Decision Making in Multi-Agent Systems: A Survey

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Decision Making in Multi-Agent Systems: A Survey

Yara Rizk, Member, IEEE, and Mariette Awad, Member, IEEE, and Edward W. Tunstel, Member, IEEE

Abstract—Intelligent transport systems, efficient electric grids, and sensor networks for data collection and analysis are some examples of the multi-agent systems (MAS) that cooperate to achieve common goals. Decision making is an integral part of intelligent agents and MAS that will allow such systems to accomplish increasingly complex tasks. In this survey, we investigate state of the art work within the past five years on cooperative MAS decision making models, including Markov decision processes, game theory, swarm intelligence and graph theoretic models. We survey algorithms that result in optimal and sub-optimal policies such as reinforcement learning, dynamic programming, evolutionary computing and neural networks. We also discuss the application of these models to robotics, wireless sensor networks, cognitive radio networks, intelligent transport systems and smart electric grids. In addition, we define key terms in the area and discuss remaining challenges that include incorporating big data advancements to decision making, developing autonomous, scalable and computationally efficient algorithms, tackling more complex tasks and developing standardized evaluation metrics. While recent surveys have been published on this topic, we present a broader discussion of related models and applications.

Note to Practitioners: Abstract—Future smart cities will rely on cooperative MAS that make decisions about what actions to perform that will lead to the completion of their tasks. Decision making models and algorithms have been developed and reported in the literature to generate such sequences of actions. These models are based on a wide variety of principles including human decision making and social animal behavior. In this work, we survey existing decision making models and algorithms that generate optimal and sub-optimal sequences of actions. We also discuss some of the remaining challenges faced by the research community before more effective MAS deployment can be achieved in this age of Internet of Things, robotics and mobile devices. These challenges include developing more scalable and efficient algorithms, utilizing the abundant sensory data available, tackling more complex tasks and developing evaluation standards for decision making.

Index Terms—Primary Topics: Multi-agent systems, Decision making models, Cooperation; Secondary Topic Keywords: Markov decision process, Game theory, Swarm intelligence

I. INTRODUCTION

THE number of devices connected to the Internet has been increasing over the past few years and projected to exceed 20 billion devices by 2020 [1], [2]. These devices can communicate with each other to form multi-agent systems (MAS) that can cooperate to overcome individual limitations and achieve complex tasks. This has led to the emergence of cognitive computing systems which were defined by IBM as

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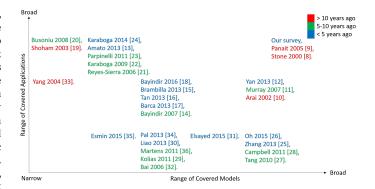


Fig. 1. Scope of Existing Surveys on MAS Decision Making.

systems that can interact with each other and humans to exploit their strengths when accomplishing a task [3]. At the heart of cognitive systems is the decision making, or planning and control module which allows agents to generate a sequence of actions that will lead to the accomplishment of their goals.

Multiple surveys on MAS decision making have been published. While some briefly discussed a wide range of models and applications, others focused on a specific model or application. We present a more up-to-date discussion on cooperative MAS decision making, covering a wide range of applications and models. Fig. 1 depicts the scope of existing surveys in terms of their relative breadth of covered models and applications, while highlighting the targeted scope of our survey. Color coding distinguishes references' publication date: surveys published more than 10 years ago are in red, 5 to 10 years in green and less than 5 years in blue.

The surveys closest to our work, in the upper right corner of Fig. 1, covered a wide range of MAS decision making methods including game theory, RL, swarm intelligence, and evolutionary computing, and discussed multiple applications including robot soccer, prey-predator pursuit, air traffic control and others [4], [5]. However, these surveys have become outdated and do not cover some key advancements in the field such as the contributions of deep learning. Some surveys covered a wide range of models but focused on multiple problems in robotics. Seven main research areas on multi-robot systems (MRS) were discussed in [6], including robot architectures, mapping and exploration, motion coordination and object transport and manipulation. Multiple unanswered research questions were identified in [6] including complex task automation using MRS. Cooperative control of multi-vehicle systems and their applications in the military, transportation systems and mobile sensor networks were surveyed in [7] who concluded that additional work in system integration, distributed embedded system verification and decision making

at higher level abstractions was necessary before successful deployment of MRS. Yan et al. surveyed multiple aspects of robot coordination including decision making, planning and communication, and observed that more powerful coordination schemes are necessary to automate complex tasks [8].

Surveys discussing one model and its applications included recent work on decentralized partially observable MDP (POMDP) [9], swarm intelligence in robotics [10]–[14], and multi-agent RL [15], [16]. Multi-objective particle swarm optimization (PSO) variants [17], algorithms based on bees [18], metaheuristic algorithms [19], and artificial bee colony variants and applications [20] have also been surveyed.

The following surveys discussed multiple models for one application such as formation control and coordination [21], [22], task allocation [23], [24], intrusion detection [25]–[27] and smart electric grids [28]. Finally, certain surveys focused on a single model applied to one application such as multiagent RL for robotics [29], swarm intelligence for robot path planning [30], PSO for clustering [31] and swarm intelligence for data mining [32].

In this paper, we survey existing cooperative MAS decision making models including Markov decision process (MDP) and its variants, game theory, and swarm intelligence. Fig. 2 depicts a fuzzy comparison between the discussed models based on three criteria: heterogeneity, scalability and communication bandwidth. While other models exist, such as belief-desireintention models based on the human's practical reasoning theory [33] and independent choice logic which combined probabilistic information with logic programming to represent knowledge [34], their MAS extensions [35], [36] have not been widely adopted in recent work. Multiple methods that find optimal or sub-optimal action sequences for the various decision making models are surveyed. These include reinforcement learning (RL), dynamic programming (DP), recurrent neural networks (RNN) and evolutionary computing, to name a few. We present decision making applications in robotics, wireless sensor networks (WSN), traffic signal control and others. Finally, we discuss some of the remaining challenges in cooperative MAS decision making such as leveraging big data advancements, creating more scalable, distributed and computationally efficient algorithms that can tackle more complex tasks, and developing evaluation standards.

