Online POMDP Methods

Numerical Approximations

(approximately solve original problem)

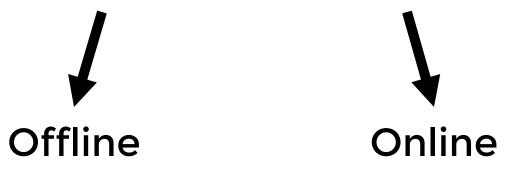
Numerical Approximations

(approximately solve original problem)



Numerical Approximations

(approximately solve original problem)



Numerical Approximations

(approximately solve original problem)



Offline



Online

Previously

Numerical Approximations

(approximately solve original problem)



Offline

Previously



Online

Formulation Approximations

(solve a slightly different problem)

Numerical Approximations

(approximately solve original problem)



Offline

Previously



Online

Formulation Approximations

(solve a slightly different problem)

Last Time

QMDP
$$\pi_{QMDP}(5,a)$$
 = argmax $E[Q_{MDP}(5,a)]$
 $(E. \pi_{CE}(b) = \pi_{S}(mode(b))$

$$\pi_{CE}(b) = \pi_s(\text{mode}(b))$$



Numerical Approximations

(approximately solve original problem)



Offline

Previously



Online

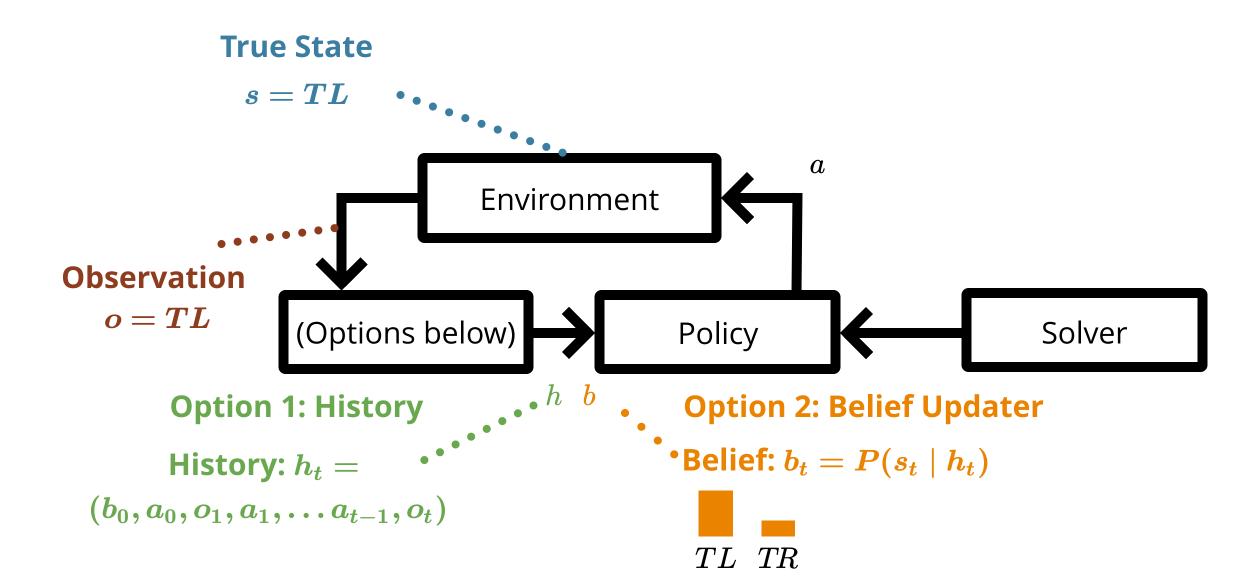
Today!

