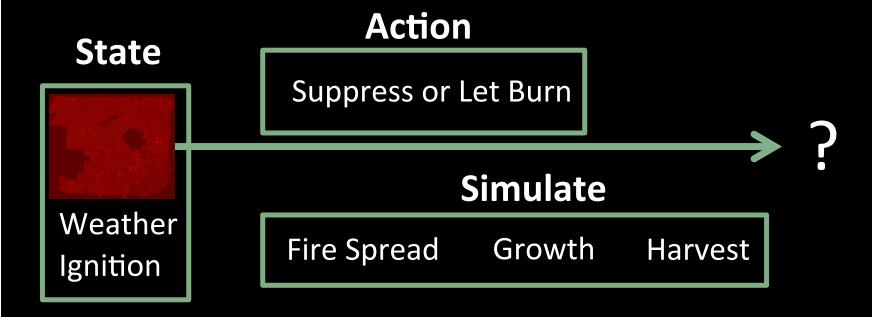
Fast Simulation for Computational Sustainability Sequential Decision Making Problems

Sean McGregor, Rachel Houtman, Hailey Buckingham, Claire Montgomery, Ronald Metoyer, Thomas Dietterich



Sequential Optimization in Wildfire Suppression Decisions



Simulate 100 Years of Decisions

Two Tasks

- 1. Optimizing policies
- 2. Validating policies

How do We Validate?

- 1. The optimization algorithm produced acceptable results
- 2. Simulation specification is correct



How do We Validate?

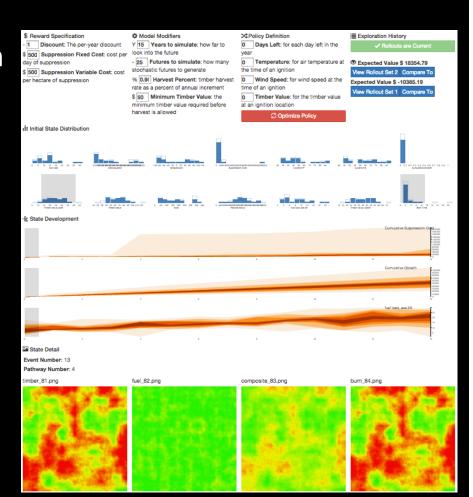
- 1. The optimization algorithm produced acceptable results
- 2. Simulation specification is correct



Visualization

Connect simulator to a visualization

- 1. Manually change parameters
- 2. Generate trajectories
- 3. Explore trajectories



How do We Validate?

- 1. The optimization algorithm produced acceptable results
- 2. Simulation specification is correct

Wildfire Reward Function

Timber Price * Timber Harvest



Reward = Timber Revenue + Ecology "Revenue" + Suppression Expenses



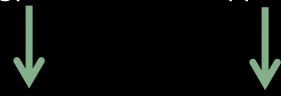
Ecological "Price" * Ecological State

Wildfire Reward Function

Suppress Everything!



Reward = Timber Revenue + Ecology "Revenue" + Suppression Expenses



Let Everything Burn!

Wildfire Reward Function

Selecting ecological reward selects policy

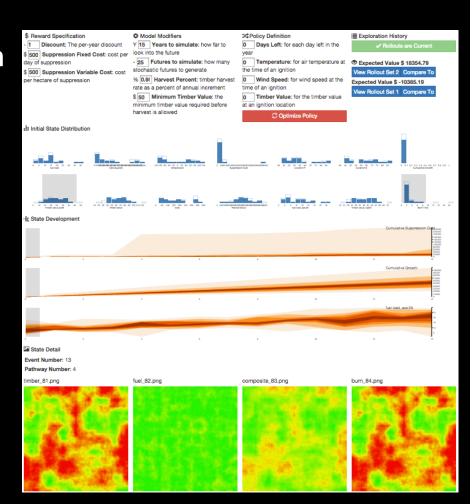
Visualization

Connect simulator to a visualization

- 1. Manually change parameters
- 2. Generate trajectories
- 3. Explore trajectories