In what follows, we first define key terms in the field of MAS in section II. Then, we introduce various decision making models in sections III through VI and their applications in section VIII. Remaining challenges and insights on future research directions are discussed in section IX before concluding in section X.

II. MULTI-AGENT SYSTEMS

In this section, we define and categorize MAS before discussing its constituting blocks: agents and local interactions. Then, we focus on key terminology for decision making problems, which is an element of intelligent agents.

A. Multi-Agent Systems

MAS are composed of multiple autonomous, interacting agents that have common or conflicting goals and sensory

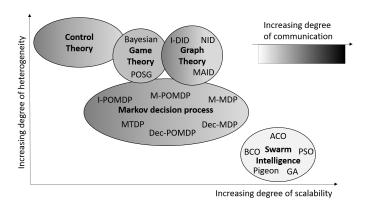


Fig. 2. Comparison of Decision Making Model Frameworks.

information [37]. MAS are generally decentralized, asynchronous systems but can sometimes be centralized or hybrid. Their evaluation criteria include domain specific performance metrics and domain invariant criteria such as time and space complexity, load balancing, fairness, resource utilization, communication overhead, robustness and scalability [38]. MAS have been categorized based on multiple criteria such as diversity of agents, communication capabilities and interaction types. Agent heterogeneity stems from diverse sensing and actuating capabilities, computing resources, cognitive algorithms and morphology [39]. Considering agent interaction complexity leads to three classes of MAS: no direct interaction, simple interaction and complex conditional interaction [40].

B. Agents

An intelligent agent is an autonomous entity capable of performing actions on its environment and perceiving its environment, aiming to accomplish a goal [41]. It can be a physical entity such as robots with sensors and actuators or a virtual entity such as software agents. An intelligent agent exhibits the fundamental properties of perception, reasoning, learning, decision making, problem solving, interaction and communication [42]. It is evaluated based on its solution optimality, generality, robustness, efficiency, autonomy and ability to learn and improve [42]. Agents are categorized based on many different criteria. One categorization depends on the decision making algorithm's instigator and results in three types of agents: reactive, deliberative and hybrid. Reactive agents react to environmental changes. Deliberative agents initiate actions without external triggers. Hybrid agents can react to the environment or initiate actions based on their planning algorithm. Another categorization, proposed in [41], is based on the agent's underlying architecture and contains four classes: simple reflex agents, model-based reflex agents, goal-based agents, and utility-based agents. Simple reflex agents react to current sensory input only while model-based reflex agents keep an internal state of the environment. Goalbased agents perform actions that lead to accomplishing their goals and utility-based agents maximize their utility.

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C. Interactions

In addition to the complexity of interactions, MAS can exhibit different types of interactions based on agent goals, resources and skills [43], [44]. Broadly speaking, interactions can be positive or negative. In the former, agents aid each other in accomplishing their goals, while in the latter, agents actively impede other agents' progress. Positive interaction can be further divided to collective, cooperative, collaborative and coordinative. In collective interaction, agents are unaware of other agents' existence but share a common goal and each agent contributes to its completion, as in robot formation control and foraging. Cooperative interaction is similar to collective interaction except that agents are aware of other agents' existence. Examples include search and rescue, exploration and object displacement. In collaborative interaction, agents do not have common goals but help each other accomplish their individual goals. Finally, in coordinative interaction, agents within an environment work together to minimize interference and complete their individual goals; MRS path planning is one example. Negative interaction can be either conflicting where agents do not have enough resources to complete their goals and fight for external resources or competitive where agents have conflicting goals. In this work, we focus on cooperative MAS since it is an integral part of many smart city systems but still has many open research questions before effective deployment in real-world scenarios is possible. It is considered by some one of the more challenging interactions due to the need for high correlation and synchronization between agents and time sensitivity of agents' actions, especially in robotics. However, some of the models discusses in this survey can be applied to MAS with positive interactions such as swarm intelligence in collective MAS, game theory in collaborative MAS and graph theory in coordinative MAS.

D. Decision Making

Decision making, or planning and control, enables an agent to accomplish its goals by determining what action to perform. The decision making problem can either be episodic or sequential [41]. The output of the former is a single action while the latter produces a sequence of actions or policy. The decision making algorithm is evaluated based on policy optimality, search completeness, time complexity and space complexity. A policy is optimal if it has the highest utility. A search algorithm is complete if it guarantees to return an optimal policy in finite time, when it exists. Time complexity quantifies the amount of time needed to search for a solution while space complexity quantifies the amount of computational memory needed. In this work, we focus on sequential decision problems which can be of two types: finite or infinite horizon. Finite horizon implies that decisions need to be made for a finite number of time steps while infinite horizon problems last forever. When discussing decision making in the context of MAS, learning can be either centralized or decentralized. [5] used the terms team learning and concurrent learning. In the former, one learner learns policies for all agents in the system while in the latter, each agent learns its own policies in parallel to other agents. Credit assignment, how to distribute rewards among

cooperating agents, is one problem that arises and should be appropriately handled to achieve optimal performance. Communication, whether direct or indirect, is another issue in cooperative decision making that should be considered.

III. MARKOV DECISION PROCESSES

In this section, we present the MDP formulation, its extension to MAS and partially observable environments, and conclude with some insights on this method.