Formulation Approximations

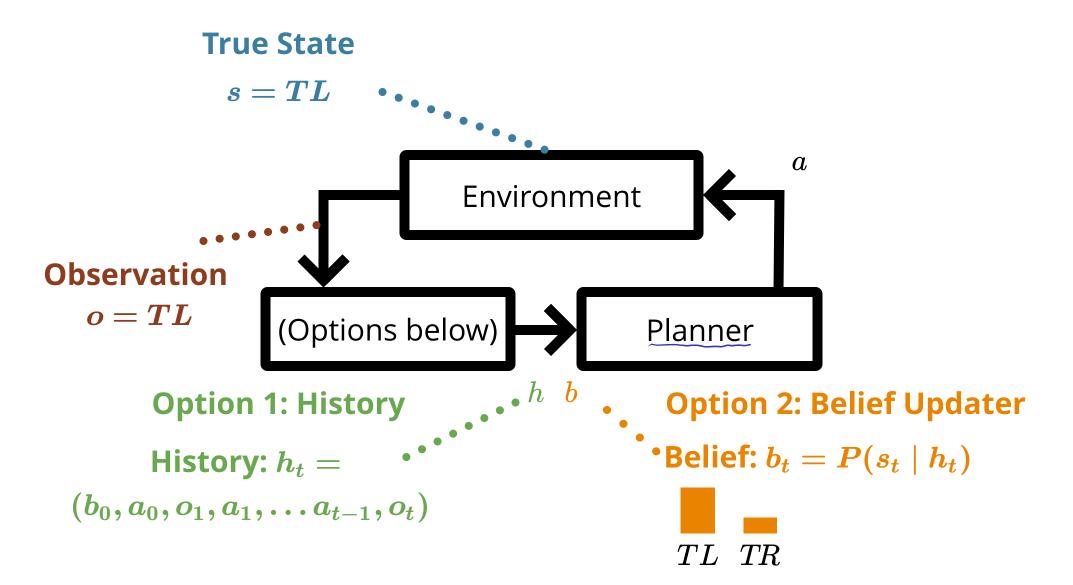
(solve a slightly different problem)

Last Time

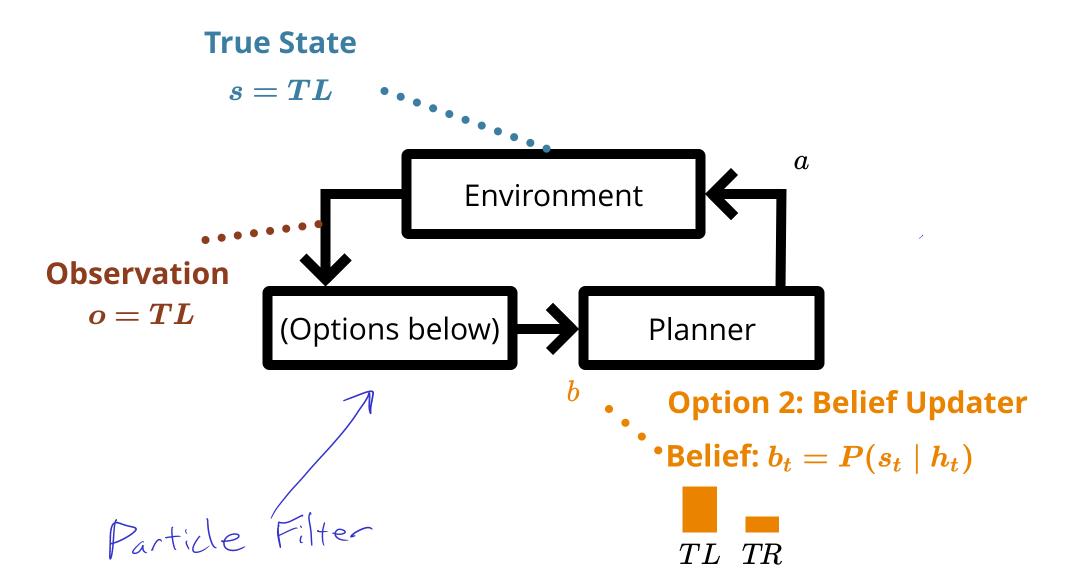
POMDP Sense-Plan-Act Loop



POMDP Sense-Plan-Act Loop



POMDP Sense-Plan-Act Loop



Monte Carlo Tree Search (MCTS/UCT)

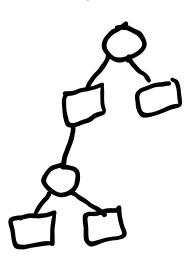
Search



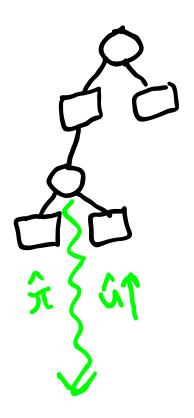
$$Q(s,a) + c\sqrt{\frac{\log N(s)}{N(s,a)}}$$

