

Probabilistic inverse optimal control for non-linear partially observable systems disentangles perceptual uncertainty and behavioral costs

Dominik Straub*, Matthias Schultheis*, Heinz Koepll, Constantin A. Rothkopf
Centre for Cognitive Science
Technische Universität Darmstadt, Germany

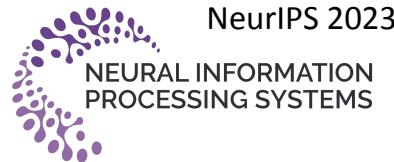
*equal contribution



TECHNISCHE
UNIVERSITÄT
DARMSTADT



Centre for
Cognitive
Science

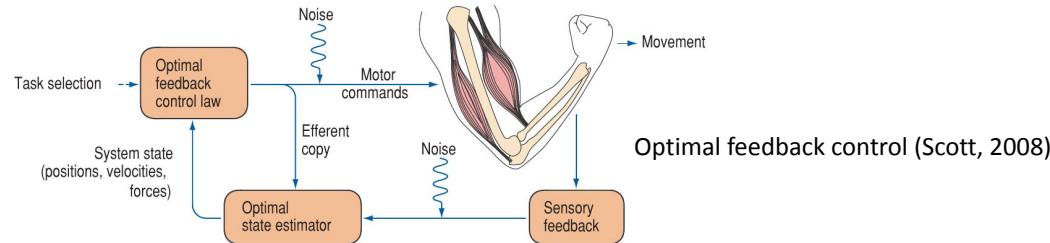


NeurIPS 2023

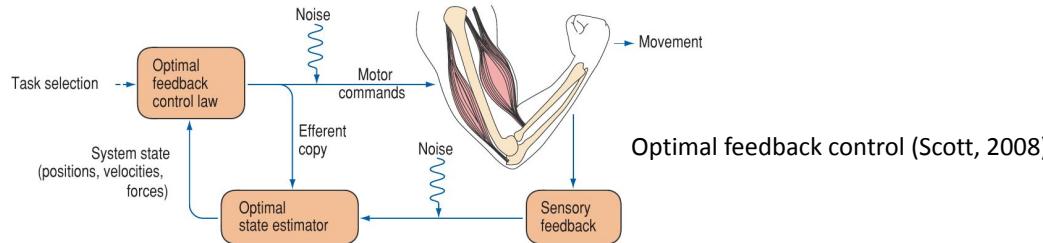
NEURAL INFORMATION
PROCESSING SYSTEMS



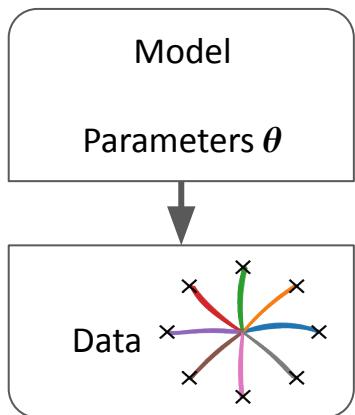
Goal: understanding sensorimotor behavior



Goal: understanding sensorimotor behavior



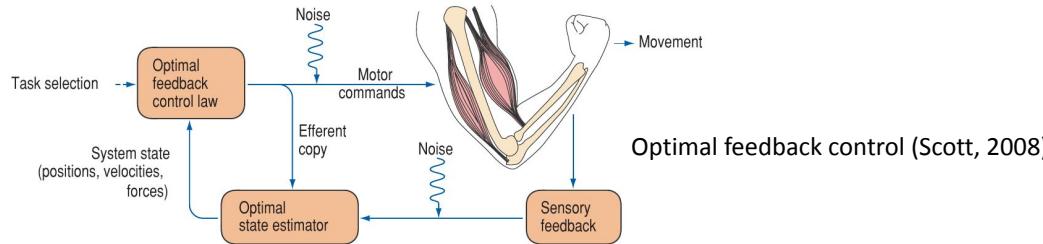
Optimal control



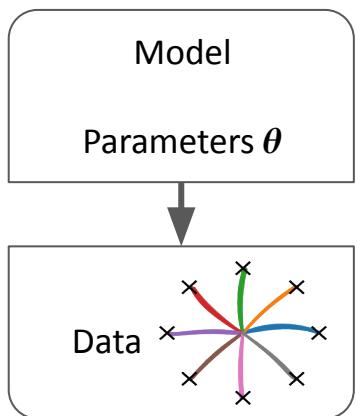
find control law to **maximize**
expected reward

Dynamics may be **non-linear**,
costs **non-quadratic**,
partial and noisy observations,
non-Gaussian noise.

