

Learning and Optimizing Probabilistic Models for Planning under Uncertainty

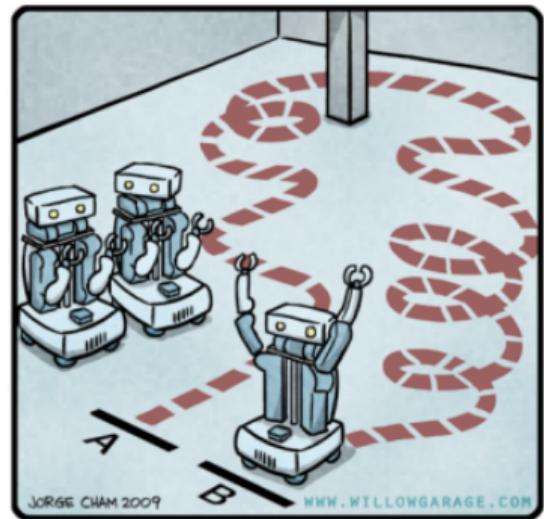
R. van Bekkum

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September 27, 2017

Planning under Uncertainty

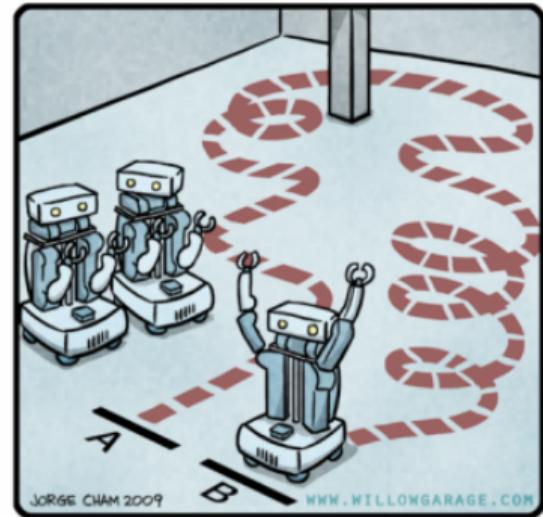
Domain Characteristics



Planning under Uncertainty

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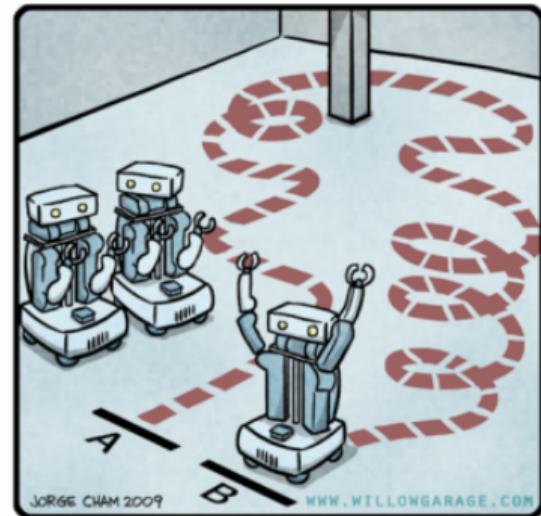
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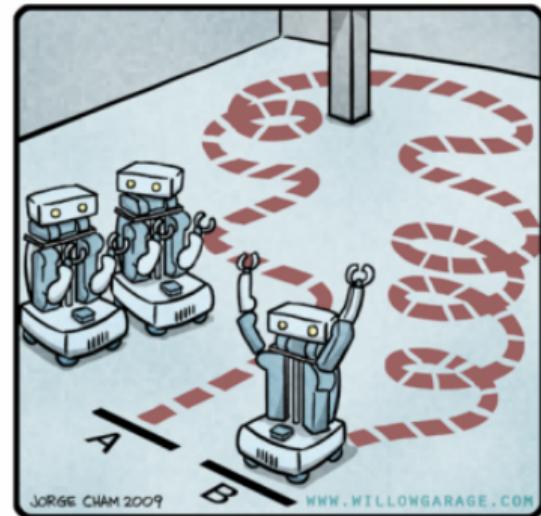
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- *Uncertain domain dynamics*, i.e. uncertainty may be present in:
 - ▶ Execution of actions (e.g., robot may slip)
 - ▶ Exogenous factors (e.g., doors open/closed)
 - ▶ Percepts (e.g., sensor noise)



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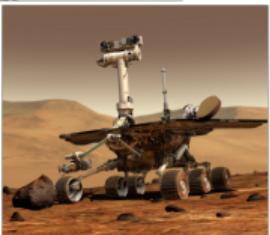
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 - ▶ Execution of actions (e.g., robot may slip)
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- *Sequential decision making*
 - ▶ Non-myopic agents
 - ▶ Selection of actions with high future pay-off

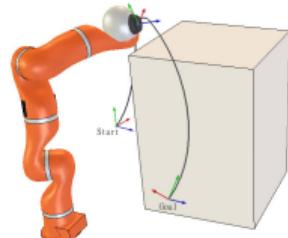


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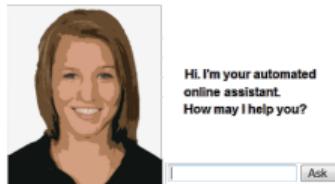
Example Domains



Path planning [7, 8]



Motion planning



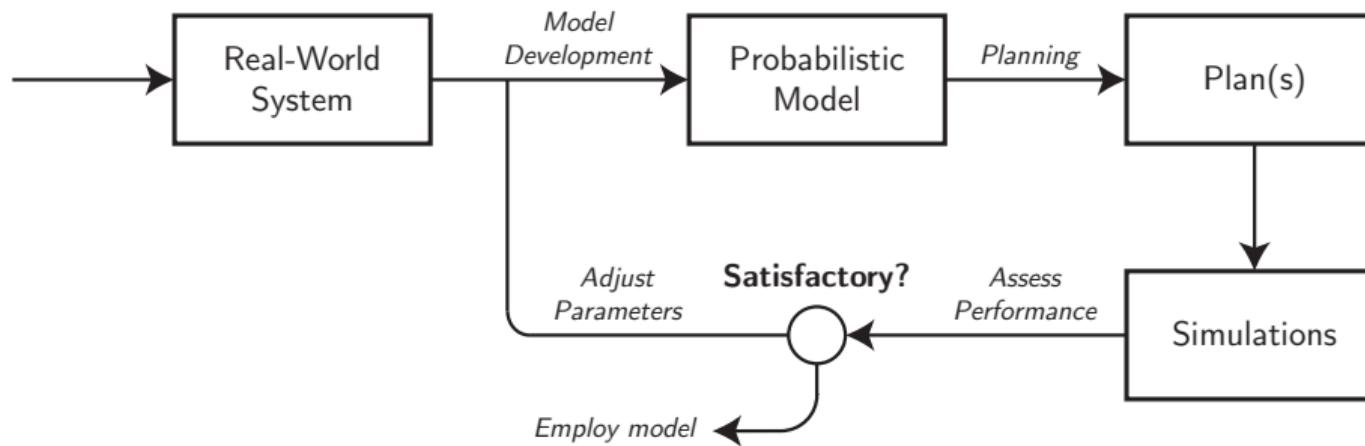
Dialog Management [2]



Operations planning [1, 13]

Planning under Uncertainty

Typical Development Routine



Planning under Uncertainty

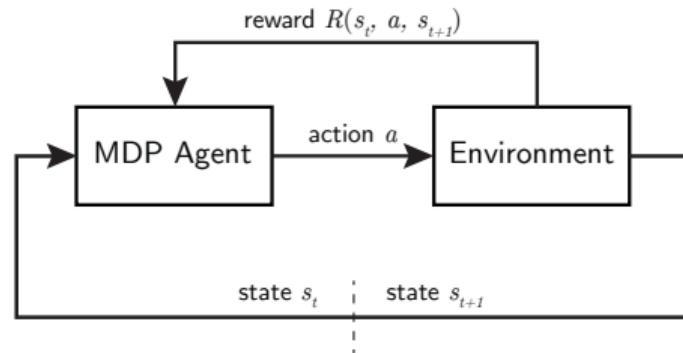
Markov Decision Processes (MDPs)

In DTP systems are modeled by probabilistic models, e.g. MDPs:

Definition

An MDP is a 5-tuple $\mathcal{M} = (\mathcal{S}, s_0, A, \delta, R)$:

- \mathcal{S} is the state-space, $s_0 \in \mathcal{S}$ the initial state
- A is the action-space
- $\delta : \mathcal{S} \times A \times \mathcal{S} \mapsto [0, 1]$ is the transition function
- $R : \mathcal{S} \times A \times \mathcal{S} \mapsto \mathbb{R}$ is the reward function



