Incentivizing honest performative predictions with proper scoring rules

Abstract

Proper scoring rules incentivize experts to accurately report beliefs, assuming predictions cannot influence outcomes. We relax this assumption and investigate incentives when predictions are *performative*, i.e., when they can influence the outcome of the prediction, such as when making public predictions about the stock market. We say a prediction is a *fixed point* if it accurately reflects the expert's beliefs after that prediction has been made. We show that in this setting, reports maximizing expected score generally do not reflect an expert's beliefs, and we give bounds on the inaccuracy of such reports. We show that, for binary predictions, if the influence of the expert's prediction on outcomes is bounded, it is possible to define scoring rules under which optimal reports are arbitrarily close to fixed points. However, this is impossible for predictions over more than two outcomes. We also perform numerical simulations in a toy setting, showing that our bounds are tight in some situations and that prediction error is often substantial (greater than 5-10%). Lastly, we discuss alternative notions of optimality, including performative stability, and show that they incentivize reporting fixed points.

1 INTRODUCTION

As AI capabilities increase, this raises concern for safety, including how to scalably control AI systems with superhuman capabilities [Russell, 2019, Ngo et al., 2022]. One proposed design for safety is *oracle AI* [Armstrong et al., 2012; Armstrong, 2013; Bostrom, 2014, Ch. 10]. An oracle AI makes predictions or forecasts about the world, but does not autonomously pursue goals. It could thus be safer while still being useful for many applications.

A proper scoring rule assigns scores to forecasts in a way that incentivizes honest reporting of beliefs [Brier, 1950; Good, 1952, Section 8; McCarthy, 1956; Savage, 1971; Gneiting and Raftery, 2007]. Proper scoring rules have been used to incentivize truthful reports from experts [Carvalho, 2016]. They could thus be used as an objective for oracle AIs. However, prior work assumes that predictions themselves do not influence the events they are trying to predict. In reality, predictions may be *performative* [Perdomo et al., 2020, Armstrong and O'Rorke, 2017], meaning that they can influence the distribution of outcomes. For example, an AI predicting stock market prices might be able to influence whether people buy or sell stocks, and thus influence whether its predictions come true or not. This makes it important to investigate incentives and honesty of predictions when predictions are performative.

The setting in which a model's predictions can influence the predicted distribution has been discussed as *performative prediction* [Perdomo et al., 2020] in the machine learning literature. However, performative prediction focuses on classification or regression tasks with arbitrary model classes and loss functions rather than probabilistic predictions incentivized by proper scoring rules. Moreover, this literature is motivated by minimization of loss, whereas we are interested in incentivizing honest predictions.

In this paper, we analyze the case of an AI model making a probabilistic forecast over a finite set of possibilities to maximize a proper scoring rule. We say that a prediction is performatively optimal if it maximizes score, and we define a prediction as a *fixed point* or self-fulfilling if it is equal to the model's beliefs, conditional on the model having made that prediction. We investigate to what extent honest prediction is still incentivized in this setting. All else equal, honest predictions are preferable since they provide us with more accurate information. However, if a system has incentives other than to predict honestly—e.g., to bring about fixed points with lower entropy—this is undesirable even if the AI otherwise makes approximately accurate predictions.

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Contributions. In Section 3, we adapt the performative prediction formalism to probabilistic predictions or forecasts. We allow for an arbitrary function describing the relationship between the AI expert's predictions and distributions over predicted outcomes caused by these predictions.

In Section 4, we show that for any strictly proper scoring rule, **there exist functions from predictions to beliefs such that performatively optimal reports are not fixed points**, even if one exists and is unique. Moreover, we show that under reasonable distributions over such functions, **optimal reports are almost never fixed points**. This strengthens analogous results from the performative prediction literature.

In Section 5, we then **provide upper bounds** for the inaccuracy of reported beliefs, and for the distance of predictions from fixed points.

In Section 6, we use the bounds to develop **scoring rules that make the bounds arbitrarily small for binary predictions**. We also show that **when reporting a prediction over more than two outcomes, the bounds cannot be made arbitrarily small**.

In Section 7, we perform **numerical simulations using the quadratic scoring rule**, to show how the inaccuracy of predictions and the distance of predictions from fixed points depend on the expert's influence on the world via its prediction. The results show that our bounds are tight in some cases. They also show that substantially inaccurate reports (i.e., with errors greater than $5 - 10\%$) are common in our toy setting.

In Section 8, we discuss alternatives to performative optimality that do not set incentives other than honest predictions. We show that *performatively stable* [Perdomo et al., 2020] predictions are fixed points. We then consider repeated risk minimization, repeated gradient descent, no-regret learning and prediction markets, and show that all of these settings lead to predictions that are fixed points or close to fixed points.

Finally, in Section 9, we elaborate on related work, and in Section 10, we conclude and outline avenues for future work.

2 BACKGROUND

Proper scoring rules. Proper scoring rules are used to incentivize an expert (in our case, an AI oracle) to report probabilistic beliefs honestly. Consider a prediction given by a probability distribution $\boldsymbol{p} \in \Delta(\mathcal{N})$ for $\mathcal{N} := \{1, \dots, n\}$ and $n \in \mathbb{N}$. We identify each distribution $\boldsymbol{p} \in \Delta(\mathcal{N})$ with a vector $\boldsymbol{p} \in [0,1]^n$ and write p_i for the probability of event $i \in \mathcal{N}$ under distribution $\boldsymbol{p}$. A *scoring rule* is a function $S\colon \Delta(\mathcal{N}) \times \mathcal{N} \to \overline{\mathbb{R}}$, where $\overline{\mathbb{R}} := [-\infty, \infty]$ is the extended real line. Given prediction $\boldsymbol{p} \in \Delta(\mathcal{N})$ and outcome $i \in \mathcal{N}$, the expert receives the score $S(\boldsymbol{p}, i)$. We write $S(\boldsymbol{p}, \boldsymbol{q}) := \mathbb{E}_{y \sim \boldsymbol{q}}[S(\boldsymbol{p}, y)]$ for the expert's expected score, given that the environment outcome y follows distribution $\boldsymbol{q} \in \Delta(\mathcal{N})$.

