Online POMDP Methods

Approximate POMDP Solutions

Numerical Approximations

(approximately solve original problem)



Offline

Previously



Online

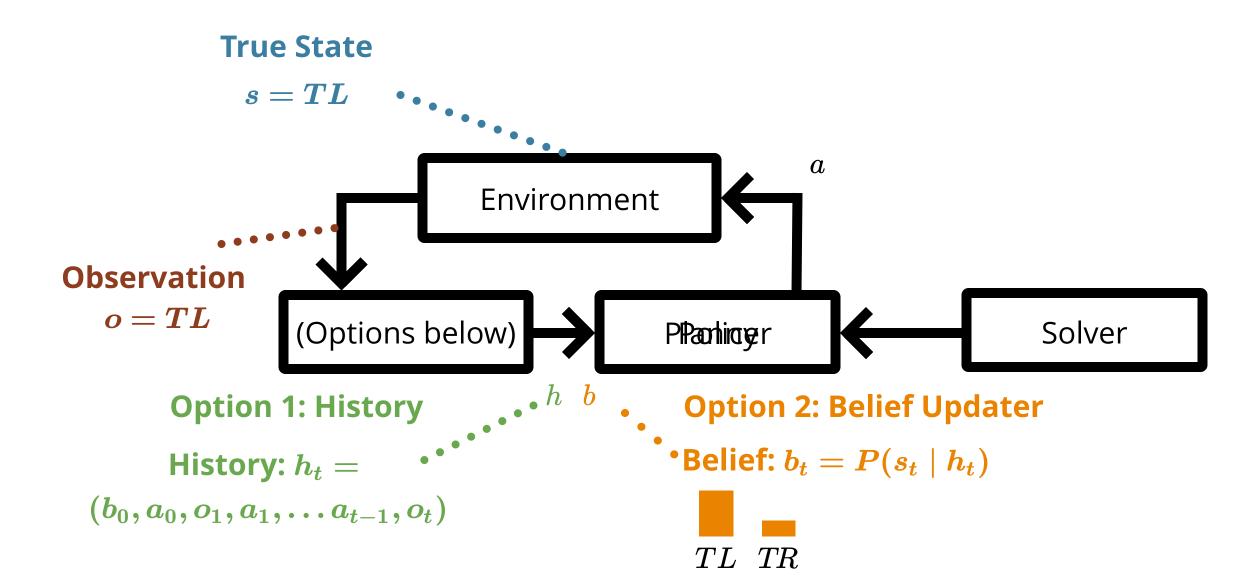
Today!

Formulation Approximations

(solve a slightly different problem)

Last Time

POMDP Sense-Plan-Act Loop



Monte Carlo Tree Search (MCTS/UCT)

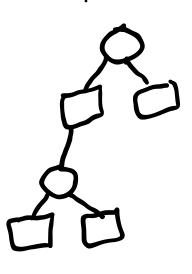
Search



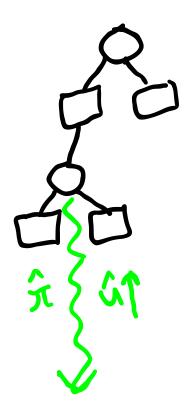
$$Q(s,a) + c\sqrt{\frac{\log N(s)}{N(s,a)}}$$

