

Partially Observable Markov Decision Processes for Planning in Uncertain Environments

Project Thesis
Lasse Peters

Institute of Mechanics and Ocean Engineering
Prof. Dr.-Ing. Robert Seifried
Hamburg University of Technology

Hybrid Systems Laboratory
Prof. Claire J. Tomlin
University of California at Berkeley

25.07.2019



Types of Uncertainty

- state uncertainty
- outcome uncertainty



Types of Uncertainty

- state uncertainty
- outcome uncertainty

Dealing with Uncertainty

- worst case disturbance sequences
- probabilistic reasoning



Types of Uncertainty

- state uncertainty
- outcome uncertainty

Dealing with Uncertainty

- worst case disturbance sequences
- probabilistic reasoning

POMDPs

- general framework
- computationally demanding



Types of Uncertainty

- state uncertainty
- outcome uncertainty

Dealing with Uncertainty

- worst case disturbance sequences
- probabilistic reasoning

POMDPs

- general framework
- computationally demanding
- recent research: faster solvers



This Work

- problem specific approximations



This Work

- problem specific approximations
vs. full POMDP approaches



This Work

- problem specific approximations
vs. full POMDP approaches
- application domains:
 - 1 localization and planning
 - 2 motion planning with latent human intentions



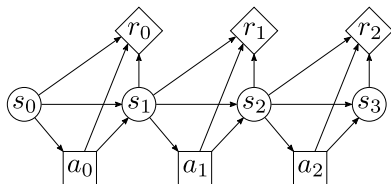
This Work

- problem specific approximations
vs. full POMDP approaches
- application domains:
 - 1 localization and planning
 - 2 motion planning with latent human intentions

- 1 The Partially Observable Markov Decision Process
- 2 Approximate Online POMDP Solvers
 - DESPOT
 - POMCPOW
- 3 Application Domain: Localization and Planning
 - Baselines
 - POMDP Solvers
- 4 Conclusion and Future Work

The Partially Observable Markov Decision Process

Dynamic Decision Network



MDP

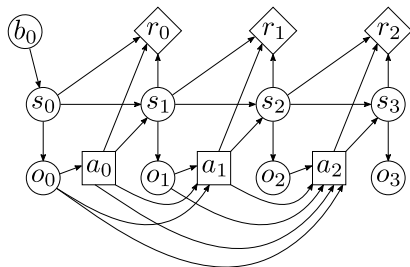
- state s
- action a
- reward r

Objective: Finding a policy π^* that maximizes

$$J(\pi) = E \left[\sum_{t=0}^{\infty} \gamma^t r_t \right].$$

The Partially Observable Markov Decision Process

Dynamic Decision Network



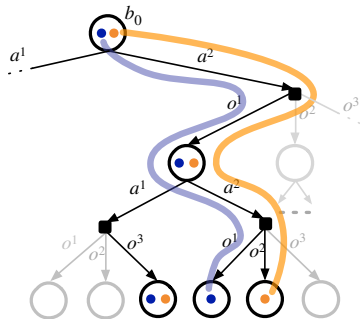
POMDP

- state s
- action a
- reward r
- observation o
- initial belief b_0

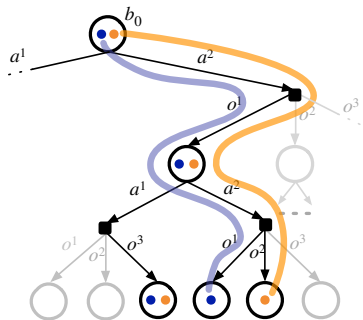
Objective: Finding a policy π^* that maximizes

$$J(\pi) = E \left[\sum_{t=0}^{\infty} \gamma^t r_t \right].$$

Determinized Sparse Partially Observable Tree (DESPOT)