Goal: understanding sensorimotor behavior



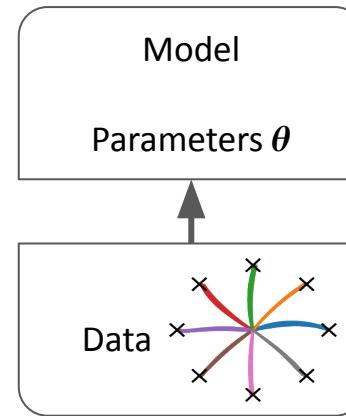
Optimal control



find control law to **maximize
expected reward**

Dynamics may be **non-linear**,
costs **non-quadratic**,
partial and noisy observations,
non-Gaussian noise.

Inverse optimal control



infer parameters of agent's
internal model and cost function

Agent's **internal beliefs** and
control signals are **unobserved**.

Related work

Classic work on inferring agent's cost function in psychology & economics

- Mosteller, F. and Nogee, P. (1951)
- Kahneman, D. and Tversky, A. (1979)
- Kording, K. P. and Wolpert, D. M. (2004)

Inverse Optimal Control (IOC)

- Ziebart, B. D., Maas, A. L., Bagnell, J. A., and Dey, A. K. (2008)
- Levine, S. and Koltun, V. (2012)
- Garg, D., Chakraborty, S., Cundy, C., Song, J., and Ermon, S. (2021)

Partially-observable IOC

- Choi, J. D., and Kim, K. E. (2011)
- Bogert, K., Lin, J. F. S., Doshi, P., and Kulic, D. (2016)
- Kwon, M., Daptardar, S., Schrater, P. R., and Pitkow, X. (2020)
- Schultheis, M., Straub, D., and Rothkopf, C. A. (2021)

Related work

Classic work on inferring agent's cost function in psychology & economics

- Mosteller, F. and Nogee, P. (1951)
- Kahneman, D. and Tversky, A. (1979)
- Kording, K. P. and Wolpert, D. M. (2004)

Inverse Optimal Control (IOC)

- Ziebart, B. D., Maas, A. L., Bagnell, J. A., and Dey, A. K. (2008)
- Levine, S. and Koltun, V. (2012)
- Garg, D., Chakraborty, S., Cundy, C., Song, J., and Ermon, S. (2021)

Partially-observable IOC

- Choi, J. D., and Kim, K. E. (2011)
- Bogert, K., Lin, J. F. S., Doshi, P., and Kulic, D. (2016)
- Kwon, M., Daptardar, S., Schrater, P. R., and Pitkow, X. (2020)
- Schultheis, M., Straub, D., and Rothkopf, C. A. (2021)

We present the first method for

continuous,
partially observable,
non-linear,
stochastic

systems with **unobserved control signals**

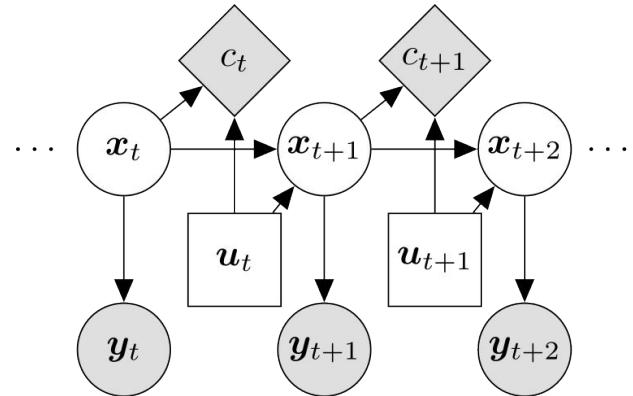
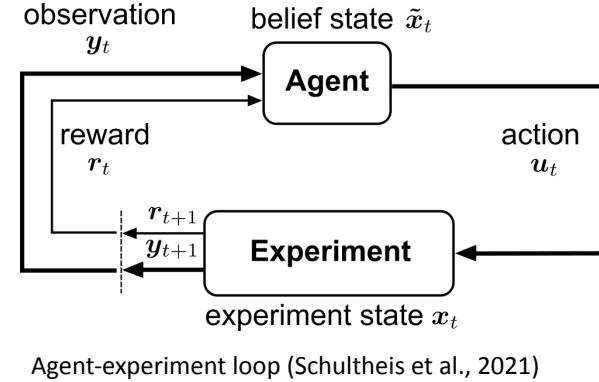
Optimal control: problem formulation

Dynamical system

$$\mathbf{x}_{t+1} = f(\mathbf{x}_t, \mathbf{u}_t, \mathbf{v}_t) \quad \mathbf{v}_t \sim \mathcal{N}(0, I)$$

Observation model

$$\mathbf{y}_t = h(\mathbf{x}_t, \mathbf{w}_t) \quad \mathbf{w}_t \sim \mathcal{N}(0, I)$$



