# Occupation Measures: how OR can help Planning under Uncertainty

#### **Felipe Trevizan**



THE AUSTRALIAN NATIONAL UNIVERSITY

#### <u> PlanSOpt – 25/Jun/2018</u>



## Motivation

#### Planning under Uncertainty is **ubiquitous:**



Planning agents need to handle:

- unsafe or even hostile environments
- uncertain, costly, limited resources
- dynamic events, uncertain action outcomes
- maximizes utility with acceptable risk

# **OR in AI planning**

Unfortunately the collaboration between OR and AI for planning under uncertainty has been very limited:



# Challenges from Planning under Uncertainty

S

**S**<sub>2</sub>

- Actions have stochastic outcomes:
- The solution is a **policy** not a plan:
  - Accounts for the uncertainty in the environment
  - Minimizes the expected cost to the goal
  - Maps states to actions or to prob. dist. of actions
- Chance constraints:
  - failure probability:  $\Pr(failure) \le \theta$
  - expected resource constraints:  $E(\sum_{t=0}^{\infty} fuel(t)) \leq \theta$
  - logic constraints: Pr( F(transmit data) ) ≥ 0.5
    - » <u>Translation</u>: with probability at least 0.5, transmit the data before finishing the mission

# Outline

#### • Background

- Stochastic Shortest Path Problems (SSPs)
- Constrained SSPs
- Heuristic Search in the Occupation Measure Space
- Heuristics based on Occupation Measures
- Beyond the Resource Constraints

# **Stochastic Shortest Path Problems**

An **SSP** the tuple [S,s<sub>0</sub>,s<sub>6</sub>,A,P,C]:

- set of states S
- initial state s<sub>0</sub>
- goal state s<sub>G</sub>
- set of actions A
- transition probability P(s'|s,a)
- cost function C(s,a):

Action	Pr. North	Pr. Stay	<b>C(s,a)</b> Time Cost
move-north-slow	0.99	0.01	4
move-north-normal	0.95	0.05	2
move-north-fast	0.90	0.10	1

{North, South, East, West} x {slow, normal, fast}



# **Optimal Solution for SSPs**

- A solution to an SSP is a policy π
   -π(s) = action to be applied at state s
- The **optimal solution** is a policy  $\pi^*$  that minimizes the **expected cost** of reaching s<sub>G</sub> from s<sub>0</sub>

# **Primal LP for SSPs**

- Variables
  - $-v_{s}$ : expected cost to reach the goal s<sub>G</sub> from s
  - $\begin{array}{ll} \max_{v} & \sum_{s \in \mathbf{S}} v_{s} \\ \text{s.t.} & v_{s} \geq 0 \\ & v_{s_{\mathbf{G}}} = 0 \\ & v_{s_{\mathbf{G}}} = 0 \end{array} \quad \forall s \in \mathbf{S} \\ & v_{s} \leq \mathbf{C}(s, a) + \sum_{s' \in \mathbf{S}} \mathbf{P}(s'|s, a)v_{s'} \\ & \forall s \in \mathbf{S} \setminus \{s_{\mathbf{G}}\}, a \in \mathbf{A}(s) \end{array}$
- This LP is equivalent to Value Iteration (V(s) =  $v_s$ )
- An optimal policy:

$$\arg\min_{a\in A(s)} C(s,a) + \sum_{s'\in S} P(s'|s,a)v_{s'}^*$$

## **Dual LP for SSPs**

- Defined in the space of occupation measures
  - $-x_{s,a}$ : expected number of times action **a** is applied in state **s**
- Intuition: "probabilistic" flow problem  $\min_{x} \sum_{s \in S} x_{s,a} C(s,a) \begin{bmatrix} \text{Expected cost} & 1 \text{ unit} \\ \text{of the solution} & \text{of flow} \end{bmatrix}$ s.t.  $x_{s,a} \ge 0$  $\sum_{\substack{a \in A(s) \\ a \in A(s) \\ a \in A(s') \\ a \in A(s') \\ conservation}} \sum_{\substack{s' \in S \\ cons$  $a \in A(s')$
- Expected value of a function F: S x A  $\rightarrow \mathbb{R}$  is  $\sum_{a\in S} x_{s,a} F(s,a)$

