

How to do MCTS on a POMDP?

$Q[(s,a)]$

$N[(s,a)]$



Online POMDP Methods

Approximate POMDP Solutions

Approximate POMDP Solutions

Numerical Approximations

(approximately solve original problem)

Approximate POMDP Solutions

Numerical Approximations

(approximately solve original problem)



Offline

Approximate POMDP Solutions

Numerical Approximations

(approximately solve original problem)



Offline



Online

Approximate POMDP Solutions

Numerical Approximations

(approximately solve original problem)



Offline

Previously



Online

Formulation Approximations

(solve a slightly different problem)

Approximate POMDP Solutions

Numerical Approximations

(approximately solve original problem)



Offline

Previously



Online

Formulation Approximations

(solve a slightly different problem)

Last Time

Approximate POMDP Solutions

QMDP
certainty Equivalence

Numerical Approximations

(approximately solve original problem)



Offline

Previously

SARSAOP



Online

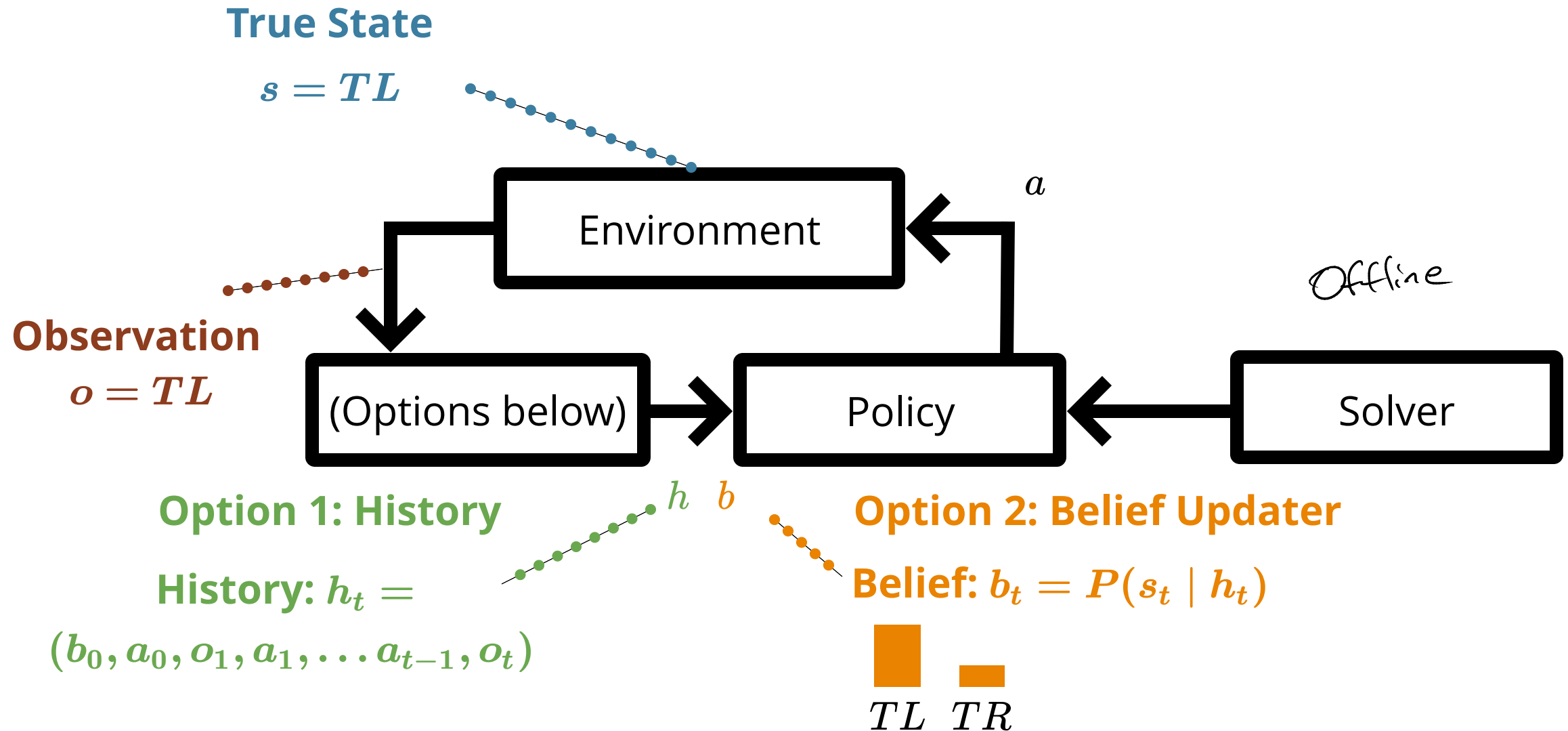
Today!

Formulation Approximations

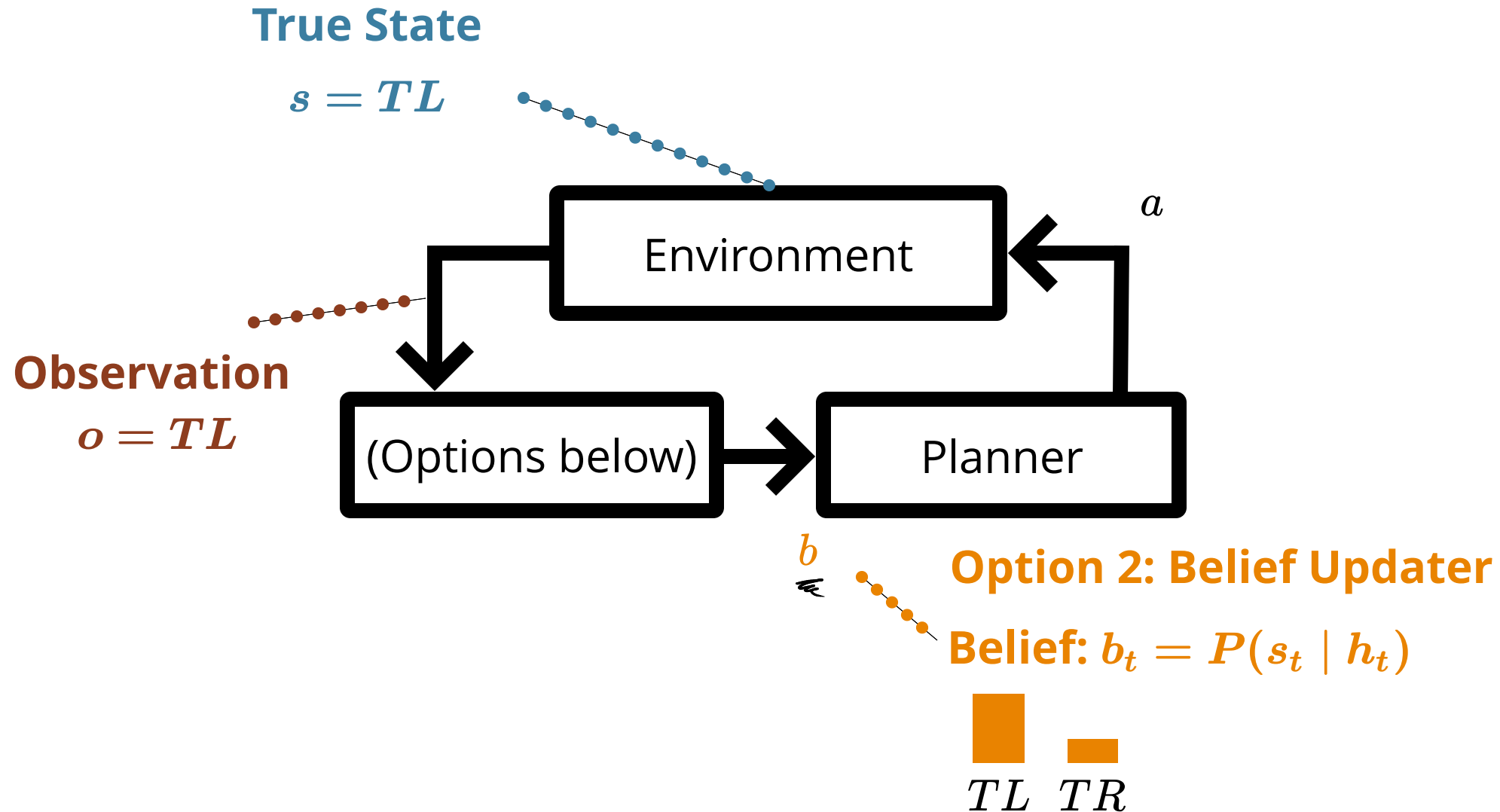
(solve a slightly different problem)