A. Markov Decision Process

An MDP, a discrete time stochastic control process, is characterized by fully observable states and outcomes that are influenced by decision makers. It satisfies the Markov property which states that decisions made at the current time step rely on a finite number of previous time steps. It can also be viewed as a fully observable stochastic game with a single player. In some texts, it is referred to as a dynamic program, stochastic dynamic program, sequential decision process, and stochastic control problem. An MDP is defined by the tuple (S, A, P, R, γ) . S represents the set of states, s, of the environment. A represents the set of actions, a, an agent can perform. In some states, certain actions are not permissible, i.e. only a subset of the actions can be performed, denoted by A_s . P represents the transition probability. $P_a(s_i, s_i)$ denotes the probability that the environment will transition to state s_i from state s_i when an agent performs action a. R represents the reward. $R_a(s_i, s_j)$ denotes the received reward when performing action a and the environment goes from state s_i to state s_i . γ represents a discount factor, $\gamma \in [0,1)$, that gives more weight to present reward than future reward. MDP was found to be P-complete [9]. Constrained MDP impose additional constraints on MDP, resulting in more than one cost for every action and the final policy depends on the initial state of the process [45]. Time-dependent MDP [46] extends MDP to continuous time state spaces where value iteration is performed on a piece-wise linear value function.

A solution to an MDP is a policy that should be performed by an agent to maximize its total reward, measured using a value function V. A policy function maps states to actions: π : $s \to a$ or $a = \pi(s)$. Action selection methods determine what action to select next, based on the estimated value functions of the action set, while considering the exploration-exploitation trade-off. A greedy method picks the action with the highest value, ϵ -greedy selects the best action with a probability of $1 - \epsilon$. Boltzmann exploration assigns probabilities of selecting actions using an exponential function of the value function.

Many algorithms have been proposed to find optimal and sub-optimal policies for MDP. DP [47], temporal difference learning [48]–[50], policy search [51], and linear programming [52], [53] require models of the state transition and reward functions. If these models are unknown or too complex, approximate methods are adopted and include model-free RL approaches like Q-learning [54] and SARSA [55], evolutionary computing [56], [57], RNN [58]–[63], and deep RL [64], [65]. Distributed optimization methods have been adopted to solve MDP problems. First, the alternating direction method

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of multipliers decomposes the MDP into subproblems. Then, a distributed Newton method [66] or linear programming algorithm [67] find the optimal policy.

MDP extensions have been proposed for MAS. Multi-agent MDP (M-MDP) extends MDP to MAS by assuming a joint action space with a team reward model and fully observable environment. A central learner learns a vector of actions that should be performed by the agents and the reward is common to all agents [37]. The worst-case complexity of finite horizon M-MDP is P-complete [68] which is solvable in polynomial time by a Turing machine, an abstract model of computing devices. As the number of agents increases, the joint state and action spaces' dimensionalities increase exponentially. To ease the computational burden, independence is assumed to make objective functions factorable. Solving the problem iteratively also reduces the computational complexity. Distributed implementations of the central learner have been developed for factorable objective functions [69]. On the other hand, decentralized MDP (dec-MDP) assumes an independent action space with local reward and jointly fully observable environments [37]. In other words, individual agents view a partially observable environment but the aggregate observations of all agents in the MAS make the environment fully observable. Finite horizon dec-MDP was proven to be worst case NEXP-complete (solvable in exponential time using a non-deterministic Turning machine), when three or more agents are considered [70]. Since actions and rewards are local, this approach falls under the concurrent learning class of MAS learning. Assuming agent observations and transitions are independent, the model is known as TI dec-MDP and its complexity is NP-complete, meaning a solution can be found in polynomial time by a non-deterministic Turing machine. This model can be further simplified by assuming independent rewards to obtain a P-complete complexity in the worst case.

B. Partially Observable MDP

POMDP is a generalization of MDP to partially observable environments and is defined by $(S, A, P, \Omega, O, R, \gamma)$ where Ω represents the set of observations, O is the observation function and the remaining terms are as defined for MDP. POMDP was found to be PSPACE-complete [9]. Many algorithms have been proposed in the literature to provide exact and approximate solutions for the POMDP and its variants, including value iteration [71], [72], expectation maximization [73], [74], nonlinear optimization [75], quadratically constrained linear programming [76], Monte Carlo methods [77], [78], and DP [79], [80] when state and transition models are known. When they are not known, heuristic search algorithms [81], genetic algorithms [82], RNN [83]-[86] and model-free RL methods were applied. Authors in [87] learned the number of states to represent in a non-parametric scheme and used RL to find policies for POMDP. Unsupervised learning was adopted to learn an observation space transformation to a latent representation space where policies are learned, in [88]. Forward simulation was used to estimate policy utilities [89].

Decentralized POMDP (Dec-POMDP) generalizes POMDP to MAS where rewards are common and based on joint

actions but observations are individualistic [9]. The goal is to maximize the reward of the entire system as agents collaborate to achieve a common task. Communication among agents can be explicit (Dec-POMDP-COM) or implicit (Dec-POMDP). This model is NEXP-complete [70]. Approximate solutions have been proposed based on bounded policy iteration [90], Q-value function methods [91], multi-agent A^* [81], genetic algorithms [82], DP [92]–[94] and a Bayesian learning, stick-breaking policy algorithm [95]. A set of approximate inferences and heuristics including bootstrapping were used to find approximate solutions to dec-POMDP in [96].

The multi-agent team decision problem (MTDP) [97], equivalent to dec-POMDP when agents have perfect recall [98], extends economic team theory to robotics. It includes models for implicit and explicit communication and is proven to be NEXP-complete. Multi-agent POMDP (M-POMDP) extends M-MDP to partially observable environments, and is PSAPCE-complete which means the algorithm's memory requirements are polynomial function of the input size. Like M-MDP, it is a team learning approach that has a central learner, and employed Bayesian RL framework to learn policies [99].