low N(s,a)/N(s) = high bonus start with $c=2(\bar{V}-\underline{V})$

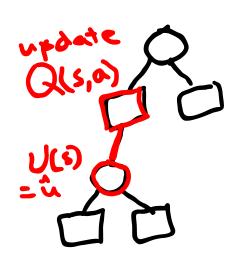
Expansion



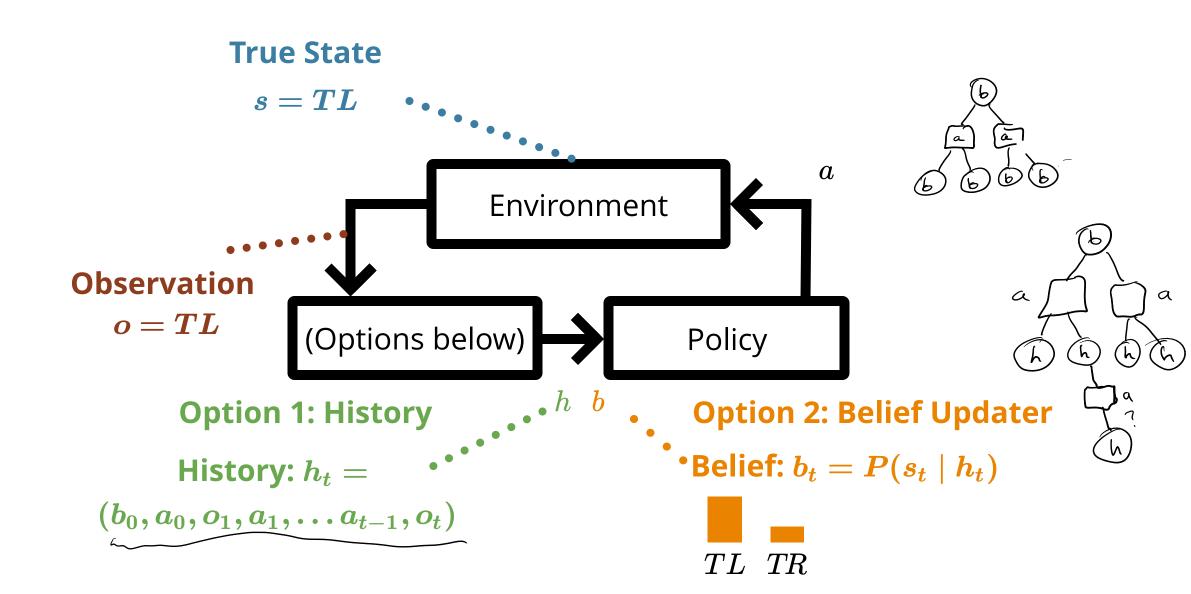
Rollout



