Reasoning about Causality in Games

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Future of Humanity Institute UNIVERSITY OF OXFORD



Causal Inference Interest Group Seminar

Reasoning about Causality in Games



This is joint work with several others!



James Fox (Oxford)



Alessandro Abate (Oxford)



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Tom Everitt (DeepMind)





Ryan Carey (Oxford / FHI)

Michael Wooldridge (Oxford)





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Introduction

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 - Motivation

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 - Motivation
 - Background

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 - Background
- Representing Strategic Dependencies

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 - Motivation
 - Background
- Representing Strategic Dependencies
 - Extended Models

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- Representing Strategic Dependencies
 - Extended Models
- Answering Queries

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 - A Causal Hierarchy for Games

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Counterfactuals





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• Counterfactuals

Additional Topics





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Counterfactuals

Additional Topics

Game-Theoretic Reasoning





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- So What?





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Reasoning about Causality in Games





• Despite much previous work, a general, principled framework for reasoning about causality in strategic settings is lacking





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 - 2. How can we answer causal queries in games?







- Despite much previous work, a general, principled framework for reasoning about causality in strategic settings is lacking
- Key questions:
 - 1. How should we represent strategic dependencies in games?
 - 2. How can we answer causal queries in games?
 - 3. How does what we propose relate to other formalisms?







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Reasoning about Causality in Games





 Assuming basic knowledge of Pearl's hierarchy (BNs, CBNs, SCMs) [11]

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 Assuming basic knowledge of Pearl's hierarchy (BNs, CBNs, SCMs) [11]

• Example: Job market signalling [16]





- Example: Job market signalling [16]
- The worker is either hard-working or lazy (T), and chooses to go to university or not (D^1) . The firm chooses to hire the worker or not (D^2)





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Representing Strategic Interactions

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• This graph doesn't tell the whole story







- This graph doesn't tell the whole story
- In any non-trivial equilibrium of the game the choice of each decision rule π_D will depend on:

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- We represent these dependencies using <u>mechanism variables</u> $M_V = \{M_V\}_{V \in V}$, denoting M_V as Π_V if $V \in \mathbf{D}$ and as Θ_V otherwise

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- Each Π_D is governed by a <u>rationality</u> <u>relation</u> $r_D \subseteq \operatorname{dom}(\operatorname{Pa}_{\Pi_D}) \times \operatorname{dom}(\Pi_D)$ that is serial (i.e., a many-valued function)



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$$(\mathbf{pa}_{\Pi_D}, \pi_D) \in r_D^{NE} \Leftrightarrow \pi_D \in r_D^{NE}(\mathbf{pa}_{\Pi})$$
$$\Leftrightarrow \pi^i \in \operatorname{argmax}_{\hat{\pi}^i \in \operatorname{dom}(\Pi^i)} \mathbb{E}_{(\hat{\pi}^i, \pi^{-i})} \begin{bmatrix} \mathbf{pa}_{\Pi^i} \\ \mathbf{pa}_{\Pi^i} \end{bmatrix}$$

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• Given a MAIM $\mathcal{M} = (\mathcal{G}, \theta)$ over a MAID $\mathscr{G} = (N, \mathbf{V}, \mathbb{E})$ and a set of rationality relations $\mathscr{R} = \{r_D\}_{D \in \mathbf{D}}$ we call the result of this construction an extended MAIM $x\mathcal{M} = (x\mathcal{G}, \theta, \mathcal{R})$ over an <u>extended MAID</u> $\mathbf{x}\mathscr{G} = (N, \mathbf{V} \cup \mathbf{M}, \mathbf{x}\mathbb{E})$

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- We denote by $\mathscr{R}(x\mathscr{M})$ the <u>rational outcomes</u> of the game, where $\pi \in \mathscr{R}(\mathsf{x}\mathscr{M})$ if $\pi_D \in r_D(\mathbf{pa}_{\Pi_D})$ for every $D \in \mathbf{D}$



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- Given a MAIM *M* = (G, θ) over a MAID
 G = (N, V, E) and a set of rationality
 relations *R* = {r_D}_{D∈D} we call the result of this construction an <u>extended MAIM</u>
 x*M* = (xG, θ, R) over an <u>extended MAID</u>
 xG = (N, V ∪ M, xE)
- We denote by $\mathscr{R}(\mathsf{x}\mathscr{M})$ the <u>rational outcomes</u> of the game, where $\pi \in \mathscr{R}(\mathsf{x}\mathscr{M})$ if $\pi_D \in r_D(\mathbf{pa}_{\Pi_D})$ for every $D \in \mathbf{D}$

• For example, $\mathscr{R}^{NE}(\mathbf{x}\mathscr{M})$ are the NEs of \mathscr{M}





Answering Queries

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• There are three main kinds of questions we might want to ask in games, with two variants of each

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- There are three main kinds of questions we might want to ask in games, with two variants of each
- 1. Predictions

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a) Given that the worker went to university, what is their wellbeing? University of Oxford

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a)

$\Pr^{\pi}(u^1 \mid g)$ 1.