Optimal control: problem formulation

Dynamical system

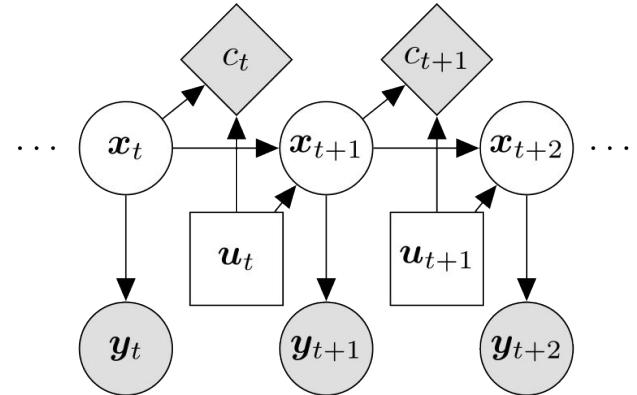
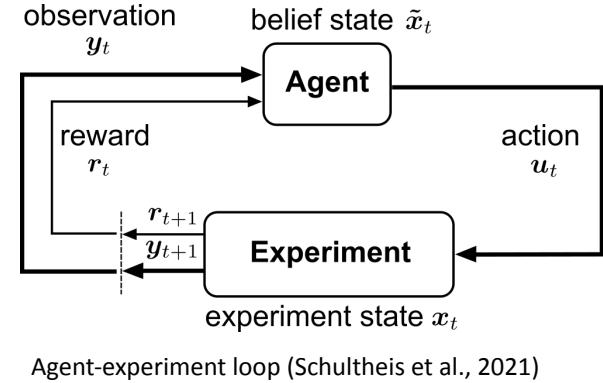
$$\mathbf{x}_{t+1} = f(\mathbf{x}_t, \mathbf{u}_t, \mathbf{v}_t) \quad \mathbf{v}_t \sim \mathcal{N}(0, I)$$

Observation model

$$\mathbf{y}_t = h(\mathbf{x}_t, \mathbf{w}_t) \quad \mathbf{w}_t \sim \mathcal{N}(0, I)$$

Cost function

$$J = \mathbb{E} \left[c_T(\mathbf{x}_T) + \sum_{t=1}^{T-1} c_t(\mathbf{x}_t, \mathbf{u}_t) \right]$$



Optimal control: problem formulation

Dynamical system

$$\mathbf{x}_{t+1} = f(\mathbf{x}_t, \mathbf{u}_t, \mathbf{v}_t) \quad \mathbf{v}_t \sim \mathcal{N}(0, I)$$

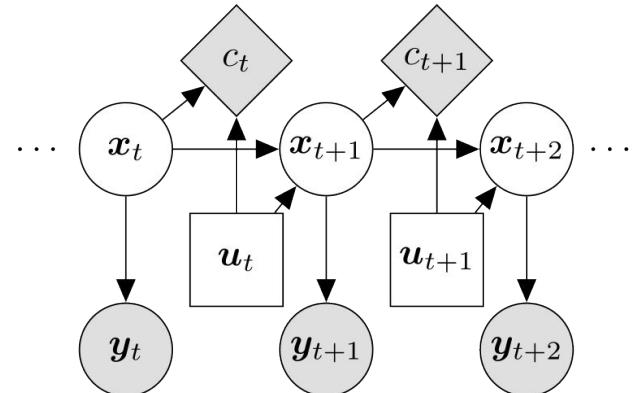
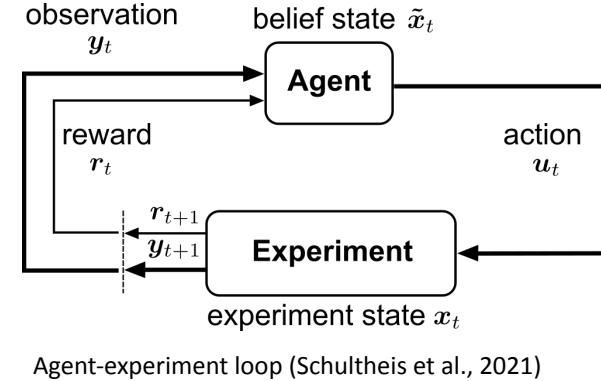
Observation model

$$\mathbf{y}_t = h(\mathbf{x}_t, \mathbf{w}_t) \quad \mathbf{w}_t \sim \mathcal{N}(0, I)$$

Cost function

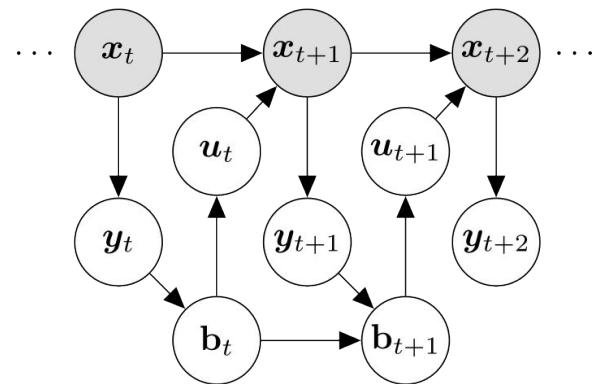
$$J = \mathbb{E} \left[c_T(\mathbf{x}_T) + \sum_{t=1}^{T-1} c_t(\mathbf{x}_t, \mathbf{u}_t) \right]$$

