

# Online POMDP Methods

# Approximate POMDP Solutions

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## Numerical Approximations

(approximately solve original problem)

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**Offline**

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**Offline**

Previously



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(approximately solve original problem)



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## Formulation Approximations

(solve a slightly different problem)

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(approximately solve original problem)



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## Formulation Approximations

(solve a slightly different problem)

Last Time

QMDP  $\pi_{QMDP}(b) = \arg\max_a E[Q_{MDP}(s, a)]$   
Sub

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



# Approximate POMDP Solutions

## Numerical Approximations

(approximately solve original problem)



**Offline**

Previously



**Online**

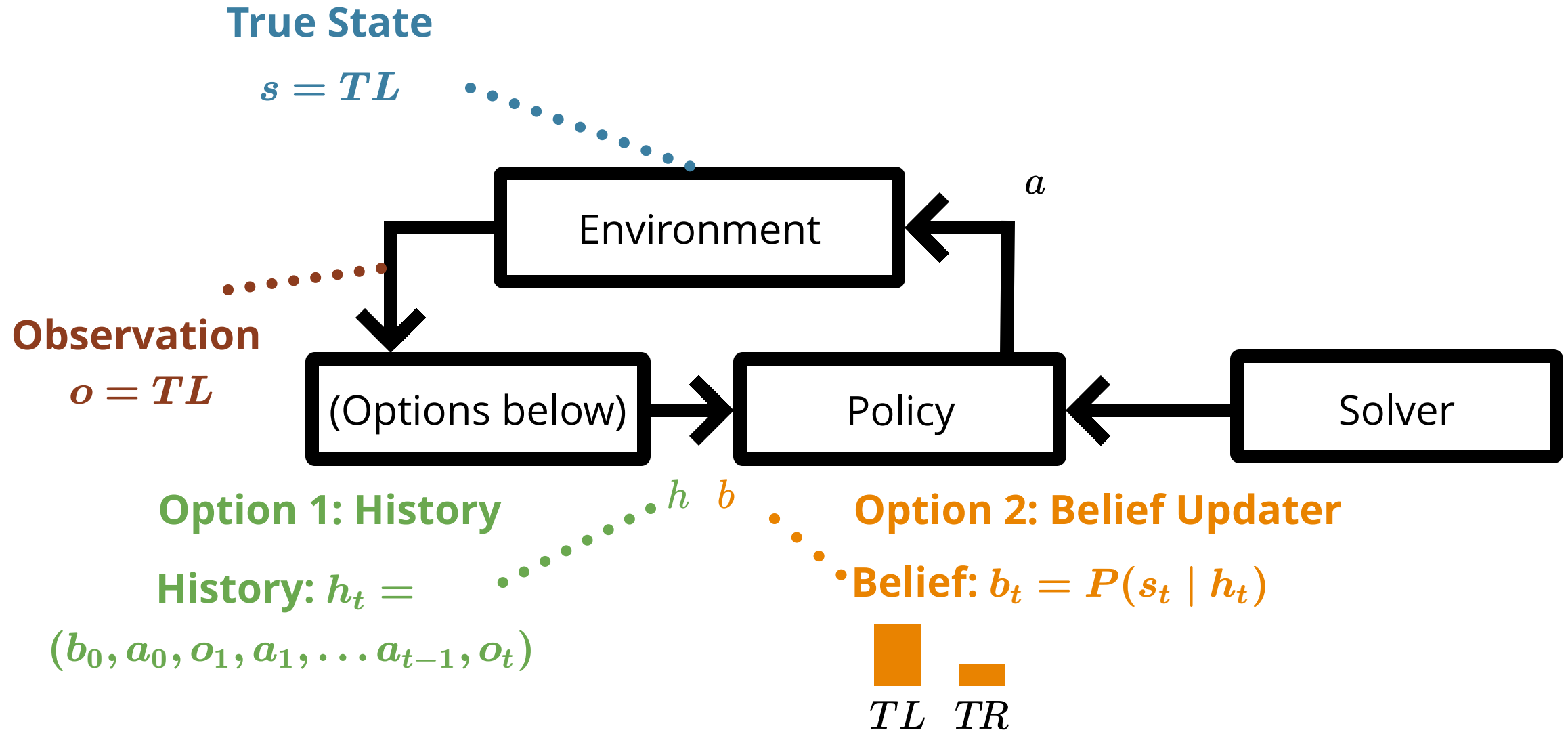
Today!

## Formulation Approximations

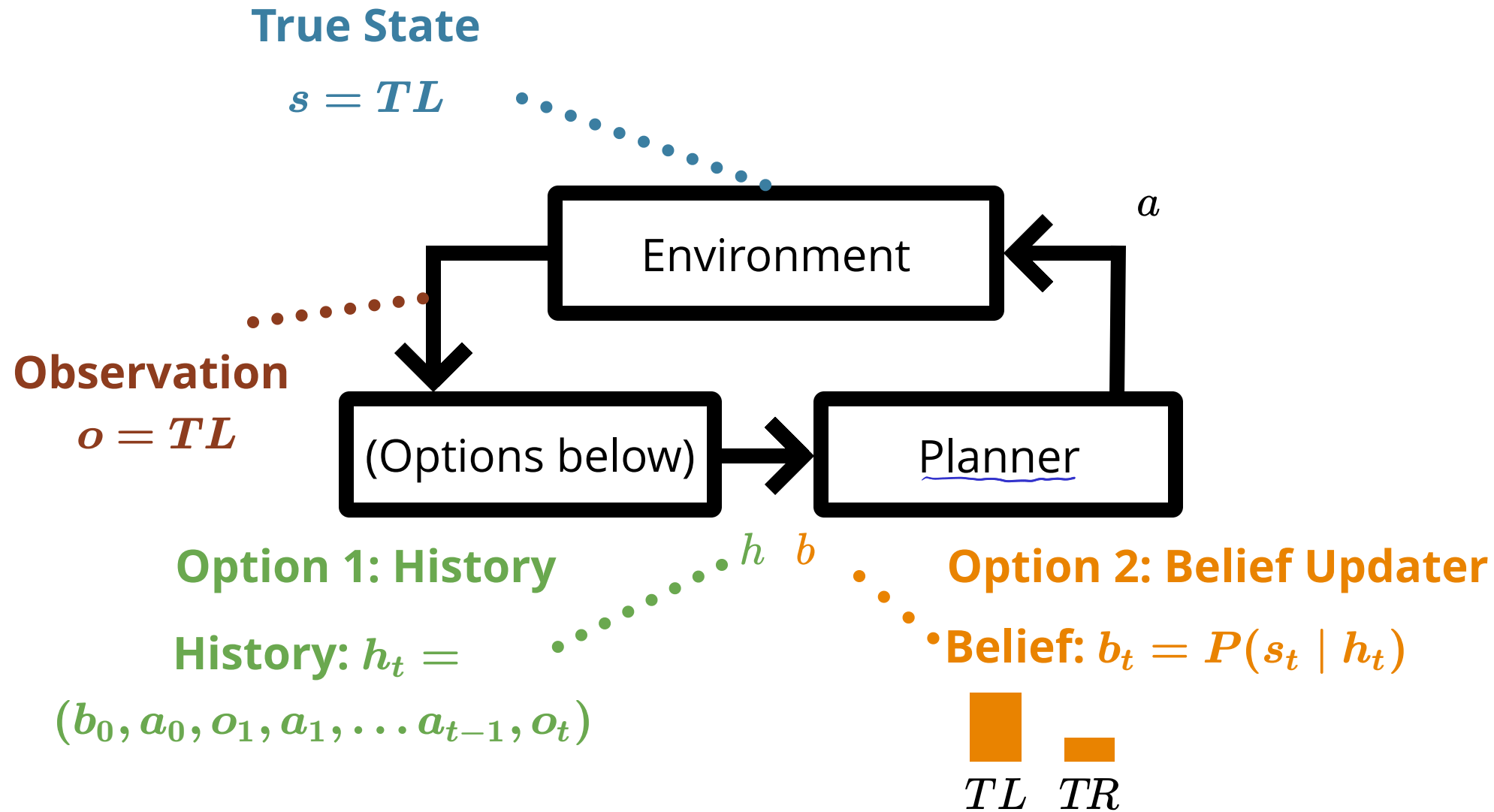
(solve a slightly different problem)

