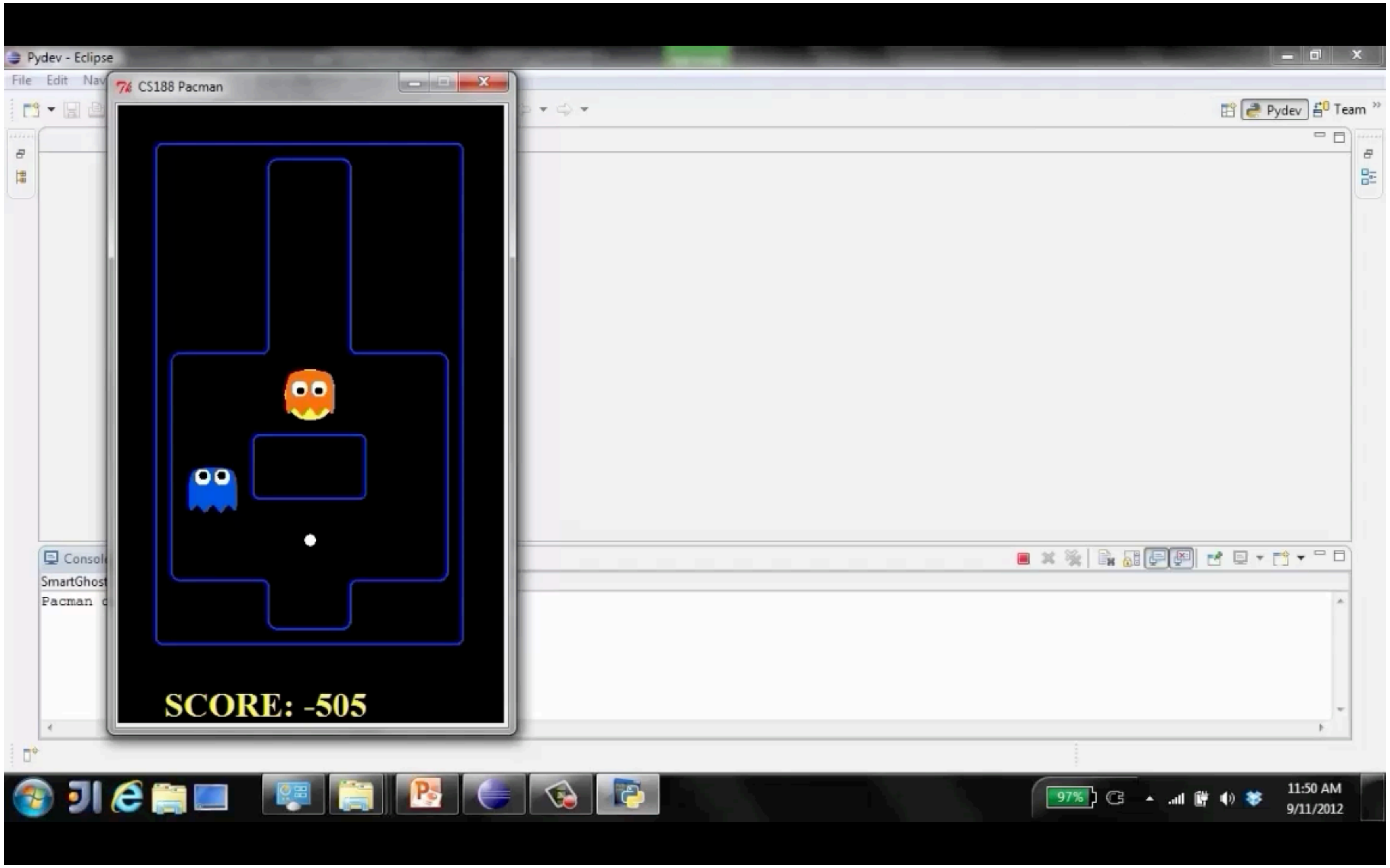


[Demo: depth limited (L6D4, L6D5)]

# Video of Demo Limited Depth (2)



# Video of Demo Limited Depth (10)



## Synergies between Evaluation Function and Alpha-Beta?

- Alpha-Beta: amount of pruning depends on expansion ordering
  - Evaluation function can provide guidance to expand most promising nodes first (which later makes it more likely there is already a good alternative on the path to the root)
    - (somewhat similar to role of A* heuristic, CSPs filtering)

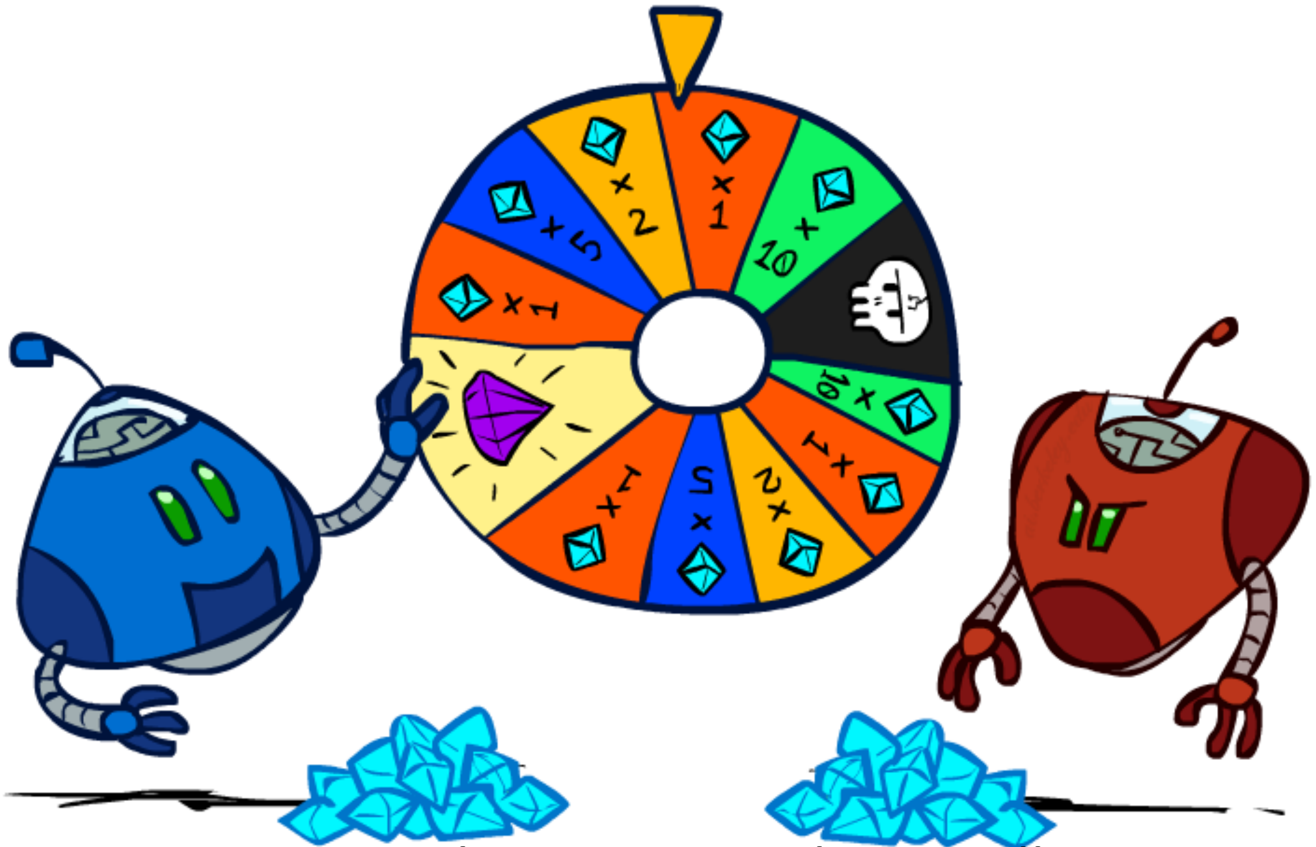
- Alpha-Beta: (similar for roles of min-max swapped)
  - Value at a min-node will only keep going down
  - Once value of min-node lower than better option for max along path to root, can prune
  - Hence: IF evaluation function provides upper-bound on value at min-node, and upper-bound already lower than better option for max along path to root
    THEN can prune

## Summary

- Games are decision problems with multiple agents
  - Huge variety of issues and phenomena depending on details of interactions and payoffs
- For zero-sum games, optimal decisions defined by minimax
  - Implementable as a depth-first traversal of the game tree
  - Time complexity $O(b^m)$, space complexity $O(bm)$
- Alpha-beta pruning
  - Preserves optimal choice at the root
  - Alpha/beta values keep track of best obtainable values from any max/min nodes on path from root to current node
  - Time complexity drops to $O(b^{m/2})$ with ideal node ordering
- Exact solution is impossible even for “small” games like chess

# CS 188: Artificial Intelligence

## Uncertainty and Utilities



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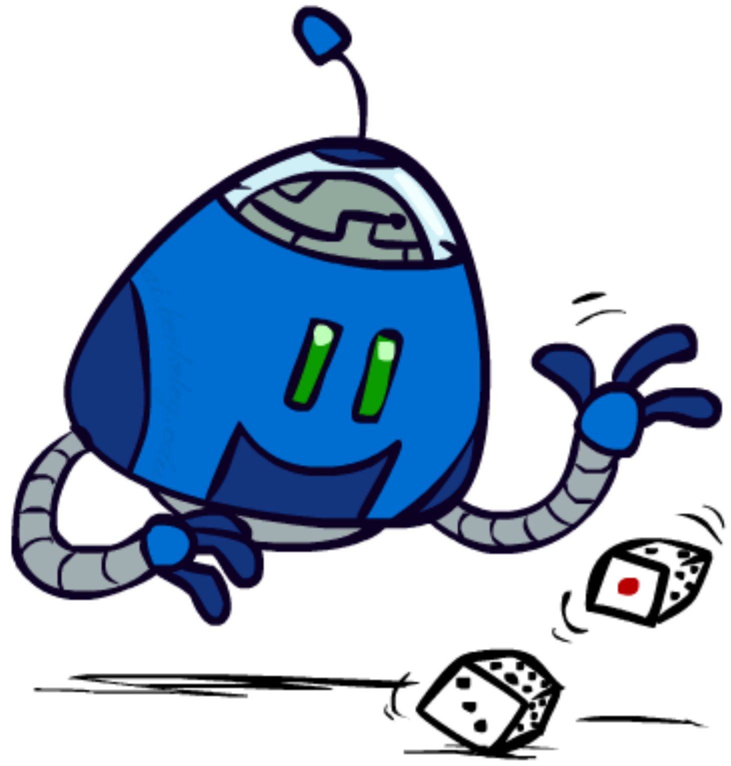
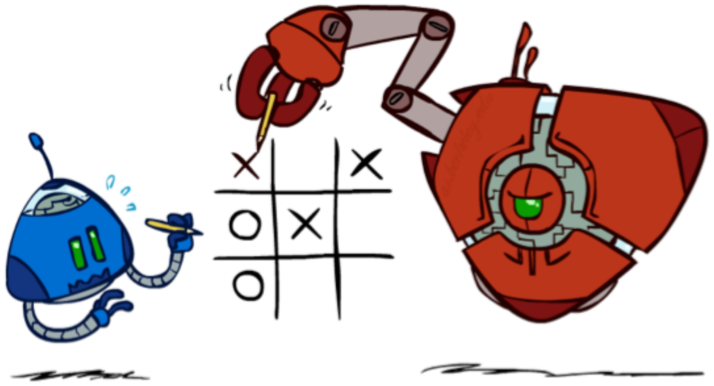
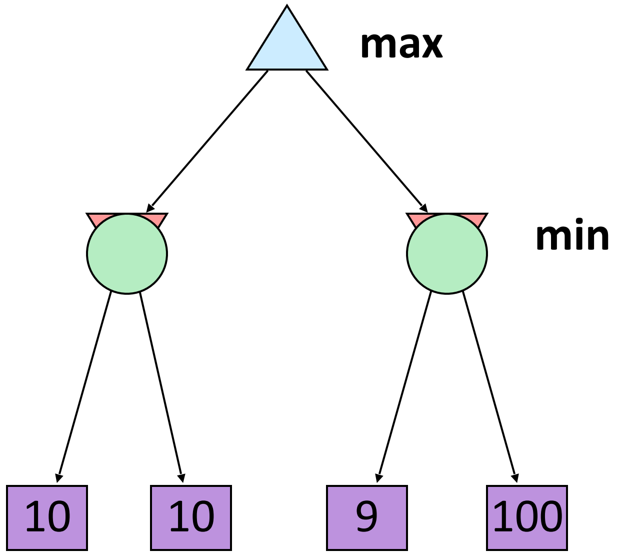
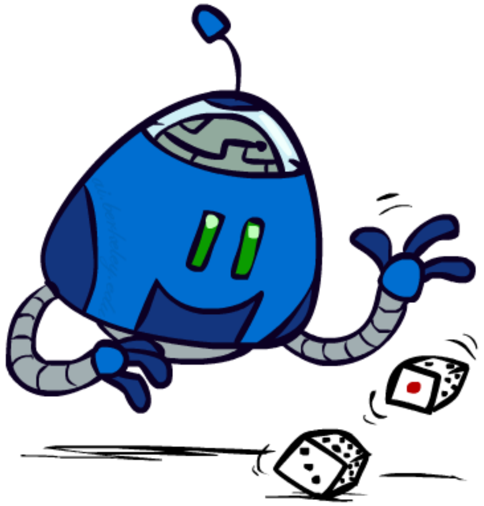
## Uncertain Outcomes



## Worst-Case vs. Average Case







Idea: Uncertain outcomes controlled by chance, not an adversary!

