### **ICAPS 2012 Tutorial**

# Recent Advances in Continuous Planning

#### Scott Sanner



# **Tutorial Outline**

- 1. Modeling Continuous Problems
  - a) Why continuous?
  - b) MDPs and POMDPs
  - c) (P)PDDL and RDDL
- 2. Solving Continuous Problems
  - a) Exact dynamic programming
    - Data structures
  - b) Open problems
  - c) Survey of other solution methods
  - d) Connections to control and scheduling

# Part 1a: Modeling

# Why continuous?

# Why Continuous Planning?

- Many real-world problems have a **continuous** component of **state**, **action**, or **observations** 
  - Time
  - Space and derivatives
    - Position and angle
    - Velocity, acceleration, ...
  - Resources
    - Fuel, energy, ...
  - Expected statistics
    - Traffic volume
    - Density, speed, ...







### Mars Rovers



- Objective?
  - Carry out actions near places within time windows
- What's continuous?
  - Time (t), Energy (e), Robot position (x,y, $\theta$ )

# **Elevator Control**

- Dynamics
  - Random arrivals (e.g., Poisson)
- Objective?
  - Minimize sum of wait times
- What's continuous?
  - Expected people waiting
    - At each floor
    - In elevator
  - Expected time waiting
    - At each floor
    - For each level in elevator





# **DARPA Grand Challenge**

- Autonomous driving
  - Real-time, partially observed
- Objective?
  - Reach goal, stay on road (wherever it is)
- What's continuous?
  - State: position, velocity
  - Sensing: vision, sonar, laser range finders



# **Traffic Control**



- Objective?
  - Minimize congestion, stops, fuel consumption
- What's continuous?
  - Expected traffic volume, velocity, wait times

# **Goal-oriented Path Planning**

#### Robotics

- Continuous position, joint angles
- Nonlinear dynamics (sin, cos)



#### Obstacle Navigation

- 2D, 3D, 4D (time)
- Linear dynamics
- Don't discretize!

Grid worlds



# If you can effectively solve any of the previous problems: people will care

But first you have to model them!

# Part 1b: Modeling

# **MDPs and POMDPs**

### **Observations**, States, & Actions



# Observations

Continuous observations!

- Observation set O
  - Perceptions, e.g.,
    - My opponent's bet in Poker
    - Distance from car to edge of road

### States



- State set S
  - At any point in time, system is in some state
    - My opponent's hand of cards in Poker
    - Actual distance to edge of road

## Agent Actions

Continuous actions!

- Action set A
  - Actions could be *concurrent*
  - If k actions,  $\mathbf{A} = \mathbf{A}_1 \times ... \times \mathbf{A}_k$ 
    - Schedule all deliveries to be made at 10am
    - Set multiple joint angles in robotics

### **Agent Actions**

Action set A

- All actions need not be under agent control

- Other agents, e.g.,
  - Alternating turns: Poker, Othello
  - Concurrent turns: Highway Driving, Soccer
- Exogenous events due to Nature, e.g.,
  - Random arrival of person waiting for elevator
  - Random failure of equipment

### Recap

- So far
  - States (S)
  - Actions (A)
  - Observations (O)
- How to map between
  - Previous states, actions, and future states?
  - States and observations?
  - States, actions and rewards?
  - Sequences of rewards and optimization criteria?

# **Observation Function**

- How to relate states and observations?
  - Partially observable:
    - Observations provide a belief over possible states
    - The most realistic world model
      - » E.g., Driving
    - Solution techniques highly non-trivial
      - » Beyond the scope of this introductory tutorial
  - Fully observable:
    - $\mathbf{S} \leftrightarrow \mathbf{O}$  ... the case we focus on!
    - Assume complete knowledge of state
      - » Inventory Control
    - Usually OK for "almost fully observable", e.g.,
      - » Traffic, Path Planning, Elevators, Mars Rover

### **Transition Function**

- How do actions take us between states?
  - Some properties
    - *Stationary*: **T** does not change over time
      - » e.g., cannot be controlled adversarial agent
    - Markovian:
      - Next state dependent only upon previous state / action
      - If not Markovian, can always augment state description
        - » e.g., elevator traffic model differs throughout day; so encode time in state to make **T** Markovian!

# Goals and Rewards

- Goal-oriented rewards
  - Assume maximizing reward...
  - Assign any reward value s.t. R(success) > R(fail)
  - Can have negative costs C(a) for action a
- What if multiple (or no) goals?
  - How to specify preferences?
  - *R* assigns **utilities** to states and actions
    - E.g., Continuous:  $R(x,y,a) = x^2 + xy$
    - Then *maximize expected reward (utility)*

But, how to trade off rewards over time?