Approximately optimal solution: iLQG (Li & Todorov, 2007)



Probabilistic inverse optimal control

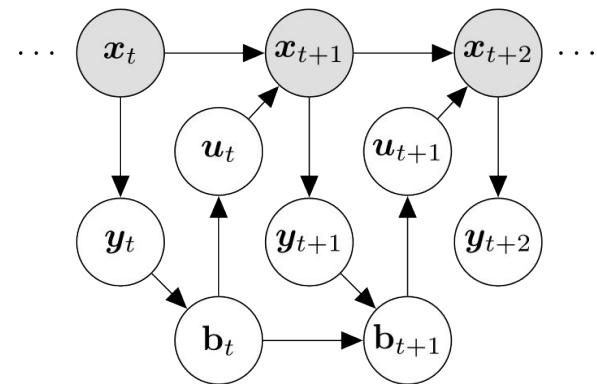
Goal: maximize likelihood $p(\mathbf{x}_{1:T} \mid \boldsymbol{\theta}) = p(\mathbf{x}_1 \mid \boldsymbol{\theta}) \prod_{t=1}^{T-1} p(\mathbf{x}_{t+1} \mid \mathbf{x}_{1:t}, \boldsymbol{\theta})$



Probabilistic inverse optimal control

Goal: maximize likelihood $p(\mathbf{x}_{1:T} | \boldsymbol{\theta}) = p(\mathbf{x}_1 | \boldsymbol{\theta}) \prod_{t=1}^{T-1} p(\mathbf{x}_{t+1} | \mathbf{x}_{1:t}, \boldsymbol{\theta})$

Problem: Each state depends on all previous states
(via agent's belief, which is unobservable).

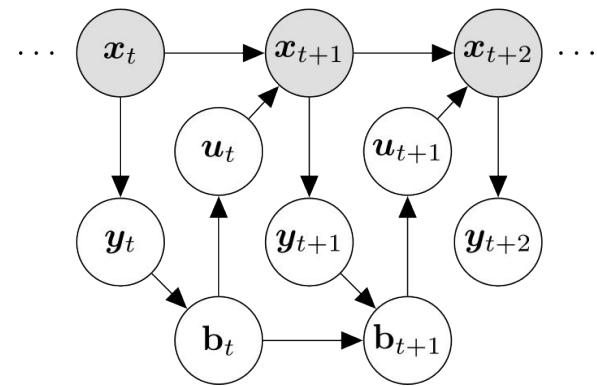


Probabilistic inverse optimal control

Goal: maximize likelihood $p(\mathbf{x}_{1:T} | \boldsymbol{\theta}) = p(\mathbf{x}_1 | \boldsymbol{\theta}) \prod_{t=1}^{T-1} p(\mathbf{x}_{t+1} | \mathbf{x}_{1:t}, \boldsymbol{\theta})$

Problem: Each state depends on all previous states
(via agent's belief, which is unobservable).

Solution: two central ideas



Probabilistic inverse optimal control

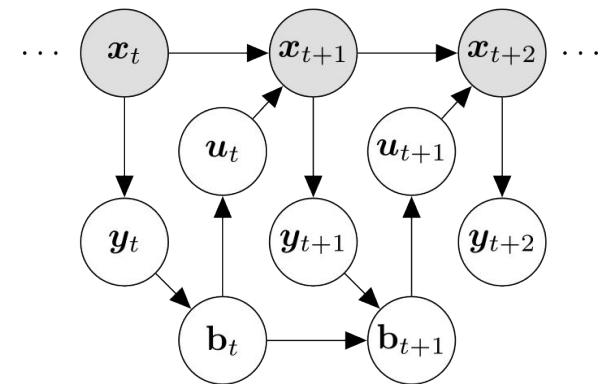
Goal: maximize likelihood $p(\mathbf{x}_{1:T} | \boldsymbol{\theta}) = p(\mathbf{x}_1 | \boldsymbol{\theta}) \prod_{t=1}^{T-1} p(\mathbf{x}_{t+1} | \mathbf{x}_{1:t}, \boldsymbol{\theta})$

Problem: Each state depends on all previous states
(via agent's belief, which is unobservable).

Solution: two central ideas

1. Joint system of states and beliefs is Markovian.

$$\begin{bmatrix} \mathbf{x}_{t+1} \\ \mathbf{b}_{t+1} \end{bmatrix} \sim p(\mathbf{x}_{t+1}, \mathbf{b}_{t+1} | \mathbf{x}_t, \mathbf{b}_t)$$



Probabilistic inverse optimal control

Goal: maximize likelihood $p(\mathbf{x}_{1:T} | \boldsymbol{\theta}) = p(\mathbf{x}_1 | \boldsymbol{\theta}) \prod_{t=1}^{T-1} p(\mathbf{x}_{t+1} | \mathbf{x}_{1:t}, \boldsymbol{\theta})$

Problem: Each state depends on all previous states
(via agent's belief, which is unobservable).

