

# A confirmation bias in perceptual decision-making due to hierarchical approximate inference

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## 1 Abstract

2 Human decisions are known to be systematically biased. A prominent example of such a bias  
3 occurs when integrating a sequence of sensory evidence over time. Previous empirical studies differ  
4 in the nature of the bias they observe, ranging from favoring early evidence (primacy), to favoring  
5 late evidence (recency). Here, we present a unifying framework that explains these biases and  
6 makes novel psychophysical and neurophysiological predictions. By explicitly modeling both the  
7 approximate and the hierarchical nature of inference in the brain, we show that temporal biases  
8 depend on the balance between “sensory information” and “category information” in the stimulus.  
9 Finally, we present new data from a human psychophysics task that confirms a critical prediction  
10 of our framework showing that effective temporal integration strategies can be robustly changed  
11 within each subject, and that allows us to exclude alternate explanations through quantitative  
12 model comparison.

## 13 Introduction

14 Imagine a doctor trying to infer the cause of a patient’s symptoms from an x-ray image. Unsure  
15 about the evidence in the image, she asks a radiologist for a second opinion. If she tells the  
16 radiologist her suspicion, she may bias his report. If she does not, he may not detect a faint  
17 diagnostic pattern. As a result, if the evidence in the image is hard to detect or ambiguous,  
18 the radiologist’s second opinion, and hence the final diagnosis, may be swayed by the doctor’s  
19 initial hypothesis. The problem faced by these doctors exemplifies the difficulty of *hierarchical*  
20 *inference*: each doctor’s suspicion both informs and is informed by their collective diagnosis. If  
21 they are not careful, their diagnosis may fall prey to circular reasoning. The brain faces a similar  
22 problem during perceptual decision-making: any decision-making area combines sequential signals  
23 from sensory brain areas, not directly from sensory input, just as the doctors’ consensus is based  
24 on their individual diagnoses rather than on the evidence *per se*. If sensory signals in the brain  
25 themselves reflect inferences that combine both prior expectations and sensory evidence, we suggest

26 that this can then lead to an observable *perceptual* confirmation bias (Nickerson, 1998; Michel and  
27 Peters, 2020).

28 We formalize this idea in the context of approximate Bayesian inference and classic evidence-  
29 integration tasks in which a range of biases has been observed and for which a unifying explanation  
30 is currently lacking. Evidence-integration tasks require subjects to categorize a sequence of inde-  
31 pendent and identically distributed (iid) draws of stimuli (Gold and Shadlen, 2007; Bogacz et al.,  
32 2006). Previous normative models of evidence integration hinge on two quantities: the amount of  
33 information available on a single stimulus draw and the total number of draws. One might expect,  
34 then, that temporal biases should have some canonical form in tasks where these quantities are  
35 matched. However, existing studies are heterogeneous, reporting one of three distinct motifs: some  
36 find that early evidence is weighted more strongly (a primacy effect) (Kiani et al., 2008; Nienborg  
37 and Cumming, 2009) some that information is weighted equally over time (as would be optimal)  
38 (Wyart et al., 2012; Brunton et al., 2013; Raposo et al., 2014), and some find late evidence being  
39 weighted most heavily (a recency effect) (Drugowitsch et al., 2016) (Figure 1a,c). While there  
40 are myriad differences between these studies such as subject species, sensory modality, stimulus  
41 parameters, and computational frameworks (Kiani et al., 2008; Brunton et al., 2013; Glaze et al.,  
42 2015; Drugowitsch et al., 2016), none of these aspects alone can explain their different findings.

43 We extend classic evidence-integration models to the *hierarchical* case by including an explicit  
44 intermediate sensory representation, analogous to modeling each doctor’s individual diagnosis in  
45 addition to their consensus in the example above (Figure 1b). Taking this intermediate inference  
46 stage into account makes explicit that task difficulty is modulated by two distinct types of informa-  
47 tion exposing systematic differences between existing tasks: the information between the stimulus  
48 and sensory representation (“sensory information”), and the information between sensory represen-  
49 tation and category (“category information”) (Figure 1b). These differences alone do not entail any  
50 bias as long as inference is exact. However, inference in the brain is necessarily *approximate* and  
51 this approximation can interfere with its ability to account for its own biases. Implementing two  
52 approximate hierarchical inference algorithms, we find that they both result in biases in agreement  
53 with our data, and can indeed explain the puzzling discrepancies in the literature.

## 54 Results

### 55 Approximate hierarchical inference leads to temporal biases

56 Normative models of decision-making in the brain are typically based on the idea of an *ideal*  
57 *observer*, who uses Bayes’ rule to infer the most likely category on each trial given the stimulus. On  
58 each trial in a typical task, the stimulus consists of multiple “frames” presented in rapid succession.  
59 (By “frames” we refer to discrete independent draws of stimulus values that are not necessarily  
60 visual). If the evidence in each frame,  $e_f$ , is independent, then evidence can be combined by simply  
61 multiplying the associated likelihoods. This corresponds to the well-known process of summing the  
62 log odds implied by each piece of evidence (Wald and Wolfowitz, 1948; Bogacz et al., 2006):

$$\begin{aligned} p(C = +1|e_1, \dots, e_F) &\propto p(C = +1) \prod_{f=1}^F p(e_f|C = +1) \\ \log p(C = +1|e_1, \dots, e_F) &= \log p(C = +1) + \sum_{f=1}^F \log p(e_f|C = +1) \end{aligned} \tag{1}$$

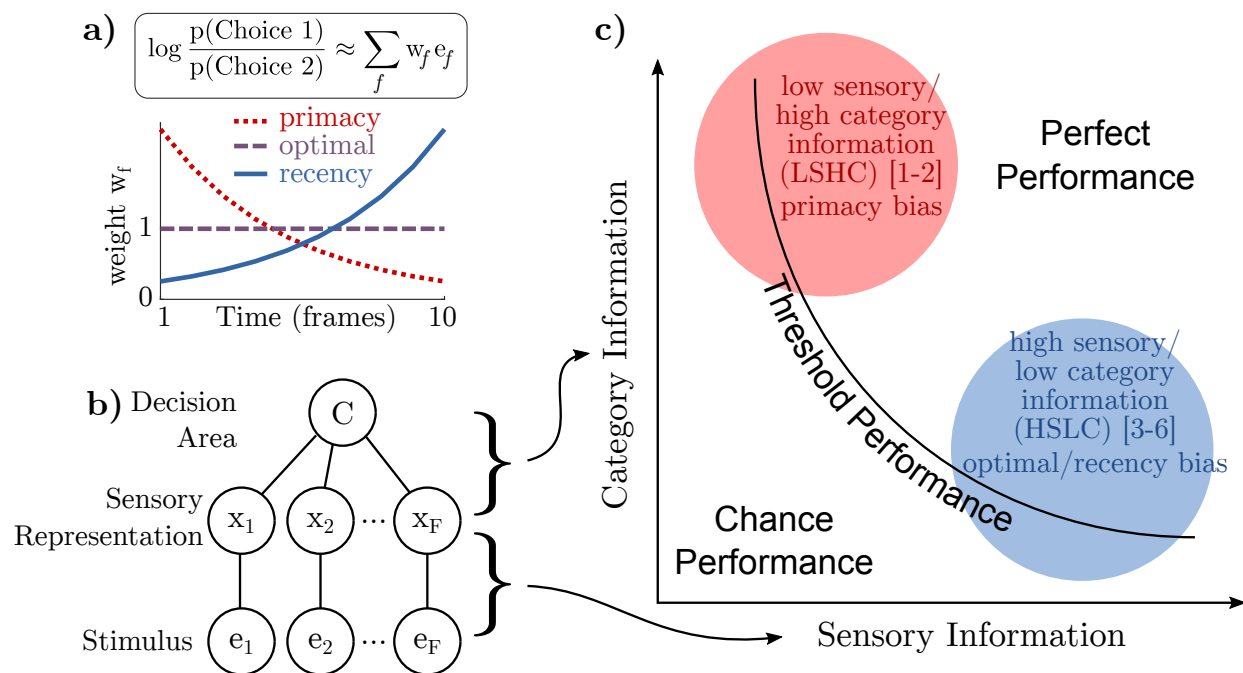


Figure 1: **a)** A subject’s “temporal weighting strategy” is an estimate of how their choice is based on a weighted sum of each frame of evidence  $e_f$ . Three commonly observed motifs are decreasing weights (primacy), constant weights (optimal), or increasing weights (recency). **b)** Information in the stimulus about the category may be decomposed into information in each frame about a sensory variable (“sensory information”) and information about the category given the sensory variable (“category information”). **c)** Category information and sensory information may be manipulated independently, creating a two-dimensional space of possible tasks. Any level of task performance can be the result of different combinations of sensory and category information. A qualitative placement of previous work into this space separates those that find primacy effects in the upper-left from those that find recency effects or optimal weights in the lower right (see Supplemental Text for detailed justification). Numbered references are: [1] Kiani et al., [2] Nienborg and Cumming, [3] Brunton et al., [4] Wyart et al., [5] Raposo et al., [6] Drugowitsch et al.

63 The ideal observer’s performance is thus determined only by (i) the information about  $C$  available  
 64 on each frame, and (ii) the number of frames per trial.

65 In the brain, however, a decision-making area cannot base its decision on the externally pre-  
 66 sented stimulus directly, but must rely on intermediate sensory features, which we call  $x_f$ . If sensory  
 67 information is processed in a purely feedforward fashion with independent noise, then a decision-  
 68 making area can simply integrate the evidence in  $x_f$  directly. This is consistent with some theories  
 69 of inference in the brain in which sensory areas represent a likelihood distribution over stimuli (Ma  
 70 et al., 2006; Beck et al., 2008; Pouget et al., 2013; Walker et al., 2019). However, activity in sensory  
 71 areas does not rigidly track the stimulus, but is known to be influenced by past stimuli (Yates  
 72 et al., 2017; Lueckmann et al., 2018), as well as by feedback from the rest of the brain (Gilbert  
 73 and Li, 2013; Keller and Mrsic-Flogel, 2018). In fact, the intermediate sensory representation is  
 74 itself often assumed to be the result of an inference process over latent variables in an internal  
 75 model of the world (Mumford, 1992; Lee and Mumford, 2003; Yuille and Kersten, 2006). This pro-  
 76 cess is naturally formalized as hierarchical inference (Figure 1b) in which feedforward connections  
 77 communicate the likelihood and feedback communicates the prior or other contextual expectations  
 78 (Fiser et al., 2010; Pouget et al., 2013; Gershman and Beck, 2016; Tajima et al., 2017; Lange and  
 79 Haefner, 2020).

Returning to the evidence integration problem in equation (1), accounting for intermediate  
 sensory representations corresponds to marginalizing over the intervening  $x_f$  to compute the in-  
 stantaneous evidence  $p(e_f|C)$  as follows:

$$\begin{aligned} p(e_f|C) &= \int p(e_f|x_f)p(x_f|C)dx_f \\ &= \int p(x_f|e_f)\frac{p(e_f)p(x_f|C)}{p(x_f)}dx_f. \end{aligned} \quad (2)$$

80 The first line is simply the definition of marginalizing over  $x_f$ , and the terms in red in the second  
 81 line are the result of applying Bayes’ rule to the red term in the first line. The integral incorporates  
 82 sensory uncertainty over  $x_f$  in the update to  $C$ , averaging over all plausible values weighted by  
 83  $p(x_f|e_f)$ , which is the posterior distribution over sensory features.

84 Importantly, equation (2) is true for *any* prior over  $x_f$ , since whatever prior,  $p(x_f)$ , is used  
 85 to compute the posterior,  $p(x_f|e_f)$ , is accounted for by dividing it out in the second term. In-  
 86 corporating prior information into the sensory representation, therefore, does not introduce any  
 87 bias, as long as the update to  $C$  can exactly account for (or “divide out”) that prior. However,  
 88 if sensory areas only approximately represent the posterior  $p(x_f|e_f)$ , then downstream areas may  
 89 only approximately be able to correct for the prior. Crucially, *approximations* to equation (2) can  
 90 lead to biases.

91 We hypothesize that feedback of “decision-related” information to sensory areas (Nienborg  
 92 et al., 2012; Cumming and Nienborg, 2016) implements a prior that reflects current beliefs about  
 93 the stimulus category (Haefner et al., 2016; Tajima et al., 2016; Lange and Haefner, 2020). Such  
 94 a bias is, in fact, optimal in the sense that it incorporates information from earlier frames; in a  
 95 correlated world, as in our task, the first frame  $e_1$  is informative of later sensory features  $x_f$ . Using  
 96  $p_{f-1}(C = c) = p(C = c|e_1, \dots, e_{f-1})$  to denote the brain’s belief that the category is  $C = c$  after  
 97 the first  $f - 1$  frames, the posterior over  $x_f$  given *all* frames,  $p(x_f|e_1, \dots, e_f)$ , can be written as

$$p(x_f|e_1, \dots, e_f) \propto p(e_f|x_f) \underbrace{\sum_c p_{f-1}(C = c)p(x_f|C = c)}_{p_f(x_f)}. \quad (3)$$

98 In other words, sensory areas dynamically combine instantaneous evidence ( $p(e_f|x_f)$ ) with accumu-  
99 lated categorical beliefs ( $p_{f-1}(C)$ ) to arrive at a more precise estimate of present sensory features  
100  $x_f$ .

101 As stated above, incorporating prior information into  $p(x_f|e_f)$  does not necessarily lead to a  
102 bias, but *approximately* representing the posterior may lead to one. In the case where the prior  
103 contains information about earlier stimuli as in equation (3), *under-correcting* for this prior leads  
104 to earlier frames entering into the update twice, forming a positive feedback loop between estimates  
105 of  $x_f$  and the belief in  $C$ . This mechanism, which we call a “perceptual confirmation bias,” leads to  
106 primacy effects. *Over-correcting* for the prior, on the other hand, leads to information from earlier  
107 frames decaying away, observable as recency effects.

108 Below, we consider two models, each implementing approximate hierarchical inference in one of  
109 the two major classes of approximate inference schemes known from statistics and machine learning:  
110 sampling-based and variational inference (Bishop, 2006; Murphy, 2012), both of which have been  
111 previously proposed models for neural inference (Fiser et al., 2010; Pouget et al., 2013). In both  
112 models, temporal biases arise as a direct consequence of the approximate nature of inference over  
113 the intermediate sensory variables in the brain. The strength and direction of the bias (primacy or  
114 recency) depends on how strong the prior influence of  $C$  on  $x_f$  is – when this prior influence is  
115 strong, it is under-corrected, leading to a confirmation bias and primacy effects. When the prior is  
116 weak, it is over-corrected, leading to recency effects. Importantly, the strength of the prior influence  
117 of  $C$  on  $x_f$  – and hence the predicted direction of the bias – is easily manipulated experimentally,  
118 as we describe next.

## 119 “Sensory Information” vs “Category Information”

120 Accounting for the intervening sensory  $\mathbf{x}$  as in Figure 1b implies that the information between the  
121 stimulus and category can be partitioned into the information between the stimulus and the sensory  
122 representation ( $e$  to  $\mathbf{x}$ ), and the information between sensory representation and category ( $\mathbf{x}$  to  $C$ ).  
123 We call these “sensory information” and “category information,” respectively (Figure 1b). These  
124 two kinds of information define a two-dimensional space in which a given task is located as a single  
125 point (Figure 1c). For example, in a visual task each  $e_f$  would be the image on the screen while  $x_f$   
126 might be image patches that are assumed to be sparsely combined to form the image (Olshausen  
127 and Field, 1997). The posterior over the latent features  $x_f$  would be represented by the activity of  
128 relevant neurons in visual cortex.

129 An evidence integration task may be challenging either because each frame is perceptually  
130 unclear (low “sensory information”), or because the relationship between stimulus and category  
131 is ambiguous in each frame (low “category information”). Consider the classic dot motion task  
132 (Newsome and Pare, 1988) and the Poisson clicks task (Brunton et al., 2013), which occupy opposite  
133 locations in the space. In the classic low-coherence dot motion task, subjects view a cloud of moving  
134 dots, a small percentage of which move “coherently” in one direction. Here, sensory information  
135 is low since the percept of net motion is weak on each frame. Category information, on the other  
136 hand, is high, since knowing the true net motion on a single frame would be highly predictive of  
137 the correct choice (and of motion on subsequent frames). In the Poisson clicks task on the other  
138 hand, subjects hear a random sequence of clicks in each ear and must report the side with the  
139 higher rate. Here, sensory information is high since each click is well above sensory thresholds.  
140 Category information, however, is low, since knowing the side on which a single click was presented  
141 provides only little information about the correct choice for the trial as a whole (and the side of the  
142 other clicks). When frames are sequential, another way to think about category information is as  
143 “temporal coherence” of the stimulus: the more each frame of evidence is predictive of the correct

144 choice, the more the frames must be predictive of each other, whether a frame consists of visual  
145 dots or of auditory clicks. Note that our distinction between sensory and category information  
146 is different from the well-studied distinction between internal and external noise; in general, both  
147 internal and external noise will reduce the amount of sensory and category information.

148 Category information governs the strength of the prior fed back from  $C$  to  $x_f$ . For instance, in  
149 a task with high category information such as dot motion, 60% certainty in the stimulus category  
150 translates to 60% certainty in the net motion on the next frame. In a low category information task  
151 such as the Poisson clicks task, on the other hand, 60% certainty about the side with more clicks  
152 is only weakly predictive of where the next click will appear. In equation (3), category information  
153 corresponds to the strength of the prior  $p_f(x_f)$ , and sensory information to the strength of the  
154 likelihood  $p(e_f|x_f)$ . If our hypothesis is correct that temporal biases are the result of approximate  
155 hierarchical inference, then trading off between sensory information and category information should  
156 be sufficient to switch from primacy effects to recency effects, all while subjects' overall performance  
157 is kept at threshold.

158 Indeed, qualitatively placing prior studies in the space spanned by these two kinds of informa-  
159 tion results in two clusters: the studies that report primacy effects are located in the upper left  
160 quadrant (low-sensory/high-category or LSHC) and studies with flat weighting or recency effects  
161 are in the lower right quadrant (high-sensory/low-category or HSLC) (Figure 1c). This provides  
162 initial empirical evidence that approximate hierarchical inference dynamics, along with the trade-off  
163 between sensory information and category information, may indeed underlie differences in temporal  
164 weighting seen in previous studies. Further, this framework predicts that simple changes in stimulus  
165 statistics should change the temporal weighting found in previous studies (Supplemental Table S1).  
166 We next describe a novel set of visual discrimination tasks designed to directly probe this trade-off  
167 between sensory information and category information to test these predictions within individual  
168 subjects.

## 169 Visual Discrimination Task

170 We designed a visual discrimination task with two stimulus conditions that correspond to the two  
171 opposite sides of this task space, while keeping all other aspects of the design the same (Figure 2a).  
172 If our theory is correct, then we should be able to change individual subjects' temporal weighting  
173 strategy simply by changing the sensory-category information trade-off.

174 The stimulus in our task consisted of a sequence of ten visual frames (83ms each). Each frame  
175 consisted of band-pass-filtered white noise with excess orientation power either in the  $-45^\circ$  or the  
176  $+45^\circ$  orientation (Beaudot and Mullen, 2006) (Figure 2b,d). On each trial, there was a single true  
177 orientation category, but individual frames might differ in their orientation. At the end of each  
178 trial, subjects reported whether the stimulus was oriented predominantly in the  $-45^\circ$  or the  $+45^\circ$   
179 orientation. The stimulus was presented as an annulus around the fixation marker in order to  
180 minimize the effect of small fixational eye movements (Methods).