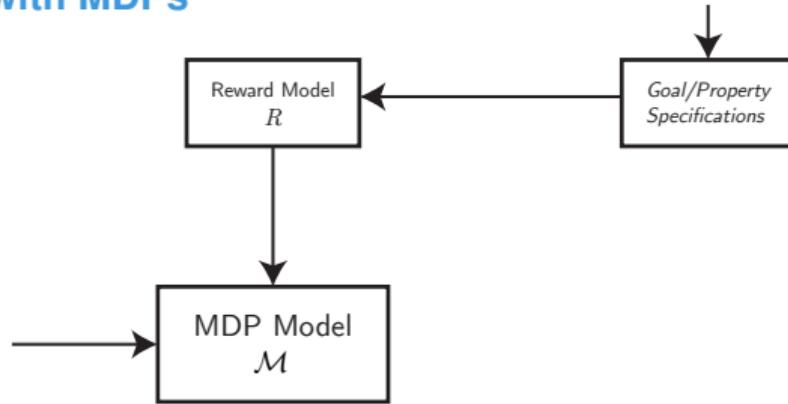
Planning under Uncertainty

Planning with MDPs



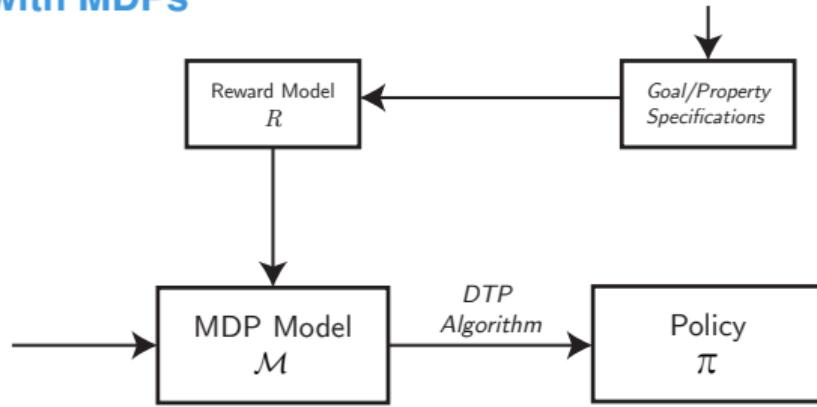
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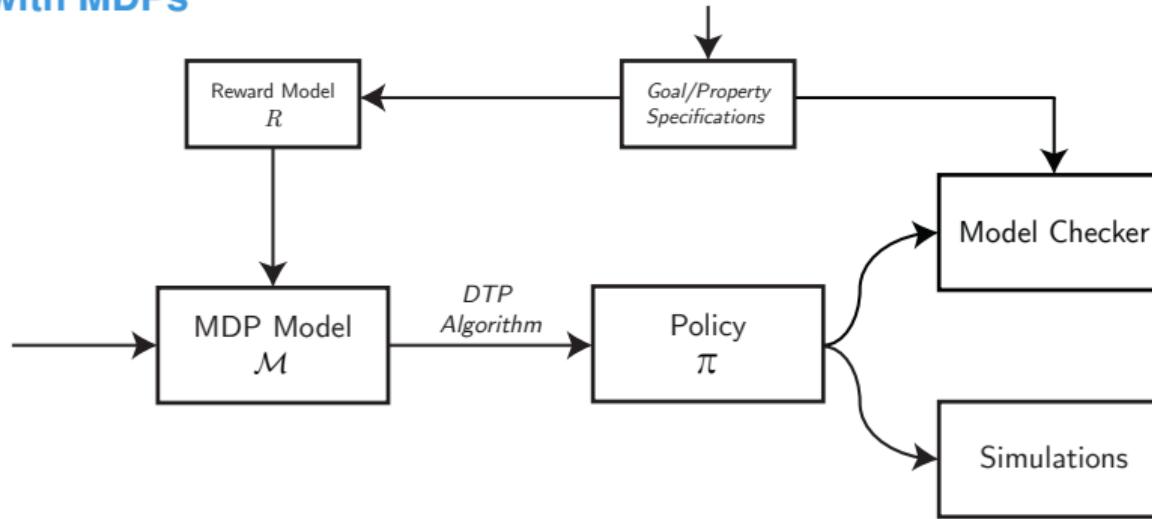
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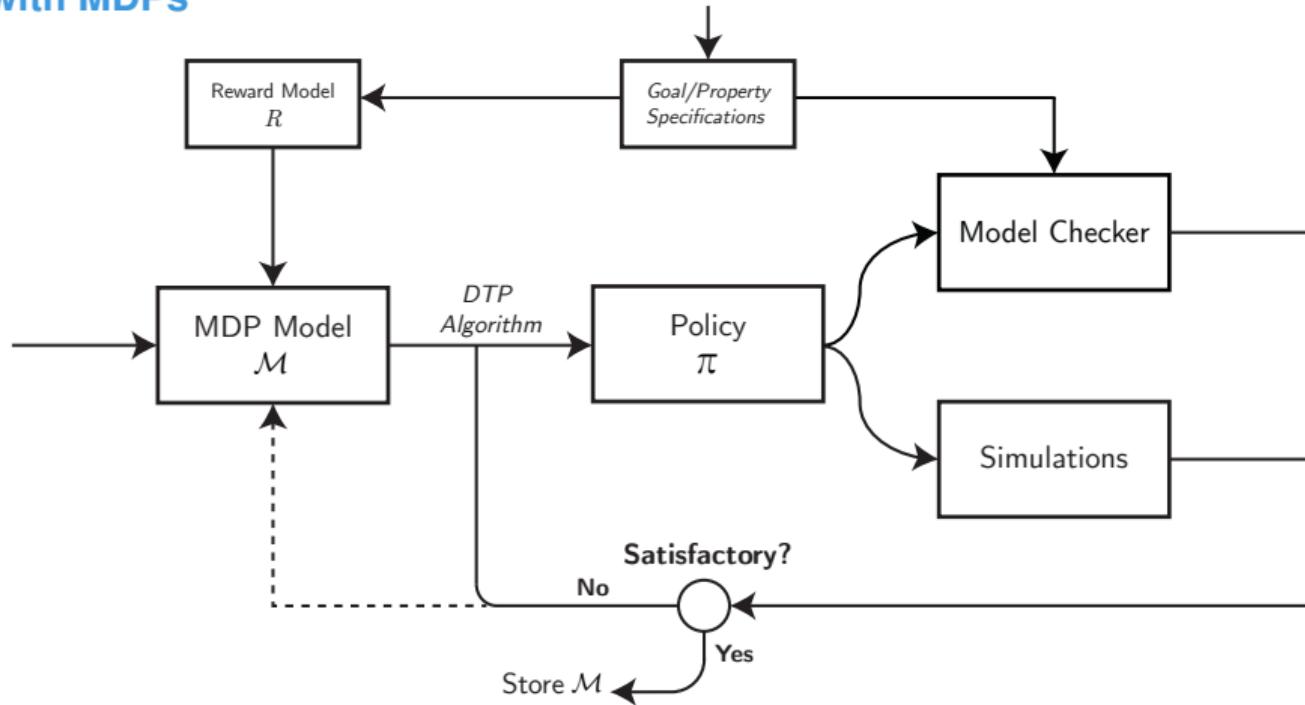
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Planning under Uncertainty

Model Development

Problem: How to obtain a suitable MDP for offline planning?

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Classical approach: Model development by a *human designer*, however:

- Requires significant effort (e.g., trial-and-error)
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Alternative: Use Reinforcement Learning instead of Planning, however:

- Requires direct interaction with environment
- One might require *reusable* models, applicable for multiple tasks

Planning under Uncertainty

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- Making use of a dataset describing the system's dynamics
- Learn the components of MDPs:
 - ▶ State space (e.g., clustering, time-state merging)
 - ▶ Transition probabilities (e.g., maximum likelihood, Bayesian inference)
 - ▶ Emission probabilities in POMDPs (e.g., Baum-Welch, gradient ascent)

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Next Question: How to set the hyperparameters for these algorithms?

Problem Description

Research Questions [1/2]

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How can the task of obtaining a (discrete) MDP that maximizes the yielded performance of executing plans that are derived from it, given a dataset about the system under consideration, be automated?

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RQ1 Which **learning algorithms** exist that can be employed for learning MDPs from data for systems involving uncertainty that require plans for automated control?

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- RQ1** Which **learning algorithms** exist that can be employed for learning MDPs from data for systems involving uncertainty that require plans for automated control?
- RQ2** How should a **performance measure** be defined which can be used to fairly compare the value of different MDPs?

Problem Description

Research Questions [2/2]

Main Research Question

How can the task of obtaining a (discrete) MDP that maximizes the yielded performance of executing plans that are derived from it, given a dataset about the system under consideration, be automated?

RQ3 How can the **parameter space** of model learning algorithms **cost-effectively be explored** towards a global maximizer with only limited knowledge about the system under consideration?

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Research Questions [2/2]

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How can the task of obtaining a (discrete) MDP that maximizes the yielded performance of executing plans that are derived from it, given a dataset about the system under consideration, be automated?

- RQ3** How can the **parameter space** of model learning algorithms **cost-effectively be explored** towards a global maximizer with only limited knowledge about the system under consideration?
- RQ4** How can the hierarchy of **different abstraction levels** be exploited to find a performance-maximizing MDP in a more cost-effective way?

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Given a set E of execution traces describing the dynamics of a system that involves uncertainty, an MDP \mathcal{M} needs to be developed, utilizing learning algorithms parameterized by a set of hyperparameters θ configured in such way to maximize the performance yielded by following the policies computed from this model in a real-world setting.

Problem Description

Related Work

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- Model Learning Algorithms
 - ▶ Baum-Welch for HMMs/POMDPs [15], e.g., Shatkay et al. [12]
 - ▶ Best-First Model Merging
 - ▶ State-Merging by Trajectory Clustering [10]

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 - ▶ Model-based RL and Integrated Architectures, e.g. DYNA [6]
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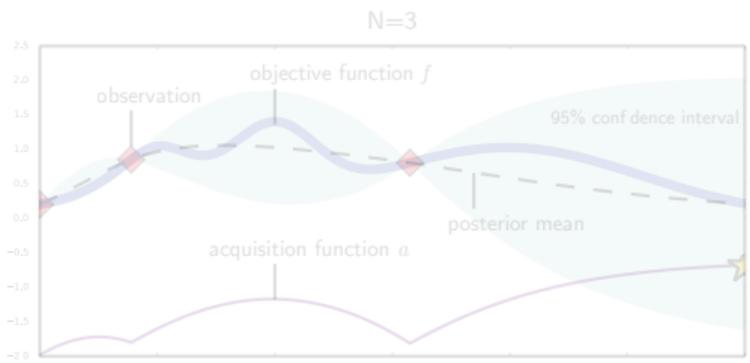
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- MDPs with Transition Probability Uncertainty
 - ▶ MDP-IPs [3]
 - ▶ BMDPs [5]

Proposed Solution

General Idea

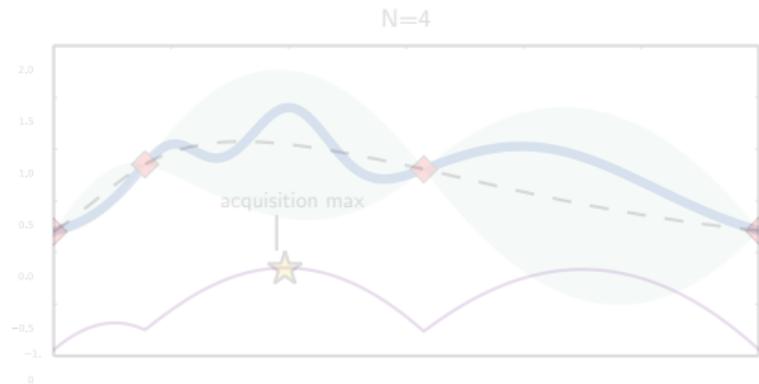
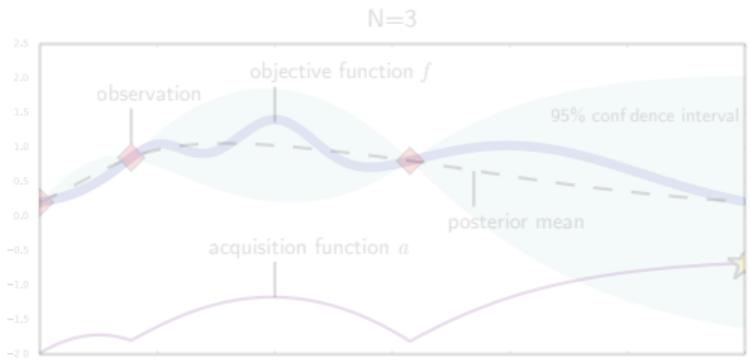
- Explore the hyperparameter space of model learning algorithms
- Use *Bayesian Optimization* to sequentially sample hyperparameter settings θ towards a global maximizer of a performance measure of learned MDPs



