

Inferring Interpretable Properties in Sequential Decision Tasks

Reinforcement learning (RL) methods can be used to generate behavior in sequential decision-making tasks based on model specifications with interpretable parameters. To find parameters that explain and reproduce observed behavior, inverse RL (IRL) methods can be applied. Existing methods, however, are limited to specific systems and parameters.

Goal: In this subproject we develop and apply new (I)RL approaches for generating interpretable representations for given behavior of an observed agent. We focus on partial-observable stochastic tasks with the goals to estimate costs and noise quantities in sensorimotor tasks as well as inferring discount parameters in economic decision-making tasks.

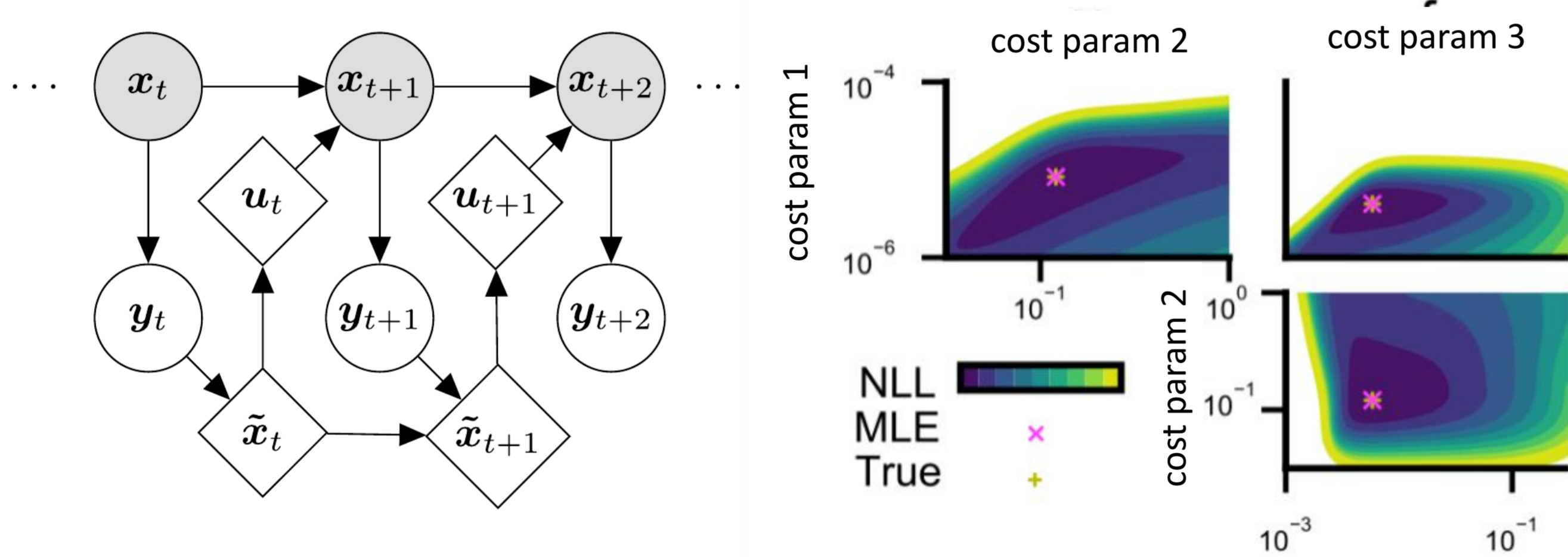
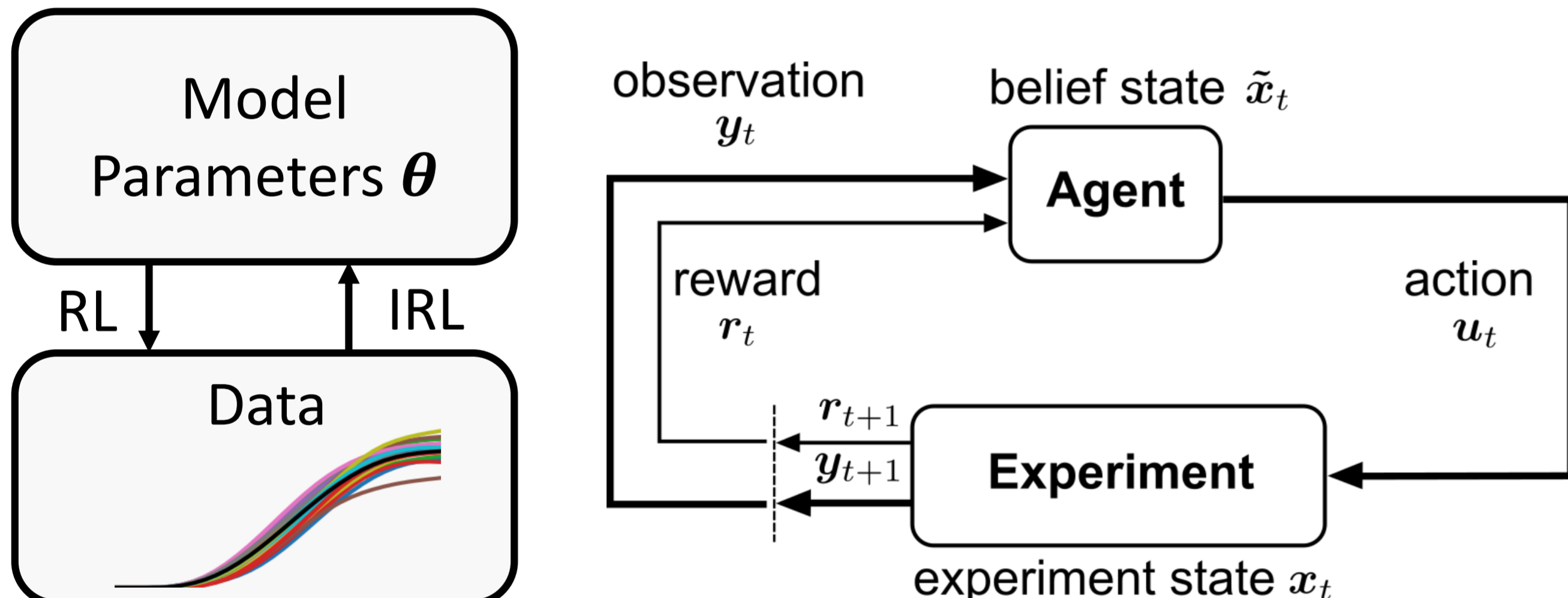
IRL for Stochastic Systems