Connect optimizer to visualization

- 1. Manually change parameters
- Optimize policy
- 3. Generate trajectories
- 4. Explore trajectories



Problem

CompSust problems are (often) expensive to simulate

100 Years of Wildfire Simulation: several hours Optimizing to 100 year horizon: many days!

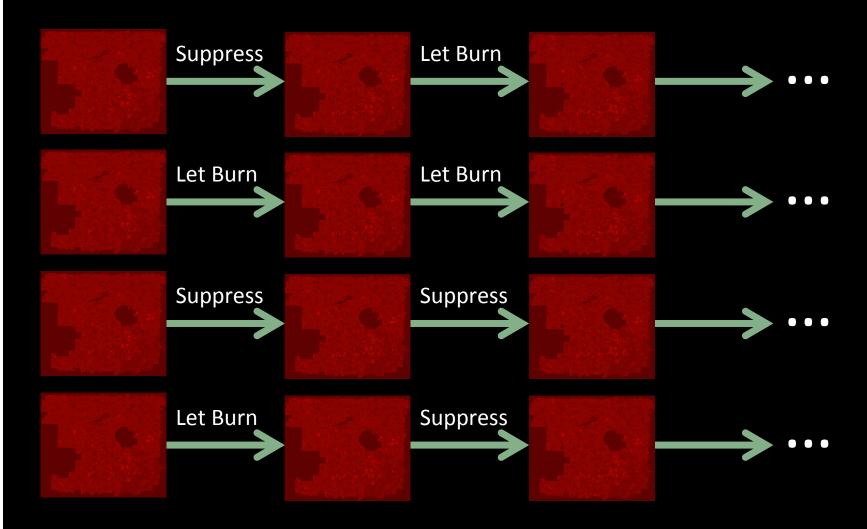
Solution

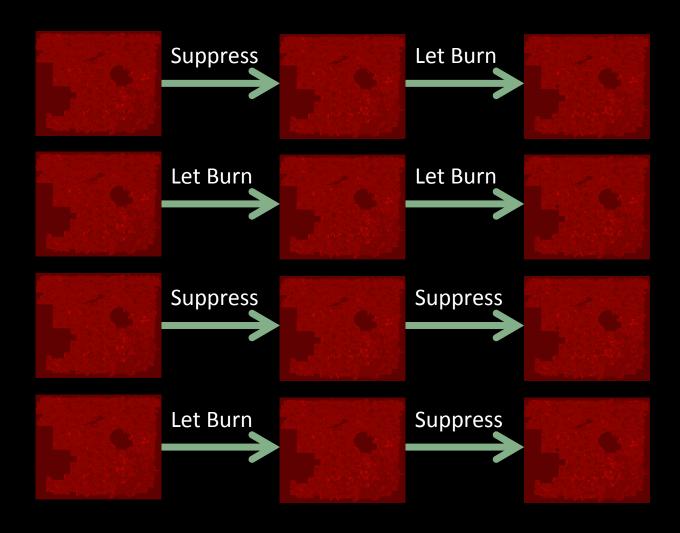
Trajectory Synthesis: Creating trajectories from a database of pre-computed state transitions

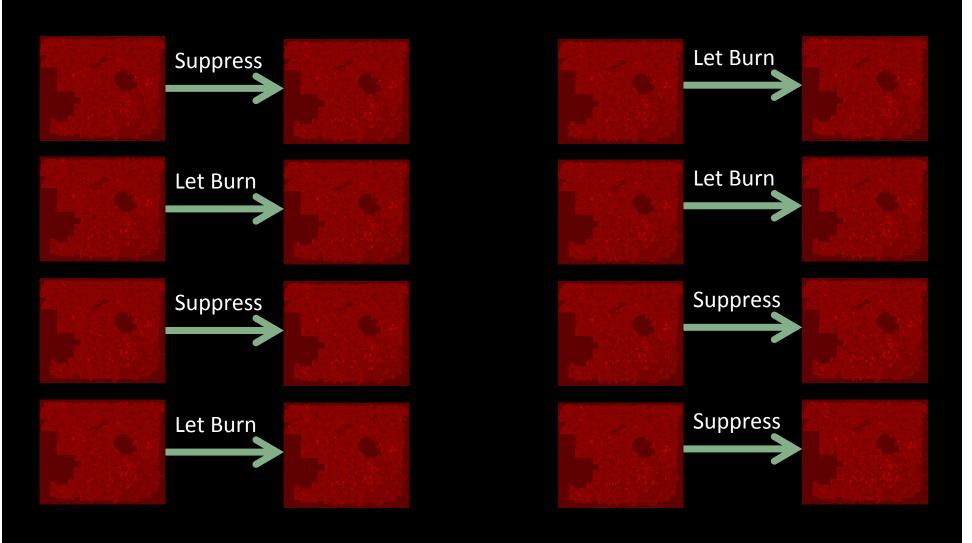
Benefits:

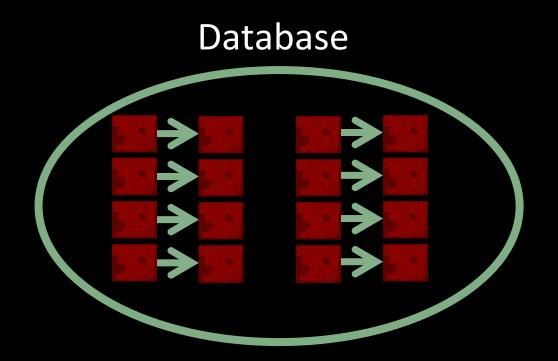
- Perform database queries at visualization time instead of expensive simulations
- Very sample efficient for exogenous variables

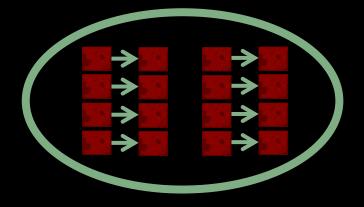
Fonteneau, R., Murphy, S. a, Wehenkel, L., & Ernst, D. (2013). Batch Mode Reinforcement Learning based on the Synthesis of Artificial Trajectories. Annals of Operations Research, 208(1), 383–416.



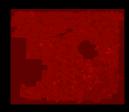


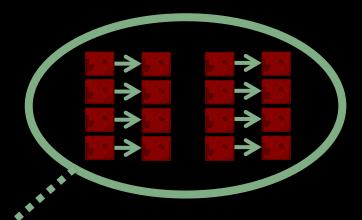




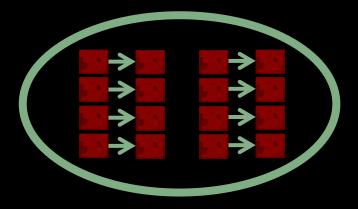


Draw Initial State

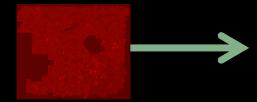


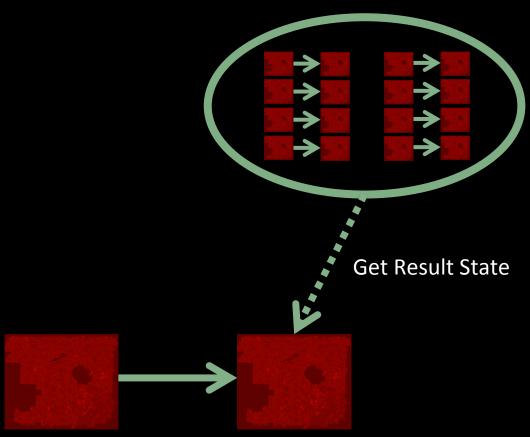


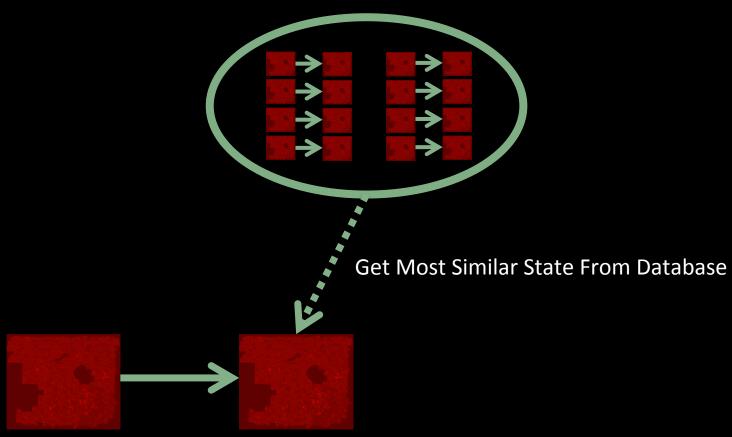
Switch to the most similar state in the database

