

# Predicting Human Strategic Decisions Using Facial Expressions

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## Abstract

People’s facial expressions, whether made consciously or subconsciously, continuously reveal their state of mind. This work proposes a method for predicting people’s strategic decisions based on their facial expressions. We designed a new version of the centipede game that introduces an incentive for the human participant to hide her facial expressions. We recorded on video participants who played several games of our centipede version, and concurrently logged their decisions throughout the games. The video snippet of the participants’ faces prior to their decisions is represented as a fixed-size vector by estimating the covariance matrix of key facial points which change over time. This vector serves as input to a classifier that is trained to predict the participant’s decision. We compare several training techniques, all of which are designed to work with the imbalanced decisions typically made by the players of the game. Furthermore, we investigate adaptation of the trained model to each player individually, while taking into account the player’s facial expressions in the previous games. The results show that our method outperforms standard SVM as well as humans in predicting subjects’ strategic decisions. To the best of our knowledge, this is the first study to present a methodology for predicting people’s strategic decisions when there is an incentive to hide facial expressions.

## 1 Introduction

When engaging in strategic situations where any piece of information can be crucial in order to make the best decision, people enjoy a diverse set of senses at their disposal. One of the main senses is sight, more specifically the ability to

recognize emotions and facial expressions which may offer clues to intentions. A computer system that would be able to exploit this rich information would reap the benefits of a distinct advantage in a strategic situation. This paper is focused on predicting strategic decisions based on facial expressions, in those scenarios when there is a high incentive to hide them.

The strategic scenario studied in this paper is based on the centipede game [Rosenthal, 1981]. It is an extensive-form game in which two players *alternately* decide whether to take the larger portion of a continually increasing pot. Specifically, each player decides whether to stay (or collaborate), and then the amount in the pot increases, or to leave (or defect), and then the game ends with that player getting the larger portion of the pot while the other player gets the smaller portion. In order to introduce an incentive for the players to hide their facial expressions, we changed the game so that both players make their decisions *simultaneously*.

In our settings, participants are asked to play several games and are video recorded before making a decision. The video is analyzed and key facial points are extracted at each time frame in order to create a sequence of facial points. Those sequences are used as input to a classifier that is trained to predict participants’ decisions. While most standard classifiers get a fixed length input, the sequences of facial points are obviously of different lengths. To address this problem we represent the variable length sequences as a fixed length vector by estimating the covariance matrix of the facial points movements over time.

One of the challenges in using facial expressions for prediction is the inherent noise that image processing produces. Another challenge is the sparse number of training samples available of a specific person. An intuitive solution for the sparse data problem is to use samples from other people. However, people have different facial proportions and emotional responses for the same scenario, and there is an inevitable increase in noise. To address these challenges we used adapting filtering techniques to reduce the noise and applied normalization transformation, which positioned the nose and eyes’ centroids to a fixed position in screen space. By using these techniques, noisy training samples

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from other people were successfully used for predicting individual strategic decisions.

Another difficulty arises from the way the human participants play this game. Game theory predicts that the first player will choose to leave in the first move and thus both players will receive a small and equal payoff. Several studies have demonstrated that this play is rarely observed [Erev and Roth, 1998]. Instead, players regularly show partial cooperation, as they choose *stay* for several moves before they eventually choose *leave*. This behavior introduces a real challenge in predicting their decisions using standard classifications tools since, statistically speaking, a classifier that constantly predicts *stay* results in a high classification accuracy. However, such a classification rule does not serve our goal. We address this issue by measuring performance by two types of functions: (i) the geometric mean of the recalls of both *stay* and *leave* and (ii) the area under the receiver operating characteristic (ROC) curve, and we trained our classifier to maximize those measurements.

We ran extensive experiments with 22 people and showed that, with a relatively small number of examples of a given subject, our methodology can predict both *leave* (the minority class) and *stay* (the majority class) with almost 70% accuracy, which is by far a much better prediction of what people do. To the best of our knowledge this is the first work on predicting people’s strategic decisions in scenarios where they have an incentive to hide true emotions.

This paper is organized as follows. In Section 2 we present previous and related work. In Section 3 we present our variant of the centipede game and state its subgame perfect equilibrium. The formal problem definition is given in Section 4. Then, we describe the representation of the video signal and the learning algorithms in Section 5 and Section 6, respectively. Experimental results are presented in Section 7 and the paper is concluded in Section 8.