#### Optimization: Best Action when s=1?



- Must define objective criterion to optimize!
  - How to trade off immediate vs. future reward?
  - E.g., use discount factor  $\gamma$  (try  $\gamma$ =.9 vs.  $\gamma$ =.1)

# **Trading Off Sequential Rewards**

- Sequential-decision making objective
  - Horizon (h)
    - *Finite*: Only care about h-steps into future
    - Infinite: Literally; will act same today as tomorrow
  - How to trade off reward over time?
    - Expected average cumulative return
    - Expected discounted cumulative return
      - Use discount factor  $\gamma$
      - Reward t time steps in future discounted by  $\gamma^t$

## Recap

- So far
  - Actions (A)
  - States (S)
  - Observation (O)
  - Transition function (T)
  - Observation function (Z)
  - Reward function (R)
  - Optimization criteria
- But are the above
  - Known or unknown?

# Knowledge of Environment

#### Model-known:

- Know <S,A,T,R> and if partially observed, also <O,Z>
- Called: Planning (under uncertainty) [Focus of this tutorial]
  - Decision-theoretic planning if maximizing expected utility

#### • Model-free:

- $\geq 1$  unknown: <S,A,T,R> and if partially observed, also <O,Z>
- Called: Reinforcement learning
  - Have to interact with environment to obtain samples

#### Model-based:

- Between model-known and model-free
- Learn approximate model from samples
- Permits hybrid planning and learning

Saves expensive interaction!

Important part of AI that is overlooked... learning **relevant** model!

# Finally a Formal Model

- Two main model types:
  - MDP:  $\langle$  S, A, T, R angle
  - POMDP:  $\langle$  S, A, O, Z, T, R  $\rangle$
  - Model Known?
    - Yes: (decision-theoretic) planning under uncertainty
    - No: reinforcement learning (model-free or model-based)
- Cannot solve a problem until know objective!
  - Single agent (possibly concurrent)
    - Maximize expected average or discounted sum of rewards

#### Multi-agent

- Solution criteria depends on
  - Alternating vs. concurrent
  - Zero sum vs. general sum
- Beyond scope of this tutorial

# Part 1c: Modeling

# (P)PDDL and RDDL

# (P)PDDL

Relational **Effects-based** Model for Single Agent MDPs

### PDDL – Predicate and Functional Fluents



Littman, PPDDL 1.0

# Probabilistic PDDL – PPDDL

(define (domain test-domain)
 (:requirements :typing :equality :conditional-effects :fluents)
 (:types car box)

```
(:action load :parameters (?x - box ?y - car)
:precondition (and (holding ?x) (parked ?y))
:effect (probabilistic 0.7
        (and (in ?x ?y)
            (forall (?z - car)
                (when (not (= ?z ?y))
                     (not (in ?x ?z)))))))
```

Probabilistic effects

- In absence of effect, assume no change
- Assume effects are consistent (no conflicing assignments)

## What's missing in PPDDL, Part I

- Continuous effects-based modeling is natural:
  - Can use arithmetic functions for numeric fluent updates
  - But
    - Little provision for state-dependent probabilities
- Multiple Independent Exogenous Events:
  - PPDDL only allows 1 independent event to affect fluent
    - In a stochastic setting, what if cars in a queue change lanes, or brake randomly?

#### Looking ahead... will need something more like Relational DBN

# What's missing in PPDDL, Part II

- Expressive transition distributions:
  - Stochastic difference equations with arbitrary noise
    - Poisson arrivals
    - Gaussian noise
  - Resolving conflicts of concurrent actions under exogenous events
    - Unprotected traffic turns
- Partial observability:
  - E.g., only observe stopline



## What's missing in PPDDL, Part III

- Distinguish fluents from nonfluents:
  - E.g., topology of traffic network
  - Lifted planners must know this to be efficient!
- Expressive rewards
  - E.g., sums and products over all objects!
  - Function of state (e.g., SysAdmin)
- Global state-action constraints for domain verification:
  - Concurrent domains need *global action* preconditions
    - E.g., two traffic lights cannot go into a given state
  - In logistics, vehicles cannot be in two different locations
    - Regression planners need state constraints!

### Is there any hope?

Yes, but we need to borrow from factored MDP / POMDP community...

# RDDL

# Relational Fluent-oriented Model for Single Agent, Concurrent Action (PO)MDPs

# What is RDDL?

- Relational Dynamic Influence Diagram Language
  - Relational
     [DBN + Influence Diagram]
  - State, action, observations, reward are all variables (fluents)
    - Variables depend on parents in diagram
- Think of it as Relational Factored MDPs and POMDPs
  - SPUDD / Symbolic Perseus



# **RDDL** Principles I

- Everything is a fluent (parameterized variable)
  - State fluents
  - Observation fluents
    - for partially observed domains
  - Action fluents
    - supports factored concurrency
  - Intermediate fluents
    - derived predicates, correlated effects, ...
  - **Constant nonfluents** (general constants, topology relations, ...)
- Flexible fluent types
  - Binary (predicate) fluents
  - Multi-valued (enumerated) fluents
  - Integer and continuous fluents (from PDDL 2.1)