## **Adding Cost Constraints**

- A Constrained SSP (C-SSP) is a SSP with multiple cost functions:
  - $-C_0$ : cost function to be **minimized**
  - $C_1 \dots C_k$ : cost functions with **expectation upper bounded** by  $u_1 \dots u_k$

Action	<b>C₀(s,a)</b> Time Cost	<b>C<sub>1</sub>(s,a)</b> Fuel Cost	
move-north-slow	4	2	u.
move-north-normal	2	4	Fuel Cost
move-north-fast	1	10	9

# **Optimal Solution to C-SSP**

- A solution to an C-SSP is a stochastic policy  $\pi$ -  $\pi(s,a)$  = probability of applying action **a** in state **s**
- The optimal solution is a stochastic policy  $\pi^*$  that – minimizes the expected cost  $C_0$  to reach  $s_G$  from  $s_0$ – subject to the expected cost  $C_i \le u_i$  for all i
- Same dual LP as before with extra constraint:

$$\sum_{\substack{s \in S \\ a \in A(s)}} x_{s,a} C_i(s,a) \le u_i$$

• Optimal policy:  $\pi^*(s, a) = \frac{x_{s,a}^*}{\sum_{a \in A(s)} x_{s,a}^*}$ 

## Outline

- Background
- Heuristic Search in the Occupation Measure Space
  - i-dual
  - i-dual and A\*
  - i-dual and Column Generation
- Heuristics based on Occupation Measures
- Beyond the Resource Constraints

	Solving SSPs and C-SSPs						
	<b>Blind Search</b>	Heuristic Search					
	<ul> <li>Explore all states</li> </ul>	• Explore promising states					
	G C R I I I I I I I I I I I I I I I I I I	G R I I I I I I I I I I I I I I I I I I					
Standard SSPs	<ul> <li>Value iteration &amp;</li> <li>Policy iteration</li> <li>Linear Programming</li> </ul>	<ul> <li>Dynamic Programming (RTDP, LRTDP, etc)</li> <li>LAO* and extensions</li> </ul>					
Constrained SSPs	• Linear Programming in the dual space ທີ່	<ul> <li>Heuristic search in the dual space:         <ul> <li>i-dual (2016)</li> <li>i<sup>2</sup>-dual (2017)</li> </ul> </li> </ul>					

# **Challenge of the Dual Space**

- C-SSPs are trivially encoded in the dual space (x<sub>s,a</sub>), but:
  - No domain-independent heuristic (lower bound) is known for x<sub>s,a</sub> to guide the heuristic search
  - Moreover, deriving such heuristic is a hard problem because  $x_{s,a} > 0$  if and only if  $\pi^*(s,a) > 0$
- i-dual addresses this challenge by using heuristics of the primal space, i.e., cost heuristics:
  - $H_i(s)$ : lower bound on expected cost  $C_i$  to reach  $s_G$  from s
  - each H<sub>i</sub> is obtained using standard AI planning techniques
- H<sub>0</sub> guides the search towards promising regions
- H<sub>i</sub> (for i > 0) does early pruning of infeasible solutions



# i-dual and A\*

In our running example:

- Can we use A\*?
  - No because of stochastic actions
- Can we use AO\*?
  - No because of loopy actions
- Can we use LAO\*?



Can we use i-dual? Yes!

i-dual can be seen as a **generalization of A\*** where the best f(n) is computed using an LP

$$\min_{x} \sum_{\substack{s \in \hat{S} \\ a \in A(s)}} \frac{g(n)}{x_{s,a}C(s,a)} + \sum_{s \in F} \inf \log_{s} H_{0}(s)$$



f(n) = g(n) + h(n)

# i-dual guarantees

Similarly to A\*, we showed that i-dual is:



# i-dual and Column Generation

- i-dual is an instance of column generation:
  - a column for i-dual is an occupation measure  $x_{s,a}$
  - at each iteration of i-dual, a set of columns is added to the current LP.
  - the columns are chosen based on the heuristic  $H_0$
- This expansion procedure is inherited from A\*

#### **Column Generation & Reduced Cost**

• Idea: to solve an LP representing only a subset of its variables (columns)