Problem: Previous IRL methods are

- agnostic of agent's suboptimality (softmax decision rule)
- limited to estimation of cost function

Contribution: New probabilistic method [1, 2]

- for **non-linear partially-observable** stochastic systems
- incorporates **explicit stochasticity** model via partial/noisy observations
- can infer a **wide range of parameters** (e.g., dynamics function, noises, costs)
- Principle: Maximize approximate likelihood determined by assumed-density filtering



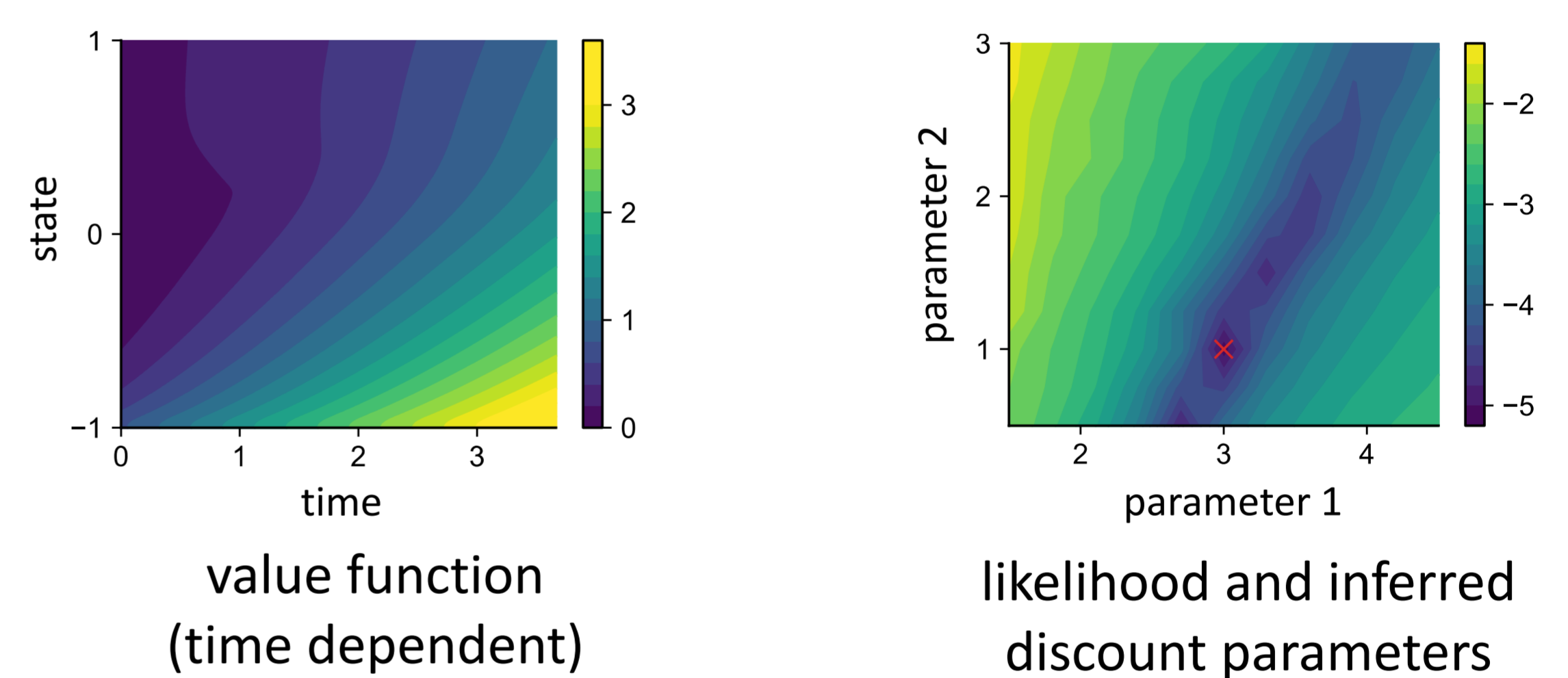
RL with Non-Exponential Discounting

Problem:

- Most forward and inverse RL methods assume **exponential discount function** to discount future rewards: $R = \sum_{i=0}^{\infty} \gamma^i r(s_t, a_t)$
- Human decision behavior in economic tasks and systems with **non-exponential end time** distribution are not well modelled with exponential discounting.

Contribution: Methods [4] for stochastic systems to

- determine the optimal behavior for **non-exponential discount functions**
- **learn** the discount function from data