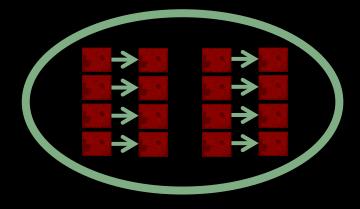


Apply Current Policy

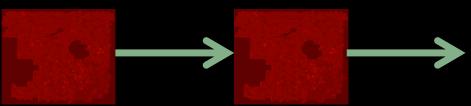


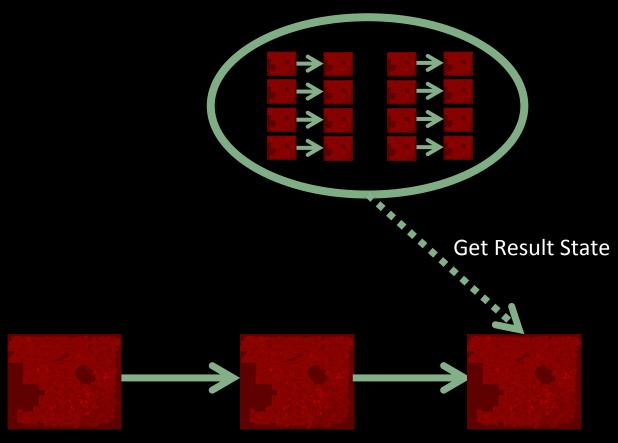


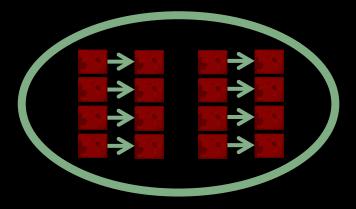


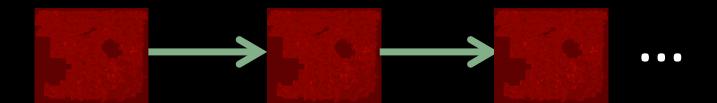


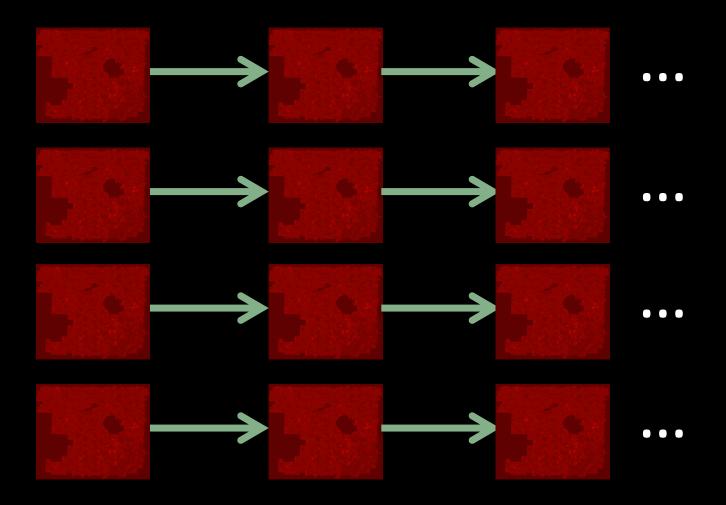
Apply Current Policy



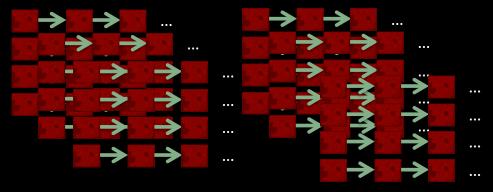




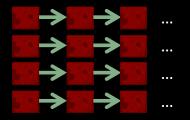




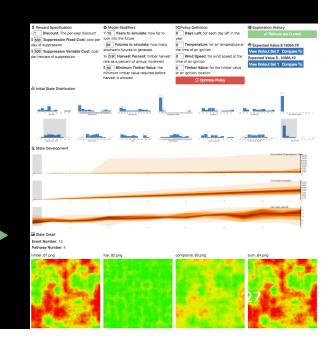
1. Optimize Over Many Sets of Trajectories