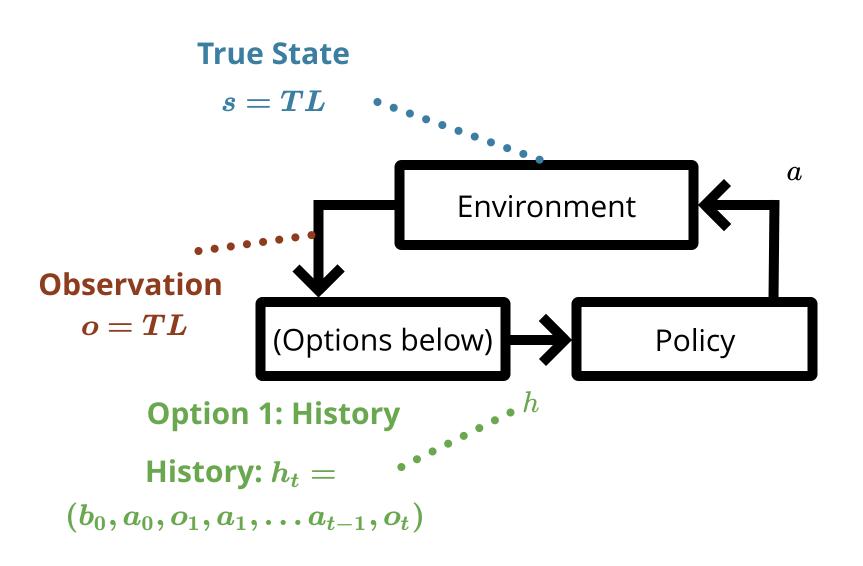
Backup



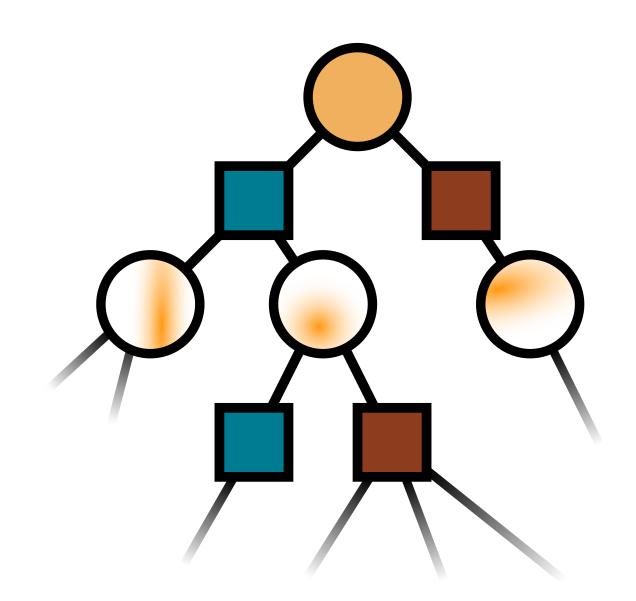
How should we adapt MCTS for POMDPs?

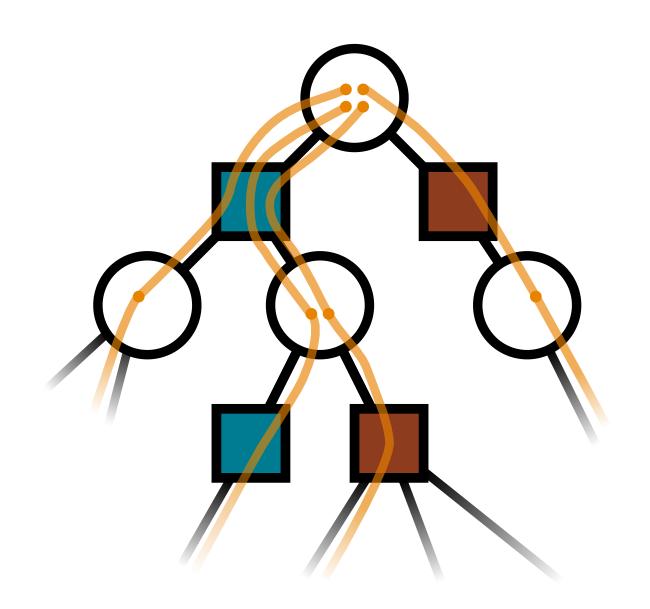


How should we adapt MCTS for POMDPs?