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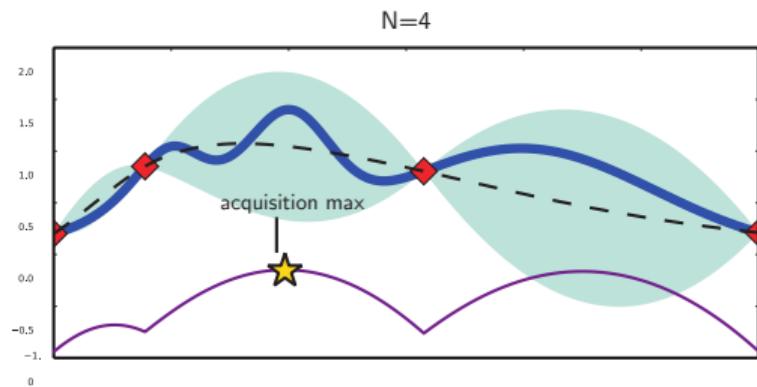
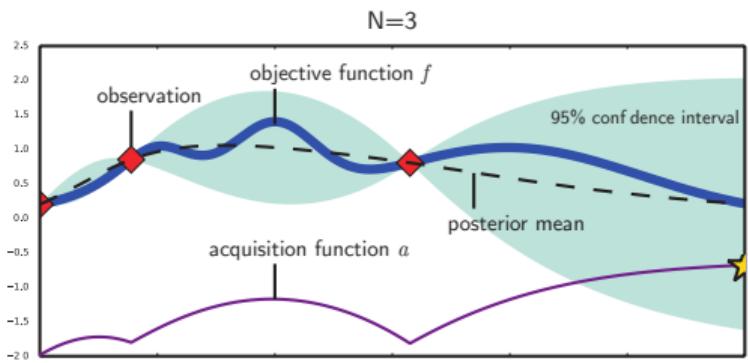
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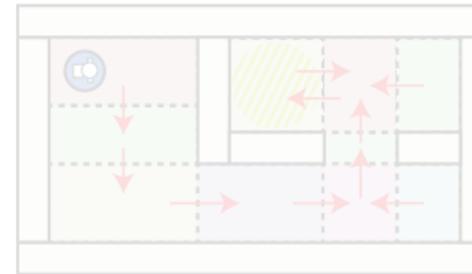
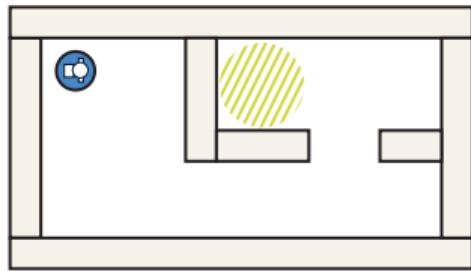
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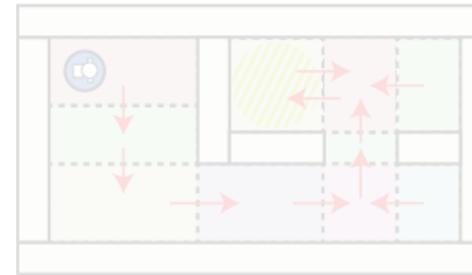
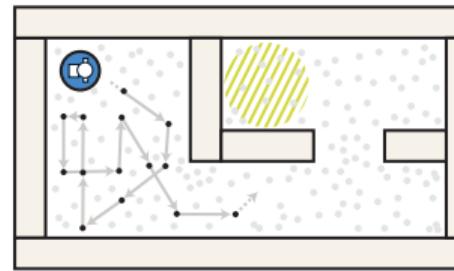
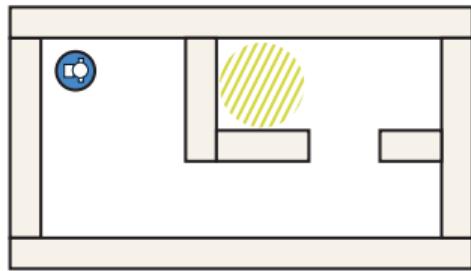
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Running Example: Path Planning for Mobile Robot Navigation



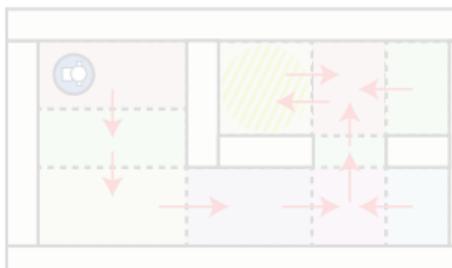
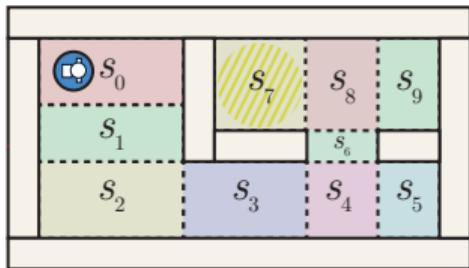
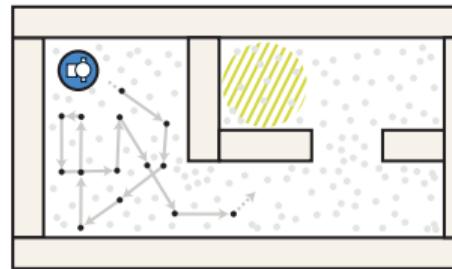
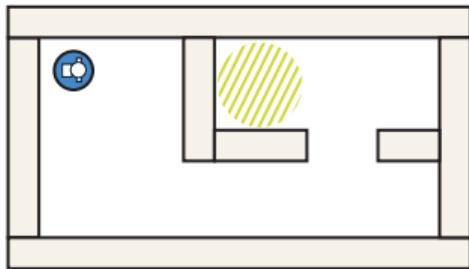
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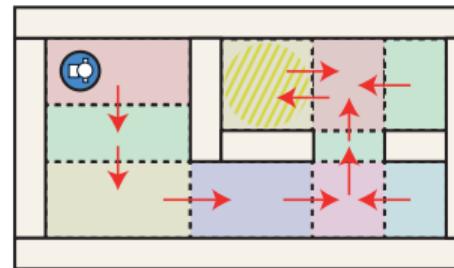
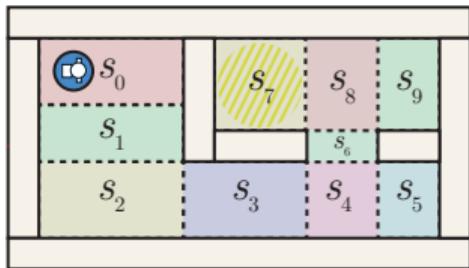
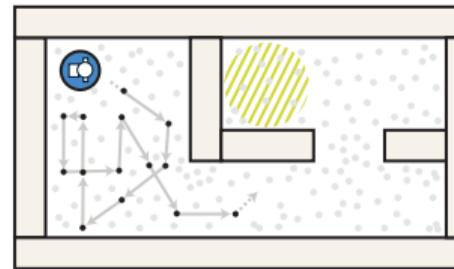
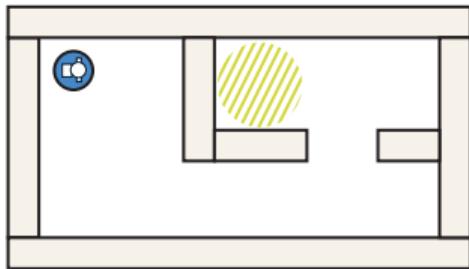
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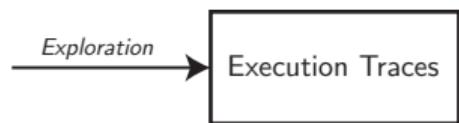
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- Combined:

$$V_{\mathcal{M}} = \frac{\sum_{t \in T_{\mathcal{M}}} \beta \cdot V_{DTP,t} + (1 - \beta) \cdot V_{SIM,t}}{|T_{\mathcal{M}}|}$$

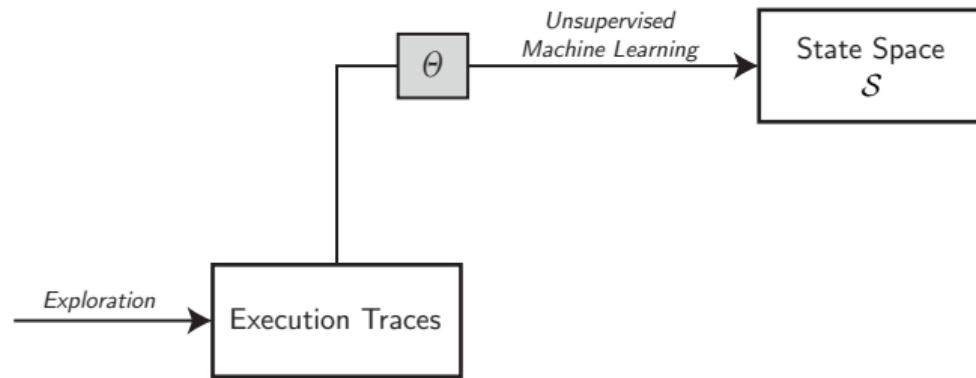
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Base Framework