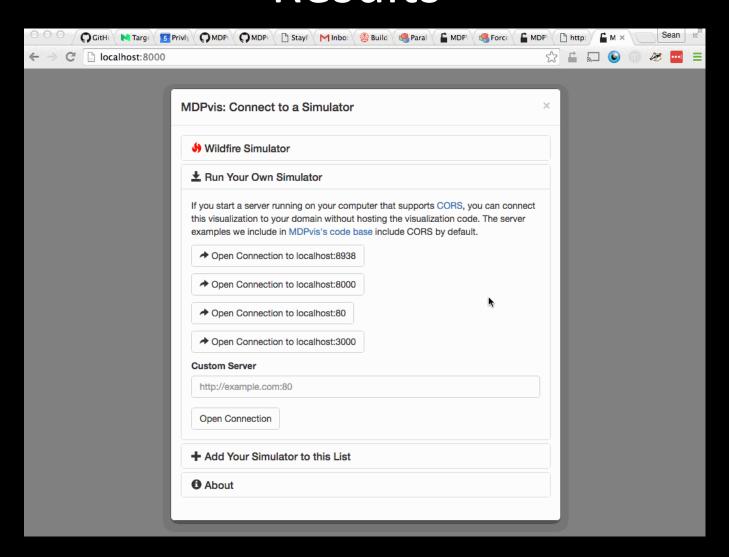
2. Generate a Final Set of Trajectories



3. Visualize!



Results



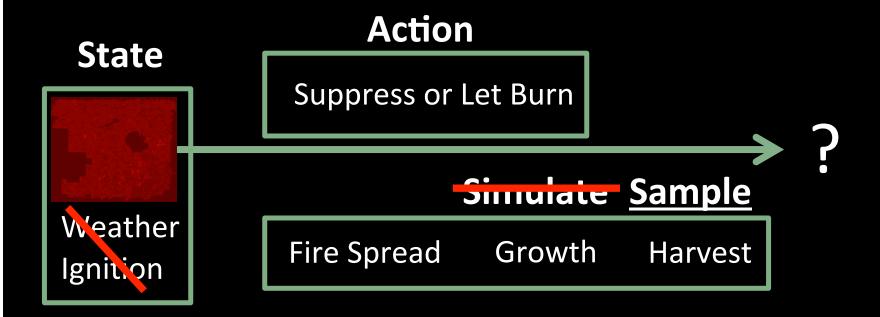
Modeling Trajectory Synthesis

Much simpler than learning a full predictive model

Step 1: Sample a policy space to create a dataset

Step 2: Create a similarity metric for states

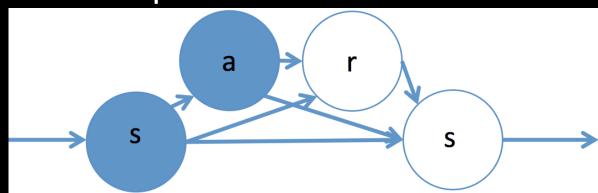
Similarity Metrics



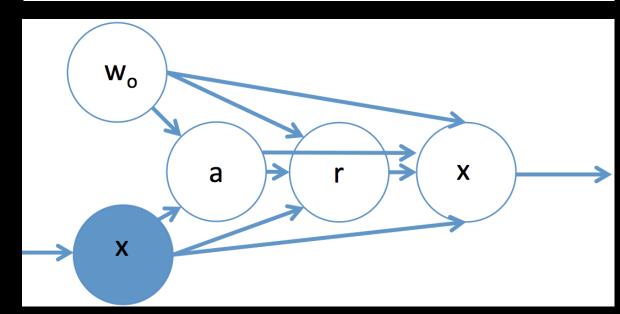
Eliminate Exogenous State!