## 2 Related Work

Rossi *et al.* [2011] described a method for predicting Ultimatum game proposals’ acceptance using participants’ facial video recordings. Our work differs in several ways. First, in our simultaneous variant of the centipede game, participants have an incentive to hide their true emotions. Second, in the Ultimatum game the emotional response was a consequence of receiving a proposal, as opposed to the centipede where the facial expressions are precursors of a decision. Using visual information, both facial expressions and body language, has been used by Raiman *et al.* [2011]. The work described a method for detecting deceptive roles in multi-party conversations using audio and video clips of the body. We predict decisions that are more strategic than deceptive, and our method can be used where only facial information is available (e.g. video chat). In another work, de Melo *et al.* [2012] used a virtual character that was able to portray emotions when playing the iterated prisoner’s dilemma. The virtual character’s facial expressions were used to enhance human decision prediction. The work did not use the facial expressions of the human counterparts. Several studies used advanced imaging techniques for measuring brain activity in the Ultimatum game.

		player 2	
		stay	leave
player 1	stay	next	$(0, m_r)$
	leave	$(m_r, 0)$	$(\frac{m_r}{2}, \frac{m_r}{2})$

Table 1: Repeated Simultaneous Centipede normal form, where  $m_r$  denotes the amount of money in the pot in round  $r$ . When both players choose *stay*, the game continues to the next round and the money is doubled ( $m_{r+1} = 2m_r$ ).

Sanfey *et al.* [2003] used EEG measurements. The work suggested that unfair offers elicited activity in areas related to emotion. Similarly, Yun *et al.* [2008] and Yun [2013] suggested that face-to-face interactions induce more emotions and interpersonal neural synchronization. Finally, Meijering *et al.* [2012] used eye movements to distinguish between different reasoning methods. The work described a correlation between eye movement and thinking processes.

## 3 Repeated Simultaneous Centipede Game

We start by presenting our simultaneous version of the centipede game, which motivates the participants to hide their intentions. The game begins with a fixed amount of money in the pot (see Table 1). At each round of the game, each player has to decide either to *stay* or *leave* the game. Both players announce their decisions *simultaneously*. If both players choose *stay*, the game continues to the next round and the money in the pot is doubled. If only one of them chooses *leave*, this player gets all the money in the pot and the game ends. If both players choose *leave*, they split the money and the game ends. If both players choose *stay* in all rounds, the game terminates after 10 rounds and the players split the money evenly. Overall 15 games are played repeatedly by the same pair of players.

Like in the the original centipede game, a unique subgame perfect equilibrium exists where the players choose *leave* in the first round. Consider the following scenario where two players reach the final round of the game. Both players will choose *leave*; deviating and choosing *stay* yields a reward of zero. Formally, for the last round  $r$ , we denote  $m_r$  as the cash amount at round  $r$ , and  $P_r$  as the probability that the second player will choose *leave*. The utility  $U_r$  of the first player is:

$$U_r(\textit{leave}) = P_r \cdot \frac{m_r}{2} + (1 - P_r) \cdot \frac{m_r}{2} \quad (1)$$

$$U_r(\textit{stay}) = P_r \cdot 0 + (1 - P_r) \cdot \frac{m_r}{2} \quad (2)$$

It is clear that  $U_r(\textit{leave}) > U_r(\textit{stay})$  for any  $P_r > 0$ . Therefore, choosing *leave* is a dominant strategy for the last round. Consequently, each player should choose *leave* on the next to last round as well. Formally:

$$U_{r-1}(\textit{leave}) = P_{r-1} \cdot \frac{m_{r-1}}{2} + (1 - P_{r-1}) \cdot m_{r-1} \quad (3)$$

$$U_{r-1}(\textit{stay}) = P_{r-1} \cdot 0 + (1 - P_{r-1}) \cdot \frac{m_r}{2} \quad (4)$$

Given that  $m_r = 2m_{r-1}$  we find that  $U_{r-1}(\textit{leave}) > U_{r-1}(\textit{stay})$  for any  $P_{r-1} > 0$ . Therefore, we find that choosing *leave* on the next to last round is a dominant strategy.