181 If the brain's intermediate sensory representation reflects the orientation in each frame, then  
182 sensory information in our task is determined by how well each image determines the orientation  
183 of that frame (i.e. the amount of "noise" in each frame), and category information is determined  
184 by the probability that any given frame's orientation matches the trial's category. We chose to  
185 quantify both sensory information and category information, using signal detection theory, as the  
186 area under the receiver-operating-characteristic curve for  $e_f$  and  $x_f$  (sensory information), or for  $x_f$   
187 and  $C$  (category information). Hence for a ratio of 5 : 5, a frame's orientation does not predict the  
188 correct choice and category information is 0.5. For a ratio of 10 : 0, knowledge of the orientation of



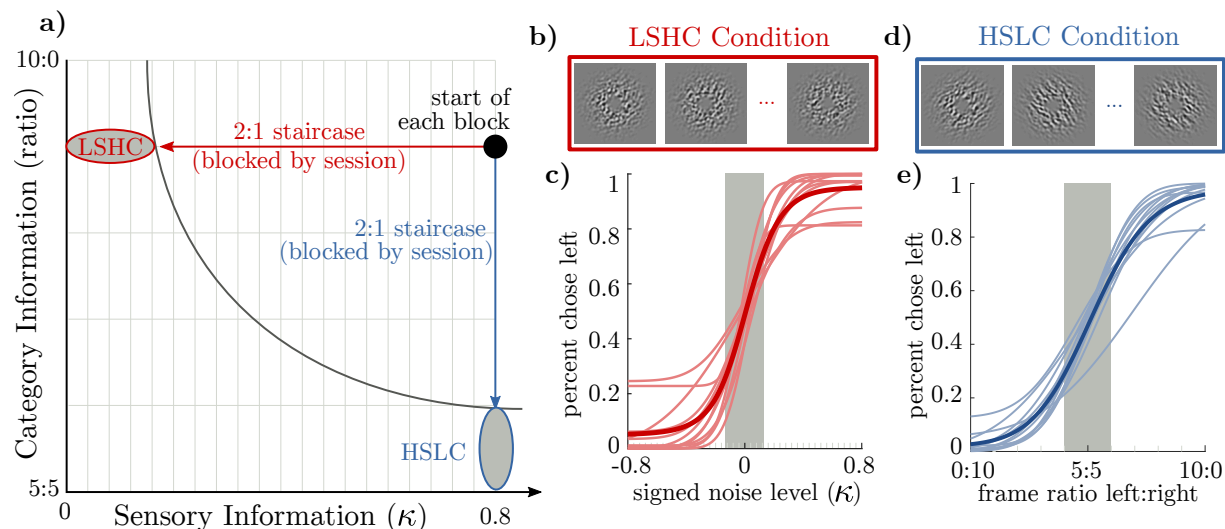


Figure 2: Summary of experiment design. **a)** Category information is determined by the expected ratio of frames in which the orientation matches the correct category, and sensory information is determined by a parameter  $\kappa$  determining the degree of spatial orientation coherence (Methods). At the start of each block, we reset the staircase to the same point, with category information at 9 : 1 and  $\kappa$  at 0.8. We then ran a 2-to-1 staircase either on  $\kappa$  or on category information. The LSHC and HSLC ovals indicate sub-threshold trials; only these trials were used in the regression to infer subjects' temporal weights. **b)** Visualization of a noisy stimulus in the LSHC condition. All frames are oriented to the right. **c)** Psychometric curves for all subjects (thin lines) and averaged (thick line) over the  $\kappa$  staircase. Shaded gray area indicates the median threshold level across all subjects. **d)** Example frames in the HSLC condition. The orientation of each frame is clear, but orientations change from frame to frame. **e)** Psychometric curves over frame ratios, plotted as in (c).

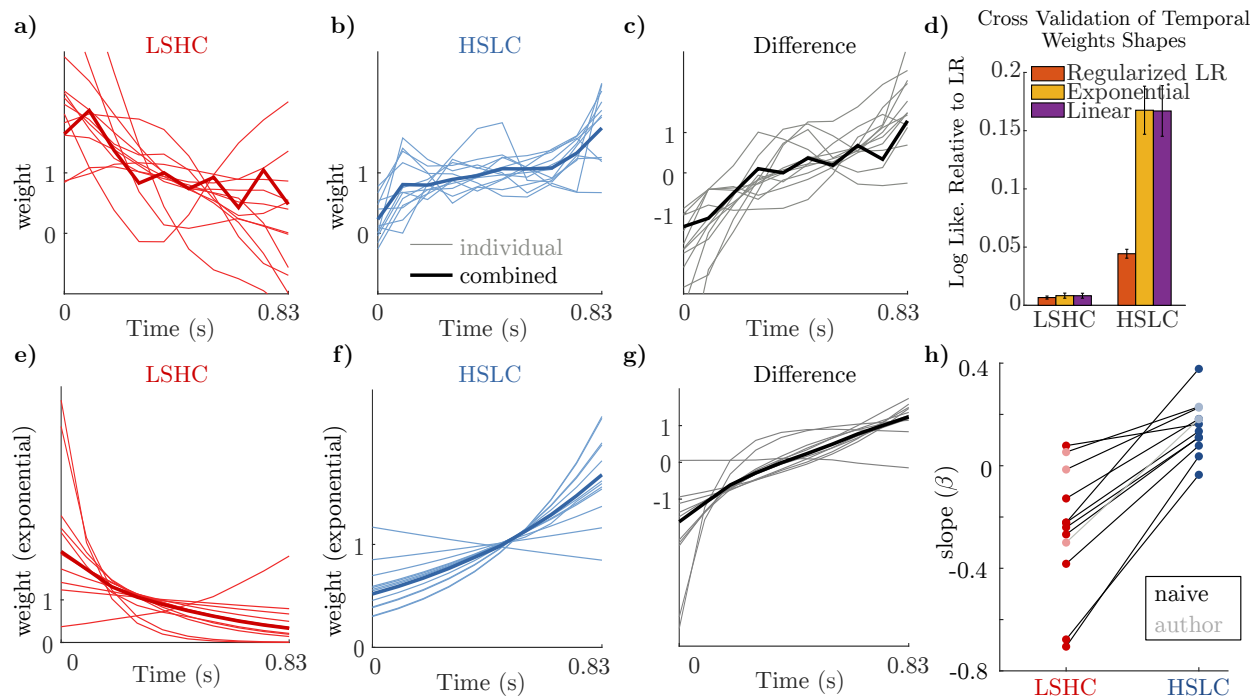


Figure 3: Subjects' temporal weights robustly change with stimulus statistics. **a-b)** Temporal weights from logistic regression for individual subjects (thin lines) and the mean across all subjects (thick lines). Weights are normalized to have a mean of 1 to emphasize shape rather than magnitude. **c)** Difference of normalized weights (HSLC–LSHC). Despite variability across subjects in (a-b), each subject reliably changes in the direction of a recency effect. **d)** Average log-likelihood difference from logistic regression for three regularized weight functions: logistic regression with a smoothness prior, and with weights constrained to be linear or exponential functions of time. Cross-validation indicates that constraining weights to be linear or exponential functions of time is best. **e-g)** Individual and average temporal weights, plotted as in (a-c), now using weights constrained to be exponential functions of time. Weights in (e) and (f) are normalized to have mean 1 for visualization purposes. **h)** *Change* in the exponential slope parameter between the two task contexts for each subject is consistently positive (individually significant in 9 of 12 subjects). Points are median slope values after bootstrap-resampling each subject's sub-threshold trials. A slope parameter  $\beta > 0$  corresponds to recency and  $\beta < 0$  to primacy (similar results for linear fits, Supplemental Figure S2).



189 a single frame is sufficient to determine the correct choice and category information is 1. Exactly  
190 quantifying sensory information depends on individual subjects, but likewise ranges from 0.5 to 1.  
191 For a more detailed discussion, see Supplementary Text.

192 We recruited 15 human subjects, out of which 12 (9 naive and 3 authors) completed the ex-  
193 periment. For each subject, we compared two conditions intended to probe the difference between  
194 the LSHC and HSLC regimes. Starting with both high sensory and high category information,  
195 we either ran a 2:1 staircase lowering the sensory information while keeping category information  
196 high, or we ran a 2:1 staircase lowering category information while keeping sensory information  
197 high (Figure 2a). These are the LSHC and HSLC conditions, respectively (Figure 2b,d). For each  
198 condition and each subject, we used logistic regression to infer the influence of each frame onto their  
199 choice. Subjects' overall performance was matched in the two conditions by setting a performance  
200 threshold below which trials were included in the analysis (Methods).

201 In agreement with our hypothesis, we find predominantly flat or decreasing temporal weights  
202 in the LSHC condition (Figure 3a,e). However, when the information is partitioned differently –  
203 in the HSLC condition – we find flat or increasing weights (Figure 3b,f). In fact, the *difference* in  
204 weights between conditions was remarkably consistent across subjects (Figure 3c,g). To quantify  
205 this change, we first used cross-validation to select a method for quantifying temporal slopes, and  
206 found that constraining weights to be a linear or exponential function of time worked equally well,  
207 and both outperformed plain or regularized logistic regression (Figure 3d; Methods). A within-  
208 subject comparison revealed that the change in slope between the two conditions was as predicted  
209 for all subjects (Figure 2h) ( $p < 0.05$  for 9 of 12 subjects, bootstrap). This demonstrates that the  
210 trade-off between sensory and category information in a task robustly changes subjects' temporal  
211 weighting strategy as we predicted, and further suggests that the sensory-category information  
212 trade-off may resolve the discrepant results in the literature.

## 213 Approximate inference models

214 We will now show that these significant changes in evidence weighting for different stimulus statis-  
215 tics arise naturally in common models of how the brain might implement approximate inference.  
216 In particular, we show that both a neural sampling-based approximation (Hoyer and Hyvärinen,  
217 2003; Fiser et al., 2010; Haefner et al., 2016; Orbán et al., 2016) and a parametric (mean-field)  
218 approximation (Beck et al., 2012; Raju and Pitkow, 2016) can explain the observed pattern of  
219 changing temporal weights as a function of stimulus statistics.

220 Optimal inference in our task, as in other evidence integration tasks, requires computing the  
221 posterior over  $C$  conditioned on the evidence  $e_1, \dots, e_f$ , which can be expressed as the Log Posterior  
222 Odds (LPO),

$$\underbrace{\log \frac{p(C = +1|e_1, \dots, e_f)}{p(C = -1|e_1, \dots, e_f)}}_{\text{LPO}_f} = \log \frac{p(C = +1)}{p(C = -1)} + \sum_{i=1}^f \underbrace{\log \frac{p(e_i|C = +1)}{p(e_i|C = -1)}}_{\text{LLO}_i}, \quad (4)$$

223 where  $\text{LLO}_f$  is the log likelihood odds for frame  $f$  (Gold and Shadlen, 2007; Bogacz et al., 2006).  
224 To reflect the fact that the brain has access to only one frame of evidence at a time, this can  
225 be rewritten this as an *online* update rule, summing the previous frame's log posterior with new  
226 evidence gleaned on the current frame:

$$\text{LPO}_f = \text{LPO}_{f-1} + \text{LLO}_f. \quad (5)$$

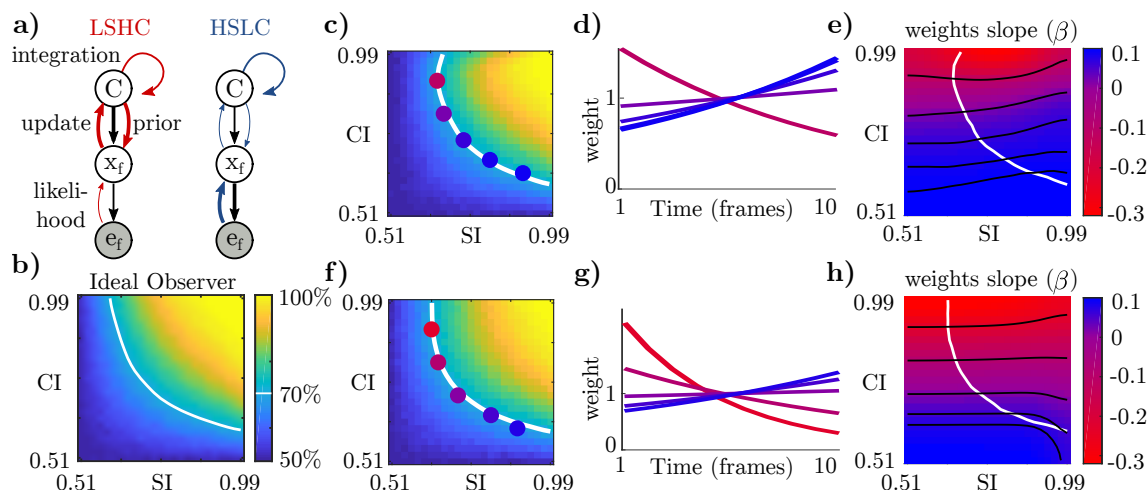


Figure 4: Approximate inference models explain results. **a)** The difference in stimulus statistics between HSLC and LSHC trade-offs implies that the relevant sensory representation is differentially influenced by the stimulus or by beliefs about the category  $C$ . A “confirmation bias” or feedback loop between  $x$  and  $C$  emerges in the LSHC condition but is mitigated in the HSLC condition. Black lines indicate the underlying generative model, and red/blue lines indicate information flow during inference. Arrow width represents coupling strength. **b)** Performance of an ideal observer reporting  $C$  given ten frames of evidence. White line shows threshold performance, defined as 70% correct. **c)** Performance of the sampling model with  $\gamma = 0.1$ . Colored dots correspond to lines in the next panel. **d)** Temporal weights in the model transition from recency to a strong primacy effect, all at threshold performance, as the stimulus transitions from the high-sensory/low-category to the low-sensory/high-category conditions. **e)** Using the same exponential fit as used with human subjects, visualizing how temporal biases change across the entire task space. Red corresponds to primacy, and blue to recency. White contour as in (c). Black lines are iso-contours for slopes corresponding to highlighted points in (c). **f-h)** Same as **c-d** but for the variational model with  $\gamma = 0.1$ .

227 This expression is derived from the ideal observer and is still exact. Since the ideal observer weights  
 228 all frames equally, the *online* nature of inference in the brain cannot by itself explain temporal  
 229 biases. Furthermore, because performance is matched in the two conditions of our experiment,  
 230 their differences cannot be explained by the total amount of information, governed by the likelihood  
 231  $p(e_f|C)$ .

232 As we described earlier, we hypothesize that inference about  $x_f$  incorporates past information  
 233 from  $e_1$  through  $e_{f-1}$ , and this can be implemented online by feeding back information in  $LPO_{f-1}$   
 234 (equation (3)). Our models therefore assume a prior over  $x_f$  that depends on the current belief in  
 235  $C$ . This assumption differs from some models of inference in the brain that assume populations of  
 236 sensory neurons strictly encode the *likelihood* of the stimulus (or instantaneous posterior) (Ma et al.,  
 237 2006; Beck et al., 2008), but is consistent with other models from both sampling and parametric  
 238 families (Berkes et al., 2011; Haefner et al., 2016; Raju and Pitkow, 2016; Tajima et al., 2016).  
 239 We emphasize again that in the case of *exact* inference, this bias that is fed back could be exactly  
 240 “subtracted out” in the update to  $LPO_f$ ; temporal biases arise from the combination of feedback  
 241 of current beliefs *and* by the approximate nature of the representation of the posterior on  $x_f$ .

## 242 Sampling model

243 The neural sampling hypothesis states that variable neural activity over brief time periods can be  
244 interpreted as a sequence of samples from the brain’s posterior over latent variables in its internal  
245 model. In our model, samples of  $x_f$  are drawn from the full posterior having incorporated the  
246 running estimate of  $p_{f-1}(C)$  (equation (3), Methods). Dividing out the prior that was fed back (as  
247 in equation (2)) is naturally formulated as “importance sampling,” which in our case weights each  
248 sample by the inverse of the prior (Shi and Griffiths, 2009; Murphy, 2012) (Methods). In the most  
249 extreme case of continual online updates, one could imagine that the brain computes each update  
250 to  $p_f(C)$  after observing a single sample of  $x_f$ . In this case, no correction would be possible; a  
251 downstream area would be unable to recover the instantaneous likelihood from a single posterior  
252 sample. If the brain is able to base each update on multiple samples, then the *importance weights*  
253 of each sample in the update account for the discrepancy between the two (Methods). While this  
254 approach is unbiased in the limit of infinitely many samples, it incurs a bias for a finite number –  
255 the relevant regime for the brain (Owen, 2013). The bias is *as if* the expectation in (2) is taken  
256 with respect to an intermediate distribution that lies between the fully biased one ( $p(x_f|e_1, \dots, e_f)$ )  
257 and the unbiased one based on instantaneous evidence only ( $p(x_f|e_f)$ ) (Cremer et al., 2017).

258 Under-correcting for the prior that was fed back results in a positive feedback loop between  
259 decision-making and sensory areas – the “perceptual confirmation bias” mechanism introduced  
260 above. Importantly, this feedback loop is strongest when category information is high, correspond-  
261 ing to stronger feedback, and sensory information is low, since then  $x_f$  is both more dependent  
262 on the beliefs about  $C$  and less dependent on  $e_f$ . Figure 4b and Supplemental Figure S5a-c show  
263 performance for the ideal observer and for the resulting sampling-based model, respectively, across  
264 all combinations of sensory and category information. White lines show threshold performance  
265 (70% correct) as in Figure 1c.

266 This model reproduces the primacy effect, and how the temporal weighting changes as the  
267 stimulus information changes seen in previous studies. Importantly, it predicted the same within-  
268 subject change seen in our data (Haefner et al., 2016). However, double-counting the prior alone  
269 cannot explain recency effects (Supplemental Figure S5a-c,j-l).

270 There are two simple and biologically-plausible explanations for the observed recency effect  
271 which turn out to be nearly equivalent. First, the brain may try to actively compensate for the  
272 prior influence on the sensory representation by subtracting out an estimate of that influence.  
273 That is, the brain could do approximate bias correction to mitigate the effect of the confirmation  
274 bias. We modeled linear bias correction by explicitly subtracting out a fraction of the running  
275 posterior odds at each step:

$$\text{LPO}_f \leftarrow (1 - \gamma)\text{LPO}_{f-1} + \hat{\text{L}}\text{O}_f \quad (6)$$

276 where  $0 \leq \gamma \leq 1$  and  $\hat{\text{L}}\text{O}_f$  is the model’s (biased) estimate of the log likelihood odds. Second, the  
277 brain may assume a non-stationary environment, i.e.  $C$  is not constant over a trial. Interestingly,  
278 Glaze et al. (2015) showed that optimal inference in this case implies equation (6) when  $\text{LPO}_f$   
279 is small, which can be interpreted as a noiseless, discrete time version of the classic drift-diffusion  
280 model (Gold and Shadlen, 2007) with  $\gamma$  as a leak parameter.

281 Incorporating equation (6) into our model reduces the primacy effect in the upper left of the task  
282 space and leads to a recency effect in the lower right (Figure 4c-e, Supplemental Figure S5), as seen  
283 in the data. We performed additional numerical experiments with the leak parameter, detailed in  
284 the Supplemental Text. Two findings are of note here. First, we found that in the regime where the  
285 confirmation bias is strongest (high category information), a moderate leak improves the model’s  
286 performance, contrary to the behavior of leaky integration in models without feedback, where it  
287 impairs performance. Second, we found that if the optimal  $\gamma$  is used for all tasks (the value which

288 maximizes performance), then temporal biases vanish. Our data therefore imply that either the  
289 brain does not optimize its leak to the statistics of the current task, or that it does so on a timescale  
290 that is slower than a single experimental session (roughly 1 hour in our case).

