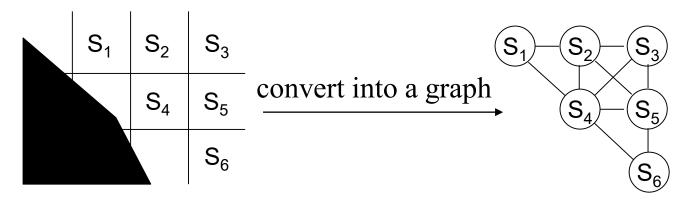
# 16-782 Planning & Decision-making in Robotics

## Planning under Uncertainty: Minimax Formulation

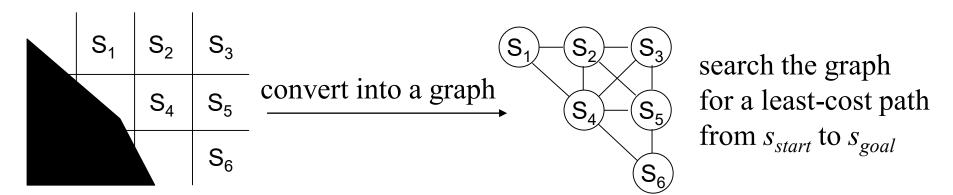
Maxim Likhachev
Robotics Institute
Carnegie Mellon University

- So far our planners assumed no uncertainty
  - execution is perfect



search the graph for a least-cost path from  $s_{start}$  to  $s_{goal}$ 

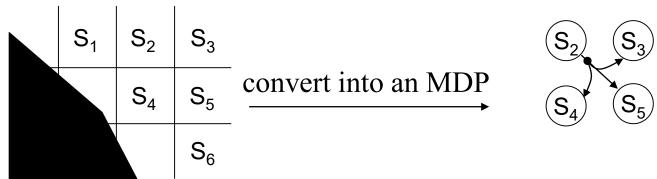
- So far our planners assumed no uncertainty
  - execution is perfect



- Any deviations from the plan are dealt by re-planning
- Could be quite suboptimal and sometimes dangerous
  - planning a path along cliff does not take into account slippage
  - others examples???

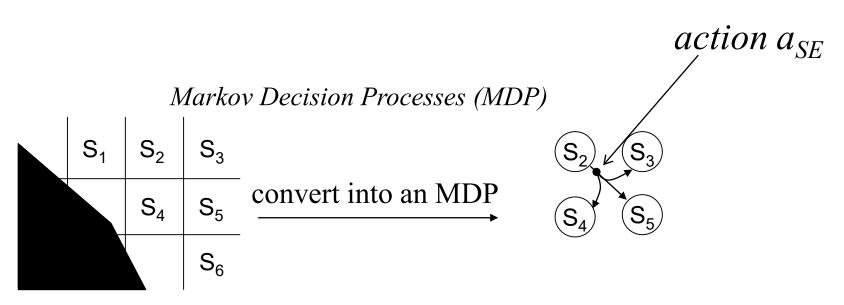
• Modeling uncertainty in execution during planning





- at least one action in the graph has more than one outcome
- each outcome is associated with probability and cost

• Modeling uncertainty in execution during planning

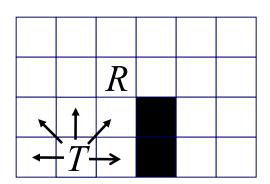


- at least one action in the graph has more than one outcome
- each outcome is associated with probability and cost

example: 
$$s_3$$
,  $s_4$ ,  $s_5 \in succ(s_2, a_{SE})$ ,  
 $P(s_5|a_{se},s_2) = 0.9$ ,  $c(s_2,a_{se},s_5) = 1.4$   
 $P(s_3|a_{se},s_2) = 0.05$ ,  $c(s_2,a_{se},s_3) = 1.0$   
 $P(s_4|a_{se},s_2) = 0.05$ ,  $c(s_2,a_{se},s_4) = 1.0$ 

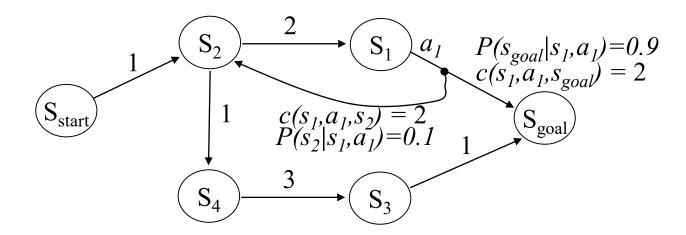
## Moving-Target Search Example

- Uncertainty in the target moves
- What is a state-space and action space?