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- There are three main kinds of questions we might want to ask in games, with two variants of each
- 1. Predictions
 - a) Given that the worker went to university, what is their wellbeing?
 - b) Given that the worker always decides to go to university, what are the firm's profits?

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b) a) $\Pr^{\pi}(u^1 \mid g) \qquad \Pr(u^2 \mid \bar{\pi}_{D^1})$ 1.

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- There are three main kinds of questions we might want to ask in games, with two variants of each
- 2. Interventions

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b) a) 1. $\Pr^{\pi}(u^1 | g) \quad \Pr(u^2 | \bar{\pi}_{D^1})$



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b) a) $\Pr^{\pi}(u^1 \mid g) \qquad \Pr(u^2 \mid \bar{\pi}_{D^1})$ 1.

 $\Pr^{\pi}(u_{g}^{1})$ 2.

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- There are three main kinds of questions we might want to ask in games, with two variants of each
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a) Given that the worker is forced to go to university, what is their wellbeing?

b) Given that the worker goes to university if and only if they are selected via a lottery system, what are the firm's profits?

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- There are three main kinds of questions we might want to ask in games, with two variants of each
- 3. Counterfactuals

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b) a) 1. $\Pr^{\pi}(u^1 | g) \quad \Pr(u^2 | \bar{\pi}_{D^1})$ $\Pr^{\pi}(u_{g}^{1})$ $\Pr(u_{\hat{\pi}_{D1}}^2)$ 2.



- There are three main kinds of questions we might want to ask in games, with two variants of each
- 3. Counterfactuals

a) Given that the worker didn't go to university, what would be their wellbeing if they had?

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b) a) $\Pr^{\pi}(u^1 \mid g) \qquad \Pr(u^2 \mid \bar{\pi}_{D^1})$ 1. $\Pr^{\pi}(u_{g}^{1})$ $\Pr(u_{\hat{\pi}_{D1}}^2)$ 2.

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b) a) $\Pr^{\pi}(u^1 \mid g) \qquad \Pr(u^2 \mid \bar{\pi}_{D^1})$ 1. $\Pr^{\pi}(u_{\varrho}^{1})$ $\Pr(u_{\hat{\pi}_{D1}}^2)$ 2. **3.** $\Pr^{\pi}(u_g^1 \mid \neg g)$

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- There are three main kinds of questions we might want to ask in games, with two variants of each
- 3. Counterfactuals

a) Given that the worker didn't go to university, what would be their wellbeing if they had?

b) Given that the worker never decides to go to university, what would be the firm's profits if they always decided to go to university?

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A Causal Hierarchy for Games • There are three main kinds of questions we might want to ask in **b**) a) games, with two variants of each $\Pr^{\pi}(u^1 \mid g) \qquad \Pr(u^2 \mid \bar{\pi}_{D^1})$ 1. 3. Counterfactuals a) Given that the worker didn't go to $\Pr^{\pi}(u_{o}^{1})$ $\Pr(u_{\hat{\pi}_{D1}}^2)$ 2. university, what would be their wellbeing if they had? **3.** $\operatorname{Pr}^{\pi}(u_g^1 | \neg g) \quad \operatorname{Pr}(u_{\bar{\pi}_{D^1}}^2 | \tilde{\pi}_{D^1})$ b) Given that the worker never decides to go to university, what would be the

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• We start with Pearl's causal hierarchy

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SCM

CBN

BN



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SCM

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Graph

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- We start with Pearl's causal hierarchy
- Considering a (single) decision-maker leads to Influence Diagrams and resulting models [2,4]

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SCM	SCIM	

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Structure

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Predictions

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• Query: Given an observation z, what is the probability of x?

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- Generally, $Z \subseteq V \cup M$ so we compute $Pr^{\pi}(\mathbf{x} \mid \mathbf{z})$ in \mathcal{M} as $Pr(\mathbf{X} \mid \mathbf{z}, \mathbf{m'})$ in $\mathbf{x}\mathcal{M}$, where $M' = M \setminus Z$ and $M_D = \pi$







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Predictions

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- Then for each $\pi \in \mathcal{R}(\mathbf{x}\mathcal{M} \mid g)$, compute $Pr^{\pi}(u^1 \mid g)$







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 Moreover, the additional mechanism variables and their outgoing edges in an extended MACIM also represent causal (though potentially nondeterministic) processes



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 - $\mathscr{R}(x\mathscr{M}_v)$ are the <u>interventional rational</u> outcomes



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- Then for each $\pi \in \mathscr{R}(\mathsf{x}\mathscr{M}_{\hat{\pi}_{D1}})$, compute $\Pr(u_{\hat{\pi}_{D1}}^2) = \Pr^{(\hat{\pi}_{D1}, \pi_{D2})}(u^2)$