## 291 Variational model

292 The second major class of models for how probabilistic inference may be implemented in the brain  
293 – based on mean-field parametric representations (Ma et al., 2006; Beck et al., 2012) – behaves  
294 similarly. These models commonly assume that distributions are encoded *parametrically* in the  
295 brain, but that the brain explicitly accounts for dependencies only between subsets of variables, e.g.  
296 within the same cortical area. (Raju and Pitkow, 2016). We therefore make the assumption that  
297 the joint posterior  $p(x, C|e)$  is approximated in the brain by a product of parametric distributions,  
298  $q(x)q(C)$  (Beck et al., 2012; Raju and Pitkow, 2016). Inference proceeds by iteratively minimizing  
299 the Kullback-Leibler divergence between  $q(x)q(C)q(z)$  and  $p(x, C, z|e)$ , where  $z$  is an auxiliary  
300 variable we introduce to make this a product of exponential families, as is common practice for  
301 mean field variational inference algorithms (Methods). As in the sampling model, the current belief  
302 about the category  $C$  acts as a prior over  $x$ . Because this model is unable to explicitly represent  
303 posterior dependencies between sensory and decision variables, both  $x$  and  $C$  being positive and  
304 both  $x$  and  $C$  being negative act as attractors of its temporal dynamics. This yields qualitatively  
305 the same behavior as the sampling model: a stronger influence of early evidence and a transition  
306 from primacy to flat weights as category information decreases. As in the sampling model, recency  
307 effects emerge only when approximate bias correction is added (Figure 4f-h, Supplemental Figure  
308 S5j-r). Whereas the limited number of samples was the key deviation from optimality in the  
309 sampling model, here it is the assumption that the brain represents its beliefs separately about  $x$   
310 and  $C$  in a factorized form (Methods).

## 311 Confirmation bias, not bounded integration, explains primacy ef- 312 fects

313 The primary alternative explanation for primacy effects in fixed-duration integration tasks proposes  
314 that subjects integrate evidence to an internal *bound*, at which point they cease paying attention  
315 to the stimulus. In this scenario, early evidence almost always enters the decision-making pro-  
316 cess while evidence late in trial is often ignored. Averaged over many trials, this results in early  
317 evidence having a larger effect on the final decision than late evidence, and hence decreasing re-  
318 gression weights (and psychophysical kernels) just as we found in the LSHC condition (Kiani et al.,  
319 2008). While superficially similar, both models reflect very different underlying mechanism: in our  
320 approximate hierarchical inference models, a confirmation bias ensures that early evidence has a  
321 larger effect on the final decision than late evidence for every single trial. In the integration to  
322 bound (ITB) model, in a single trial, all evidence is weighed exactly the same before the bound is  
323 hit. and not at all afterwards. In order to test whether the integration to bound (ITB) mechanism  
324 could explain our results we developed a functional integration model that could be fit directly to  
325 subjects' behavior (Figure 5a). Our functional model is a simple extension to classic drift diffusion  
326 models, which can also be interpreted as integrating log odds (Gold and Shadlen, 2007). Until it  
327 hits a bound or the trial ends, the model integrates signals as follows:

$$\text{LPO}_f = \begin{cases} +\text{bound} & \text{if } \text{LPO}_{f-1} \geq +\text{bound} \\ -\text{bound} & \text{if } \text{LPO}_{f-1} \leq -\text{bound} \\ (1 - \gamma)\text{LPO}_{f-1} + g(s_f) + \epsilon & \text{otherwise} \end{cases}, \quad (7)$$

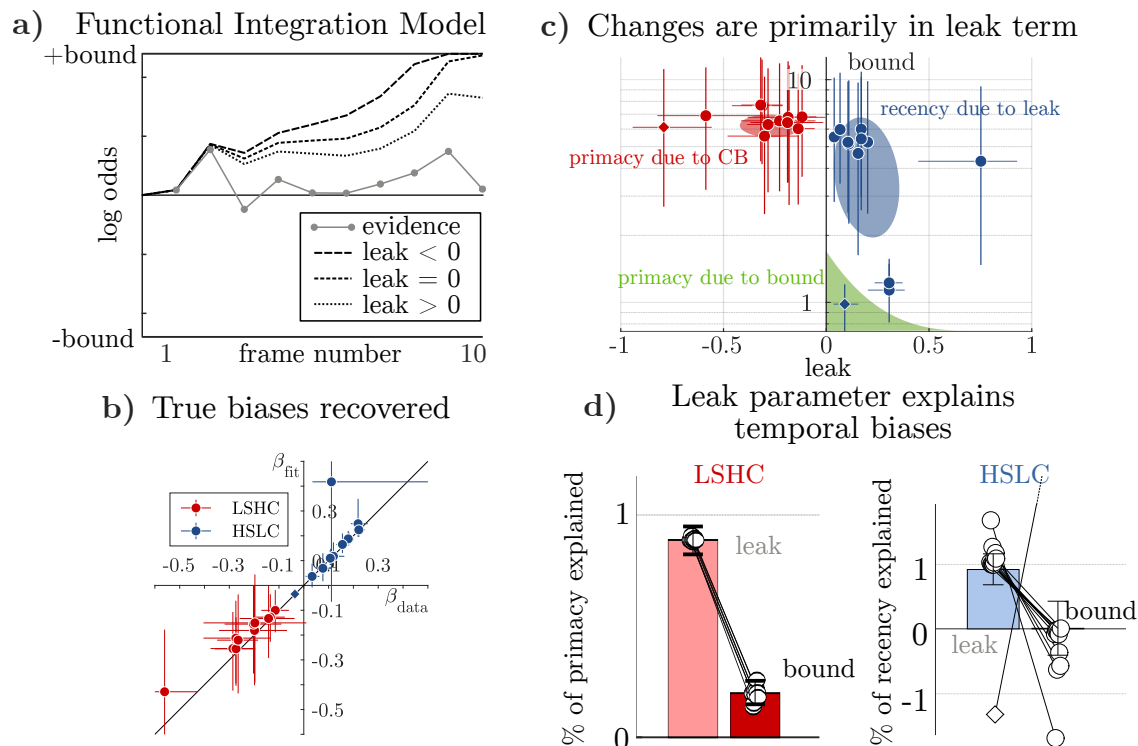


Figure 5: Results of fitting functional model show that a leak, rather than a bound, accounts for most of the observed biases. **a)** We fit a functional model of integration dynamics. As in classic drift-diffusion models, evidence is integrated to an internal bound, at which point subsequent frames are ignored. Compared to perfect integration ( $leak = 0$ ), a *positive* leak ( $leak > 0$ ) decays information away and results in recency effects, and a *negative* leak ( $leak < 0$ ) amplifies already integrated information, resulting in primacy effects. Notice that  $leak < 0$  may also result in more bound crossings – both the leak and the bound together will determine the shape of the temporal weights. **b)** Across both conditions, the temporal slopes ( $\beta$ ) implied by the fit model closely match the slopes in the data. Recall that  $\beta < 0$  corresponds to primacy, and  $\beta > 0$  to recency. **c)** Inferred value of the bound and leak parameters in each condition, shown as median  $\pm$  68% confidence intervals. Ellipses depict the spread of subject means. The classic ITB explanation of primacy effects corresponds to a non-negative leak and a small bound – illustrated here as a shaded green area. Note that the three subjects near the ITB regime are points from the HSLC task – two still exhibit mild recency effects and one exhibits a mild primacy effect as predicted by ITB. **d)** We quantified the impact of the leak term and of the bound and noise terms by ablating them from the model then comparing the resulting temporal bias to the subject’s actual bias (Methods). This lets us approximately quantify the fraction of each effect attributable to each parameter (but they do not necessarily sum to 1). In the LSHC condition, the (negative) leak parameter accounted for nearly all of the observed primacy effects. In the HSLC condition, the (positive) leak parameter accounted for *more* than 100% of the observed recency effects, since it was counteracted by the presence of a bound. Note that the single outlying subject (diamond symbols) corresponds to the outlying subject in panels (c) and (b) – see Supplemental Figure S13 for more information.



328 where  $s_f$  is the stimulus on frame  $f$  and  $\epsilon$  is additive Gaussian noise. The function  $g(s)$  translates  
329 from stimuli seen by the subjects into equivalent log odds, adjusting for the category and sensory  
330 information in the task (Methods). This model differs from our earlier hierarchical inference model  
331 in a few key ways. First, the signal that is integrated each frame,  $g(s_f)$ , is derived from the stimulus  
332 our subjects saw and contains no approximation nor inherent positive-feedback or confirmation-  
333 bias dynamics. Second, noise is added explicitly, whereas before all stochasticity came from the  
334 approximate computation of log odds, e.g. by sampling. Third, the model stops integrating when  
335 it hits an internal bound. Fourth, the model *functionally* replicates confirmation-bias dynamics  
336 by allowing the leak term,  $\gamma$ , to be negative; when  $\gamma$  is positive, information from earlier frames  
337 decays away, but when  $\gamma$  is negative, earlier information is amplified (Busemeyer and Townsend,  
338 1993; Bogacz et al., 2006).

339 The functional model exhibits three distinct regimes of behavior. First, when the leak is positive  
340 and the bound is large, it produces recency biases. Second, when the bound is small, it produces  
341 primacy biases as in the ITB model (Kiani et al., 2008), as long as the leak is also small so that  
342 it does not prevent the bound from being crossed. Third, when the bound is large and the leak  
343 is *negative*, it also produces primacy biases but now due to confirmation-bias-like dynamics rather  
344 than due to bounded integration. In this regime, where  $1 - \gamma > 1$ , early evidence is “double-  
345 counted” and this model becomes functionally indistinguishable from our approximate hierarchical  
346 inference models (Supplemental Figure S10). Crucially, this means that this single model family  
347 can account for both primacy due to ITB and primacy due to a confirmation bias by different  
348 parameter values (recovery of ground-truth mechanisms shown in Supplemental Figures S11, S12)  
349 and we can use it to distinguish between the different proposals by fitting a single model to our  
350 data and examining its parameters.

351 We fit the functional model to sub-threshold trials from our subjects, separately for the LSHC  
352 and the HSLC conditions. We first asked whether the inferred model parameters reproduced the  
353 observed biases. Indeed, Figure 5b shows near-perfect agreement between the temporal biases  
354 implied by simulating choices from the fitted models and the biases inferred directly from subjects’  
355 choices. Figure 5c shows the posterior mean and 68% confidence interval for the leak parameter  
356 ( $\gamma$ ) and bound parameter inferred for each subject. The model consistently infers a negative leak  
357 in the LSHC condition and positive leak in the HSLC condition for all subjects, suggesting that the  
358 confirmation-bias dynamics implied by the negative leak are crucial to explain subject’s primacy  
359 biases in the LSHC condition, as well as the change in bias from LSHC to HSLC conditions.  
360 However, while the inferred bound for every single subject is so high as not to contribute at all *if*  
361 *the leak was zero*, it is possible that bounded integration still contributes to primacy effects, given  
362 that a stronger negative leak will hit a bound more often.

363 To determine the relative contribution of the leak and bound parameters to temporal biases,  
364 we simulated choices from the posterior over model parameters with either the leak parameter set  
365 to zero or after eliminating the bound (Methods). If ablating the bound leaves temporal biases  
366 unchanged, then we can conclude that biases were driven by the leak, and conversely, a temporal  
367 bias after ablating the leak must be due to the bound. We computed a population-level “ablation  
368 index” for each parameter, which is 0 if removing the parameter has no effect on  $\beta$ , and is 1 if  
369 removing it destroys all temporal biases. The ablation index can therefore be loosely interpreted as  
370 the fraction of the subjects’ primacy or recency biases that are attributable to each parameter (but  
371 they do not necessarily sum to 1 because  $\beta$  is a nonlinear combination of parameters). In the LSHC  
372 condition, we found that our subjects’ primacy effects are driven mostly by confirmation-bias-like  
373 integration dynamics rather than by bounded integration, though both mechanisms play some role  
374 (Figure 5d). The ablation index for the leak term was 0.89 (68% CI=[0.87, 0.96]), and for the bound  
375 term it was 0.19 (68% CI=[0.15, 0.25]) (Figure 5d). This indicates that although both mechanisms



376 are present, primacy effects in our data are dominated by the self-reinforcing dynamics of a negative  
377 leak. In the HSLC condition, as expected, we found that recency effects are driven mostly by the  
378 leak parameter (Figure 5d). The ablation index for the leak term was 0.92 (68% CI=[0.69, 1.17]),  
379 and for the bound it was 0.01 (68% CI=[-0.41, 0.43]) (Figure 5d). The index above 1 for the leak  
380 and below 0 for the bound reflects the fact that recency effects can be balanced by the bound, so  
381 that in the absence of a leak, the bias reverts to a slight primacy effect due to an ITB mechanism,  
382 and in the absence of a mitigating bound, the recency effect appears stronger.

383 Interestingly, one subject exhibited a slight primacy effect in the HSLC condition, and our  
384 analyses suggest this was primarily due to bounded integration dynamics as proposed by Kiani  
385 et al (2008). This outlier subject is marked with a diamond symbol throughout Figure 5, and is  
386 further highlighted in Supplemental Figure S13. However, even this subject’s primacy effect in  
387 the LSHC condition was driven by a confirmation bias (negative leak), and their change in slope  
388 between LSHC and HSLC conditions was in the same direction as the other subjects. Importantly,  
389 finding a primacy effect due to an internal bound confirms that our model fitting procedure is able  
390 to detect such effects when they are in fact present.

391 Two additional subjects appear to have low bounds in the HSLC condition (Figure 5c), but are  
392 dominated by the positive leak, resulting in an overall recency bias. For these subjects, the recency  
393 effect is further exaggerated when the bound is ablated, or flipped to primacy when the leak is  
394 ablated, resulting in ablation indices below 0 for the bound and above 1 for the leak (Figure 5d,  
395 steepest downward trending line in HSLC condition).

## 396 Discussion

397 Our work makes three main contributions. First, we show that online inference in a hierarchical  
398 model can result in characteristic task-dependent temporal biases, and further that such biases  
399 naturally arise in two specific families of biologically-plausible approximate inference algorithms.  
400 Second, explicitly modeling the mediating sensory representation allows us to partition the infor-  
401 mation in the stimulus about the category into two parts – “sensory information” and “category  
402 information” – defining a novel two-dimensional space of possible tasks. Third, we collect new data  
403 confirming a critical prediction of our theory, namely that individual subjects’ temporal biases  
404 change depending on the nature of the information in the stimulus. Fitting a phenomenological  
405 model to subjects’ behavior confirmed that these changes in biases are functionally due to a change  
406 in integration dynamics rather than bounded integration. These results strongly suggest that the  
407 discrepancy in temporal biases reported by previous studies may be resolved by considering how  
408 their tasks trade off sensory and category information.

409 We used two distinct families of models to arrive at these conclusions. We first introduced  
410 a class of hierarchical inference models based on Importance Sampling (IS) or Variational Bayes  
411 (VB). Due to approximate inference dynamics – discussed in detail below – both of these models  
412 exhibit a confirmation bias in tasks with high category information, and they transition to recency  
413 effects in the high sensory information regime. Our hierarchical inference models distill the com-  
414 plexities of inference in large generative models down to just three scalar variables to isolate and  
415 study confirmation-bias dynamics, but the results generalize to higher-dimensional and deeper hier-  
416 archical models (Supplemental Figure S9). In our reduced models, we found that confirmation bias  
417 dynamics are *functionally* indistinguishable from noisy integration with a negative leak (Bussemeyer  
418 and Townsend, 1993; Bogacz et al., 2006). This motivated the second class of functional or descrip-  
419 tive rather than mechanistic models, which allowed us to estimate the parameters of integration  
420 dynamics directly and compare this to an alternate explanation for primacy effects in the literature

421 (Kiani et al., 2008). Our conclusions thus proceed in two stages: first, the changes in our subjects’  
422 apparent weighting strategies are *functionally* explained by a change in the integration dynamics  
423 (primacy as  $\gamma < 0$ , recency as  $\gamma > 0$ ). Second, these changes are themselves parsimoniously ex-  
424 plained by hierarchical inference: *functional* changes in the leak parameter between tasks are a  
425 natural consequence of approximate hierarchical inference *with all model parameters, including the*  
426 *leak, constant across tasks*. While it is parsimonious to assume that the leak parameter is constant  
427 in the hierarchical inference models, we found that the *optimal* or normative leak parameter is high  
428 in the LSHC regime and low in the HSLC regime (Supplemental Figure S6) such that it balances  
429 the confirmation bias dynamics. Yet, we also considered the possibility that subjects infer the  
430 environment to be more volatile in the HSLC condition (Glaze et al. (2015); Figure S8), resulting  
431 in the opposite trend of stronger leak in the HSLC relative to LSHC condition. Our present data  
432 cannot speak to whether  $\gamma$  is truly fixed, or whether it is only constant by an accident of balancing  
433 bias-correction with a volatile environment. We leave this as a question for future work.

434 The “confirmation bias” emerges in our hierarchical inference models as the result of four  
435 key assumptions. Our first assumption is that inference in evidence integration tasks is in fact  
436 hierarchical, in particular that the different levels of the hierarchy require integrating evidence  
437 at different timescales, and that the brain approximates the posterior distribution over both the  
438 slow-changing category,  $C$ , and fast-changing intermediate sensory variables,  $x$ . This is in line  
439 with converging evidence that populations of sensory neurons encode posterior distributions of  
440 corresponding sensory variables (Lee and Mumford, 2003; Yuille and Kersten, 2006; Berkes et al.,  
441 2011; Beck et al., 2012) incorporating dynamic prior beliefs via feedback connections (Lee and  
442 Mumford, 2003; Yuille and Kersten, 2006; Beck et al., 2012; Nienborg and Roelfsema, 2015; Tajima  
443 et al., 2016; Orbán et al., 2016; Haefner et al., 2016; Lange and Haefner, 2020), which contrasts  
444 with other probabilistic theories in which only the likelihood is represented in sensory areas (Ma  
445 et al., 2006; Beck et al., 2008; Orhan and Ma, 2017; Walker et al., 2019).

446 Our second key assumption is that evidence is accumulated online. In our models, the belief  
447 over  $C$  is updated based only on the posterior from the previous step and the current posterior over  
448  $x$ . This can be thought of as an assumption that the brain does not have a mechanism to store  
449 and retrieve earlier frames veridically, but must make use of currently available summary statistics.  
450 This is consistent with drift-diffusion models of decision-making (Gold and Shadlen, 2007). As  
451 mentioned in the main text, the assumptions until now – hierarchical inference with online updates  
452 – do not entail any temporal biases for an ideal observer. Further, the use of discrete time in our  
453 experiment and models is only for mathematical convenience – we expect analogous dynamics to  
454 emerge in continuous-time problems that involve online inference at multiple timescales.

455 Third, we implemented hierarchical online inference making specific assumptions about the  
456 limited representational power of sensory areas. In the sampling model, we assumed that the brain  
457 can draw a limited number of independent samples of  $x$  per update to  $C$ . Interestingly, we found  
458 that in the small sample regime, the model is inherently unable to account for the prior bias of  
459  $C$  on  $x$  in its updates to  $C$ . Existing neural models of sampling typically assume that samples  
460 are distributed temporally (Hoyer and Hyvärinen, 2003; Fiser et al., 2010), but it has also been  
461 proposed that the brain could run multiple sampling “chains” distributed spatially (Savin and  
462 Denève, 2014). The relevant quantity for our model is the total *effective* number of independent  
463 samples that can be generated, stored, and evaluated in a batch to compute each update. The  
464 more samples, the smaller the bias predicted by this model.

465 We similarly limited the representational capacity of the variational model by enforcing that the  
466 posterior over  $x$  is unimodal, and that there is no explicit representation of dependencies between  
467  $x$  and  $C$ . Importantly, this does not imply that  $x$  and  $C$  do not influence each other. Rather, the  
468 Variational Bayes algorithm expresses these dependencies in the *dynamics* between the two areas:

each update that makes  $C = +1$  more likely pushes the distribution over  $x$  further towards  $+1$ , and vice versa. Because the number of dependencies between variables grows exponentially, such approximates are necessary in variational inference with many variables (Fiser et al., 2010). The Mean Field Variational Bayes algorithm that we use here has been previously proposed as a candidate algorithm for neural inference (Raju and Pitkow, 2016).