Set of available columns

- Initially, we have one variable
- Solve the current LP
- Add a promising column  $z \in Z$  to the LP and repeat
- Stop when there is no more promising columns
- A column  $z \in Z$  is promising if: We are minimizing cost Reduced-Cost $(z) = w(z) - \mu^t z < 0$ Coefficient of z in the obj. func. Opt. dual solution for the current LP

# I-dual with Partial Node Expansion

As in A\*, i-dual expands a node by adding all its successors:



Using reduced cost, we can add only the promising nodes



 Advantage of this approach: potentially much smaller LPs on each iteration

# **Reduced Cost for i-dual**

 A column (s,a) for i-dual represents an occupation measure x<sub>s,a</sub> and its reduced cost is:

 $RC(s,a) = C_0(s,a) - \mu^t z_{s,a} + \sum_{s' \text{ is unseen}} P(s' | s,a) H_0(s') - x_{s,a} H_0(s)$ 

- z<sub>s,a</sub> encompass
  - cost constraints: function of C<sub>i</sub>(s,a)
  - flow preservation constraints: function of P(s'|s,a)
- States s' s.t. P(s'|s,a) > 0 might not be in the current LP!
  - Thus, there is no value of  $\mu$  associated to the flow preservation constraint for s'
  - In this case, we approximate the reduced cost-

#### **CG-dual**

- At each iteration:
  - solve the current LP
  - if there is **no negative reduced** cost column available:
    - done if all the injected flow reaches the goal
    - otherwise, partially expand the fringe according to H<sub>0</sub>
  - otherwise, add k columns with negative reduced cost
- We call this new algorithm CG-dual and it has the same guarantees as i-dual

## **Experiments: Search and Rescue**

- Extension of the navigation problem:
  - one known survivor
  - presence of survivors at several locations is unknown
  - goal: rescue one survivor
  - main cost: time to rescue
  - cost constraint: fuel



						JECONUS			
				Admissible (h <sup>lm-cuts</sup>		Inadmissible Heuristics (h <sup>add</sup> ,h <sup>add</sup> )			
		Dist to S	dual LP	i-dual	CG k=100	i-dual	CG k=100		
		1	598.4	0.05	0.05	0.04	0.04		
	<b>4x4</b> grid	2	540.6	0.16	0.22	0.08	0.14		
		3	546.5	4.26	5.95	2.48	3.66		
		4	622.6	95.02	58.46	67.11	40.46		
		1	v	0.07	0.07	0.05	0.05		
	5x5	2	timed out	0.48	0.71	0.17	0.31		
	grid	3	time 28001	15.61	16.25	7.75	8.64		
		4		794.07	451.38	604.13	283.18		

**CPU-time in seconds** 

3

# Outline

- Background
- Heuristic Search in the Occupation Measure Space
- Heuristics based on Occupation Measures
  - Projection-based heuristics for SSPs
  - Operator counting for SSPs
  - Constrained SSPs heuristics
  - Combining Search and Heuristic Computation
- Beyond the Resource Constraints

## Motivation

- For i-dual to perform well, we need good heuristics (lower bounds) for Constrained SSPs
- The approach so far:



# **Heuristics for SSPs**

- Until now, all heuristics for SSPs are based on determinization:
  - 1. Relax the problem into a deterministic problem:



- 2. Use any heuristic from deterministic planning in the relaxed problem
- All-outcomes determinization:
  - preserves admissibility
  - but ignores the bad side-effects of actions

## **Background: Factored SSPs**

A Probabilistic SAS+ problem is the tuple [V,s<sub>0</sub>,s<sub>\*</sub>,A,C]:

- set of variables  $V = \{v_1, \dots, v_n\}$  $V = \{At-X, At-Y\}$ - domain of each variable is  $D_v$ . D<sub>At-X</sub> = {1, 2, 3}  $\mathsf{D}_{\mathsf{At-Y}} = \{j,k\}$ • initial state  $s_0$  — At-X = 1, At-Y = j 2 3 goal formula s<sub>\*</sub> —— → At-X = 3, At-Y = j set of actions A -R k G East(2,j): Precondition: At-X = 2 and At-Y = j **Slippery Location** Effect: 0.1: At-X  $\leftarrow$  3 **Probability distribution** 0.9: nothing of effects
- C(a) cost of action a