Last Time

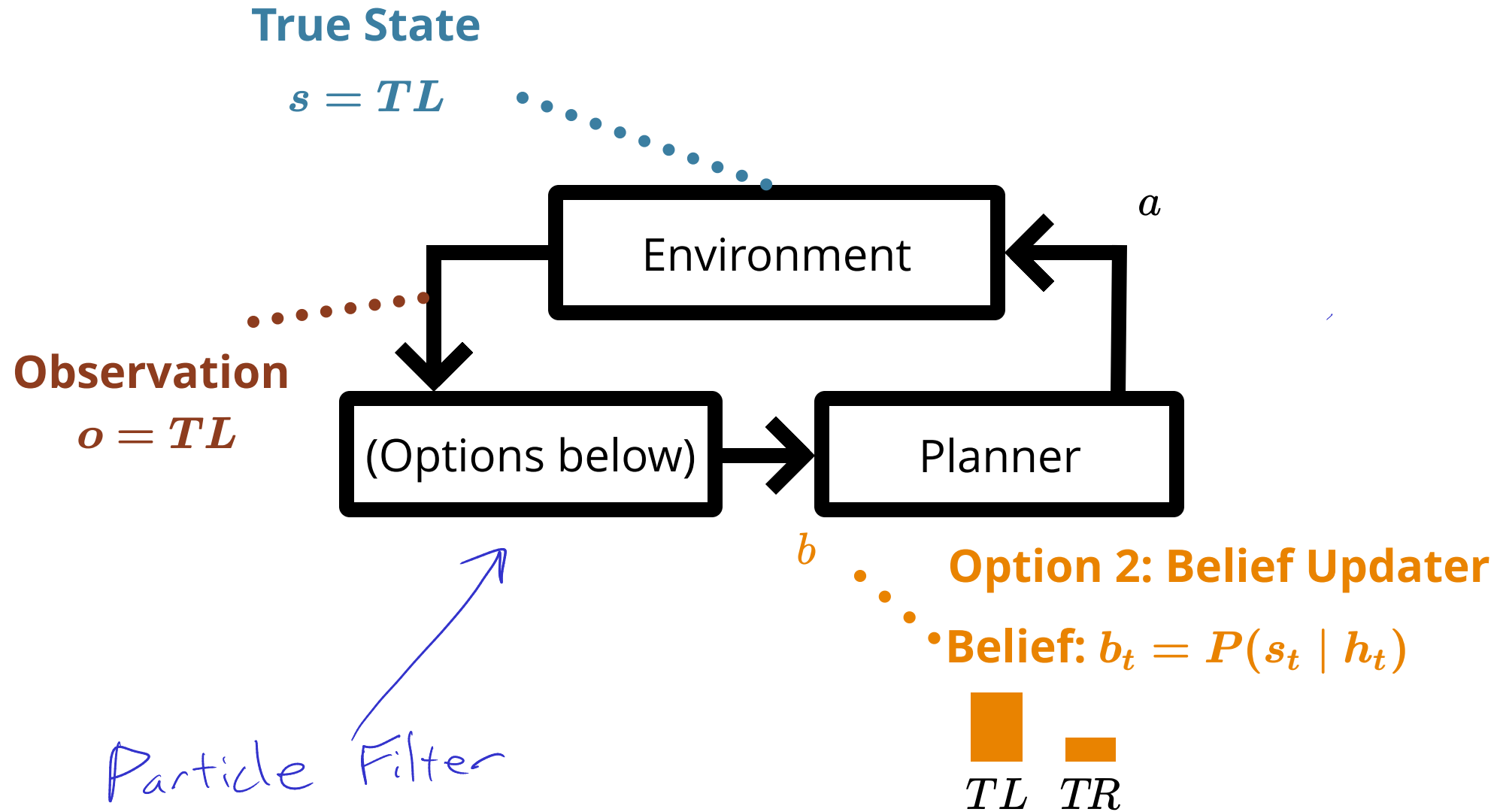
# POMDP Sense-Plan-Act Loop



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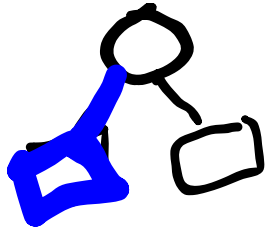