#### Planning in MDPs

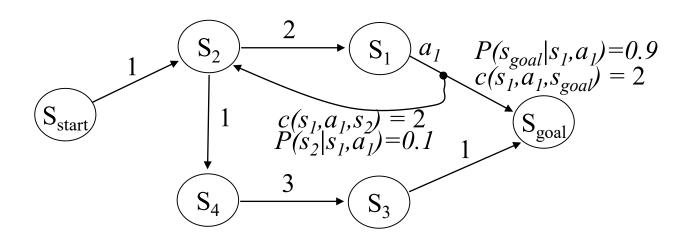
- What plan to compute?
  - Plan that minimizes the worst-case scenario (minimax plan)
  - Plan that minimizes the expected cost



- Without uncertainty, plan is a single path: a sequence of states (a sequence of actions)
- In MDPs, plan is a policy  $\pi$ : mapping from a state onto an action

## Planning in MDPs

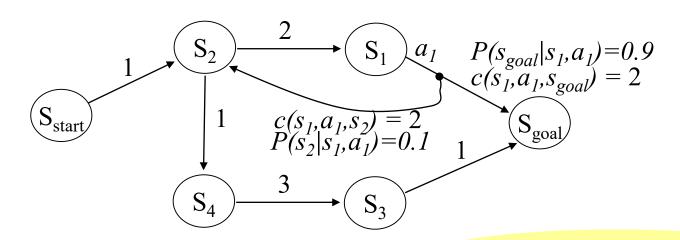
- What plan to compute?
  - Plan that minimizes the worst-case scenario (minimax plan)
  - Plan that minimizes the expected cost



- Without uncertainty, plan is a single path: a sequence of states (a sequence of actions)
- In MDPs, plan is a policy  $\pi$ : mapping from a state onto an action



#### Minimax Formulation



- Optimal policy  $\pi^*$ :
  - minimizes the *worst* cost-to-goal

What is the best plan?

$$\pi^* = argmin_{\pi} max_{outcomes\ of\ \pi} \{cost-to-goal\}$$

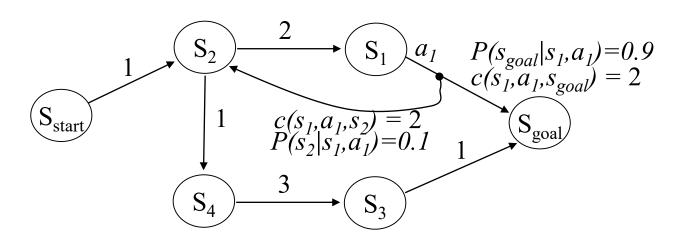
• worst cost-to-goal for  $\pi_1 = (go through s_4)$  is:

$$1+1+3+1=6$$

• worst cost-to-goal for  $\pi_2$ =(try to go through  $s_1$ ) is:

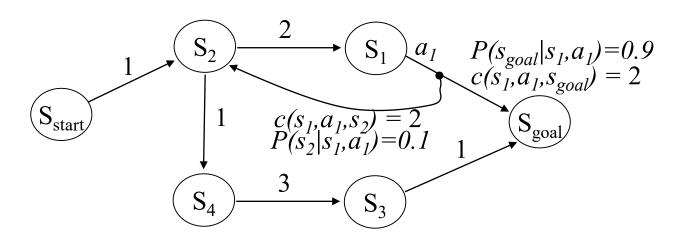
$$1+2+2+2+2+2+\dots = \infty$$

#### Minimax Formulation



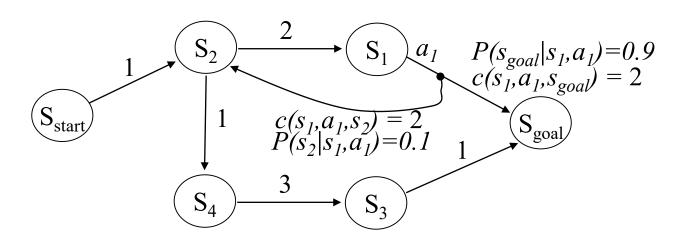
- Optimal policy  $\pi^*$ :