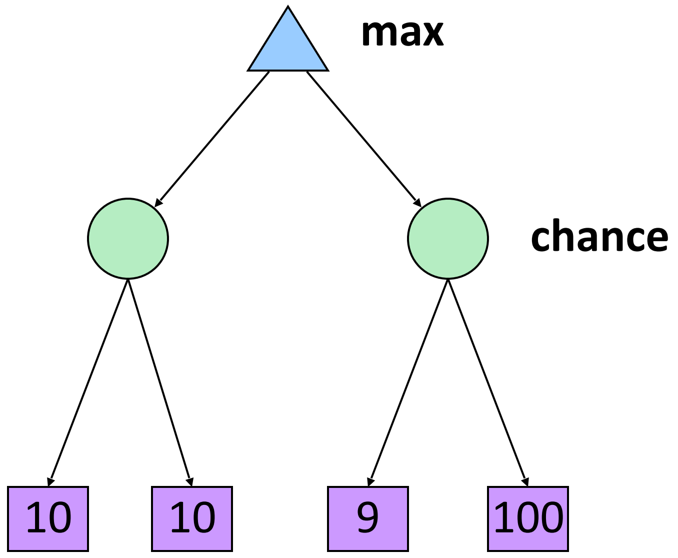
# Expectimax Search

- Why wouldn't we know what the result of an action will be?
  - Explicit randomness: rolling dice
  - Unpredictable opponents: the ghosts respond randomly
  - Actions can fail: when moving a robot, wheels might slip

- Values should now reflect average-case (expectimax) outcomes, not worst-case (minimax) outcomes

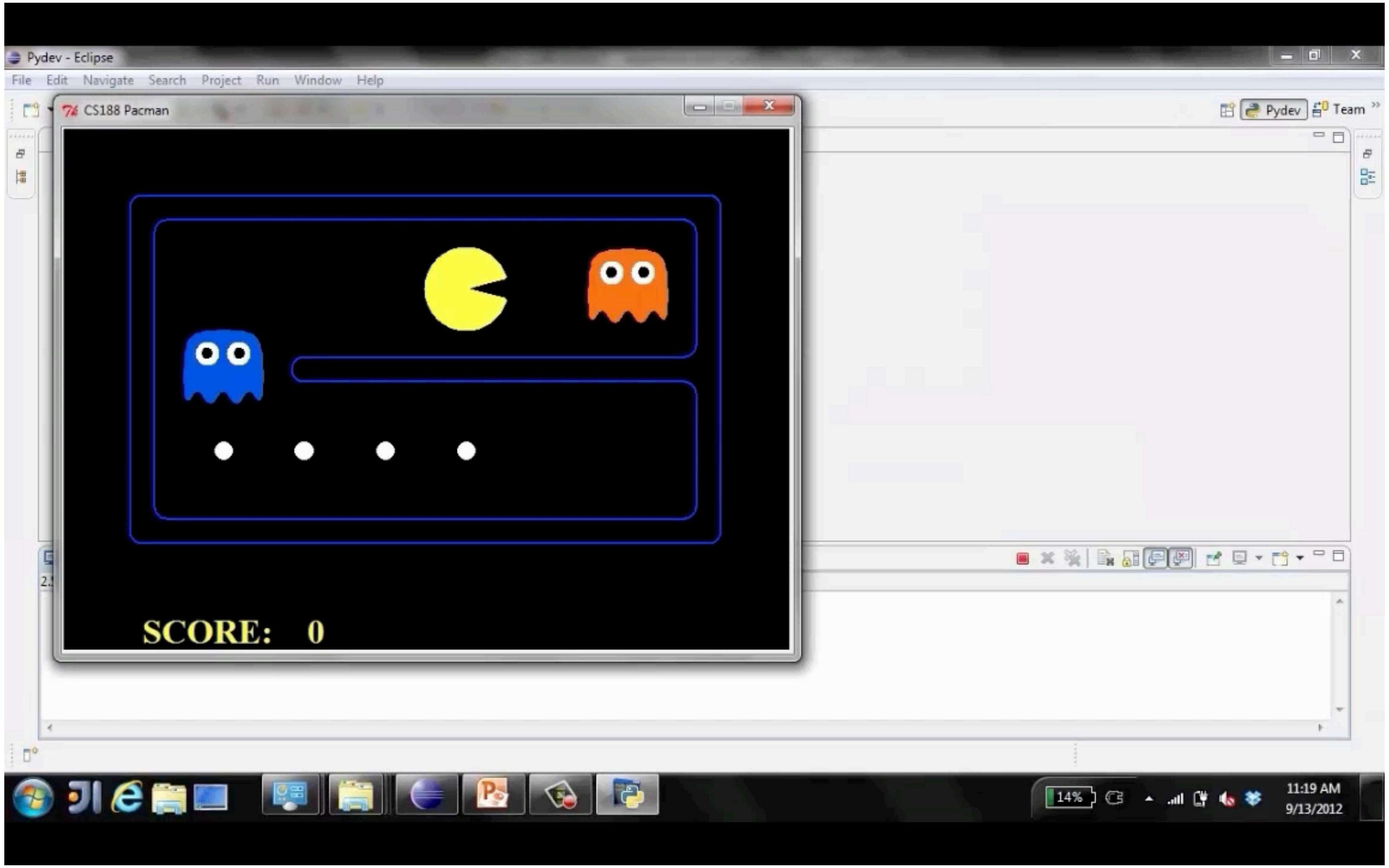
- Expectimax search: compute the average score under optimal play
  - Max nodes as in minimax search
  - Chance nodes are like min nodes but the outcome is uncertain
  - Calculate their expected utilities
  - I.e. take weighted average (expectation) of children

- Later, we'll learn how to formalize the underlying uncertain-result problems as Markov Decision Processes

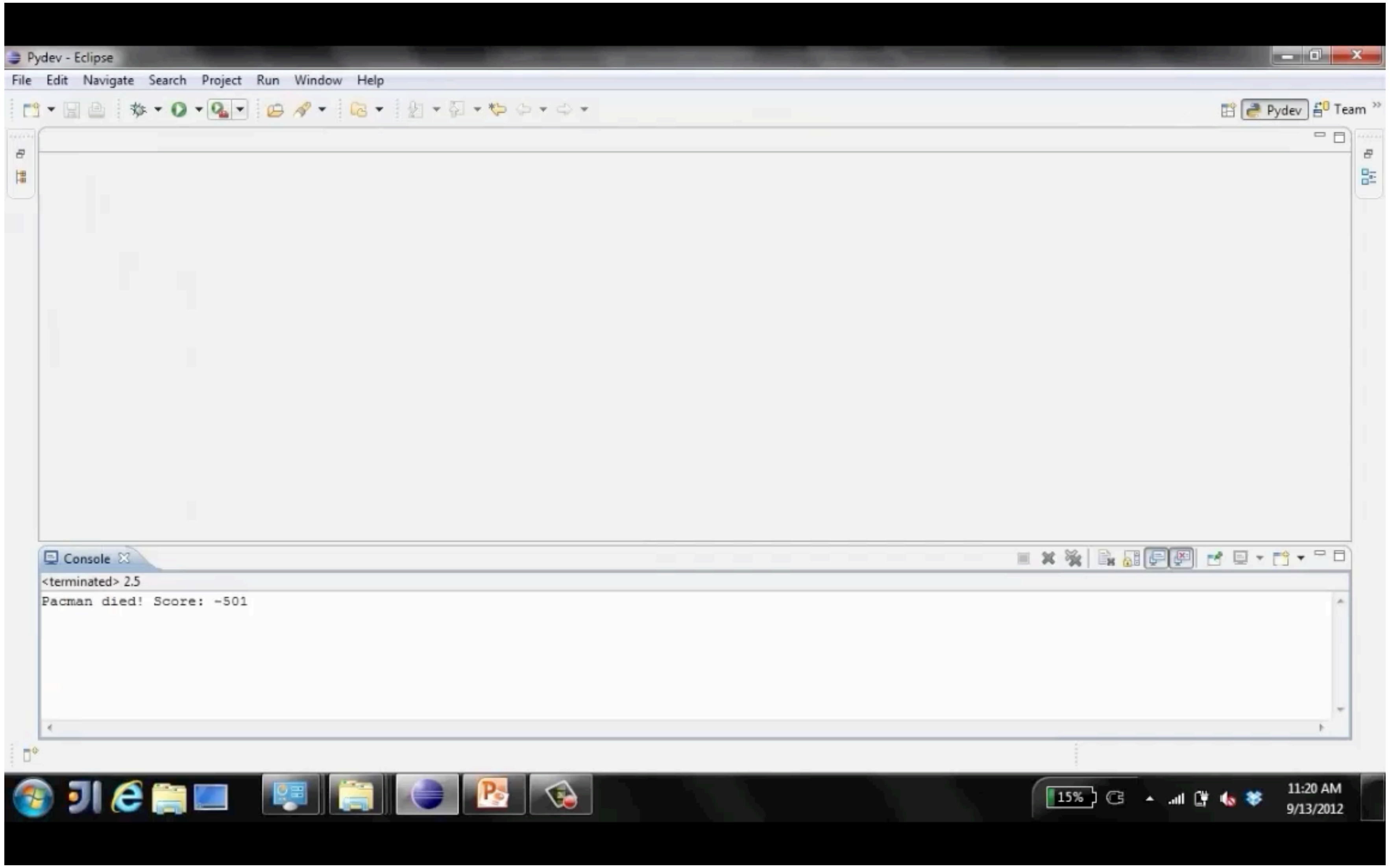


[Demo: min vs exp (L7D1,2)]

# Video of Demo Minimax vs Expectimax (Min)



# Video of Demo Minimax vs Expectimax (Exp)



```
<terminated> 2.5
Pacman died! Score: -501
```

# Expectimax Pseudocode

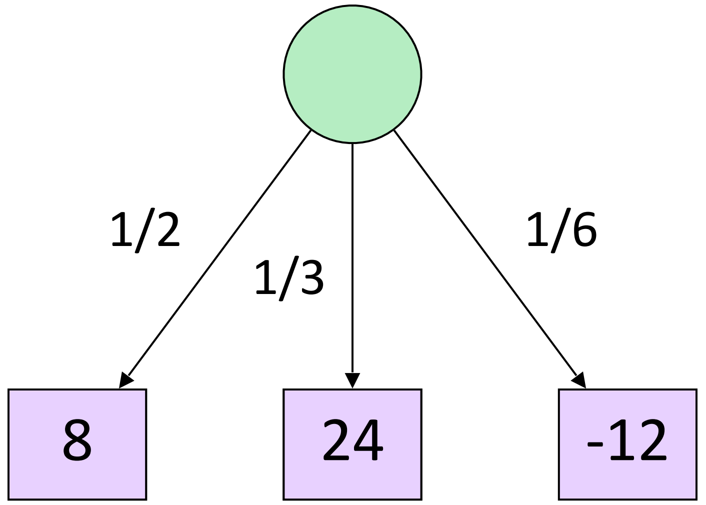
```
def value(state):
    if the state is a terminal state: return the state's utility
    if the next agent is MAX: return max-value(state)
    if the next agent is EXP: return exp-value(state)
```

```
def max-value(state):
    initialize v = -∞
    for each successor of state:
        v = max(v, value(successor))
    return v
```

```
def exp-value(state):
    initialize v = 0
    for each successor of state:
        p = probability(successor)
        v += p * value(successor)
    return v
```

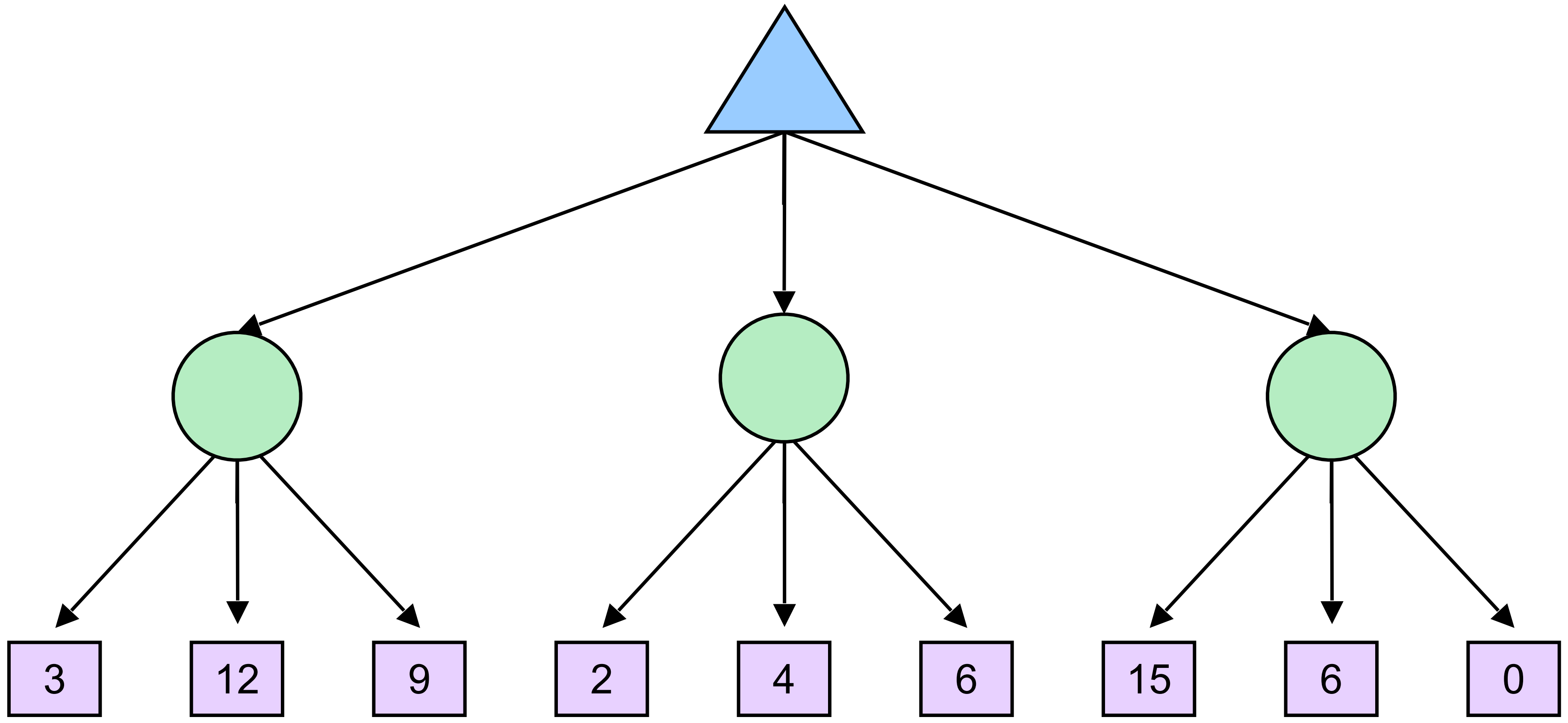
# Expectimax Pseudocode

```
def exp-value(state):
    initialize v = 0
    for each successor of state:
        p = probability(successor)
        v += p * value(successor)
    return v
```