# POMDP Sense-Plan-Act Loop

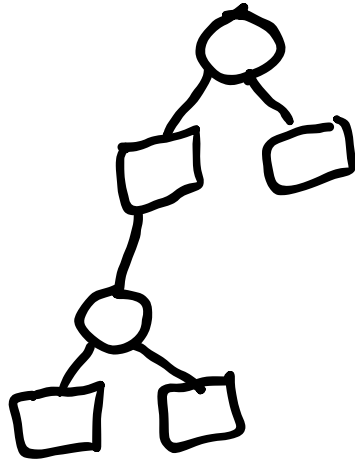


# Monte Carlo Tree Search (MCTS/UCT)

Search



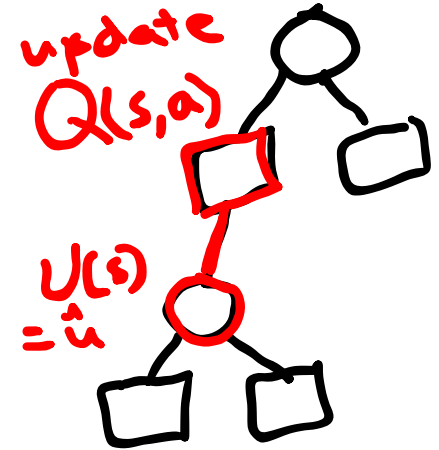
Expansion



Rollout



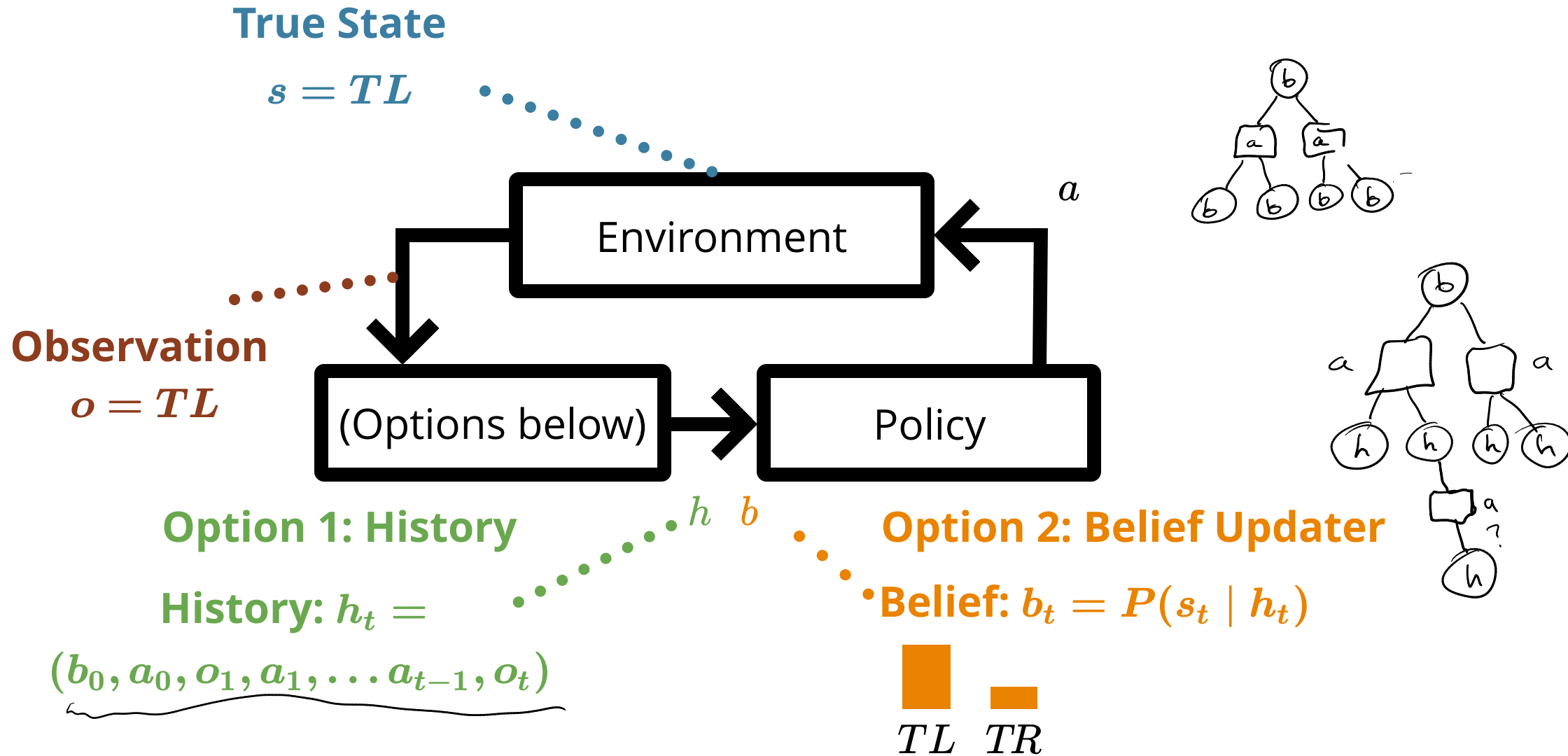
Backup



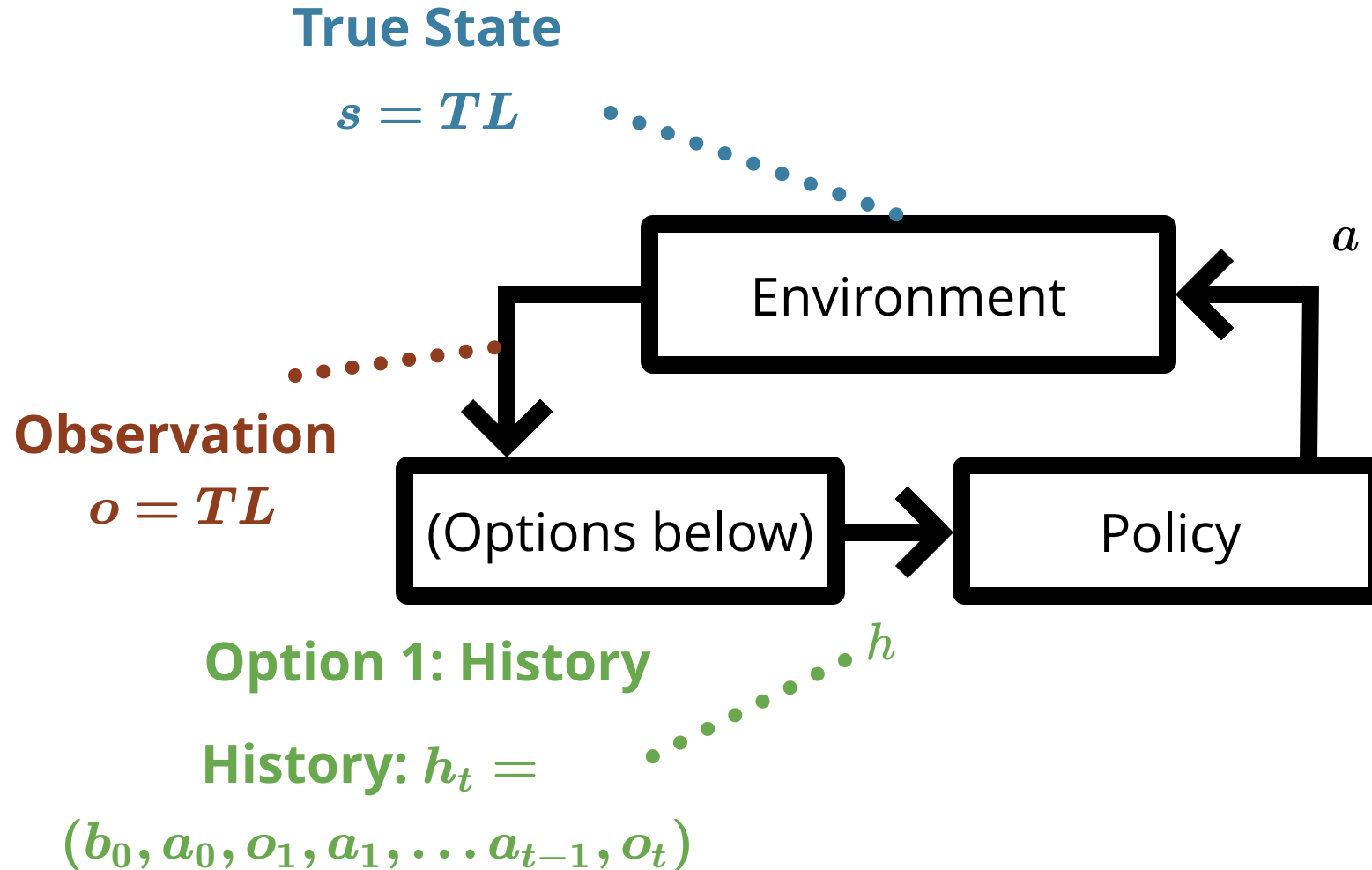
$$Q(s, a) + c \sqrt{\frac{\log N(s)}{N(s, a)}}$$

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

# How should we adapt MCTS for POMDPs?



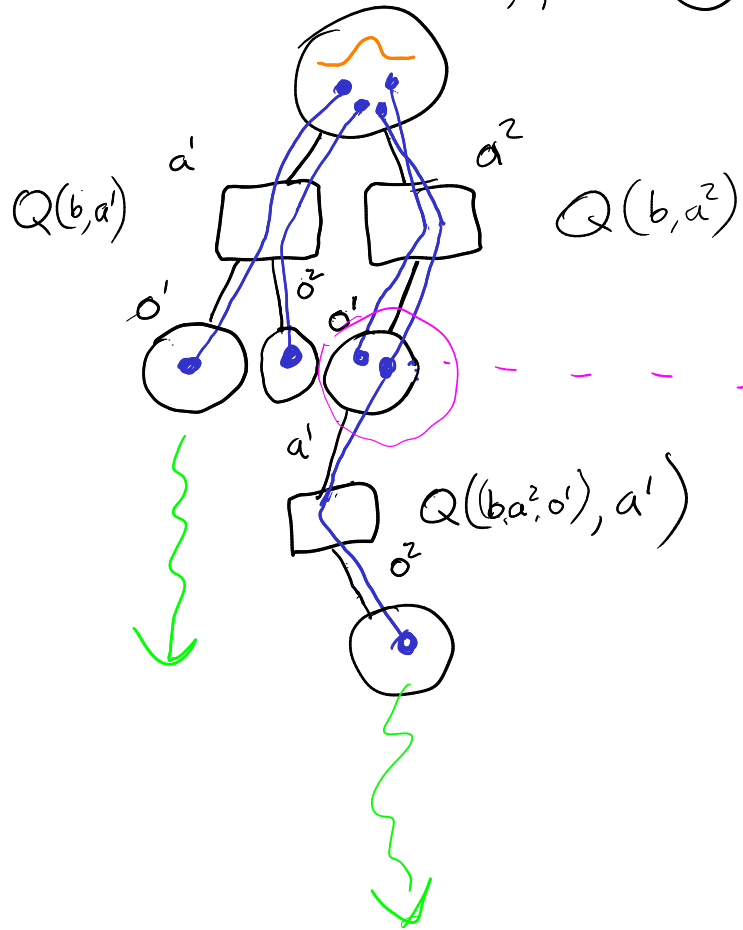
# How should we adapt MCTS for POMDPs?