Definition 1. A scoring rule S is called *proper* if $S(\boldsymbol{q}, \boldsymbol{q}) \geq S(\boldsymbol{p}, \boldsymbol{q})$ for all $\boldsymbol{p}, \boldsymbol{q} \in \Delta(\mathcal{N})$. It is called *strictly proper* if this inequality is strict whenever $\boldsymbol{p} \neq \boldsymbol{q}$.

Example 1 (Logarithmic scoring rule)**.** The logarithmic scoring rule is defined as $S(\boldsymbol{p}, i) := \log p_i$ and $S(\boldsymbol{p}, \boldsymbol{q}) = \sum_{i=1}^n q_i \log p_i$. This is also the negative of the cross-entropy loss employed in training, for example, current large language models [Brown et al., 2020]. It is strictly proper.

Example 2 (Quadratic scoring rule)**.** Another strictly proper scoring rule is the quadratic score, defined as $S(\boldsymbol{p}, i) := 2p_i - \|\boldsymbol{p}\|_2^2$ with $S(\boldsymbol{p}, \boldsymbol{q}) = 2\boldsymbol{p}^\top \boldsymbol{q} - \|\boldsymbol{p}\|_2^2$. This is an affine transformation of the Brier score, making them equivalent scoring rules.

Gneiting and Raftery [2007, Theorem 1] provide a characterization of proper scoring rules, which will be helpful for stating and proving many of our results.

First, given a convex function $G\colon \Delta(\mathcal{N}) \to \overline{\mathbb{R}}$, a subgradient is a function $g\colon \Delta(\mathcal{N}) \to \overline{\mathbb{R}}^n$ such that for any $\boldsymbol{p}, \boldsymbol{q} \in \Delta(\mathcal{N})$, we have $G(\boldsymbol{q}) \geq G(\boldsymbol{p}) + g(\boldsymbol{p})^\top(\boldsymbol{q} - \boldsymbol{p})$. In general, this function may not be unique. Throughout this paper we assume that whenever the subgradients are finite, they are normalized to lie in the *tangent space* of $\Delta(\mathcal{N})$, i.e., $g(\boldsymbol{p}) \in \mathcal{T} := \{\boldsymbol{x} \in \mathbb{R}^n \mid \sum_i x_i = 0\}$. This can be assumed since if $g(\boldsymbol{p})$ is a subgradient of G at point $\boldsymbol{p}$, so is $(g_i(\boldsymbol{p}) - \frac{1}{n}\sum_j g_j(\boldsymbol{p}))_i$.

Theorem 1 (Gneiting and Raftery, 2007)**.** *A scoring rule S is (strictly) proper, if and only if there exists a (strictly) convex function $G\colon \Delta(\mathcal{N}) \to \overline{\mathbb{R}}$ with a* subgradient *$g\colon \Delta(\mathcal{N}) \to \overline{\mathbb{R}}^n$ such that $S(\boldsymbol{p}, \boldsymbol{q}) = G(\boldsymbol{p}) + g(\boldsymbol{p})^\top(\boldsymbol{q} - \boldsymbol{p})$ for all $\boldsymbol{p}, \boldsymbol{q} \in \Delta(\mathcal{N})$.*

Differentiable scoring functions. If G is differentiable at some point $\boldsymbol{p}$, then the subgradient $g(\boldsymbol{p})$ is just the gradient of G, $g(\boldsymbol{p}) = \nabla G(\boldsymbol{p})$. As before we let $\nabla G(\boldsymbol{p})$ be an element of the tangent space $\mathcal{T}$. For any $\boldsymbol{v} \in \mathcal{T}$, $g(\boldsymbol{p})^\top \boldsymbol{v}$ then gives the directional derivative of G at point $\boldsymbol{p}$ in the direction $\boldsymbol{v}$. Note that since G is only defined on the simplex $\Delta(\mathcal{N})$, the partial derivatives are not well-defined.

Given G, g as in the Gneiting and Raftery characterization, we write $Dg(\boldsymbol{p}) \in \mathbb{R}^{n,n}$ for the Jacobian matrix of g, if it exists (i.e., this is the Hessian of G). Note that because g is only defined on $\Delta(\mathcal{N})$, the matrix representation of $Dg(\boldsymbol{p})$ in $\mathbb{R}^{n,n}$ is not unique. Generally it does not matter which representation of $Dg(\boldsymbol{p})$ we use. Importantly, for all $\boldsymbol{v} \in \mathcal{T}$, $Dg(\boldsymbol{p})\boldsymbol{v}$ will always be unique and (because we assume that $g(\boldsymbol{p})$ is in the tangent space) in $\mathcal{T}$.

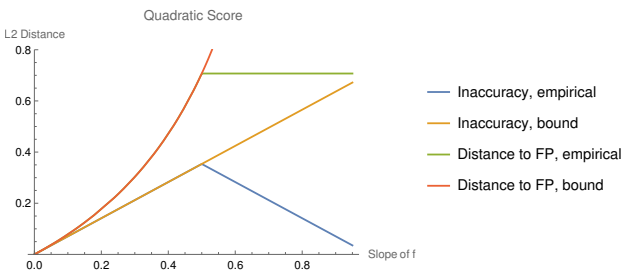

Figure 1: Maximal inaccuracy and maximal distance to fixed point (FP) of optimal predictions, depending on the slope of f, according to our empirical simulation and our theoretical bound.

3 PROBLEM SETTING

In this paper, we consider a setting in which an expert or AI model is outputting a prediction $\boldsymbol{p}$ to maximize the score given by a proper scoring rule, $S(\boldsymbol{p}, \boldsymbol{q})$. Importantly, we assume that the expert's beliefs over outcomes, $\boldsymbol{q}$, can themselves vary given different predictions $\boldsymbol{p}$, because the expert may believe that its predictions affect the probability of outcomes. To model this, we assume that there is a function $f\colon \Delta(\mathcal{N}) \to \Delta(\mathcal{N})$ such that beliefs are given by $\boldsymbol{q} = f(\boldsymbol{p})$. $f(\boldsymbol{p})$ could also be seen as a ground distribution from which we sample to *train* the model (see Appendix D). However, in most of the following we assume $f(\boldsymbol{p})$ are the expert's subjective beliefs.