Following this reasoning backwards through the rounds, we can conclude that the dominant strategy is choosing *leave* on the first round. Empirical studies on the original game have shown, however, that people rarely converge to the subgame perfect equilibrium, but prefer to *stay* for several moves before they eventually choose *leave* [Erev and Roth, 1998].

## 4 Problem Definition

Recall that our goal is to predict each player’s decisions based on her facial expressions. Since both players are symmetrical, we can analyze both of them in a similar way, and without loss of generality we will focus on predicting the decision of a single player.

Let us focus on round  $r$  of the game. Denote by  $\bar{\mathbf{v}}_r$  the video of the player’s face recorded between the previous and the current decisions. The time stamp of the previous decision is referred to as the beginning of the current round. The video,  $\bar{\mathbf{v}}_r = (\mathbf{v}_r(1), \dots, \mathbf{v}_r(T))$ , is a sequence of  $T$  images, where  $\mathbf{v}_r(t)$  is the image at time frame  $t$ . We assume here that frame 1 denotes the beginning of the round and frame  $T$  denotes the relative frame at which the decision is made. The length  $T$  is different in each round and for each player, hence it is not fixed.

The player’s decision in round  $r$  is denoted by  $y_r \in \mathcal{Y}$ , where  $\mathcal{Y} = \{\textit{stay}, \textit{leave}\}$ . The classes of the set  $\mathcal{Y}$  are *stay* and *leave*. Given an input video  $\bar{\mathbf{v}}_r$  at round  $r$ , our goal is to predict the player’s decision  $\hat{y}_r$ , so it would be as close as possible to the true decision  $y_r$ . Since it is hard to deal directly with variable length sequences, we map the video sequence  $\bar{\mathbf{v}}_r$  to a  $d$ -dimensional vector denoted  $\mathbf{x}_r \in \mathbb{R}^d$  by a set of transformations, which will be described in the next section.

We define the prediction function  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ , that for a given input vector  $\mathbf{x}_r$  returns a real number, which represents the confidence of the prediction. The prediction itself is obtained by comparing the confidence to a threshold in the following way

$$\hat{y}_r = \begin{cases} \textit{stay} & \text{if } f(\mathbf{x}_r) \geq 0 \\ \textit{leave} & \text{if } f(\mathbf{x}_r) < 0 \end{cases} \quad (5)$$

We denote the loss function by  $L(y, \hat{y})$ , which represents the severity of predicting  $\hat{y}$  while the true label is  $y$ . One such loss function can be the standard *0-1 loss function* which is defined as  $L(y, \hat{y}) = \delta[y \neq \hat{y}]$ , where  $\delta\{\pi\}$  is an indicator function and it equals 1 if the predicate  $\pi$  holds and 0 otherwise. This loss function is widely used in many classification tasks, but is not always suitable, especially when the classes are imbalanced, i.e. there are many more decisions of type *stay* than of type *leave*.

Several evaluation measures have been suggested to overcome the problem of imbalanced decisions. In this work we focus on two main evaluation measures: (i) the geometric mean of the recalls of both decision classes, denoted *g-mean*, and (ii) the area under the receiver operating characteristic (ROC) curve, abbreviated as *AUC*. In the next section we present the mapping of the video sequence to a fixed-size feature vector, and present in Section 6 the learning techniques that aim at maximizing these measures of performance from the training set of examples.

## 5 Representation of Facial Expressions

The facial expression representation at each round is based on a video snippet captured from the beginning of the round until the time that the player made a decision. Each captured video is of a different length and the goal of the representation is to extract the relevant information for the prediction as a fixed-length vector.

We are interested in a predefined set of points of the player’s face. We assume that facial expressions can be modeled by analyzing the movements of the points and the interactions between them over time. The points are extracted after the face is aligned with a face tracker, while the noise in the tracking is removed by the Kalman filter [Kalman, 1960]. Empirically we found that the noise covariance is diagonal and we can use the one-dimensional version of the Kalman filter separately for each axis.