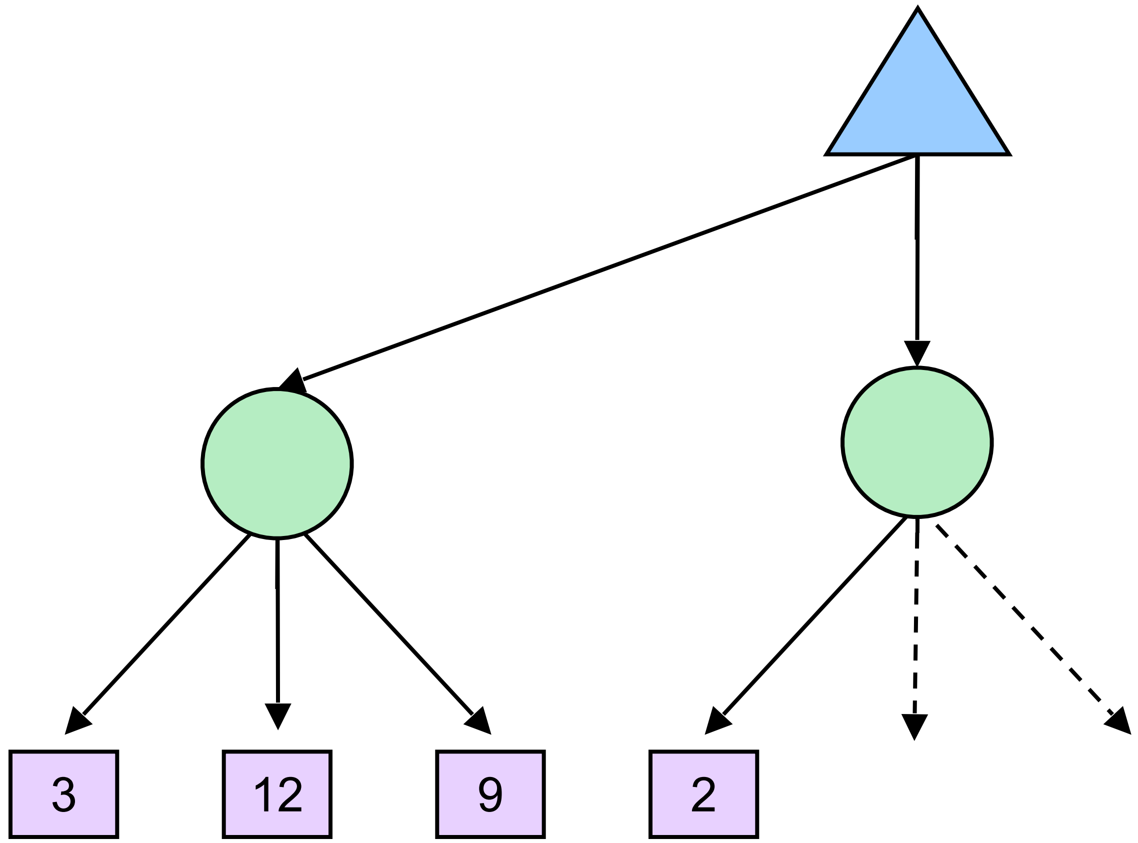


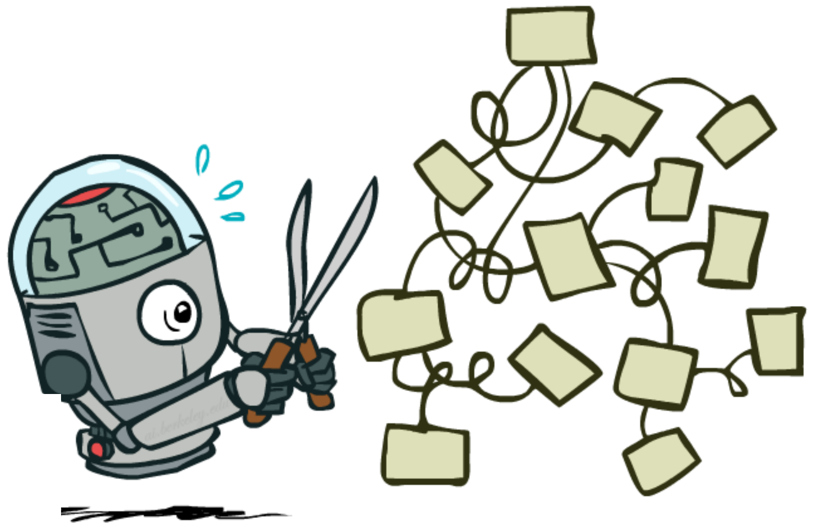
$v = (1/2)\ (8) + (1/3)\ (24) + (1/6)\ (-12) = 10$

# Expectimax Example

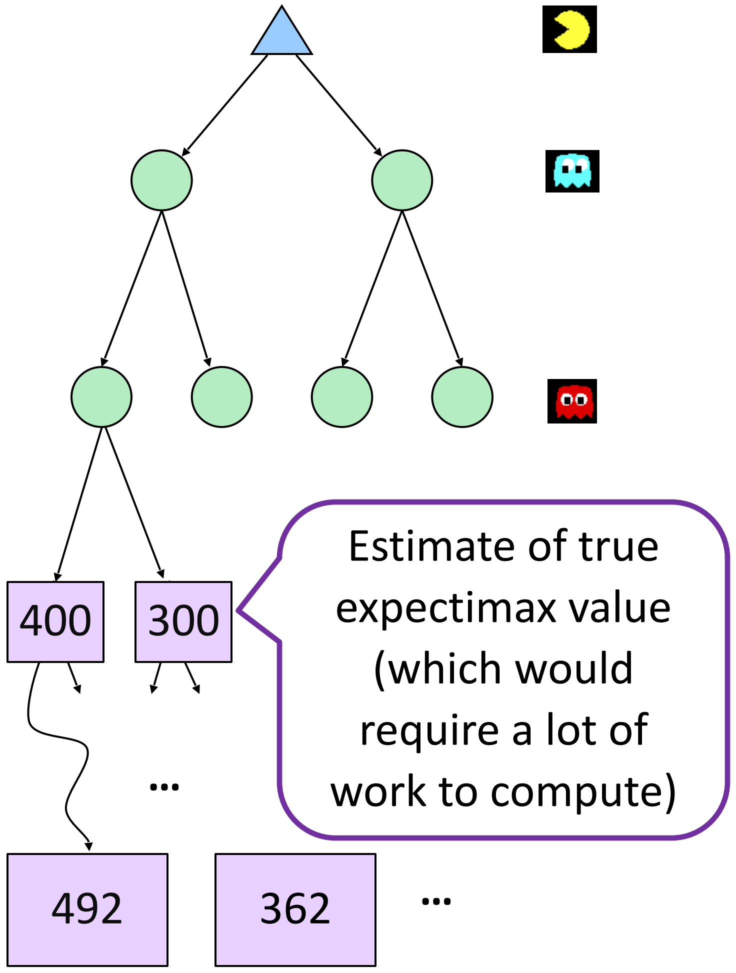


# Expectimax Pruning?

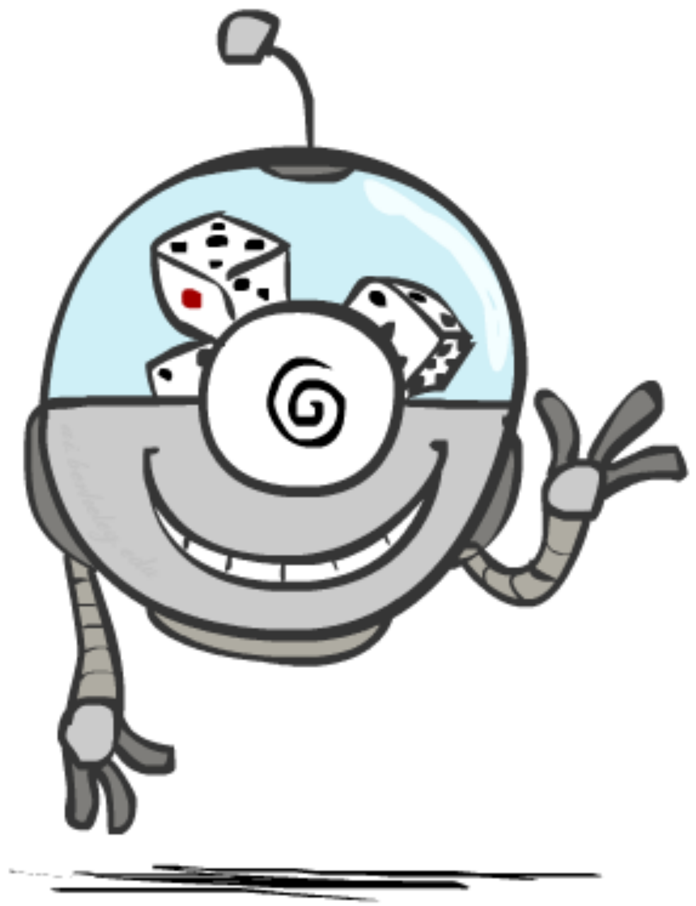




# Depth-Limited Expectimax


400
300
...
492
362
...
Estimate of true expectimax value (which would require a lot of work to compute)

## Probabilities



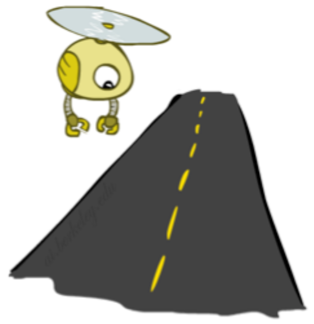
# Reminder: Probabilities

- A random variable represents an event whose outcome is unknown
- A probability distribution is an assignment of weights to outcomes

- Example: Traffic on freeway
  - Random variable: T = whether there's traffic
  - Outcomes: T in {none, light, heavy}
  - Distribution: P(T=none) = 0.25, P(T=light) = 0.50, P(T=heavy) = 0.25

- Some laws of probability (more later):
  - Probabilities are always non-negative
  - Probabilities over all possible outcomes sum to one

- As we get more evidence, probabilities may change:
  - P(T=heavy) = 0.25, P(T=heavy | Hour=8am) = 0.60
  - We'll talk about methods for reasoning and updating probabilities later



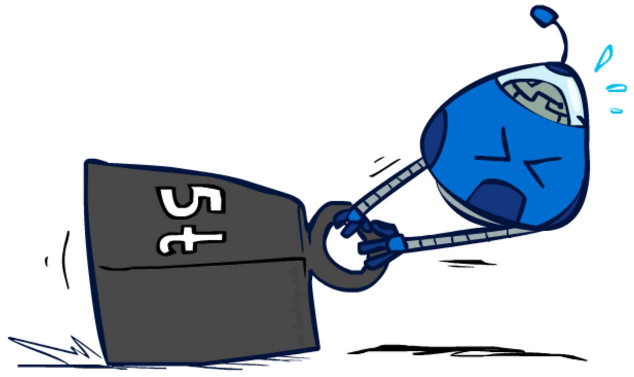
0.25

0.50

0.25

# Reminder: Expectations

- The expected value of a function of a random variable is the average, weighted by the probability distribution over outcomes



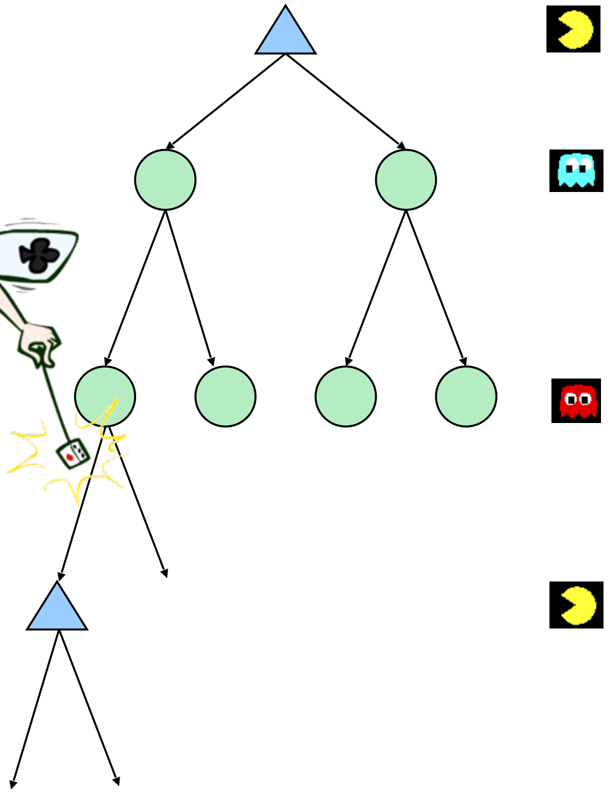
- Example: How long to get to the airport?

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| Time: | 20 min | | 30 min | | 60 min | | |
| | x | + | x | + | x | ⇨ | 35 min |
| Probability: | 0.25 | | 0.50 | | 0.25 | | |

# What Probabilities to Use?

- In expectimax search, we have a probabilistic model of how the opponent (or environment) will behave in any state
  - Model could be a simple uniform distribution (roll a die)
  - Model could be sophisticated and require a great deal of computation
  - We have a chance node for any outcome out of our control: opponent or environment
  - The model might say that adversarial actions are likely!