We assume that the model is producing a prediction to maximize $S(\boldsymbol{p}, f(\boldsymbol{p}))$. We say that a prediction $\boldsymbol{p}$ is *performatively optimal* [Perdomo et al., 2020] if $\boldsymbol{p} \in \arg\max_{\Delta(\mathcal{N})} S(\boldsymbol{p}, f(\boldsymbol{p}))$. In the following, we will not assume convexity of this objective. Our bounds will depend on differentiability of S and f.

A point $\boldsymbol{p}$ is a fixed point of f if $f(\boldsymbol{p}) = \boldsymbol{p}$. By Brouwer's fixed point theorem, if f is continuous, a fixed point $\boldsymbol{p} \in \Delta(\mathcal{N})$ always exists. Moreover, if f is Lipschitz continuous with constant $L_f < 1$, then by Banach's fixed point theorem, the fixed point is unique.

Example 3 (Bank Run)**.** A newspaper's AI predicts whether a certain bank will suffer a bank run. Readers use this information when decided whether to withdraw their money. Specifically, the probability of a bank run as a function of the AI expert's prediction is given by the function $f(x) = x - 3(x - 1/10)(x - 3/5)(x - 9/10)/2$. Then f has fixed points at $x = 1/10$, $x = 3/5$, and $x = 9/10$.

Our setting is a version of performative prediction [Perdomo et al., 2020] but, as mentioned in the introduction, with some differences. We will review some relevant concepts from performative prediciton in Section 8 and give a more detailed comparison in Section 9. A special case of our setting has also been considered by Chan [2022], though only for binary predictions and a specific functional form for f. In the performative prediction setting, the equivalent notion to that of fixed points is that of *performatively stable* predictions (see Section 8).

Additional notation. We use $\mathbf{1}$ to denote the vector $(1, \ldots, 1)^\top \in \mathbb{R}^n$ and I to denote the identity matrix. We define $\operatorname{int}(\Delta(\mathcal{N})) := \{\boldsymbol{p} \in \Delta(\mathcal{N}) \mid \forall i\colon 0 < p_i < 1\}$ and use $\|\boldsymbol{x}\| := \sqrt{\boldsymbol{x}^\top \boldsymbol{x}}$ to denote the Euclidean norm on $\mathbb{R}^n$.

4 INCENTIVES TO PREDICT NON-FIXED-POINTS

Here, we ask whether an oracle makes honest predictions, even in the presence of performativity. In performative prediction, it has been shown that performative optimality comes apart from performative stability (the analogous concept to a fixed point in our setting) [Perdomo et al., 2020, Izzo et al., 2021]. However, one may ask whether this is always the case or whether, e.g., some scoring function would prevent this.

This is not the case; in general, we show that fixed points are not optimal. First, we show that for any strictly proper scoring rule there exist cases where a fixed point exists but the optimal prediction is not a fixed point. Afterwards, we show that when assuming differentiability and some reasonable distribution over f, optimal predictions are almost surely not fixed points.

Proposition 1. *Let S be any strictly proper scoring rule. For any interior fixed point $\boldsymbol{p}^* \in \operatorname{int}(\Delta(\mathcal{N}))$ there exists a function f with Lipschitz constant $L_f < 1$ and a unique fixed point at $\boldsymbol{p}^*$, such that there exists $\boldsymbol{p}' \neq \boldsymbol{p}^*$ with $S(\boldsymbol{p}', f(\boldsymbol{p}')) > S(\boldsymbol{p}^*, f(\boldsymbol{p}^*))$. That is, the unique fixed point of f is not performatively optimal.*

Note that since the function f has Lipschitz constant strictly smaller than 1, it represents a world that "dampens" the influence of the prediction, leading to a unique fixed point by Banach's fixed point theorem. It is interesting that the model still prefers to make a prediction that is not a fixed point.

The above result raises the question whether a situation where fixed points are suboptimal is a niche counterexample or whether it is common. We show that under some relatively mild assumptions, the optimal prediction is almost surely not a fixed point. The intuition behind this result is that if a prediction $\boldsymbol{p}$ is an interior point and optimal, $\nabla_{\boldsymbol{p}}(S(\boldsymbol{p}, f(\boldsymbol{p}))) = 0$. Using the Gneiting and Raftery characterization, we can show that this is a knife-edge case in which $g(\boldsymbol{p})^\top Df(\boldsymbol{p}) = 0$. Given bounded density functions, this happens with probability 0.

Below, $\Pi_{n-1}\colon \mathbb{R}^n \to \mathbb{R}^{n-1}$ is the projection onto $\mathbb{R}^{n-1}$, defined via $\Pi_{n-1}\boldsymbol{x} = (x_i)_{1 \le i \le n-1}$ for $\boldsymbol{x} \in \mathbb{R}^n$. The condi-

tion on the stochastic field $\{F(\boldsymbol{p})\}_{\boldsymbol{p}\in\mathrm{int}(\Delta(\mathcal{N}))}$ would hold, for instance, for a Gaussian process with smooth kernel and mean functions (see Example).

Theorem 2. *Let S be a twice differentiable strictly proper scoring rule. Let $\mathcal{F} := \{F(\boldsymbol{p})\}_{\boldsymbol{p}\in\mathrm{int}(\Delta(\mathcal{N}))}$ be a stochastic field with values in $\Delta(\mathcal{N})$ and let $Y(\boldsymbol{p},\boldsymbol{v}) := (\Pi_{n-1}F(\boldsymbol{p}), \Pi_{n-1}\partial_{\boldsymbol{v}}F(\boldsymbol{p}))$ for $\boldsymbol{p} \in \mathrm{int}(\Delta(\mathcal{N}))$ and $\boldsymbol{v} \in \mathcal{T}\cap S^{n-1}$. Assume that*

- *the sample paths $\boldsymbol{p} \rightsquigarrow F(\boldsymbol{p})$ are twice continuously differentiable*
- *for each $\boldsymbol{p} \in \mathrm{int}(\Delta(\mathcal{N}))$ and $\boldsymbol{v} \in \mathcal{T}\cap S^{n-1}$, the random vector $Y(\boldsymbol{p},\boldsymbol{v})$ has a joint density $h_{Y(\boldsymbol{p},\boldsymbol{v})}$ and there exists a constant C such that $h_{Y(\boldsymbol{p},\boldsymbol{v})} \le C$ for all $\boldsymbol{p} \in \Delta(\mathcal{N}), \boldsymbol{v} \in S^{n-1}\cap\mathcal{T}$.*

Then, almost surely, there is no point $\boldsymbol{p} \in \mathrm{int}(\Delta(\mathcal{N}))$ such that $\boldsymbol{p} \in \arg\max_{\boldsymbol{p}'} S(\boldsymbol{p}', F(\boldsymbol{p}'))$ and $F(\boldsymbol{p}) = \boldsymbol{p}$.