Last Time

POMDP Sense-Plan-Act Loop

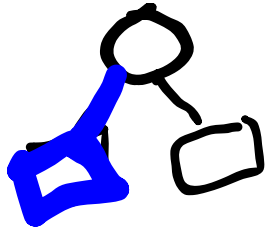


POMDP Sense-Plan-Act Loop

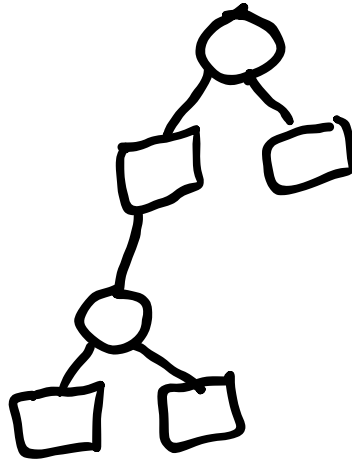


Monte Carlo Tree Search (MCTS/UCT)

Search



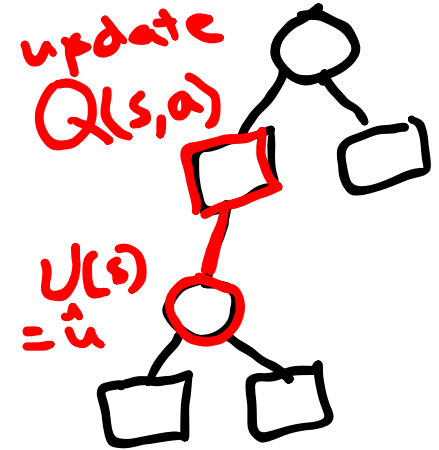
Expansion



Rollout



Backup