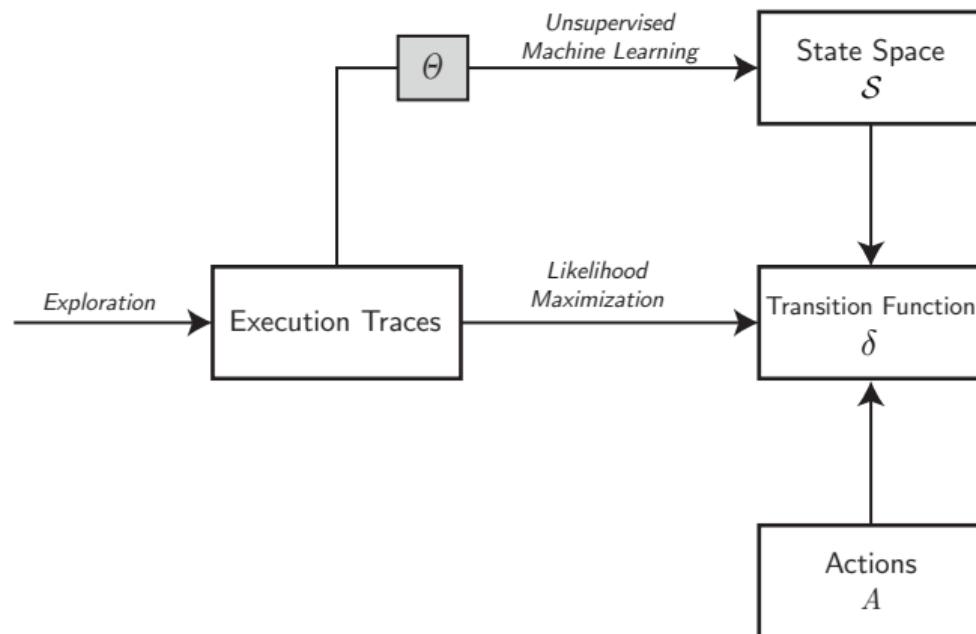
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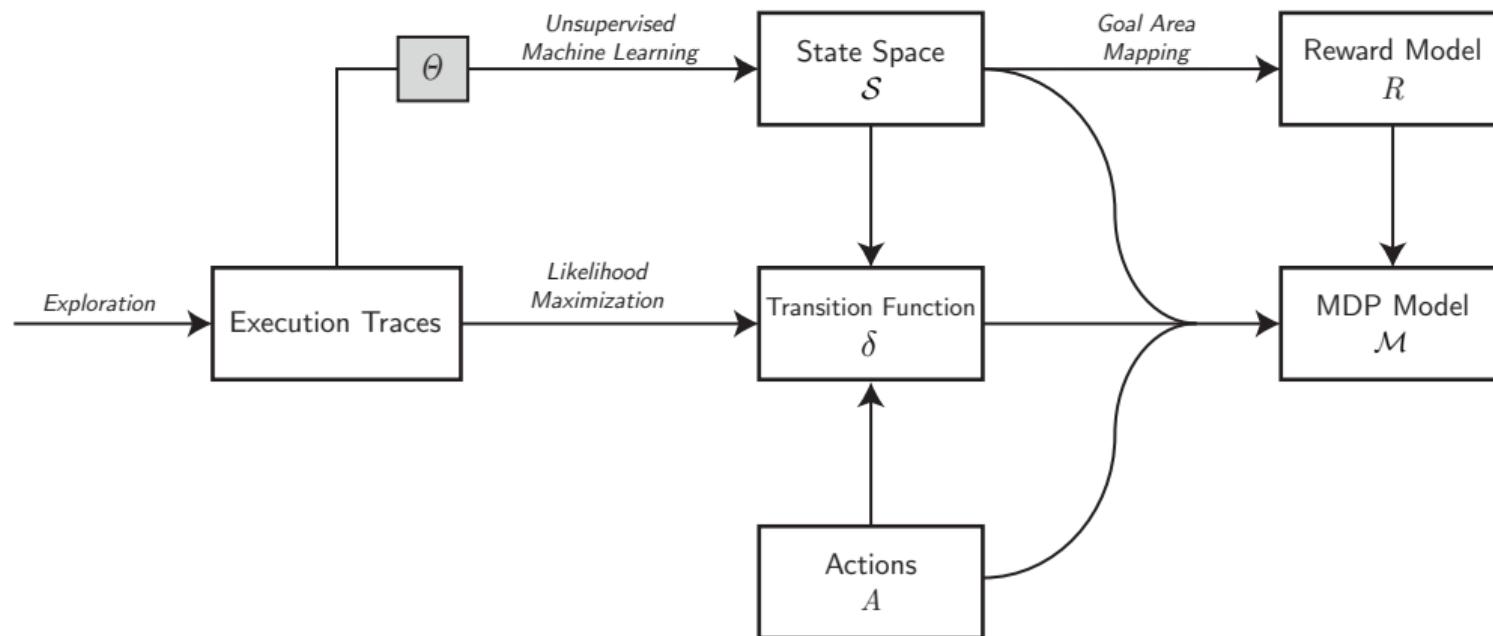
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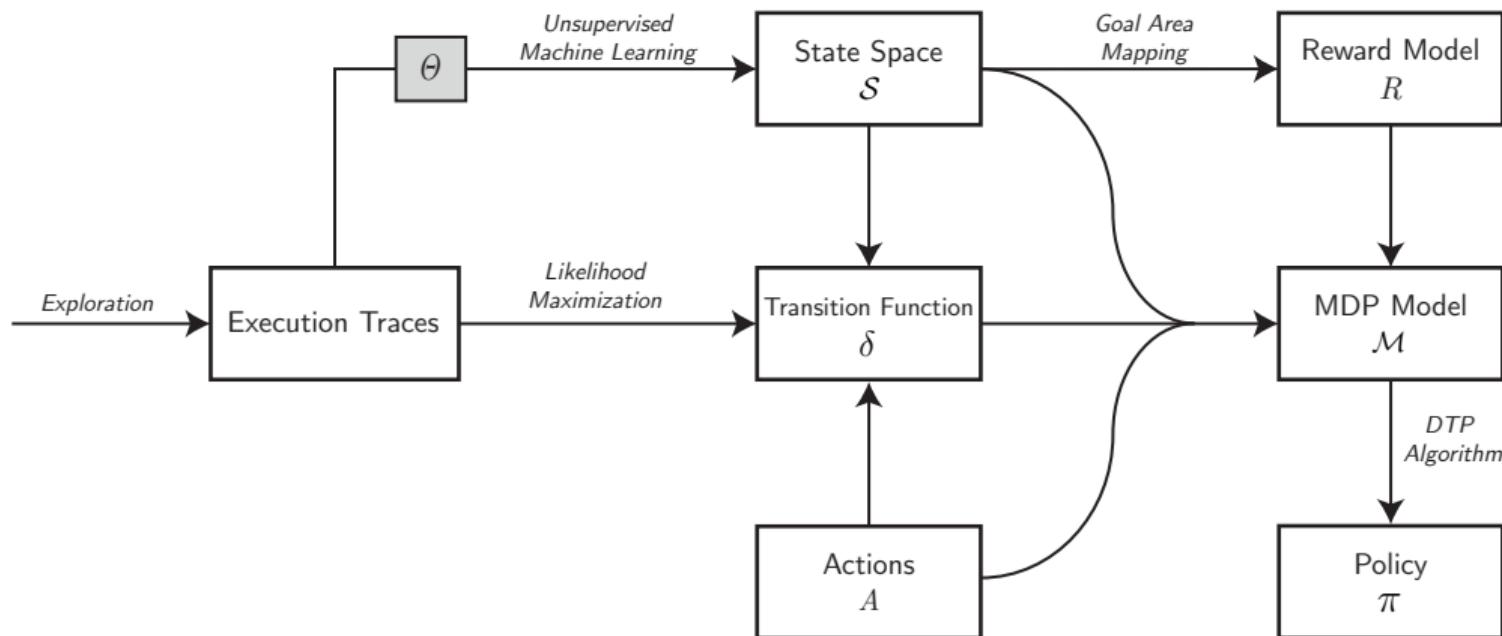
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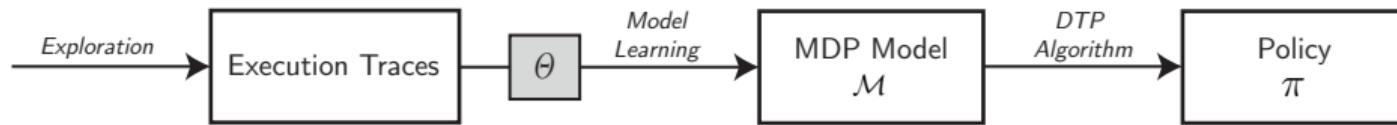
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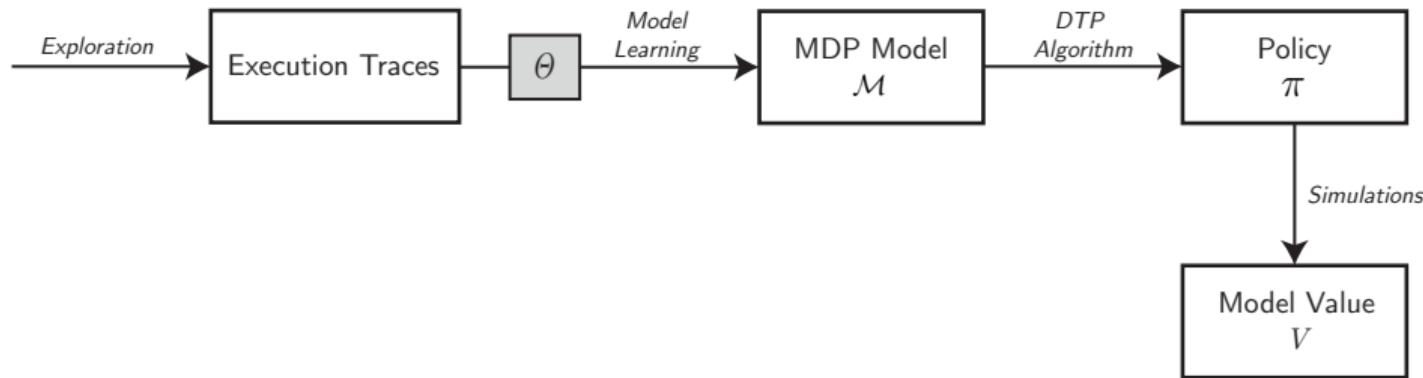
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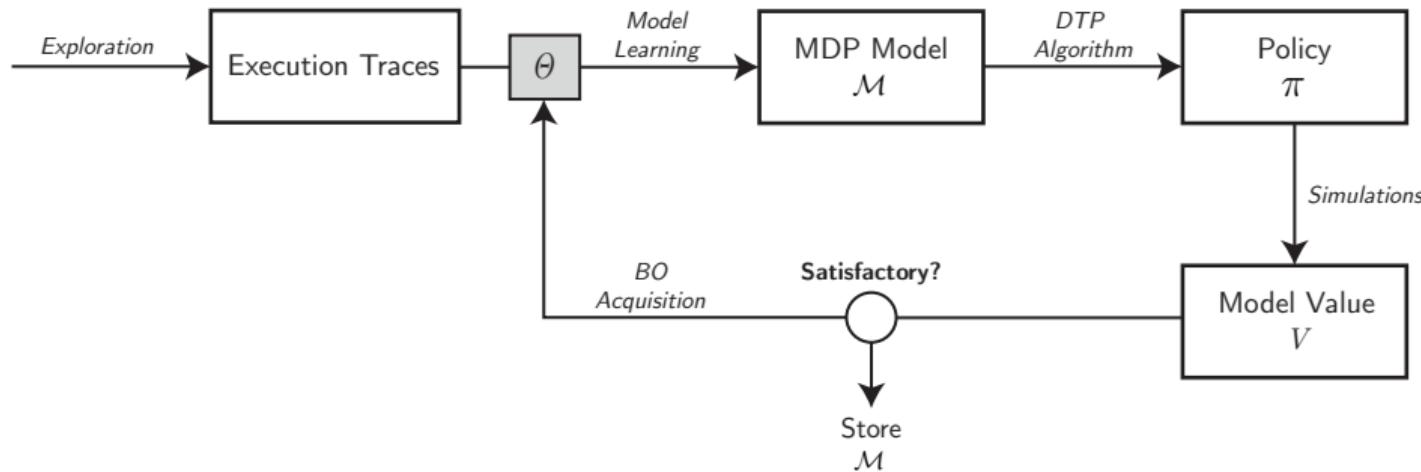
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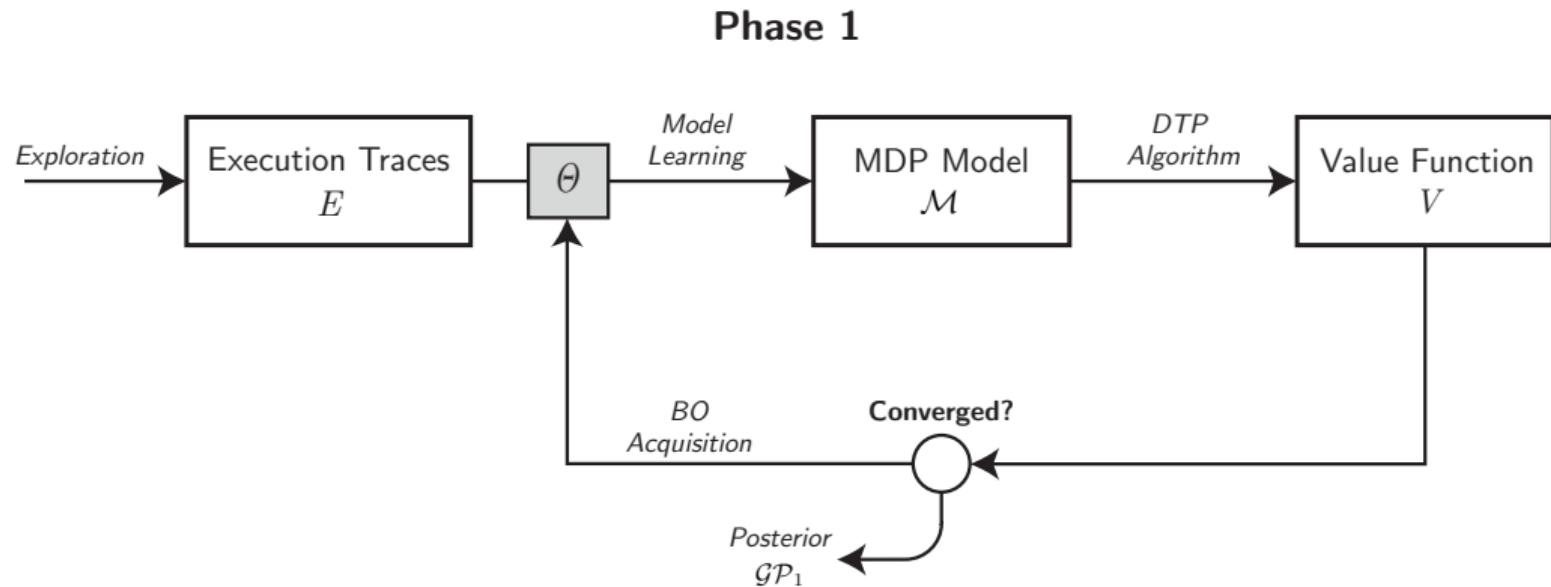
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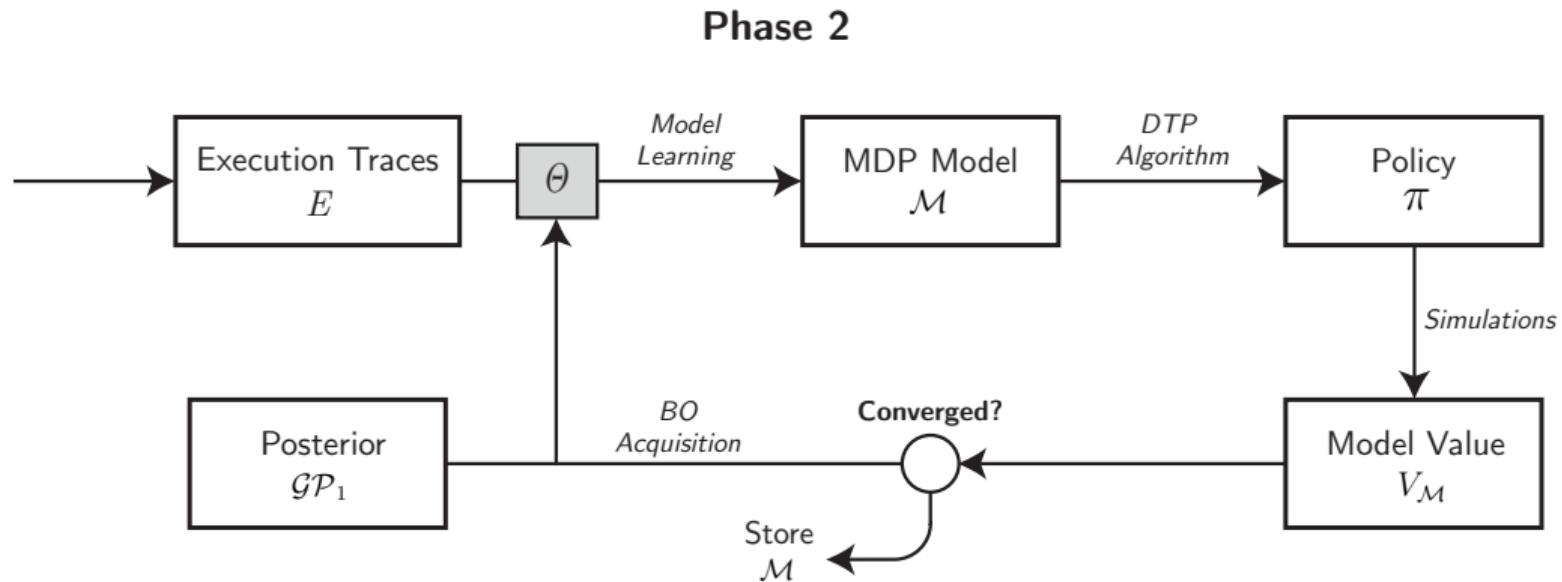
Proposed Solution