5 BOUNDS ON THE DEVIATION FROM FIXED POINTS

In the previous section, we have shown that performatively optimal predictions are generally inaccurate. But *how* inaccurate should we expect predictions to be, and what properties of S and f determine this inaccuracy? Assuming differentiability of f and S, this section provides upper bounds for the inaccuracy of optimal predictions $\boldsymbol{p}$ (i.e., $\|\boldsymbol{p}-f(\boldsymbol{p})\|$) and their distance from fixed points $\boldsymbol{p}^*$ (i.e., $\|\boldsymbol{p}-\boldsymbol{p}^*\|$).

For our bounds we will use the following notation. We use $\|A\|_{\mathrm{op}} = \max_{\boldsymbol{v}\in\mathcal{T}} \frac{\|A\boldsymbol{v}\|}{\|\boldsymbol{v}\|}$ for the operator norm of A on the tangent space. It is equal to A's largest singular value when seen as an automorphism on the tangent space. We use to $A|_{\mathcal{T}} \succeq \gamma$ to denote that $\boldsymbol{v}^\top(A-\gamma I)\boldsymbol{v} \ge 0$ for all $\boldsymbol{v} \in \mathcal{T}$. If A is symmetric, this is equivalent to saying that the smallest eigenvalue of A on the tangent space is at least γ. Further, note that if g is a subderivative of G and $\|g(\boldsymbol{p})\| < L_G$ for all $\boldsymbol{p} \in \Delta(\mathcal{N})$, then L_G is a Lipschitz constant of G. Similarly, if $\|Df(\boldsymbol{p})\|_{\mathrm{op}} \le L_f$ for all $\boldsymbol{p} \in \Delta(\mathcal{N})$, then L_f is a Lipschitz constant of f.

Theorem 3. *Let S be a strictly proper scoring rule, and let G, g as in the Gneiting and Raftery characterization (Theorem 1). Let $\boldsymbol{p} \in \Delta(\mathcal{N})$ and assume f, G, g are differentiable at $\boldsymbol{p}$. Assume $Dg(\boldsymbol{p})|_{\mathcal{T}} \succeq \gamma_{\boldsymbol{p}}$ for some $\gamma_{\boldsymbol{p}} > 0$. Then whenever $\boldsymbol{p}$ is a performatively optimal prediction,*

$$\|\boldsymbol{p} - f(\boldsymbol{p})\| \le \frac{\|Df(\boldsymbol{p})\|_{\mathrm{op}}\|g(\boldsymbol{p})\|}{\gamma_{\boldsymbol{p}}}.$$

In particular, if f has Lipschitz constant L_f, G has Lipschitz constant L_G, and G is γ-strongly convex, then we have $\|\boldsymbol{p} - f(\boldsymbol{p})\| \le \frac{L_f L_G}{\gamma}$.

In the case where f has Lipschitz constant $L_f < 1$, we can use the above results to derive a bound on how far the optimal report is from the (by Banach's fixed point theorem unique) fixed point.

Theorem 4. *Same assumptions as Theorem 3. Assume further that f has Lipschitz constant $L_f < 1$. Let $\boldsymbol{p}^*$ be the unique fixed point of f. Then for the optimal report $\boldsymbol{p}$,*

$$\|\boldsymbol{p} - \boldsymbol{p}^*\| \le \frac{\|g(\boldsymbol{p})\|\|Df(\boldsymbol{p})\|_{\mathrm{op}}}{(1-L_f)\gamma_{\boldsymbol{p}}} \le \frac{L_f L_G}{(1-L_f)\gamma_{\boldsymbol{p}}}.$$

This bound is analogous to a bound in [Perdomo et al., 2020, Theorem 4.3], which we compare to our result in Section 9.

Example 4 (Bound for the quadratic scoring rule)**.** Consider the quadratic scoring rule $S(\boldsymbol{p}, i) = 2p_i - \|\boldsymbol{p}\|_2$. Note that we can represent this in Gneiting and Raftery's characterization with $G(\boldsymbol{p}) = \|\boldsymbol{p}\|^2$ and $g(\boldsymbol{p}) = 2\boldsymbol{p} - \frac{2}{n}\mathbf{1}$. Thus, $Dg(\boldsymbol{p}) = 2I$, where I is the identity matrix. Hence $Dg(\boldsymbol{p}) \succ 2$. Further, $\|g(\boldsymbol{p})\|_2 = 2\|\boldsymbol{p} - \frac{1}{n}\mathbf{1}\|$. Thus, for f with Lipschitz constant L_f, Theorem 3 implies that for the optimal report $\boldsymbol{p}$ we have that $\|f(\boldsymbol{p})-\boldsymbol{p}\| \le L_f\|\boldsymbol{p}-\frac{1}{n}\mathbf{1}\| \le L_f\sqrt{(n-1)/n}$. If $L_f < 1$, then by Theorem 4 we further have $\|\boldsymbol{p} - \boldsymbol{p}^*\| \le \frac{L_f}{1-L_f}\|\boldsymbol{p} - \frac{1}{n}\mathbf{1}\| \le \frac{L_f}{1-L_f}\sqrt{(n-1)/n}$.

6 APPROXIMATE FIXED-POINT PREDICTION WITH THE RIGHT PROPER SCORING RULES?

The above results show that depending on the scoring rule we can obtain bounds on the accuracy of optimal performative predictions. Can we make these bounds arbitrarily small by choosing an appropriate scoring rule, e.g., one that makes $\|g(\boldsymbol{p})\|/\gamma_{\boldsymbol{p}}$ very small at each point? In this section, we show that the answer is yes in the two-outcome case and no in the general case.