The assumptions up to now predict a primacy effect but cannot account for the observed recency effects. When we incorporate a leak term in our models, they reproduce the observed range of biases from primacy to recency. The existence of such a leak term is supported by previous literature (Usher and McClelland, 2001; Bogacz et al., 2006). Further, it is normative in our framework in the sense that reducing the bias in the above models improves performance (Supplemental Figures S5-S7). The optimal amount of bias correction depends on the task statistics: in the LSHC regime where the confirmation bias is strongest, a stronger leak is needed to correct for it. While it is conceivable that the brain would optimize the amount of bias correction to the task (Brunton et al., 2013; Piet et al., 2018), our data suggest it is stable across our LSHC and HSLC conditions, or adapted slowly.

It has been proposed that post-decision feedback biases subsequent perceptual estimations (Stocker and Simoncelli, 2007; Talluri et al., 2018). While in spirit similar to our confirmation bias model, there are two conceptual differences between these models and our own: First, the feedback from decision area to sensory area in our model is both continuous and online, rather than conditioned on a single choice after a decision is made. Second, our models are derived from an ideal observer and only incur bias due to algorithmic approximations, while previously proposed “self-consistency” biases are not normative and require separate justification.

Our confirmation bias models predict attractor dynamics between different levels of the cortical hierarchy representing accumulated evidence and instantaneous sensory data. This contrasts with classic attractor models of decision-making which posit a recurrent feedback loop *within* a decision-making area (Wang, 2008; Wimmer et al., 2015). In our models, the strength of the coupling between decision-making and sensory areas depends on the category information in the stimulus. Given recent evidence that noise correlations contain a task-dependent feedback component (Bondy et al., 2018), we therefore suspect a reduction of task-dependent noise correlations in comparable tasks with lower category information. The confirmation bias mechanism may also account for the recent finding that stronger attractor dynamics are seen in a categorization task than in a comparable estimation task (Tajima et al., 2017).

Alternative models have been previously proposed to explain primacy and recency effects in evidence accumulation. We have already discussed the relation between our confirmation-bias models, bounded integration (Kiani et al., 2008), and a negative leak (Busemeyer and Townsend, 1993; Bogacz et al., 2006). Deneve (2012) showed that simultaneous inference about stimulus strength and choice and in tasks with trials of variable difficulty can lead to either a primacy or a recency effect (Deneve, 2012). However, this model, as in the case of classic ITB models discussed earlier, depends only on the total information per frame (i.e.  $p(C|e_f)$ ) and hence cannot explain the difference between the data for the LSHC and the HSLC conditions since both conditions are matched in terms of total information. While such other mechanisms can coexist with the confirmation bias dynamic proposed by our model, no previously proposed mechanism is sufficient to explain the pattern in our data for which the trade-off between sensory- and category-information is crucial. In general, *any* model based only on the total information per frame cannot explain the pattern in our data without additional parameters (such as separate leaks and bounds in each condition), which would beg additional justifications.

While our focus is on the perceptual domain in which subjects integrate evidence over a timescale on the order of tens or hundreds of milliseconds, analogous principles hold in the cognitive domain

517 over longer timescales. The crucial computational motif underlying our model of the confirmation  
518 bias is hierarchical inference over multiple timescales. An agent in such a setting must simultane-  
519 ously make accurate judgments of current data (based on the current posterior) and track long-term  
520 trends (based on all likelihoods). For instance, Zylberberg et al. (2018) identified an analogous  
521 challenge when subjects must simultaneously make categorical decisions each trial (their “fast”  
522 timescale) while tracking the stationary statistics of a block of trials (their “slow” timescale), anal-  
523 ogous to our LSHC condition. As the authors describe, if subjects base model updates on posteriors  
524 rather than likelihoods, they will further entrench existing beliefs (Zylberberg et al., 2018). How-  
525 ever, the authors did not investigate order effects; our confirmation bias would predict that subjects’  
526 estimates of block statistics is biased towards earlier trials in the block (primacy). Schustek et al.  
527 (2018) likewise asked subjects to track information across trials in a cognitive task more analogous  
528 to our HSLC condition, and report close to flat weighting of evidence across trials Schustek and  
529 Moreno-bote (2018).

530 The strength of the perceptual confirmation bias is directly related to the integration of internal  
531 “top-down” beliefs and external “bottom-up” evidence previously implicated in clinical dysfunctions  
532 of perception (Jardri and Denève, 2013). Therefore, the differential effect of sensory and category  
533 information may be useful in diagnosing clinical conditions that have been hypothesized to be  
534 related to abnormal integration of sensory information with internal expectations (Fletcher and  
535 Frith, 2009).

536 Hierarchical (approximate) inference on multiple timescales is a common motif across percep-  
537 tion, cognition, and machine learning. We suspect that all of these areas will benefit from the  
538 insights on the causes of the confirmation bias mechanism that we have described here and how  
539 they depend on the statistics of the inputs in a task.

## 540 **Methods**

### 541 **Visual Discrimination Task**

542 We recruited students at the University of Rochester as subjects in our study. All were compensated  
543 for their time, and methods were approved by the Research Subjects Review Board. We found no  
544 difference between naive subjects and authors, so all main-text analyses are combined, with data  
545 points belonging to authors and naive subjects indicated in Figure 3d.

546 Our stimulus consisted of ten frames of band-pass filtered noise (Beaudot and Mullen, 2006;  
547 Nienborg and Cumming, 2014) masked by a soft-edged annulus, leaving a “hole” in the center for  
548 a small cross on which subjects fixated. The stimulus subtended 2.6 degrees of visual angle around  
549 fixation. Stimuli were presented using Matlab and Psychtoolbox on a 1920x1080px 120 Hz monitor  
550 with gamma-corrected luminance (Brainard, 1997). Subjects kept a constant viewing distance of  
551 36 inches using a chin-rest. Each trial began with a 200ms “start” cue consisting of a black ring  
552 around the location of the upcoming stimulus. Each frame lasted 83.3ms (12 frames per second).  
553 The last frame was followed by a single double-contrast noise mask with no orientation energy.  
554 Subjects then had a maximum of 1s to respond, or the trial was discarded (Supplemental Figure  
555 S1). The stimulus was designed to minimize the effects of small fixational eye movements: (i) small  
556 eye movements do not provide more information about either orientation, and (ii) each 83ms frame  
557 was too fast for subjects to make multiple fixations on a single frame.

558 The stimulus was constructed from white noise that was then masked by a kernel in the Fourier  
559 domain to include energy at a range of orientations and spatial frequencies but random phases  
560 (Beaudot and Mullen, 2006; Nienborg and Cumming, 2014; Bondy et al., 2018) (a complete descrip-  
561 tion and parameters can be found in the Supplemental Text). We manipulated sensory information

562 by broadening or narrowing the distribution of orientations present in each frame, centered on  
563 either  $+45^\circ$  or  $-45^\circ$  depending on the chosen orientation of each frame. We manipulated category  
564 information by changing the proportion of frames that matched the orientation chosen for that  
565 trial. The range of spatial frequencies was kept constant for all subjects and in all conditions.

566 Trials were presented in blocks of 100, with typically 8 blocks per session (about 1 hour). Each  
567 session consisted of blocks of only HSLC or only LSHC trials (Figure 2). Subjects completed  
568 between 1500 and 4400 trials in the LSHC condition, and between 1500 and 3200 trials in the  
569 HSLC condition. After each block, subjects were given an optional break and the staircase was  
570 reset to  $\kappa = 0.8$  and  $p_{\text{match}} = 0.9$ .  $p_{\text{match}}$  is defined as the probability that a single frame matched  
571 the category for a given trial. In each condition, psychometric curves were fit to the concatenation  
572 of all trials from all sessions using the Psignifit Matlab package (Schütt et al., 2016), and temporal  
573 weights were fit to all trials below each subject's threshold.

#### 574 **Low Sensory-, High Category-Information (LSHC) Condition**

575 In the LSHC condition, a continuous 2-to-1 staircase on  $\kappa$  was used to keep subjects near threshold  
576 ( $\kappa$  was incremented after each incorrect response, and decremented after two correct responses in  
577 a row).  $p_{\text{match}}$  was fixed to 0.9. On average, subjects had a threshold (defined as 70% correct) of  
578  $\kappa = 0.17 \pm 0.07$  (1 standard deviation). Regression of temporal weights was done on all sub-threshold  
579 trials, defined per-subject.

#### 580 **High Sensory-, Low Category-Information (HSLC) Condition**

581 In the HSLC condition, the staircase acted on  $p_{\text{match}}$  while keeping  $\kappa$  fixed at 0.8. Although  $p_{\text{match}}$   
582 is a continuous parameter, subjects always saw 10 discrete frames, hence the true ratio of frames  
583 ranged from 5:5 to 10:0 on any given trial. Subjects were on average  $69.5\% \pm 4.7\%$  (1 standard  
584 deviation) correct when the ratio of frame types was 6:4, after adjusting for individual biases in the  
585 5:5 case. Regression of temporal weights was done on all 6:4 and 5:5 ratio trials for all subjects.

#### 586 **Logistic Regression of Temporal Weights**

587 We constructed a matrix of per-frame signal strengths  $\mathbf{S}$  on sub-threshold trials by measuring the  
588 empirical signal level in each frame. This was done by taking the dot product of the Fourier-domain  
589 energy of each frame as it was displayed on the screen (that is, including the annulus mask applied  
590 in pixel space) with a difference of Fourier-domain kernels at  $+45^\circ$  and  $-45^\circ$  with  $\kappa = 0.16$ . This  
591 gives a scalar value per frame that is positive when the stimulus contained more  $+45^\circ$  energy and  
592 negative when it contained more  $-45^\circ$  energy. Signals were z-scored before performing logistic  
593 regression, and weights were normalized to have a mean of 1 after fitting.

594 Temporal weights were first fit using (regularized) logistic regression with different types of  
595 regularization. The first regularization method consisted of an AR0 (ridge) prior, and an AR2  
596 (curvature penalty) prior. We did not use an AR1 prior to avoid any bias in the slopes, which is  
597 central to our analysis.

598 To visualize regularized weights in Figure 3, the ridge and AR2 hyperparameters were chosen  
599 using 10-fold cross-validation for each subject, then averaging the optimal hyperparameters across  
600 subjects for each task condition. This cross validation procedure was used only for display pur-  
601 poses for individual subjects in Figure 3a-c of the main text, while the linear and exponential fits  
602 (described below) were used for statistical comparisons. Supplemental Figure S4 shows individual  
603 subjects' weights with no regularization.



604 We used two methods to quantify the shape (or slope) of  $\mathbf{w}$ : by constraining  $\mathbf{w}$  to be either  
605 an exponential or linear function of time, but otherwise optimizing the same maximum-likelihood  
606 objective as logistic regression. Cross-validation suggests that both of these methods perform sim-  
607 ilarly to either unregularized or the regularized logistic regression defined above, with insignificant  
608 differences (Supplemental Figure S3). The exponential is defined as

$$\mathbf{w}_f^{\text{exponential}} = \alpha \exp(\beta f) \quad (8)$$

609 where  $f$  refers to the frame number.  $\beta$  gives an estimate of the shape of the weights  $\mathbf{w}$  over time,  
610 while  $\alpha$  controls the overall magnitude.  $\beta > 0$  corresponds to recency and  $\beta < 0$  to primacy. The  
611  $\beta$  parameter is reported for human subjects in Figure 3d, and for the models in Figure 4e,h.

612 The second method to quantify slope was to constrain the weights to be a linear function in  
613 time:

$$\mathbf{w}_f^{\text{linear}} = a + \text{slope} \times f \quad (9)$$

614 where  $\text{slope} > 0$  corresponds to recency and  $\text{slope} < 0$  to primacy.

615 Figure 3d shows the median exponential shape parameter ( $\beta$ ) after bootstrapped resampling of  
616 trials 500 times for each subject. Both the exponential and linear weights give comparable results  
617 (Supplemental Figure S2).

618 To compute the combined temporal weights across all subjects (in Figure 3a-c), we first esti-  
619 mated the mean and variance of the weights for each subject by bootstrap-resampling of the data  
620 500 times without regularization. The combined weights were computed as a weighted average  
621 across subjects at each frame, weighted by the inverse variance estimated by bootstrapping.

622 Because we are not explicitly interested in the magnitude of  $\mathbf{w}$  but rather its *shape* over stimulus  
623 frames, we always plot a “normalized” weight,  $\mathbf{w}/\text{mean}(\mathbf{w})$ , both for our experimental results  
624 (Figure 3a-c) and for the model (Figure 4d,g).

## 625 Approximate inference models

626 We model evidence integration as Bayesian inference in a three-variable generative model (Figure  
627 4a) that distills the key features of online evidence integration in a hierarchical model (Haefner  
628 et al., 2016). The variables in the model are mapped onto the sensory periphery ( $e$ ), sensory cortex  
629 ( $x$ ), and a decision-making area ( $C$ ) in the brain.

630 In the generative direction, on each trial, the binary value of the correct choice  $C \in \{-1, +1\}$   
631 is drawn from a 50/50 prior.  $x_f$  is then drawn from a mixture of two Gaussians:

$$x_f^{(gen)} \sim \begin{cases} \mathcal{N}(+C, \sigma_x^2) & \text{with prob. equal to category info.} \\ \mathcal{N}(-C, \sigma_x^2) & \text{otherwise} \end{cases} \quad (10)$$

632 Finally, each  $e_f$  is drawn from a Gaussian around  $x_f$ :

$$e_f^{(gen)} \sim \mathcal{N}(x_f, \sigma_e^2) \quad (11)$$

633 When we model inference in this model, we assume that the subject has learned the correct model  
634 parameters, even as parameters change between the two different conditions. This is why we ran  
635 our subjects in blocks of only LSHC or HSLC trials on a given day.

636 Category information in this model can be quantified by the probability that  $x_f^{(gen)}$  is drawn  
637 from the mode that matches  $C$ . We quantify sensory information as the probability with which an  
638 ideal observer can recover the sign of  $x_f$ . That is, in our model sensory information is equivalent



639 to the area under the ROC curve for two univariate Gaussian distributions separated by a distance  
 640 of 2, which is given by

$$\text{sensory info.} = \Phi(\sqrt{2}/\sigma_e) \quad (12)$$

641 where  $\Phi$  is the inverse cumulative normal distribution.

642 Because the effective time per update in the brain is likely faster than our 83ms stimulus frames,  
 643 we included an additional parameter  $n_U$  for the number of online belief updates per stimulus frame.  
 644 In the sampling model described below, we amortize the per-frame updates over  $n_U$  steps, updating  
 645  $n_U$  times per frame using  $\frac{1}{n_U} \hat{\text{LLO}}_f$ . In the variational model, we interpret  $n_U$  as the number of  
 646 coordinate ascent steps.

647 Simulations of both models were done with 10000 trials per task type and 10 frames per trial.  
 648 To quantify the evidence-weighting of each model, we used the same logistic regression procedure  
 649 that was used to analyze human subjects' behavior. In particular, temporal weights in the model  
 650 are best described by the exponential weights (equation (8)), so we use  $\beta$  to characterize the model's  
 651 biases.

## 652 Sampling model

653 The sampling model estimates  $p(e_f|C)$  using importance sampling of  $x$ , where each sample is  
 654 drawn from a pseudo-posterior using the current running estimate of  $p_{f-1}(C) \equiv p(C|e_1, \dots, e_{f-1})$  as  
 655 a marginal prior:

$$x_f^{(s)} \sim Q(x) \propto p(e_f|x_f) \sum_c p(x_f|C=c) p_{f-1}(C=c) \quad (13)$$

656 Using this distribution, we obtain the following unnormalized importance weights.

$$\hat{w}^{(s)} = \left( \sum_c p(x_f^{(s)}|C=c) p_{f-1}(C=c) \right)^{-1} \quad (14)$$

In the self-normalized importance sampling algorithm these weights are then normalized as follows,

$$\hat{w}^{(s)} = \frac{w^{(s)}}{\sum_i w^{(i)}},$$

657 though we found that this had no qualitative effect on the model's ability to reproduce the trends  
 658 in the data. The above equations yield the following estimate for the log-likelihood ratio needed  
 659 for the belief update rule in equation (6):

$$\hat{\text{LLO}}_f = \log \frac{\sum_{s=1}^S p(x_f^{(s)}|C=+1) w^{(s)}}{\sum_{s=1}^S p(x_f^{(s)}|C=-1) w^{(s)}} \quad (15)$$

660 In the case of infinitely many samples, these importance weights exactly counteract the bias intro-  
 661 duced by sampling from the posterior rather than likelihood, thereby avoiding any double-counting  
 662 of the prior, and hence, any confirmation bias. However, in the case of finite samples,  $S$ , biased  
 663 evidence integration is unavoidable.

664 The full sampling model is given in Supplemental Algorithm S1. Simulations in the main text  
 665 were done with  $S = 5$ ,  $n_U = 5$ , normalized importance weights, and  $\gamma = 0$  or  $\gamma = 0.1$ .

## 666 Variational model

667 The core assumption of the variational model is that while a decision area approximates the pos-  
 668 terior over  $C$  and a sensory area approximates the posterior over  $x$ , no brain area explicitly rep-  
 669 represents posterior dependencies between them. That is, we assume the brain employs a *mean field*  
 670 *approximation* to the joint posterior by factorizing  $p(C, x_1, \dots, x_F | e_1, \dots, e_F)$  into a product of ap-  
 671 proximate marginal distributions  $q(C) \prod_{f=1}^F q(x_f)$  and minimizes the Kullback-Leibler divergence  
 672 between  $q$  and  $p$  using a process that can be modeled by the Mean-Field Variational Bayes algorithm  
 673 (Murphy, 2012).

674 By restricting the updates to be online (one frame at a time, in order), this model can be seen as  
 675 an instance of “Streaming Variational Bayes” (Broderick et al., 2013). That is, the model computes  
 676 a sequence of approximate posteriors over  $C$  using the same update rule for each frame. We thus  
 677 only need to derive the update rules for a single frame and a given prior over  $C$ ; this is extended  
 678 to multiple frames by re-using the posterior from frame  $f - 1$  as the prior on frame  $f$ .

679 As in the sampling model, this model is unable to completely discount the added prior over  
 680  $x$ . Intuitively, since the mean-field assumption removes explicit correlations between  $x$  and  $C$ , the  
 681 model is forced to commit to a marginal posterior in favor of  $C = +1$  or  $C = -1$  and  $x > 0$  or  
 682  $x < 0$  after each update, which then biases subsequent judgments of each.

683 To keep conditional distributions in the exponential family (which is only a matter of math-  
 684 ematical convenience and has no effect on the ideal observer), we introduce an auxiliary variable  
 685  $z_f \in \{-1, +1\}$  that selects which of the two modes  $x_f$  is in:

$$z_f = \begin{cases} +1 & \text{with probability equal to category info} \\ -1 & \text{otherwise} \end{cases} \quad (16)$$

686 such that

$$x_f \sim \mathcal{N}(z_f C, \sigma_x^2). \quad (17)$$

687 We then optimize  $q(C) \prod_{f=1}^F q(x_f) q(z_f)$ .

688 Mean-Field Variational Bayes is a coordinate ascent algorithm on the parameters of each ap-  
 689 proximate marginal distribution. To derive the update equations for each step, we begin with the  
 690 following (Murphy, 2012):

$$\begin{aligned} \log q(x_f) &\leftarrow \mathbf{E}_{q(C)q(z_f)}[\log p(C, x_f, z_f | e_f)] + \text{const} \\ \log q(z_f) &\leftarrow \mathbf{E}_{q(C)q(x_f)}[\log p(C, x_f, z_f | e_f)] + \text{const} \\ \log q(C) &\leftarrow \mathbf{E}_{q(x_f)q(z_f)}[\log p(C, x_f, z_f | e_f)] + \text{const} \end{aligned} \quad (18)$$

691 After simplifying, the new  $q(x_f)$  term is a Gaussian with mean given by equation (19) and constant  
 692 variance

$$\mu_{x_f} \leftarrow \frac{\sigma_e^2 \mu_C \mu_{z_f} + \sigma_x^2 e_f}{\sigma_e^2 + \sigma_x^2} \quad (19)$$

693 where  $\mu_C$  and  $\mu_z$  are the means of the current estimates of  $q(C)$  and  $q(z)$ .