Networked distributed POMDP (ND-POMDP) assumes local interaction among agents to reduce the computational cost of finding policies [100]. ND-POMDP is a factored dec-POMDP model where observations and transitions are independent and rewards are divided among neighboring agents. Its worst case computational complexity is NEXP-complete. Algorithms used to find policies for this model include multiagent RL [101], DP [102], and distributed constrained optimization [100]. Interactive POMDP (I-POMDP), a concurrent learning approach, generalizes POMDP to MAS by modeling other agents in the system while maintaining a belief of the system state [103]. Finitely nested I-POMDP is PSPACE-complete [98] and approximate solutions have been proposed based on particle filters [104], value iteration [105] and Monte Carlo sampling methods [106].

C. Some Insights

MDP and its variants have been widely adopted in many complex MAS decision making problems, despite the very restrictive Markovian assumption. Even though these models do not scale well, they are able to handle agent heterogeneity. Recently, deep learning approaches have been adopted to solve various MDP models and provided a roadmap to solve non-Markovian models as well. In addition, deep learning has allowed the extension of MDPs from the discrete space to the continuous space, which is more suitable for robotic MAS.

IV. GAME THEORY

Game theory develops models of interaction between rational decision makers under different circumstances [107]. It has been applied in many fields from economics and psychology to artificial intelligence. In this section, we focus on two types of games that have been commonly applied to cooperative MAS in artificial intelligence: stochastic games and Bayesian games.

A. Partially Observable Stochastic Games

Stochastic or Markov games [108] are sequential probabilistic games. They can also be viewed as a generalization of repeated games where a game from a collection of normal form games can be played at a given step [37]. Payoffs depend on both actions and the state of the game at the current stage. Players' actions and the game's current state cause the game to transition to other states. Stochastic games are represented using the tuple (Q, N, A, P, r) where Q denotes the set of games that can be played, N denotes the set of players or agents participating in the game, $A = A_1 \times ... \times A_N$ denotes the actions of the players, P denotes the transition probability function and r denotes the reward or payoff. They belong to the complexity class $NP \cap co - NP$ [109] and can be solved using DP [108], Q-learning [110] and linear programming under certain conditions [37].

To solve a game, a strategy profile or solution concept must be obtained; it is a strategy for each player. A strategy, equivalent to a policy in MDP [41], is a rule used by agents to select an action. An equilibrium strategy is defined as the best response of an agent to another agent's strategy, i.e. the agent cannot improve its expected utility by changing its strategy. It does not always exist in stochastic games but may exist under restricted conditions. For example, stochastic games with a finite number of players, actions and states always have a Nash equilibrium, defined as the strategy profile which maximizes each player's utility knowing the strategy of others in the game [111]. Evolutionary stable strategy is a refinement of the Nash equilibrium which requires a strategy to be stable to any perturbations that may occur to the games as they evolve [112] and was extended to stochastic games [113]. Stochastic games have been shown to have an evolutionary stable strategy under certain conditions [114].

Partially observable stochastic games (POSG) extend stochastic games to partially observable environments where the payoffs are not known to the players. They are represented by the tuple (Q, N, O, A, P, r, b^0) where O denotes the set of observations and b^0 denotes the initial state distribution. POSG have been used to model learning sequential decision making in cooperative MAS [115]. Finding a Nash equilibrium for POSG belongs to the NP-hard computational complexity class [116], meaning they are computationally at least as difficult as NP problems which are solvable by a non-deterministic Turing machine in polynomial time. POSG subclasses include MDP, POMDP and their MAS extensions.

Many exact and approximate solutions have been proposed for POSG. An iterative method to eliminate dominant strategies was proposed in [116]. Authors in [93] combined a generalized version of the DP used for POMDP and eliminated dominated strategies to find a solution to POSG. When agents use the same payoffs, this approach can converge to an optimal solution. The proposed method was tested on multi access broadcast channel control and compared to a policy tree building brute force algorithm. POSG have also been used to model cooperative MAS decision making in partially observable Markovian environments [115], [117]. However, this model's solution is intractable as the number of agents

increases. Therefore, an approximate solution was computed based on Bayesian games to achieve decentralized control in robot teams with limited communication. The algorithm was validated on the 2-robot tag problem, 2-agent lady and tiger problem and multiple access broadcast channel problems.

B. Bayesian Games

Bayesian games are games with incomplete information. Generally, these uncertainties can be modeled as uncertainties in agents' payoffs [37]. They are defined by (N, G, P, I)where N represents the set of agents, G represents the set of games the agents might be playing, P represents the common prior distribution over all the games and $I = (I_1, ..., I_N)$ represents the partitions of G, for each agent. Examples of Bayesian games include signaling games, bargaining, auctions, and market competitions. Strategic policies can be obtained by converting incomplete games to imperfect information ones. Solving for the Bayesian Nash equilibrium, the Nash equilibrium in Bayesian games, includes best response, RL or other learning rules, linear programming [118] and Monte Carlo methods [119]. Bayesian Nash equilibrium, which consists of a strategy profile and a player's belief about other players' types, always exists.

C. Some Insights

While game theoretic approaches had been mainly used in competitive MAS, some models have gained popularity in cooperative MAS due to the agents' capabilities of modeling other agents in the game. This property can be useful in robotic systems where robots are unable to communicate with others. However, this restricts the number of agents in the system due to increasing computational costs. Game theory's systematic mathematical approach has been an attractive quality for many applications but combining it with some heuristic approaches such as deep learning might lead to improved performance in robotic applications and others.