# Projections

• A projection onto a variable:



• Formally: represent each projection as an SSP



**Optimal solution**:

- East(1,j), East(2,k), a<sub>g</sub>
- Expected cost: 2



#### • a<sub>g</sub>

• Expected cost: 0

# **Tying Projections Together**

- Two ways of using projections:
  - Using cross-product: original problem
  - Using them **independently**: no improvements
- Idea: weakly tie projections together
  - The expected number of times an action is executed
     should be the same in all projections:



#### H-POM

The Projection Occupation Measure Heuristic:

- Variables:
  - $-x_{d,a}^{v}$ : occupation measure for the projection onto variable v
- h<sup>pom</sup>(s) =
- $$\begin{split} \min_{x} & \sum_{a \in A} x_{d,a}^{\nu} C(a) & \forall v \in V, d \in D_{\nu}, a \in A \\ \text{s.t.} & \begin{bmatrix} x_{d,a}^{\nu} \ge 0 \\ \sum_{a \in A(s)} x_{d,a}^{\nu} \sum_{d' \in D_{\nu}} x_{d',a}^{\nu} P(d|d', a) = \begin{cases} 1 & \text{value of } \nu \text{ in } s \text{ is } d \\ -1 & d = \text{ art. goal} \\ 0 & \text{otherwise} \end{cases} \end{split} \\ \text{Dual LP for SSPs applied to projection onto } \nu \\ \sum_{d_{i} \in D_{\nu_{i}}} x_{d,a}^{\nu_{i}} = \sum_{d' \in D_{\nu_{j}}} x_{d',a}^{\nu_{j}} & \forall \nu_{i}, \nu_{j}, a \in A \end{bmatrix} Tying \text{ constraint}$$

# **Determinization is not dead**

• We can add similar constraints for determizations that tie together the deterministic effects:



- These constraints can be added to LP-based heuristics for deterministic planning
  - For instance, operator counting [Pommerening et al., 2014]

#### H-ROC

The Regrouped Operator Counting Heuristic:

- Variables:
  - $Y_{a,e}$ : number of times effect *e* of action *a* is applied in the all-outcomes determinization
- h<sup>roc</sup>(s) =

$$\min_{\mathbf{Y}} \quad \sum_{a \in \mathbf{A}} \mathbf{Y}_{a,e} \mathbf{C}(a)$$

s.t. 
$$Y_{a,e} \ge 0 \quad \forall a \in A, e \in eff(a)$$
  

$$\sum_{\substack{(a,e) \text{ produces } d}} Y_{a,e} - \sum_{\substack{(a,e) \text{ consumes } d}} Y_{a,e} = \begin{cases} -1 & \text{if } d \in s, d' \in s_*, d \neq d' \\ 0 & \text{if } d \in s, d \in s_* \\ 1 & \text{if } d \neq s, d \in s_* \end{cases}$$

$$P(a, e)Y_{a,e'} = P(a, e')Y_{a,e} \qquad \forall a \in A, (e, e') \subseteq eff(a) \end{cases}$$
Regroup constraints

#### **Experiments**

<u>Coverage</u>: # of times (out of 30) the same problem is optimally solved with a different random seed. <u>Max. cputime: 30mins</u>. **Best** coverage in smallest time in **bold** 

		LRTDP			iLAO						
		$h^{\max}$	$h^{ m lmc}$	$h^{\text{net}}$	$h^{ m roc}$	$h^{\mathrm{pom}}$	$h^{\max}$	$h^{ m lmc}$	$h^{\text{net}}$	$h^{ m roc}$	$h^{\mathrm{pom}}$
Blocks World	8	3	0	26	30	30	2	30	30	30	30
Put-on-block and Pick-	. 8	28	0	30	30	30	30	30	30	30	30
can fail. Towers can be	4 AL	2	0	12	30	29	2	30	30	30	30
moved but fails with	10	0	0	0	30	18	0	0	1	30	30
probability 0.9	10	0	0	0	30	0	0	0	0	30	30
· · ·	12	0	0	0	0	0	0	0	0	30	5
	F,4,2	30	30	30	30	30	4	30	30	30	30
Parc Printer	F,4,3	30	30	30	30	30	0	30	30	30	30
Print <i>n</i> sheets using a	F,5,2	0	30	0	30	0	2	16	0	30	0
modular printer. Some	F,5,3	0	30	0	30	0	0	0	0	30	0
modules get <b>jammed</b>	T,4,2	0	0	0	1	0	1	30	30	30	0
with probability 0.1	T,4,3	0	0	0	0	0	0	30	30	30	0
	T,5,1	0	0	0	0	0	0	0	0	30	0