  minimizes the worst cost-to-goal  $\pi^* = argmin_{\pi} \max_{outcomes\ of\ \pi} \{cost-to-goal\}$
- Optimal minimax policy  $\pi^* = (go through s_4) = \int \{s_{start}, a_{ne}\}, \{s_2, a_{south}\}, \{s_4, a_{east}\}, \{s_3, a_{ne}\}, \{s_{goal}, null\}\}$



#### • Minimax backward A\*:

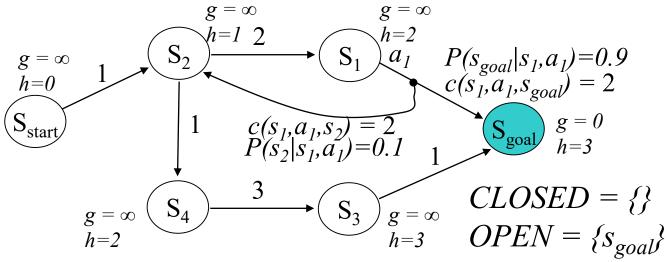
```
g(s_{goal}) = 0; all other g-values are infinite; OPEN = \{s_{goal}\}; while (s_{start} \ not \ expanded) remove s with the smallest [f(s) = g(s) + h(s)] from OPEN; insert s into CLOSED; for every s' s.t s \in succ(s', a) for some a and s' not in CLOSED if g(s') > max_{u \in succ(s', a)} c(s', u) + g(u) g(s') = max_{u \in succ(s', a)} c(s', u) + g(u); insert s' into OPEN;
```



#### Minimax backward A\*:

```
g(s_{goal}) = 0; all other g-values are infinite; OPEN = \{s_{goal}\}; while (s_{start} \ not \ expanded) remove s with the smallest [f(s) = g(s) + h(s)] from OPEN; insert s into CLOSED; for every s' s.t s \in succ(s', a) for some a and s' not in CLOSED if g(s') > max_{u \in succ(s', a)} c(s', u) + g(u) g(s') = max_{u \in succ(s', a)} c(s', u) + g(u); insert s' into OPEN; reduces to usual backward A* if
```

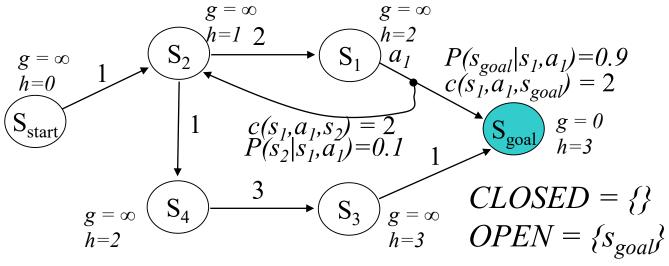
no uncertainty in outcomes



• Minimax backward A\*:

next state to expand:  $s_{goal}$ 

```
g(s_{goal}) = 0; all other g-values are infinite; OPEN = \{s_{goal}\}; while (s_{start} \ not \ expanded) remove s with the smallest [f(s) = g(s) + h(s)] from OPEN; insert s into CLOSED; for every s's.t s \in succ(s', a) for some a and s' not in CLOSED if g(s') > max_{u \in succ(s', a)} c(s', u) + g(u) g(s') = max_{u \in succ(s', a)} c(s', u) + g(u); insert s' into OPEN;
```



• Minimax backward A\*:

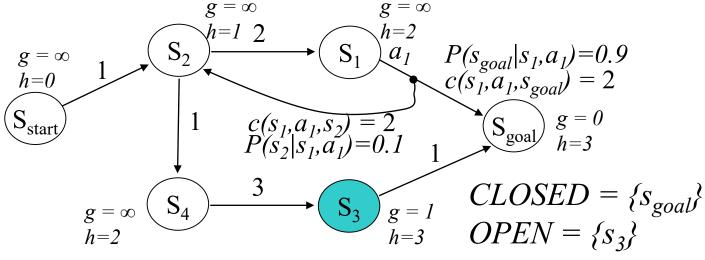
next state to expand:  $s_{goal}$ 

```
g(s_{goal}) = 0; all other g-values are infinite; OPEN = \{s_{goal}\}; while (s_{start} \ not \ expanded) remove s with the smallest [f(s) = g(s) + h(s)] from OPEN; insert s into CLOSED; for every s' s.t s \in succ(s', a) for some a and s' not in CLOSED if g(s') > max_{u \in succ(s', a)} c(s', u) + g(u) g(s') = max_{u \in succ(s', a)} c(s', u) + g(u); insert s' into OPEN;
```

After  $s_{goal}$  expanded,

what are  $g(s_3)$  and  $g(s_1)$ ?

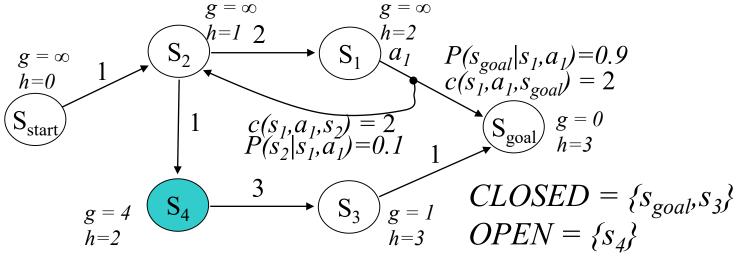
Carnegie Mellon University



Minimax backward A\*:

next state to expand: s<sub>3</sub>

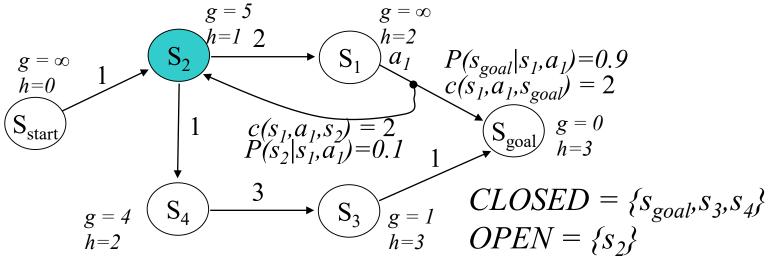
```
g(s_{goal}) = 0; all other g-values are infinite; OPEN = \{s_{goal}\}; while (s_{start} \ not \ expanded) remove s with the smallest [f(s) = g(s) + h(s)] from OPEN; insert s into CLOSED; for every s' s.t s \in succ(s', a) for some a and s' not in CLOSED if g(s') > max_{u \in succ(s', a)} c(s', u) + g(u) g(s') = max_{u \in succ(s', a)} c(s', u) + g(u); insert s' into OPEN;
```



#### Minimax backward A\*:

next state to expand:  $s_4$ 

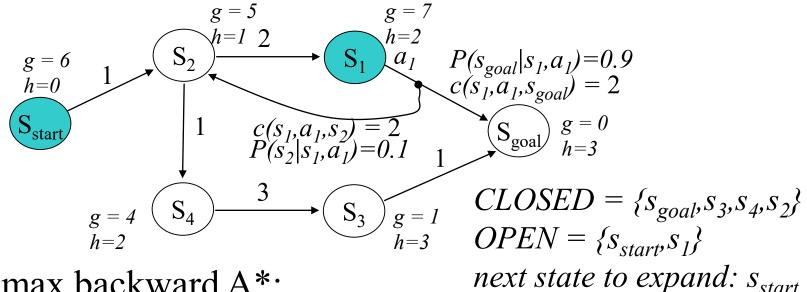
```
g(s_{goal}) = 0; all other g-values are infinite; OPEN = \{s_{goal}\}; while (s_{start} \ not \ expanded) remove s with the smallest [f(s) = g(s) + h(s)] from OPEN; insert s into CLOSED; for every s' s.t s \in succ(s', a) for some a and s' not in CLOSED if g(s') > max_{u \in succ(s', a)} c(s', u) + g(u) g(s') = max_{u \in succ(s', a)} c(s', u) + g(u); insert s' into OPEN;
```