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

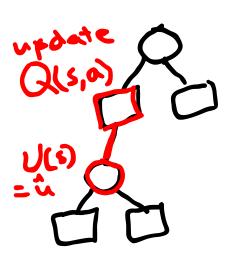
Expansion



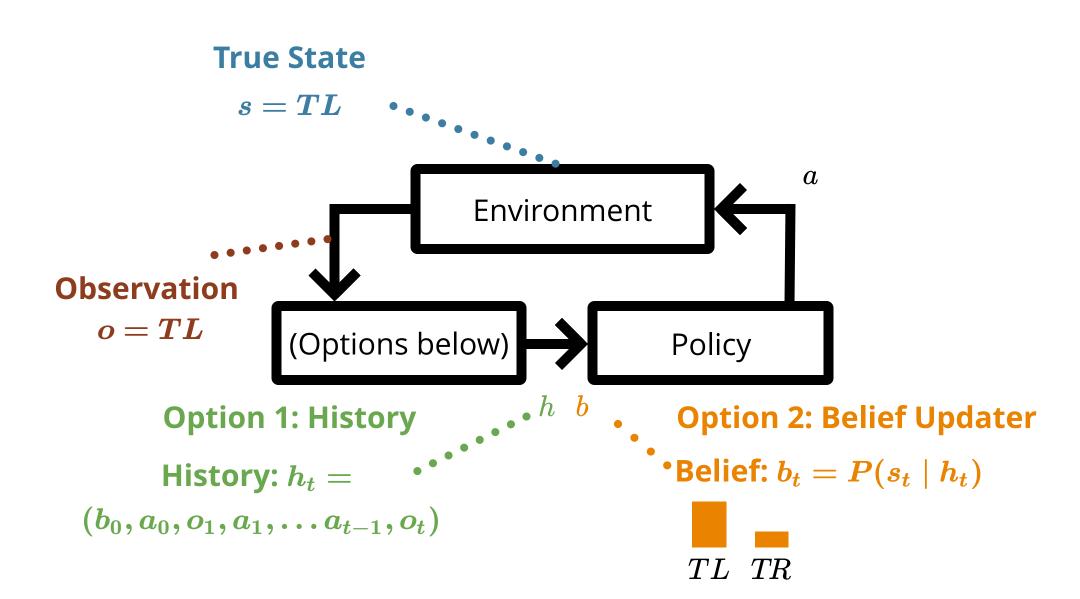
Rollout



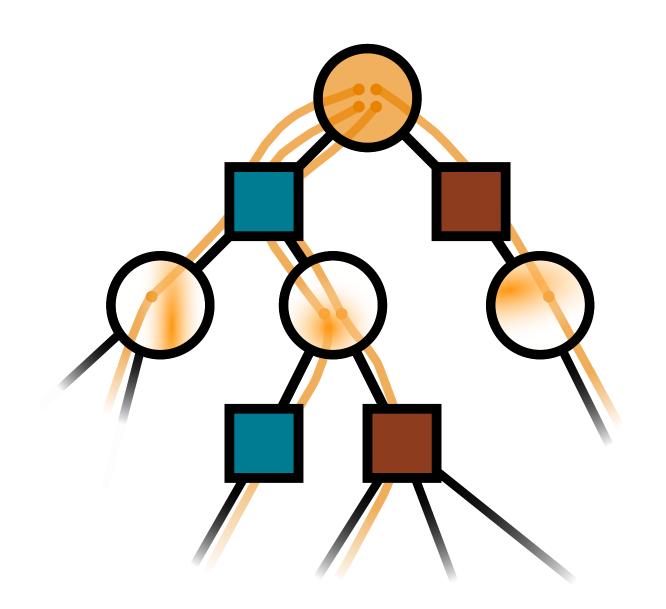
Backup



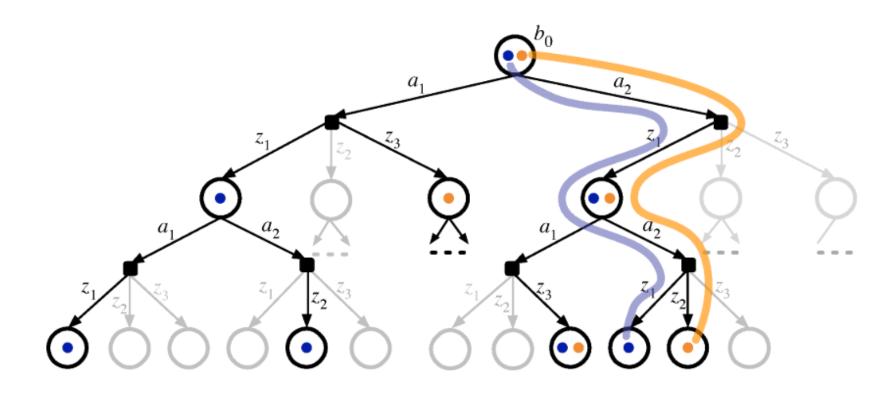
How should we adapt MCTS for POMDPs?