Multi-Phase Framework: Phase 1



Proposed Solution

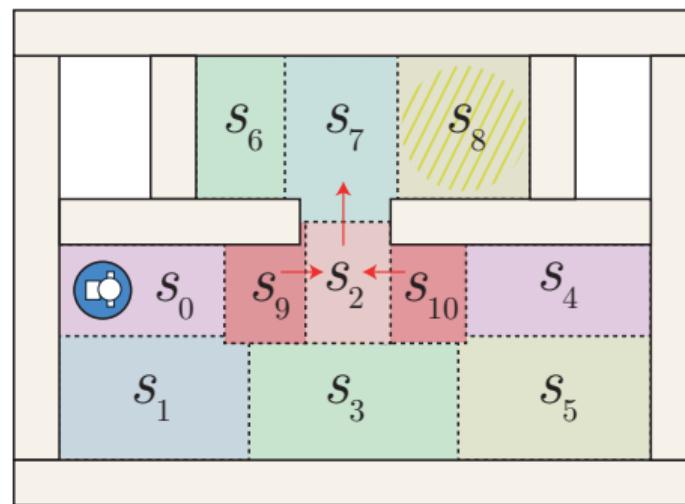
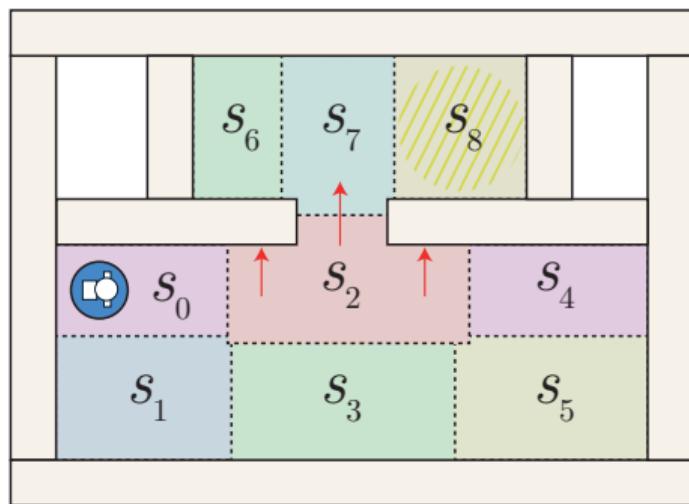
Multi-Phase Framework: Phase 2



Proposed Solution

Multi-Phase Framework: Phase 3

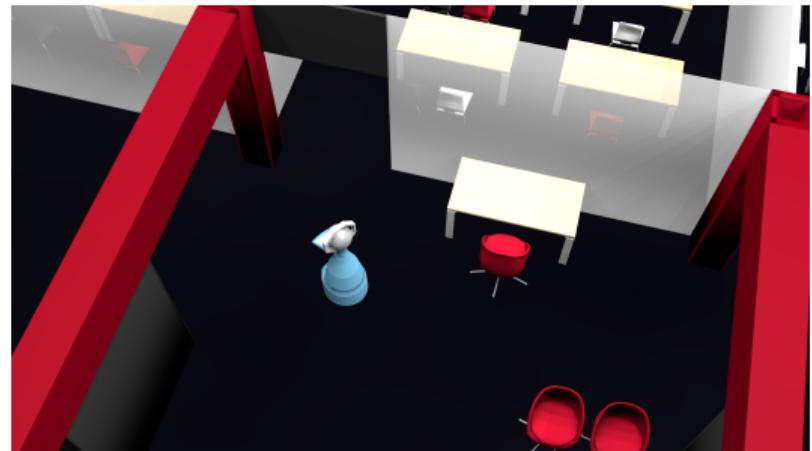
Phase 3



Experimental Results

Implementation

- **Domain:** Mobile Robot Navigation

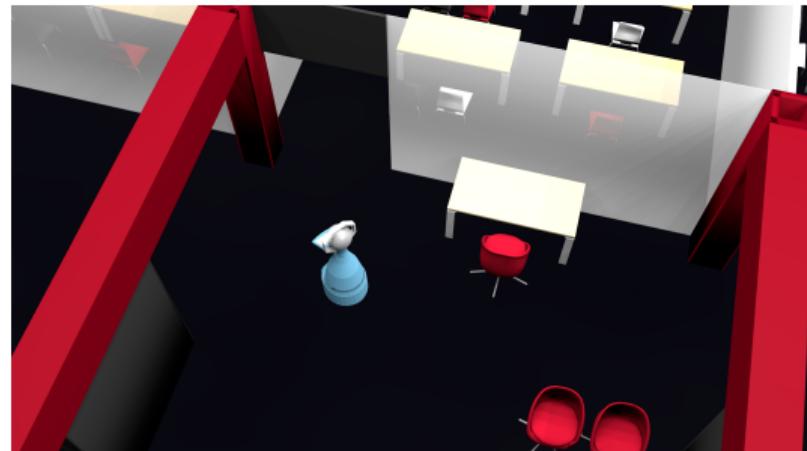


SCITOS-A5 mobile robot in a Morse simulation of the uol_bl environment

Experimental Results

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- State space discretized by unsupervised machine learning (k -Means, GMM)
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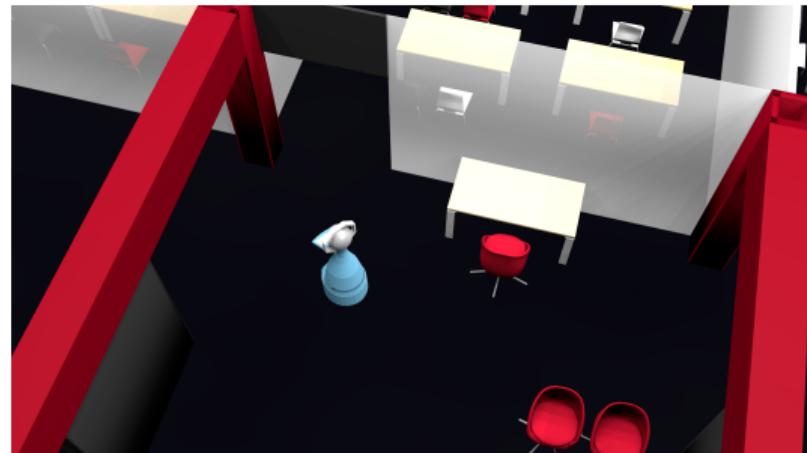