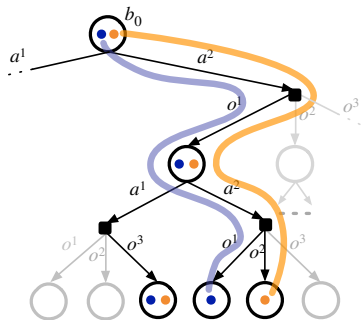
Determinized Sparse Partially Observable Tree (DESPOT)



High Level Idea

- incrementally construct sparse tree
- maintain bounds on *value* at nodes
- choose action with best lower bound

Determinized Sparse Partially Observable Tree (DESPOT)



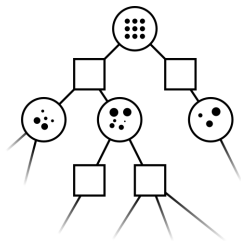
High Level Idea

- incrementally construct sparse tree
- maintain bounds on *value* at nodes
- choose action with best lower bound

Domain Knowledge

- user-defined initial bound estimates

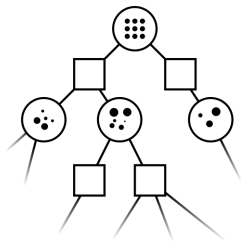
Partially Observable Monte-Carlo Planning with Observation Widening (POMCPOW)



High Level Idea

- Monte-Carlo tree search
- locally approximate the *value function* through Monte-Carlo simulations
- choose action with highest value

Partially Observable Monte-Carlo Planning with Observation Widening (POMCPOW)



High Level Idea

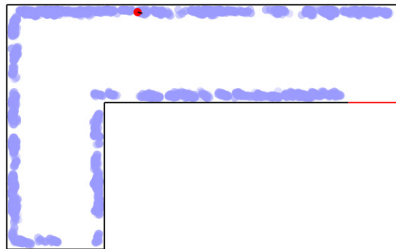
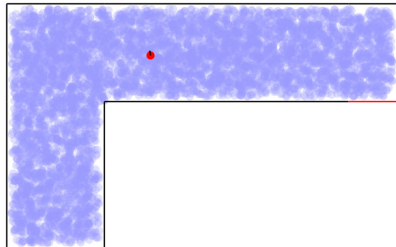
- Monte-Carlo tree search
- locally approximate the *value function* through Monte-Carlo simulations
- choose action with highest value

Domain Knowledge

- user-defined value estimate

Localization and Planning

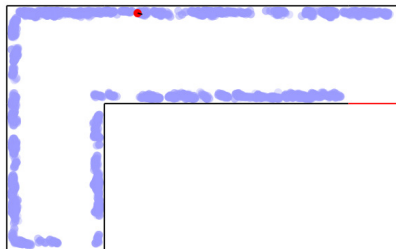
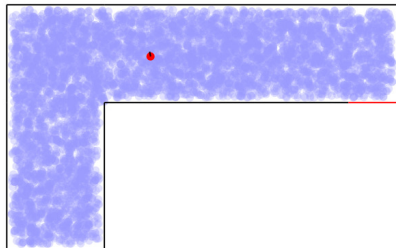
Screenshot of the Simulator



Problem Details

- *known room but unknown location*

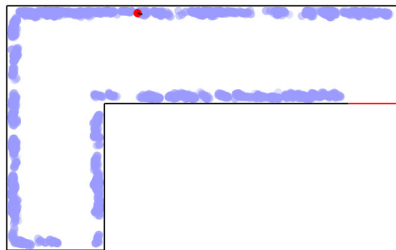
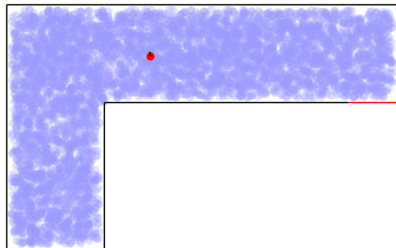
Screenshot of the Simulator