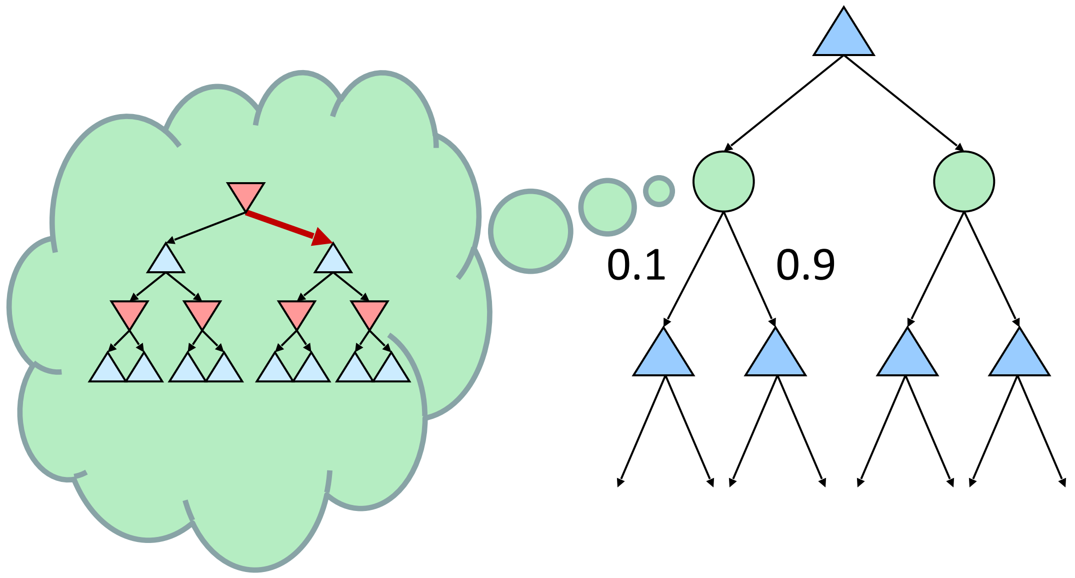
- For now, assume each chance node magically comes along with probabilities that specify the distribution over its outcomes



*Having a probabilistic belief about another agent's action does not mean that the agent is flipping any coins!*

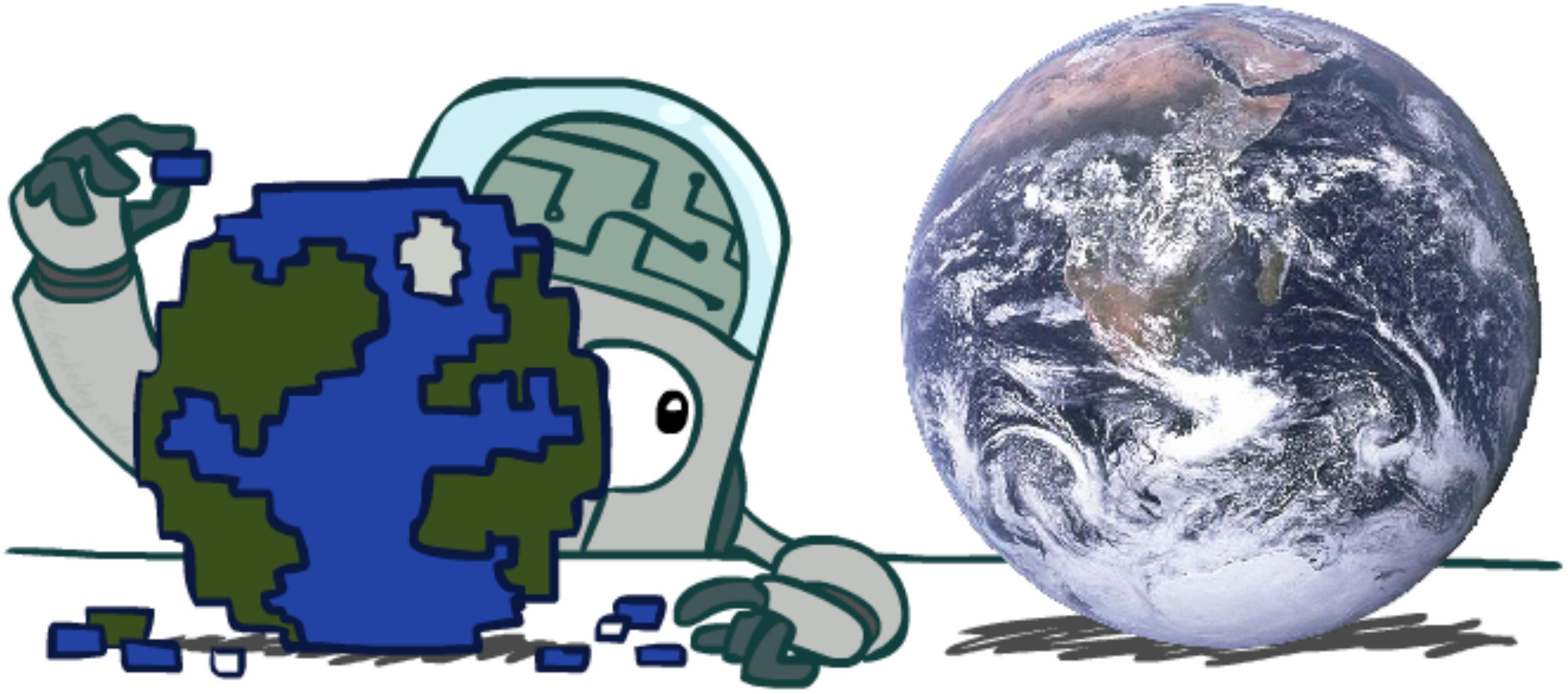
# Quiz: Informed Probabilities

- Let's say you know that your opponent is actually running a depth 2 minimax, using the result 80% of the time, and moving randomly otherwise
- Question: What tree search should you use?



- Answer: Expectimax!
  - To figure out EACH chance node's probabilities, you have to run a simulation of your opponent
  - This kind of thing gets very slow very quickly
  - Even worse if you have to simulate your opponent simulating you…
  - … except for minimax, which has the nice property that it all collapses into one game tree

## Modeling Assumptions



# The Dangers of Optimism and Pessimism

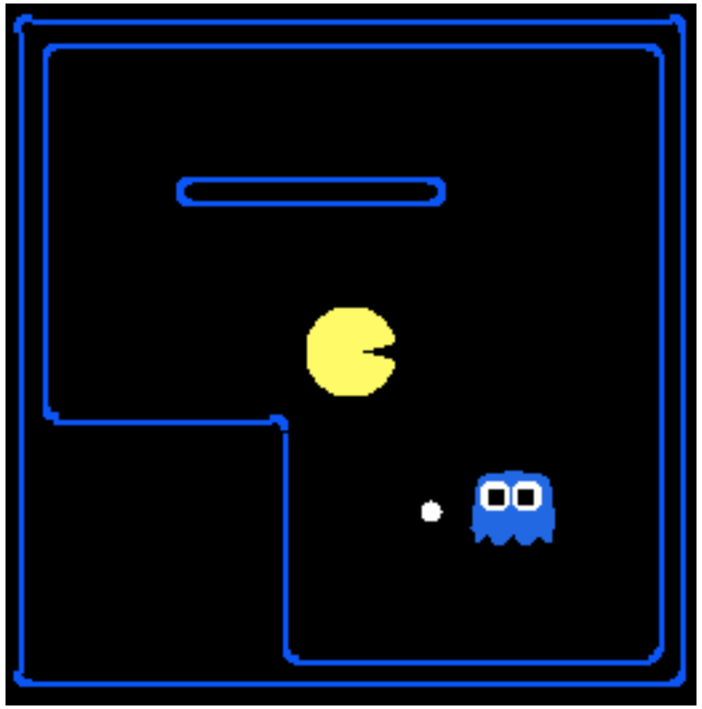
## Dangerous Optimism

Assuming chance when the world is adversarial

## Dangerous Pessimism

Assuming the worst case when it's not likely

# Assumptions vs. Reality



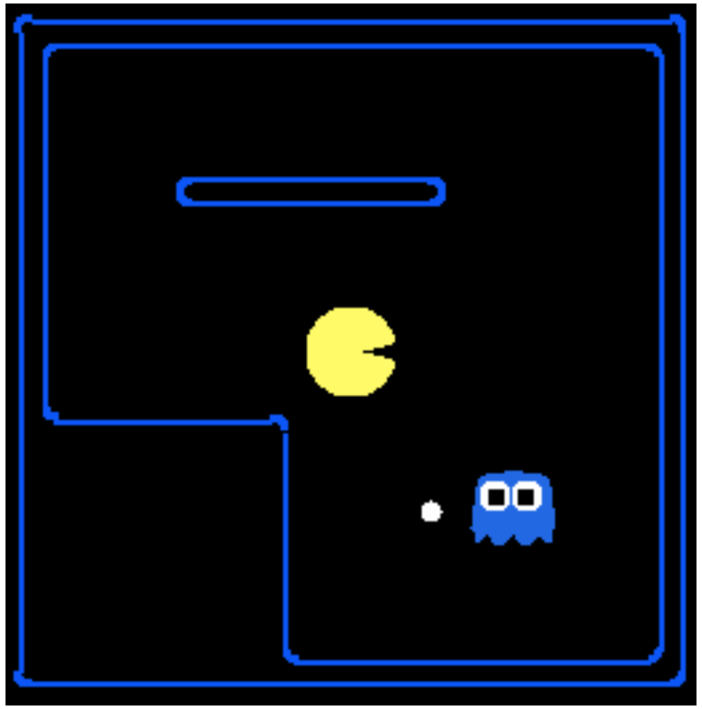
| | Adversarial Ghost | Random Ghost |
|---|---|---|
| Minimax Pacman | | |
| Expectimax Pacman | | |

Results from playing 5 games

Pacman used depth 4 search with an eval function that avoids trouble
Ghost used depth 2 search with an eval function that seeks Pacman

[Demos: world assumptions (L7D3,4,5,6)]

# Assumptions vs. Reality



| | Adversarial Ghost | Random Ghost |
|---|---|---|
| Minimax Pacman | Won 5/5<br>Avg. Score: 483 | Won 5/5<br>Avg. Score: 493 |
| Expectimax Pacman | Won 1/5<br>Avg. Score: -303 | Won 5/5<br>Avg. Score: 503 |

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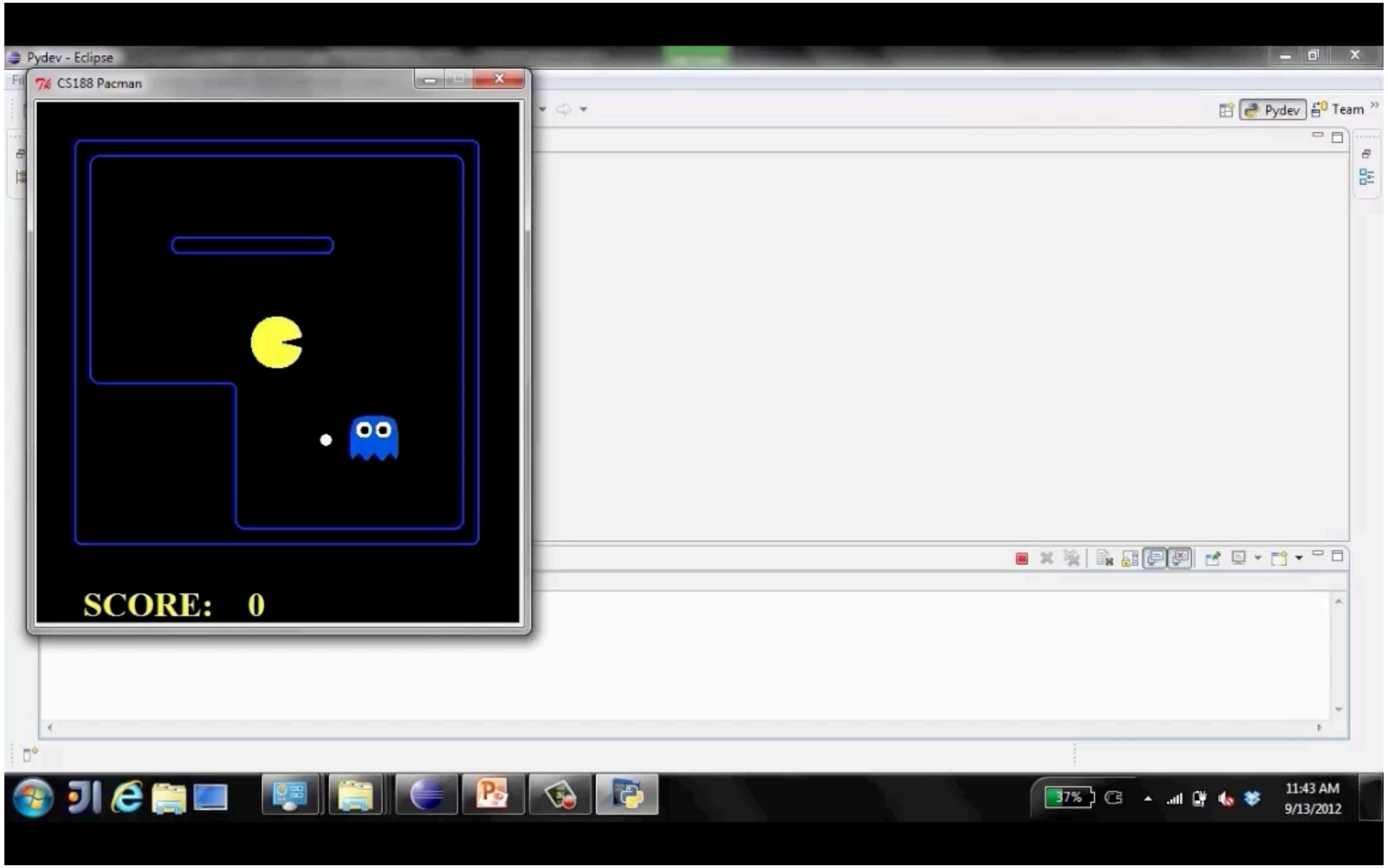
[Demos: world assumptions (L7D3,4,5,6)]