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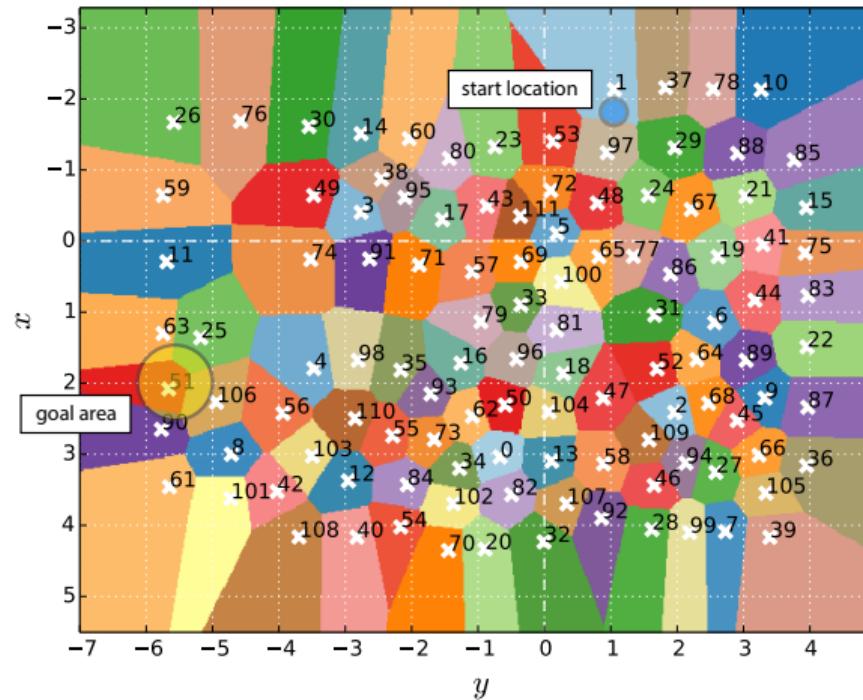
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- State space discretized by unsupervised machine learning (k -Means, GMM)
- Transition probabilities of MDPs computed by maximum likelihood
- Performance assessed through simulations
- Tested on small and large environment
- **Software:** Python, ROS, Morse simulator



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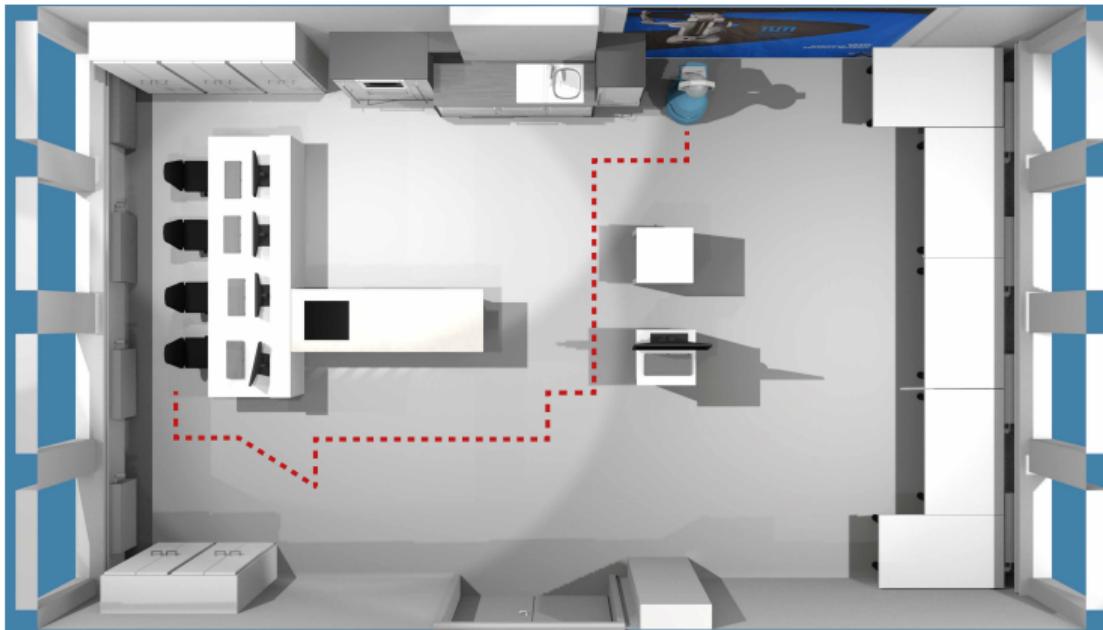
Experimental Results

Demonstration [1/2]



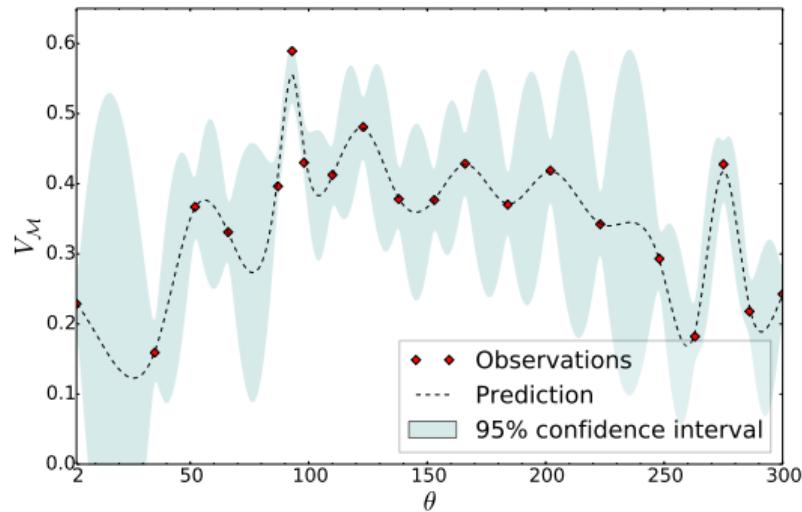
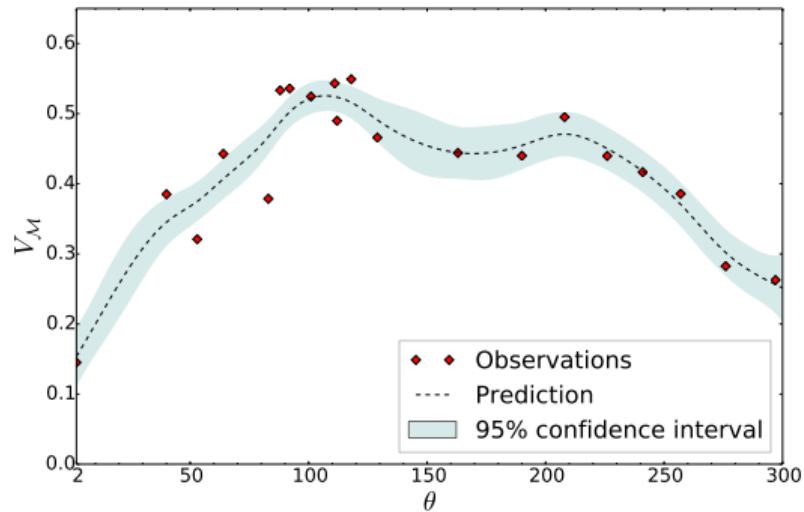
Experimental Results

Demonstration [2/2]



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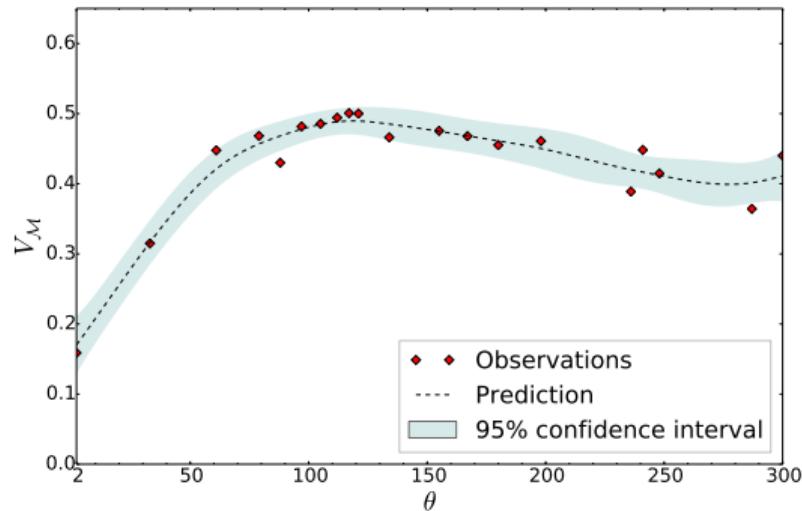
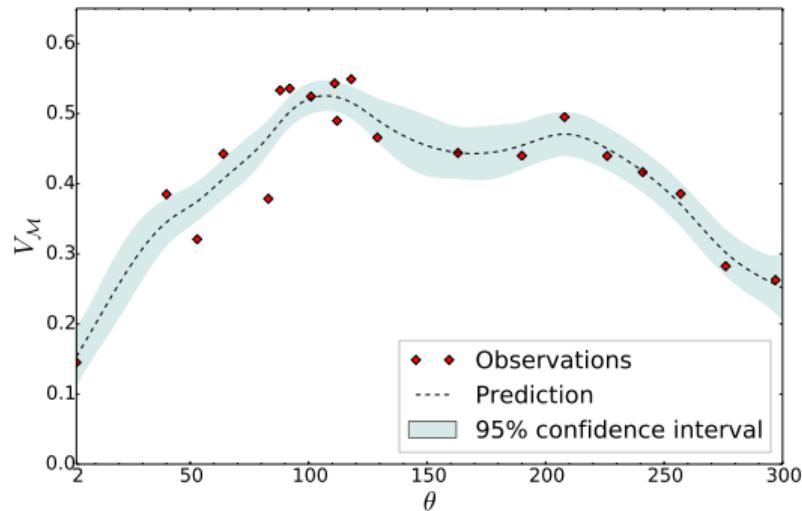
Base Framework - Small Environment - Dataset Size