Theorem 5. *Consider the case of two outcomes, i.e., let $\mathcal{N} = \{1, 2\}$. Let $L_f \in \mathbb{R}$ and $\epsilon > 0$. Then there exists a scoring rule S s.t. under any f with Lipschitz constant L_f, any optimal report $\boldsymbol{p}$ satisfies $\|\boldsymbol{p} - f(\boldsymbol{p})\| \le \epsilon$. If $L_f < 1$, then there also exists a scoring rule that additionally ensures that under any f with Lipschitz constant L_f, any optimal report satisfies $\|\boldsymbol{p}-\boldsymbol{p}^*\| \le \epsilon$, where $\boldsymbol{p}^*$ is the (unique) fixed point of f.*

Note that if there are multiple fixed points, then S still induces preferences between—approximately—predicting these fixed points. In particular, because $S(\boldsymbol{p}, \boldsymbol{p})$ is convex, the performatively optimal fixed point will either be the one that maximizes or the one that minimizes p_1 among the fixed points. This may be undesirable as the model still has a strong incentive other than (though compatible with) honest prediction. We discuss this in more detail in Appendix B.

Can arbitrarily good bounds be achieved with *practical* proper scoring rules? Our proof of

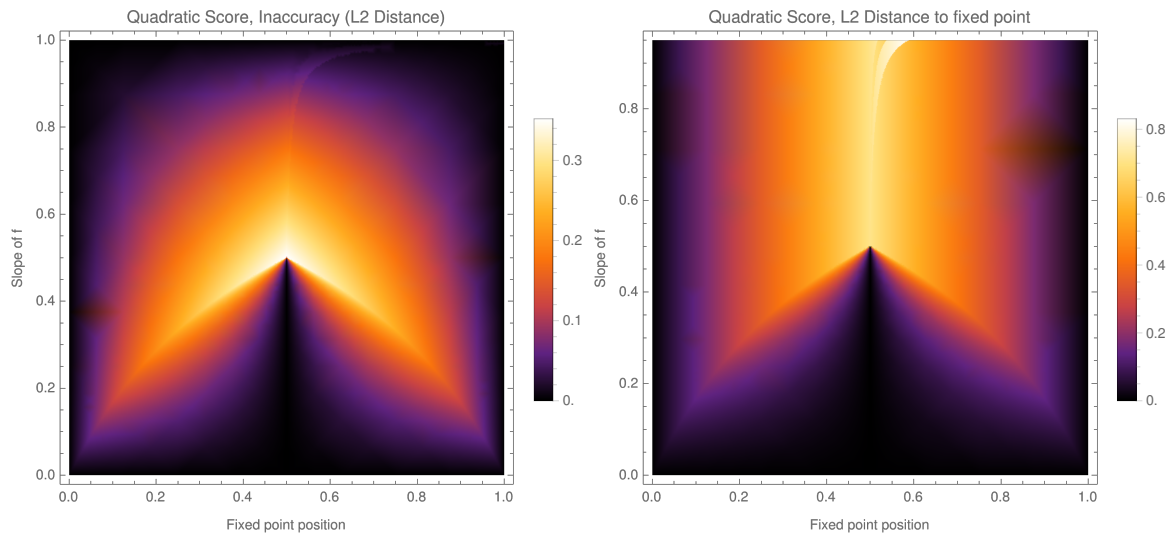

Figure 2: Heatmap of L2 distance of optimal prediction $\boldsymbol{p}$ to true probability distribution $f(\boldsymbol{p})$ (left) and to the fixed point $\boldsymbol{p}^*$ (right), depending on fixed point position p_1^* and α (slope of f), for the quadratic scoring rule.

Theorem 5 uses exponential scoring rules with $g(\boldsymbol{p}) = (e^{L_f p_1/(\sqrt{2}\epsilon)}, -e^{L_f p_1/(\sqrt{2}\epsilon)})^\top$. For high K, this scoring rule seems impractical, because the stakes vary greatly over the interval. For example, $S((2/3+\epsilon, 1/3-\epsilon), (2/3, 1/3))/S((1/2+\epsilon, 1/2-\epsilon), (1/2, 1/2)) = e^{L_f/(6\sqrt{2}\epsilon)}$. Hence, as we increase L_f/ϵ, it becomes exponentially more important for the expert AI to predict accurately near $2/3$ than to predict accurately near $1/2$. In particular, a model trained with this scoring rule may be much worse at predicting probabilities near $1/2$ than near $2/3$. It turns out that all possible scoring rules that achieve bound ϵ under Lipschitz constant L_f have this undesirable property, though the exact bound turns out somewhat complicated.

Theorem 6. *Suppose S is a proper scoring rule s.t. for some $\epsilon, L_f > 0$ we have that whenever f is L_f-Lipschitz, the optimal report $\boldsymbol{p}$ satisfies $|f(\boldsymbol{p}) - \boldsymbol{p}| < \epsilon$. Let $3\epsilon \leq p_l \leq p_h \leq 1 - 4\epsilon$. Then the ratio of the supremum and infimum over $p_1 \in [p_l, p_h]$ of $S((p_1+4\delta, 1-p_1-4\delta), (p_1, 1-p_1)) - S((p_1, 1-p_1), (p_1, 1-p_1))$ is at least*

$$\frac{L_f}{2L_f+6}\left(3\frac{L_f+1}{L_f+3}\right)^{(L_f+1)(p_h-p_l)/(8\epsilon)-5/2}.$$

In particular, for fixed positive L_f, this term is exponential in $1/\epsilon$ and for fixed positive ϵ it is exponential in L_f.

Theorem 5 shows that in the binary prediction case, given a Lipschitz constant L_f for the environment, we can achieve arbitrarily good bounds ϵ on the inaccuracy of the performatively optimal report. Unfortunately, this ceases to be possible in the many-outcome case. In that case, if all we know about f is that it has Lipschitz constant L_f, there is some error ϵ, linear in L_f as $L_f \to 0$, that we must allow regardless of what strictly proper scoring rule we use.