V. SWARM INTELLIGENCE

Swarm intelligence describes the behavior of decentralized cooperative agents, whether natural or artificial, working toward a common global goal [120]. Self-organized and distributed behavior of locally aware and locally interacting agents are pillars of swarm intelligence [121]. Systems modeled in this fashion generally consist of many autonomous but homogeneous agents implementing simple rules with agent interactions restricted to local neighborhoods.

A. Biologically Inspired Algorithms

Swarm intelligence was inspired by many social insects and animals including ants, bees, wasps, termites, bats, fish, and birds. In some ways, swarm intelligence is similar to RL; both are iterative algorithms that use a reinforcement signal to learn a solution [121]. However, the reinforcement signal modifies the behavior of the agent differently in both algorithms.

Many algorithms have been inspired by bee colony behavior. Bee colony optimization [122] is based on direct communication among agents performing a series of moves for a certain duration based on the strength or fitness of the solution, also known as "waggle dancing". This recruits other agents to the most fit solution. Navigation is based on path integration where agents continuously update a vector indicating the position of the start location. Ant colony optimization (ACO), inspired by ant colony behavior, is a class of algorithms that rely on indirect communication [123]. Navigation is based on depositing pheromones along the trail. A more fit solution results in stronger pheromones on the trail that lead to recruiting more agents. PSO is inspired by flocks of bird and schools of fish [124]. Agents navigate the environment searching for better solutions using principles from birds' movements. A pigeon inspired optimization algorithm relied on the magnetic field, sun and landmarks to achieve path planning [125]. Distributed implementations of ACO [126], [127] and PSO [128] have been developed to speedup convergence.

B. Some Insights

While such systems exhibit desirable properties like robustness, flexibility, scalability, low complexity, inherent parallelism and fault tolerance [11], [129], they have important limitations. Most swarm systems consist of identical agents, leading to their limitations according to [129]. The agents must be homogeneous or can be divided into a small number of homogeneous clusters following simple rules to make decisions. However, there are many applications, such as search and rescue operations, that require heterogeneous, complex agents working toward a common goal.

VI. GRAPH THEORY

Decision making in MAS have been modeled as graphs with nodes representing agents and edges representing interactions and information flow among agents [130]. In this section, we focus on one popular approach called influence diagrams (IDs), briefly discussing the model and some of its strengths and weaknesses.

A. Influence Diagrams

IDs are referred to as decision networks in [41] and are a graph theoretic approach that provide a framework for decision making by adding actions and utilities to Bayesian networks [131]. Chance nodes (ellipses) represent random variables. Decision nodes (rectangles) represent choices available to the agent and utility nodes (diamonds) compute the utility of these choices. The action with the highest utility is chosen. IDs can be converted to decision trees by traversing the diagram from top to bottom, creating a node in the decision tree when a decision node is encountered and adding edges with values equal to probabilities of parent nodes; leaves portray the utility of a path. IDs require the optimization of all parent nodes of a decision variable [34]. Dynamic IDs (DIDs) extend IDs to sequential decision making problems by combining DP with IDs [132] and have been viewed as computationally equivalent to POMDP [133]. They exploit the separability of the value function to generate computationally efficient solutions.

Multi-agent IDs (MAIDs) generalized IDs to MAS by generating decision rules that depend on decision rules made

by other agents [134]. This is graphically represented by connecting decision nodes that depend on each other; a directed relevance graph is thus produced. MAIDs represent games with imperfect information graphically and are an alternative to the normal and extensive forms of game representation [133]. They can be converted either to extensive form games or to IDs and then solved.

A network of IDs (NIDs) is built on top of MAIDs to account for uncertainties in other agents' decision making and hierarchy of beliefs [135]. This formalism can represent irrational behavior and distinguishes between different agent models in the systems, i.e. it does not treat all other agents identically. Acyclic NIDs can be solved using a bottom up approach by converting each block to a MAID and solving it. Duplicates are included to account for beliefs about others' strategies. Cyclic NIDs are converted to acyclic NIDs and solved. However, both MAID and NID are applicable to episodic decision making only. Interactive DIDs were proposed in [133] as a MAS extension of DIDs and can be viewed as computational counterparts of I-POMDP. Models of other agents are clustered to reduce computational complexity but lead to approximate solutions.

B. Some Insights

Graph theory models the interaction of agents, allowing them to exchange information and make decision accordingly. However, the computational complexity of this approach increases exponentially in densely connected graphs with many nodes (agents). The main benefits of graph theory in MAS come from combining it with other approaches such as MDPs and control theory (discussed next) to extend these approaches to MAS. Furthermore, exploiting special structures such as sparsely-connected dense sub-graphs are a common approach to reduce computational cost and improve performance.

VII. CONTROL THEORY

Control theory is an established field that aims to control physical systems by designing controllers using modify the input to achieve the desirable output. Its sub-fields include non-linear, adaptive, optimal, robust and stochastic control, to name a few, and produce controllers with various properties to overcome limitations imposed by the real-world environment they operate in. However, as automation problems became more complex, researchers extended control theory to MAS by developing distributed controllers. We present a brief overview of this broad field next.

A. Distributed Cooperative Control

Distributed controllers are designed by combining concepts from control and graph theory. Specifically, interactions among agents are modeled using graph theory and the control problem is decomposed among the agents to obtain a distributed controller. The amount of communication among agents is dependent on the design of the distributed controller and can vary based on the nature and complexity of the task (whether it is easy decomposable), the optimality of the

control algorithm and other factors. Since many controllers are based on optimization algorithms, distributed optimization is an integral part of distributed control [136]. Unlike other approaches, distributed cooperative controllers designed using control and graph theory can be mathematical validated to prove optimality, stability, robustness, and convergence, to name a few properties.