Formally, for each frame  $t$  of the video  $\bar{\mathbf{v}}_r$ , that is the image  $\mathbf{v}_r(t)$ , we extract  $K$  facial points. Each point  $p_k(t) \in \mathbb{N}^2$  is a pair of absolute coordinates, where  $1 \leq k \leq K$  (we omitted the round index  $r$  for the sake of readability). In our setting we used 66 points ( $K = 66$ ), where the points are divided into 9 groups: left eye, right eye, left eyebrow, right eyebrow, nose, mouth, left cheek, right cheek and chin. An example of such a set of points in a single video frame can be seen in Figure 1.

We describe now the steps to transform these sequences of points into a fixed-size feature vector. In the first step, face normalization is carried out to overcome effects of different face proportions and of movements that are not related to facial expressions. The second set introduces four additional features that add information about the relative movements of the facial points over time. The last step converts the sequence into a fixed-size vector by representing the sequence by its covariance matrix.

### 5.1 Normalization

We describe the transformations used to normalize the facial points so as to eliminate the effects of different face proportions and general movements of the head, which we do not consider to be facial expressions. Note that some of the general head movements are considered to be facial expressions (e.g., the movement which means “yes”) are handled in the next subsection. We use a multi-step transformation function on every video frame to transform the face such that the nose is centered, the eyes are fixed in the same positions, the distance between the eyes is 1 and so is the nose length.

The first transformation,  $M_1$ , centers the frame around the nose center. The nose center at frame  $t$ , denoted by  $nc(t)$ , is defined as the centroid of all the points in the nose’s group. The points  $p_k(t)$  are translated as follows

$$M_1 : p_k(t) \mapsto p_k(t) - nc(t) \quad (6)$$

The second transformation,  $M_2$ , rotates all the points so that the eyes are aligned to the  $x$ -coordinate. Denote by  $re(t)$  and  $le(t)$  the right and left eyes’ centroids at frame  $t$ , respectively. Define the vector between the eyes’ centroids as  $eyes(t) = re(t) - le(t)$ , and denote by  $\widehat{eyes}(t)$  its normalized version,  $\widehat{eyes}(t) = eyes(t) / \|eyes(t)\|$ . Similarly, let  $ec(t)$  be the

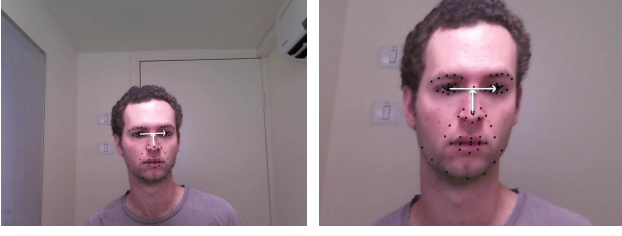


Figure 1: A subject’s face before (left) and after the normalization transformation (right). The horizontal arrow represents the *eyes* vector, and the vertical arrow represents the *nose* vector. The black dots represent the facial points.

middle point between the eyes,  $ec(t) = (re(t) + le(t))/2$ . Define the nose vector as  $nose(t) = ec(t) - nc(t)$ , and the normalized vector as  $\widehat{nose}(t) = nose(t)/\|nose(t)\|$ . The rotation is defined as

$$M_2 : p_k(t) \mapsto \begin{pmatrix} \widehat{eyes}_x(t) & \widehat{eyes}_y(t) \\ \widehat{nose}_x(t) & \widehat{nose}_y(t) \end{pmatrix} \cdot M_1(p_k(t)) \quad (7)$$

The third transformation,  $M_3$ , stretches the points so that the distance between the eyes and the nose length will be 1. Namely,

$$M_3 : p_k(t) \mapsto \begin{pmatrix} \frac{1}{\|\widehat{eyes}(t)\|} & 0 \\ 0 & \frac{1}{\|\widehat{nose}(t)\|} \end{pmatrix} \cdot M_2(p_k(t)) \quad (8)$$