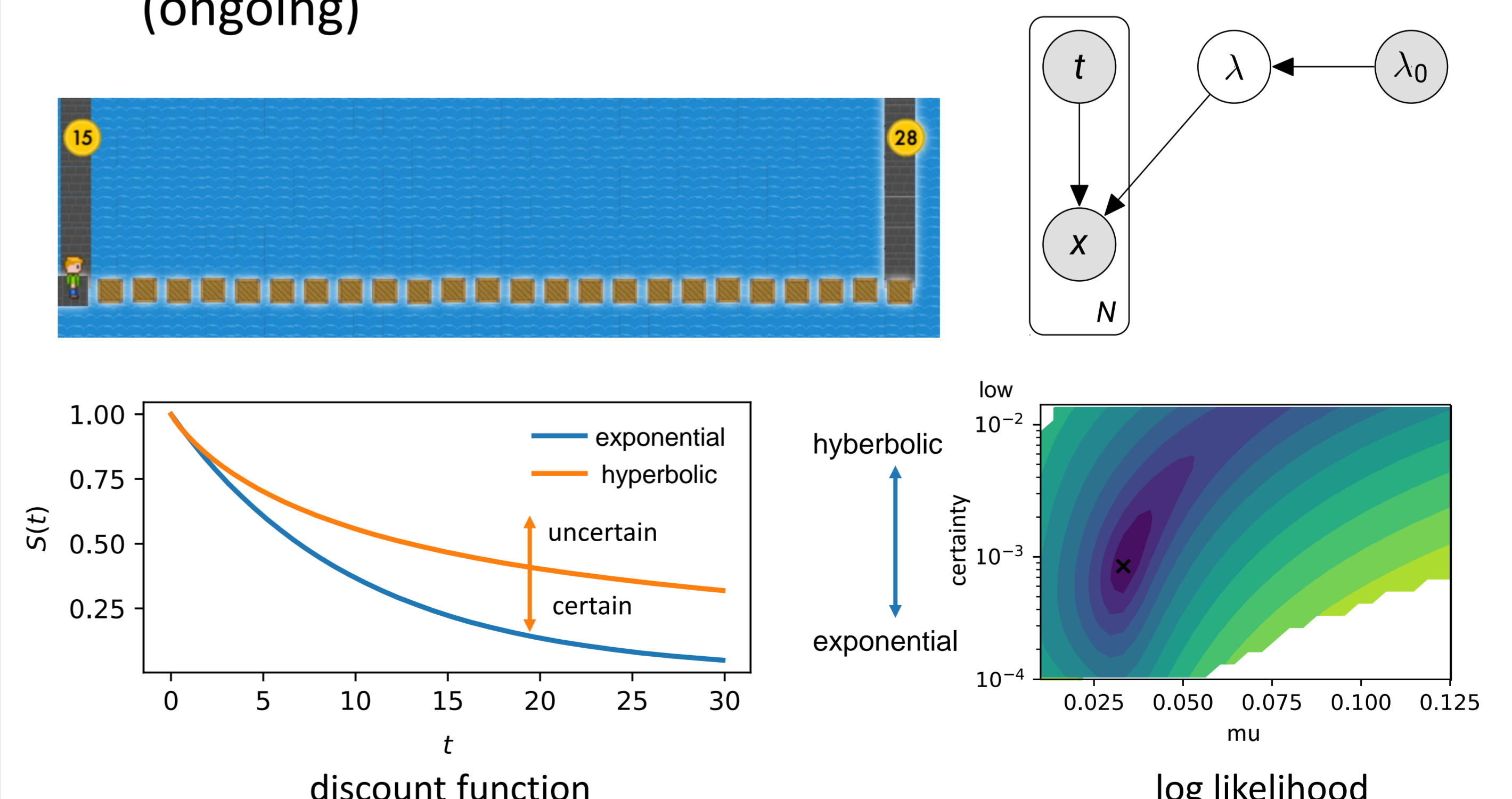
Normative Models of Human Discounting

Problem:

Many theories for explaining non-exponential discounting but **no experimental validation**

Contribution:

- Probabilistic model predicting behavior to become „more exponential“ with **increasing certainty**
- **Experiment** with uncertainty over risk to validate model (ongoing)



Continuous Time POMDPS

Problem:

No framework for **modelling & solving** partially observable Markov decision problems (POMDPs) with continuous time and discrete state-action space

Contribution:

Formalization of continuous time POMDP model [3]

- Hamilton-Jacobi-Bellman (HJB)-type equation characterizes **optimal solution**
- Solution via collocation or advantage updating

[1] Schultheis, Straub, Rothkopf (2021). Inverse optimal control adapted to the noise characteristics of the human sensorimotor system. NeurIPS

[2] Straub, Schultheis, Koepl, Rothkopf (2023). Probabilistic inverse optimal control with local linearization for non-linear partially observable systems. (subm. to ICML)

[3] Alt, Schultheis, Koepl (2020). POMDPs in continuous time and discrete spaces. NeurIPS

[4] Schultheis, Rothkopf, Koepl (2022). Reinforcement Learning with Non-Exponential Discounting. NeurIPS