#### • Minimax backward A\*:

next state to expand:  $s_2$ 

```
g(s_{goal}) = 0; all other g-values are infinite; OPEN = \{s_{goal}\}; while (s_{start} \ not \ expanded) remove s with the smallest [f(s) = g(s) + h(s)] from OPEN; insert s into CLOSED; for every s' s.t s \in succ(s', a) for some a and s' not in CLOSED if g(s') > max_{u \in succ(s', a)} c(s', u) + g(u) g(s') = max_{u \in succ(s', a)} c(s', u) + g(u); insert s' into OPEN;
```



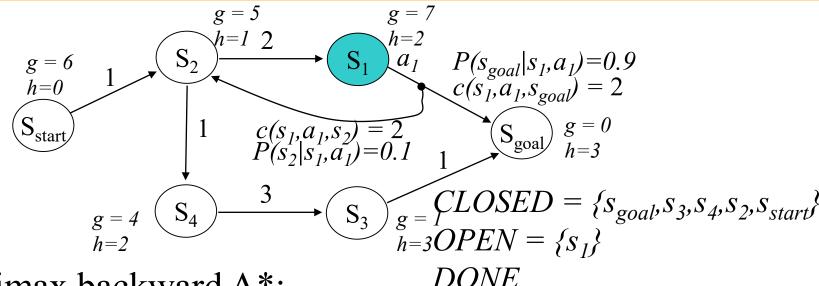
#### Minimax backward A\*:

 $g(s_{goal}) = 0$ ; all other g-values are infinite;  $OPEN = \{s_{goal}\}$ ; while  $(s_{start} not expanded)$ 

remove s with the smallest [f(s) = g(s) + h(s)] from OPEN; insert s into CLOSED;

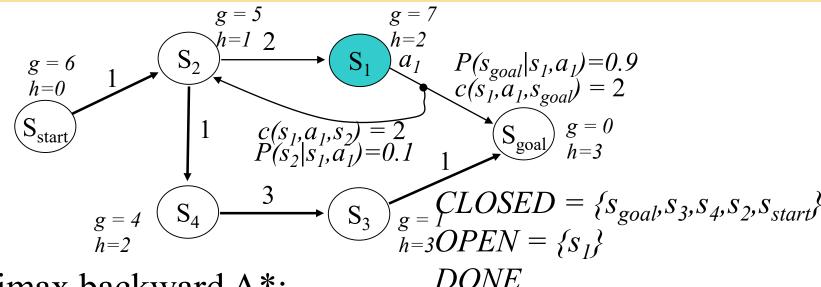
for every s's.t  $s \in succ(s', a)$  for some a and s' not in CLOSED

if 
$$g(s') > max_{u \in succ(s', a)} c(s', u) + g(u)$$
  
 $g(s') = max_{u \in succ(s', a)} c(s', u) + g(u);$   
insert s' into *OPEN*;



#### • Minimax backward A\*:

```
g(s_{goal}) = 0; all other g-values are infinite; OPEN = \{s_{goal}\}; while (s_{start} \ not \ expanded) remove s with the smallest [f(s) = g(s) + h(s)] from OPEN; insert s into CLOSED; for every s' s.t s \in succ(s', a) for some a and s' not in CLOSED if g(s') > max_{u \in succ(s', a)} c(s', u) + g(u) g(s') = max_{u \in succ(s', a)} c(s', u) + g(u); insert s' into OPEN;
```