Distributed controllers have been applied to various control problems. For example, a Lyapunov based voltage and frequency controller was designed for micro-grid systems that only requires local communication among neighbors [137] and a secondary voltage distributed controller based on inputoutput feedback linearization that requires sparse communication [138]. A Lyapunov based distributed lead-follower control system was developed that scaled to large MAS when the interaction topology is an undirected graph [139]. Distributed consensus tracking was achieved by designing: distributed adaptive controllers in weakly connected, directed graphs [140], a distributed optimal control algorithm [141], and nonlinear distributed impulsive control (control signals are given as impulses instead of continuously) with delayed impulses in undirected graphs [142]. Stochastic sampling in leaderfollower consensus problems has been shown to improve scalability of MAS [143]. Distributed impulsive control has also been applied to heterogeneous MAS synchronization problems [144]. Yang et al. proposed distributed output regularization using adaptive control in MAS with a switching topology [145]. Other applications include formation control [146] and navigation [147] in MRS.

B. Some Insights

While control theory adopts systematic mathematical approaches to develop controllers, some systems are simply too complex and intractable for such methods. For example, most algorithms assume linear systems. Therefore, data-driven methods such as those in distributed artificial intelligence are necessary to automate certain complex tasks in real-world environments. Nevertheless, distributed cooperative controllers are necessary in some applications where sufficient data is not available or mathematically-proven optimal controllers are crucial like in aviation or military domains.

VIII. APPLICATIONS

MAS decision making models have been applied to many problems in various fields from robotics to wireless sensor networks. Next, we mention some of the problems that have been solved using the aforementioned decision making models.

A. Robotics

Cooperative MRS have been applied to many problems that require various degrees of coordination. Loose coordination examples include formation control and foraging, while tight coordination examples include object transport and robot soccer. Environment uncertainty, robot actuating and sensing diversity, system scalability, real-time processing and limited computational resources are a few challenges that should

be addressed when designing decision making algorithms. Decisions related to robot actions, information sharing, and coalition formation, are essential to the successful deployment of robots in real world environments. POSG has been applied to multiple problems in robotics [148], [149]. MDPs [150] and POMDP [151]–[155] have been used for robotics coordination including robot soccer [156]. Graphical models for consensus [157], formation [158], [159], and rendez-vous [158] have also been investigated. Finally, swarm intelligence has been applied to underwater environments [160], 3D space [129] and robot path planning problems [30], [125]. It has been applied to dynamic task allocation [161], distributed localization problems [162], foraging tasks [163]–[165], collision free navigation [166], [167] and communication free flocking with minimal memory requirements [168]. Swarm-bots, wheeled robots that can physically connect to each other and form larger entities, accomplished coordinated motion, self-assembly, cooperative transport, goal search and path formation [169], [170]. The thermotactic behavior of honeybees inspired the decision making of a swarm of microbots with limited communication capabilities in spatial behavior problems [171]. Swarmanoids, a heterogeneous system composed of three types of complementary swarm robots, performed complex tasks like object retrieval in 3D space [129].

B. Repeated Coalition Formation

Forming groups of agents that change based on environmental conditions is critical to the successful deployment of MAS in real-world environments. Repeated coalition formation under uncertainty deals with forming time varying coalitions where agents do not have complete information about other agents' capabilities. Adopting traditional coalition formation methods such as auctioning and search algorithms cannot handle uncertainty since they assume complete knowledge of agent capabilities. Therefore, this problem has been modeled as a sequential decision making problem by many researchers and solved using some of the decision making models discussed in this work, which can handle information uncertainty. This allows the dynamic formation of robot teams where uncertainty is high and can lead to the automation of complex tasks that was previously unfeasible.

While searching for a solution that strikes a balance between redundancy for fault tolerance and agent's skill complementarity is challenging enough, attempting to do so with incomplete and noisy information about agents' skills further complicates matters. Dynamically reforming coalitions also poses its own challenges by requiring the algorithm to determine the lifetime of a coalition. However, repeated coalition formation with uncertainty allows MAS to cope with the stochastic environments and complex tasks.

Matthews et al. assumed the problem was fully observable and adopted MDP to model a football team formation problem [172]. Agent transitions between coalitions were modeled as a MDP, the Shapley value and marginal contributions were used to prune the search space and the best coalition structure was found using Markov probability distributions [173]. A POMDP model was also adopted to allow agents to learn other

agents' capabilities by interacting with each other [174]. IDs solved the problem of coalition formation for complex real-world missions by selecting a subset of coalition formation algorithms suitable for the problem at hand [175]. Swarm intelligence was used to search for the best coalitions to form [176]. Coalition games were generalized to problems with incomplete information through Bayesian games [177], [178].

C. Intelligent Transport Networks

With the increased awareness on sustainable living, transportation systems are challenged to endorse cutting edge technology and provide better services, while keeping an eye on safety and greener emissions. Intelligent transport networks are formed of autonomous or semi-autonomous communicating vehicles and road infrastructure such as traffic signals and road sensors. Decisions such as when to close a road or change a traffic light color to reduce traffic congestion, give directions to emergency response vehicles to avoid congested roads, improve road safety based on weather conditions, and others, are critical to make transportation smarter. To run efficiently, decisions need to be made in real-time on devices with limited computational resources. POSG modeled directional routing and scheduling of packet delivery in vehicular ad hoc networks [179]. POMDP was used to perform automated driving in urban traffic while dealing with sensor uncertainties [180]. Multi-agent RL has been used for routing algorithms [181]-[183], adaptive broadcasting [184], adaptive data collection [185] and traffic signal control [186]-[193]. Intelligent transportation systems have utilized swarm intelligence to control traffic light scheduling [194], model complex transportation systems [195], develop routing protocols for vehicles [196], [197] and for information dissemination [198]–[202].