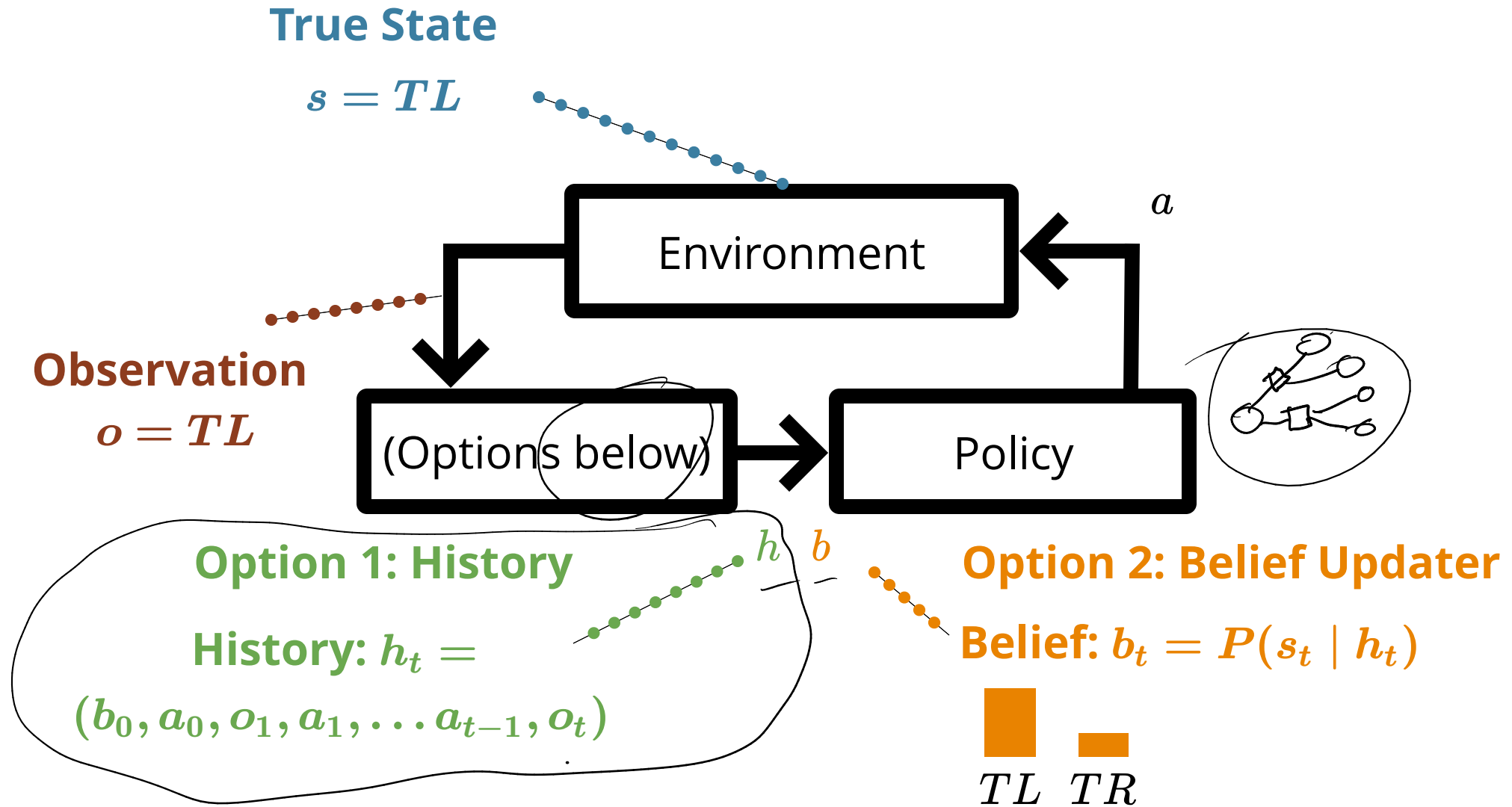


$$Q(s, a) + c \sqrt{\frac{\log N(s)}{N(s, a)}}$$

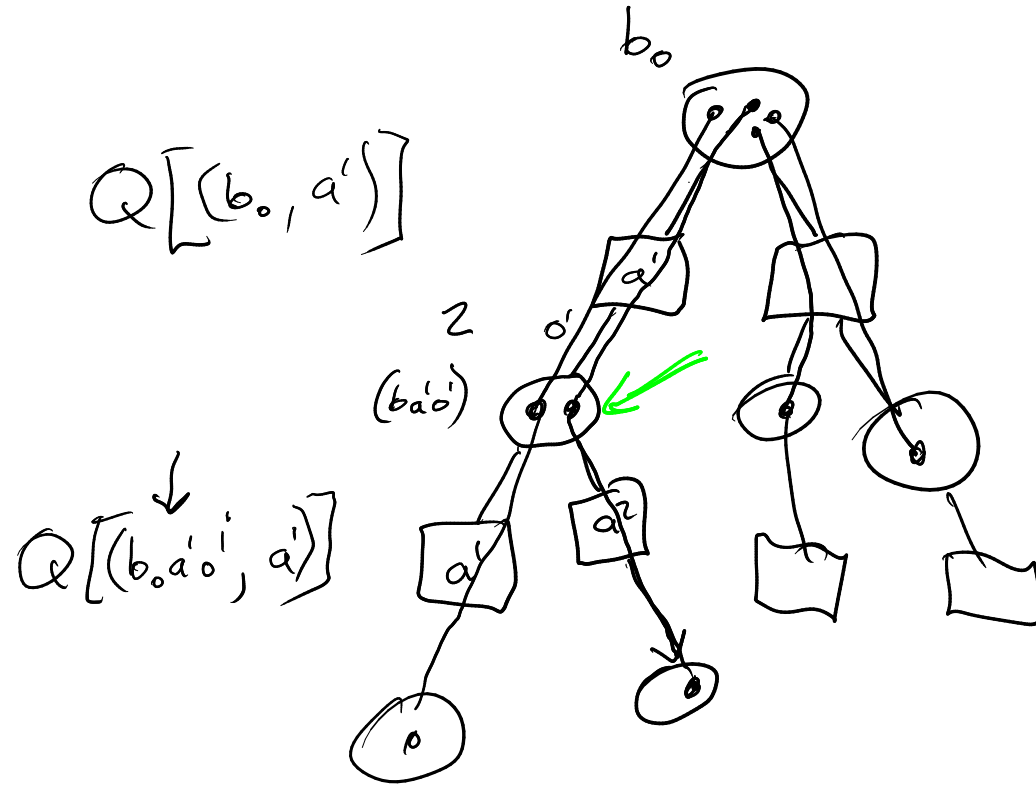
low $N(s, a)/N(s)$ = high bonus

start with $c = 2(\bar{V} - \underline{V})$

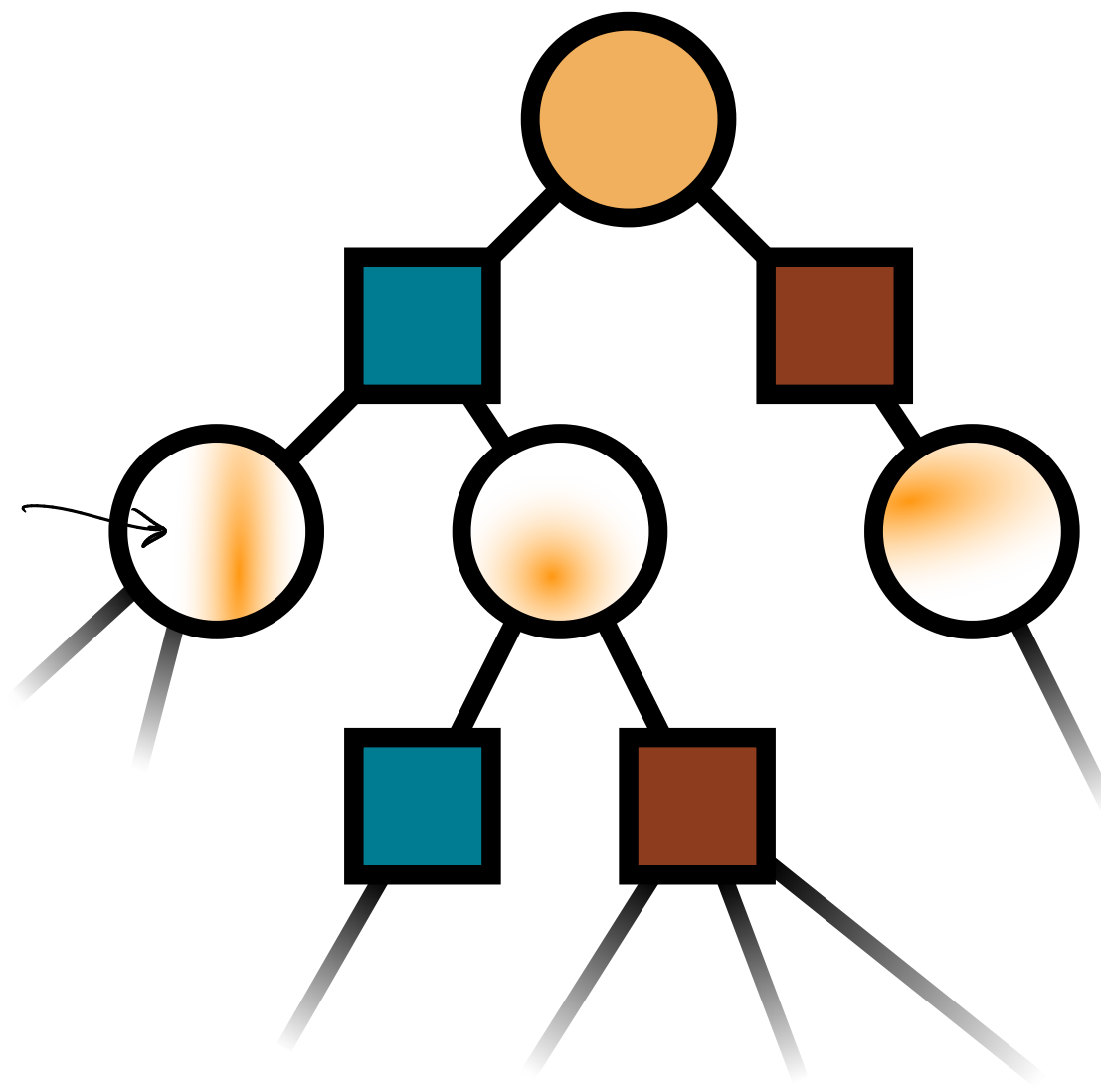
How should we adapt MCTS for POMDPs?