Regression planners need to know what fluents do not change!
# RDDL Principles II

- Semantics is ground DBN / Influence Diagram
  - **DBN** leads to consistent transition semantics
    - Supports unrestricted concurrency
      - i.e., concurrent actions may conflict
      - DBN transitions inherently resolve these conflicts
  - Naturally supports independent exogenous events
    - E.g., each car in traffic moving autonomously
      - random braking
      - random lane changes

# **RDDL Principles III**

- Expressive transition and rewards
  - Logical expressions ( $\land$ ,  $\lor$ ,  $\Rightarrow$ ,  $\Leftrightarrow$ ,  $\forall$ ,  $\exists$ )
  - Arithmetic expressions (+,-,\*,/)
  - In/dis/equality comparison expressions (=,  $\neq$ , <,>,  $\leq$ ,  $\geq$ )
  - Conditional expressions (if-then-else, switch)
  - Sum and product over all domain objects:  $\sum_{x}$ ,  $\prod_{x}$
  - General probability distributions
    - Bernoulli
    - Discrete
    - Normal
    - Poisson
    - Exponential

Parameters can be function of state and action!  $\sum_{\mathbf{x}}, \prod_{\mathbf{x}}$  aggregators over domain objects extremely powerful

# **RDDL Principles IV**

• Arbitrary state/action constraints

#### Joint action preconditions

- e.g., two lights cannot be green if they allow crossing traffic
- State invariant assertions
  - e.g., cars can neither be created nor destroyed
  - e.g., a package cannot be in two locations

Interesting problems for ICKEPS community:

- How to generate conflicts?
- Correct domain when conflict arises?
- Correct when solutions don't display expected properties?

Many possible states are illegal – Important to identify for regression planning

# **RDDL** Principles V

- Goal + General (PO)MDP objectives
  - Arbitrary reward
    - goals, costs, numerical preferences (c.f, PDDL 3.0)
  - Finite horizon
  - Discounted or undiscounted

Can use  $\sum_{x}$ ,  $\prod_{x}$  aggregators here...

e.g., sum of all delivery costs for all packages

## **RDDL** Examples

Easiest to understand RDDL in use...

## How to Represent Factored MDP?

#### Current State and Actions

Next State and Reward



# **RDDL Equivalent**

// Define the state and action variables (not parameterized here) pvariables { p : { state-fluent, bool, default = false }; q : { state-fluent, bool, default = false }; r : { state-fluent, bool, default = false }; Can think of a : { action-fluent, bool, default = false }; transition }; distributions as "sampling // Define the conditional probability function for each instructions" // state variable in terms of previous state and actio cpfs { p' = if (p ^ r) then Bernoulli(.9) else Bernoulli(.3); q' = if (q ^ r) then Bernoulli(.9) else if (a) then Bernoulli(.3) else Bernoulli(.8); r' = if (~q) then KronDelta(r) else KronDelta(r <=> q); }; boolean functions are

// Define the reward fu
// treated as 0/1 integ
are {0,1} so can sum
boolean functions are
expressions

## A Discrete-Continuous POMDP?



#### A Discrete-Continuous POMDP, Part I

```
// User-defined types
types {
    enum_level : {@low, @medium, @high}; // An enumerated type
};
pvariables {
    p : { state-fluent, bool, default = false };
                                                            Intermediate
    q : { state-fluent, bool, default = false };
                                                            variables –
    r : { state-fluent, bool, default = false };
                                                         correlated effects,
                                       level = 1 }; _
    i1 : { interm-fluent
                           int,
                                                         derived predicates
                           enum_level, level = 2 };
    i2 : { interm-fluent
    o1 : { observ-fluent
                           bool };
    o2 : { observ-fluent
                           real
                                                          Observation
                                                            variables
    a : { action-fluent, bool, default = false };
};
cpfs {
    // Some standard Bernoulli conditional probability tables
    p' = if (p ^ r) then Bernoulli(.9) else Bernoulli(.3);
    q' = if (q ^ r) then Bernoulli(.9)
                    else if (a) then Bernoulli(.3) else Bernoulli(.8);
    // KronDelta is a delta function for a discrete argument
    r' = if (~q) then KronDelta(r) else KronDelta(r <=> q);
```

#### A Discrete-Continuous POMDP, Part II



# RDDL so far...

- Mainly SPUDD / Symbolic Perseus with a different syntax <sup>(i)</sup>
  - A few enhancements
    - concurrency
    - constraints
    - integer / continuous variables
- Real problems (e.g., traffic) need lifting
  - An intersection model
  - A vehicle model
    - Specify each intersection / vehicle model once!