694 For the update to  $q(z_f)$  in terms of log odds of  $z_f$  we obtain:

$$\text{LPO}_{z_f} \leftarrow \log \frac{p(z_f = +1)}{p(z_f = -1)} + 2 \frac{\mu_{x_f} \mu_C}{\sigma_e^2 + \sigma_x^2}. \quad (20)$$

695 Similarly, the update to  $q(C)$  is given by:

$$\text{LPO}_C \leftarrow \log \frac{p(C = +1)}{p(C = -1)} + 2 \frac{\mu_{x_f} \mu_{z_f}}{\sigma_x^2} \quad (21)$$

696 Note that the first term in equation (21) – the log prior – will be replaced with the log posterior  
697 estimate from the previous frame (see Supplemental Algorithm S2). Comparing equations (21) and  
698 (5), we see that in the variational model, the log likelihood odds estimate is given by

$$\widehat{\text{LLO}}_f = 2 \frac{\mu_{x_f} \mu_{z_f}}{\sigma_x^2} \quad (22)$$

699 Analogously to the sampling model we assume a number of updates  $n_U$  reflecting the speed of  
700 relevant computations in the brain relative to how quickly stimulus frames are presented. Unlike  
701 for the sampling model, naively amortizing the updates implied by equation (22)  $n_U$  times results  
702 in a stronger primacy effect than observed in the data, since the Variational Bayes algorithm  
703 naturally has attractor dynamics built in. Allowing for an additional parameter  $\eta$  scaling this  
704 update (corresponding to the step size in Stochastic Variational Inference (Hoffman et al., 2013))  
705 seems biologically plausible because it simply corresponds to a coupling strength in the feed-forward  
706 direction. Decreasing  $\eta$  both reduces the primacy effect and improves the model’s performance.  
707 Here we used  $\eta = 0.05$  in all simulations based on a qualitative match with the data. The full  
708 variational model is given in Algorithm S2.

### 709 **Integration to Bound (ITB) Model**

710 We implemented an ITB model in our simplified 3-variable hierarchical task model,  $C \rightarrow x_f \rightarrow e_f$ .  
711 The dynamics of the integrator model were nearly identical to equation (6), using the exact log  
712 likelihood odds, but with added noise:

$$\text{LPO}_f = \text{LPO}_{f-1}(1 - \gamma) + \text{LLO}_f + \epsilon \quad , \quad (23)$$

713 where  $\epsilon$  is zero-mean Gaussian noise with variance  $\sigma_\epsilon^2$  (Wong and Wang, 2006; Usher and McClelland,  
714 2001; Bogacz et al., 2006; Brunton et al., 2013; Drugowitsch et al., 2016). Whenever  $\text{LPO}_f$   
715 crosses the bound at  $\pm B$ , it “sticks” to that bound for the rest of the trial regardless of further  
716 evidence. Note that in the unbounded case noise does not affect the shape of the temporal weights  
717 (only their magnitude), but noise interacts with the bound to determine the shape as well as overall  
718 performance.

719 Simulations in Figure S8a-c used  $\sigma_x^2 = 0.1$ ,  $\epsilon = 0.35$ ,  $\gamma = 0$ , and  $B = 1.2$ . This replicates the  
720 finding of Kiani et al (2008) that bounded integration results in primacy effects. Figure S8d-f were  
721 identical except for  $\gamma = 0.1$ . These parameters were chosen by hand to match the magnitude and  
722 shape of the IS model’s temporal weights in the LSHC condition. For Figure S8g-i, we varied  $\gamma$  as a  
723 function of the category information, obeying the arbitrarily chosen relationship  $\gamma = 1 - CI$ . In all  
724 three simulations, the model parameters were first simulated across the full space of category and  
725 sensory information to find the threshold performance curve at 70% correct. Subsequent analyses  
726 were based on points chosen to lie on the threshold performance curve, resulting in slightly different  
727 stimulus statistics for each model. This resulted in values of  $\gamma = 0.09$  in the LSHC condition and  
728  $\gamma = 0.35$  in the HSLC condition for the ground-truth ITB model simulations.

### 729 **Ground-truth models**

730 To benchmark inference and as a reference for interpreting results, we simulated choices from two  
731 ground-truth models (IS and ITB) on each of two conditions (LSHC and HSLC). Both ground-  
732 truth models used parameters already described above, summarized again in Table 1, which ensured  
733 constant performance at 70% as well as a primacy effect with shape  $\beta \approx -0.1$  in the LSHC condition  
734 and a recency effect with shape  $\beta \approx 0.1$  in the HSLC condition for both models.

	LSHC								HSLC							
Model	SI	CI	S	$\gamma$	B	$\epsilon$	T	$\lambda$	SI	CI	S	$\gamma$	B	$\epsilon$	T	$\lambda$
IS	0.65	0.91	5	0.1	$\infty$	0	0.1	0	0.91	0.63	5	0.1	$\infty$	0	0.1	0
ITB	0.65	0.91		0.09	1.2	0.35	0.1	0	0.91	0.65		0.35	1.2	0.35	0.1	0

Table 1: Parameters of ground-truth models. **SI** = sensory information. **CI** = category information.  $\gamma$  = leak. **S** = samples per batch (IS mode only). **B** = bound (ITB model only).  $\epsilon$  = integration noise. **T** = decision temperature.  $\lambda$  = lapse rate.

### 735 Inference of ITB model parameters

736 The model we fit to subjects is a simple extension of the above ITB model in which the leak ( $\gamma$ ) is  
737 allowed to be negative. Per subject per condition, we used Metropolis Hastings (MH) to infer the  
738 joint posterior over seven parameters: the category prior ( $p_C$ ), lapse rate ( $\lambda$ ), decision temperature  
739 ( $T$ ), integration noise ( $\epsilon$ ), bound ( $B$ ), leak ( $\gamma$ ), and evidence scale ( $s$ ). The evidence scale parameter  
740 was introduced because although we can estimate the ground truth category information in each  
741 task (0.6 for HSLC and 0.9 for LSHC), the effective sensory information depends on unknown  
742 properties of each subject’s visual system and will differ between the two tasks. Within each  
743 task, this mapping can be approximated by simply scaling the estimated signal per frame by the  
744 constant  $s$ . To predict a subject’s choices, the model thus “observed” signals equal to  $\mathbf{S}/s$ , where  
745  $\mathbf{S}$  is the matrix of inferred signal strengths per frame defined earlier. (Using logistic regression, we  
746 explored plausible nonlinear monotonic mappings between  $\mathbf{S}$  and  $e$  and found that none performed  
747 better than linear scaling). Given  $s$ , there is no need to *additionally* infer sensory information;  
748 in our models, changing the sensory information is equivalent to rescaling the observed signal for  
749 the purposes of computing log likelihood odds. Hence a single scaling parameter  $s$  captures both  
750 the effective sensory information – which depends on each subject’s visual system – as well as the  
751 mapping from the effective log odds per frame to the space of model observations ( $e$ ). However, we  
752 did not include additional observation noise. We fixed the sensory information (which determines  
753 the value of  $\sigma_e^2$  during inference) in the model to 0.6 in the LSHC condition and 0.9 in the HSLC  
754 condition during fitting, such that any rescaling would be captured by  $s$ . The scale  $s$  was fixed to  
755 1 when fitting the ground-truth models, as there was no unknown mapping in those cases.

756 Each trial, the model followed the noisy integration dynamics in (23), where  $LPO_0 = \log \frac{p_C}{1-p_C}$   
757 and  $LLO_f$  was computed exactly conditioned on evidence  $\mathbf{S}/s$ . After integration, the decision then  
758 incorporated a symmetric lapse rate and temperature:

$$p(\text{Choice} = +1 | LPO_F, \lambda, T) = \lambda + (1 - 2\lambda)\sigma(LPO_F/T) \quad ,$$

759 where  $\sigma(a)$  is the sigmoid function,  $\sigma(a) \equiv (1 + \exp(-a))^{-1}$ . Note that if the bound is hit, then  
760  $LPO_F = \pm B$ , but the temperature and lapse still apply. To compute the log likelihood for each  
761 set of parameters, we numerically marginalized over the noise,  $\epsilon$ , by discretizing LPO into bins of  
762 width at most 0.01 between  $-B$  and  $+B$  (clipped at 3 times the largest LPO reached by the ideal  
763 observer) and computing the *probability mass* of  $LPO_f$  given  $LPO_{f-1}$ ,  $LLO_f$ , and  $\epsilon$ . This enabled  
764 exact rather than stochastic likelihood evaluations within MH.

765 The priors over each parameter were set as follows.  $p(p_C)$  was set to Beta(2, 2).  $p(\lambda)$  was set  
766 to Beta(1, 10).  $p(\gamma)$  was uniform in  $[-1, 1]$ .  $p(s)$  was set to an exponential distribution with mean  
767 20.  $p(\epsilon)$  was set to an exponential distribution with mean 0.25.  $p(T)$  was set to an exponential  
768 distribution with mean 4.  $p(B)$  was set to a Gamma distribution with (shape, scale) parameters  
769 (2, 3) (mean 6). MH proposal distributions were chosen to minimize the autocorrelation time when  
770 sampling each parameter in isolation.

771 We ran 12 MCMC chains per subject per condition. The initial point for each chain was selected  
772 as the best point among 500 quasi-random samples from the prior. Chains were run for variable  
773 durations based on available shared computing resources. Each was initially run for 4 days; all  
774 chains were then extended for each model that had not yet converged according to the Gelman-  
775 Rubin statistic,  $\hat{R}$  (Gelman and Rubin, 1992; Brooks and Gelman, 1998). We discarded burn-in  
776 samples separately per chain post-hoc, defining burn-in as the time until the first sample surpassed  
777 the median posterior probability for that chain (maximum 20%, median 0.46%, minimum 0.1% of  
778 the chain length for all chains). After discarding burn-in, all chains had a minimum of 81k, median  
779 334k, and maximum 999k samples. Standard practice suggests that  $\hat{R} < 1.1$  indicates good enough  
780 convergence. The slowest-mixing parameter was the signal scale ( $s$ ), with  $\hat{R} = 1.13$  in the worst case.  
781 All  $\hat{R}$  values for the parameters relevant to the main analysis –  $\gamma$ ,  $B$ , and  $\beta$  – indicated convergence  
782 ([min, median, max] values of  $\hat{R}$  equal to [1, 1.00335, 1.032] for  $\gamma$ , [1.0005, 1.00555, 1.0425] for  $B$ , and  
783 [1, 1.0014, 1.0178] for all  $\beta$  values in ablation analyses.

#### 784 Estimating temporal slopes and ablation indices implied by model samples

785 To estimate the the shape of temporal weights implied by the model fits, we simulated choices from  
786 the model once for each posterior sample after thinning to 500 samples per chain for a total of 6k  
787 samples per subject and condition. We then fit the slope of the exponential weight function,  $\beta$ , to  
788 these simulated choices using logistic regression constrained to be an exponential function of time as  
789 described earlier (equation (8)). This is the  $\beta_{\text{fit}}$  plotted on the y-axis of Figure 5b. For the ablation  
790 analyses, we again fit  $\beta$  to choices simulated once per posterior sample of model parameters, but  
791 setting  $\gamma = 0$  in one case or ( $B = \infty, \epsilon = 0$ ) in the other.

We used a hierarchical regression analysis to compute “ablation indices” per subject and per parameter. The motivation for this analysis is that subjects have different magnitudes of primacy and recency effects, but the *relative* impact of the leak or bound and noise parameters appeared fairly consistent throughout the population (Supplemental Figure S13), so a good summary index measures the *fraction* of the bias attributable to each parameter, which directly relates to the slope of a regression line through the origin. To quantify the net effect of each ablated parameter per subject, we regressed a linear model with zero intercept to  $\beta_{\text{fit}}$  versus  $\beta_{\text{true}}$ . If an ablated parameter has little impact on  $\beta$ , then the slope of the regression will be near 1, so we use 1 minus the linear model’s slope as an index of the parameter’s contribution. The regression model accounted for errors in both  $x$  and  $y$  but approximated them as Gaussian. Defining  $m$  to be the regression slope for the population and  $m_i$  to be the slope for subject  $i$ , the regression model was defined as

$$\sigma_m \sim \text{half-cauchy}(0, 5) \quad (24)$$

$$m_i \sim \mathcal{N}(m, \sigma_m) \quad (25)$$

$$\beta_{\text{true},i} \sim \mathcal{N}(x_i, \sigma_{x,i}) \quad (26)$$

$$\beta_{\text{fit},i} \sim \mathcal{N}(x_i m_i, \sigma_{y,i}). \quad (27)$$

792 This model was implemented in STAN and fit using NUTS (Carpenter et al., 2017). Equations  
793 (24) and (25) are standard practice in hierarchical regression – they capture the idea that there is  
794 variation in the parameter of interest (the slope  $m$ ) across subjects which is normally distributed  
795 with unknown variance, but that this variance is encouraged to be small if supported by the data.  
796 The variable  $x_i$  is the “true” x location associated with each subject, which is inferred as a latent  
797 variable to account for measurement error in both x (26) and y (27) dimensions. Measurement  
798 errors in  $\beta_{\text{true}}$ ,  $\sigma_{x,i}$  were set to the standard deviation in  $\beta$  across bootstraps. Measurement errors  
799 in  $\beta_{\text{fit}}$ ,  $\sigma_{y,i}$  were set to the standard deviation of the posterior predictive distribution over  $\beta$  from  
800 simulated choices on each sample of model parameters as described above.

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## 804 Author Contributions

805 Author contributions are shown in the following table, where black = significant contribution, gray  
= partial contribution, and white = zero or minimal contribution.

	RL	AC	JB	JY	RH
Experiment Design	black	black	white	black	black
Experiment Code	black	gray	white	white	white
Data Collection	gray	black	white	white	white
Data Analysis	black	gray	white	gray	gray
Sampling Model	black	black	white	white	black
Variational Model	black	white	black	white	white
ITB Model + fitting	black	white	white	white	gray
Writing	black	gray	gray	gray	black

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# Supplemental Information: A confirmation bias in perceptual decision-making due to hierarchical approximate inference

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## Sensory Information and Category Information in Previous Literature

In this section we justify our categorization of previous studies' stimuli into the low-sensory/high-category information (LSHC) or high-sensory/low-category information (HSLC) regime in relation to Figure 1 and Table S1. While category information and sensory information are well defined in our model, in the brain they will depend on the nature of the intermediate variable  $x$  relative to  $e$  and  $C$ , and those relationships depend on the sensory system under consideration. For instance, a high spatial frequency grating may contain high sensory information to a primate, but low sensory information to a species with lower acuity. Similarly, when "frames" are presented quickly, they may be temporally integrated with the effect of both reducing sensory information and increasing category information. Therefore, the placement of each study in the sensory vs category information space is our best estimate, and we generally only distinguish between high and low along each dimension. Note that for the orientation discrimination task that we designed, we report the *within-subject change* in weights from one task condition to the other, which overcomes the difficulties described above: while we cannot estimate the absolute values of sensory and category information due to our limited knowledge about the nature of the human sensory system's representation even in our task, our two-staircase task design acting on the two kinds of information separately guarantees that there will be a change in both sensory information and category information between the LSHC and HSLC conditions while performance is kept constant.



## Studies finding a primacy effect

Kiani et al. (2008) studied the classic motion direction discrimination task in which a monkey views a dynamic random dot motion stimulus with a certain percentage of “coherent” dots moving together and the rest moving randomly (Kiani et al., 2008; Newsome and Pare, 1988). Monkeys were trained to categorize the direction of motion as predominantly leftward or rightward. Since the direction of the coherently moving dots (the signal) does not change over time within a trial, this stimulus contains high category information. Since the motion direction is difficult to perceive for any motion frame, it contains low sensory information (Kiani et al., 2008).

Nienborg et al. (2009) developed a task in which subjects viewed a disc with varying binocular disparity. The disc moved back and forth relative to a reference plane (the surrounding ring), changing every 10ms, at a rate too high for the macaques’ (and humans’) binocular system to resolve, resulting in a percept of a jittering cloud of dots which was located slightly in front of or behind the surrounding ring and blurred in depth (Nienborg – private communication). After 200 frames presented over 2 seconds, subjects judged whether the center disc was in front or behind the reference plane. Since the location of the perceived dot cloud is relatively stable, but itself uncertain with respect to the reference, this stimulus contains high category and low sensory information (Nienborg and Cumming, 2009).

## Studies finding a recency effect or flat weighting

In two similar studies by Wyart et al. (2012) and by Drugowitsch et al. (2016), human participants viewed a sequence of eight clearly visible oriented gratings presented for at least 250ms each. Participants reported whether, on average, the tilt of the eight elements fell closer to the cardinal or diagonal axes. These tasks contain high sensory information since for a subject there is little uncertainty about the orientation of any one grating. However they contain low category information since the orientation of any one grating provides only little information about the correct choice (Wyart et al., 2012; Drugowitsch et al., 2016).

Brunton et al. (2013) studied both a visual task and an auditory task where subjects were trained to indicate whether they saw/heard more flashes/clicks on the left or right side of the midline. These task stimuli contain high sensory information since each flash/click is high contrast/loud – well above subjects’ detection thresholds. However, they contain low category information since each flash/click contains only little information about the correct choice (Brunton et al., 2013).

## Stimulus details

The stimulus was constructed from white noise that was then masked by a kernel in the Fourier domain to include energy at a range of orientations and spatial frequencies but random phases (Beaudot and Mullen, 2006; Nienborg and Cumming, 2014; Bondy et al., 2018). The Fourier-domain kernel consisted of a product of two probability density functions (PDFs): a von Mises PDF over orientation, and a Rician PDF over spatial frequency. This

is best expressed using polar coordinates in the Fourier domain:

$$K_{\rho\theta} = \text{vonMises}(\theta; \mu_\theta, \kappa) \text{Rician}(\rho; \mu_\rho, \sigma_\rho)$$

where  $\theta$  is the angular coordinate and  $\rho$  is the spatial frequency coordinate. After transforming back from the Fourier domain to an image, we applied a soft circular aperture with a hole cut out in the center for the fixation cross. The full pixel-space mask is defined by the equation

$$M = \underbrace{\exp(-4\hat{\rho}^2)}_{\text{Gaussian aperture}} \times \underbrace{(1 + \text{erf}(10 \times (\hat{\rho} - \tau_{\text{ap}}/w_{\text{im}})))}_{\text{Center cutout for fixation cross}}$$

where  $\hat{\rho}$  is the normalized Euclidean distance to the center of the image ( $\hat{\rho} = 0$  at the center, and  $\hat{\rho} = \sqrt{2}$  at the corners), and erf is the Error Function.  $\tau_{\text{ap}}$  controlled the width of the central cutout, and  $w_{\text{im}}$  is the total width of the stimulus. To summarize, each stimulus frame,  $I$ , was generated according to

$$I = M \otimes \mathcal{F}^{-1} [\mathcal{F}[\mathcal{W}] \otimes K_{\rho\theta}]$$

where  $\mathcal{F}$  is the 2D discrete Fourier transform,  $\otimes$  is element-wise multiplication of each pixel, and  $\mathcal{W}$  is white noise. Images were displayed using Psychtoolbox on a 1920x1080px 120 Hz monitor with gamma-corrected luminance (Brainard, 1997). Using an 8-bit luminance range (0 to 255), each frame was normalized to  $127 \pm c$  where  $c$  is a contrast parameter. All stimulus parameters are summarized in table S2.