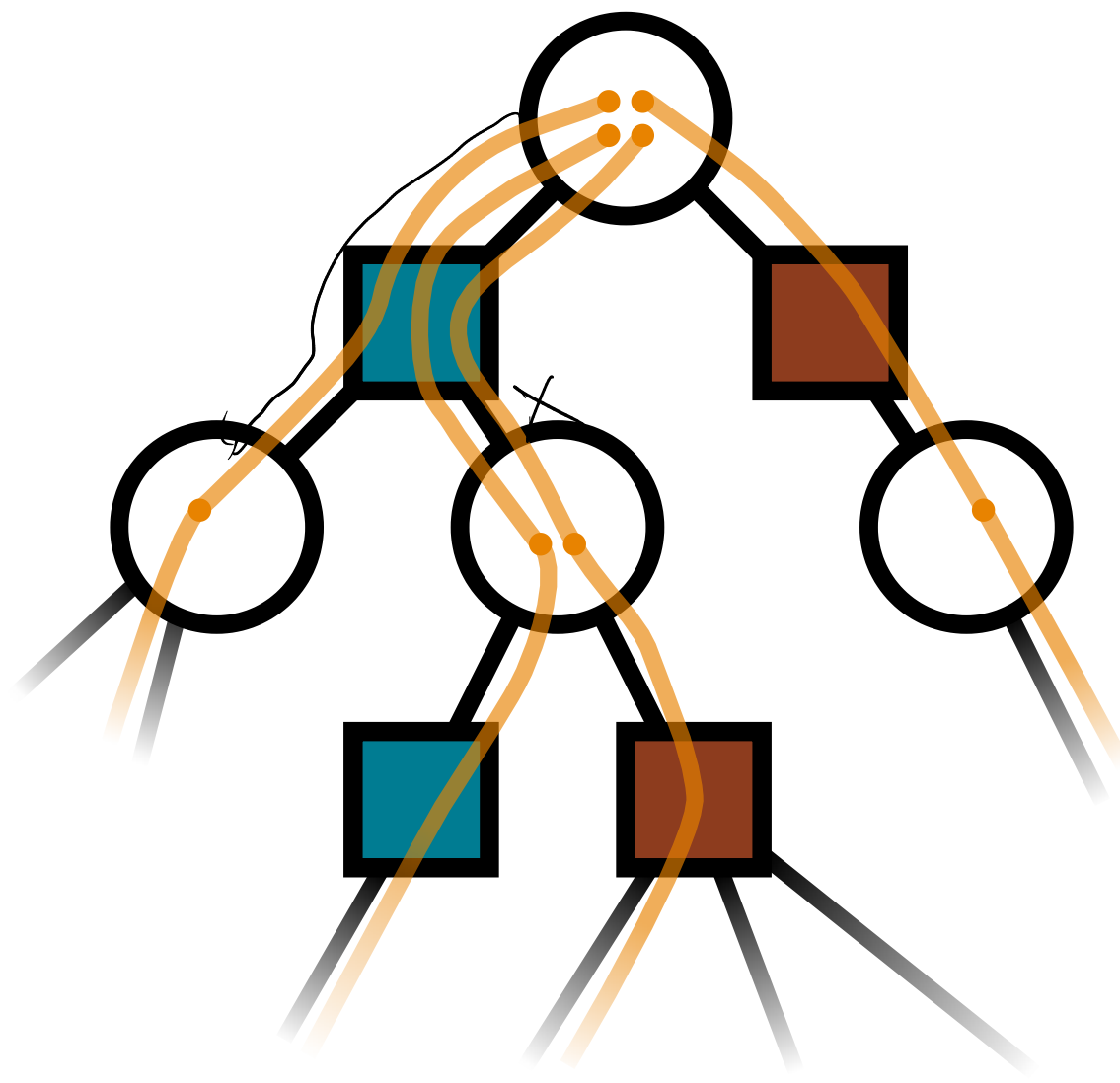


MCTS on Histories

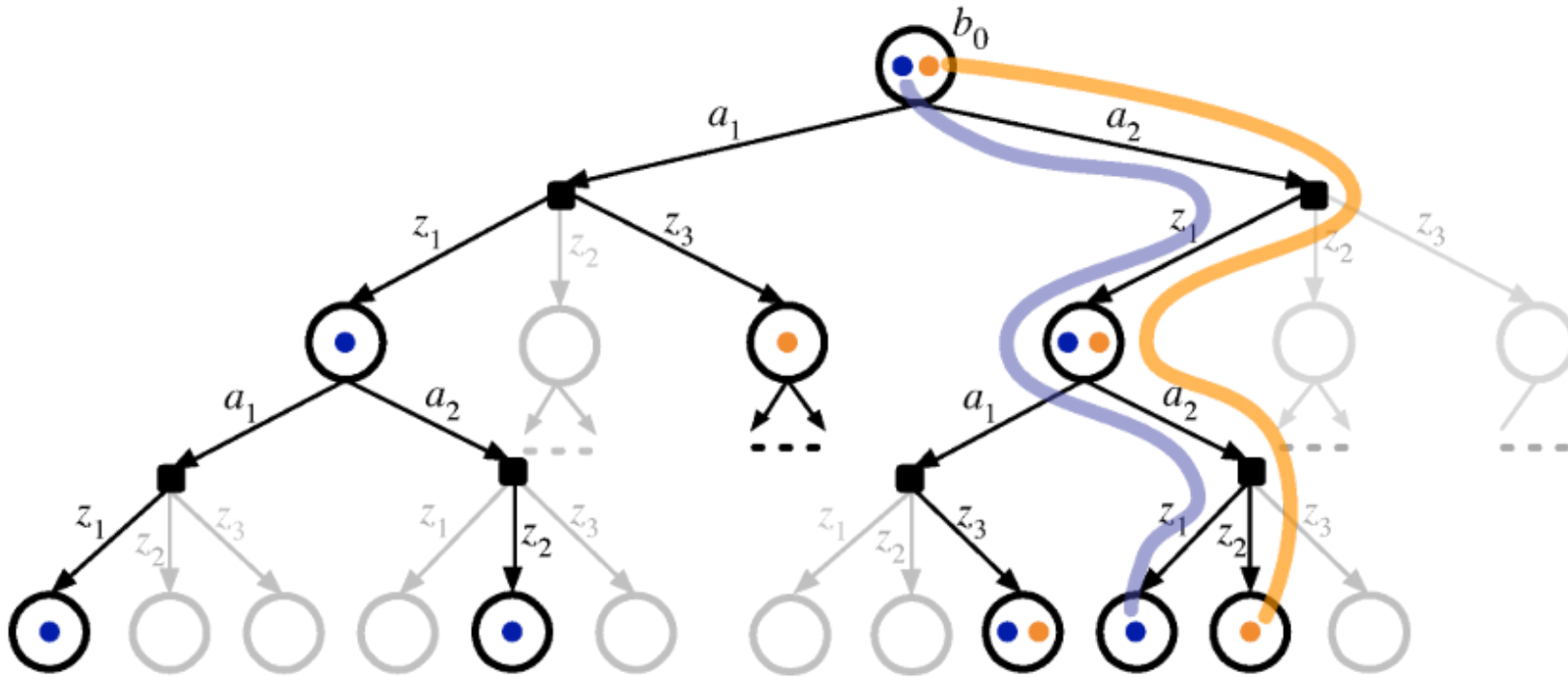


$(node, a, o) \rightarrow \text{next node}$

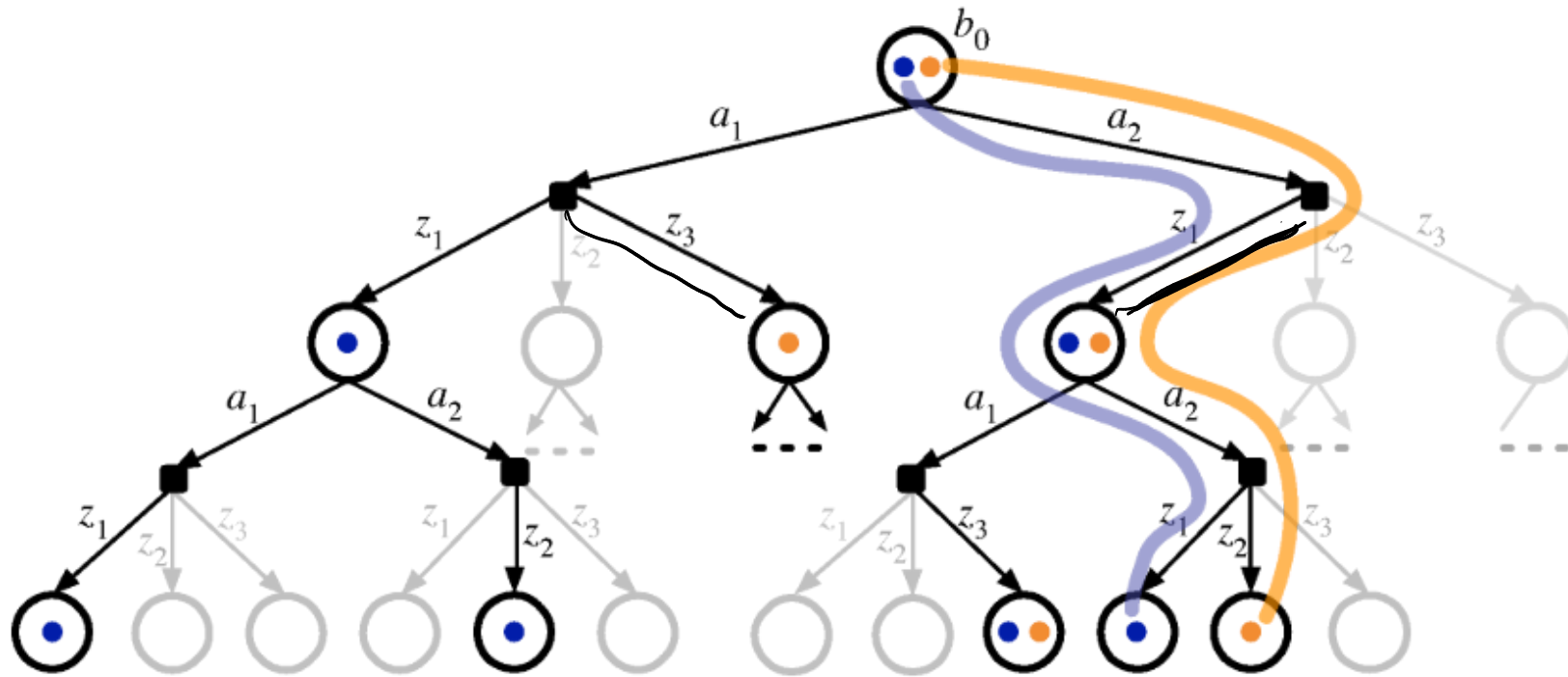




DESPOT