# Lifting: Conway's Game of Life

(simpler than traffic)

#### • Cells born, live, die based on neighbors

- < 2 or > 3
   neighbors:
   cell dies
- 2 or 3 neighbors: cell lives
- − 3 neighbors → cell birth!
- Make into MDP
  - Probabilities
  - Actions to turn on cells
  - Maximize number
     of cells on







http://en.wikipedia.org/wiki/Conway's\_Game\_of\_Life

• Compact RDDL specification for *any* grid size? Relational lifting.



#### A Lifted MDP



#### Nonfluent and Instance Defintion



# **Power of Lifting**

#### Simple domains can generate complex DBNs!



#### **Complex Lifted Transitions: SysAdmin**

SysAdmin (Guestrin et al, 2001)

- Have n computers  $C = \{c_1, ..., c_n\}$  in a network
- **State:** each computer c<sub>i</sub> is either "up" or "down"



- **Transition:** computer is "up" proportional to its state and # upstream connections that are "up"
- Action: manually reboot one computer
- **Reward:** +1 for every "up" computer

### **Complex Lifted Transitions**

```
pvariables {
```

```
REBOOT-PROB : { non-fluent, real, default = 0.1 };
    REBOOT-PENALTY : { non-fluent, real, default = 0.75 };
    CONNECTED(computer, computer) : { non-fluent, bool, default = false };
    running(computer) : { state-fluent, bool, default = false };
    reboot(computer) : { action-fluent, bool, default = false };
};
                                       Probability of a
                                      computer running
cpfs {
                                     depends on ratio of
  running'(?x) = if (reboot(?x))
                                    connected computers
     then KronDelta(true) // if
                                                        then must be running
                                          running!
     else if (running(?x)) // else
                                                        network properties
        then Bernoulli(
         .5 + .5*[1 + sum_{?y} : computer\} (CONNECTED(?y,?x) ^ running(?y))]
                 / [1 + sum_{?y : computer} CONNECTED(?y,?x)])
        else Bernoulli(REBOOT-PROB);
};
```

reward = sum\_{?c : computer} [running(?c) - (REBOOT-PENALTY \* reboot(?c))];

#### How to Think About RDDL Distributions

- Transition distribution is **stochastic program** 
  - Similar to BLOG (Milch, Russell, et al), IBAL (Pfeffer)
  - Basically just complex conditional distributions
- Specification of generative sampling process
  - E.g., noisy distance measurement in robotics
    - First draw **boolean** *Noise* := sample from Bernoulli (.1)
    - Then draw real Measurement := If (Noise == true)
      - » Then sample from Uniform(0, 10)
      - » Else sample from Normal(true-distance,  $\sigma^2$ )

true-distance

0

10

Convenient way to write complex mixture models and conditional distributions that occur in practice!

# Lifted Continuous MDP in RDDL: Simple Mars Rover



# Simple Mars Rover: Part I

types { picture-point : object; };

#### pvariables {



# Simple Mars Rover: Part II

cpfs {



# Simple Mars Rover: Part III

// We get a reward for any picture taken within picture box error bounds
// and the time limit.

state-action-constraints {

};

```
// Cannot snap a picture and move at the same time
snapPicture => ((xMove == 0.0) ^ (yMove == 0.0));
Cannot move and take
picture at same time.
```

## **RDDL Software**

Open source & online at <a href="http://code.google.com/p/rddlsim/">http://code.google.com/p/rddlsim/</a>

# **RDDL Java Software Overview**

- BNF grammar and parser
- Simulator
- Automatic translations
  - LISP-like format (easier to parse)
  - SPUDD & Symbolic Perseus (boolean subset)
  - Ground PPDDL (boolean subset)
- Client / Server
  - Evaluation scripts for log files
- Visualization
  - DBN Visualization
  - Domain Visualization see how your planner is doing

# RDDL vs. PPDDL (In)equivalance

- For a fixed domain instance and discrete noise
  - RDDL and PPDDL are expressively equivalent
  - Both convertible to Influence Diagram + DBN
- For lifted domain specification (no instance)
  - There exist lifted models in RDDL that cannot be expressed in lifted PPDDL
    - SysAdmin
      - transition probability function of state
      - reward sum over all objects
    - Traffic
      - indefinite concurrent actions, constraints
    - Simple Mars Rover
      - Gaussian noise

# Summary of Part 1: Modeling

 Many real-world problems naturally modeled with continuous variables

 MDPs and POMDPs can formalize almost any continuous problem

• RDDL (and to some extent PPDDL) allow very compact lifted models of these domains

# **Tutorial Outline**

- 1. Modeling Continuous Problems
  - a) Why continuous?
  - b) MDPs and POMDPs
  - c) (P)PDDL and RDDL
- 2. Solving Continuous Problems
  - a) Exact dynamic programming
    - Data structures
  - b) Open problems
  - c) Survey of other solution methods
  - d) Connections to control and scheduling