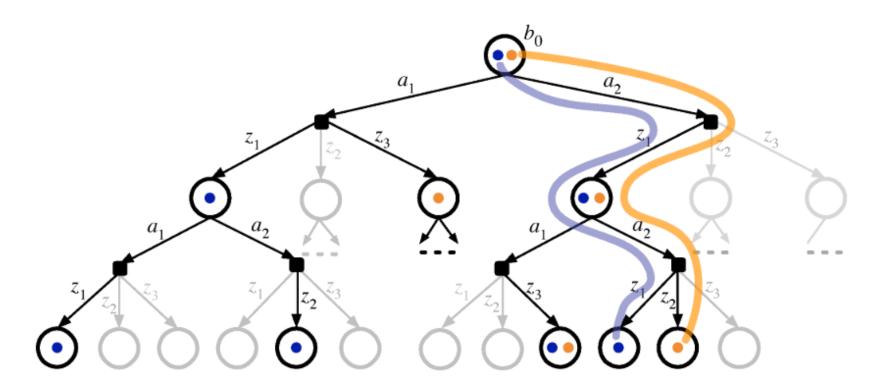


MCTS on Histories

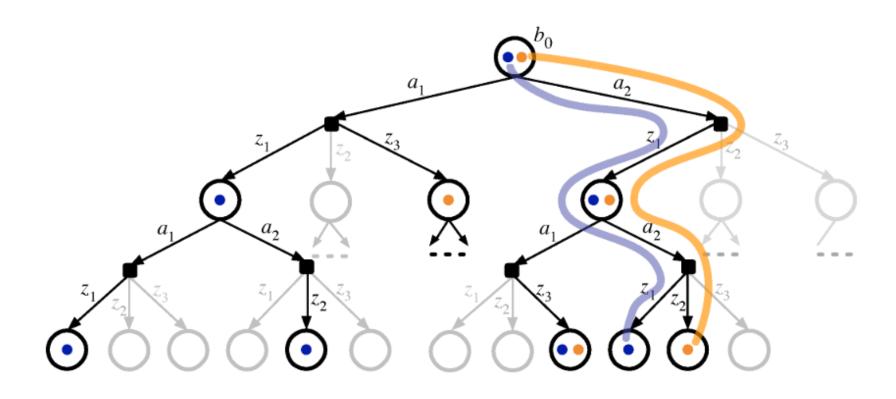




DESPOT

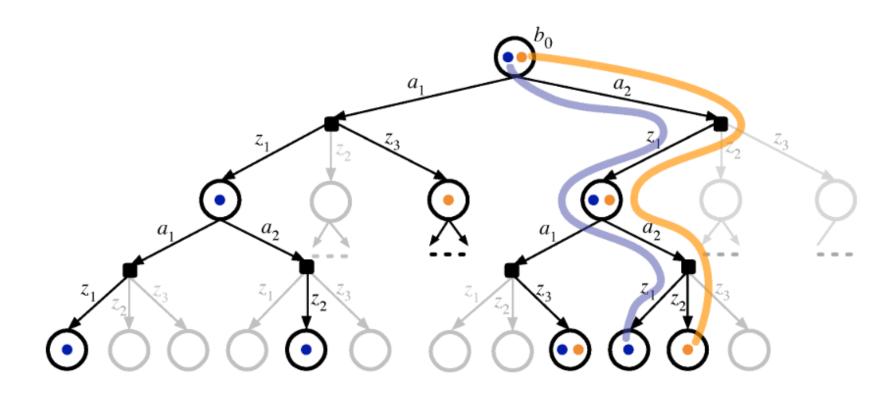


DESPOT



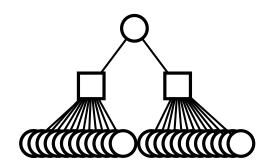
DeterminizedScenarios

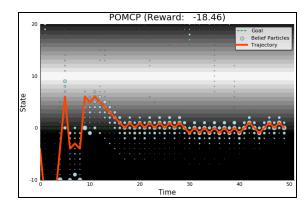
DESPOT



- DeterminizedScenarios
- Guided by Lower and Upper Bounds

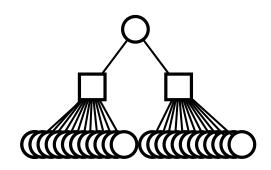
POMCP

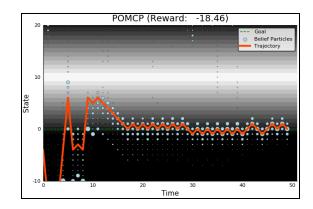




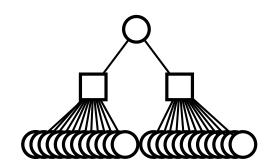
POMCP

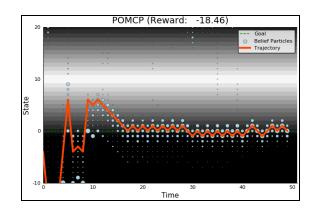
POMCPOW



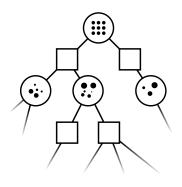


POMCP

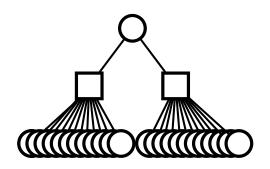


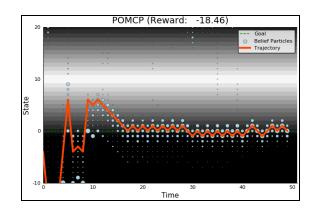


POMCPOW

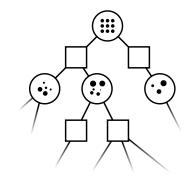


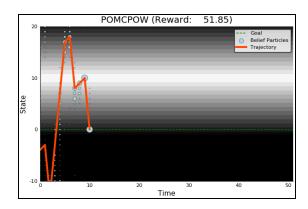
POMCP





POMCPOW





 $\mathbf{M_P}$ = Particle belief MDP approximation of POMDP \mathbf{P}

 $\mathbf{M_P}$ = Particle belief MDP approximation of POMDP \mathbf{P}

For any $\epsilon > 0$ and $\delta > 0$, if C (number of particles) is high enough,