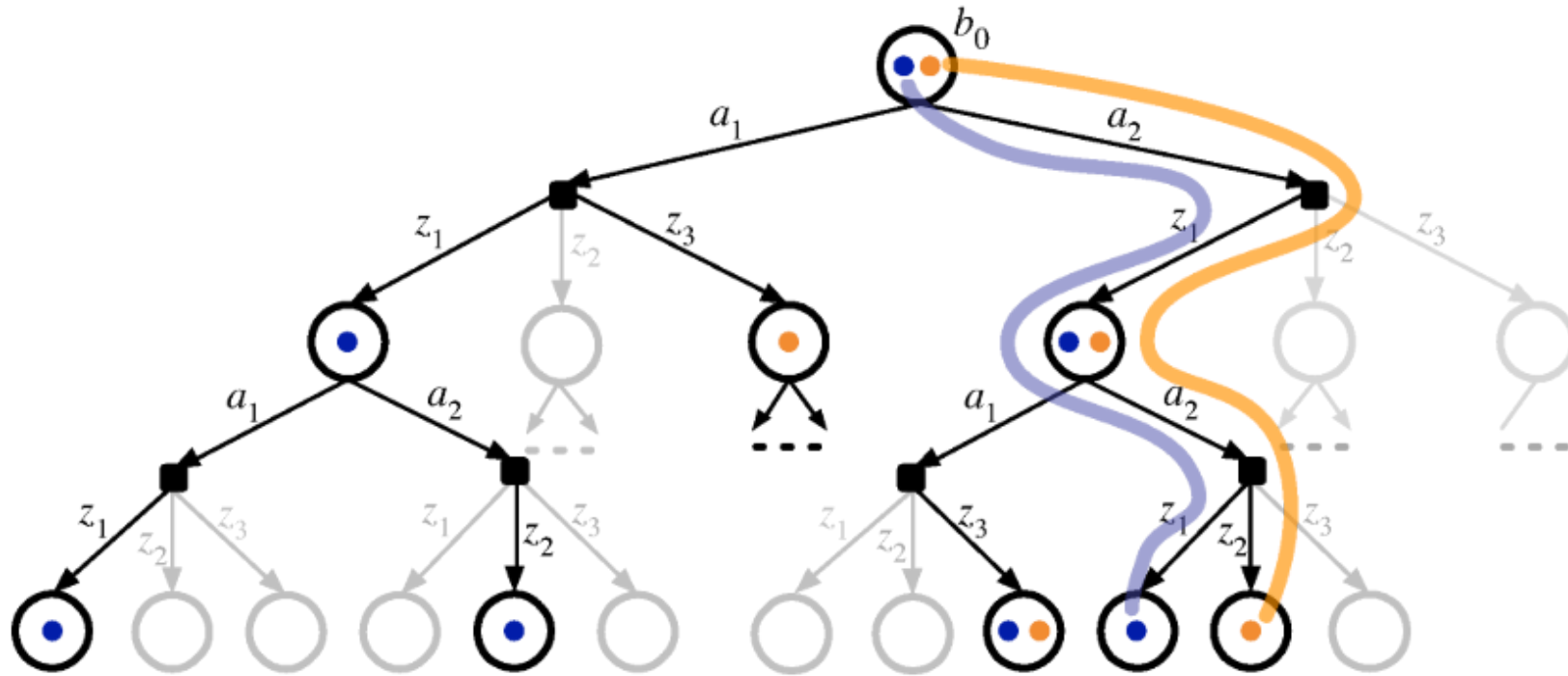
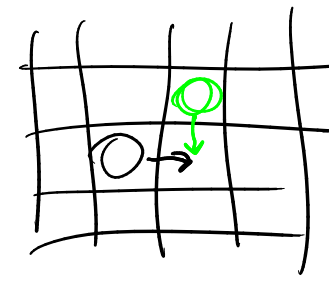


DESPOT



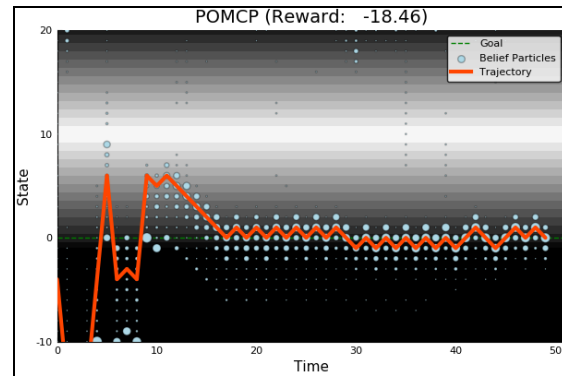
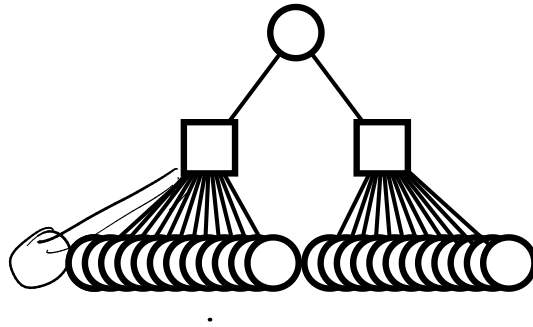
- Determinized Scenarios