MCTS on Histories



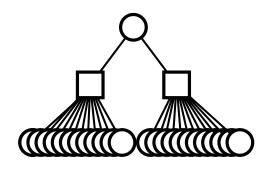
DESPOT

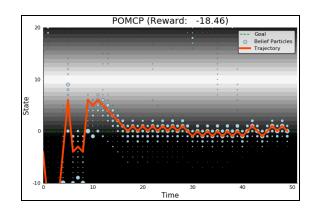


- DeterminizedScenarios
- Guided by Lower and Upper Bounds

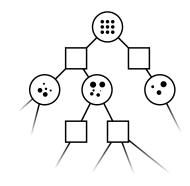
Continuous Observation Spaces

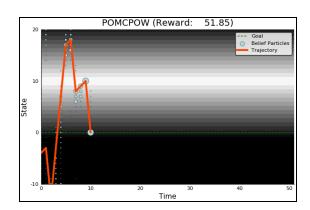
POMCP





POMCPOW



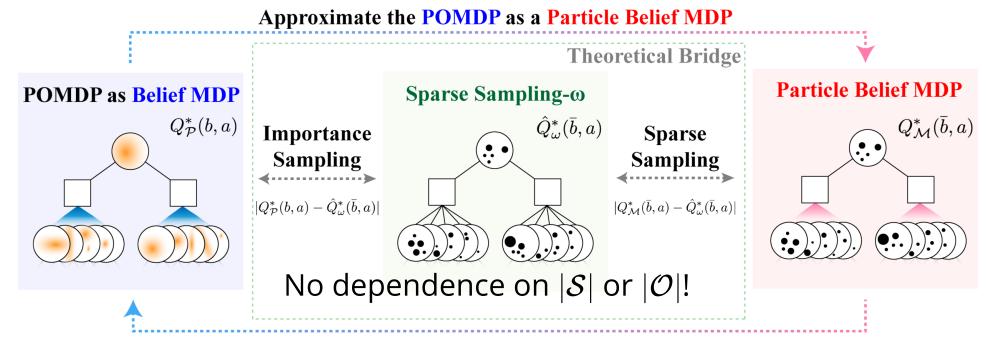


PF Approximation Accuracy

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

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

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

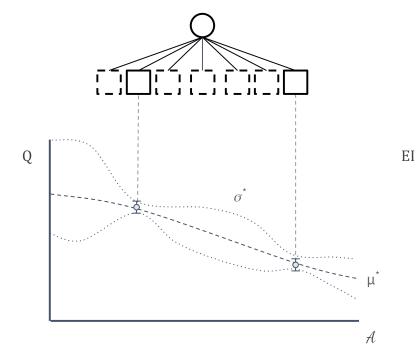


Solve the Particle Belief MDP to make a decision in the POMDP

DESPOT- α

Continuous Action Spaces BOMCP

Bayesian Optimized Action Branching



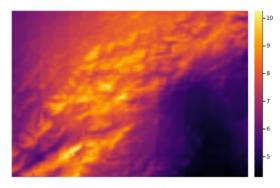
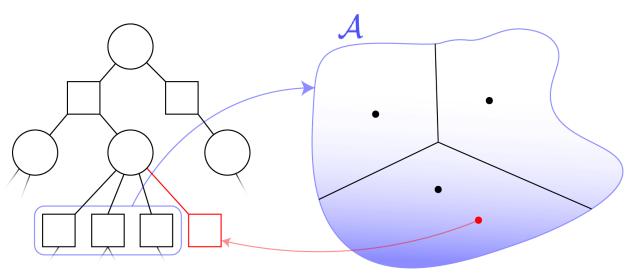


Figure 2: Wind Map. Figure shows wind map for Altamont Pass, CA at 100m altitude. The colors represent the average annual wind speed in m/s.

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

Voronoi Progressive Widening



Online Tree Search Planner

Voronoi Progressive Widening