# Part 2a: Solutions

# Exact dynamic programming

#### Discrete and Continuous (DC-)MDPs

- Mixed discrete / continuous state $(ec{b},ec{x})=(b_1,\ldots,b_n,x_1,\ldots,x_m)\in\{0,1\}^n imes\mathbb{R}^m$
- Discrete action set  $a \in \mathcal{A}$
- DBN factored transition model



Action-dependent reward

$$R_a(\vec{b}, \vec{x}) = x_1^2 + x_1 x_2$$

#### Exact Dynamic Programming for DC-MDPs

- Value of policy in state is expected sum of rewards
- Want optimal value  $V^{h,*}$  over horizons  $h \in 0..H$ 
  - Implicitly provides optimal horizon-dependent policy
- Compute inductively via Value Iteration for  $h \in 0..H$ 
  - Regression step:

$$\begin{aligned} Q_a^{h+1}(\vec{b}, \vec{x}) &= R_a(\vec{b}, \vec{x}) + \gamma \cdot \\ & \sum_{\vec{b}'} \int_{\vec{x}'} \left( \prod_{i=1}^n P(b'_i | \vec{b}, \vec{x}, a) \prod_{j=1}^m P(x'_j | \vec{b}, \vec{b}', \vec{x}, a) \right) V^h(\vec{b}', \vec{x}') d\vec{x}' \end{aligned}$$

– Maximization step:

$$V_{h+1} = \max_{a \in A} Q_a^{h+1}(\vec{b}, \vec{x})$$

#### Exact Solutions to n-D DC-MDPs: Domain

- 2-D Navigation
- State:  $(x,y) \in \mathbb{R}^2$
- Actions:
  - move-x-2
    - x' = x + 2
    - y' = y
  - move-y-2
    - x' = x
    - y' = y + 2



Assumptions:

- 1. Continuous transitions are deterministic and linear
- 2. Discrete transitions can be stochastic
- 3. Reward is piecewise rectilinear

• Reward:

 $- R(x,y) = I[(x > 5)^{(x < 10)^{(y > 2)^{(y < 5)}}]$ 

#### Exact Solutions to n-D DC-MDPs: Regression

• Continuous regression is just translation of "pieces"



#### Exact Solutions to n-D DC-MDPs: Maximization

• Q-value maximization yields piecewise rectilinear solution



#### **Previous Work Limitations I**

• Exact regression when transitions nonlinear?



#### **Previous Work Limitations II**

• max(.,.) when reward/value arbitrary piecewise?


# Brief History of Exact DP for Continuous MDPs

- Time-dependent MDPs (1-D)
  - Fascinating solution by Boyan and Littman (NIPS-00)
  - Recent extensions by Rachelson
- General n-D Solutions
  - Bresina, Dearden, Meuleau, Ramkrishnan, Smith, Washington, R. (UAI 2002) stress importance
  - Feng, Dearden, Meuleau, Washington, (UAI 2004) introduce first restricted exact solutions (hyperrectangular)
  - Li and Littman (AAAI 2005), more expressive dynamics, approximate solutions
  - Sanner, Delgado, Barros (UAI 2011) extend to expressive domains
  - Zamani, Sanner, Fang (AAAI 2012) extend to continuous actions under some restrictions

### A solution to previous limitations:

# Symbolic Dynamic Programming (SDP)

Joint work with:

Karina Valdivia Delgado Leliane Nunes de Barros





# Symbolic Dynamic Programming requires a Symbolic Representation

Piecewise Case Statement!



### Case Operations: $\oplus$ , $\otimes$

$$egin{cases} \phi_1:&f_1\ \phi_2:&f_2\ \end{bmatrix}\oplus\ egin{cases} \psi_1:&g_1\ \psi_2:&g_2\ \end{bmatrix}=$$

### Case Operations: $\oplus$ , $\otimes$

$$\begin{cases} \phi_1 : f_1 \\ \phi_2 : f_2 \\ \end{cases} \oplus \begin{cases} \psi_1 : g_1 \\ \psi_2 : g_2 \\ \end{cases} = \begin{cases} \phi_1 \land \psi_1 : f_1 + g_1 \\ \phi_1 \land \psi_2 : f_1 + g_2 \\ \phi_2 \land \psi_1 : f_2 + g_1 \\ \phi_2 \land \psi_2 : f_2 + g_2 \end{cases}$$

• Similarly for  $\otimes$ 

Expressions trivially closed under +, \*

• What about max?