Theorem 7. *For any Lipschitz constant L_f, for $\epsilon > 0$ sufficiently small, there is no proper scoring rule S for the three-outcome case that achieves the following property: Whenever f is L_f-Lipschitz, there is some performatively optimal report $\boldsymbol{p}$ with $\|f(\boldsymbol{p}) - \boldsymbol{p}\| \leq \epsilon$. In particular, there exists some function $\epsilon(L_f)$ which is in $\Theta(L_f)$ for $L_f \to 0$, s.t. the above property cannot be achieved with $\epsilon = \epsilon(L_f)$. Thus, the achievable bound is in $\Omega(L_f)$ as $L_f \to 0$.*

7 NUMERICAL SIMULATIONS

In this section, we provide some numerical simulations for the Brier score, to see how inaccurate performatively optimal predictions might be in practice. Throughout, we consider only affine-linear functions f. This in particular means that all functions f have operator norms between 0 and 1 and aside from degenerate cases a unique fixed point. The Mathematica notebook for our experiments (including some interactive widgets) will be uploaded online for the camera-ready version. Although our experiments are set in toy models with linear f and small sets of outcomes, they provide an initial estimate of the degree to which predictions can be off, depending on how much influence the expert can exert using its prediction.

7.1 BINARY PREDICTION

Experimental setup. We begin with the binary prediction case, i.e., $\mathcal{N} = \{1, 2\}$. We consider f to be affine linear with slope α and fixed point $\boldsymbol{p}^* \in \Delta(\mathcal{N})$, thus yielding the functional form $f(\boldsymbol{p}) := \boldsymbol{p}^* + \alpha(\boldsymbol{p} - \boldsymbol{p}^*)$ for all $\boldsymbol{p} \in \Delta(\{1, 2\})$. Note that for all $\alpha \in [0, 1]$ and all $\boldsymbol{p}^* \in \Delta(\mathcal{N})$, a function thus defined is indeed a function $\Delta(\mathcal{N}) \to \Delta(\mathcal{N})$. For

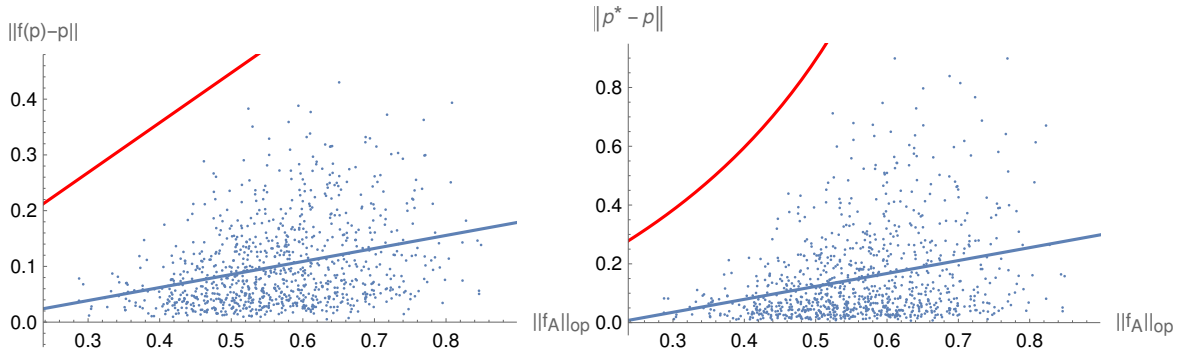

Figure 3: Scatter plots showing the L2 inaccuracy (left) and the distance to a fixed point (right) of the performatively optimal reports against the operator norm of A in our experiments. In both plots, each point corresponds to a run of the experiments. The blue lines are found by linear regression on the points. The red lines are the bound given in Example 4 as a function of the Lipschitz constant L_f.

$\alpha < 0$, whether f is a function $\Delta(\mathcal{N}) \to \Delta(\mathcal{N})$ depends on $\boldsymbol{p}^*$. We restrict attention to $\alpha \in [0, 1]$ for simplicity.

Graphing inaccuracy and distance to fixed points. In Figure 2 (left), we plot the inaccuracy $\|\boldsymbol{p} - f(\boldsymbol{p})\|$ of the performatively optimal report $\boldsymbol{p}$ against α, p_1^*. In Figure 2 (right), we plot the L2 distance $\|\boldsymbol{p}^* - \boldsymbol{p}\|$ of the performatively optimal report $\boldsymbol{p}$ to the fixed point $\boldsymbol{p}^*$. For that plot we limit α to the range $[0, 0.95]$, because of instability at $\alpha \approx 1$. Note that relatively high inaccuracies can be found at various qualitatively different points in the graphs, even when the slope of f is small, i.e., when the oracle has little influence on the environment.

Assessing our bounds. To evaluate our bounds, we maximize distances across possible choices of fixed points $\boldsymbol{p}^* \in \Delta(\{1, 2\})$, and plot the maximal inaccuracy of the optimal prediction as well as the maximal distance from a fixed point in Figure 1. We compare to both theoretical bounds from Example 4, i.e., $\|p - f(p)\|_2 \leq \alpha/\sqrt{2}$ and $\|p - p^*\|_2 \leq \alpha/((1-\alpha)\sqrt{2})$.

For both quadratic and log scoring rule (results in Appendix C), our theoretical bounds are tight for slopes $\alpha \leq 0.5$. For higher slopes, inaccuracy goes down, as the function $f(p)$ becomes closer to the identity function, and optimal predictions are bounded in $[0, 1]$.

7.2 HIGHER-DIMENSIONAL PREDICTION

Experimental setup. Next, we turn to higher-dimensional predictions. We consider a model with five possible outcomes and linear $f : p \mapsto Ap$ for $A \in \mathbb{R}^{n \times n}$. f is an automorphism on the simplex if and only if all of its columns are in the simplex. We hence randomly generate the matrix A by sampling each column uniformly from the simplex. Note that A is the Jacobian of f at every point.

For each f_A thus created, we first find the performatively optimal report $\boldsymbol{p}$ and the fixed point $\boldsymbol{p}^*$. We then record the following quantities: the operator norm of f_A; the distance of the fixed point distribution to the uniform distribution $\|\boldsymbol{p}^* - \frac{1}{n}\mathbf{1}\|$; the distance of the optimal report to the uniform distribution $\|\boldsymbol{p} - \frac{1}{n}\mathbf{1}\|$; the distance of the performatively optimal report to the fixed point $\|\boldsymbol{p}^* - \boldsymbol{p}\|$; the inaccuracy of the performatively optimal report $\|f(\boldsymbol{p}) - \boldsymbol{p}\|$. We are interested in how the second two items depend on the first two. We are also interested in how tight our bounds (from Example 4) are.