## Algorithms

---

### Algorithm S1 Importance Sampling (IS) model for evidence integration

---

```

LPO  $\leftarrow$   $\log \frac{p(C=+1)}{p(C=-1)}$  ▷ initialize log posterior odds to log prior odds
for  $f = 1$  to  $F$  do
  for  $n = 1$  to  $n_U$  do
     $p_C \leftarrow (1 + \exp(-LPO))^{-1}$  ▷ current posterior that  $C = +1$ 
     $\hat{p}(x) \leftarrow p_C \mathcal{N}(+1, \sigma_x^2) + (1 - p_C) \mathcal{N}(-1, \sigma_x^2)$  ▷ Mixture of Gaussians prior on  $x$ 
     $Q(x) \leftarrow \hat{p}(x) p(e_f|x)$ 
    for  $s = 1 \dots S$  do
       $x^{(s)} \sim Q(x)$  ▷ sensory sample from current posterior
       $p_+^{(s)} \leftarrow p(x^{(s)}|C = +1)$  ▷ contribution of each sample to  $C = +1$  pool
       $p_-^{(s)} \leftarrow p(x^{(s)}|C = -1)$  ▷ contribution of each sample to  $C = -1$  pool
       $w^{(s)} \leftarrow (\sum_c p(x^{(s)}|C = c) p_{f-1}(C = c))^{-1}$  ▷ (unnormalized) weight of each sample
    end for
     $w \leftarrow w / \sum_{s'} w^{(s')}$  ▷ (optionally) normalize weights
     $p_+^{tot} \leftarrow \sum_s p_+^{(s)} w^{(s)}$  ▷ aggregate evidence for  $C = +1$ 
     $p_-^{tot} \leftarrow \sum_s p_-^{(s)} w^{(s)}$  ▷ aggregate evidence for  $C = -1$ 
     $L\hat{L}O_f \leftarrow \log p_+^{tot} - \log p_-^{tot}$ 
     $LPO \leftarrow LPO(1 - \gamma/n_U) + L\hat{L}O_f/n_U$  ▷ equations (15,6) amortized for  $n_U$  updates
  end for
end for

```

---

### Algorithm S2 Variational Bayes (VB) model for evidence integration

---

```

LPO  $\leftarrow$   $\log \frac{p(C=+1)}{p(C=-1)}$  ▷ initialize to log prior odds
for  $f = 1$  to  $F$  do
   $\mu_{z_f} \leftarrow 2p(z_f = +1) - 1$  ▷ initialize  $\mu_{z_f}$  to the prior
  for  $n = 1$  to  $n_U$  do
     $\mu_C \leftarrow 2(1 + \exp(-LPO_C))^{-1} - 1$  ▷ convert log-odds to mean of  $C$ 
     $\mu_{x_f} \leftarrow \frac{\sigma_e^2 \mu_C \mu_{z_f} + \sigma_x^2 e_f}{\sigma_e^2 + \sigma_x^2}$  ▷ equation (19)
     $LPO_{z_f} \leftarrow \log \frac{p(z_f=+1)}{p(z_f=-1)} + 2 \frac{\mu_{x_f} \mu_C}{\sigma_x^2 + \sigma_e^2}$  ▷ equation (20)
     $\mu_{z_f} \leftarrow 2(1 + \exp(-LPO_{z_f}))^{-1} - 1$  ▷ convert log-odds to mean of  $z_f$ 
     $L\hat{L}O_f \leftarrow \frac{2\mu_{x_f} \mu_{z_f}}{\sigma_x^2}$  ▷ Equation (22)
     $LPO \leftarrow LPO(1 - \gamma/n_U) + \eta L\hat{L}O_f/n_U$  ▷ Equations (6) and (21) amortized for  $n_U$  updates with update strength  $\eta$ 
  end for
end for

```

---

## Optimal bias correction

A leak term approximates optimal inference in a changing environment when total evidence is weak (Glaze et al., 2015), but each trial of our task is stationary. One might therefore expect that a leak term, or  $\gamma > 0$ , would impair the model’s performance in our task. On the other hand, we motivated the leak term by suggesting that it could approximately correct for the confirmation bias. Under this second interpretation, one might instead expect performance to *improve* for some  $\gamma > 0$ , especially for conditions where the confirmation bias was strong.

We investigated the relationship between the leak ( $\gamma$ ) and model performance. First, we simulated the importance sampling model with  $\gamma = 0.1$  and  $\gamma = 0.5$  and compared its performance across the space of category and sensory information (Figure S6a-b). We found that in the LSHC regime where the confirmation bias had been strongest, the larger value of  $\gamma$  counteracts the bias and leads to better performance, but in the HSLC regime where there had been no confirmation bias, the optimal  $\gamma$  is zero (Figure S6c). We thus see that the optimal value of  $\gamma$  depends on the task statistics, i.e. the balance of sensory information and category information: the stronger the primacy effect or confirmation bias, the higher  $\gamma$  must be to correct for it (Figure S6d). Analogous results were found for the variational model (Figure S7).

We next asked what the effect would be on the model’s temporal weights if it could utilize the best  $\gamma$  for each task. We found that the  $\gamma$ -optimized model displayed near-flat weights across the entire space of tasks (Figure S6e). Our data therefore imply that either the brain does not optimize its leak to the statistics of the current task, or that it does so on a timescale that is slower than a single experimental session (roughly 1hr, Methods).

## Detailed comparison with integration to bound (ITB)

The primary alternative explanation for primacy effects in fixed-duration integration tasks proposes that subjects integrate evidence to an internal *bound*, at which point they cease paying attention to the stimulus (Kiani et al., 2008). Because the bound is crossed at different times on different trials, the average weight subjects give to each frame is a decreasing function of the frame number, i.e. a primacy effect. We implemented an integration-to-bound (ITB) observer in our hierarchical inference framework and replicated the observation that bounded and noisy integration results in primacy effects (Figure S8a-b). Importantly, this mechanism depends only on the net log likelihood per frame regardless of how it is partitioned into category information and sensory information. Classic ITB therefore always predicts the same temporal weights as long as performance is held constant. ITB does, however, predict a change in temporal weighting as a function of task difficulty, because the bound is hit earlier in a trial when evidence is stronger (Figure S8c). However, this explanation is unlikely to explain the changes seen on our data given that our experiment used a continuous staircase procedure which sustained performance near 70% in both tasks.

We next investigated the behavior of a *leaky*, noisy, and bounded integrator. While the addition of a leak term shifts the effective weights in the direction of a recency effect, we again see no systematic changes across the space of tasks (Figure S8d-f). In order to produce different regimes of temporal biases at fixed performance levels, then, either the

bound, the leak term, or both must change as a function of category information and sensory information. We next simulated a leaky ITB model in which the leak term,  $\gamma$ , varied with category information: small  $\gamma$  in the LSHC regime and large  $\gamma$  in the HSLC regime. This change is plausible because subjects may adopt a strategy that discounts past evidence more when the world appears more volatile (Glaze et al., 2015). This model is dominated by bounded integration in the LSHC condition and by leaky integration in the HSLC condition, qualitatively reproducing the trends in our data (Figure S8g-i).

There are thus two families of models in qualitative agreement with our subjects' data: hierarchical inference with a confirmation bias, or bounded integration with a leak that depends on the task. Both model families explain recency effects as the result of leaky integration but differ in their account of primacy effects. We reasoned that these models might be distinguished using data from our LSHC condition: whereas they agree on the sign and magnitude of the temporal bias as measured by an exponential fit  $\beta$ , they make divergent predictions for subjects' confidence, determined by the magnitude of the integrated log odds at the end of a trial. According to the confirmation-bias mechanism, subjects should count all evidence in a trial but *over*-count early evidence, inflating their confidence relative to an unbiased integrator. According to the ITB mechanism, however, the magnitude of the bound itself sets an upper limit on log odds, and thus an upper limit on confidence, truncating the range of confidences relative to an unbiased integrator. Because we did not ask subjects to report confidence in their choices, these predictions cannot be tested directly. However, this line of reasoning suggests that these mechanisms may nonetheless be distinguished by fitting models to subjects' data; confident choices are predictable choices.

We first tested whether the two primacy mechanisms – a confirmation bias or bounded integration – are quantitatively distinguishable in ground-truth data. We simulated choices from the ground-truth IS and ITB models already described (the models plotted in Figure 4c-e and Figure S8g-i, respectively). The models were matched both in performance and in their temporal biases, exhibiting a primacy effect ( $\beta \approx -0.1$ ) in the LSHC condition and a recency effect ( $\beta \approx +0.1$ ) in the HSLC condition. Due to the internal stochasticity of the IS model, it is infeasible to infer its parameters directly. However, we found that an ITB model with a large bound and negative leak ( $\gamma < 0$ ) is *functionally* indistinguishable from the IS model (Figure S10). Recall that the leak term,  $\gamma$ , was introduced in equation (6) and explains recency effects when  $\gamma > 0$ . When  $\gamma < 0$ , this has the opposite effect of amplifying already accumulated evidence, leading to a primacy effect due to a mechanism that is *functionally* equivalent to a confirmation bias (Busemeyer and Townsend, 1993; Bogacz et al., 2006). The key question thus becomes: are the primacy effects in our data better explained by a negative leak term or by bounded integration? These mechanisms not mutually exclusive and in principle both may contribute. We therefore fit a single ITB model with  $-1 < \gamma < 1$  to each condition. By fitting a single model that contains both mechanisms as special cases, we compare them on equal terms. In order to estimate the relative contribution of each mechanism, we used MCMC sampling to infer the full posterior over all parameters (Methods).

We verified that these two distinct parameter regimes – negative leak or bounded integration – are distinguishable in ground-truth data. Indeed, in the case of the IS model, the posterior concentrated on unbounded integration with  $\gamma < 0$  in the LSHC condition and unbounded but leaky integration in the HSLC condition. In the case of ground truth data

from the ITB model in Figure S8g-i, the posterior concentrated around the ground truth parameters (Figure S11).

## Simulation of a larger hierarchical inference model

We simulated the hierarchical sampling-based inference model of Haefner et al. (2016). Unlike our reduced  $C \rightarrow x \rightarrow e$  models in the main text with only scalar variables, the model of Haefner et al. (2016) decomposes as  $C \rightarrow \mathbf{G} \rightarrow \mathbf{X} \rightarrow \mathbf{I}$  where  $\mathbf{I}$  is an entire image, and  $\mathbf{X}$  and  $\mathbf{G}$  represent entire populations of V1 and V2 neurons respectively. We will refer to this as the HBF16 model in what follows. Trying to better understand inference dynamics and the source of primacy effects in the HBF16 inspired the present work. In particular, the original model was shown to produce primacy effects in a task which we would now categorize as having low-sensory and high-category information.

The original HBF16 model was run on a coarse orientation discrimination task between low-contrast vertical and horizontal gratings embedded in white noise with variance 1. As in our reduced models in the main text, we adapted the generative model to the statistics of the stimuli as we transitioned from LSHC to HSLC conditions. In the main text, we converted sensory information into the variance of two Gaussians centered at  $\pm 1$ . In the HBF16 model, sensory information is instead determined by the *contrast* of a stimulus with fixed noise. We therefore made no change to the *generative* structure of  $\mathbf{X} \rightarrow \mathbf{I}$  because higher contrast images immediately results in higher signal to noise in  $\mathbf{X}$ . We manipulated category information in the stimulus, as in the models in the main text, by randomly flipping the orientation of each of the 10 frames per trial with probability  $p_{match}$ . Lower category information in the stimulus requires a weaker coupling from  $\mathbf{G}$  to  $C$ , parameterized by  $\kappa$ . For each V2-like grating element  $G_i$  with preferred orientation  $\theta_i$ , the generative model couples  $C$  to  $\mathbf{G}$  as follows:

$$p(G_i = 1|C) \propto \begin{cases} \exp(\kappa \cos(\theta_i - \theta_{C=1})) & \text{if } C = 1 \\ \exp(\kappa \cos(\theta_i - \theta_{C=2})) & \text{if } C = 2 \end{cases} \quad (1)$$

where  $\theta_{C=c}$  is the true grating orientation for category  $c \in \{1, 2\}$ . Note that each  $G_i$  is binary, indicating the presence or absence of a grating element (see Haefner et al. (2016) for additional details). Clearly, as  $\kappa$  goes to zero,  $C$  and  $\mathbf{G}$  become independent, and as  $\kappa$  gets large,  $C$  uniquely determines which grating orientation is present, and, conversely, samples of  $\mathbf{G}$  strongly determine  $C$ . Thus  $\kappa$  controls the strength of the positive feedback or confirmation bias in this model.

The strength of the coupling between  $C$  and  $\mathbf{G}$  is naturally quantified with the ROC of the two cases of von Mises distributions in (1). As in the main paper, this quantifies category information (in the generative model rather than in the stimulus) on a scale between 0.5 and 1. Denoting this function as  $p = \text{roc}(\kappa)$  and its inverse as  $\kappa = \text{roc}^{-1}(p)$ , we set  $\kappa$  in our simulations to  $\text{roc}^{-1}(p_{match})/\text{roc}^{-1}(0.9)$ . This way,  $\kappa$  scaled appropriately with the amount of information in the stimulus, and  $\kappa = 1$  when category information is 0.9 to approximately the original parameter regimes of HBF16.

We additionally extended the model of HBF16 to include a leak parameter in the update to the log odds of  $C$ , and set the leak to 0.01 in the simulations (equivalent to  $\gamma = 0.08$  in



the main paper where we divided  $\gamma$  by the number of updates per frame). We simulated 200 trials from the HBF16 model across a range of contrast values from 0 to 10 and  $p_{match}$  values ranging from 0.51 to 0.99. We then smoothed the resulting performance grid and plotted the results in Figure S9a, and recapitulates the patterns seen in our reduced models. We selected two points in this space – corresponding to one LSHC and one HSLC condition – for 5000 additional trials. We then computed temporal weights using AR2-regularized logistic regression. Results are plotted in Figure S9b, showing a transition from primacy in the LSHC condition to recency in the HSLC condition. (Note that without any leak, the HBF 16 model only transitions to flat weights in the HSLC condition but requires higher sensory information for equivalent LSHC performance, exactly as in our reduced models; not plotted). This demonstrates that our insights from the reduced hierarchical inference models used in the main text can generalize to larger hierarchical inference settings with a large number of variables and nontrivial dynamics.

## Additional model-fitting details

To determine whether subjects’ strategies were better described by confirmation bias dynamics or bounded integration, we initially sought to use standard *model comparison* methods. Ideally, Bayesian model comparison is done by computing Bayes Factors, or the ratio of the marginal likelihoods of the data under two models being compared (Bernardo and Smith, 2000). The marginal likelihood may be estimated by procedures similar to cross-validation (Fong and Holmes, 2019), which requires repeatedly performing full Bayesian inference over model parameters conditioned on random splits or subsets of the full dataset. For this to be feasible, the “inner loop” of Bayesian inference must be efficient. The primary barrier to this approach is the fact that the likelihood in the IS model is only known implicitly through stochastic simulations. Simulation-based inference methods are an active area of research (van Opheusden et al., 2020; Greenberg et al., 2019; Lueckmann et al., 2018; Papamakarios and Murray, 2016; Sisson et al., 2018; Acerbi, 2020).

For all of our models, the likelihood of the subject’s choice on trial  $t$ , written  $p(\text{choice}_t | \mathbf{S}_t, \theta)$  for stimulus sequence  $\mathbf{S}_t$  and model parameters  $\theta$ , is the Bernoulli probability of the observed choice given the model’s confidence on the final frame, *marginalizing over the internal stochasticity of the model*. That is, for a fixed stimulus  $\mathbf{S}_t$  and parameters  $\theta$ , the model may output a different final log odds,  $\text{LPO}_F$ , on multiple runs. The likelihood can be written

$$p(\text{choice}_t | \mathbf{S}_t, \theta) = \int_{-\infty}^{\infty} \underbrace{p(\text{choice}_t | \text{LPO}_F, \theta)}_{(i)} \underbrace{p(\text{LPO}_F | \mathbf{S}_t, \theta)}_{(ii)} d\text{LPO}_F \quad .$$

The first term,  $(i)$ , is the lapse- and temperature-adjusted probability of making a choice given a final confidence or belief value of  $\text{LPO}_F$ . The second term,  $(ii)$ , depends on the internal stochasticity of the model. In the case of ITB models, all internal stochasticity is due to the integration noise  $\epsilon$ , and can be numerically marginalized by internally maintaining a *distribution* of possible log posterior odds each frame, and updating that distribution for each frame, computing a new distribution,  $p(\text{LPO}_f | \text{LPO}_{f-1}, \text{LLO}_f, \theta)$ , taking into account the total probability mass that has crossed the bounds  $\pm B$ . This is precisely how we estimate the

likelihood for the Metropolis Hastings sampler used in the main text. We cannot, however, apply the same trick to the IS model. Whereas the ITB models' internal stochasticity is simply additive Gaussian noise with variance  $\epsilon^2$ , internal stochasticity in the IS model comes from the location of generated samples in the SNIS algorithm. If drawing  $S = 5$  samples per update, as in our main simulations, then marginalization would require integrating over  $\mathbb{R}^5$ . In general, the marginalization problem grows exponentially with  $S$ , which is a parameter we would in principle like to infer and may be large. As a final comment before discussing alternatives, we note that SNIS with  $S$  samples can be viewed as implicitly defining a 1-dimensional distribution over  $x$  after  $S - 1$  marginalization steps (Cremer et al., 2017); however, this distribution is not known in closed form (or whether it has a closed form), and we were unable to derive a sub-exponential-time expression for numerically approximating it.

An cheaper alternative approach to model comparison, compared to performing full Bayesian inference in an inner-loop, is to search for the maximum likelihood or maximum a posteriori estimate of the parameters (MLE or MAP), then approximately correct for biases by adjusting the model score by the number of parameters (as in AIC) or the number of parameters and amount of data (as in BIC). *Search* methods with a stochastic objective are in general more mature than *inference* methods with stochastic likelihood evaluations, suggesting this may be a promising approach. It requires two ingredients: a method to get unbiased (but possibly variable) estimates of the log likelihood, and a method to search for the maximum of a noisy objective. We implemented the Inverse Binomial Sampling (IBS) method of van Opheusden et al (2020) to get unbiased but noisy log likelihood estimates. Briefly, IBS estimates the likelihood of each trial by counting the number of repeated (stochastic) simulations it takes before the model makes the same choice as the subject. Let  $k_t$  be the number of simulations before the first match, then IBS estimates the log likelihood for that trial as

$$\hat{LL}_t = \psi(1) - \psi(k_t) \quad , \quad (2)$$

where  $\psi$  is the digamma function (van Opheusden et al., 2020). Crucially,  $\hat{LL}_t$  is an *unbiased* estimator of the true  $LL_t$ . Other naive methods derived by considering how to estimate the likelihood directly (as opposed to the log likelihood) result in biases after taking the log. The full log-likelihood estimate is given by  $\hat{LL} = \sum_{t=1}^T \hat{LL}_t$ . Its variance grows with the number of trials, so we averaged together  $\sqrt{T}$  repeats of the IBS estimator per evaluation. With an unbiased estimator of the log likelihood in hand, we used Bayesian Adaptive Direct Search (BADs) to search for the maximum likelihood parameters (Acerbi and Ma, 2017). We began with a quasi-random grid of 5k points sampled from the prior over each parameter and evaluated their estimated log likelihood. For each BADs run, we perturbed the set of evaluated log likelihoods by adding Gaussian noise proportional to the empirical standard deviation of  $\hat{LL}$  (i.e. Thompson Sampling), then selected the maximum as the starting point. We re-ran this procedure for at least 20 and at most 1000 searches (stopping when enough runs agreed on the value of  $\hat{LL}$  at the MLE). Using the best estimate of  $\hat{LL}$  for each model and condition, re-estimated with  $10\sqrt{T}$  repeats of IBS, we computed AIC:

$$\text{AIC} = -2\hat{LL} + 2P \quad ,$$

where  $P$  is the number of parameters in the model. Because  $\hat{LL}$  is stochastic with known

empirical variance, we plotted AIC for each model fit to ground-truth data with error bars in Figure S10.