 $- \max(f_1, g_1)$  not pure arithmetic expression  $\otimes$ 

### Case Operations: max

$$\max\left(\begin{cases} \phi_{1}: f_{1} \\ \phi_{2}: f_{2} \end{cases}, \begin{cases} \psi_{1}: g_{1} \\ \psi_{2}: g_{2} \end{cases}\right) = \mathbf{?}$$

### Case Operations: max

$$\max\left(\begin{cases} \phi_{1}: f_{1} \\ \phi_{2}: f_{2} \end{cases}, \begin{cases} \psi_{1}: g_{1} \\ \psi_{2}: g_{2} \end{cases}\right) = \begin{cases} \phi_{1} \land \psi_{1} \land f_{1} > g_{1}: f_{1} \\ \phi_{1} \land \psi_{1} \land f_{1} \cdot g_{1}: g_{1} \\ \phi_{1} \land \psi_{2} \land f_{1} > g_{2}: g_{2} \\ \phi_{2} \land \psi_{1} \land f_{2} > g_{1}: f_{2} \\ \phi_{2} \land \psi_{1} \land f_{2} \cdot g_{1}: g_{1} \\ \phi_{2} \land \psi_{2} \land f_{2} > g_{2}: f_{2} \\ \phi_{2} \land \psi_{2} \land f_{2} > g_{2}: g_{2} \end{cases}$$
Key point: still in case form!
Size blowup? We'll get to that...

## All Case Ops for Dynamic Programming?

- Value Iteration for  $h \in 0..H$ 
  - Regression step:

$$\begin{aligned} Q_a^{h+1}(\vec{b}, \vec{x}) &= R_a(\vec{b}, \vec{x}) + \gamma \cdot \\ &\sum_{\vec{b}'} \int_{\vec{x}'} \left( \prod_{i=1}^n P(b'_i | \vec{b}, \vec{x}, a) \prod_{j=1}^m P(x'_j | \vec{b}, \vec{b}', \vec{x}, a) \right) V^h(\vec{b}', \vec{x}') d\vec{x}' \end{aligned}$$

Maximization step:

$$V_{h+1} = \max_{a \in A} Q_a^{h+1}(\vec{b}, \vec{x})$$

– Almost there: we need to define  $\sum_{b'}$  and  $\int_{x'}$ 

### **SDP Regression Step**

- Binary variable  $\Sigma$ 
  - As done in SPUDD: Hoey et al, UAI-99

 $\sum_{b_i \in \{0,1\}} f(\vec{b}, \vec{x}) = f(\vec{b}, \vec{x})|_{b_i = 1} \oplus f(\vec{b}, \vec{x})|_{b_i = 0}$ 

$$\sum_{b_1 \in \{0,1\}} \begin{cases} \phi_1 \wedge b_1 : & f_1 \\ \phi_1 \wedge \neg b_1 : & f_2 \\ \neg \phi_1 : & f_3 \end{cases} = \begin{cases} \phi_1 : & f_1 \\ \phi_1 : & f_3 \end{cases} \bigoplus \begin{cases} \phi_1 : & f_2 \\ \neg \phi_1 : & f_3 \end{cases}$$

### **SDP Regression Step**

Continuous variables x<sub>i</sub>

 $-\int_x \delta[x-y]f(x)dx = f(y)$  triggers symbolic substitution

$$- \text{ e.g., } \int_{x'_j} \delta[x'_j - g(\vec{x})] V' dx'_j = V' \{ x'_j / g(\vec{x}) \}$$
$$\int_{x'_1} \delta[x'_1 - (x_1^2 + 1)] \left( \begin{cases} \frac{x'_1}{x'_1} < 2: & \frac{x'_1}{x'_1} \\ \frac{x'_1}{x'_1} \ge 2: & \frac{x'_1}{x'_1} \end{cases} dx'_1 = \begin{cases} \frac{x_1^2 + 1}{x'_1^2 + 1} < 2: & \frac{x_1^2 + 1}{(x_1^2 + 1)^2} \\ \frac{x'_1 + 1}{x'_1^2 + 1} \ge 2: & \frac{x'_1 + 1}{(x'_1^2 + 1)^2} \end{cases} dx'_1 = \begin{cases} \frac{x_1^2 + 1}{x'_1^2 + 1} < 2: & \frac{x'_1 + 1}{(x'_1^2 + 1)^2} \\ \frac{x'_1 + 1}{x'_1^2 + 1} \ge 2: & \frac{x'_1 + 1}{(x'_1^2 + 1)^2} \end{cases}$$

- If g is case: need conditional substitution
  - see Sanner, Delgado, Barros (UAI 2011)

# That's SDP!

- Value Iteration for  $h \in 0..H$ 
  - Regression step:

#### In theory

Exact for any reward, discrete noise transition dynamics!

$$Q_{a}^{h+1}(\vec{b},\vec{x}) = R_{a}(\vec{b},\vec{x}) + \gamma \cdot$$

$$\sum_{\vec{b}'} \int_{\vec{x}'} \left( \prod_{i=1}^{n} P(b'_{i}|\vec{b},\vec{x},a) \prod_{j=1}^{m} P(x'_{j}|\vec{b},\vec{b}',\vec{x},a) \right) V^{h}(\vec{b}',\vec{x}')d\vec{x}'$$

Maximization step:

$$V_{h+1} = \max_{a \in A} Q_a^{h+1}(\vec{b}, \vec{x})$$

# Data Structures for Continuous Planning

### $Case \rightarrow XADD$

SDP needs an efficient data structure for

- compact, minimal case representation
- efficient case operations

# BDD / ADDs

**Quick Introduction** 

# Function Representation (Tables)

- How to represent functions:  $B^n \rightarrow R$ ?
- How about a fully enumerated table...
- ...OK, but can we be more compact?