# Video of Demo World Assumptions
# Random Ghost – Expectimax Pacman



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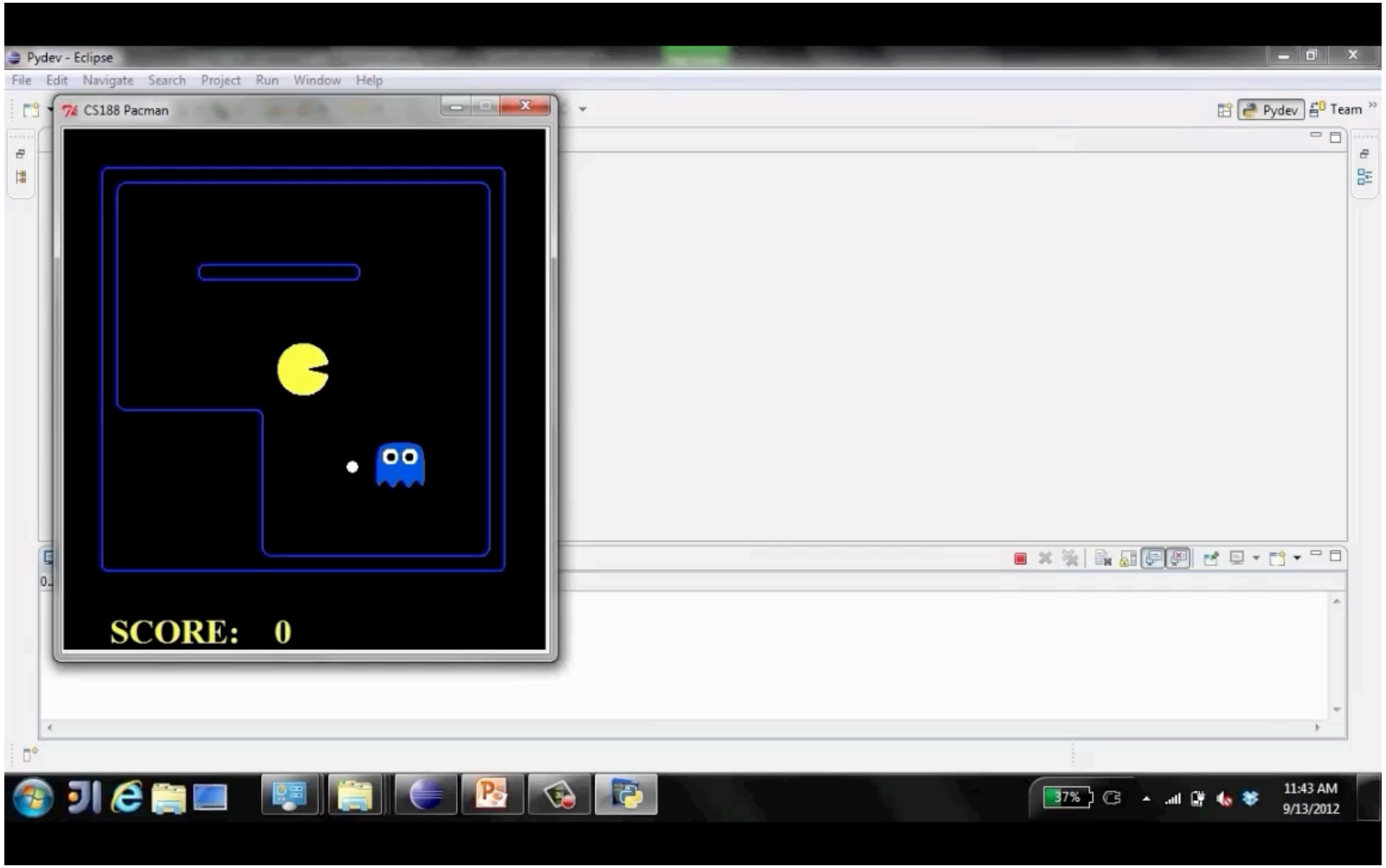
# Adversarial Ghost – Minimax Pacman



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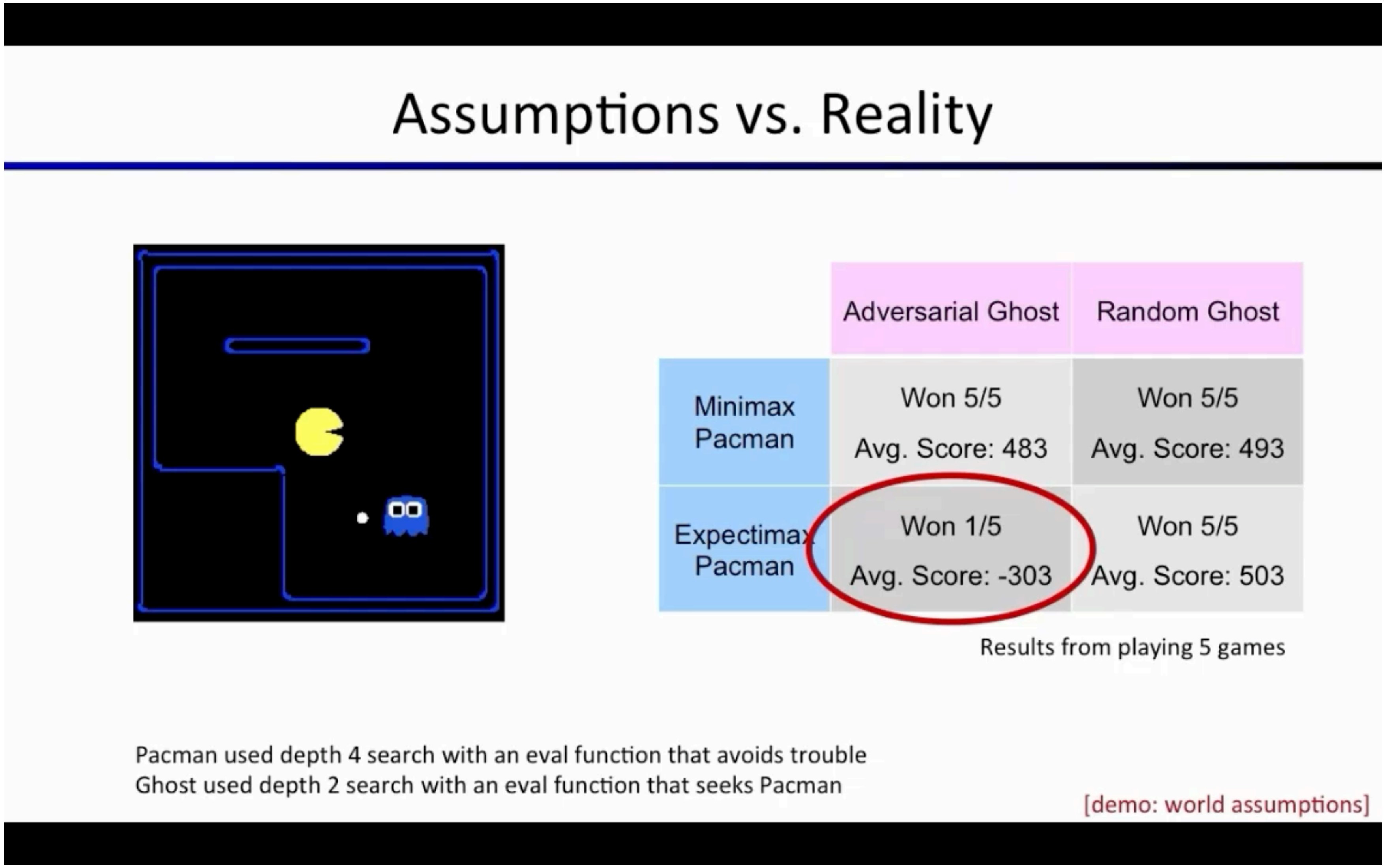
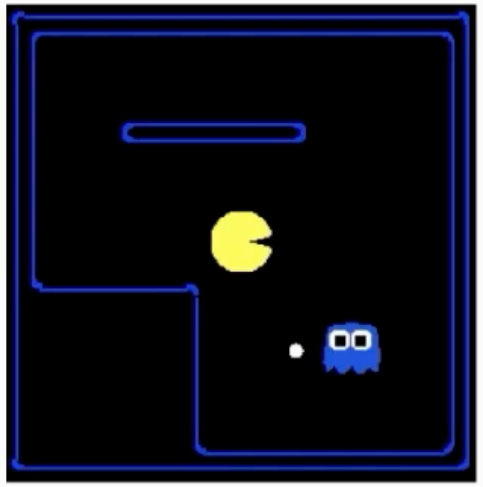


## Assumptions vs. Reality



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[demo: world assumptions]

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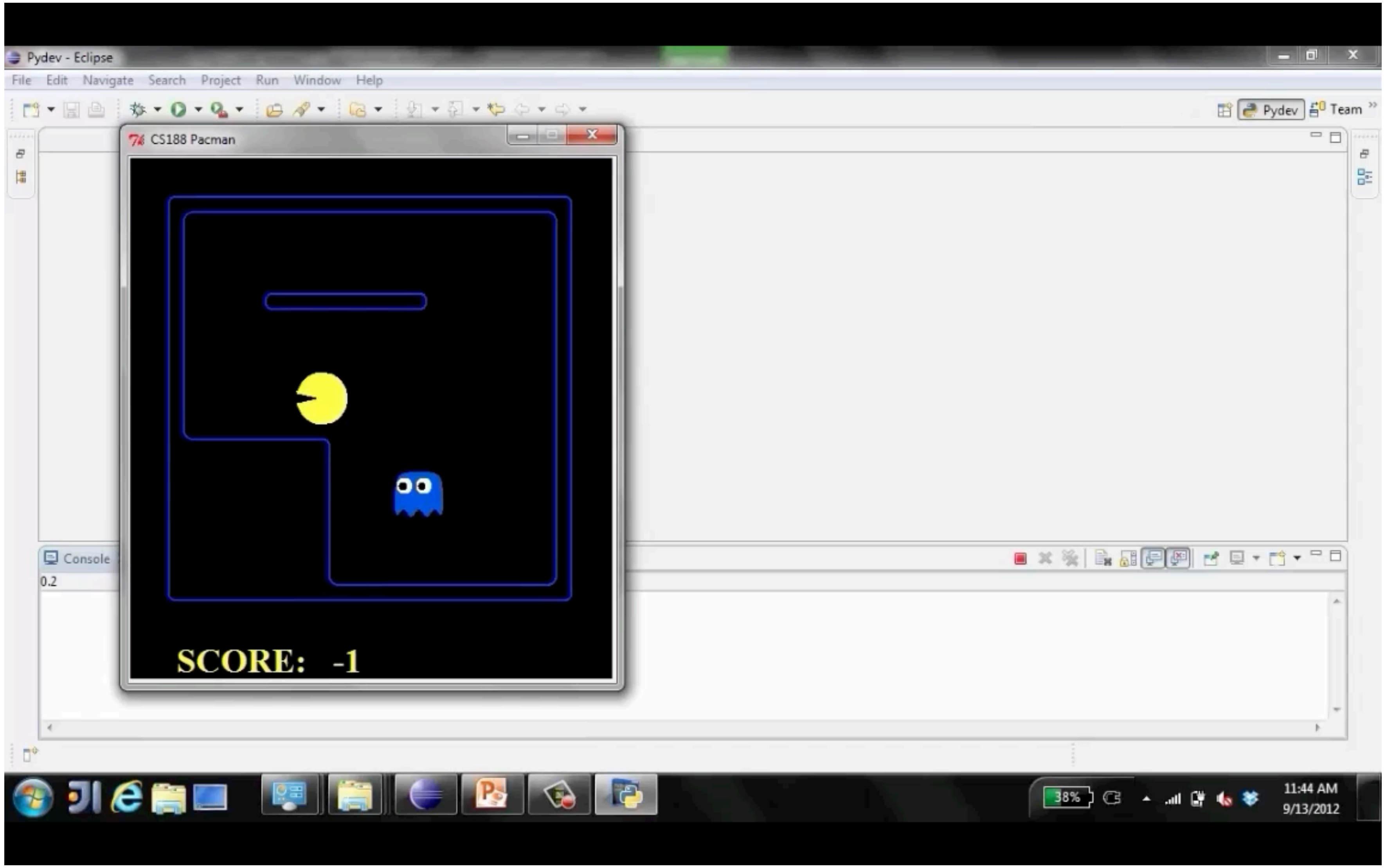
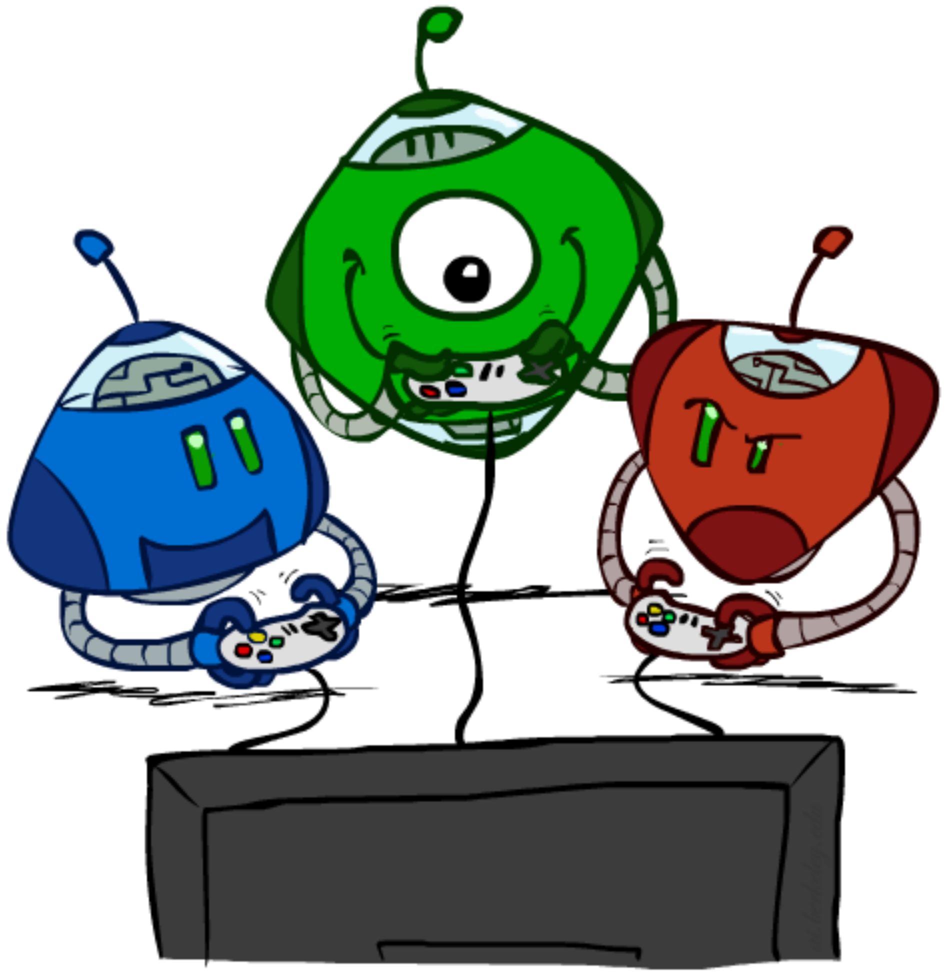
# Random Ghost – Minimax Pacman

