

An Algorithm That Attains the Human Optimum in a **Repeated Human-Machine Interaction Game**

STUDENTS: Jason T. Isa

Introduction



We studied quadratic cost, $c(h,m) = \frac{1}{2}h^Th + \frac{1}{2}m^Tm$, where (h^*,m^*) denote the minimum of c and the human's best response takes the form,

$$\operatorname{argmin}_{h} c(h, L(h - \hat{h}^{*}) + \hat{m}^{*}) = (I + L^{T}L)^{-1} \left(L^{T}L\hat{h}^{*} - L^{T}\hat{m}^{*} \right)$$

Combining the human's best response with the formulas from our learning algorithm defines a discrete-time linear system,

$$\begin{bmatrix} \hat{h}_{+}^{*} \\ \hat{m}_{+}^{*} \end{bmatrix} = \begin{bmatrix} (I + L^{T}L)^{-1}L^{T}L \\ \alpha L_{\Delta} (I + L_{\Delta}^{T}L_{\Delta})^{-1}L_{\Delta}^{T}L_{\Delta} - \alpha L_{\Delta} & I \end{bmatrix}$$
where *L* is the linear term in the machine's affine policy an



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Discrete-Time Linear System

 $-(I+L^{T}L)^{-1}L^{T} \\ -\alpha L_{\Delta}(I+L_{\Delta}^{T}L_{\Delta})^{-1}L_{\Delta}^{T}\Big] \begin{bmatrix} \hat{h}^{*} \\ \hat{m}^{*} \end{bmatrix}$ nd $L_{\Delta} = L + \Delta$ is the perturbed linear term.

- share cost function.



• We present a new learning algorithm that enables a human-machine interaction to converge to the minimum of a

• The novelty in our algorithm is that the cost function is only known to the human, leaving the machine to iteratively update its estimate of the minimum solely by observing the human's response to its policies. • In the case where the cost function is quadratic, our algorithm defines an affine discrete-time linear system, facilitating analysis of convergence.

Questions? email: jisa@uw.edu