а	b	С	F(a,b,c)
0	0	0	0.00
0	0	1	0.00
0	1	0	0.00
0	1	1	1.00
1	0	0	0.00
1	0	1	1.00
1	1	0	0.00
1	1	1	1.00

### **Function Representation (Trees)**

• How about a tree? Sure, can simplify.



### Function Representation (ADDs)

• Why not a directed acyclic graph (DAG)?



Think of BDDs as {0,1} subset of ADD range

 $\mathbf{0}$ 

lgebbaic

ecision

**AD** 

a

# **Binary Operations (ADDs)**

- Why do we order variable tests?
- Enables us to do efficient binary operations...



### $Case \rightarrow XADD$

XADD = continuous variable extension of algebraic decision diagram

Efficient XADD data structure for casesstrict ordering of atomic inequality tests

compact, minimal case representation
 efficient case operations

# XADDs

#### • Extended ADD representation of case statements

$$V = \begin{cases} x_1 + k > 100 \land x_2 + k > 100 : & x_2 \\ x_1 + k > 100 \land x_2 + k > 100 : & x_1 \\ x_1 + x_2 + k > 100 \land x_1 + k \cdot 100 \land x_2 + k \cdot 100 \land x_2 > x_1 : x_2 \\ x_1 + x_2 + k > 100 \land x_1 + k \cdot 100 \land x_2 + k \cdot 100 \land x_2 \cdot x_1 : x_1 \\ x_1 + x_2 + k \cdot 100 : & x_1 + k \le 100 \\ & x_1 + x_2 + k \cdot 100 : & x_1 + k \le 100 \\ & x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_2 + k \le 100 \\ & x_1 + x_$$

### **XADD** Maximization



# Maintaining XADD Orderings I

• Max may get variables out of order



# Maintaining XADD Orderings II

• Substitution may get vars out of order



# **Correcting XADD Ordering**

- Obtain ordered XADD from unordered XADD
  - key idea: binary operations maintain orderings



Similar to Penberthy & Weld, AAAI-94

# **XADD** Pruning



# Take-home point: SDP impossible without XADD How well does it work?

#### Results: XADD Pruning vs. No Pruning



#### Summary:

- without pruning: superlinear vs. horizon
- with pruning: linear vs. horizon

Worth the effort to prune!

### **Exact 3D Value Functions**



**Exact value functions in case form:** 

- linear & nonlinear piecewise boundaries!
- nonlinear function surfaces!

# **Continuous Actions**

- Inventory control
  - Reorder based on stock, future demand
  - Action:  $a(\vec{\Delta}); \vec{\Delta} \in \mathbb{R}^{|a|}$



• Need  $\max_{\Delta}$  in Bellman backup

$$V_{h+1} = \max_{a \in A} \max_{\vec{\Delta}} Q_a^{h+1}(\vec{b}, \vec{x}, \vec{\Delta})$$

• Track maximizing  $\Delta$  substitutions to recover  $\pi$ 

# Max-out Case Operation

- max<sub>x</sub> case(x) can be done partition-wise
  - In a *single* case partition
     ...*max* w.r.t. critical points
    - Derive LB, UB in case form
    - Derivative Der0 in case form
    - max( case(x/LB), case(x/UB), case(x/Der0) )

n  $LB \quad \frac{\partial Q_a^h}{\partial \vec{\Delta}} = 0$  UBSee AAAI 2012 (Zamni, Sanner, Fang) for details

 Can even track substitutions to recover optimal policy

First exact solutions to multivariate inventory in 50 years!

# **Illustrative Value and Policy**



# Fully Stochastic DC-MDP

- Add continuous noise  $\epsilon$  to transitions
  - $-x' = x + 2 + \varepsilon$ 
    - or  $x' = x^* \epsilon + 2$
  - $-\varepsilon \sim \mathcal{N}(\varepsilon; 0, \sigma^2)$ 
    - or  $\varepsilon \sim \mathcal{N}(\varepsilon; f_1(x), f_2(x))$
  - Introduce intermediate vars  $\epsilon$  for noise
    - Must be integrated out
    - Requires non- $\delta$  continuous integral  $\int$ 
      - See AAAI-12 (Abbasnejad and Sanner) for  $\int$  operation
      - Unfortunately **not closed-form** for SDP in MDPs  $\otimes$

# Partially Observable – Continuous

POMDPs

- Standard discrete observation solution enumerates conditional policy trees
- Continuous observations...
  - $\infty$  policy trees!
- But in many cases...
  - Policy only dependent upon finite partitioning of observation space
  - SDP methods allow one to derive this partitioning and apply discrete solutions!
    - If (temperature > 10) then ... else ...