D. Wireless Sensor Networks

WSN are a collection of autonomous computing and sensing devices with limited computational resources. Their presence is ever increasing with the decreasing cost and size of hardware and emergence of Internet of Things. Integrating decision making in these networks allows us to implement functionality beyond simple information retrieval, making the integration of WSN with other smart city MAS, such as autonomous vehicles, electric grids and transport networks, feasible. The application of MDP was surveyed to model various problems in WSN including intrusion detection, sensor coverage, object detection, data exchange, topology formulation and other problems [203]. POMDP have been used for performance optimization [204], data and memory access control [205], and sleep scheduling [206]. IDs were used for lighting control in WSN and provided robustness to sensor uncertainties [207]. Swarm intelligence has been used for routing in WSN [208]–[214], clustering [215], cluster head selection [216], for security protocols [215], [217] and node positioning and localization [218], [219].

E. Intrusion Detection

An essential component of network security is detecting threats before they can compromise the network. Since networks are inherently decentralized, detecting threats can be modeled as a MAS decision-making problem where agents cooperatively determine whether a threat is present. Intrusion detection systems monitor activities in network infrastructures such as WSN and mobile ad hoc networks to identify malicious behavior. It involves detecting malicious packets, tracking their sources and optimizing performance of networks. These systems are considered MAS because each node on the network contributes to keeping the network secure, by making decisions related to the maliciousness of packets. Intrusion detection is a difficult problem because running the decision making algorithms should not use up a significant portion of the network nodes' limited computational resources while identifying threats as early as possible on a wide variety of network technologies.

Many models have been adopted in intrusion detection systems, as surveyed in [220]. MDP identified the network's most vulnerable nodes based on attackers' previous behaviors [221], [222]. Bayesian games modeled attacker/defender games [223]. Multi-agent RL were used to implement distributed intrusion detection systems [224]. Swarm intelligence is a popular approach to intrusion detection, evidenced by the recently published surveys [25]–[27]. PSO has been widely applied in combination with support vector machines [225]–[227] and linear programming [228]. ACO was used in IP traceback problems [229].

F. Other Applications

Cooperative MAS has been applied to many other fields. Noteworthy applications, briefly discussed next, are cognitive radios, smart electric grids, resource allocation, and distributed optimization. Traditional radio paradigms suffer from spectrum scarcity and usage inefficiency. Cognitive radios have been presented as one possible solution. A cognitive radio is a smart radio that efficiently utilizes the available spectrum. MDP and RL were used to model and solve spectrum sensing and management problem [230]–[234]. Jamming in networks were modeled using stochastic games [235] and spectrum sharing was modeled using game theory [236]. Decision making models to cognitive radios reduces the wasted, already scarce, spectrum resources and improves their efficiency in switching frequencies.

Smart electric grids will be the primary method of power distribution in smart cities where efficient scheduling, generation and distribution of power are essential. However, the unpredictability of demand and supply as well as plant diversity and plant failures are some of the challenges faced in this field. POSG [237], POMDP [238], [239], multi-agent RL [240], [241] and swarm intelligence [28], [242]–[244] have been adopted to model and solve power distribution, scheduling, power flow and load forecasting problems.

Resource allocation aims to distribute heterogeneous resources in a fair and efficient manner to maximize resource utilization. Resource allocation has many applications in resource constrained domains where many agents are battling to gain access to these scarce resources such as robotics and cloud computing. Decision making models adopted for this problem solve this problem more efficiently than other approaches

such as search or constrained optimization methods. Adopted models include POMDP, used to minimize network bandwidth congestion and fairly allocate resource [245], Bayesian games [246] and stochastic games with multi-agent RL used for job and resource scheduling in grid computing [247].

Distributed optimization, a useful tool in many fields including robotics, electric grids, and large-scale optimization problems, consists of optimizing an objective function in a distributed fashion. MAS decision making leveraged consensus and communication rules to model distributed optimization; each agent optimized part of the objective function before combining their results [248]. For example, game theory has formulated distributed optimization problems as games [249], [250]. In [251], potential games and cooperative control provided a theoretical framework to formulate distributed optimization problems. Also, swarm intelligence including PSO [252], [253] and an algorithm that mimics bacterial foraging [254] have been used to solve multi-objective optimization problems. Graph theory including time-varying directed graphs [255] and weight-balanced directed graphs [256] have modeled information exchange in a distributed optimization framework.

IX. CHALLENGES

Although MAS decision making has seen significant improvements in the past decade, it is still plagued with many issues. To reap all the benefits of the Internet of Things boom and improve smart cities and smart living, decision making systems need to address some of the remaining challenges.

A. Scalability

Decision making algorithms should be scalable, especially in heterogeneous MAS, to accomplish more complex tasks. The scalability of current models greatly relies on agent homogeneity and the level of interaction. Swarm intelligence can scale to large MAS since agents are homogeneous and interaction is minimal and restricted to the agent's neighborhood. MDP variants and game theoretic models do not scale well since the complexity of the algorithm increases exponentially due to the model formulation that results in exponentially large state spaces. Using the graph theoretic formulation for large MAS results in densely connected graphs which are computationally expensive.

B. Computational Complexity

Decision making algorithms should be computationally efficient due to the need for real-time decision making in some applications or the lack of enough computational resources of agents. Robots generally have limited on board computational resources due to size and weight constraints and might not be able to offload their computations to the cloud due to bandwidth scarcity, poor or unreliable connectivity, and minimum latency requirements. Agent interactions MAS increases the computational cost per agent as the number of agents increases, especially in methods that extend single agent models to MAS if careful consideration of interaction cost

is not performed. Tightly coordinated tasks also increase the computational burden due to the large amount of communication and data exchange among agents. Decision making algorithms should be designed with all these constraints in mind to successfully complete complex tasks.