We collected 1000 random functions f_A, but aborted 52 runs because they didn't terminate within 120 seconds, leaving us with 948 data points.

Inaccuracy. Figure 3 (left) plots the L2 inaccuracy (i.e., the distances $\|\boldsymbol{p} - f(\boldsymbol{p})\|$). The blue line shows the best linear fit to the data points, which is given by $-0.0314 + 0.234x$, whereas our bound is $2L_f/\sqrt{5} \approx 0.8944L_f$. The average L2 inaccuracy is 0.100 with a standard deviation of 0.0770. The quartiles are $0.0419, 0.0759, 0.138$. The correlation between the operator norm of f_A and $\|\boldsymbol{p} - f(\boldsymbol{p})\|$ is 0.312.

Distance to fixed points. Figure 3 (right) plots the L2 distance to the fixed point against the operator norm of f_A. The blue line again shows the linear best fit, which is given by $-0.0966 + 0.440x$, whereas our bound is $2L_f/(\sqrt{2}(1 - L_f)) \approx 0.8944L_f/(1 - L_f)$. The average L2 distance to the fixed point is 0.152 with a standard deviation of 0.154. The quartiles are $0.0442, 0.0915, 0.210$. The correlation between the operator norm of f_A and $\|\boldsymbol{p}^* - \boldsymbol{p}\|$ is 0.294.

The role of the location of the fixed point. The graphs for the binary prediction case show that the location of the fixed point matters a lot for the accuracy of optimal reports (though the direction of the effect depends on the slope of f). A similar effect can be observed in the many outcome case. In fact, the effect of the location of the fixed point is actually

stronger (though less reliable) than the effect of the operator norm of f_A. We provide more detail in Appendix C.2.2.

Loose bounds, tight bounds. Figure 3 show that (in contrast to the binary prediction case), our bounds in terms of the operator norm of f are typically quite loose. For example, the average slack of the inaccuracy bound is 0.404 with a standard deviation of 0.0998 and quartiles $0.337, 0.400, 0.471$. Recall from Example 4 that in addition to bounds in terms of L_f alone we have bounds in terms of L_f and $\|\boldsymbol{p} - \frac{1}{n}\mathbf{1}\|$. These bounds are much tighter with an average slack of 0.0644 with a standard deviation of 0.0597 and quartiles $0.0274, 0.0487, 0.0830$.

Discussion. Based on our simulations, misprediction in the five outcome case seems similarly problematic as in the binary prediction case. In contrast to the binary case, the bounds in terms of L_f are quite loose. The bounds in terms of $\|\boldsymbol{p} - \frac{1}{n}\mathbf{1}\|$ are much tighter. Note that because these bounds depend on the performatively optimal report, they can only be derived a posteriori once a report has been submitted. As in the two-outcome case, both the location of the fixed point and the operator norm/slope of f matter a lot for accuracy and distance to fixed point of the performatively optimal report.

8 FIXED POINTS VIA ALTERNATIVE NOTIONS OF OPTIMALITY

Here, we focus on alternative settings that lead to accurate predictions and do not induce preferences over fixed points. The idea behind all of them is that, instead of optimizing $\boldsymbol{p}$ and $f(\boldsymbol{p})$ jointly, we keep $\boldsymbol{q} := f(\boldsymbol{p})$ fixed while choosing a prediction $\boldsymbol{p}$ to maximize $S(\boldsymbol{p}, \boldsymbol{q})$. Repeating this procedure leads to honest predictions, where the choice of fixed point depends on contingent facts such as initialization instead of being chosen to maximize $S(\boldsymbol{p}, \boldsymbol{p})$. An oracle AI using this procedure could be safer, because its predictions are honest, and because it does not optimize its choice of fixed point for any goal. In this section we summarize results provided in more detail in Appendix D.

Performative stability. Alternatives to performative optimality have been discussed in the performative prediction literature. Translated into our setting, a prediction $\boldsymbol{p}^*$ is called *performatively stable* if $\boldsymbol{p}^* \in \arg\max_{\boldsymbol{p}} S(\boldsymbol{p}, f(\boldsymbol{p}^*))$. This implies $\boldsymbol{p}^* = f(\boldsymbol{p}^*)$ whenever S is strictly proper, so performative stability is equivalent to being a fixed point.

Repeated risk minimization and gradient descent. Perdomo et al. [2020] consider learning schemes that converge to performatively stable points, including repeated risk minimization and repeated gradient descent. In repeated risk minimization, we repeatedly update a prediction $\boldsymbol{p}_{t+1}$ to maximize the objective $\max_{\boldsymbol{p}} S(\boldsymbol{p}, f(\boldsymbol{p}_t))$. Repeated gradient descent implements gradient descent on this objective. There also exist stochastic gradient descent versions of these algorithms that perform updates based on environment samples Mendler-Dünner et al. [2020]. All of these schemes lead to stable points under appropriate conditions. We prove local convergence to fixed points of repeated gradient descent in our setting.

No-regret learning and decision markets. We also provide results for no-regret learning and decision markets. We introduce a no-regret learning setting and show that policies have sublinear regret if and only if they have sublinear prediction error. This differs from the setting considered by Jagadeesan et al. [2022], in which no-regret policies converge to performatively optimal predictions. Next, we provide a prediction market model and show that, if the weight of each trader in the market is small, equilibrium predictions by the market are close to fixed points. This is analogous to a result by Hardt et al. [2022] bounding the distance of a market equilibrium from performatively stable points when the influence of each firm is small.

9 RELATED WORK

Performative prediction. In performative prediction, the goal is to find a model parameter $\theta \in \mathbb{R}^d$ that minimizes an expected loss $\mathbb{E}[\ell(Z;\theta)]$ where Z is a stochastic sample, usually a pair of input and target, $Z = (X, Y)$. Unlike in the vanilla supervised learning setting, $Z \sim \mathcal{D}(\theta)$ is sampled from a distribution $\mathcal{D}(\theta)$ that itself depends on the chosen model parameter. Prformatively optimal parameters are defined via $\theta_{\mathrm{PO}} \in \arg\min_\theta \mathbb{E}_{Z\sim\mathcal{D}(\theta)}[\ell(Z;\theta)]$, and the definition of performatively stable parameters is $\theta_{\mathrm{PS}} \in \arg\min_\theta \mathbb{E}_{Z\sim\mathcal{D}(\theta_{\mathrm{PS}})}\ell(Z;\theta)$. In general, performatively stable and optimal parameters can differ [Perdomo et al., 2020, Ex. 2.2].