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Counterfactuals

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Counterfactuals

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- How should we express this CPD using a deterministic function and stochastic exogenous variable?
- Our main insight:
 - Without further knowledge about the function/randomisation, it's reasonable to model agents as (stochastically) choosing a decision d after seeing pa'_{D}















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• We therefore let $E_D = (E_D^1, ..., E_D^m)$ where $m = |\operatorname{dom}(\mathbf{Pa'}_D)|$ and $\Pr^{\pi}(\mathbf{e}_D) = \prod_k \Pr^{\pi}(\mathbf{e}_D^k)$

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- $\Pr^{\pi}(d \mid \mathbf{pa}_{D}^{k}, \mathbf{e}_{D}) = \delta(d = e_{D}^{k})$
- In extended MASCIMs, we merge the mechanism variables for D and E_D into a single decision rule variable Π_D



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• Three step procedure 1. For $\pi' \in \mathscr{R}(\mathbf{x}\mathscr{M} \mid \mathbf{z})$ update $Pr^{\pi}(\mathbf{e}_{-\mathbf{D}(\mathbf{y})}) \leftarrow Pr^{\pi'}(\mathbf{e}_{-\mathbf{D}(\mathbf{y})} \mid \mathbf{z})$ where $\mathbf{D}(\mathbf{y}) = \{D : \Pi_D \in \Pi(\mathbf{y})\}$





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- 2. Intervene on $Y \cap M$ to find each $\pi \in \mathscr{R}(\mathsf{x}\mathscr{M}_{\mathbf{v}})$ such that $\pi_{-\mathbf{D}(\mathbf{y})} = \pi'_{-\mathbf{D}(\mathbf{y})}$ then intervene on $\mathbf{Y} \cap \mathbf{V}$ as normal





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3. Return the updated distribution $Pr^{\pi}(\mathbf{x})$ for each π





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• More concretely, the <u>answer to a counterfactual query</u> that we return is:

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 $\left\{ \sum_{\mathbf{e}} \Pr^{\pi}(\mathbf{x}_{\mathbf{y}} \mid \mathbf{e}_{\mathbf{D}(\mathbf{y})}, \mathbf{e}_{-\mathbf{D}(\mathbf{y})}) \Pr \right\}$

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$$r^{\pi}(\mathbf{e}_{\mathbf{D}(\mathbf{y})}) \operatorname{Pr}^{\pi'}(\mathbf{e}_{-\mathbf{D}(\mathbf{y})} \mid \mathbf{z}) \bigg\}_{(\pi,\pi') \in \mathscr{R}(\mathbf{x}\mathscr{M}_{\mathbf{y}} \mid \mathbf{z})}$$



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• Counterfactual joint policies π are members of $\mathscr{R}(\mathsf{x}\mathscr{M}_{\mathbf{v}})$ such that π_D is consistent with the observation z whenever Π_D is not affected by $\mathbf{Y} \leftarrow \mathbf{y}$, i.e. $\Pi_D \notin \Pi(\mathbf{y})$



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 - We then sample from $Pr^{\pi}(e_{D(v)})$ according to the new joint policy
- But when we learn about $e_{-D(y)}$ based on z we do so under the <u>actual joint policy</u> π'

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- How do we find $\Pi(\mathbf{y})$?
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• We have $\Pi_D \in \Pi(\mathbf{y})$ if and only if the rational responses for Π_D are invariant



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3.a) Given that the worker didn't go to university, what would be their wellbeing if they had?

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- Observe $\neg g$, set $D^1 \leftarrow g$, and then predict u^1
- As $\{D^1\} \cap M = \emptyset$ then all the difficulties of the previous slides can be ignored
- So just compute $Pr^{\pi}(u_g^1 | \neg g)$ for each $\pi \in \mathscr{R}(\mathsf{x}\mathscr{M} \mid \neg g)$



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Lewis Hammond

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Additional Topics

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• Part of the motivation for introducing these models is that they allow for both causal and game-theoretic reasoning

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 - Information and absentmindedness [12]

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• Dynamic strategic decision-making most often modelled using EFGs

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 - Better for some things

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 - Settable systems [17]





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• Our main interest is in making Al systems safer, fairer, and better at cooperating

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 - To ensure safety, we want guarantees that AI systems won't have incentives to do bad things [4]







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- Our main interest is in making AI systems safer, fairer, and better at cooperating
 - To ensure safety, we want guarantees that AI systems won't have incentives to do bad things [4]
 - If they do bad things, we want ways to assess blame and intention [5]
 - We also want to allow AI systems to harness these notions in order to learn to cooperate [7]









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- Now we have both combined in (what I claim is) a general, formal, and rich framework that subsumes precursors
- But there's much more to be done!





Thanks for listening! Any questions?

Full paper coming soon, watch this space! Find out more: <u>causalincentives.com</u>

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