## 5.2 Movement and Rotation

The transformed data lacks the information about the subject’s movements, which can signal their intentions. To capture this information, we define four additional features for every frame  $t$ . The first and second features are defined as the difference between the position of the subject’s nose’s center at frame  $t$  and  $t - 1$  along the  $x$  and  $y$  coordinates, respectively. Formally,

$$q_1(t) = nc_x(t) - nc_x(t-1) \quad (9)$$

$$q_2(t) = nc_y(t) - nc_y(t-1) \quad (10)$$

The third feature captures the roll rotation as the nose angle:

$$q_3(t) = \arctan(nose_y(t)/nose_x(t)) \quad (11)$$

The fourth feature captures the yaw and pitch rotations. In our two-dimensional face projection, when subjects nod (yaw) their nose seems to shrink. When subjects turn their head from side to side (pitch), the distance between the eyes seems to change. To capture these movements we use the ratio between the nose length and the distance between the eyes:

$$q_4(t) = \|nose\|/\|eyes\|. \quad (12)$$

## 5.3 Feature Extraction

We now describe how we mapped the sequence of  $T$  points into a fixed-length vector that is used as input for the classifier. Let  $\mathbf{z}_r(t) \in \mathbb{R}^{2K+4}$  be the vector composed of the  $K$  normalized points  $p_k(t)$  in polar coordinates and the four features,  $q_{1-4}(t)$ . Recall that this vector represents the  $t$ -th frame of video captured at round  $r$ , and there are  $T$  such vectors.

Denote by  $\mathbf{z}_r^i = (z_r^i(1), \dots, z_r^i(T))$ , for  $1 \leq i \leq (2K+4)$ , the vector of the  $i$ -th feature of  $\mathbf{z}_r(t)$  at round  $r$  for all  $1 \leq t \leq T$ . We define the covariance matrix,  $\mathbf{C}_r$ , as

$$\mathbf{C}_r^{i,j} = \text{cov}(\mathbf{z}_r^i, \mathbf{z}_r^j). \quad (13)$$

This is a symmetric matrix of size  $(2K+4) \times (2K+4)$ . We represent this covariant matrix by the vector  $\mathbf{c}_r$ , built from its upper triangular and main diagonal. Then, we apply principal component analysis (PCA) on the vectors  $\mathbf{c}_r$  for all rounds  $r$  of all players. Finally, we generate the feature vector  $\mathbf{x}_r$  by taking the first 10 principal components of  $\mathbf{c}_r$ .

## 6 Learning

We turn now to describe the classification techniques used to predict the players’ decisions. One of the most well known classification methods is support vector machine (SVM) [Cortes and Vapnik, 1995]. In its standard form the SVM minimizes the 0-1 loss function [Vapnik, 1998]. As discussed in Section 4, this loss function is illogical in our prediction problem, since the distribution of the classes is imbalanced.

One way to overcome this problem was proposed in [Veropoulos *et al.*, 1999; Akbani *et al.*, 2004], where the standard hinge loss is replaced with two hinge losses: one per each class (*stay* or *leave*), and each with his own trade-off parameter. It is known that the trade-off parameter of SVM depends on the number of examples [Vapnik, 1998], and it makes sense to use two trade-off parameters, each normalized with the actual number of examples of that class. We refer to this method as *double-loss SVM*.

A different technique to overcome the problem of imbalanced classes is to try to maximize the area under the ROC curve (AUC) [Cortes and Mohri, 2004; Keshet *et al.*, 2009]. Denote by  $\mathcal{X}^{stay}$  the set of all input vectors for which  $y = stay$  and similarly denote by  $\mathcal{X}^{leave}$  the set of all input vectors for which  $y = leave$ . The ROC is a plot of the true-positive rate versus the false-positive rate of the prediction function  $f$ . The area under the ROC curve (AUC),  $A$ , is equal to the probability that the value of the function  $f(\mathbf{x})$  will rank a randomly chosen input  $\mathbf{x}^{stay}$  from  $\mathcal{X}^{stay}$  higher than a randomly chosen  $\mathbf{x}^{leave}$  from  $\mathcal{X}^{leave}$ , that is

$$A = \mathbb{P}[f(\mathbf{x}^{stay}) > f(\mathbf{x}^{leave})]. \quad (14)$$

Assume that the prediction function is defined with a set of parameters  $\theta$ , denoted  $f_\theta$ . We would like to find  $\theta$  so as to maximize  $A$ ,

$$\begin{aligned} \theta^* &= \arg \max_{\theta} \mathbb{P}[f_\theta(\mathbf{x}^{stay}) > f_\theta(\mathbf{x}^{leave})] \\ &= \arg \max_{\theta} \mathbb{E}[\delta[f_\theta(\mathbf{x}^{stay}) > f_\theta(\mathbf{x}^{leave})]] \end{aligned} \quad (15)$$