 $\mathbf{M_P}$ = Particle belief MDP approximation of POMDP \mathbf{P}

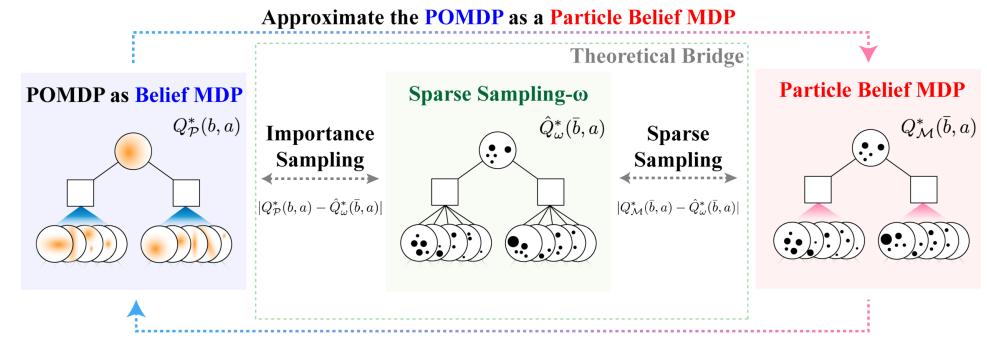
For any $\epsilon > 0$ and $\delta > 0$, if C (number of particles) is high enough,

$$|Q_{\mathbf{P}}^*(b,a) - Q_{\mathbf{M}_{\mathbf{P}}}^*(\overline{b},a)| \leq \epsilon \quad ext{w.p. } 1 - \delta$$

 $\mathbf{M_P}$ = Particle belief MDP approximation of POMDP \mathbf{P}

For any $\epsilon > 0$ and $\delta > 0$, if C (number of particles) is high enough,

$$|Q_{\mathbf{P}}^*(b,a) - Q_{\mathbf{M}_{\mathbf{P}}}^*(\overline{b},a)| \leq \epsilon \quad ext{w.p. } 1 - \delta$$

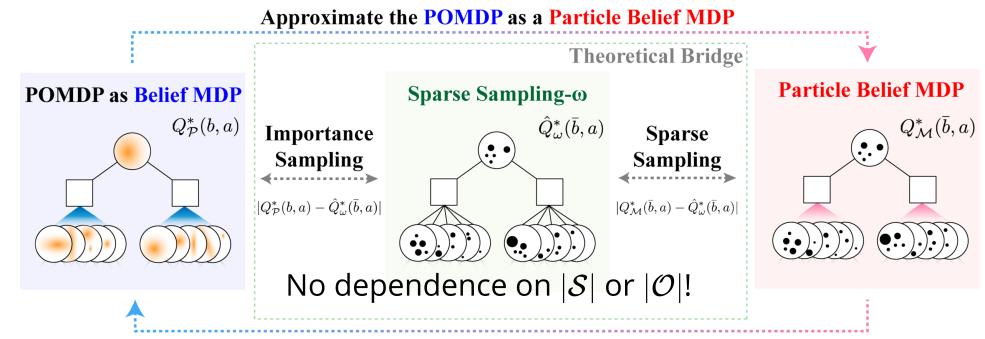


Solve the Particle Belief MDP to make a decision in the POMDP

 $\mathbf{M_P}$ = Particle belief MDP approximation of POMDP \mathbf{P}

For any $\epsilon > 0$ and $\delta > 0$, if C (number of particles) is high enough,

$$|Q_{\mathbf{P}}^*(b,a) - Q_{\mathbf{M}_{\mathbf{P}}}^*(\overline{b},a)| \leq \epsilon \quad ext{w.p. } 1 - \delta$$



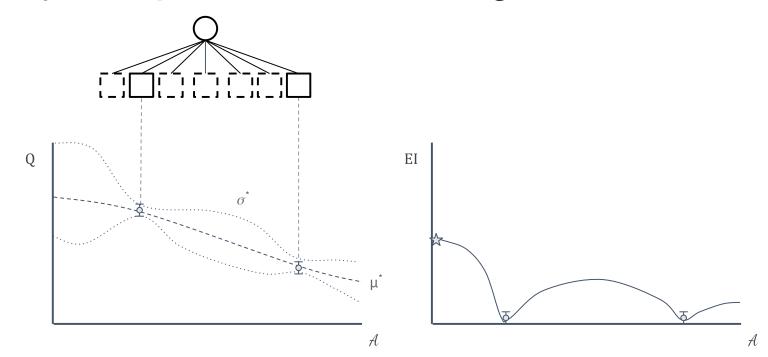
Solve the Particle Belief MDP to make a decision in the POMDP