# MCTS on Histories

$$h_t = (b_0, a_1, o_1, \dots, a_t, o_t) \rightarrow h_{t+1}$$

$$s', o', r \leftarrow G(s, a)$$

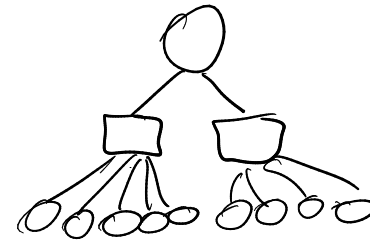


MCTS on histories

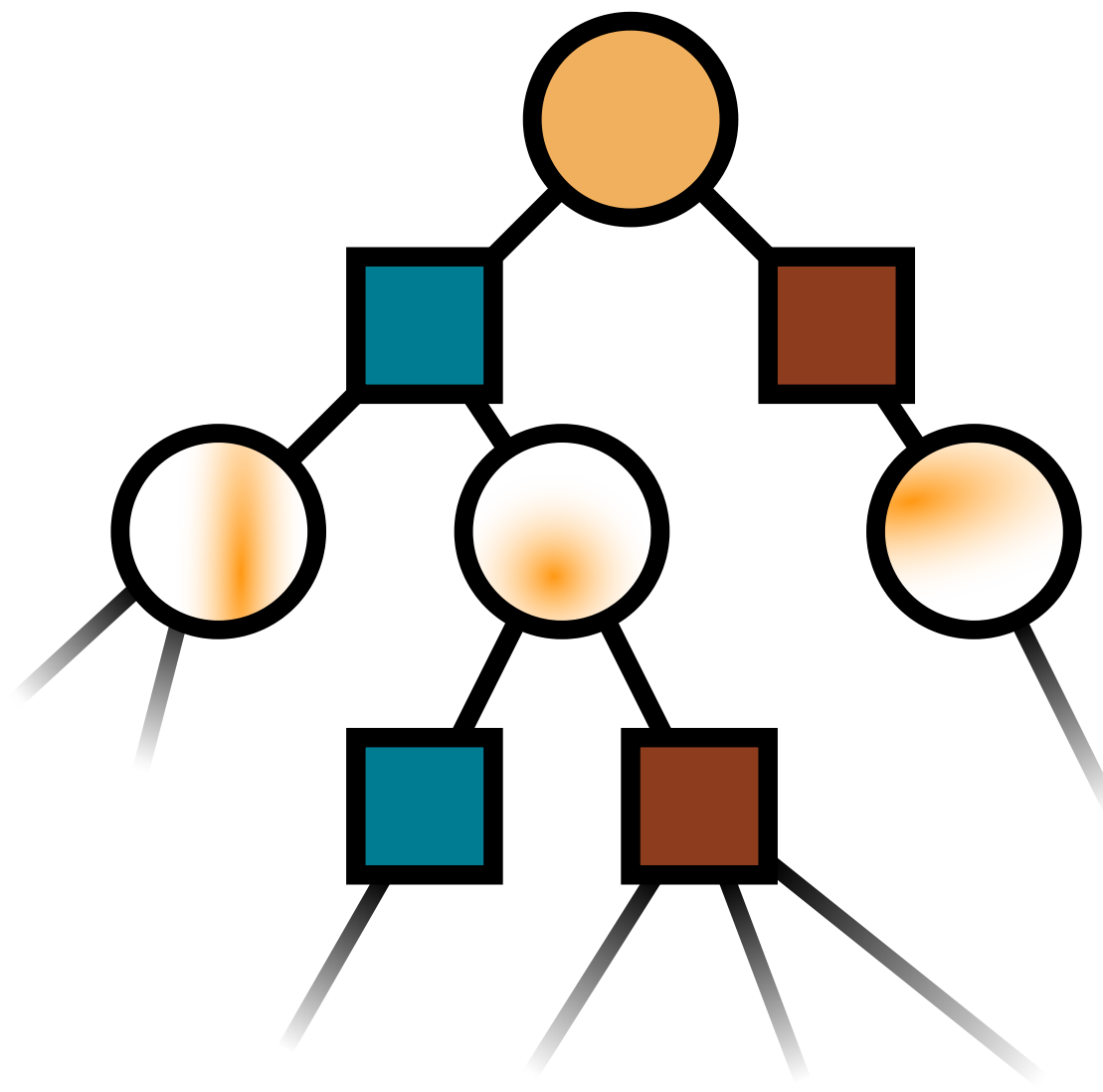
PO-VCT

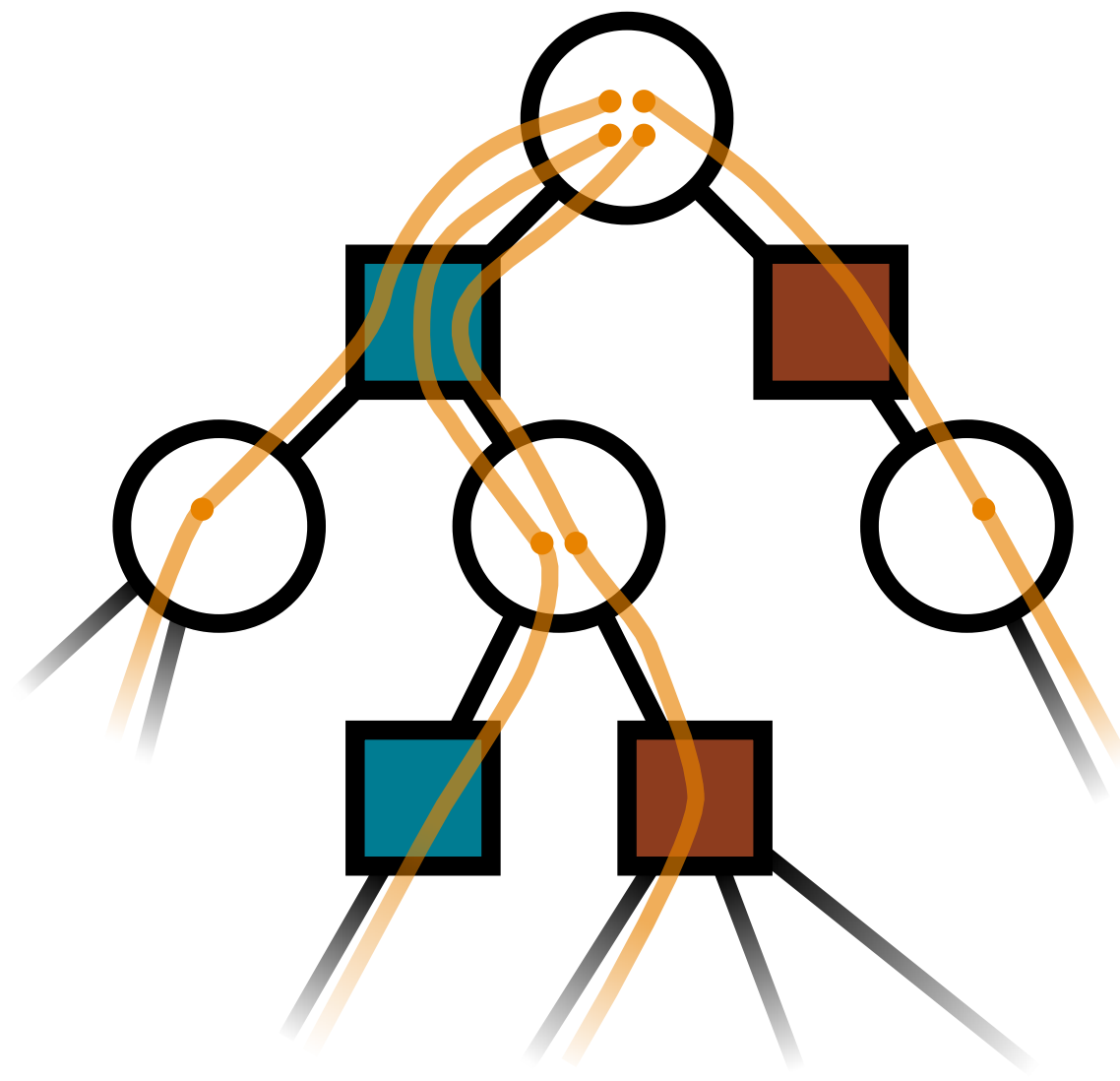
POMCP

technically wrong  