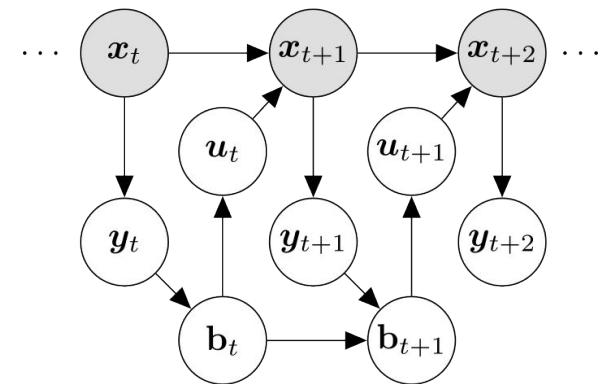
Solution: two central ideas

1. Joint system of states and beliefs is Markovian.

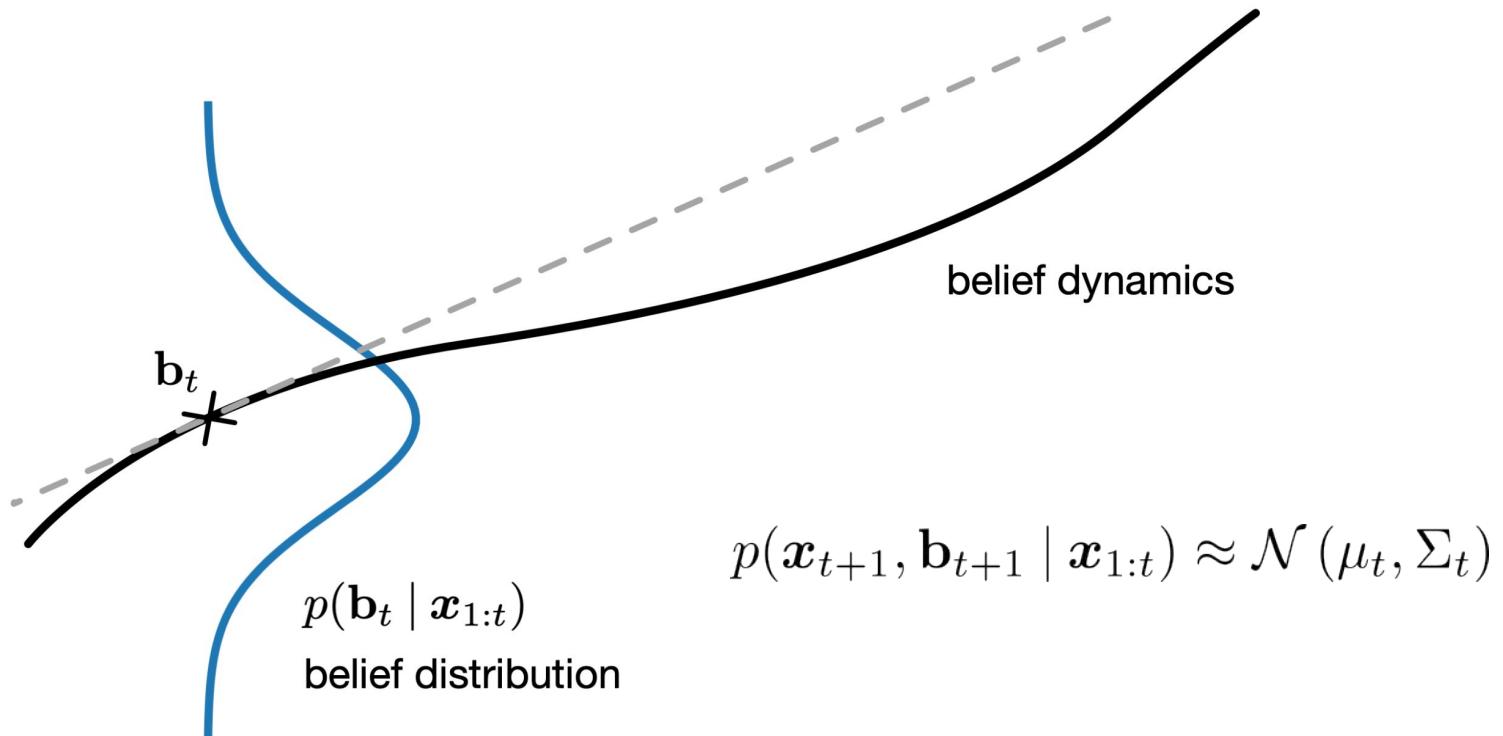
$$\begin{bmatrix} \mathbf{x}_{t+1} \\ \mathbf{b}_{t+1} \end{bmatrix} \sim p(\mathbf{x}_{t+1}, \mathbf{b}_{t+1} | \mathbf{x}_t, \mathbf{b}_t)$$