DESPOT

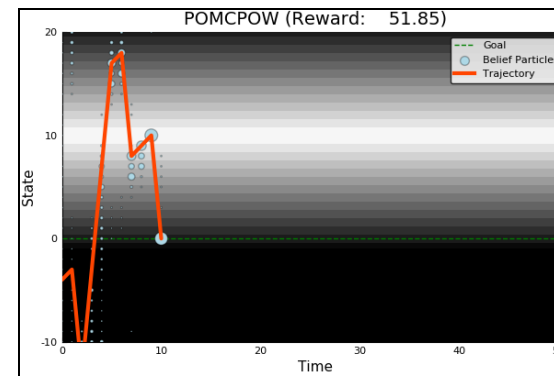
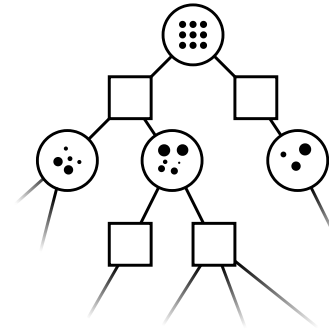


- Determinized Scenarios
- Guided by Lower and Upper Bounds

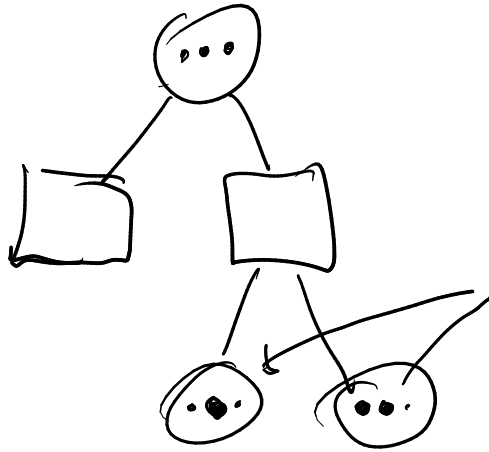
POMCP



POMCPOW



DESPOT- α



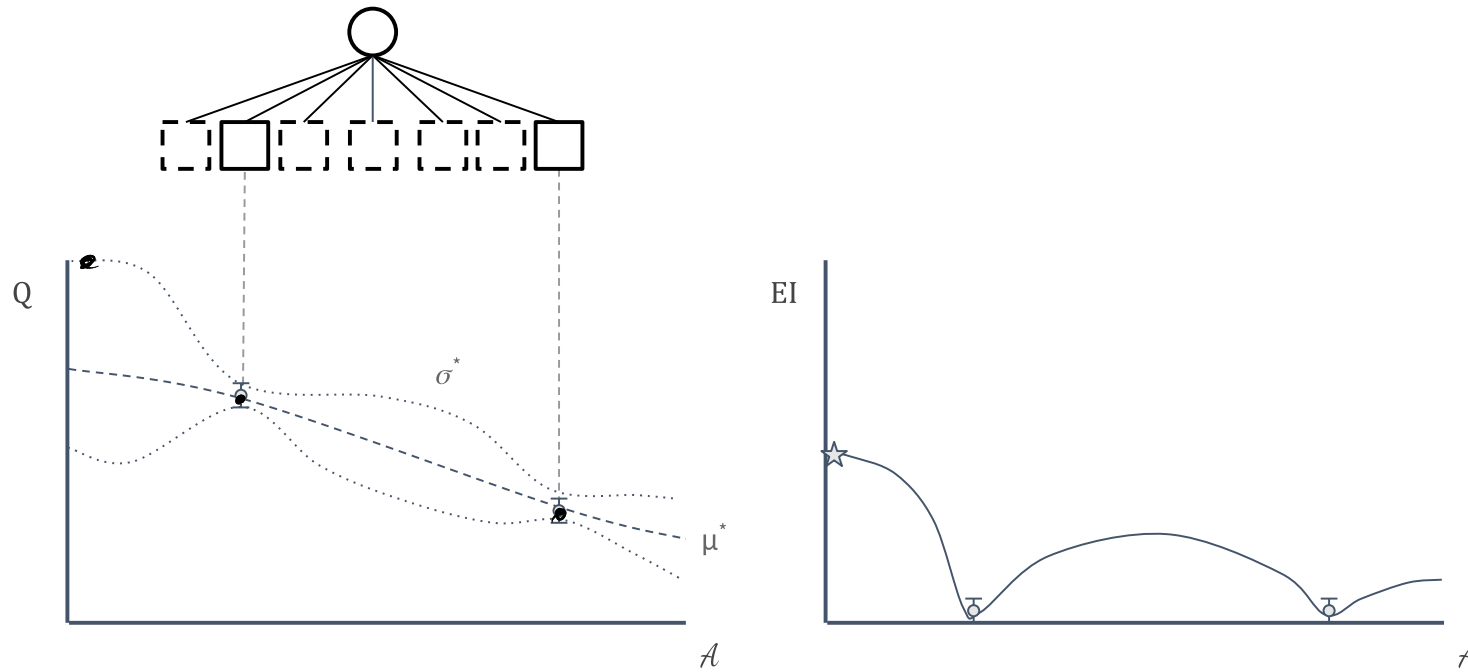
determinized
scenarios

same particles

α vectors generalize value ~~across~~
between sibling belief nodes

BOMCP

Bayesian Optimized Action Branching



[Mern, Sunberg, et al. AAAI 2021]

BOMCP

Bayesian Optimized Action Branching

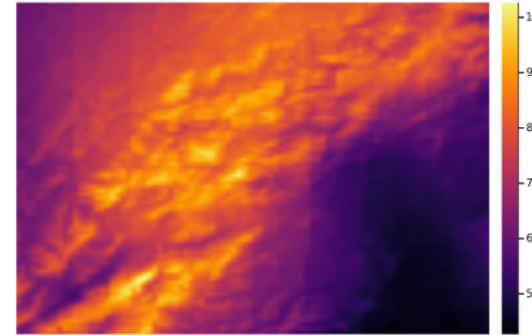
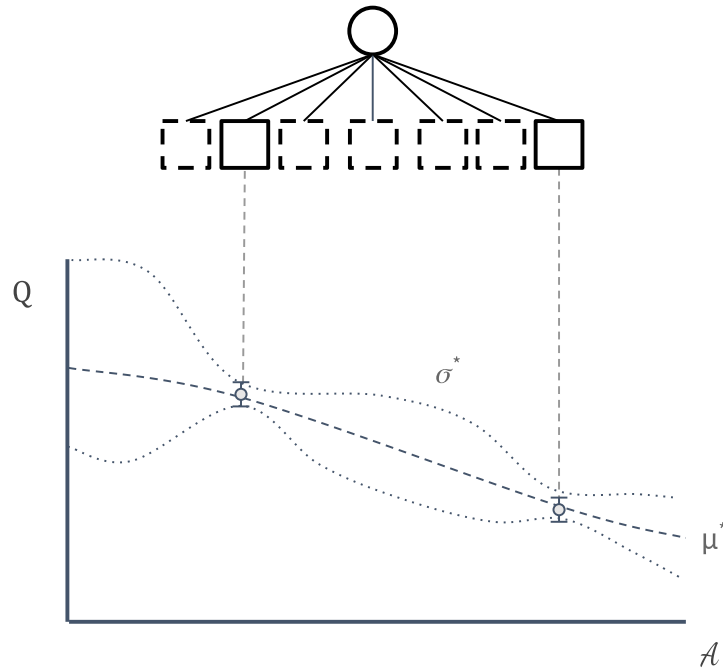
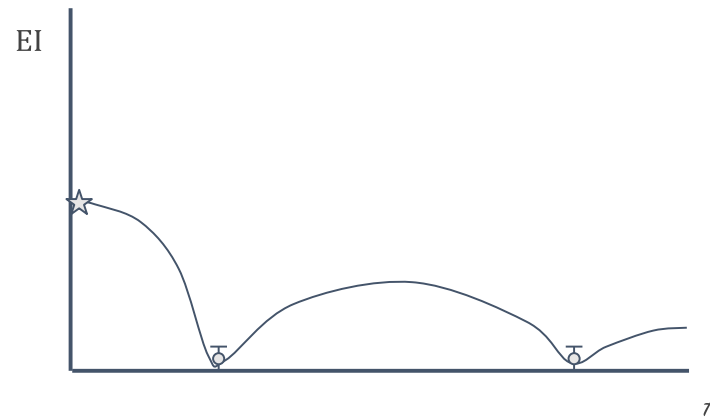