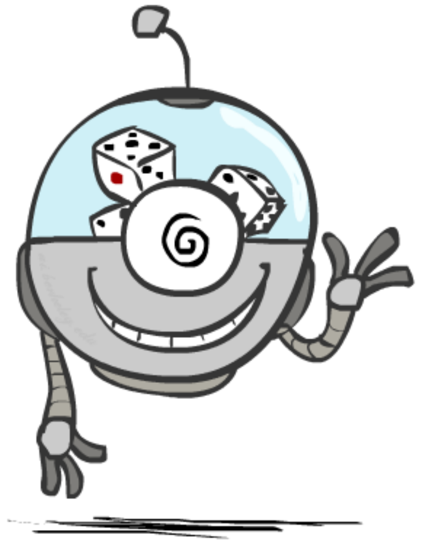


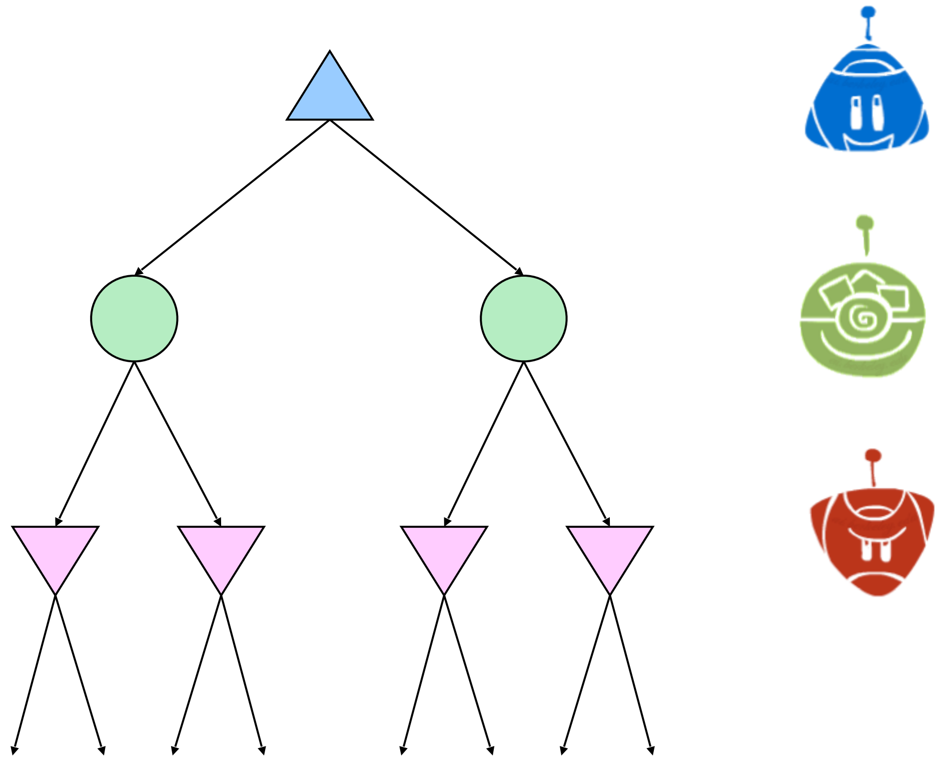
# Other Game Types



## Mixed Layer Types

- E.g. Backgammon
- Expectiminimax
  - Environment is an extra “random agent” player that moves after each min/max agent
  - Each node computes the appropriate combination of its children



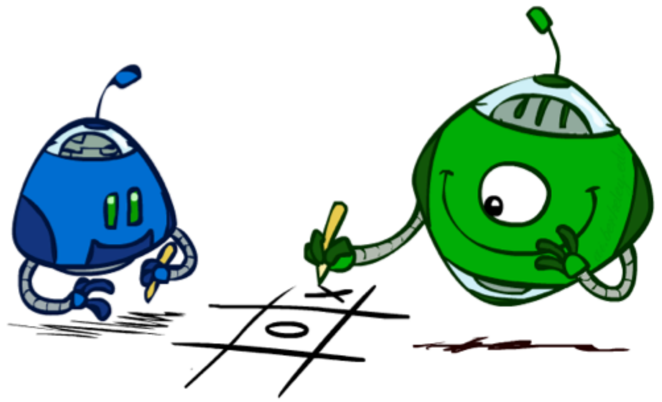


# Example: Backgammon

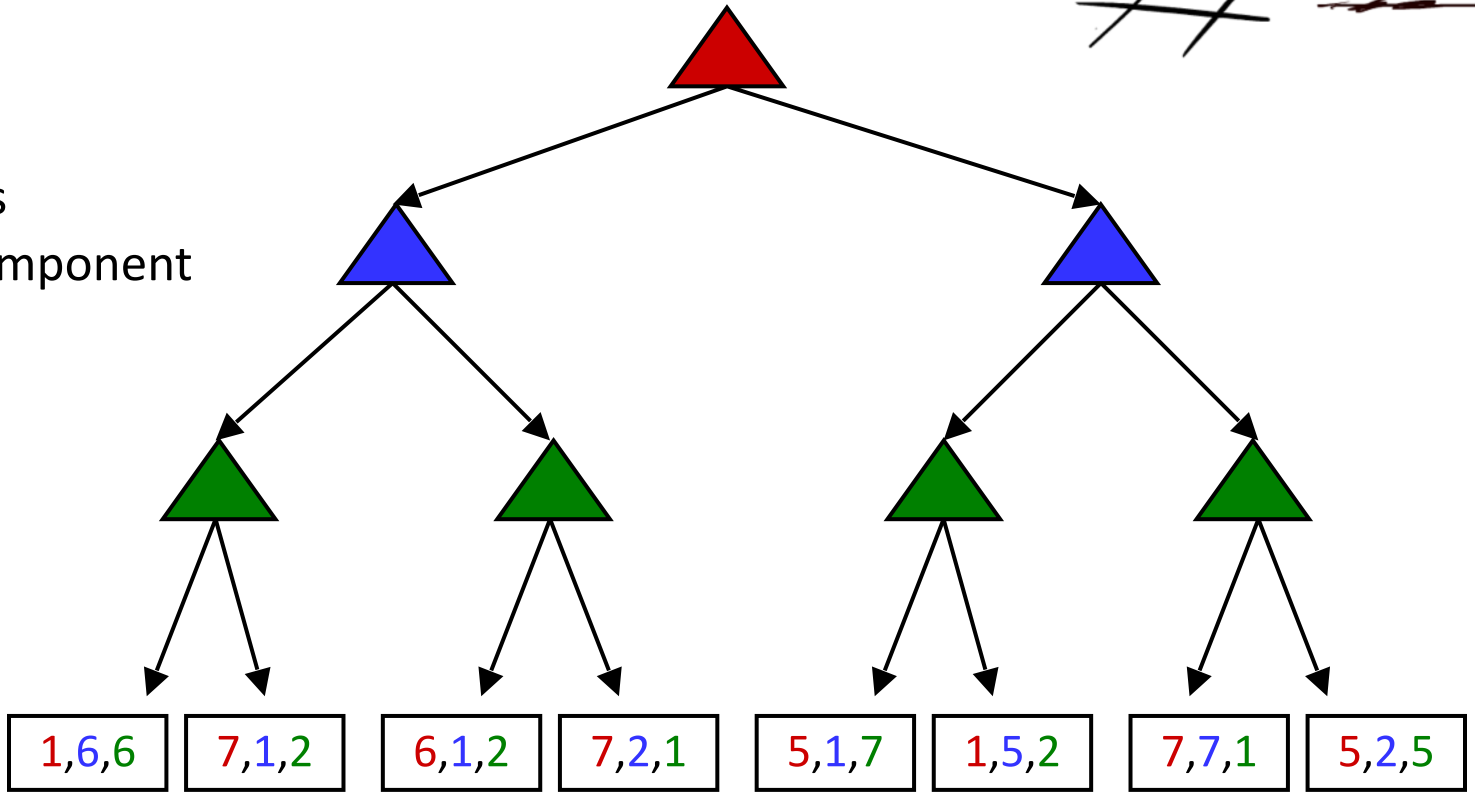
- Dice rolls increase *b*: 21 possible rolls with 2 dice
  - Backgammon ≈ 20 legal moves
  - Depth 2 = 20 x (21 x 20)$^3$ = 1.2 x 10$^9$
- As depth increases, probability of reaching a given search node shrinks
  - So usefulness of search is diminished
  - So limiting depth is less damaging
  - But pruning is trickier…
- Historic AI: TDGammon uses depth-2 search + very good evaluation function + reinforcement learning: world-champion level play
- 1st AI world champion in any game!

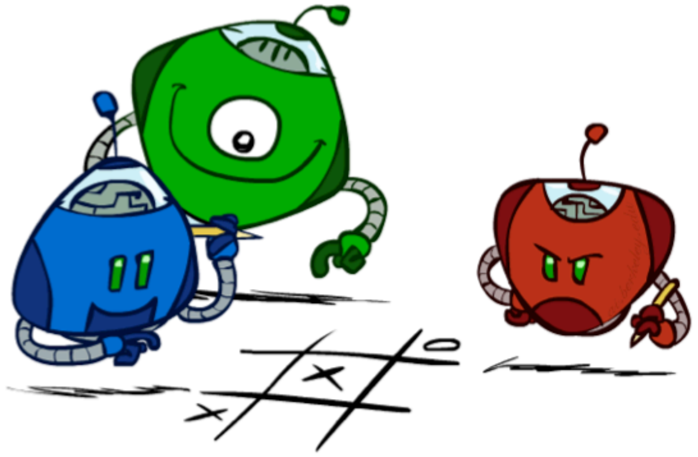
Image: Wikipedia

# Multi-Agent Utilities

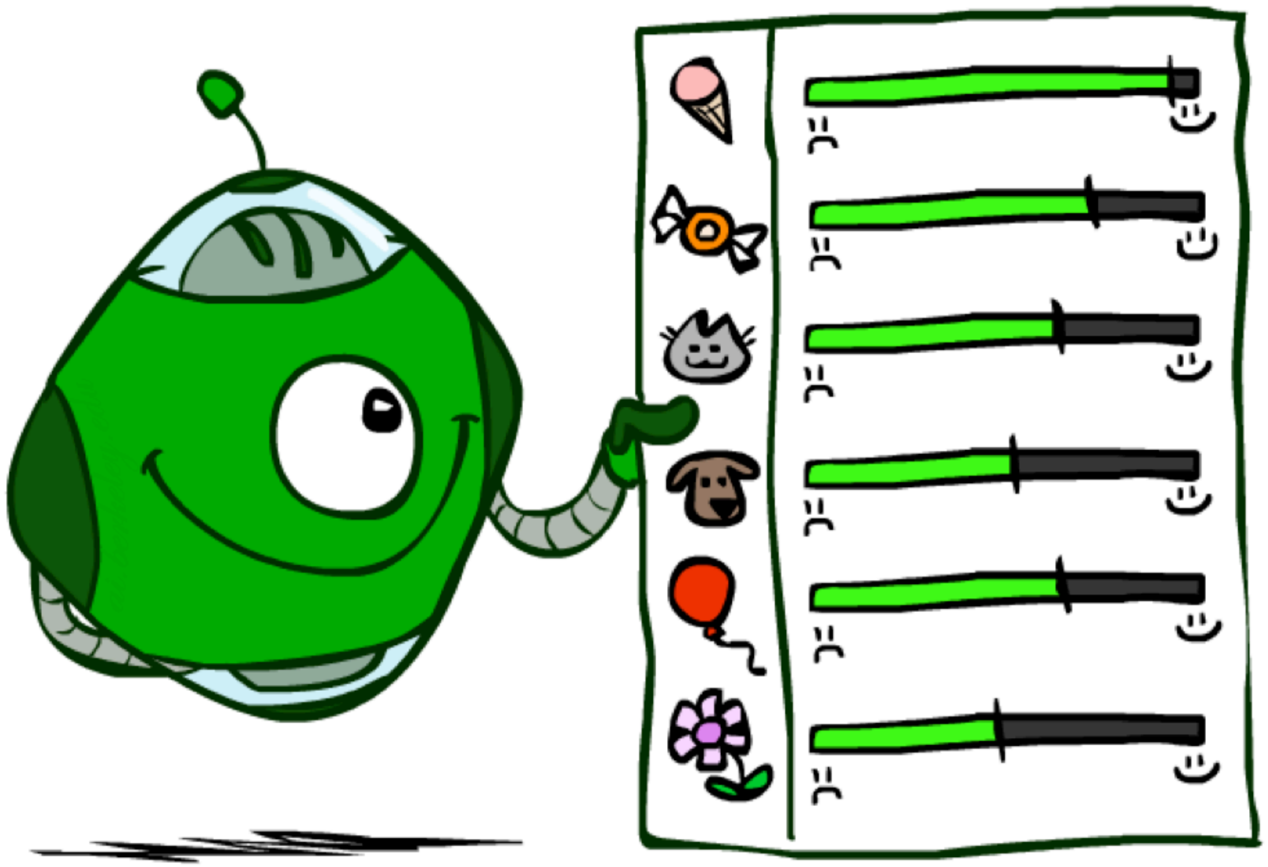


- What if the game is not zero-sum, or has multiple players?
- Generalization of minimax:
  - Terminals have utility tuples
  - Node values are also utility tuples
  - Each player maximizes its own component
  - Can give rise to cooperation and competition dynamically…





# Utilities



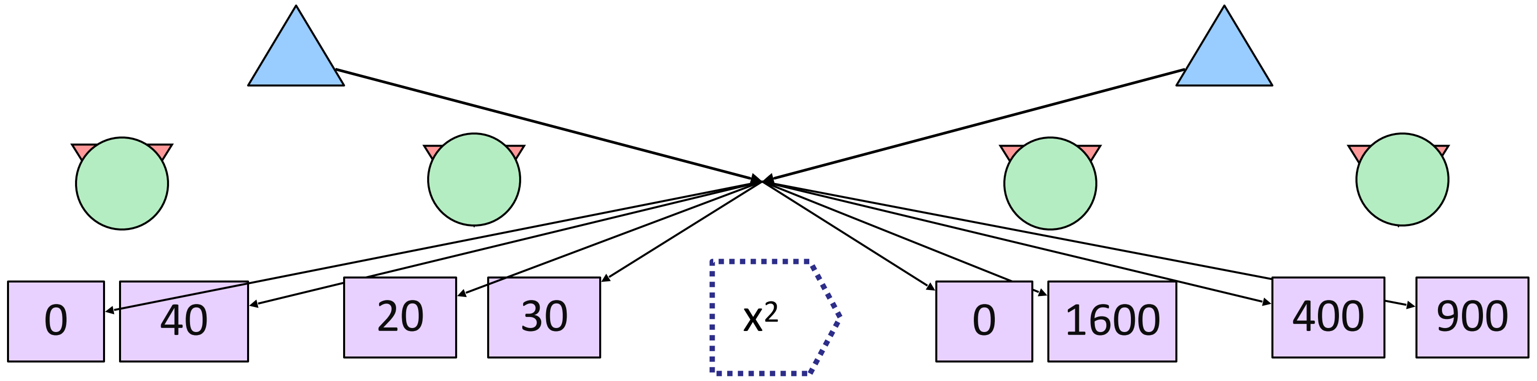
# Maximum Expected Utility

- Why should we average utilities?  Why not minimax?