DESPOT- α

Continuous Action Spaces

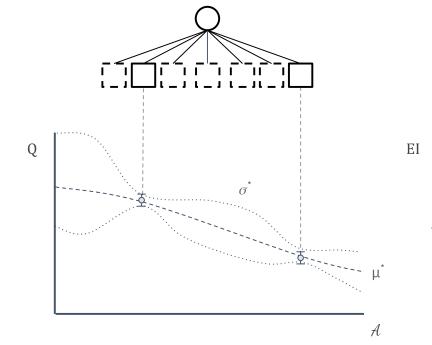
Continuous Action Spaces BOMCP

Bayesian Optimized Action Branching



Continuous Action Spaces BOMCP

Bayesian Optimized Action Branching



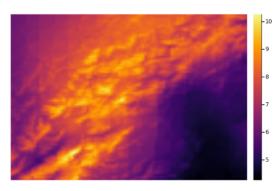
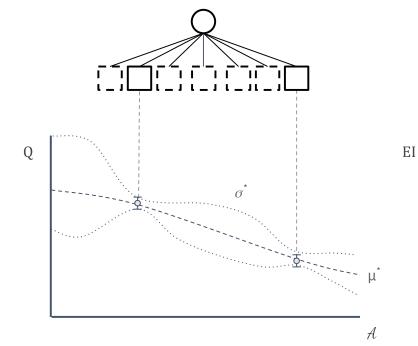


Figure 2: Wind Map. Figure shows wind map for Altamont Pass, CA at 100m altitude. The colors represent the average annual wind speed in m/s.

Continuous Action Spaces BOMCP

Bayesian Optimized Action Branching



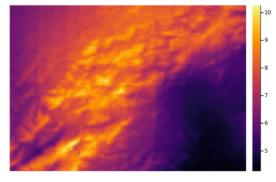
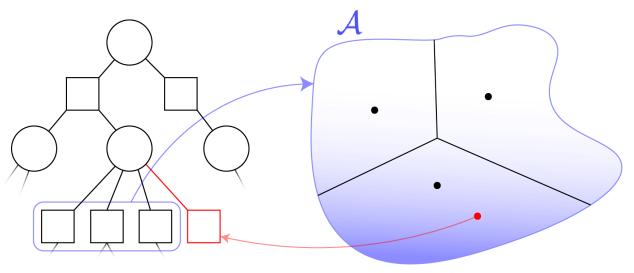


Figure 2: Wind Map. Figure shows wind map for Altamont Pass, CA at 100m altitude. The colors represent the average annual wind speed in m/s.

Algorithm	Queries	Score	Time (seconds
POMCPOW	10	15708 ± 229	2.25 ± 0.0
	25	16234 ± 217	$4.80 \pm 0.0'$
	50	16374 ± 212	6.27 ± 0.08
	100	16018 ± 262	11.98 ± 0.0
	200	15787 ± 233	20.67 ± 0.09
ВОМСР	10	18095 ± 183	2.55 ± 0.03
	25	18154 ± 158	5.21 ± 0.0
	50	18015 ± 163	6.71 ± 0.06
	100	18225 ± 119	13.39 ± 0.0
	200	18113 ± 157	25.14 ± 0.08
Expert	_	8130 ± 51	-

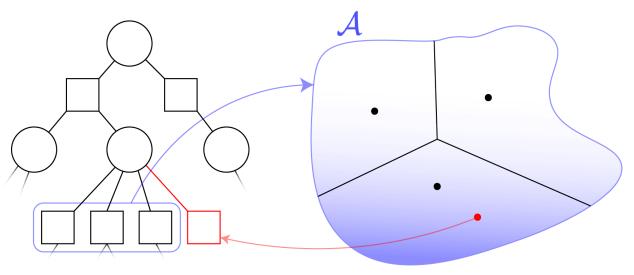
Voronoi Progressive Widening



Online Tree Search Planner

Voronoi Progressive Widening

Voronoi Progressive Widening



Online Tree Search Planner

Voronoi Progressive Widening