Resulting GP approximation with 100% and 50% of our dataset used
(*k*-Means, tum_kitchen environment, EI acquisition, 20 iterations)

Experimental Results

Base Framework - Small Environment - β factor

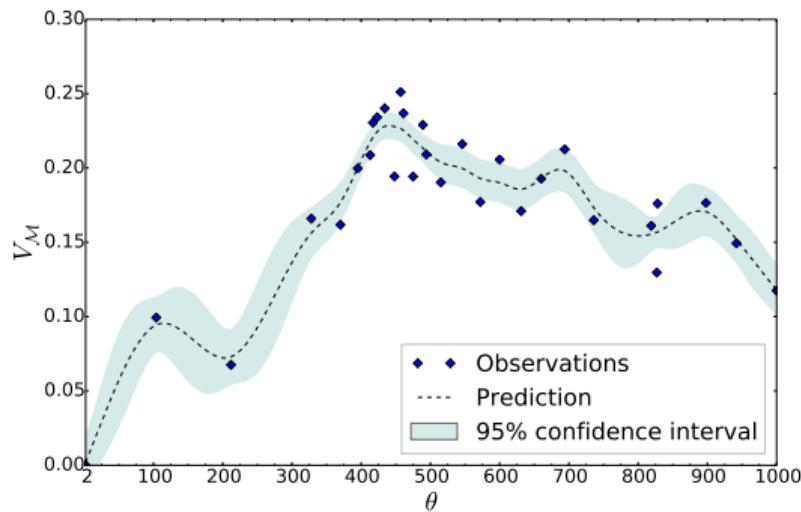
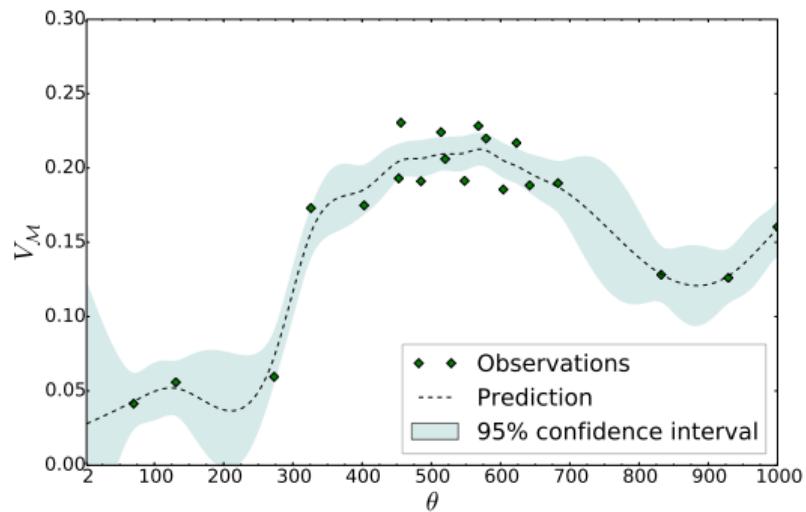


Resulting GP approximation with $\beta = 0.0$ and $\beta = 0.5$

(k -Means, tum_kitchen environment, EI acquisition, 20 iterations, 100% dataset used)

Experimental Results

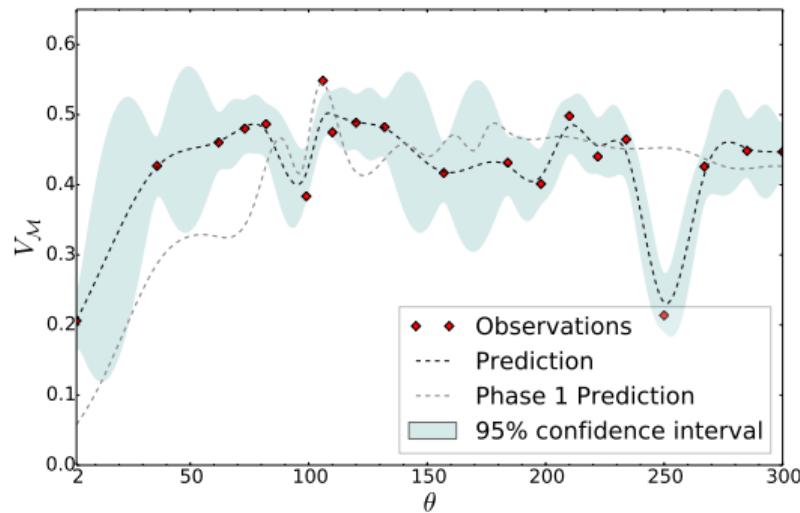
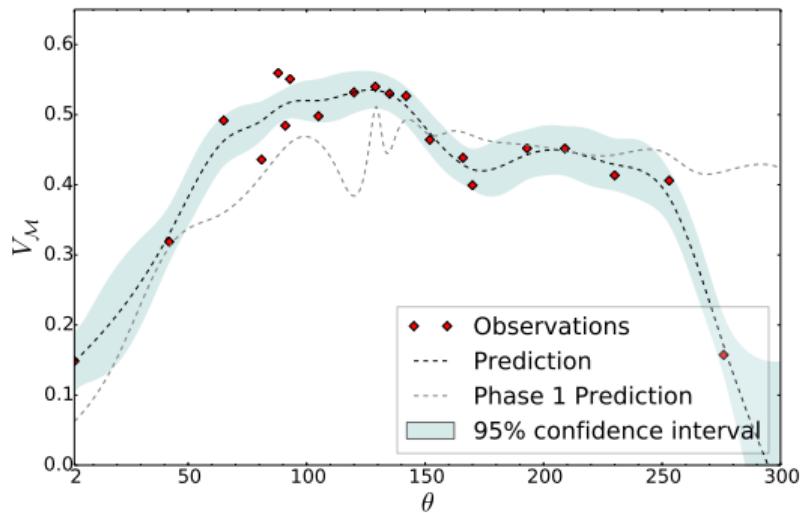
Base Framework - Large Environment



Resulting GP approximation with GP-UCB and EIPS acquisition functions used
(*k*-Means, `uol_b1` environment, 100% dataset used)

Experimental Results

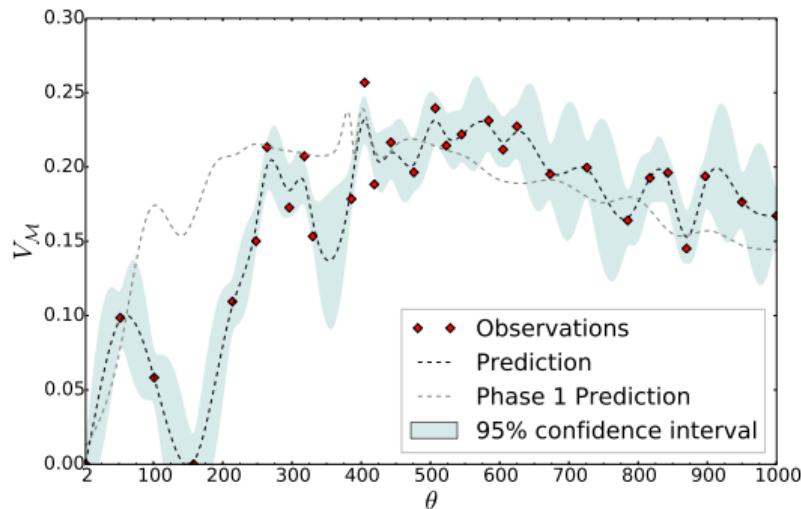
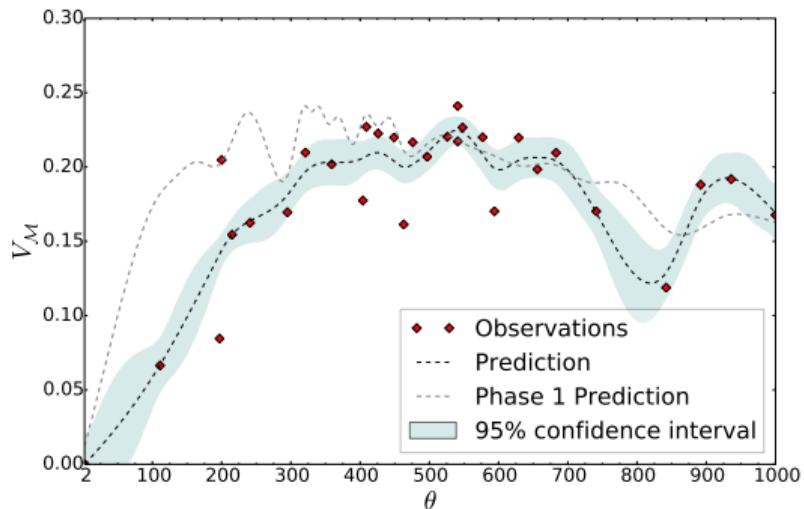
Multi-Phase Framework - Small Environment



Resulting GP approximation with EI and GP-UCB acquisition functions used in Phase 1
(k -Means, tum_kitchen environment, 20 iterations, 100% dataset used)

Experimental Results

Multi-Phase Framework - Large Environment



Resulting GP approximation with GP-UCB and EIPS acquisition functions used
(k -Means, `uol_b1` environment, 30 iterations, 100% dataset used)

Discussion

Conclusions:

- Handcrafting MDPs for systems with uncertain dynamics is a daunting task, which can be eased through learning algorithms
- Evaluating all hyperparameter settings is a cost-expensive endeavor; using BO one may determine more effectively which settings maximize performance
- Applying BO first with a performance measure that abstracts more from the real world, can aid in steering BO to the hyperparameters that maximize performance in simulations

Discussion

Future work suggestions:

- Investigate other application domains, e.g., learning POMDPs for dialogue management [2]
 - Automated Model Checking [9]
-
- Combination with model-based RL techniques (using offline learned MDPs as blueprints for exploration)
 - Coverage and size of datasets for model learning