- Principle of maximum expected utility:
  - A rational agent should chose the action that maximizes its expected utility, given its knowledge

- Questions:
  - Where do utilities come from?
  - How do we know such utilities even exist?
  - How do we know that averaging even makes sense?
  - What if our behavior (preferences) can't be described by utilities?

# What Utilities to Use?



- For worst-case minimax reasoning, terminal function scale doesn't matter
  - We just want better states to have higher evaluations (get the ordering right)
  - We call this insensitivity to monotonic transformations

- For average-case expectimax reasoning, we need *magnitudes* to be meaningful

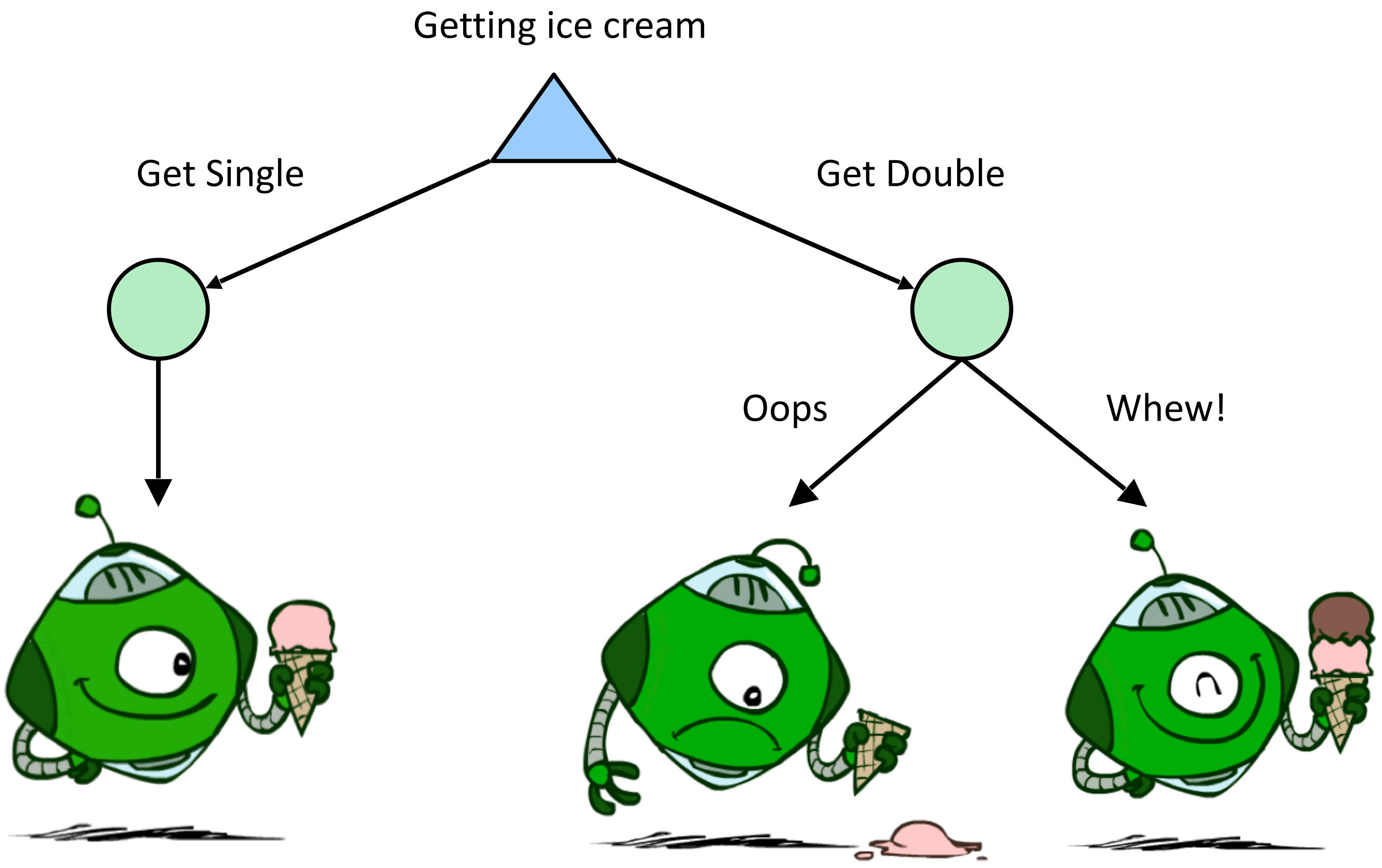
## Utilities

- Utilities are functions from outcomes (states of the world) to real numbers that describe an agent's preferences

- Where do utilities come from?
  - In a game, may be simple (+1/-1)
  - Utilities summarize the agent's goals
  - Theorem: any "rational" preferences can be summarized as a utility function

- We hard-wire utilities and let behaviors emerge
  - Why don't we let agents pick utilities?
  - Why don't we prescribe behaviors?

# Utilities: Uncertain Outcomes



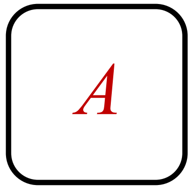
# Preferences

- An agent must have preferences among:
  - Prizes: $A$, $B$, etc.
  - Lotteries: situations with uncertain prizes

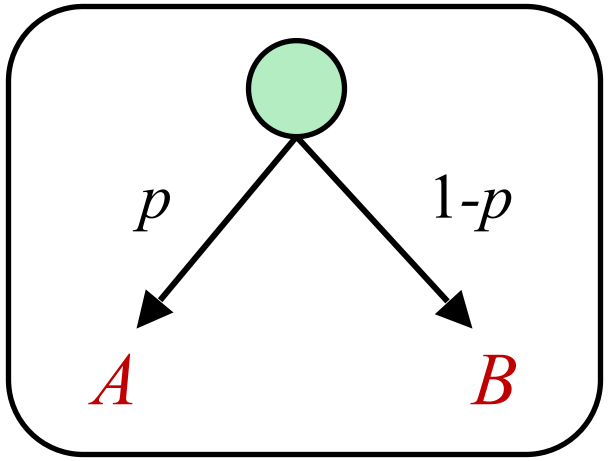
$$L = [p, A;\ (1-p), B]$$

- Notation:
  - Preference: $A \succ B$
  - Indifference: $A \sim B$

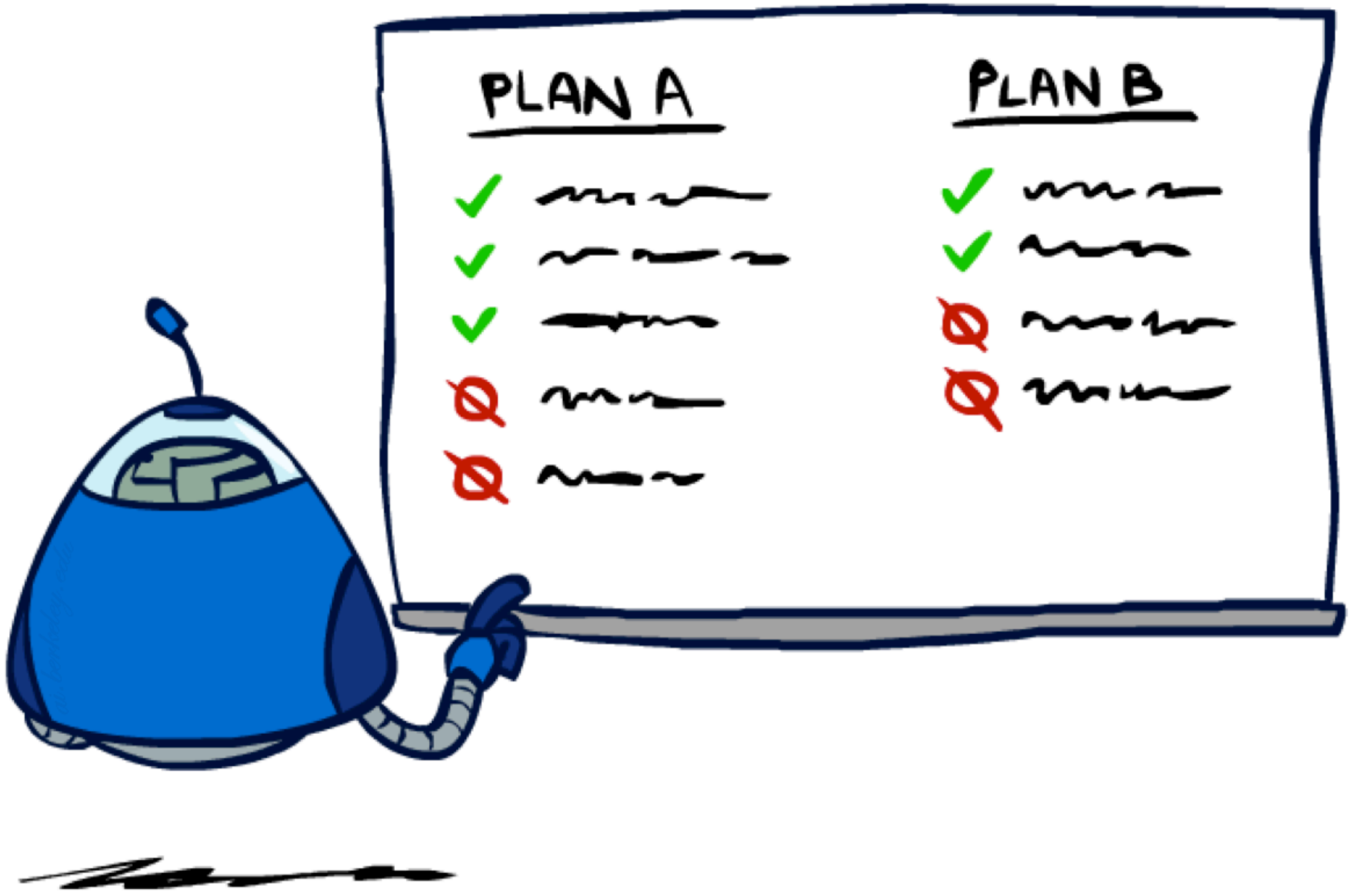
A Prize



A Lottery



# Rationality

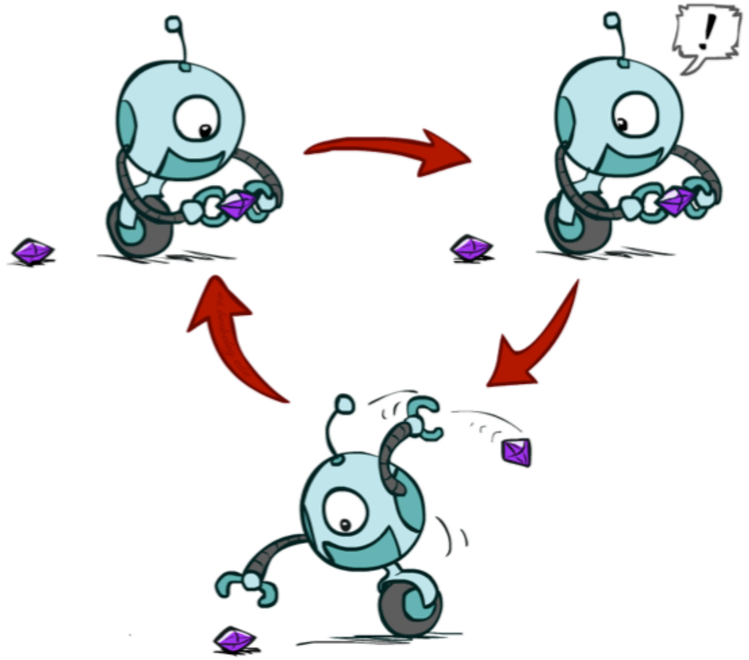


# Rational Preferences

- We want some constraints on preferences before we call them rational, such as:

Axiom of Transitivity: $(A \succ B) \wedge (B \succ C) \Rightarrow (A \succ C)$

- For example: an agent with intransitive preferences can be induced to give away all of its money
  - If B > C, then an agent with C would pay (say) 1 cent to get B
  - If A > B, then an agent with B would pay (say) 1 cent to get A
  - If C > A, then an agent with A would pay (say) 1 cent to get C



# Rational Preferences

## The Axioms of Rationality

Orderability

$$(A \succ B) \vee (B \succ A) \vee (A \sim B)$$

Transitivity

$$(A \succ B) \wedge (B \succ C) \Rightarrow (A \succ C)$$

Continuity

$$A \succ B \succ C \Rightarrow \exists p\ [p, A;\ 1-p, C] \sim B$$

Substitutability

$$A \sim B \Rightarrow [p, A;\ 1-p, C] \sim [p, B; 1-p, C]$$

Monotonicity

$$A \succ B \Rightarrow$$
$$(p \geq q \Leftrightarrow [p, A;\ 1-p, B] \succeq [q, A;\ 1-q, B])$$

Theorem: Rational preferences imply behavior describable as maximization of expected utility