2. Belief tracking: distribution of agent's belief given past states

$$p(\mathbf{b}_t | \mathbf{x}_{1:t})$$



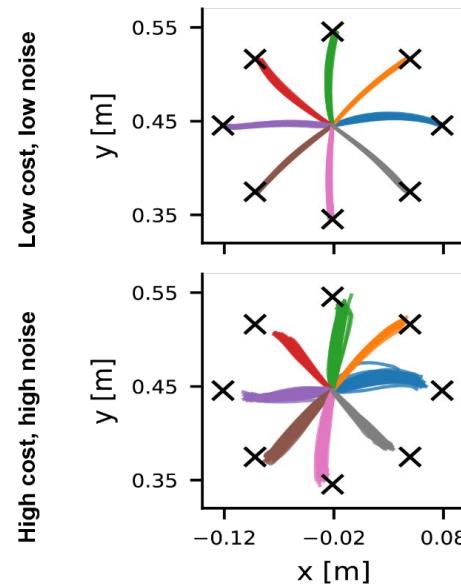
Tractable likelihood computation



Results: non-linear reaching task

non-linear, partially observable reaching task (Li & Todorov, 2007)

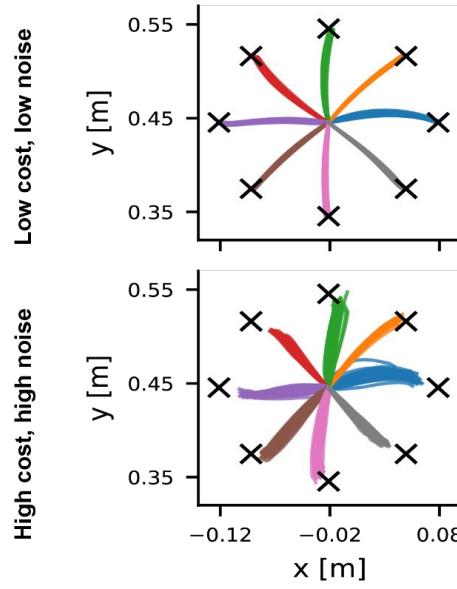
Data simulated with
ground truth parameters



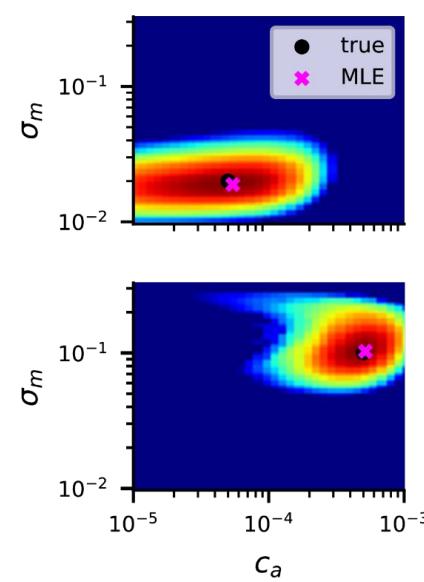
Results: non-linear reaching task

non-linear, partially observable reaching task (Li & Todorov, 2007)

Data simulated with
ground truth parameters



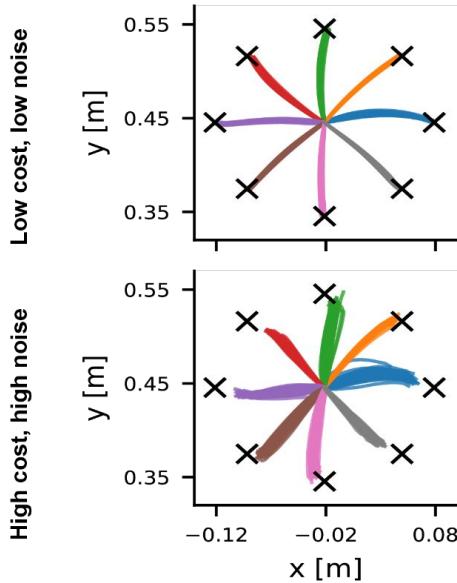
Log likelihood of parameters



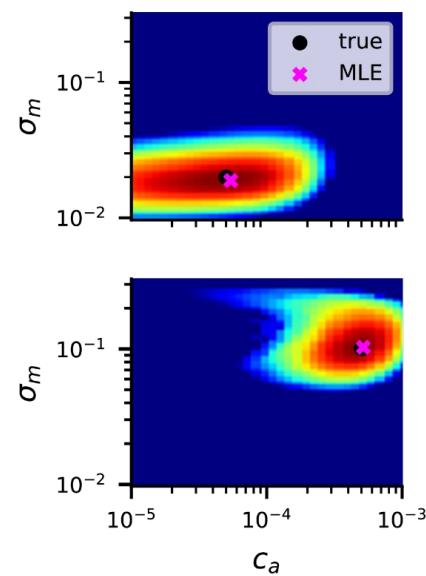
Results: non-linear reaching task

non-linear, partially observable reaching task (Li & Todorov, 2007)