#### **Best** performing solver for each problem uses h<sup>roc</sup>

# h<sup>roc</sup> vs h<sup>pom</sup>: performance

h<sup>roc</sup> is faster than h<sup>pom</sup> because:

- h<sup>roc</sup> solves a smaller LP:
  - $-h^{roc}$ :  $Y_{a,e}$  defined for all action a and effect e of a
  - $h^{pom}$  :  $x_{d,a}^{\nu}$  defined for all values *d* of all state variables *v* and all actions *a*
  - h<sup>pom</sup> also has more constraints than h<sup>roc</sup>
- h<sup>roc</sup> returns the same lower bound as h<sup>pom</sup>

## **Adding Cost Constraints**

- Recap of **Constrained SSPs** (C-SSPs):
  - SSP with multiple cost functions:
    - $-C_0$ : cost function to be **minimized**
    - $C_1 \dots C_n$ : cost functions with expectation upper bounded by  $u_1 \dots u_n$
- Heuristics for C-SSPs so far:



Moving with speed control						
Action	<b>C<sub>1</sub>(a)</b> Time	<b>C₂(a)</b> Fuel				
East-Slow	10	1				
East-Normal	3	3				
East-Fast	1	10				
	3	J.				

#### **Constraints:**

- Expected Time  $\leq 4$
- Expected Fuel  $\leq 4$



- Treat each cost independently:  $\begin{cases} H_1(s) = 1 \\ H_2(s) = 1 \end{cases}$  (East-Fast) (East-Slow)

#### **Constrained versions of h**<sup>pom</sup> and h<sup>roc</sup>

- Since both h<sup>pom</sup> and h<sup>roc</sup>:
  - are defined using LPs, and
  - count the number of times actions are executed
- Then we can directly add the cost constraints:  $-h^{pom}: \sum_{d \in D_v, a \in A} x_{d,a}^v C_i(a) \le u_i$

-h<sup>roc</sup>: 
$$\sum_{(a,e)\in\mathsf{A}} Y_{a,e}C_i(a) \leq u_i$$

- The result are the heuristics h<sup>c-pom</sup> and h<sup>c-roc</sup>:
  - admissible for C-SSPs
  - take probabilities in consideration
  - take cost constraints in consideration
# Combining Search and Heuristic Computation

• h<sup>c-pom</sup> can be **integrated** with i-dual:



- This allows to compute at the same time
  - the expected cost of a partial solution  $\pi$ – h<sup>c-pom</sup> for all states in fringe of  $\pi$
- We call this algorithm i<sup>2</sup>-dual

neither drive each

other, they work in

unison

# **Experiments: Constrained SSPs**

<u>Coverage</u>: # of times (out of 30) the same problem is optimally solved with a different random seed. <u>Max. cputime: 30mins</u>. **Best** coverage in smallest time in **bold** 

		i-dual						i <sup>2</sup> -dual
		$h^{\max}$	$h^{\text{lmc-m}}$	$h^{\rm roc}$	$h^{ ext{c-roc}}$	$h^{\mathrm{pom}}$	$h^{ ext{c-pom}}$	i -duai
Parc Printer Same as in SSP case. Constraint on the expected # of paper jams and expected usage of reliable module	0, 1	30	30	30	30	25	28	30
	$0,\infty$	30	30	30	30	30	30	30
	0.1, 1	0	0	0	30	0	27	30
	$0.1,\infty$	0	0	0	30	0	30	30
	0.2, 1	0	0	0	0	0	0	30
	$0.2,\infty$	0	0	0	0	0	0	30
<b>Search and Rescue</b> Grid navigation to rescue one survivor. There are potentially multiple survivors. <b>Constraint</b> on expected fuel consumption.	4, 0.50, 3	30	30	30	30	30	30	30
	4, 0.50, 4	29	30	30	30	29	30	30
	4, 0.75, 3	26	30	29	29	28	28	30
	4, 0.75, 4	0	4	1	1	1	1	7
	5, 0.50, 3	30	30	30	30	30	30	30
	5, 0.50, 4	5	9	9	9	9	9	14
	5, 0.75, 3	19	28	23	23	20	21	28
	5, 0.75, 4	0	2	2	2	1	1	6