# Summary: Exact Solutions

- Solutions to continuous state (PO)MDPs
  - Discrete action MDPs

Sanner et al, UAI-11

- Continuous action MDPs (incl. exact policy)
- Extensions to full continuous noise
  - Initial work on required integration
- Discrete action, continuous observation POMDPs In progress

Sanner et al, AAAI-12



# Part 2b: Solutions

# Open problems (some work in progress)

# Nonlinearity and Continuous Actions

- Robotics
  - Need nonlinear cos, sin
  - Can use cubic spline



 General path planning

 Not obvious, but requires bilinear constraints for obstacle specification


#### Real-time Dynamic Programming (RTDP)

• *Reachability* and drawbacks of synch. DP (VI)



- Better to think of *relevance* to optimal policy

- How to do RT-SDP for **continuous** problems?
  - HAO\* (Meuleau et al, JAIR-09) provides some hints
  - Or instead do HAO\* using SDP for DP operation

#### Approximation

Bounded (interval) approximation



- This XADD has > 1000 nodes!
- Should only require < 10 nodes!</p>

#### Can use ADD to Maintain Bounds!

- Change leaf to represent range [L,U]
  - Normal leaf is like [V,V]
  - When merging leaves...
    - keep track of min and max values contributing





## Part 2c: Solutions

# Survey of other methods

# (Adaptive) Discretization

- Approximate by discretizing continuous variables
  - Then apply discrete solution!
  - Can often bound error, but O(N<sup>D</sup>)
  - (Adaptively) discretize model:
    - Still O(N<sup>D</sup>)
    - Adaptivity is an artform



- Munos and Moore, MLJ 2002.
- Nouri, Weinstein, Littman, NIPS 2008.

#### Search – Bounded

- Deterministic
  - Geometric reasoning
  - KongMing
    (Li, Williams,
    ICAPS 2008)
  - COLIN
    (Coles, Coles,
    Fox, Long,
    IJCAI 2009, JAIR 2012)



- Uncertainty
  - HAO\* AO\* search using dynamic programming (extends previous DP methods to search!)

#### Search – Sampling

- UCT extremely effective for many MDPs
  - Maintain a partial tree for visited states
  - Treat each node in the tree as a bandit problem
    - Hence UCB for trees UCT (Kocsis, Szepesvari, ECML 2006)
- Extensions of UCT for continuous actions and state

- (Mansley, Weinstein, Littman, ICAPS 2012)

#### **Direct Optimization**

- Deterministic Planning
  - Extend SAT compilation to continuous variables
  - Use LP-SAT (SAT + linear constraints)
  - TM-LPSAT (Shin, Davis, AIJ 2005)
- Uncertain (MDP)
  - Approximate Bellman fixed point directly
  - (Kveton, Hauskrecht, and Guestrin, JAIR 2006)
  - Requires a priori knowledge of basis functions

# Part 2d: Solutions

# Connections to Control and Scheduling (very brief)

## Control

- Overlap with (PO)MDPs for discrete time control
  - Almost always have **continuous actions** in control
    - E.g., servos
    - But rarely discrete time
- Different problem for continuous time control
  - Modeled as partial differential equations (PDEs)
    - E.g., airplane stabilizer control
  - Policy must be **continuous time** as well
    - Not act and wait until next time step
    - But apply continuous control signal as a function of observation inputs
    - Rely on specialized PDE solutions

## Scheduling

- Cornerstone of scheduling is **concurrency** 
  - Deliveries
  - Factory processes
- But importantly: **asynchronous concurrency** 
  - Processes start and end at different times
  - Not well-modeled as synchronous, discrete time (PO)MDP
    - If not stochastic, can view from constraints perspective (Bartak's tutorial)
    - If stochastic, might consider Generalized Semi-(PO)MDPs (Younes and Simmons, AAAI 2004)

#### Summary of Part 2: Solutions

- Express model in language of your choice (RDDL!)
  - Compile to a factored (PO)MDP
- Exact dynamic programming for factored (PO)MDPs
  - Important to say what optimal solution looks like!
  - Many open problems for bounded / exact solutions
- Not all problems can be solved exactly
  - Useful to take hints from heuristic / approximation literature
  - Much work to be done in generalizing discrete MDP techniques
- In some cases (control and continuous time scheduling), factored MDP and POMDP insufficient
  - Need to extend or seek alternate models

#### **Tutorial Summary**

 Many real-world planning problems require continuous models

- Need compact, expressive languages (e.g., RDDL)

• Need to understand exact solutions & limits

Need to develop effective practical solutions
 Wide open area for research