Problem Details

- *known room but unknown location*
- objective:
 - success: leave room at exit (green)
 - failure: falling down stairs (red)
 - penalties: time and collisions
- observations: collision sensor
- dynamics: noisy differential drive
 - actions: left, right, straight

Screenshot of the Simulator



Problem Details

- *known room but unknown location*
- objective:
 - success: leave room at exit (green)
 - failure: falling down stairs (red)
 - penalties: time and collisions
- observations: collision sensor
- dynamics: noisy differential drive
 - actions: left, right, straight

POMDP

- continuous state space
- discrete action and observation space

Mode Control

- use mode of belief to approximate the state
- treat POMDP as fully observable problem

Mode Control

- use mode of belief to approximate the state
- treat POMDP as fully observable problem

Most Likely Reflex Agent (MLRA)

- handcrafted feedback policy
- P-controller tracking preset path

Mode Control

- use mode of belief to approximate the state
- treat POMDP as fully observable problem

Most Likely Reflex Agent (MLRA)

- handcrafted feedback policy
- P-controller tracking preset path

Most Likely Model Predictive Control (MLMPC)

- use MPC to plan a path
- cost function: negative reward

⇒ MLMPC is an optimal policy for the fully observed problem (MDP)

Value Estimates

- 1 Rollout Value Estimate
 - simulate default policy: “always straight”
- 2 Analytic Value Estimate
 - estimate remaining steps from distance to goal
 - approximate value by cumulative living penalty

Value Estimates

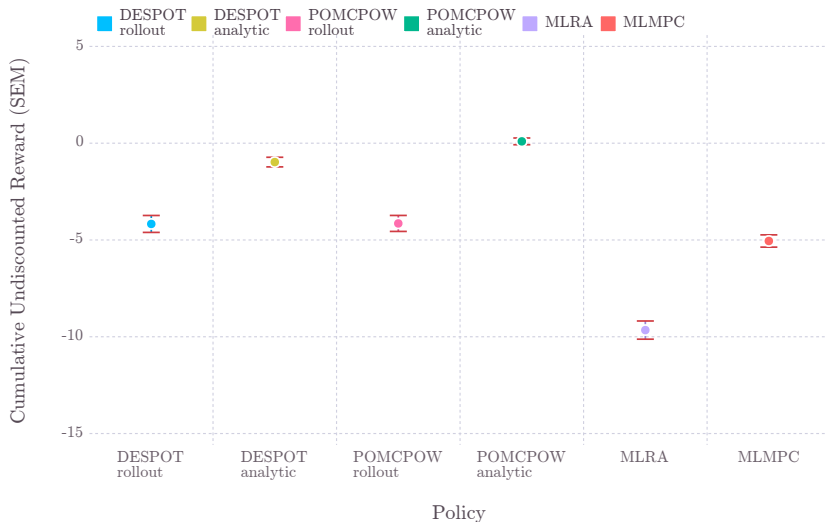
- 1 Rollout Value Estimate
 - simulate default policy: “always straight”
- 2 Analytic Value Estimate
 - estimate remaining steps from distance to goal
 - approximate value by cumulative living penalty