technically you recycle particles from planning

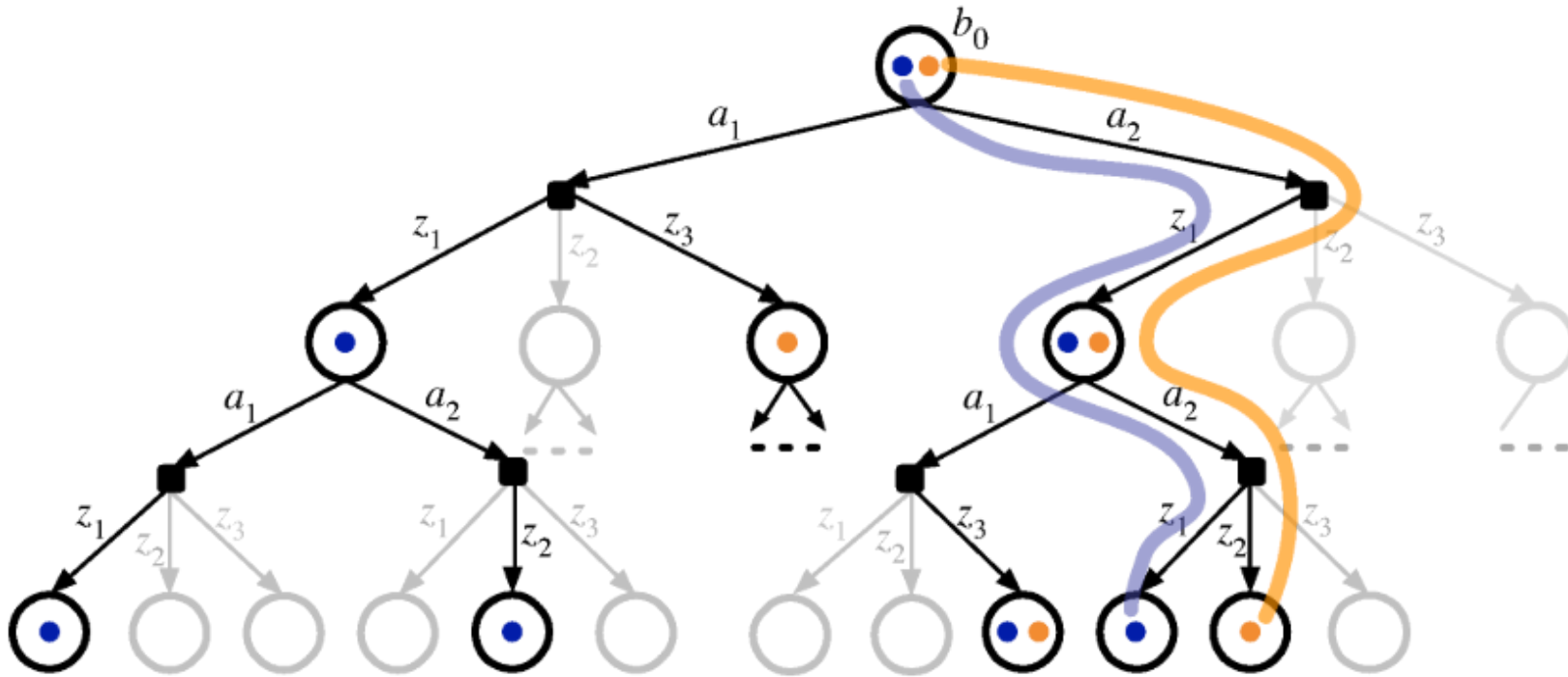




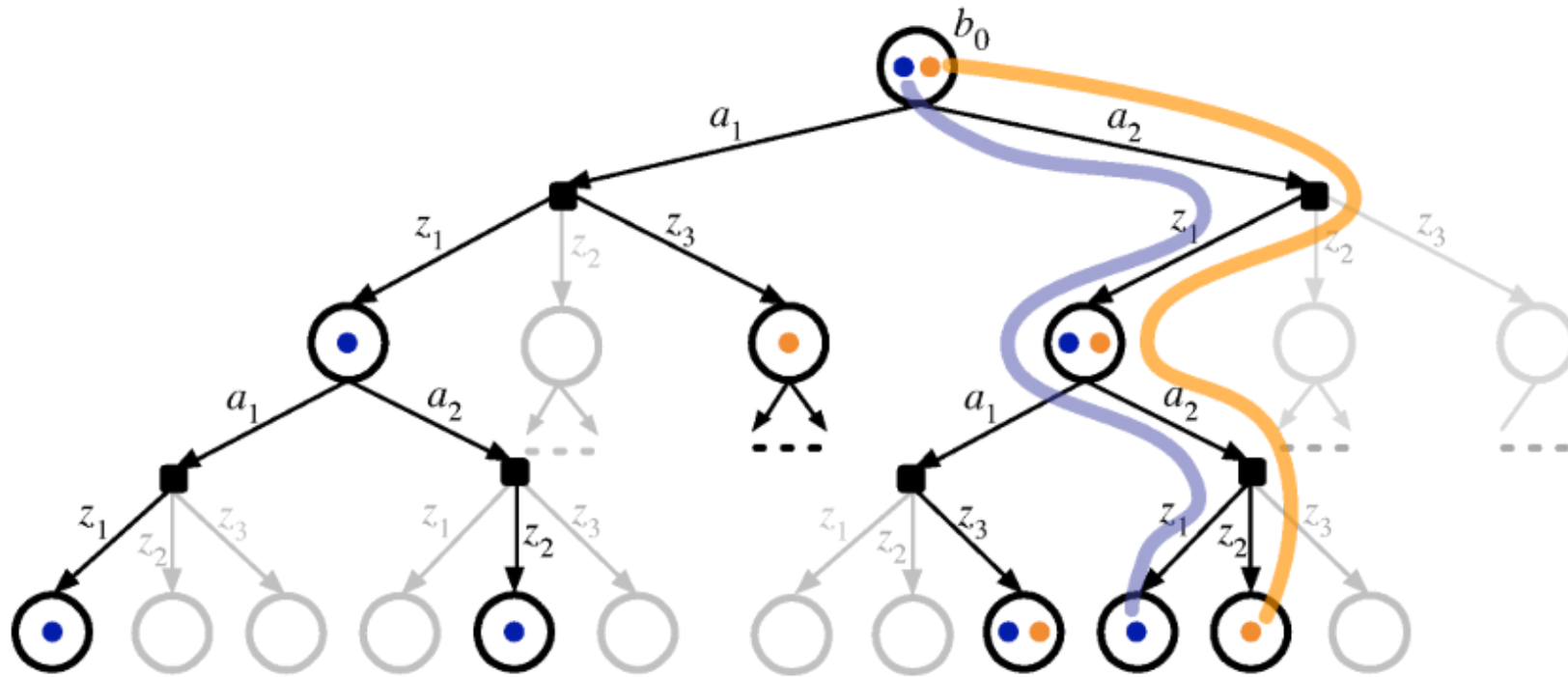




# DESPOT

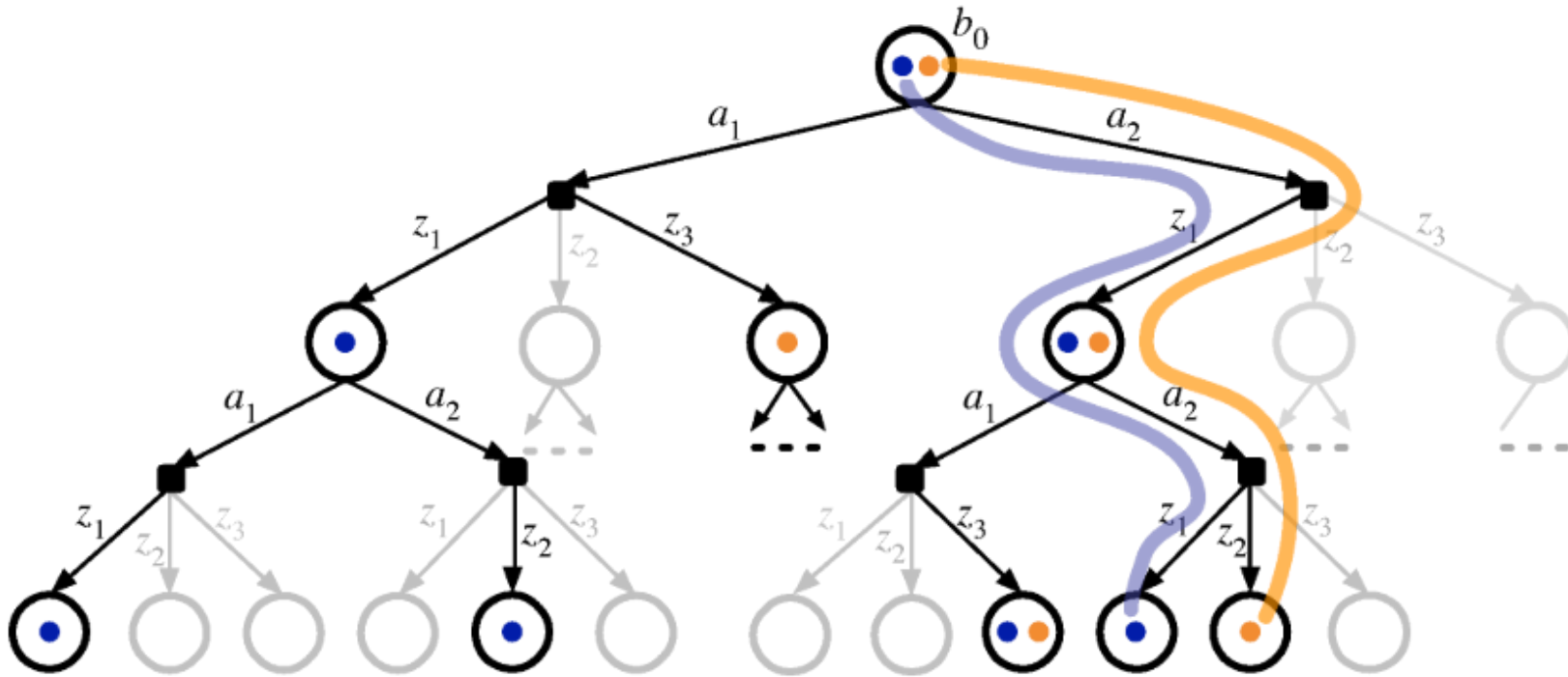


# DESPOT



- Determinized Scenarios

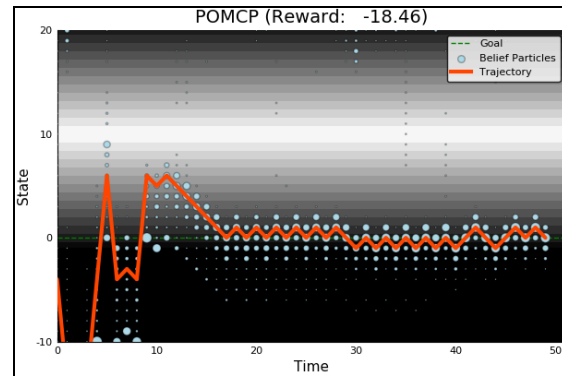
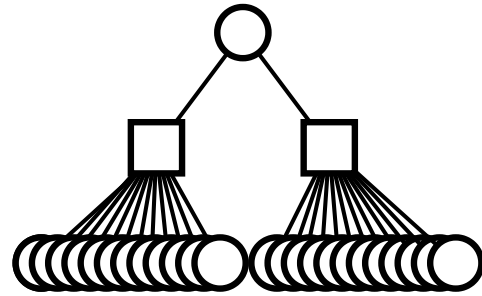
# DESPOT