Figure 2: Wind Map. Figure shows wind map for Altamont Pass, CA at 100m altitude. The colors represent the average annual wind speed in m/s.



[Mern, Sunberg, et al. AAAI 2021]

BOMCP

Bayesian Optimized Action Branching

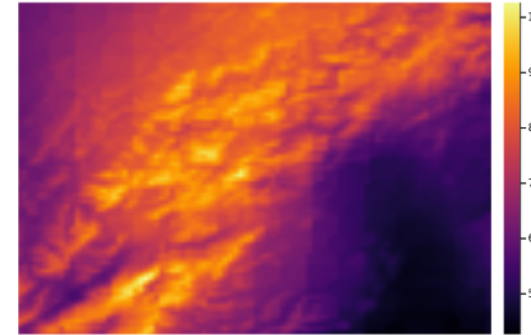
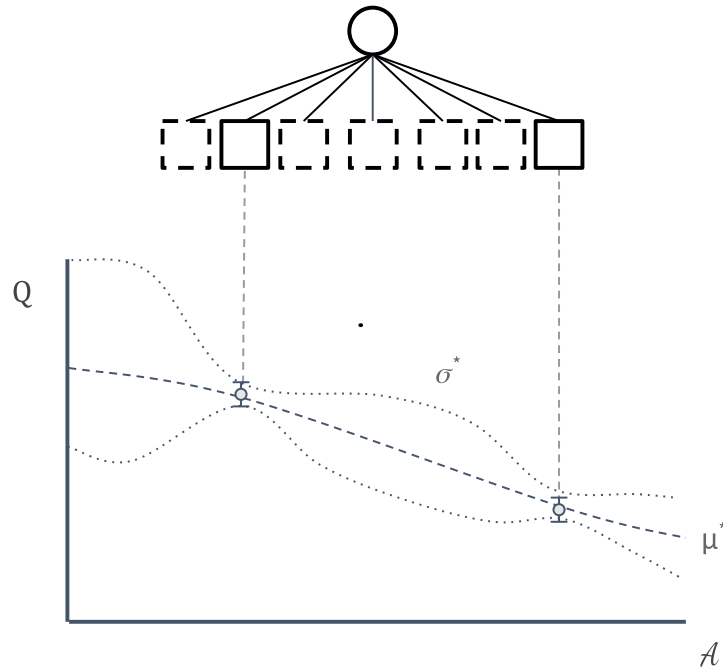
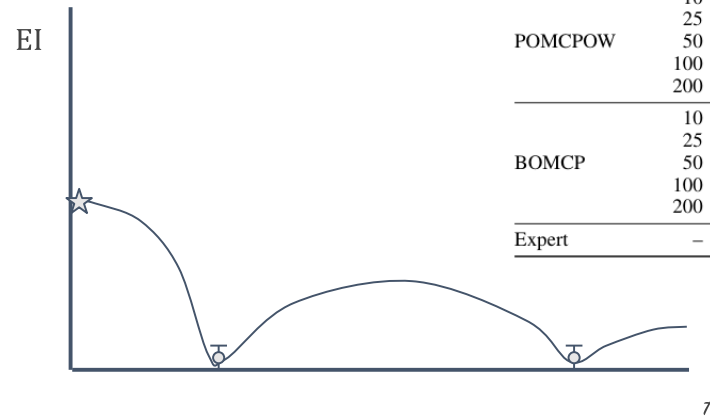


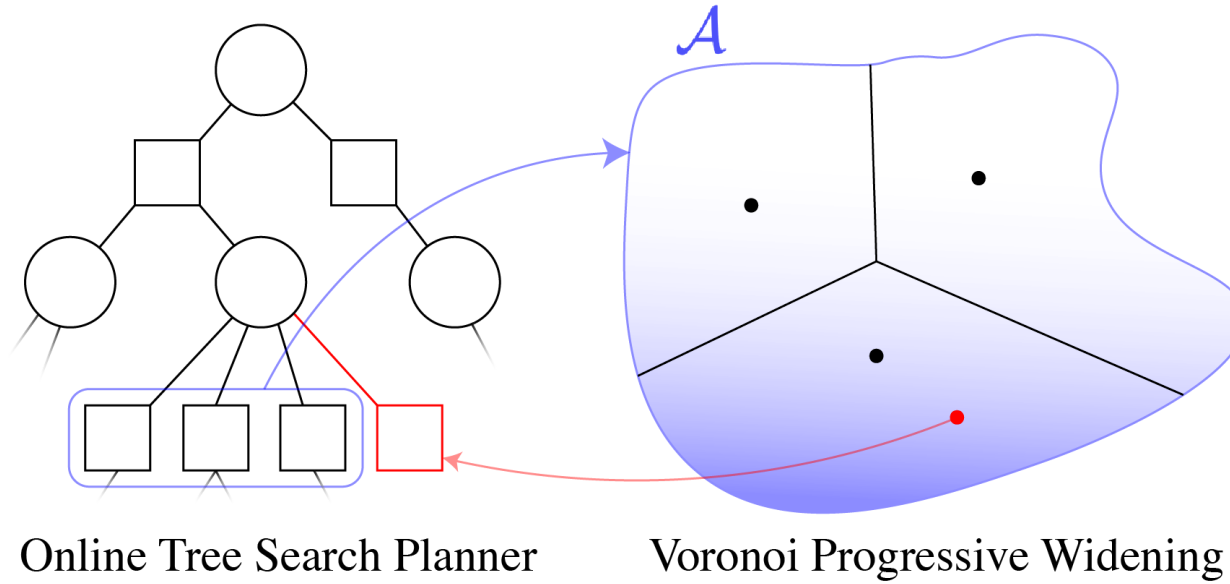
Figure 2: Wind Map. Figure shows wind map for Altamont Pass, CA at 100m altitude. The colors represent the average annual wind speed in m/s.