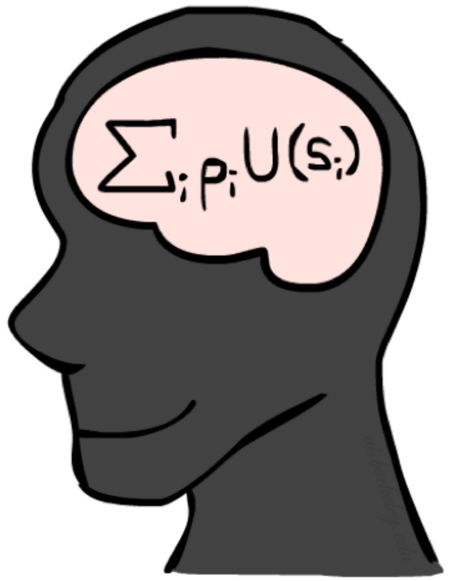
# MEU Principle

- Theorem [Ramsey, 1931; von Neumann & Morgenstern, 1944]
  - Given any preferences satisfying these constraints, there exists a real-valued function U such that:

$$U(A) \geq U(B) \;\Leftrightarrow\; A \succeq B$$

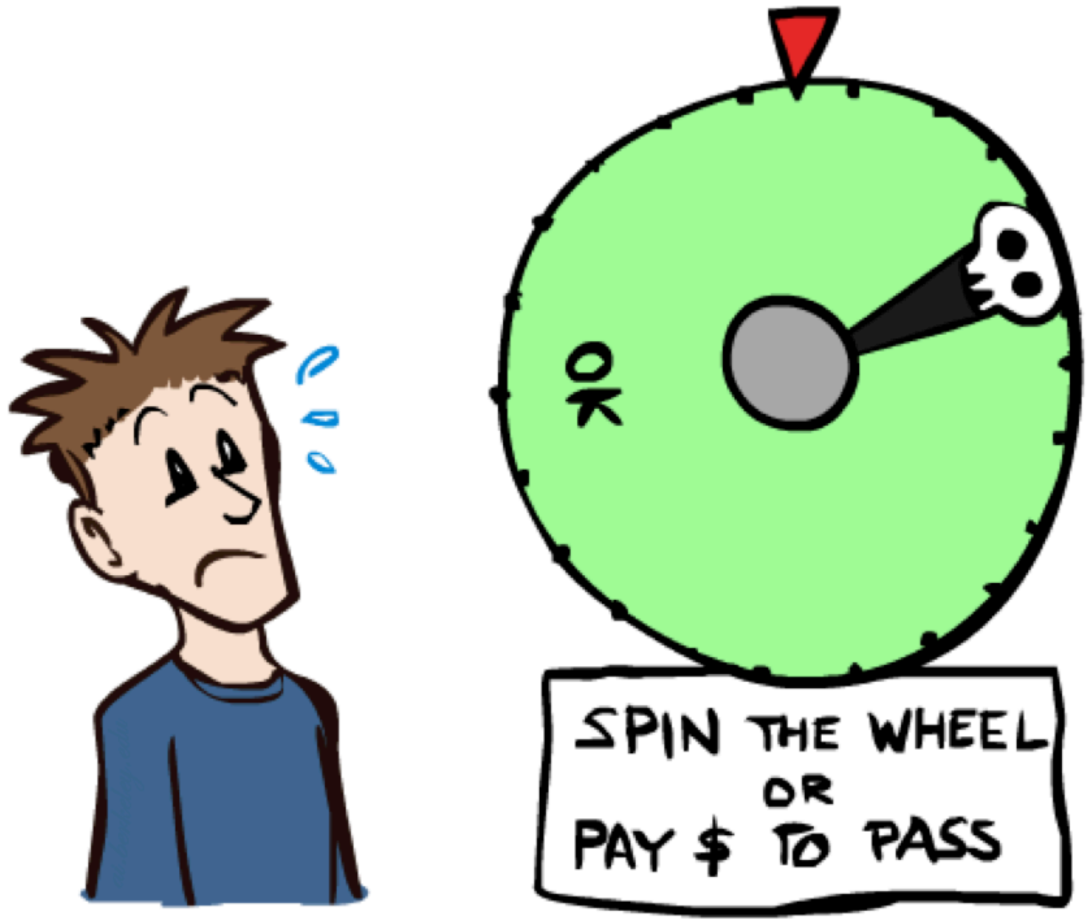
$$U([p_1, S_1; \;\ldots\; ; \; p_n, S_n]) = \sum_i p_i U(S_i)$$

  - I.e. values assigned by U preserve preferences of both prizes and lotteries!



- Maximum expected utility (MEU) principle:
  - Choose the action that maximizes expected utility
  - Note: an agent can be entirely rational (consistent with MEU) without ever representing or manipulating utilities and probabilities
  - E.g., a lookup table for perfect tic-tac-toe, a reflex vacuum cleaner

# Human Utilities



# Utility Scales

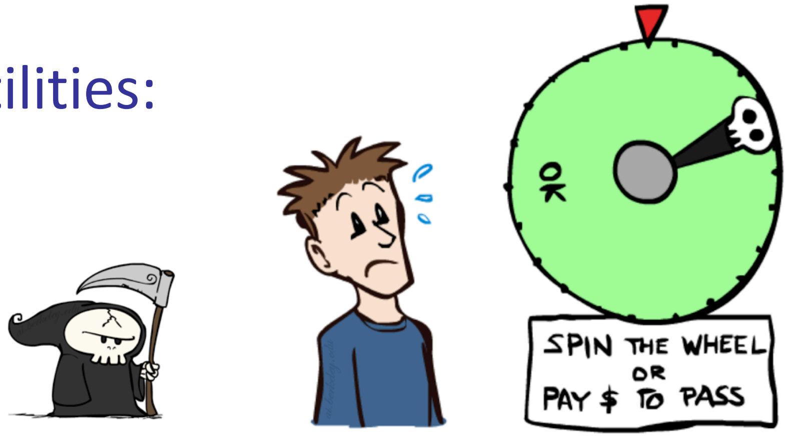
- Normalized utilities: $u_+ = 1.0$, $u_- = 0.0$
- Micromorts: one-millionth chance of death, useful for paying to reduce product risks, etc.
- QALYs: quality-adjusted life years, useful for medical decisions involving substantial risk
- Note: behavior is invariant under positive linear transformation

$$U'(x) = k_1 U(x) + k_2 \quad \text{where } k_1 > 0$$

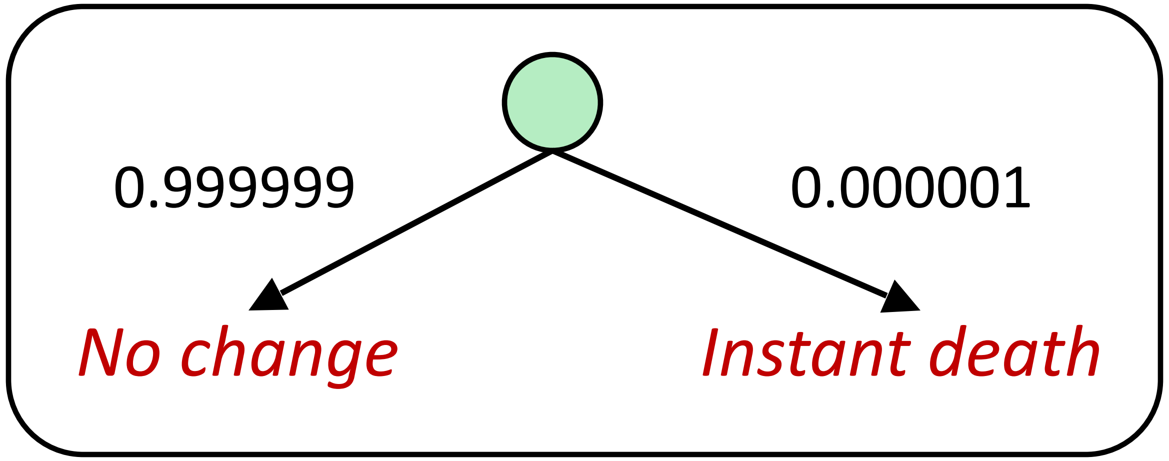
- With deterministic prizes only (no lottery choices), only ordinal utility can be determined, i.e., total order on prizes

# Human Utilities

- Utilities map states to real numbers. Which numbers?
- Standard approach to assessment (elicitation) of human utilities:
  - Compare a prize A to a standard lottery $L_p$ between
    - "best possible prize" $u_+$ with probability p
    - "worst possible catastrophe" $u_-$ with probability 1-p
  - Adjust lottery probability p until indifference: $A \sim L_p$
  - Resulting p is a utility in [0,1]

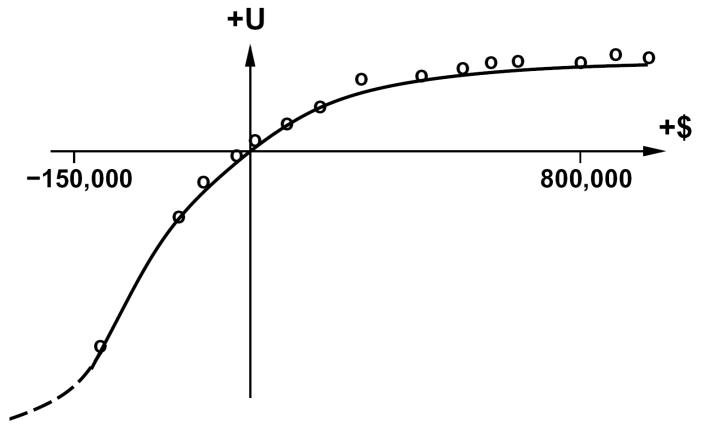


*Pay $30* $\sim$



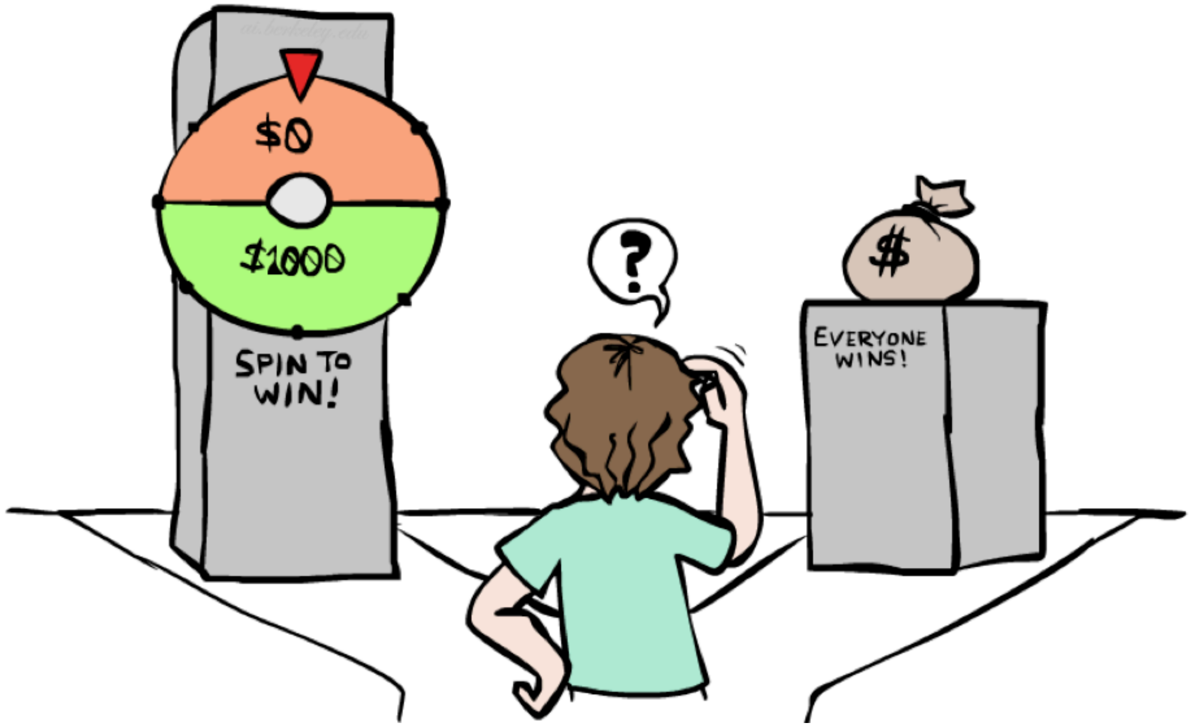
# Money

- Money does not behave as a utility function, but we can talk about the utility of having money (or being in debt)
- Given a lottery L = [p, $X; (1-p), $Y]
  - The expected monetary value EMV(L) is p*X + (1-p)*Y
  - U(L) = p*U($X) + (1-p)*U($Y)
  - Typically, U(L) < U( EMV(L) )
  - In this sense, people are risk-averse
  - When deep in debt, people are risk-prone



# Example: Insurance

- Consider the lottery [0.5, $1000;  0.5, $0]
  - What is its expected monetary value?  ($500)
  - What is its certainty equivalent?
    - Monetary value acceptable in lieu of lottery
    - $400 for most people
  - Difference of $100 is the insurance premium
    - There's an insurance industry because people will pay to reduce their risk
    - If everyone were risk-neutral, no insurance needed!
  - It's win-win: you'd rather have the $400 and the insurance company would rather have the lottery (their utility curve is flat and they have many lotteries)

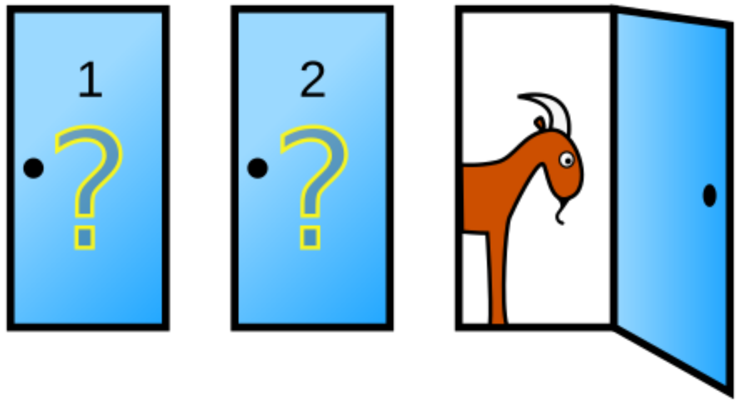


# Example: Human Rationality?

- Famous example of Allais (1953)
  - A: [0.8, \$4k;    0.2, \$0]
  - B: [1.0, \$3k;    0.0, \$0]
  - C: [0.2, \$4k;    0.8, \$0]
  - D: [0.25, \$3k;    0.75, \$0]
- Most people prefer B > A, C > D
- But if U(\$0) = 0, then
  - B > A $\Rightarrow$ U(\$3k) > 0.8 U(\$4k)
  - C > D $\Rightarrow$ 0.8 U(\$4k) > U(\$3k)

# Example: Monty Hall Problem

- Based on the game Let's Make a Deal, hosted by Monty Hall
  You have three doors to choose from, behind one is a car, behind the other two, goats. You pick a door, but before it is opened, Monty Hall opens a door with a goat, and asks you if you want to change your choice
  - A: [0.33, car;    0.33, goat;   0.33, goat]
  - B: [???, car;    ???, goat]



- Most people think the odds of winning the car are the same between the two remaining doors.
- Are they?

## Next Time: MDPs!