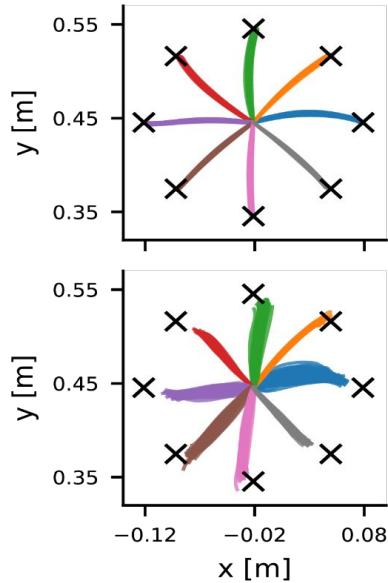
Data simulated with ground truth parameters



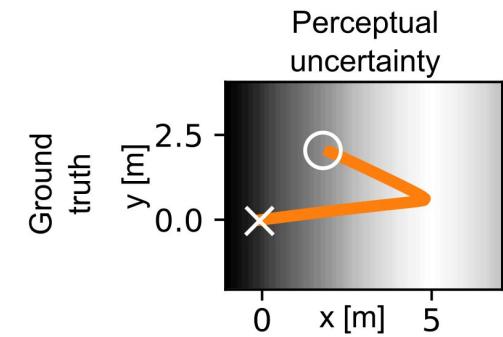
Log likelihood of parameters



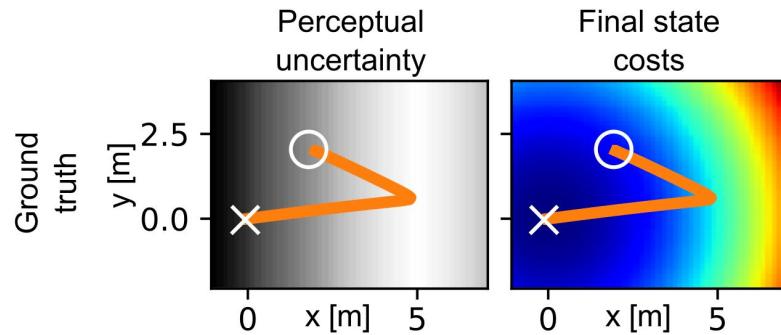
Data simulated with maximum likelihood parameter estimates



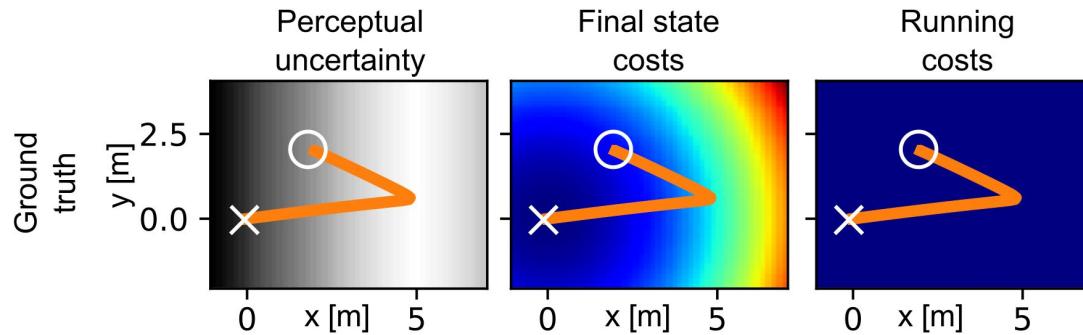
Information-seeking behavior in the light-dark domain



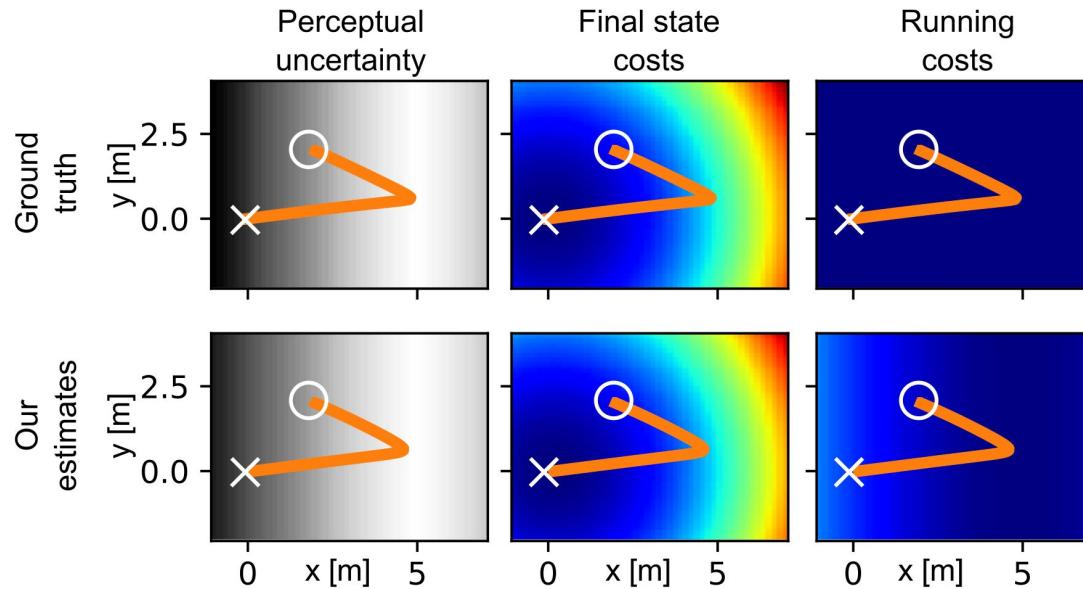
Information-seeking behavior in the light-dark domain