where the expectation is taken over  $(\mathbf{x}, y)$ , drawn from a fixed but unknown distribution. We assume that we have  $n$  training examples  $S = \{(\mathbf{x}_1^{stay}, \mathbf{x}_1^{leave}), \dots, (\mathbf{x}_n^{stay}, \mathbf{x}_n^{leave})\}$ . We can replace the mean with the average of the training examples and add regularization function  $\Omega$ ,

$$\theta^* = \arg \min_{\theta} \frac{1}{n} \sum_{i=1}^n [\delta[f_\theta(\mathbf{x}_i^{stay}) < f_\theta(\mathbf{x}_i^{leave})]] + \lambda \Omega(\theta)$$

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INPUT:  $S = \text{pairs}(\mathbf{x}^{stay}, \mathbf{x}^{leave})$  from all players excluding
Alice and Bob
INITIALIZE:  $\theta$  trained on  $S$ 
FOR  $r$  in all rounds and all games
- get Alice's video  $\mathbf{x}_r$ 
- predict  $\hat{y}_r = \begin{cases} stay & \text{if } f_{\theta_{r-1}}(\mathbf{x}_r) \geq 0 \\ leave & \text{if } f_{\theta_{r-1}}(\mathbf{x}_r) < 0 \end{cases}$ 
- update training set:  $S = S \cup \{\mathbf{x}_r^{y_r}\}$ 
- update training set  $S$  with Bob's video and decision
- balance dataset  $S$  (see Section 7)
- retraining: train  $\theta$  on  $S$ 

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Figure 2: Online adaptation.

where  $\lambda$  is a trade-off parameter between the loss and the regularization. Since the summand is a combinatorial quantity which is hard to minimize, a common technique in large margin classifiers like SVM is to replace it with a convex upper bound

$$\theta^* = \arg \min_{\theta} \frac{1}{n} \sum_{i=1}^n [1 - \delta[f_{\theta}(\mathbf{x}_i^{stay}) + f_{\theta}(\mathbf{x}_i^{leave})]]_+ + \lambda \Omega(\theta)$$

where  $[\pi]_+ = \max\{0, \pi\}$ . In order to train such a classifier we can easily use a standard binary SVM package and introduce to it a sample version of the training set, where pairs  $(\mathbf{x}^{stay}, \mathbf{x}^{leave})$  are randomly drawn, as described in Section 7. We refer to this method as *max AUC SVM*.

Recall that according to the unique subgame perfect equilibrium, the best strategy of a player is to leave in the first round. Nevertheless, empirical evidence shows that most players prefer to choose *stay*. Hence, in predicting the player's decisions we would like to take advantage of her decisions in previous rounds and games. We do that in an online learning fashion in the following way.

Consider two players: Alice and Bob. Assume that we would like to predict the decisions of Alice. Let  $S$  be the set of examples of all players excluding Alice and Bob. We start by training a model from  $S$  and produce the set of parameters  $\theta$ . We would like to adapt the model to the decisions made by Alice over time. At each round  $r$  the algorithm gets as input Alice's facial expression  $\mathbf{x}_r$  and makes a prediction  $\hat{y}_r$ . Then the algorithm gets Alice's decision for this round,  $y_r$ . Alice and Bob's videos and decisions are added to  $S$ , which can be used to train subsequent models. The algorithm now trains a new model with parameters  $\theta$  based on examples from all players and examples of Alice and Bob up until round  $r$ . A pseudo code of the algorithm is given in Figure 2.

## 7 Experimental Results

In this section we demonstrate the efficacy of our prediction method. We recruited 22 subjects, all of whom were Computer Science students. Most subjects were males (64%), with ages varying between 18-32. Subjects received an identical tutorial and needed to answer a series of basic comprehension questions about the game before being allowed to

play<sup>1</sup>. Each participant played 15 games with another participant, and overall the players participated in 1858 rounds. The participants could see each other via a web camera, but were not able to talk. The games were recorded using the web cameras. After each game ended, the videos were processed and divided to get a separate video for each round and player. The identities of the participants were not disclosed. The reported significance in this section was measured using the Wilcoxon signed-rank test ( $p < 10^{-3}$ ).