POMDP Solver Setups

- 1 DESPOT-rollout
- 2 DESPOT-analytic
- 3 POMCPOW-rollout
- 4 POMCPOW-analytic

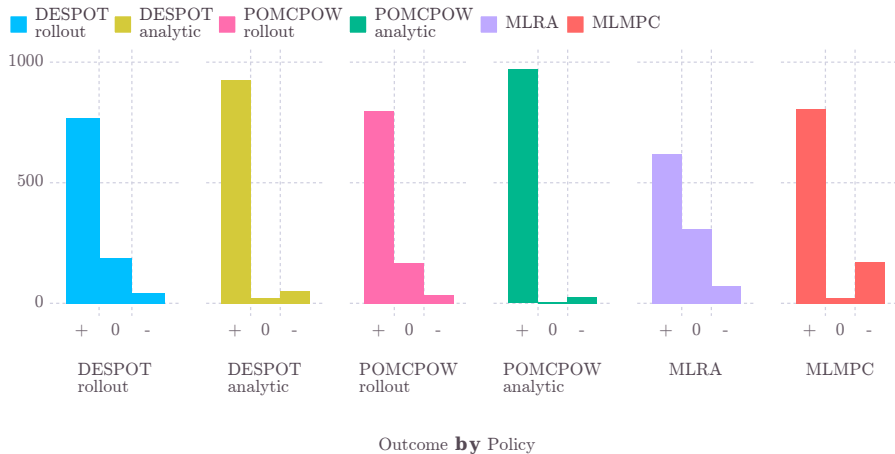
Evaluation – Undiscounted Return

**Mean and SEM of the undiscounted return
for 1000 simulations per policy.**



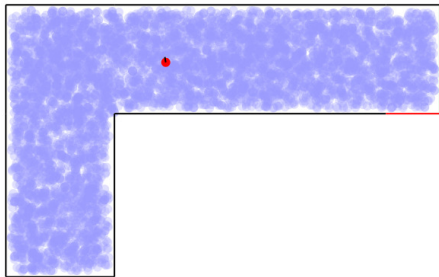
Evaluation – Outcome Distribution

Histogram of outcome frequencies grouped by policy.

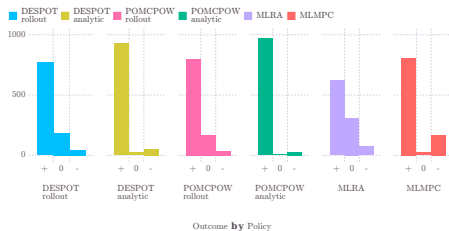


Evaluation – Outcome Distribution

Initial Conditions

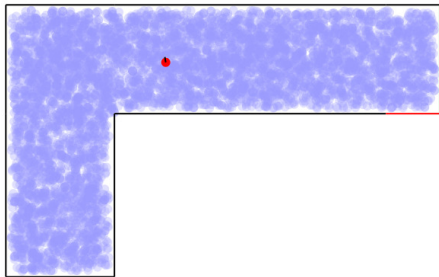


Histogram of outcome frequencies grouped by policy.

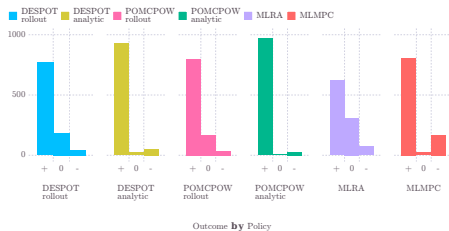


Evaluation – Outcome Distribution

Initial Conditions



Histogram of outcome frequencies grouped by policy.



⇒ POMCPOW-analytic near optimal with respect to safety

MLMPC

POMCPOW-Analytic

MLMPC

- mode approximation compromises safety
- passive information gathering
- fails for highly symmetric beliefs

POMCPOW-Analytic

MLMPC

- mode approximation compromises safety
- passive information gathering
- fails for highly symmetric beliefs

POMCPOW-Analytic

- active information gathering
- reliably reduces uncertainty
- safe and efficient behaviors

Conclusions

- 1 safe and efficient behaviors
⇒ suitable approach for safety vs. efficiency tradeoff
- 2 near real-time planning capabilities
⇒ already a useful high-level planner for moderately sized problems
- 3 designing suitable heuristic guidance hard but crucial for performance

Conclusions

- 1 safe and efficient behaviors
⇒ suitable approach for safety vs. efficiency tradeoff
- 2 near real-time planning capabilities
⇒ already a useful high-level planner for moderately sized problems
- 3 designing suitable heuristic guidance hard but crucial for performance