Our setting could be seen as a special case in which θ is a single distribution $\boldsymbol{p}$, data points are discrete outcomes y, and the distribution $\mathcal{D}(\theta)$ is given by $f(\boldsymbol{p})$. Unlike in the general performative prediction setting, we can determine the accuracy of a prediction $\boldsymbol{p}$ as the distance from the distribution $f(\boldsymbol{p})$ (see Theorem 3), we can characterize predictions as truthful if they are fixed points, and loss functions can be characterized as proper if they incentivize truthful reports. As mentioned in Section 8, performatively stable points are fixed points and are thus a more desirable solution concept in our setting. Optimizing explicitly for performatively optimal predictions [Izzo et al., 2021, 2022] would thus be undesirable in our context. We discuss further related work on performative prediction in Section 8.

Perdomo et al. [2020] show a bound for the distance between stable and performatively optimal points similar to Theorem 4. Our bound differs in that we use Euclidean distance instead of Wasserstein distance on distributions. Moreover, their bound depends on the ratio $\frac{L_\ell}{\gamma}$ where ℓ is assumed to be L_ℓ-Lipschitz and γ-strictly convex. We in-

stead bound this distance against the ratio $\frac{\|g(\boldsymbol{p})\|}{\gamma_{\boldsymbol{p}}}$, which allows us to minimize the bound in the two-outcome case by using exponential functions (Theorem 5). This would not be possible when assuming γ-strict convexity, since there exist no functions arbitrarily minimizing the ratio $\frac{L_\ell}{\gamma}$ globally. Perdomo et al. [2020] show that their bound can be made small by regularizing the loss function. This which would be undesirable in our setting since regularized scoring rules would be improper and thus seize to incentivize honest reports even for constant f.

Scoring rules. While the literature on scoring rules generally assumes that predictions are not performative, a few authors in this literature have studied agents manipulating the world *after* making a prediction Shi et al. [2009], Oka et al. [2014]. To our knowledge, the cases discussed do not involve agents influencing the world directly through their predictions. Chan [2022] introduce performative probabilistic predictions using scoring rules. However, they focus on particular functional forms of f and binary predictions and do not provide a more general analysis.

AI oracles. Issues with performativity have been mentioned in the literature on AI predictors or oracles Armstrong and O'Rorke [2017]. Most prior work has focused on alleviating performativity altogether, e.g., by making the oracle predict *counterfactual worlds* it cannot influence. We are not aware of any prior work on specifically the question of whether AI oracles would be incentivized to output fixed points at all.

Decision scoring rules and decision markets. The literature on decision scoring rules and decision markets considers a setting in which experts make predictions about what would happen if a decision maker were to pursue one course of action or another. The decision maker then chooses based on these predictions, making the predictions performative. As shown by Othman and Sandholm [2010], the expert may thus be incentivized to mispredict when subject to a proper scoring rule. However, this literature typically takes the perspective of the decision maker and thus assumes some knowledge of f. For example, Othman and Sandholm [2010] and Oesterheld and Conitzer [2020b] show that the scoring rule S must be chosen to align in some sense with the decision maker's utility function (and thus f). Chen et al. [2014] propose that the decision maker could randomize to set good incentives, which in our setting would entail manipulating f.

Epistemic decision theory. A related topic in philosophy is *epistemic decision theory*. In particular, Greaves [2013] introduces several cases in which outcomes depend on the agent's credences and compares the verdicts of different epistemic decision theories (such as an evidential and a causal version). While some of Greaves' examples involve agents knowably adopting incorrect beliefs, they require joint beliefs over several propositions, and Greaves only considers individual examples. We instead consider only a single binary prediction and prove results for arbitrary scoring rules and relationships between predictions and beliefs.

Honest and truthful AI. Another related topic is honest and truthful AI Evans et al. [2021]. In our setting, an AI that reports an inaccurate prediction to achieve a higher score would be dishonest. Evans et al. [2021] discuss issues around training AIs to be truthful and honest, such as difficulties in judging truth. However, they do not explore performativity or proper scoring rules. We simplify our analysis by assuming that a ground truth exists and can be judged objectively. Burns et al. [2022] discuss extracting latent knowledge from AIs without relying on incentivizing honest reporting, but also do not address performativity.

10 CONCLUSION AND FUTURE WORK

If predictions cannot influence the world, then strictly proper scoring rules incentivize oracle AIs to output honest predictions. This runs into problems if oracles can influence the world. We showed that, in general, strictly proper scoring rules do not incentivize accurate predictions in a performative prediction setting. We analyzed this inaccuracy quantitatively and gave upper bounds on inaccuracy. We showed that in the case of binary prediction, there exist scoring rules that incentivize arbitrarily accurate predictions. In contrast, for more than two outcomes, it is not possible to achieve arbitrarily strong bounds on prediction accuracy. Our numerical simulations in a toy setting confirm that our bounds are tight in some situations and that inaccurate performative predictions are common. Finally, we showed that by using other types of objectives, such as minimizing regret, we can build oracles that predict fixed points.

We hope that future work will shed further light on practical and safe oracle AI. First, some of our bounds could probably be improved or generalized (to non-differentiable f, G). Second, it would be valuable to have more specific models of f. Precise models of f may allow for stronger results [cf. Othman and Sandholm, 2010, Oesterheld and Conitzer, 2020b]. Third, we take a simplistic view of safety: we take it that incentives to predict honestly are good and that other incentives are problematic. We hope that future work will augment our analysis with more fine-grained models of safety. For example, a common safety concern is power-seeking behavior [Omohundro, 2008, Turner et al., 2021]. One could similarly ask to what extent performative oracle AI will spend compute to improve its ability to influence the world (cf. discussions of information acquisition, a staple of the scoring rules literature, e.g. Osband, 1989; Neyman et al., 2021; Li et al., 2022; Oesterheld and Conitzer, 2020a). Lastly, we are interested in theoretical and experimental evaluations of the practicality of different safe oracle AI designs and training setups.

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