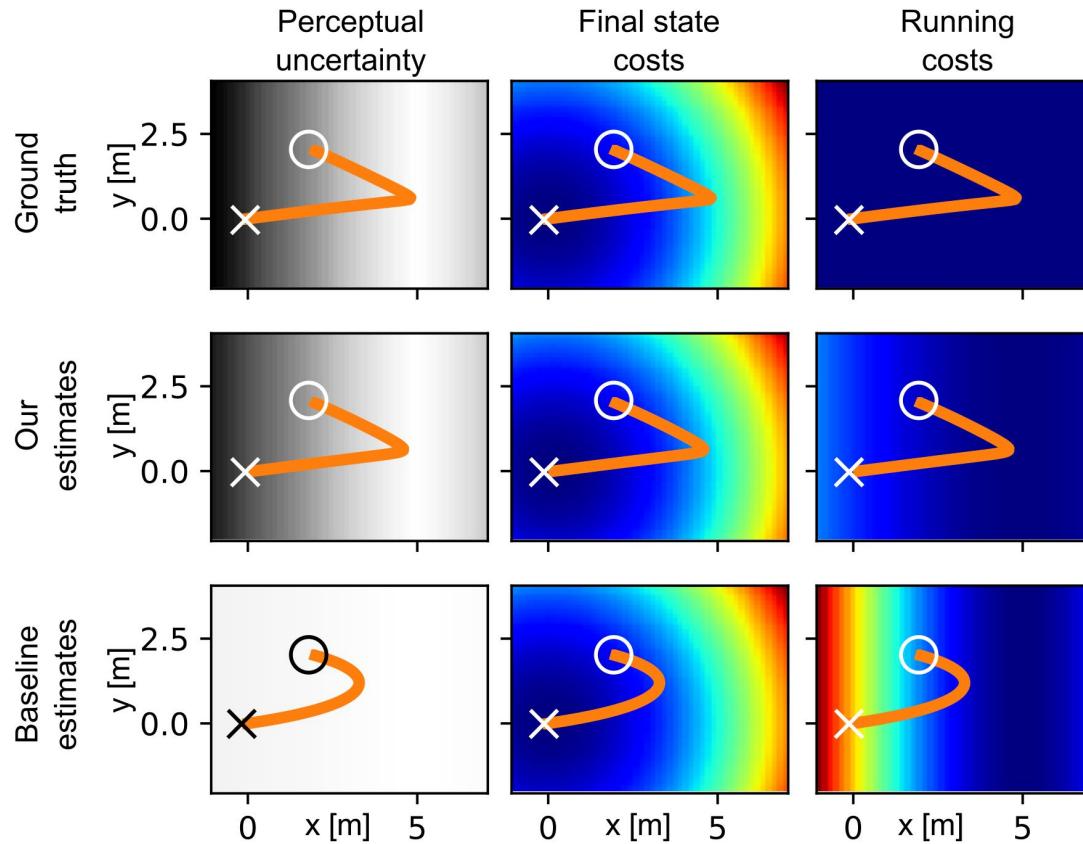
Information-seeking behavior in the light-dark domain



Information-seeking behavior in the light-dark domain



Information-seeking behavior in the light-dark domain



Conclusion

Probabilistic inverse optimal control method for
non-linear
partially observable
systems with **unobserved control signals**

Efficient likelihood maximization by
first-order Taylor approximation
leveraging data for linearization points

Applicable to cognitive science and neuroscience
infers cost function and sensorimotor noise characteristics
can be used to disentangle perceptual uncertainty and behavioral costs



Code available
<https://github.com/RothkopfLab/nioc-neurips>



Conclusion

Probabilistic inverse optimal control method for
non-linear
partially observable
systems with **unobserved control signals**

Efficient likelihood maximization by
first-order Taylor approximation
leveraging data for linearization points

Applicable to cognitive science and neuroscience
infers cost function and sensorimotor noise characteristics
can be used to disentangle perceptual uncertainty and behavioral costs

Check out our paper and code and come by our poster!



Code available
<https://github.com/RothkopfLab/nioc-neurips>