Algorithm	Queries	Score	Time (seconds)
POMCPOW	10	15708 \pm 229	2.25 \pm 0.07
	25	16234 \pm 217	4.80 \pm 0.07
	50	16374 \pm 212	6.27 \pm 0.08
	100	16018 \pm 262	11.98 \pm 0.07
	200	15787 \pm 233	20.67 \pm 0.09
BOMCP	10	18095 \pm 183	2.55 \pm 0.08
	25	18154 \pm 158	5.21 \pm 0.07
	50	18015 \pm 163	6.71 \pm 0.06
	100	18225 \pm 119	13.39 \pm 0.07
	200	18113 \pm 157	25.14 \pm 0.08
Expert	—	8130 \pm 51	—



[Mern, Sunberg, et al. AAAI 2021]

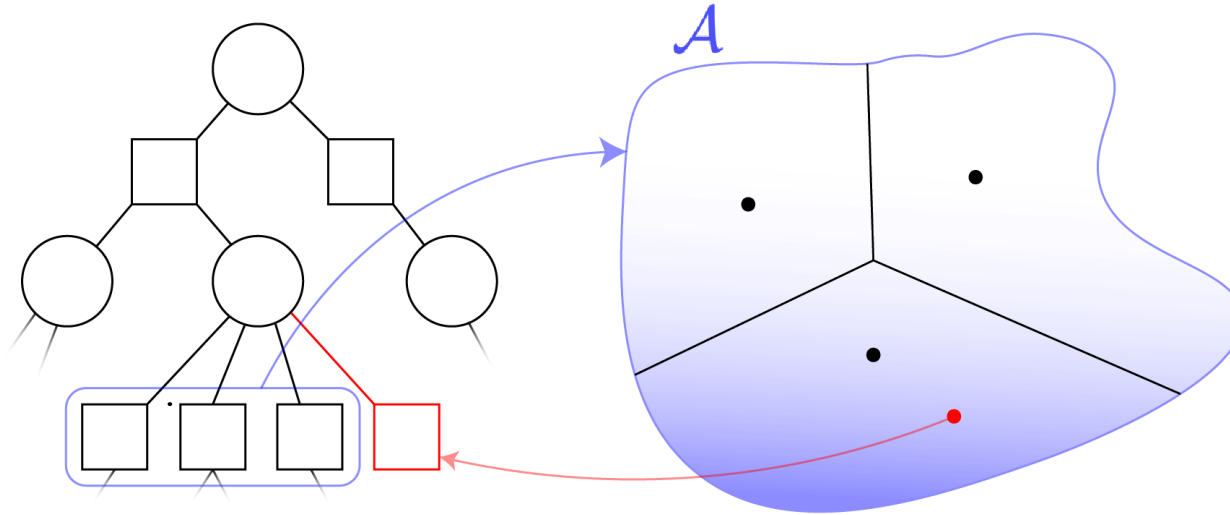
Voronoi Progressive Widening



[Lim, Tomlin, & Sunberg CDC 2021]

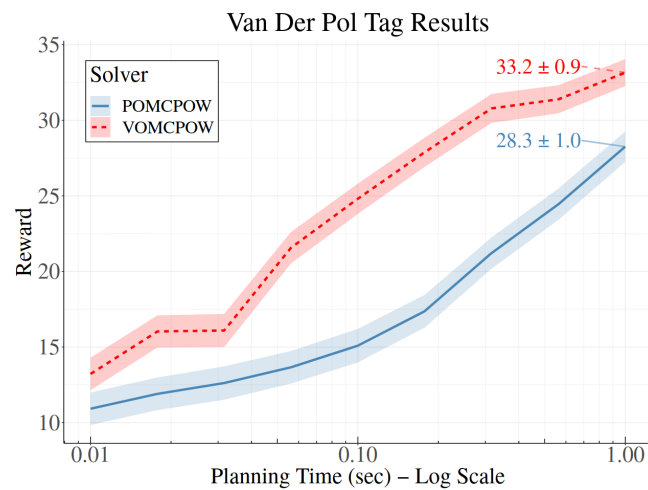


Voronoi Progressive Widening



Online Tree Search Planner

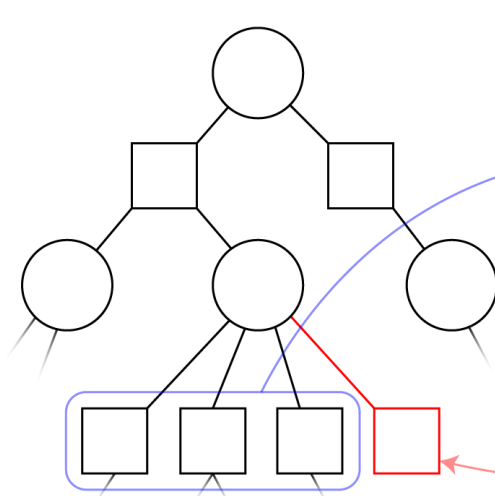
Voronoi Progressive Widening



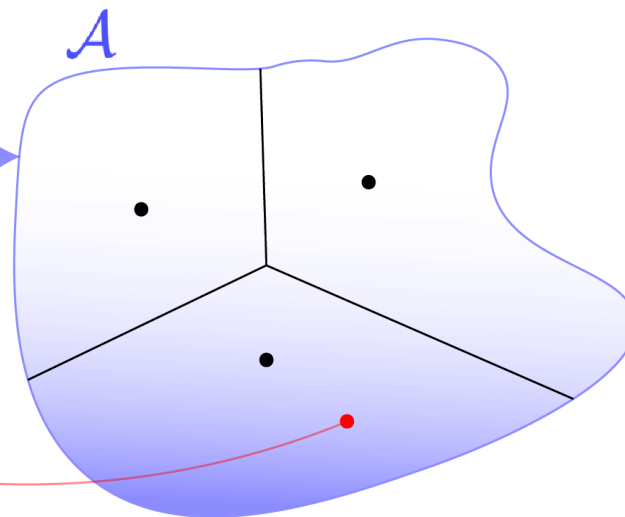
[Lim, Tomlin, & Sunberg CDC 2021]



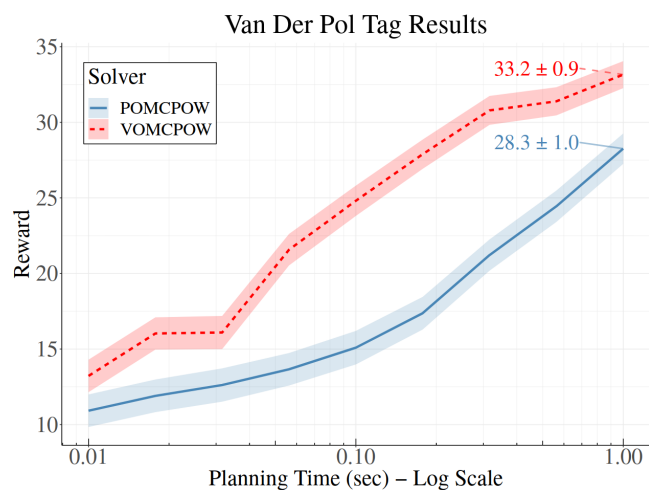
Voronoi Progressive Widening



Online Tree Search Planner



Voronoi Progressive Widening



Theorem 2 (VOWSS Inequality). *Given the action sampling width of C_a and state sampling width of C_s at every height of the tree that follow the intermediate concentration bounds in the form of POWSS (Lim, Tomlin, and Sunberg 2020) and regret bounds in the form of VOO (Kim et al. 2020), the following bounds for the VOWSS estimator $\hat{V}_{\text{VOWSS},d}^{C_a}(b)$ hold for all $d \in [0, D - 1]$ in expectation:*

$$\left| V_d^*(b) - \hat{V}_{\text{VOWSS},d}^{C_a}(b) \right| \leq \eta + \alpha$$

[Lim, Tomlin, & Sunberg CDC 2021]