- Determinized Scenarios
- Guided by Lower and Upper Bounds

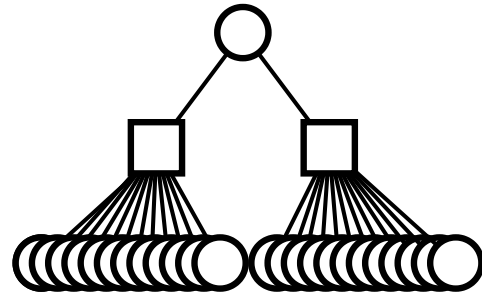
# Continuous Observation Spaces

## POMCP

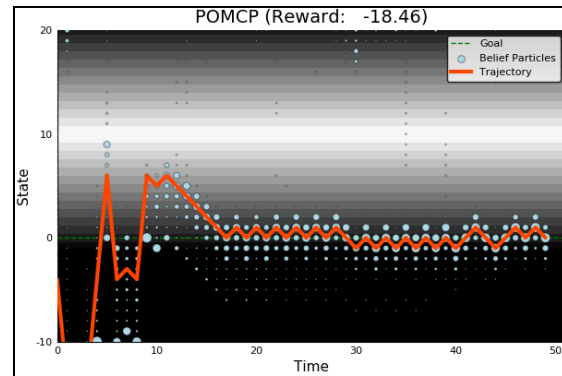


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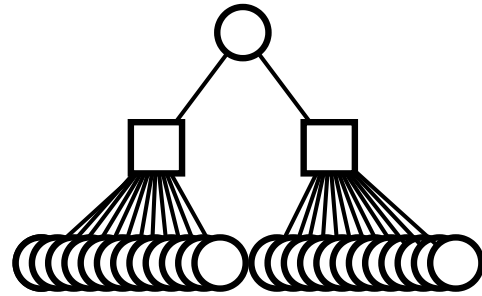


POMCPOW

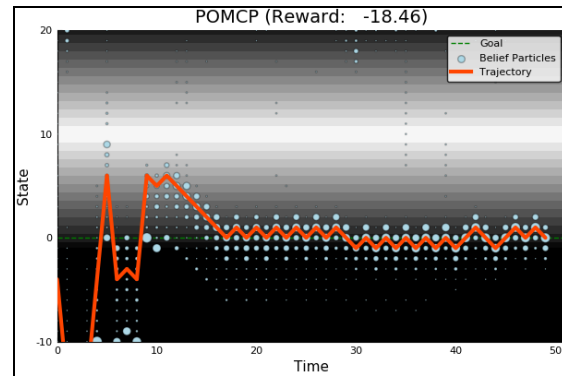
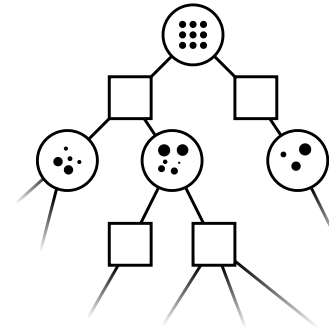


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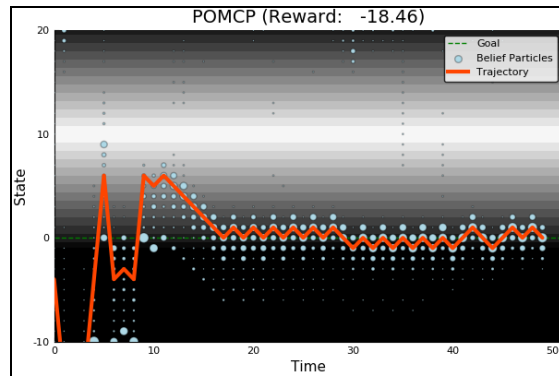
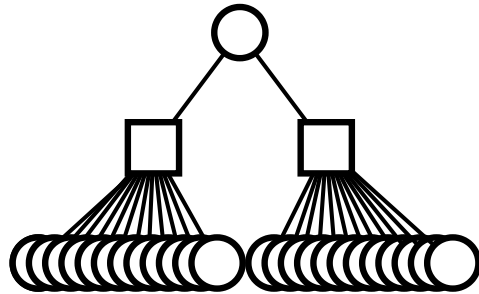
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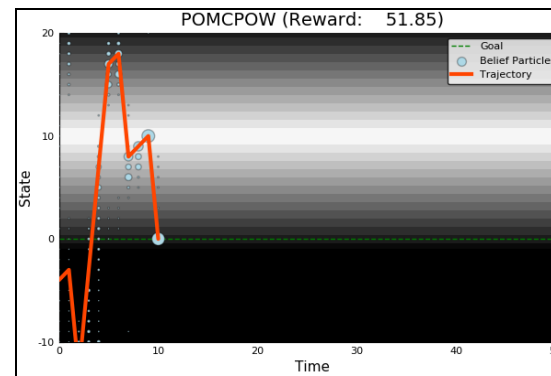
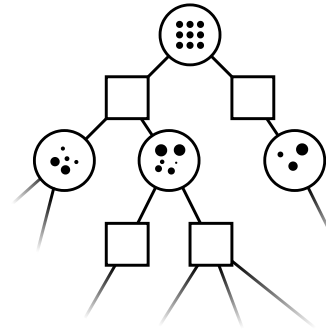


# Continuous Observation Spaces

# POMCP



# POMCPOW



# PF Approximation Accuracy

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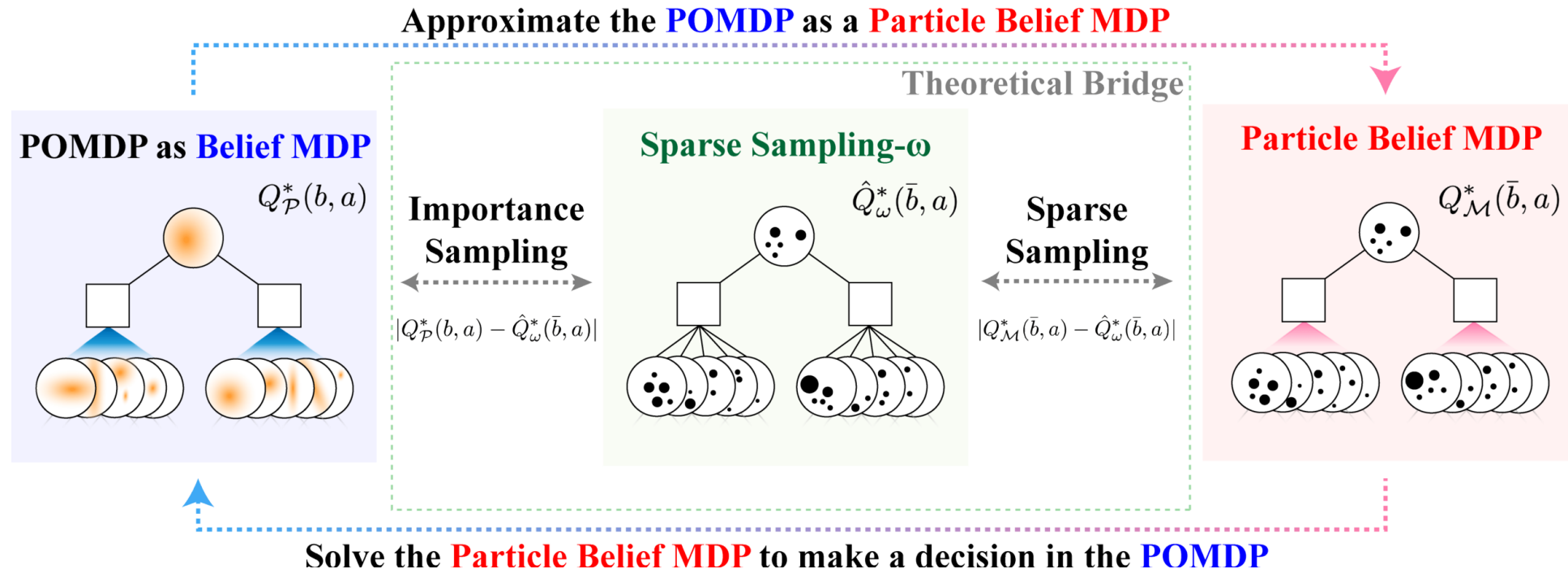
$$|Q_{\mathbf{P}}^*(b, a) - Q_{\mathbf{M_P}}^*(\bar{b}, a)| \leq \epsilon \quad \text{w.p. } 1 - \delta$$