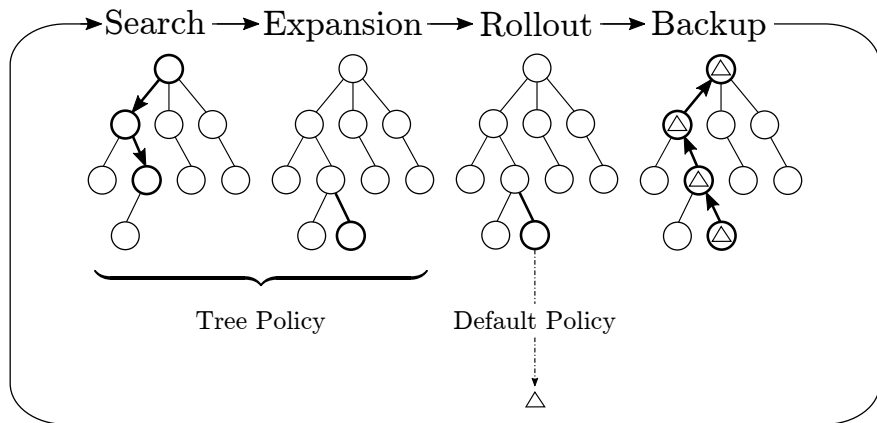
Future Work

- 1 theory for a-priori safety assurances
- 2 improving scalability by using GPU
- 3 learning for designing of heuristic guidance

End

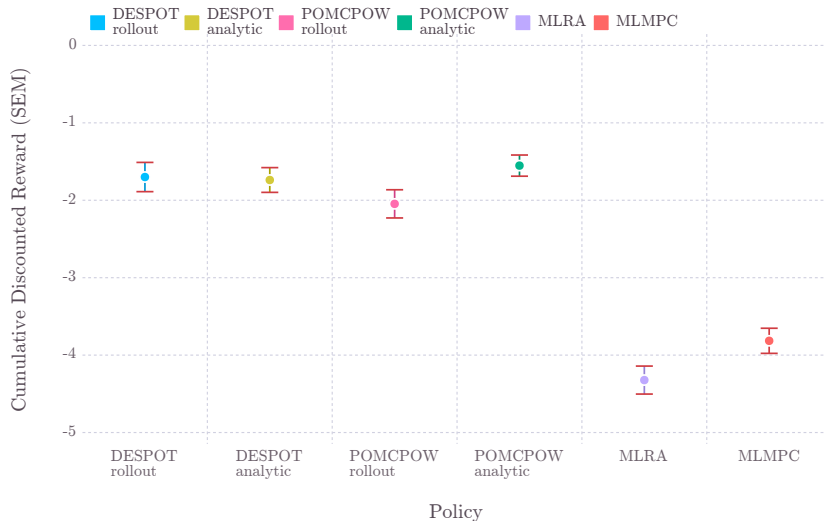
End

Monte-Carlo Tree Search



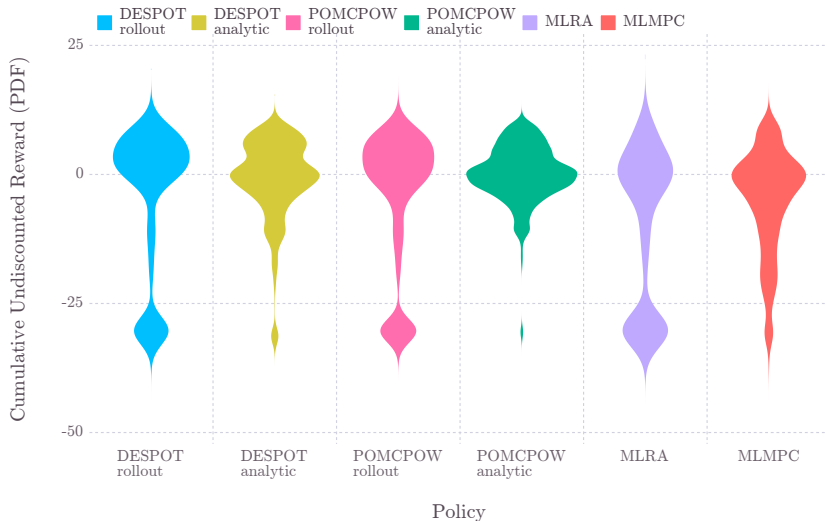
Evaluation: Localization and Planning – Objective Value