We compared several training techniques that should be suitable to predict the participants' decisions: standard SVM, double-loss SVM, and max AUC SVM with and without the samples from the predicted subject's previous rounds. For brevity, we define the term *history* as the video snippets of the player from previous rounds and games, and define the *history length* as the number of those rounds. We will present the sampling technique used to create the training set for the max AUC SVM, and will show the importance of the predicted subject's *history*.

Table 2 summarizes the results of the training methods, where for each training technique we present the results in terms of AUC, *g-mean* and the recall of both the *stay* class and the *leave* class. The results are reported using cross-validation over the subjects ("leave-one-subject-out").

More specifically, the standard SVM was trained over all training examples. We used a Gaussian kernel with parameter  $\sigma$  and trade-off parameter  $C$  that were tuned on a held out set. Without any enhancements, the standard SVM almost always predicted the decision as *stay*, resulting with an AUC of 0.535 and *g-mean* of 0.00.

In order to address the imbalance problem, we trained the double-loss SVM. For each subject, we trained a model using training examples from all of the other subjects, except for her opponent. Then, the resulted model was used as an initialization to train a new online model over the subject's records. We tuned the double-loss ratio,  $C^+/C^-$ , to be the ratio between the *stay* and *leave* frequencies (around 9). The results with a AUC of 0.574 and *g-mean* of 0.502 were better than standard SVM.

We also tried to address the imbalance problem using the max AUC SVM classifier. The training set used to train this classifier is composed of pairs of the form  $(\mathbf{x}_i^{stay}, \mathbf{x}_i^{leave})$ , rather than the standard pairs  $(\mathbf{x}_i, y_i)$  which were used in the standard SVM and the double-loss SVM. Those pairs were generated by re-sampling the minor class *leave* and creating a balanced number of *stay* and *leave* samples. Using this approach, there was a slight increase in the AUC with a value of 0.586, and a significant improvement of *g-mean* with a value of 0.564. Moreover, unlike the previous method, *stay* and *leave* accuracies were almost identical, 0.576 and 0.553 respectively.

To further improve the prediction accuracy, we added the *history* of the decisions of the subject in previous rounds (in the current game and the previous games), as well as her opponent's *history*. The same re-sampling technique described above was used to balance the *history*. Results with *history*

<sup>1</sup>The tutorial can be found at this link: <http://u.cs.biu.ac.il/~sarit/Centipede/tutorial.html>

	AUC	<i>g-mean</i>	<i>stay</i>	<i>leave</i>
standard SVM	0.535	0.00	1.00	0.00
double-loss SVM	0.574	0.502	0.656	0.384
max AUC SVM	0.586	0.564	0.576	0.553
+ with <i>history</i>	0.583	0.564	0.58	0.547
+ under sampling	0.595	0.572	0.61	0.536
+ SMOTE	0.600	0.562	0.596	0.531

Table 2: Accuracy of different training methods.

are reported using cross-validation over the samples (“leave-one-sample-out”). With this method we got AUC of 0.583 and *g-mean* of 0.564. As we will see shortly, the performance constantly increases as there is more *history* available for training. We were able to reach a similar prediction accuracy with significantly less training samples by under-sampling the *stay* class of other players (instead of re-sampling the *leave* class), that is, the number of pairs  $(\mathbf{x}^{stay}, \mathbf{x}^{leave})$  is the same as the number of examples labeled as *leave*. The same re-sampling technique described above was used to balance the *history*. With this technique, denoted as “under-sampling” in the table we got AUC of 0.595 and *g-mean* of 0.572. We compare results with yet another re-sampling technique known as Synthetic Minority Over-sampling Technique (SMOTE) [Chawla *et al.*, 2011]. This technique generates new synthetic samples via a combination of the minority class *k* nearest neighbors. We got almost the same performance as before with AUC of 0.600 and *g-mean* of 0.562.