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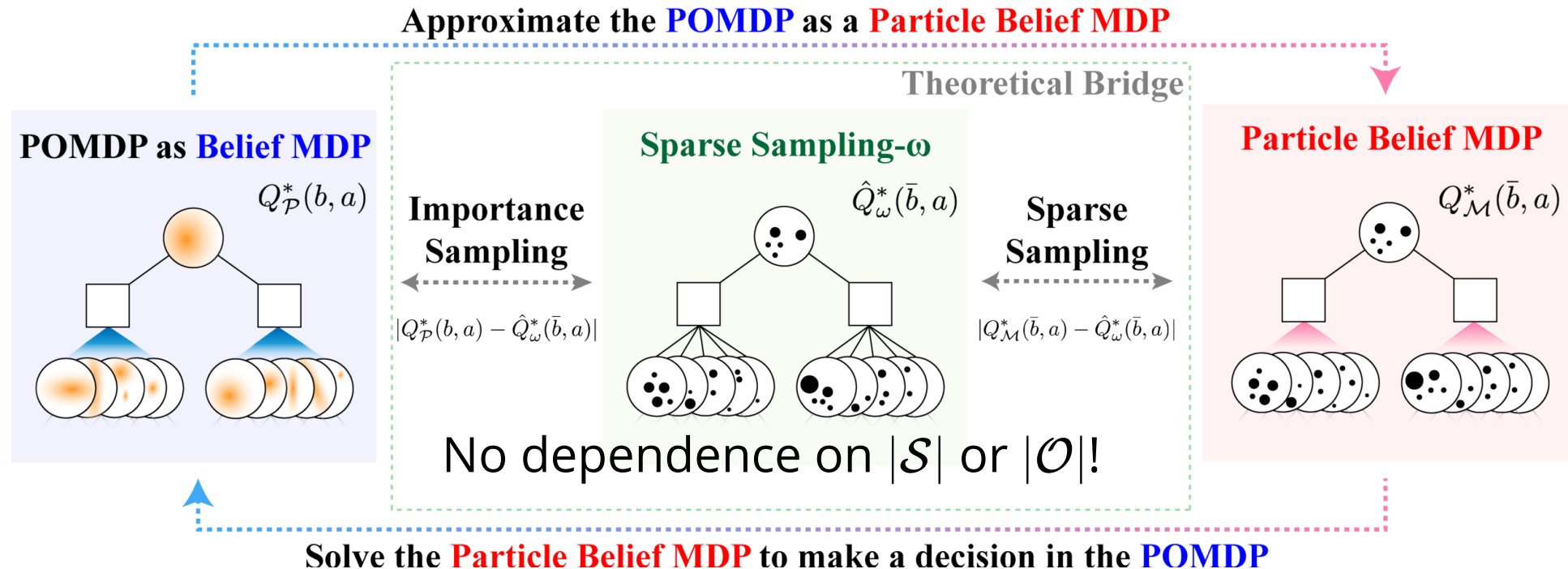


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**DESPOT- $\alpha$**

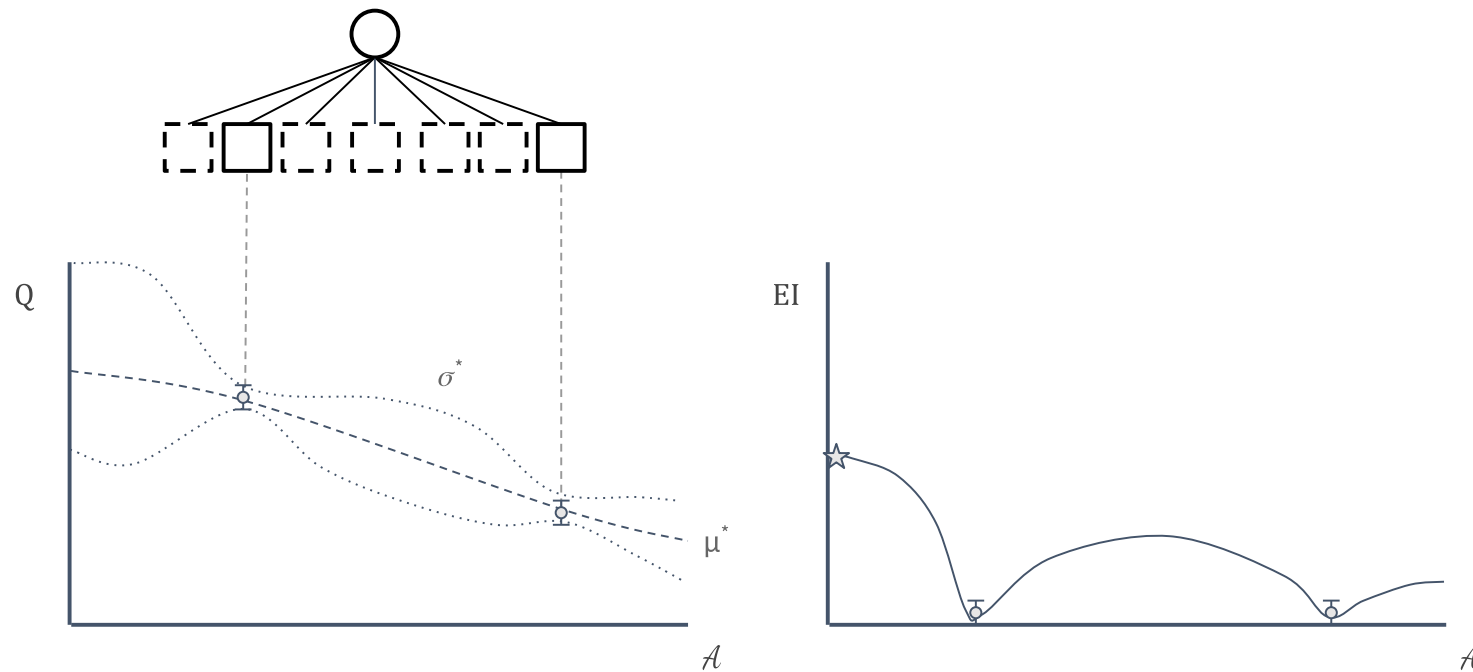


# Continuous Action Spaces

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## BOMCP

### Bayesian Optimized Action Branching



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### Bayesian Optimized Action Branching

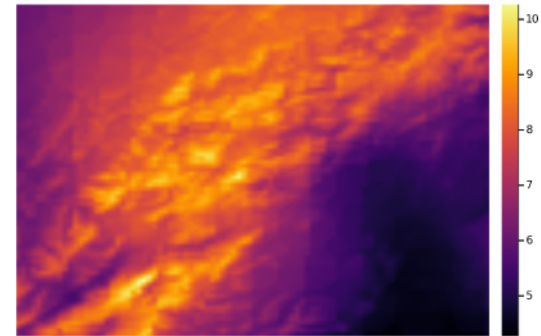
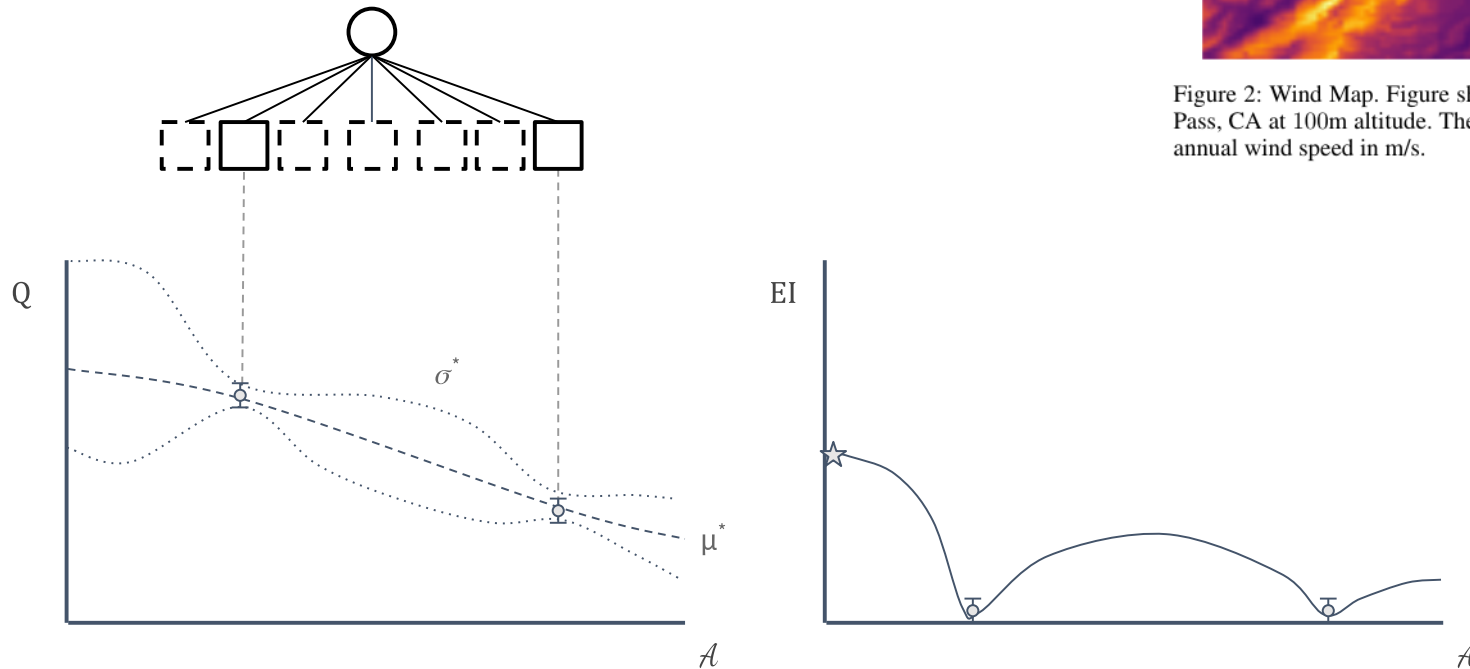


Figure 2: Wind Map. Figure shows wind map for Altamont Pass, CA at 100m altitude. The colors represent the average annual wind speed in m/s.