#### • Minimax backward A\*:

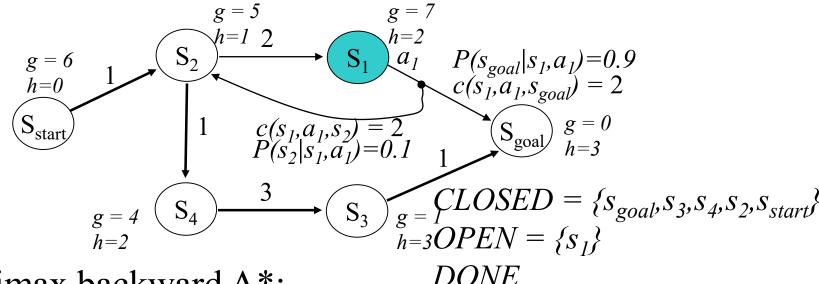
 $g(s_{goal}) = 0$ ; all other g-values are infinite;  $OPEN = \{s_{goal}\}$ ; while  $(s_{start} \ not \ expanded)$ 

remove s with the smallest [f(s) = g(s) + h(s)] from *OPEN*; insert s into *CLOSED*;

for every s's.t  $s \in succ(s', a)$  for some a and s' not in CLOSED

if 
$$g(s') > max_{u \in succ(s', a)} c(s', u) + g(u)$$
  
 $g(s') = max_{u \in succ(s', a)} c(s', u) + g(u);$   
insert s' into  $OPEN$ ;

in this example, the computed policy is a path, but in general it is a tree



#### Minimax backward A\*:

 $g(s_{goal}) = 0$ ; all other g-values are infinite;  $OPEN = \{s_{goal}\}$ ; while  $(s_{start} \ not \ expanded)$ 

remove s with the smallest [f(s) = g(s) + h(s)] from ODEN

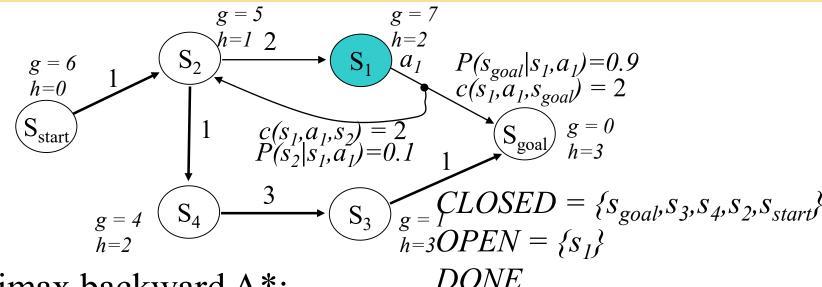
insert s into CLOSED;

for every s 's.t  $s \in succ(s', a)$  for some

if  $g(s') > max_{u \in succ(s', a)} c(s', u) + g(u)$   $g(s') = max_{u \in succ(s', a)} c(s', u) + g(u)$ ; insert s' into OPEN;

in this example, the computed policy is a path, but in general it is a tree

What are its branches?



#### • Minimax backward A\*:

 $g(s_{goal}) = 0$ ; all other g-values are infinite;  $OPEN = \{s_{goal}\}$ ; while  $(s_{start} \ not \ expanded)$ 

remove s with the smallest [f(s) = g(s) + h(s)] from *OPEN*; insert s into *CLOSED*;

for every s's.t  $s \in succ(s', a)$  for some a and s' not in CLOSED

if 
$$g(s') > max_{u \in succ(s', a)} c(s', u) + g(u)$$
  
 $g(s') = max_{u \in succ(s', a)} c(s')$  Minimax  
insert s' into OPEN; and never

Minimax A\* guarantees to find an optimal path, and never expands a state more than once, provided heuristics are consistent (just like A\*)

- Pros/cons of minimax plans
  - robust to uncertainty
  - overly pessimistic
  - harder to compute than normal paths
    - especially if backwards minimax A\* does not apply
    - even if backwards minimax A\* does apply, still more expensive than computing a single path with A\* (heuristics are not guiding well)

      Why?

#### What You Should Know...

- What is Markov Decision Processes (MDP)
- Minimax formulation of planning under uncertainty
- The operation of Minimax backward A\*
- Pros and cons of planning with Minimax formulation