#### i<sup>2</sup>-dual out performs all combos of planner and heuristic

#### Outline

- Background
- Heuristic Search in the Occupation Measure Space
- Heuristics based on Occupation Measures
- Beyond the Resource Constraints

# **Beyond Resource Constraints**

- Goal: Analyse rock then go to the safe location Cost Constraints: On energy (cost constraint)
- Linear Temporal Logic (LTL) Constraints:
- $G(rock has evidence of life \rightarrow F transmit data)$ 
  - » <u>Translation</u>: every time a rock has evidence of *life, transmit the data before finishing the mission*
- Probabilistic LTL Constraints:
- Pr[  $F(transmit data) ] \ge 0.5$ 
  - » <u>Translation</u>: with probability at least 0.5 transmit the data before finishing the mission
- Pr[ G(sand storm →  $F^{\leq 3}$ (at safe location Until ¬(sand storm)) ] ≥ 0.9
  - » <u>Translation</u>: with probability at least 0.9, every time a sandstorm happens, in at most 3 time steps, the robot must be in the safe location and it remains there until the sand storm is over



# **C-SSPs with PLTL Constraints**

 Solution to C-SSPs + PLTL constraints are finite-memory stochastic policies

The policy needs to be aware of the *status* of the formulas

• Example:

**G**(sand storm  $\rightarrow$  **F**<sup>≤3</sup>(at safe location **Until** ¬(sand storm))

» <u>Translation</u>: every time a sandstorm happens, in at most 3 time steps, the robot must be in the safe location and it remains there until the sand storm is over



## **PLTL-dual**

- Our approach:
  - Embed the formula tracking into the state space
  - Extend i<sup>2</sup>-dual with extra projections for the formulas



# **Experiment: Wall-e and Eve**

- Goal: Wall-e at G
- Constraints:



- 1. Wall-e and Eve must eventually be together ( $P \ge 0.5$ )
- 2. Eve must be in a room until they are together ( $P \ge 0.8$ )
- 3. Once together, they eventually stay together (P = 1)
- 4. Eve must visit the rooms 1, 2, and 3 (P = 1)
- 5. Wall-e never visits a room twice ( $P \ge 0.8$ )

	n =	4	5	6	7
PLTL-dual	no PLTL heuristic	15.9	83.4	472.8	
	NBA proj. heur.	9.2	52.7	280.6	
	NBA proj. heur. (100)	9.1	52.8	142.1	572.7
	PRISM	8.5	68.1		

n

(1

## Summary

- Occupation measure space:
  - represents problems as a probabilistic flow networks where each x<sub>s,a</sub> is the expected number of times action a is executed in state s
  - is equivalent to the stochastic policy space
- Occupation measures allow us to
  - derive the first domain-independent heuristics that take probabilities into account and also constraints
  - efficiently solve problems with
    - Cost constraints
    - PLTL constraints

# **Some Open Questions**

- Bounds for occupation measures:
  - When can we easily find a lower bound for  $x_{s,a}$ ?
  - Can we efficiently compute an upper bound for  $x_{s,a}$ ?
- Specialization of occupation measures for SSPs:
  - Is it possible to efficiently compute deterministic policies for SSPs in the dual space?
- How much more expressive can we make the constraints in the dual space?

# Work done in collaboration with

#### From Australian National University (ANU) & Data61 (formerly NICTA):

Sylvie Thiébaux, Patrik Haslum, Peter Baumgartner







#### From MIT:

Brian Williams, Pedro Santana





## Thank you!

#### **Questions?**