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## BOMCP

### Bayesian Optimized Action Branching

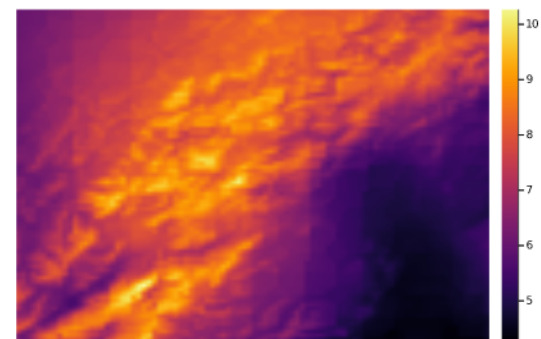
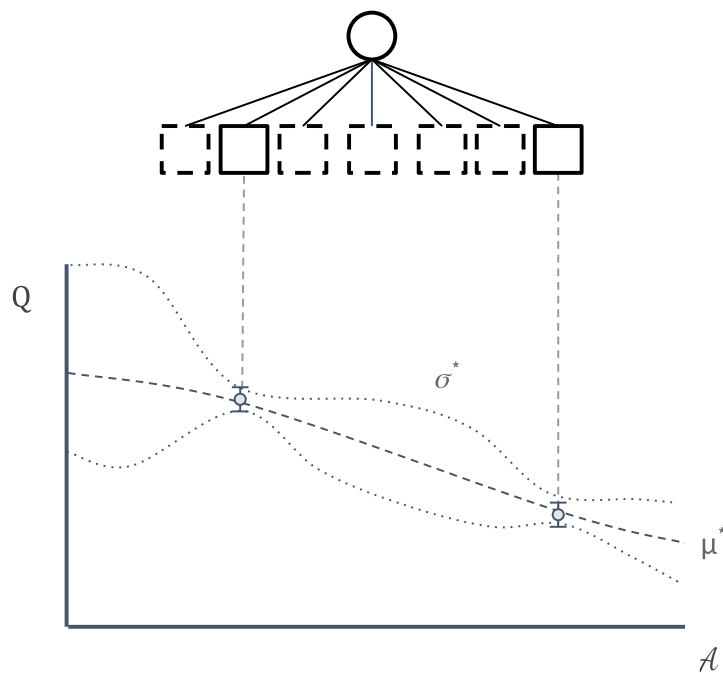
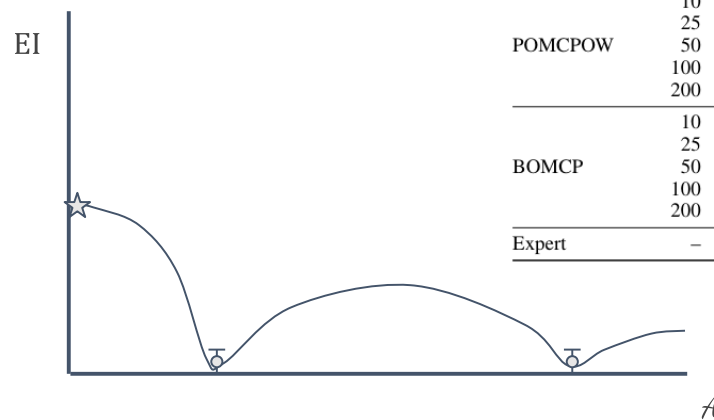
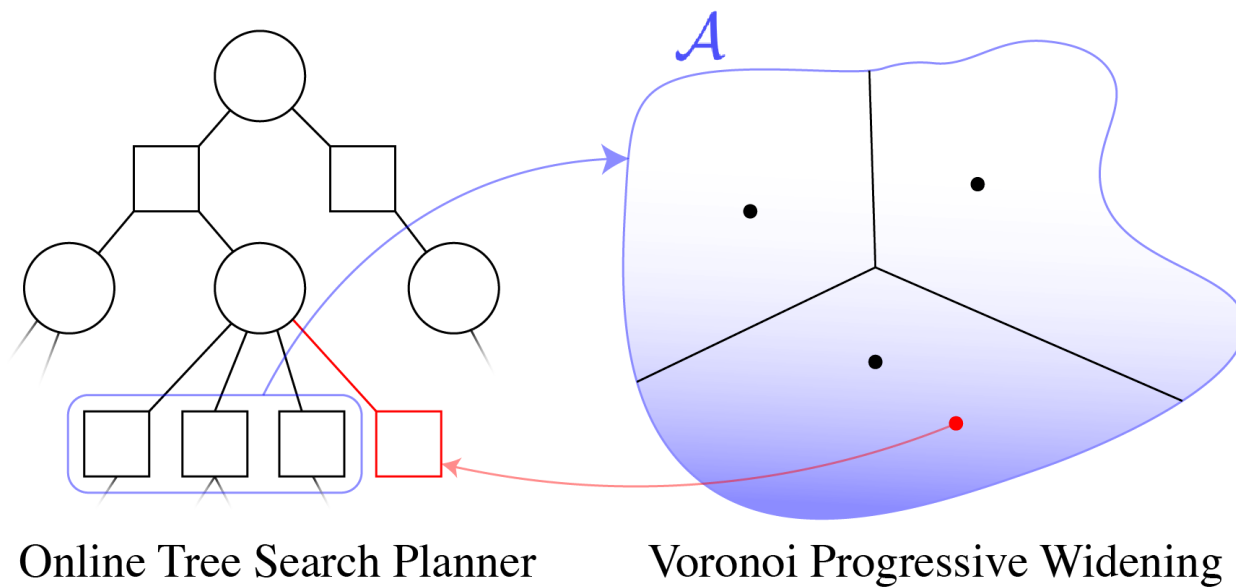


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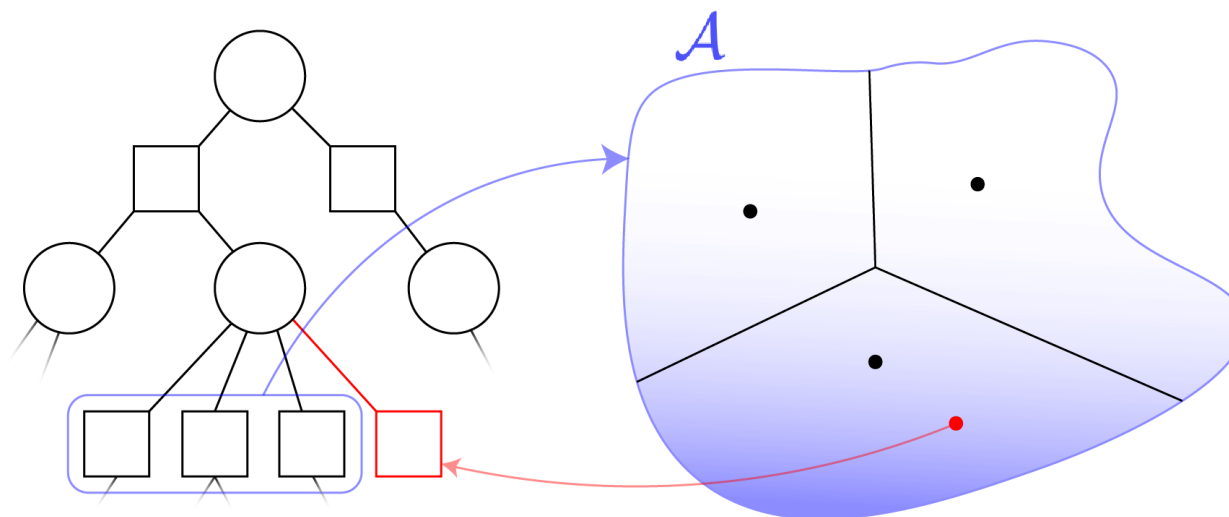
Algorithm	Queries	Score	Time (seconds)
POMCPOW	10	15708 $\pm$ 229	2.25 $\pm$ 0.07
	25	16234 $\pm$ 217	4.80 $\pm$ 0.07
	50	16374 $\pm$ 212	6.27 $\pm$ 0.08
	100	16018 $\pm$ 262	11.98 $\pm$ 0.07
	200	15787 $\pm$ 233	20.67 $\pm$ 0.09
BOMCP	10	18095 $\pm$ 183	2.55 $\pm$ 0.08
	25	18154 $\pm$ 158	5.21 $\pm$ 0.07
	50	18015 $\pm$ 163	6.71 $\pm$ 0.06
	100	18225 $\pm$ 119	13.39 $\pm$ 0.07
	200	18113 $\pm$ 157	25.14 $\pm$ 0.08
Expert	—	8130 $\pm$ 51	—



# Voronoi Progressive Widening



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Online Tree Search Planner

Voronoi Progressive Widening