**Mean and SEM of the discounted return
for 1000 simulations per policy.**



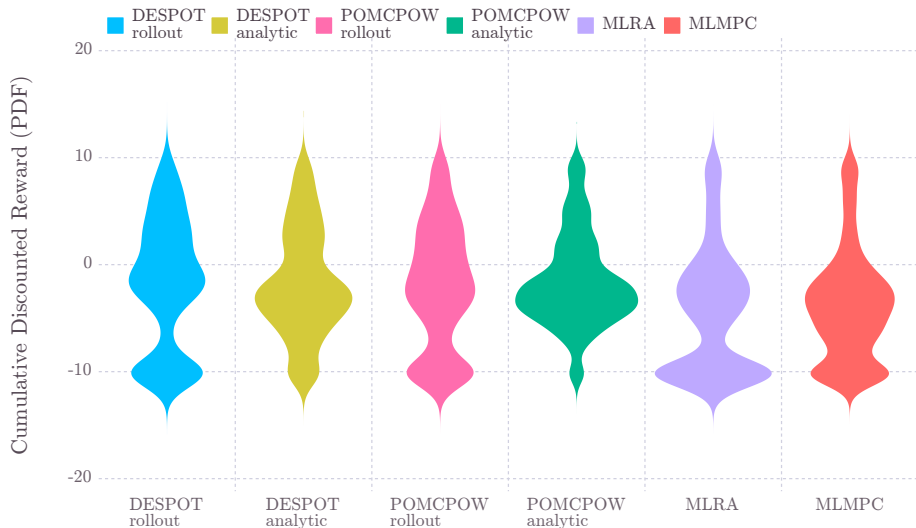
Evaluation – Undiscounted Return

Distribution of the undiscounted return for 1000 simulations per policy.

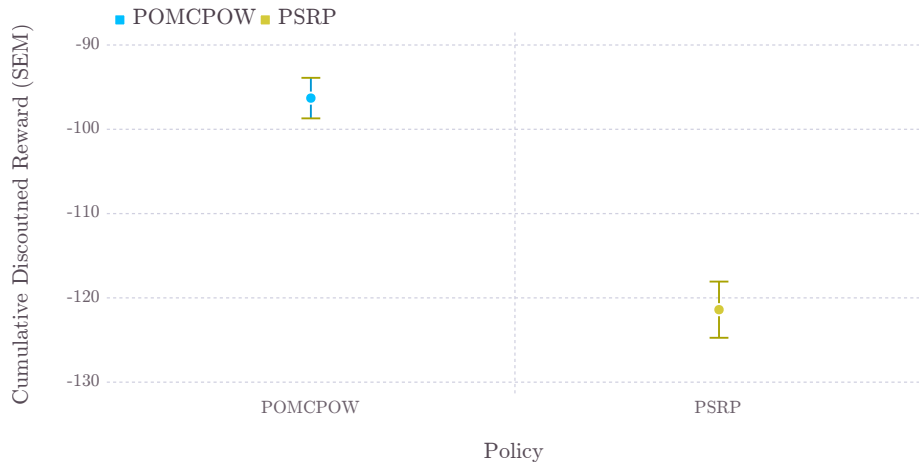


Evaluation: Localization and Planning – Objective Value

Distribution of the return for 1000 simulations per policy:



Evaluation: Motion Planning with Latent Human Intentions



Evaluation: Motion Planning with Latent Human Intentions

