

A. Generative model of inputs

Level 3: Intention Volatility

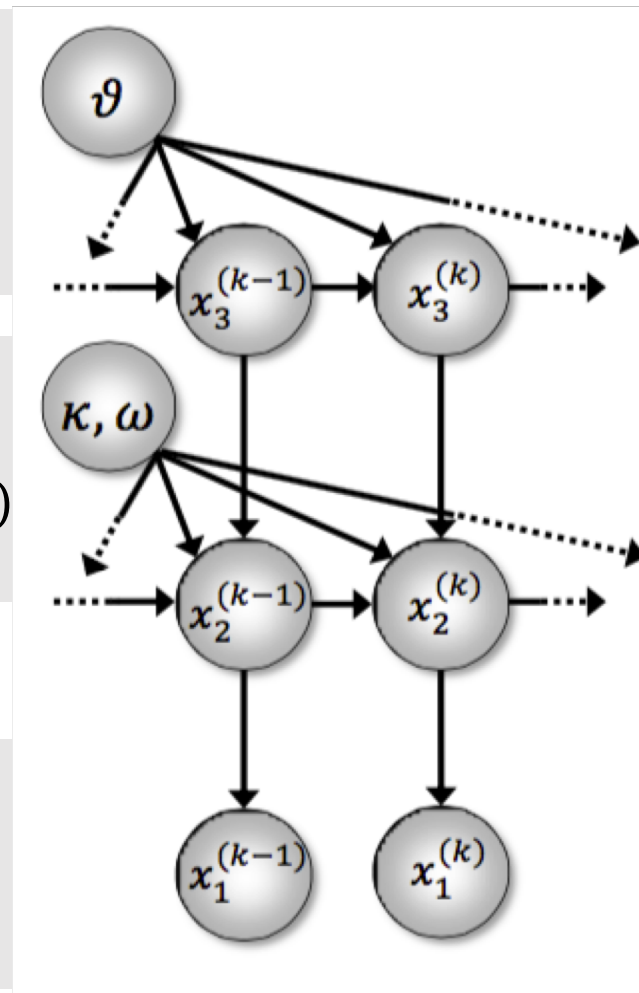
$$p(x_3^{(k)}) \sim \mathcal{N}(x_3^{(k-1)}, \vartheta)$$

Level 2: Adviser Fidelity

$$p(x_2^{(k)}) \sim \mathcal{N}(x_2^{(k-1)}, e^{(\kappa x_3^{(k-1)} + \omega)})$$

Level 1: Observations: advice

$$p(x_1^{(k)} = 1) = \frac{1}{1 + e^{-x_2}}$$



B. Generative model of beliefs

Level 3: Belief about volatility

$$\mathcal{N}(\mu_3^{(k)}, \sigma_3^{(k)})$$

Level 2: Belief about adviser fidelity

$$\mathcal{N}(\mu_2^{(k)}, \sigma_2^{(k)})$$

Level 1: Prediction of inputs

$$\text{Bern}(\mu_1^{(k)})$$

Figure 2