We now turn to analyze the effect of the samples from previous rounds available for training. In Figure 3 we present the accuracy of the max AUC SVM algorithm for different *history lengths*, where the accuracy is given in terms of *g-mean*, the recall of *stay* and the recall of *leave*. First, we can see that adding *history* generally improves accuracy. This is true until the *history length* of about 85; after that point the data was very sparse. Moreover, from a *history length* of 40 and on there is a dramatic improvement in the recall of the *leave* class, due to the increasing occurrence of examples of this class.

	AUC	<i>g-mean</i>	<i>stay</i>	<i>leave</i>
standard SVM	0.513	0.00	1.00	0.00
double-loss SVM*	0.615	0.414	0.753	0.228
max AUC SVM*	0.695	0.64	0.652	0.628
+ with <i>history</i> *	0.726	0.684	0.67	0.7
+ under-sampling	0.727	0.687	0.699	0.674
+ SMOTE	0.723	0.687	0.677	0.698

Table 3: Accuracy of different balancing methods for records with a *history length* of at least 70. Note that \* indicates a significant improvement over the previous method.

In Table 3 we present results of all training methods with a minimum *history length* of 70. We can see that all accuracy measurements, i.e., AUC, *g-mean* and recalls, improve drastically. To conclude, the ROC curves for those training methods with a minimum *history length* of 70 are given in Figure 4.

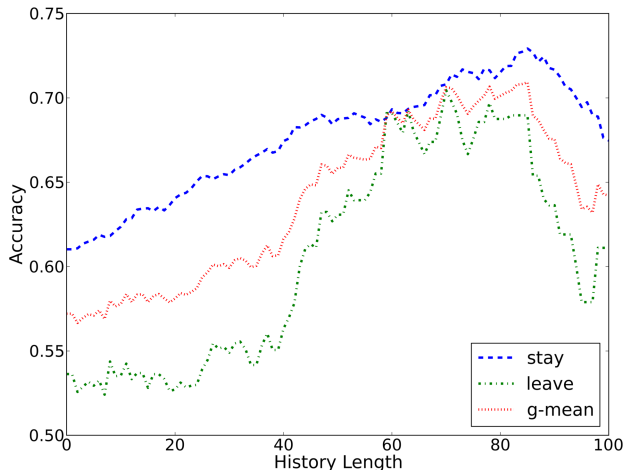


Figure 3: Max AUC SVM with *history* and under-sampling accuracy for different *history lengths*.

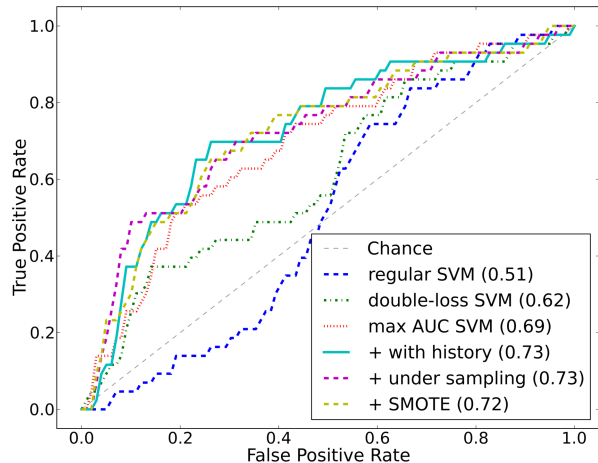


Figure 4: ROC curves for different balancing methods for records with a *history length* of at least 70.

We conclude this section by comparing the automatic predictions to the prediction that can be made by humans. Three people, who were not any of the players, carefully observed the videos of all players’ rounds and were asked to sequentially predict the players’ decisions. The viewer who got the best results succeeded to predict *stay* samples with a recall of 0.94, but was wrong in most of *leave* samples with a recall of 0.24. The *g-mean* was 0.47, very close to the prediction of the standard SVM, and significantly worse than the *g-mean* of 0.687 in our classification method.

## 8 Conclusion

This paper presents an innovative methodology for predicting human strategic decisions using facial expressions, when there is an incentive to hide true emotions. We showed that the results are far better than chance level at around 70% recall for both *leave* and *stay*, and significantly better than the predictions made by humans. We also found that using sam-

ples from previous rounds plays important role in getting high accuracy.

We used a covariance matrix to represent the variable length video snippet as a fixed-length feature vector. It is interesting to note that we were able to make good predictions from the correlations of the position of the facial points over time, without using the positions themselves.

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