Ultimately, our conclusion from this AIC-based comparison on ground-truth models was two-fold. First, although we were able to recover the ground-truth parameters in each case, this method gives no sense of the *uncertainty* over those parameters, which is crucial for answering the question posed in the main text of the *extent* to which either of two mechanism produces primacy effects. Second, we observed that although the standard ITB model is distinguishable from the IS model with the constraint of a positive leak ( $0 < \gamma < 1$ ) enforced, allowing negative leak ( $-1 < \gamma < 1$ ) it is no longer distinguishable (Figure S10). In other words, this means that a negative leak is *functionally* indistinguishable from the IS model in the LSHC condition. Further, the same ITB model family with a positive leak is *functionally* indistinguishable from the IS model in the HSLC condition. Taken together, this implies that the key question of whether primacy effects are due to bounded integration or due to self-reinforcing dynamics when integrating LPO can be answered even more directly and more fairly by comparing *parameter regimes* within the ITB model family with negative leak rather than comparing across model families of IS and ITB. For this reason, we pursued full inference over ITB model parameters in the main text rather than fitting a point estimate of the IS model directly to data.

Example study	Justification for placement in task space (Figure 1, color-coded)	Suggested stimulus manipulation to change weighting (color-coded)
Brunton et al. (2013), Raposo et al. (2014)	Each click is perceptually clear but only weakly predictive of which side has the higher rate.	Make clicks softer or embed them in noise and increase difference in rates between left and right side.
Wyart et al. (2012), Drugowitsch et al. (2016)	Orientation of each frame is clear but only weakly predictive of which “deck” the orientations were drawn from.	Decrease contrast of each frame or increase pixel noise and reduce variance of orientations within each deck.
Kiani et al. (2008)	Net motion is weak (low coherence) and constant over a trial.	Increase motion coherence but vary net motion direction across stimulus frames within a trial.
Nienborg et al. (2009)	Percept is of a jittering cloud of dots whose depth is close to fixation point.	Increase the distance between cloud and fixation point in depth; vary distance across stimulus frames at a rate resolvable by depth perception

Table S1: Justification of placement of example prior studies in Figure 1c and description of stimulus manipulations that will move it to the opposite side of the category–sensory–information space. Each manipulation corresponds to a prediction about how temporal weighting of evidence should change from primacy (red) to flat/recency (blue), or vice versa, as a result.

<b>Parameter</b>	<b>Description</b>	<b>Values (Units)</b>
$\mu_\rho$	mean spatial frequency	6.90 (cycles per degree)
$\sigma_\rho$	spread of spatial frequency	3.45 (cycles per degree)
$\kappa$	(inverse) spread of orientation energy	$0 \leq \kappa \leq 0.8$
$c$	image contrast	22
$\tau_{ap}$	width of central annulus cutout	25 (pixels) or 0.43 ( $^\circ$ )
$w_{im}$	full image width & height	120 (pixels) or 2.08 ( $^\circ$ )

Table S2: Stimulus parameters.

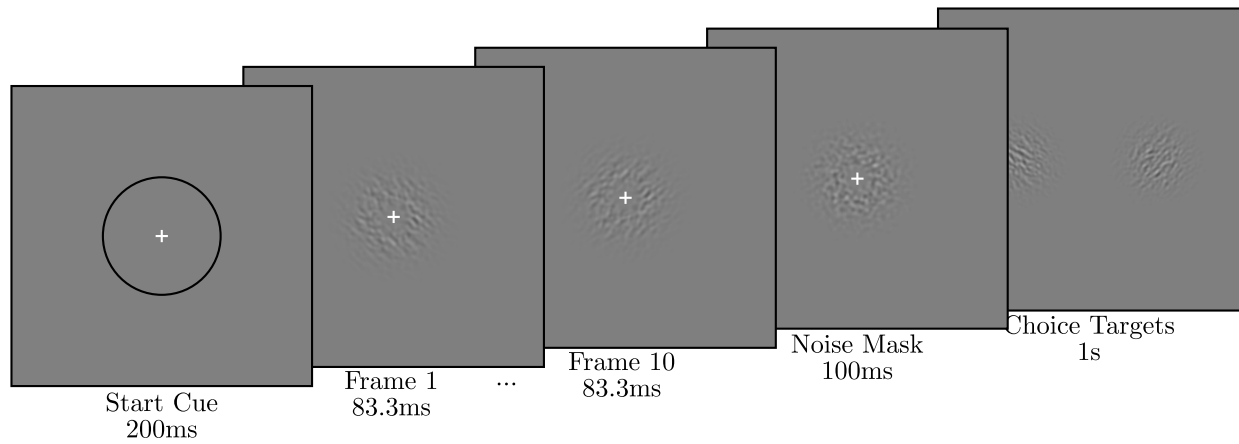


Figure S1: Stimulus timing for each trial in our visual discrimination task



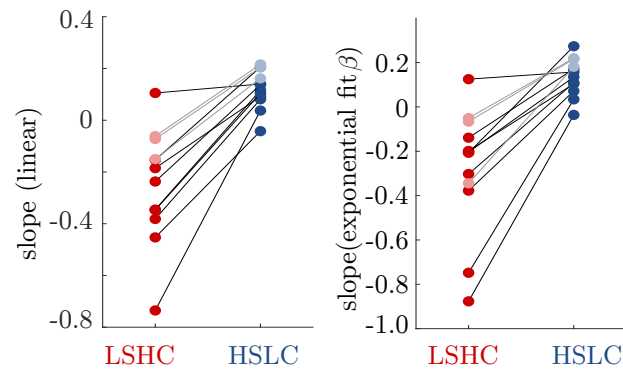


Figure S2: Same as Figure 3d in the main text, comparing slope of  $\mathbf{w}$  by constraining  $\mathbf{w}$  a linear (left) or an exponential (right) function of time. Using the linear fit, 10 of 12 subjects individually have a significant increase in slope ( $p < 0.05$ , bootstrap). Using the exponential fit, 9 of 12 subjects individually have a significant increase in slope ( $p < 0.05$ , bootstrap).

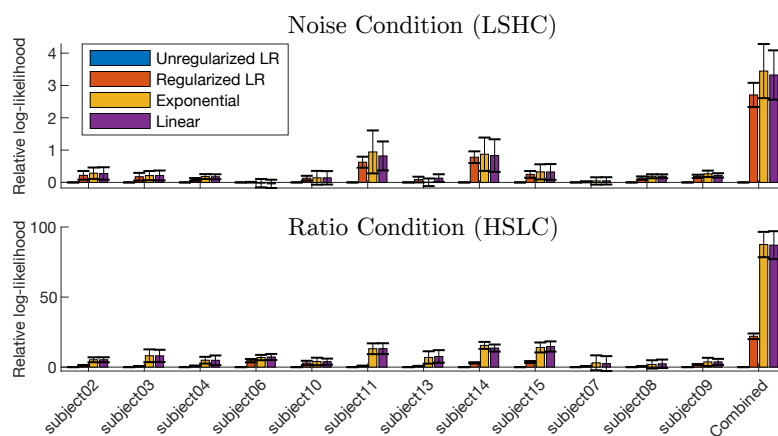


Figure S3: Cross-validation selects linear or exponential shapes for temporal weights, compared to both unregularized and AR2-regularized logistic regression. Panels show 20-fold cross-validation performance of four methods to fit evidence-weighting profiles, separated by task type and by subject. All values are relative to the log-likelihood, per fold, of the unregularized model. Error bars show standard error of the mean difference in performance across folds of shuffled data. “Unregularized LR” refers to standard logistic regression with no regularization. “Regularized LR” refers to the ridge- and AR2-regularized logistic regression objective, where the hyperparameters were chosen to maximize cross-validated fitting performance separately for each subject. “Exponential” is the 3-parameter model where weights are an exponential function of time (equation (8) plus a bias term). Similarly, the “Linear” model constrains the weights to be a linear function of time as in equation (9), plus a bias term.

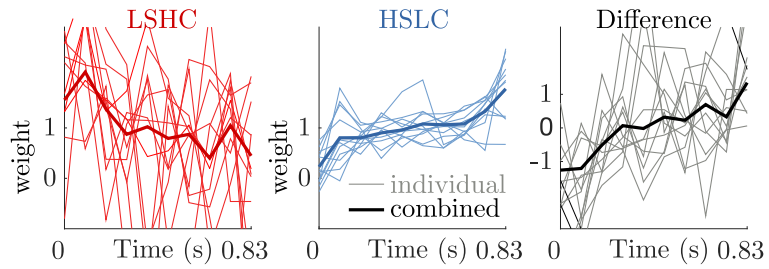


Figure S4: Same as Figure 3a-c in the main text, but with no regularization applied to logistic regression for individual subjects. Both here and in the main text, the “combined” weights are computed using the un-regularized individual weights.

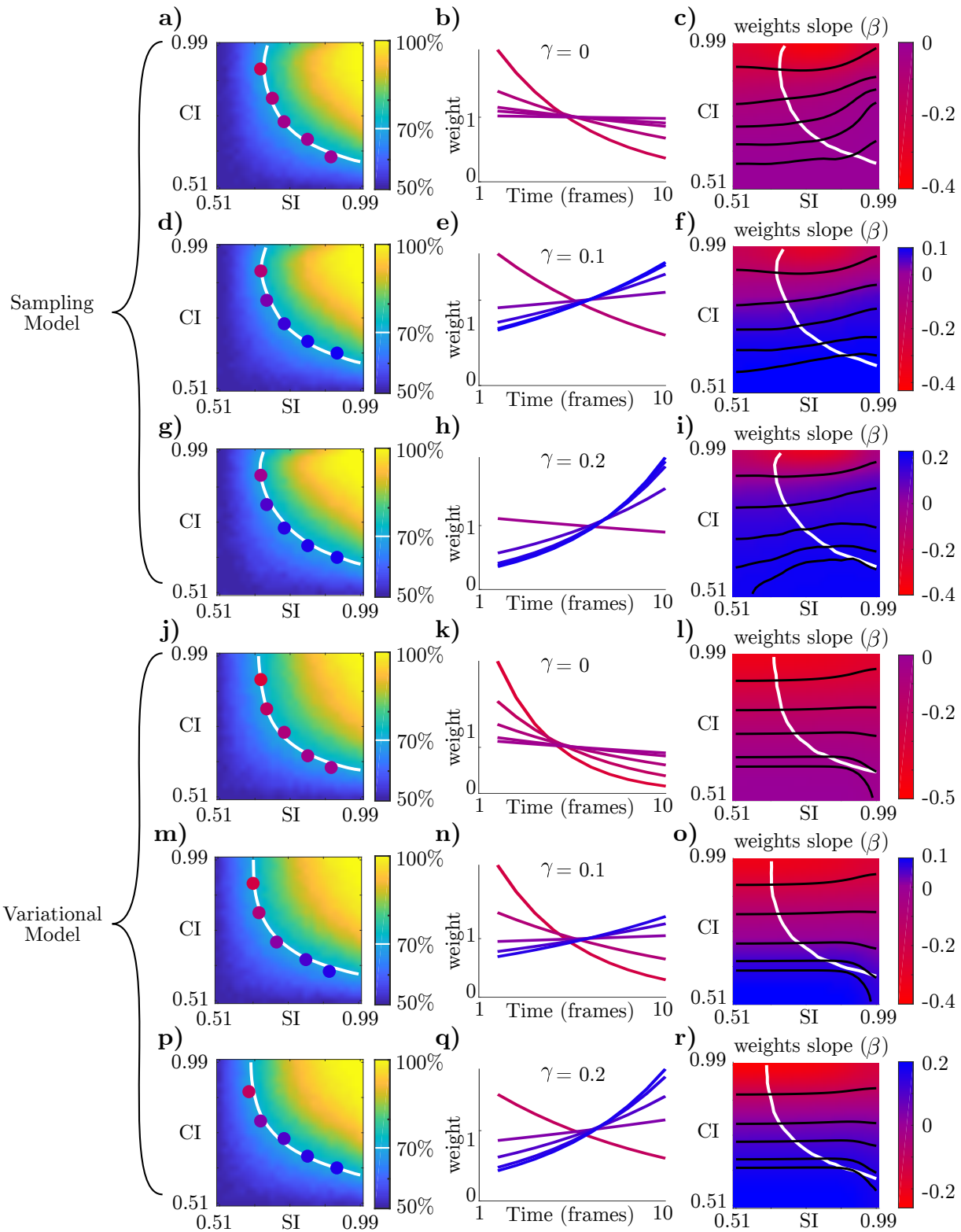


Figure S5: In both models, larger  $\gamma$  increases the prevalence of recency effects across the entire task space. Panels are as in Figure 4 in the main text. **a-c** sampling model with  $\gamma = 0$ . **d-f** sampling model with  $\gamma = 0.1$ . **g-i** sampling model with  $\gamma = 0.2$ . **j-l** variational model with  $\gamma = 0$ . **m-o** variational model with  $\gamma = 0.1$ . **p-r** variational model with  $\gamma = 0.2$ .

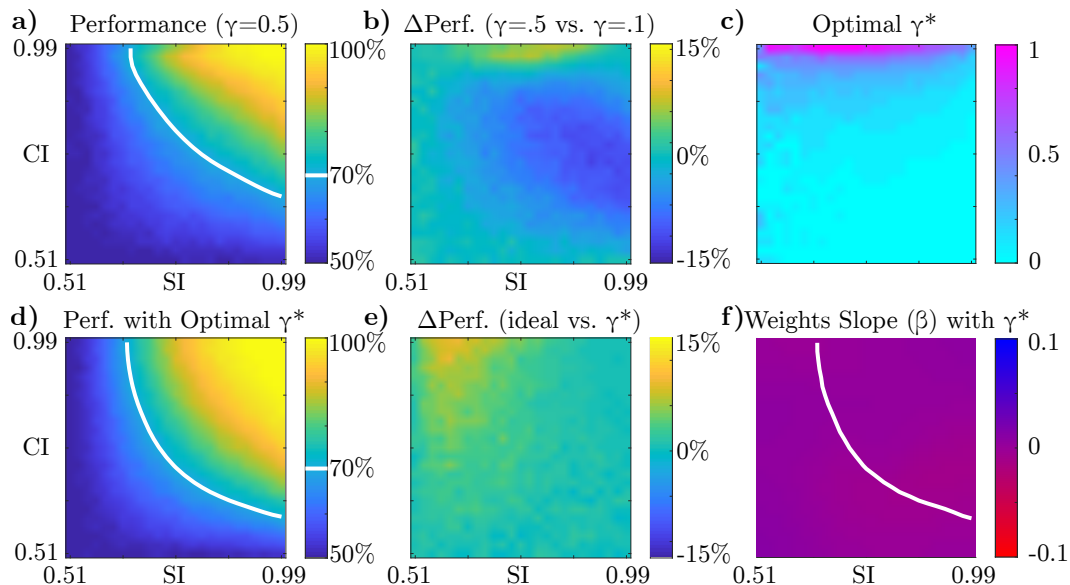


Figure S6: Optimizing performance with respect to  $\gamma$  (see also Figure S7). **a)** Sampling model performance across task space with  $S = 5$  and  $\gamma = 0.5$  (compare with Figure 4c in which  $\gamma = 0.1$ ). **b)** Difference in performance for  $\gamma = 0.5$  versus  $\gamma = 0.1$ . Higher  $\gamma$  improves performance in the upper part of the space where the confirmation bias is strongest. **c)** Optimizing for performance, the optimal  $\gamma^*$  depends on the task. Where the confirmation bias had been strongest, optimal performance is achieved with a stronger leak term. **d)** Model performance when the optimal  $\gamma^*$  from (c) is used in each task. **e)** Comparing the ideal observer to (d), the ideal observer still outperforms the model but only in the upper part of the space. **f)** Temporal weight slopes when using the optimal  $\gamma^*$  are flat everywhere. The models reproduce the change in slopes seen in the data only when  $\gamma$  is fixed across tasks (compare Figure S5).

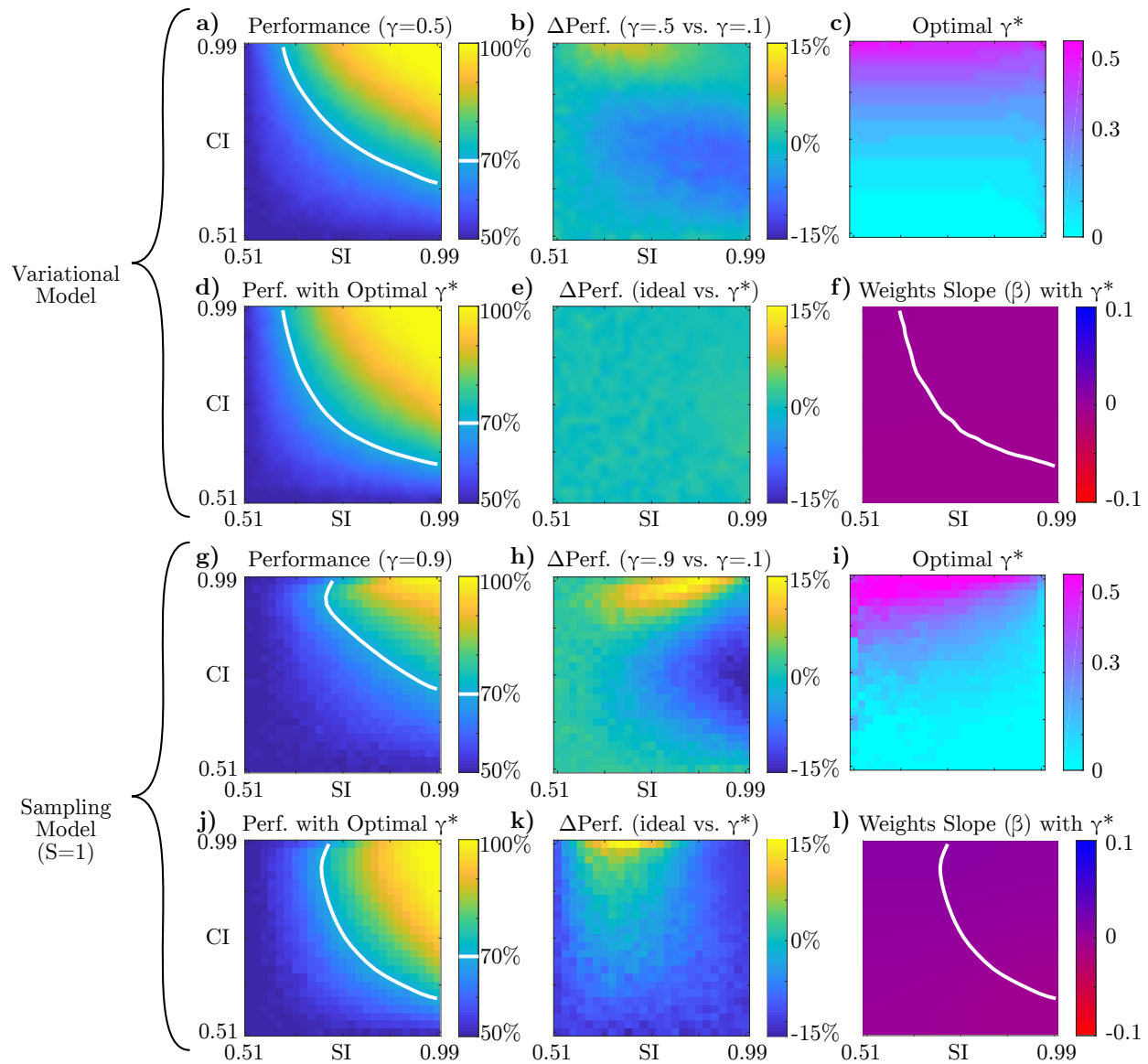


Figure S7: Simulation results for optimal leak ( $\gamma$ ) for two further model variations, panels as in Figure S6. **a-f** Variational model results. As in the sampling model, we see that the optimal value of  $\gamma^*$  increases with category information, or with the strength of the confirmation bias. **h-l** Sampling model results with  $S = 1$  (in the main text and Figure S6 we used  $S = 5$ ). Since the sampling model without a leak term approaches the ideal observer in the limit of  $S \rightarrow \infty$ , the optimal  $\gamma^*$  was close to 0 for much of the space in the main text figure. Here, by comparison,  $\gamma^* > 0$  is more common because the  $S = 1$  model is more biased.