C. Dynamic Environments

The environment's dynamic and unpredictable nature makes it difficult to foresee, design and test an agent that can handle all these situations. Therefore, decision making algorithms should generalize well to situations that have not been learned or tested. They should be able to adapt to the dynamic environment and various uncertainties it might encounter and should be robust to noisy and incomplete information generated by sensors, and non-deterministic actions. POMDP, IDs, POSG and Bayesian games are better suited to handle uncertainties than MDP and its variants that assume fully observable environments, because they account for partially observable environments, incomplete and imperfect information in their algorithms. Agent failures are also a source of uncertainty in MAS that hinder the completion of tasks. Unlike other models, swarm intelligence models are better suited to handle agent failures due to the homogeneous nature of agents and minimal interaction necessary. However, this is still an issue that needs to be considered whenever MAS are designed.

D. System Heterogeneity

Heterogeneous MAS can deal with environment diversity and complex tasks. However, this heterogeneity makes cooperative decision making more complex: agents need to model other agents when capability uncertainty exists, agent capabilities should be compatible, and agents should have a common language to communicate and interact, in addition to other issues. Swarm intelligence simplifies modeling by assuming all agents are homogeneous. Graph theoretic models, POSG and its sub-classes can handle heterogeneous MAS if the state and observation spaces are designed appropriately. I-POMDP and I-DID inherently model other agents, making them better than other graph and game theoretic models in dealing with MAS heterogeneity.

E. Big Data

Recent advancements in processing big data has led to significant improvements in research areas like object recognition, speech recognition and natural language processing. The next step is to use this information to make better decisions in MAS and handle more complex tasks. Decision making has yet to maximize its benefits from big data. Algorithms that model and generate representations of such data like convolutional neural networks (deep learning) produce computationally expensive models that are not suitable for computationally limited agents or decision making algorithms whose computational cost grows exponentially with the dimensionality of the data. Yet, allowing agents to access these models through the cloud has its own complications with respect to cloud accessibility, bandwidth constraints, representation compatibility, privacy and security.

F. Evaluation Standards

Evaluation standards are necessary in MAS decision making to compare proposed algorithms and assess the state-of-theart. General metrics include solution optimality, algorithm completeness, and algorithm time and space complexity. However, additional evaluation metrics of MAS decision making are necessary to enable better comparisons. Some work has developed evaluation metrics and workflows to quantify the performance of MAS. Braubach et al. developed abstract metrics that would be specialized for MAS applications, and include function (e.g. restrictions), usability (e.g. simplicity), operating ability (e.g. performance) and pragmatic metrics (e.g. installation) [257]. Lass et al. distinguished between two metric categories: effectiveness (e.g. success, failure, 90% accuracy) and performance (e.g. resource consumption, time complexity) [258], that could be applied to four MAS levels (agent, framework, platform, host). They presented a framework to select appropriate metrics for a given application and performed a case study on a distributed constrained optimization problem. Di et al. developed a hierarchical metric system where both inter (communication and cooperation) and intra agent metrics measured environment complexity, agent rationality, autonomy, reactivity, and adaptability [259]. This system was tested on a knowledge management problem for the automotive industry with two agents only. Marir et al. proposed an evaluation platform that included metrics like average of communication load and validated the platform on an auctioning problem [260]. Nevertheless, standards to evaluate and compare the performance of MAS on real-world environments are still underdeveloped. Existing metrics have been tested on a hand-full of narrow-scoped scenarios that did not necessarily include robot agents.

G. Other Challenges

Task complexity poses a challenge for decision making algorithms because they do not have the capability of recognizing what tasks can be decomposed into simpler tasks that they can complete. Adding this capability to decision making algorithms in MAS in addition to dynamically recognizing what tasks require tight coordination and what tasks can be accomplished with minimal interaction among agents will increase the scope of automated tasks. Learning algorithms for decision making and perceiving agents should be autonomous. Reducing the number of manually tunable hyper parameters that require human intervention will allow algorithms to generalize better to unknown environments.

X. CONCLUSION

This survey discusses decision making models and algorithms to find policies for cooperative MAS for different applications. MDP and game theoretic models, swarm intelligence, and IDs were covered, for which optimal and sub-optimal policies were obtained using RL, DP, direct policy search, Monte Carlo methods, linear, quadratic and mixed integer programming, evolutionary computing, and RNN. MAS applications noted include smart electric grids, WSN, intelligent transportation systems, and robot teams performing search

and rescue, object transport and exploration and mapping. While state of the art methods within the past five years are significantly better than their predecessors, research advances in this field are promising but still needs to answer many questions. Decision making algorithms should leverage big data advancements and the Internet of Things to obtain better policies, algorithms should be scalable as more complex tasks require larger MAS, and distributed algorithms should be adopted to ease the computational burden and run on computationally limited devices. Furthermore, evaluation standards or benchmarks need to be developed to enable comparison of algorithms and to facilitate their verification and validation. These improvements would take us a step closer to effective deployment of various MAS in smart cities.

Even though this survey focused on positively interacting MAS, MAS with negative interactions is has many real-world applications. Competitive MAS in robotics, intelligent transportation systems, smart electric grids, among others is an active area of research. Decision making models based on theories in economics, game theory and psychology have been developed. MAS with conflicting interactions is also a prominent area of research especially in robotics and intelligent transportation systems where mobile vehicles use the same infrastructure and must co-exist with minimal interference to complete conflicting goals. Research areas such as conflict management, conflict resolution, and deceptive behavior modeling have emerged to address these issues.

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