Learning and Optimizing Probabilistic Models for Planning under Uncertainty

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September 27, 2017

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Bayesian Optimization

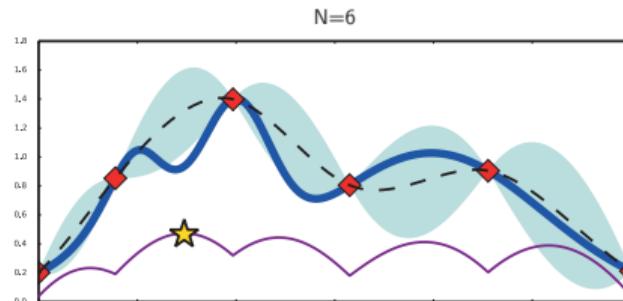
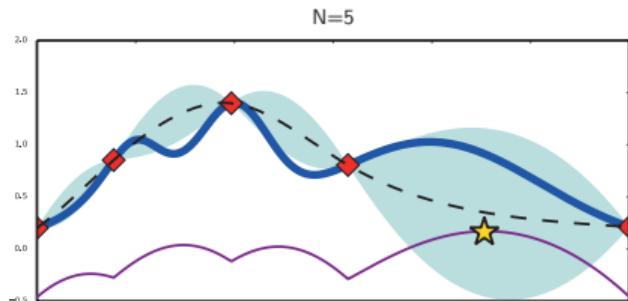
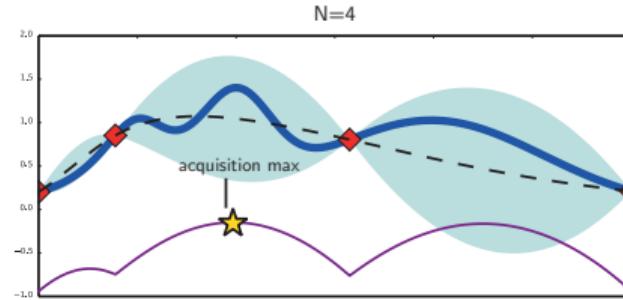
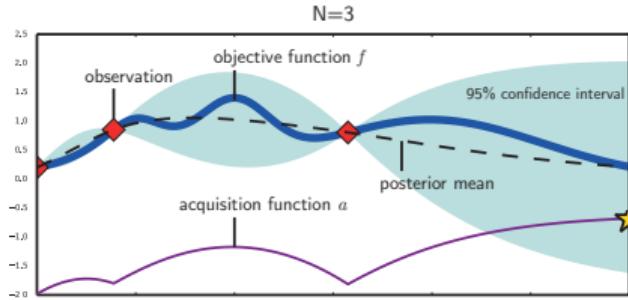
- Given an expensive, unknown objective function $f : \mathcal{X} \mapsto \mathbb{R}$ ($\mathcal{X} \subset \mathbb{R}^m$)
- Find global maximizer $x^* \in \mathcal{X}$ s.t.:

$$x^* = \arg \max_{x \in \mathcal{X}} f(x)$$

- Bayesian Optimization components:
 - ▶ *Prior over f :* Gaussian Process $f \sim GP(\mu(\cdot), K(\cdot, \cdot))$
 - ▶ *Evidence set:* $\mathcal{D}_{1:t} = \{(x_i, y_i) \mid i = 1 \dots t\}$
 - ▶ *Posterior or Surrogate function* ('estimate of f ')
 - ▶ *Acquisition or Utility function:* $u : \mathcal{X} \mapsto \mathbb{R}$

Bayesian Optimization

Toy Example



Bayesian Optimization

Acquisition Functions

Let $f(x^+)$ be the best observation, then the acquisition functions sample the maximizer x of the following quantities:

Probability of Improvement (PI)

$$P(f(x) \geq f(x^+) + \xi)$$

Expected Improvement (EI)

$$\mathbb{E}[\max(0, \mu_f(x) - f(x^+) - \xi)]$$

GP Upper Confidence Bound (GP-UCB)

$$\mu_f(x) + \beta\sigma_f(x)$$

Expected Improvement Per Second (EIPS) $EI(x)/\mu_s(x)$

where $\xi \geq 0$ is an exploration-exploitation trade-off parameter, $\beta \geq 0$ specifies number of standard deviations, μ_s is the mean of a timing GP.

Automated Model Checking

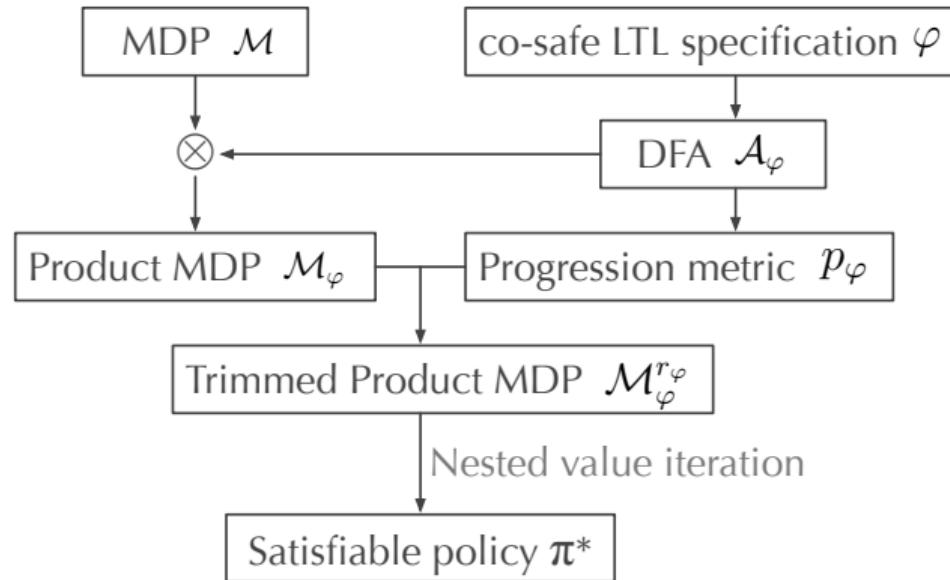
Objective

Goal: Compose algorithms that construct probabilistic models which (partially) satisfy temporal goals.

- Temporal goals expressed through LTL formulas
- Example: $\varphi = (a \mathcal{U} b) \wedge \mathcal{X}c$
“ a should hold until b is true after which c should become true”

Automated Model Checking

Example Lacerda et al. [9]



Model Learning Algorithms

Baum-Welch for HMMs/POMDPs

Goal: Maximize $P(\lambda|O)$ with λ the model parameters and O the observation sequences

High-level steps:

- ① Provide initial probability estimates
- ② Repeat the following until convergence:
 - ① *E-step*: Compute expectations of how often transitions and emissions are used
 - ② *M-step*: Update parameters based on these expectations

Model Learning Algorithms

Baum-Welch for HMMs/POMDPs

Goal: Maximize $P(\lambda|O)$ with λ the model parameters and O the observation sequences

Detailed Steps [15]:

- Compute the following quantities using the *forward* and *backward* procedures given observation sequences O of length T :

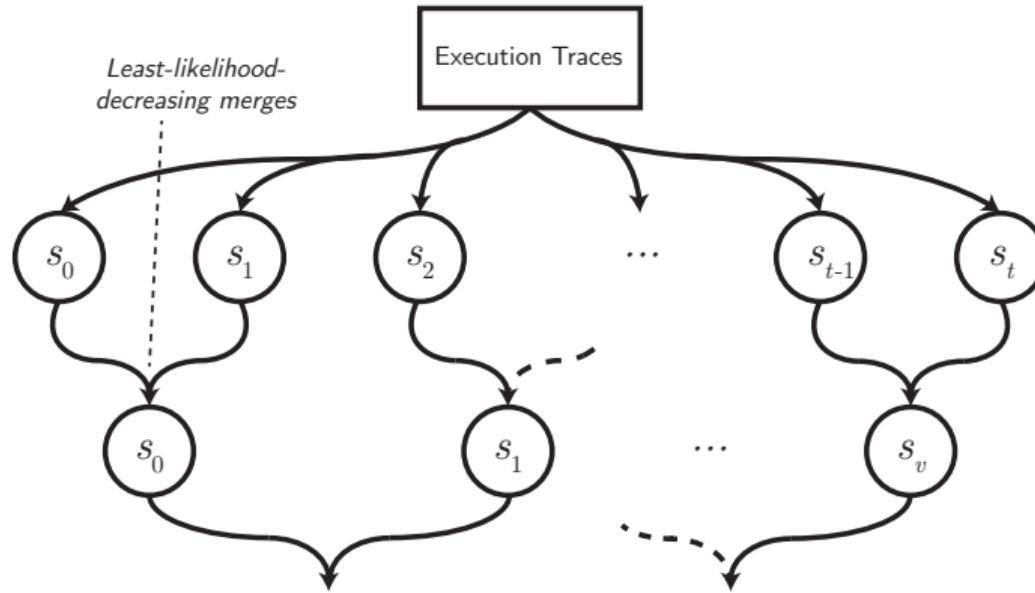
$$\xi_{ij}(t) = P(q_t = s_i, q_{t+1} = s_j) \quad \gamma_i(t) = \sum_{j=1}^{|S|} \xi_{ij}(t)$$

- Update model parameters as follows:

$$a_{ij}(t) = \frac{\sum_{t=1}^{T-1} \xi_{ij}(t)}{\sum_{t=1}^{T-1} \gamma_i(t)} \quad b_{jk}(t) = \frac{\sum_{o_t=v_k} \gamma_j(t)}{\sum_{t=1}^T \gamma_j(t)} \quad \pi_i = \gamma_i(1)$$

Model Learning Algorithms

Time-State Merging / Model Merging

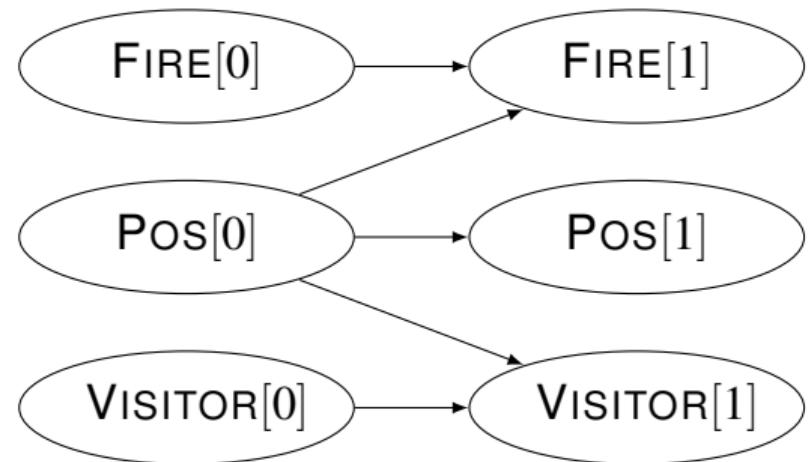


Factored MDPs

Definition

A Factored Markov Decision Process is a tuple $\mathcal{M} = (\mathcal{X}, s_0, A, T, R)$ in which:

- $\mathcal{X} = \{X_1, \dots, X_n\}$ is a set of state variables (or *features*) with $s_0 \in \mathcal{X}$
- A is the action space
- $T : \mathcal{X} \times A \times \mathcal{X}$ is a transition function
- $R : \mathcal{X} \mapsto \mathbb{R}$ a reward function



Decision epoch t Decision epoch $t + 1$