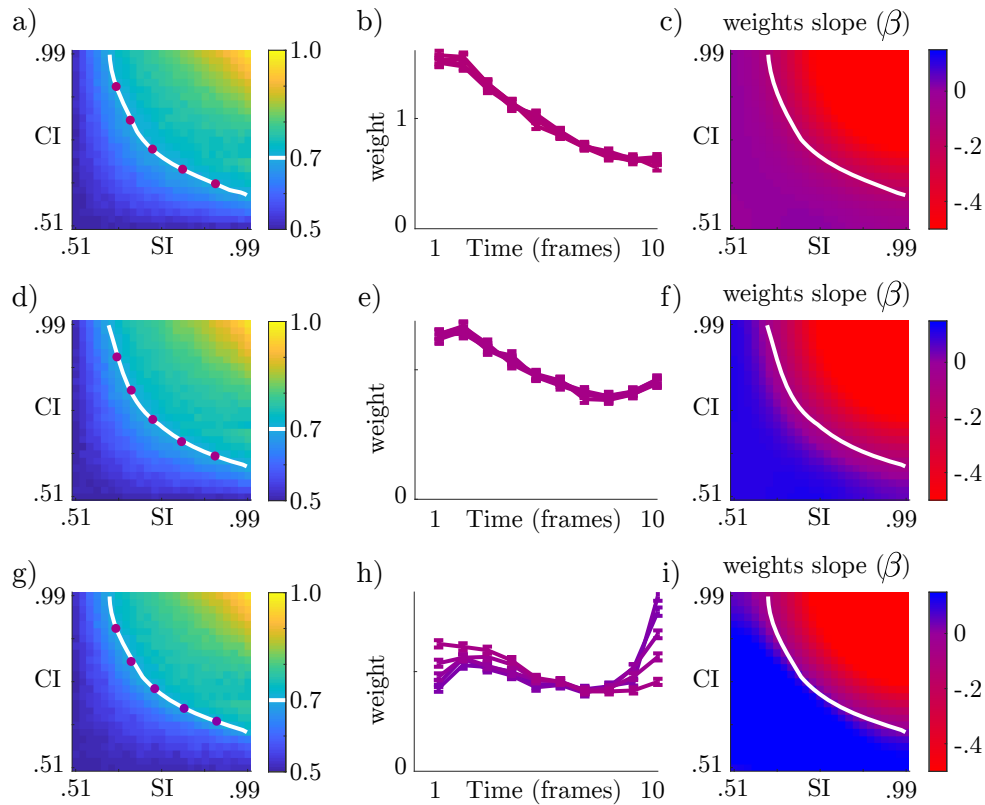


Figure S8: Simulation of bounded integration (ITB) model. **a)** Performance of an ITB model is not differentially modulated by sensory and category information. **b)** ITB consistently produces primacy effects, as in (Kiani et al., 2008). **c)** The primacy effect becomes more extreme in regions where evidence is stronger. **d-f)** As in (a-c), but with an additional leak term, resulting in less extreme primacy effects and a transition to recency for *difficult* tasks, but no transition from primacy to recency along the iso-performance contour. (Also note the departure from monotonic exponential-like weight profiles). **g-i)** We now vary the leak term,  $\gamma$ , as a function of category information. This reproduces the qualitative transition from primacy in LSHC to recency in HSLC. As measured by an exponential fit ( $\beta$ ), slopes are matched to those in the confirmation bias models (Figure 4d,g).

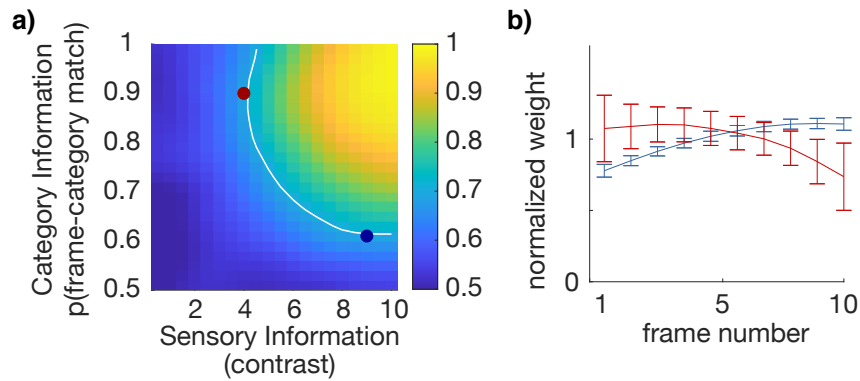


Figure S9: Simulation results on the larger model of Haefner et al. (2016). **a)** Performance as a function of sensory information (grating contrast) and category information (probability that each frame matches the trial category). White line is iso-performance contour at 70%, and dots correspond to LSHC and HSLC parameter regimes plotted in (b). Simulation details in the Supplemental Text. **b)** Temporal weights from LSHC and HSLC simulations corresponding to colored points in (a), normalized in each condition so the weights have mean 1. As in the reduced models in the main text, we see a transition from primacy to recency.

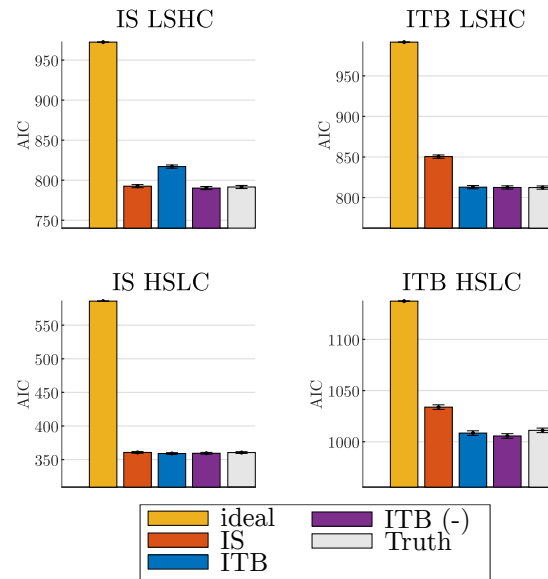


Figure S10: Results of direct model comparison between IS model and ITB model(s) fit to ground-truth data. We employed methods to search the log likelihood landscape of each model despite the stochastic likelihood evaluations of the IS model (van Opheusden et al., 2020; Acerbi and Ma, 2017). Lower AIC indicates better fit. An ideal integrator (gold) and ground-truth (gray) values serve as upper- and lower-bounds, respectively, on plausible AIC values. In all cases, the best fitting model recovered parameters that are as good as the ground truth. The standard ITB model (with positive leak enforced) is distinguishable from the IS model in the LSHC simulation (top row). However, an extended ITB model that allows for negative leak (“ITB (-)”, purple), fits all data in all conditions as well as the ground-truth. For this reason, we state in the main text that a negative leak is *functionally* indistinguishable from the true IS model. We pursued *parameter comparison* within this extended ITB (-) model class, rather than *model comparison* between IS and ITB, in the main text.

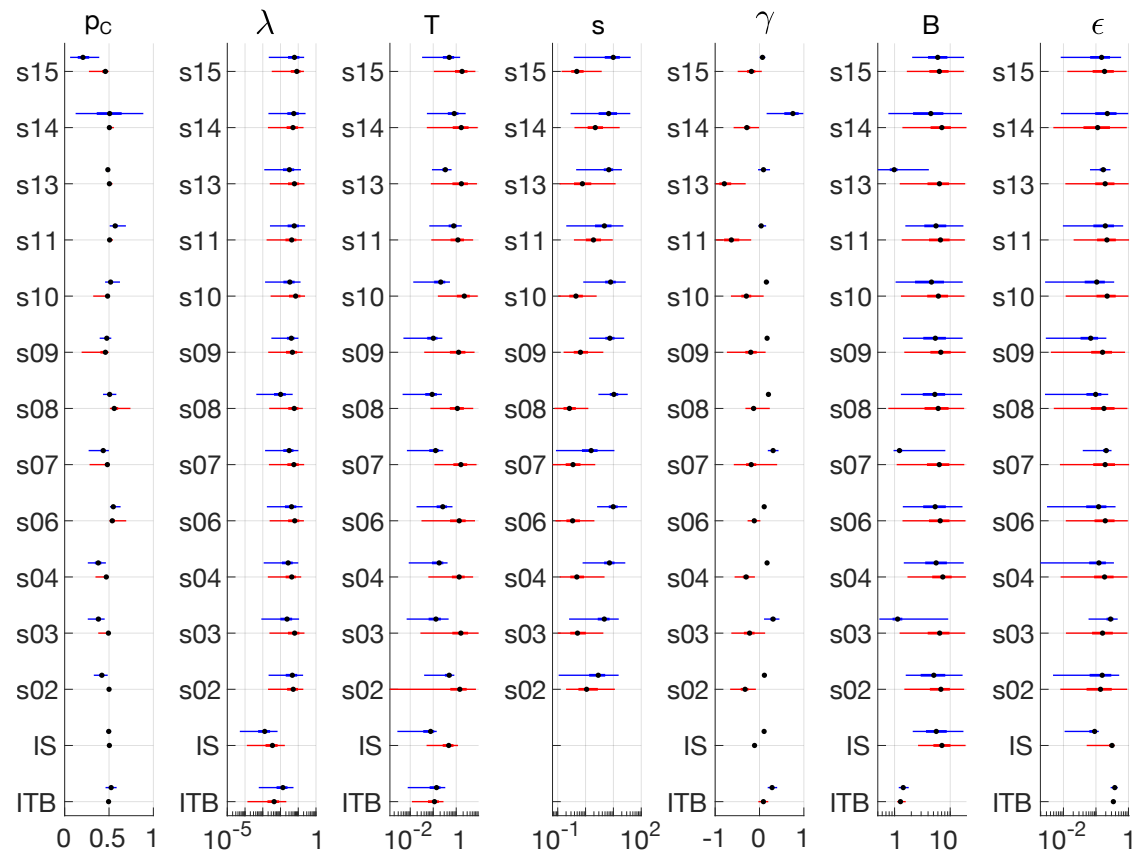


Figure S11: Box and whisker plots of inferred parameter values for each of 12 subjects as well as the ground truth models (IS and ITB). Each parameter and subject has two fits, one for the LSHC condition (lower/red) and one for the HSLC condition (upper/blue). Thin lines are 95% posterior interval, thick lines are 50% interval, and points are posterior median. Parameter names are as in the main paper, restated here:  $p_C$  = prior over categories,  $\lambda$  = symmetric lapse rate,  $T$  = decision temperature,  $s$  = signal scale (fixed to 1 for ground truth models),  $\gamma$  = leak,  $B$  = bound,  $\epsilon$  = noise.

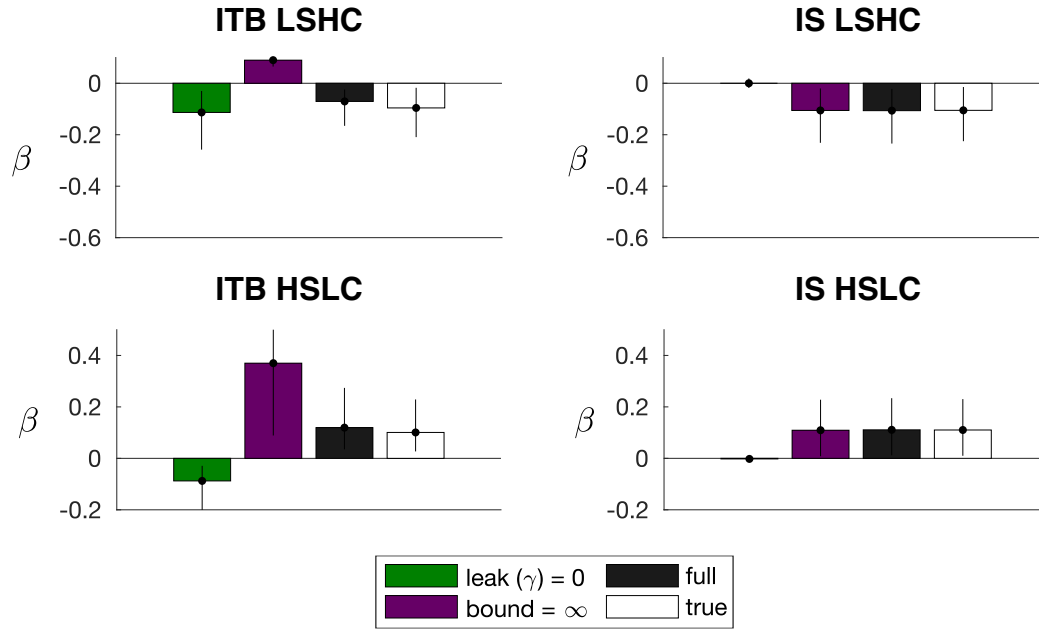


Figure S12: Recovery of true temporal weight slopes ( $\beta$ ) and ablations on ground-truth models. White bars (“true”) are bootstrapped ( $\beta$ ) values on the ground-truth choices. Black bars (“full”) are ( $\beta$ ) values implied by simulating choices from the full inferred model. Green and purple bars are ( $\beta$ ) values either after ablating the leak or after ablating the bound and noise, respectively, as described in Methods of the main text. In the **ITB LSHC** panel, note that ablating the leak has little effect, but ablating the bound reverse the effect to recency; this is consistent with the ground-truth mechanism: primacy due to bounded integration rather than a negative leak. In contrast, the **IS LSHC** primacy effect is completely destroyed by ablating the (negative) leak but unaffected by ablating the bound. Taken together, these **ITB LSHC** and **IS LSHC** simulations suggest we can identify which mechanism is responsible for primacy effects. In both **HSLC** panels (bottom row), ablating the (positive) leak term has the strongest effect, destroying recency in the **IS** case and reversing the effect to primacy in the **ITB** case, since the resulting model is purely a bounded integrator. Ablating the bound in the **ITB HSLC** case leaves the leak unmitigated, resulting in an even stronger primacy effect.

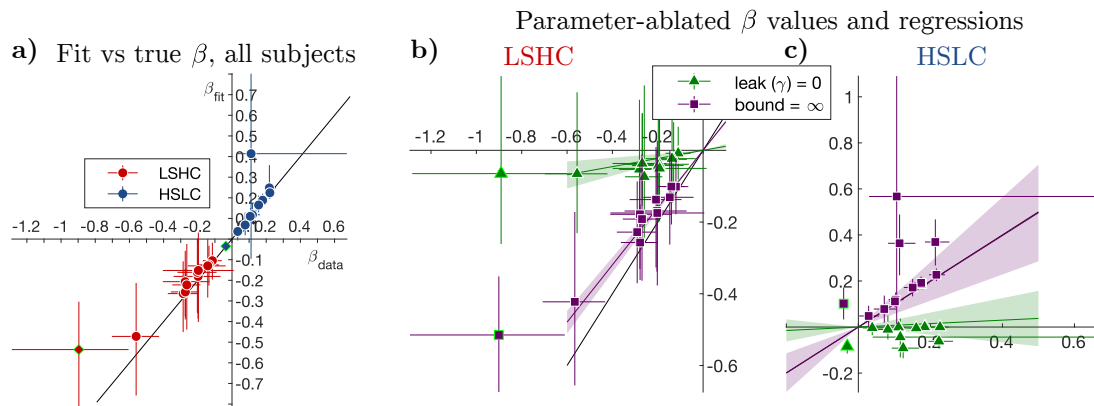


Figure S13: Additional information on model fits and ablation regressions. **a)** Identical to Figure 5b in the main text, but zoomed out to show outlying subjects as well. The diamond symbol in (a) and lime green borders in (b-c) indicate the one identified outlier. **b)** As in (a), this shows the model’s temporal slope ( $\beta$ ) on the y-axis versus the subject’s actual temporal slope on the x-axis, but with either the leak parameter ablated (green triangles) or the bound and noise parameters ablated (purple squares). Each subject appears as 2 points that share an x-coordinate (slightly jittered for visualization), plotted as mean  $\pm$  68% confidence intervals. The fact that  $\beta$  is near 0 when the leak term is ablated implies that the leak term is the primary driver of primacy effects in the LSHC condition. Population-level regression slope (“ $m$ ” from equation (25)) mean and 65% error bars are shown as lines with shading. **c)** Same as (b) but for the HSLC condition. All subjects except the one outlying subject (lime green border) had a recency effect which disappears or is reversed to primacy when the leak is ablated (green points).



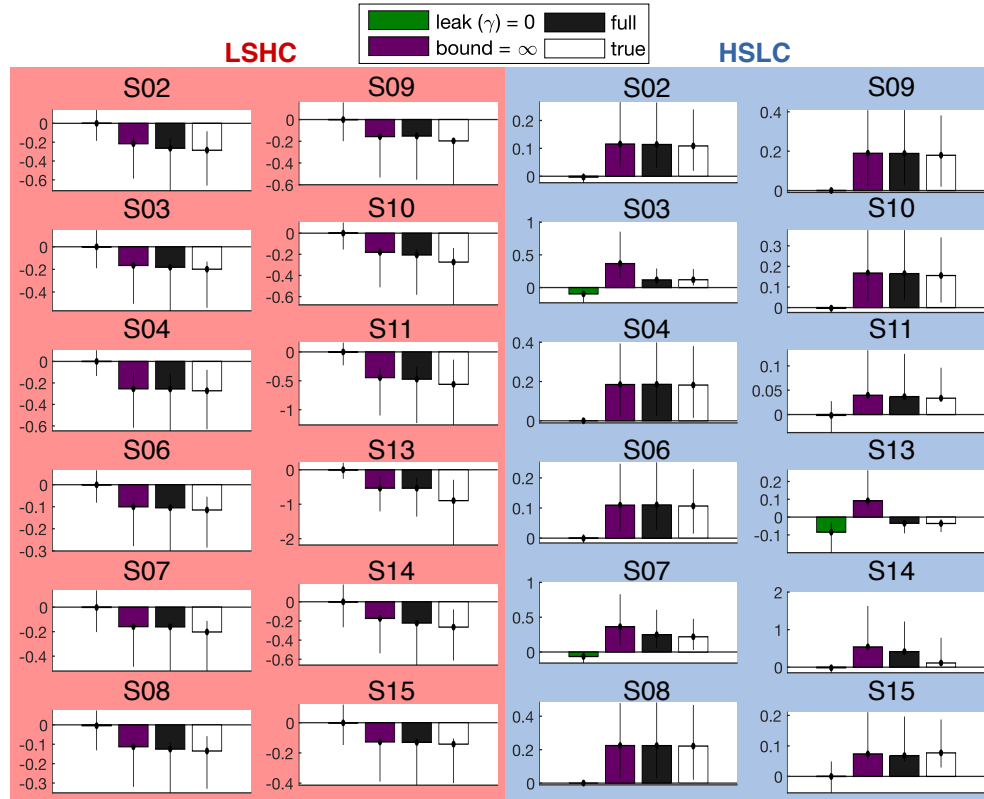


Figure S14: Temporal weight slopes ( $\beta$ ) and ablations, broken out by individual subject. White bars (“true”) are bootstrapped  $\beta_{\text{data}}$  values on the subject’s choices. Black bars (“full”) are  $\beta_{\text{fit}}$  values implied by simulating choices from the full inferred model. Green and purple bars are  $\beta_{\text{fit}}$  values either after ablating the leak or after ablating the bound and noise, respectively, as described in Methods of the main text.

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