S: Weather, Ignition Location, and Landscape

Standard State Transition



Factored State Transition



W₀: Weather and Ignition Location X: Landscapes 31 School of Electrical Engineering and Computer Science

Fast Simulation for Computational Sustainability Sequential Decision Making Problems

Sean McGregor, Rachel Houtman, Hailey Buckingham, Claire Montgomery, Ronald Metover, and Thomas G. Dietterich

Abstract

Solving sequential decision making problems in computational sustainability often requires simulators of ecology, weather, fire, or other complex phenomena. The extreme computational expense of these simulators decision rules (policies). This work presents our results in creating an interactive visualization for a wildfire management problem whose simulator normally takes several hours to run. We successfully generate visualizations for a landscape's development over 100 year time spans within 3 seconds, when the original mulator took several hours

Markov Decision Processes

- making subject to uncertainty
- Timber harvest planning
- River flow management Invasive species eradication
- More formally, a Markov Decision Process is

S	All States of the World
P _a	Starting State Distribution
A	Available Actions
R(s, a)	Rewards
γ∈ (0, 1)	Discount
P	State Transition Probability
π(s) → a	Policy
	Policy unpression Markov Decision Process is

A wildfire suppression Markov Decision Process		
S	All tree and weather configurations	
Po	A snapshot of the current forest, with a random fire	
A	Suppress or let-burn	
R(s, a)	Timber harvest, Suppression Expense	
γ∈ (0, 1)	0.96 (Forest Service Standard)	
P	Several Simulators	
min) a	Suppress all firms	

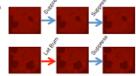
Goal: Visualize and Optimize Decision Rules

Wildfire: given a wildfire on timber producing lands, how do we balance suppression costs, timber revenues, and ecological services when deciding to suppress a fire or let it burn?

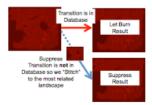
Problem: Simulating Nature is Computationally Expensive

Simulating ecological processes over many decades requires models for weather, climate, fire spread, human encroachment, succession, and more. These models can take hours or days to complete a single scenario!

Solution: Synthesize Trajectories from a Database

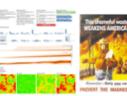


been sampled, use state similarity to "stitch" states



3. Visualize^{4,5} or optimize based on the generated





State Variables in Computational Sustainability Domains

We model variables in the database differently based on whether they are persistent or exogenous. Persistent variables are highly correlated from one time step to another, but evacenous variables are independent and

Persistent

Exogenous

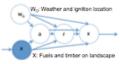
- Fuel levels
- Species presence. absence
- Wildfire Ignitions Invasive species · Elevation, latitude, and · Timber prices

How do We Model Persistent and Exogenous Variables?

We stitch to a state in the database if it is similar to the state we are in. Similarity does not need to include exogenous variables! Traditionally, similarity is measured against the complete state and action as highlighted below. In our version of trajectory synthesis, we separate the action and exogenous variables and stitch based solely on the persistent state.

ndard Markov Decision Process (MDP) Transition

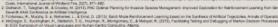




The probabilistic graphical models shown above actorizes the state such that we can stitch states based solely on the configuration of a persistent state. We like weather

Conclusion

We can visualize and optimize policies for computationally expensive sustainability domains with a database of state transitions whose computational cost is independent of the computational cost of the modeled phenomena





Thanks!

Collaborators: Rachel Houtman, Hailey Buckingham, Claire Montgomery, Ronald Metoyer, Thomas Dietterich

Funder: NSF

Contact:

CompSust@seanbmcgregor.com

Questions?