Lecture 15: Decision-Making

Professor Katie Driggs-Campbell March 30, 2021

ECE484: Principles of Safe Autonomy



Administrivia

- Get started on MP3 and your project!
- Will go over oral exam protocol on Thursday
- Upcoming guest lecture attendance is "worth" double
- Participation grades (10% of total grade):
 - $P \approx \frac{1}{3} \{ \text{attendance} \} + \frac{1}{3} \{ \text{guest lecture participation} \} + \frac{1}{3} \{ \text{team assessment} \}$
 - Stop by OH or make appointment to check attendance grade
 - For guest lecture participation, you can either send in questions beforehand (via Google forms to be posted on discord) or ask during class
 - For team assessment, we will post a Google form for collecting feedback on your teammates





- Vehicle Modeling
- Localization
- Detection & Recognition
- Control
- Trajectory/Path/Motion Planning
- Decision Making
- Final topic: Safety!



High-Level Decision-Making









From Filtering to Decision-Making

Recall: Filtering allows us to recursively update our belief about some state







Decision-making helps us reason about what actions we should take



Today's Plan

- Introduction to decision-making
- Markov Decision Processes
- MDP Policies and Value Iteration
- Simple Example
 - \rightarrow Will post worked out complicated example



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Traffic Alert and Collision Avoidance System (TCAS)





Slide Credit: Mykel Kochenderfer

M.J. Kochenderfer

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PR	OC	ESS Reversal_modeling;	<u>PROCESS</u> Reversal_modeli
	De	efault modeled separation for current RA is 0 if current RA is perative:	. NOMINAL_SEP = 0;
	S	that modeled separation for current RAFs of realized and sup tradicity of the set	Z = G.ZOWN;
	.56	a own annude and own rate to own tracked annude and own tracked rate,	. ZD = G.ZDOWN;
	T		. DELAY = 0;
	IF	(own does not follow his KAS)	
		<u>THEN</u> Model separation achieved assuming KA not followed;	. IF (G.OWN_FOLLOW
	1	<u>IF</u> (current KA is a climb KA)	<u>THEN</u> <u>CALL</u> MO
	•	<u>THEN</u> <u>CLEAR</u> has indicating the sense of the KA after a reversal;	<u>IN</u> (D
		<u>ELSE</u> <u>SET</u> flag indicating the sense of the KA after a reversal;	<u>OUT</u>
		. <u>IF</u> (modeled separation achieved by continuing current KA greater than 1.2 *	<u>IF</u> (OWN)
		P.CROSSTHR)	<u>THEN</u>
		<u>THEN</u> <u>CLEAR</u> reversal flag in IIF	<u>ELSE</u>
		ELSE	<u>IF</u> (NOM
		<begin assumed="" follow="" is="" its="" own="" ra="" to=""></begin>	<u>THEN</u>
		<u>IF</u> (current RA is positive)	<u>ELSE</u>
		<u>THEN</u> model response to current RA;	<begin assu<="" is="" own="" td=""></begin>
			IF (OWNIEN
		maximum displayable rate or minimum displayable rate for descent if	<u>IHEN</u> L
			<u>I</u>
		time since RA less than a parameter time AND	<u>(</u>
		own's rate has not changed by more than P.MODEL ZD since the	
		RA was first issued)	· · · · · · ·
		THEN set own altitude and own rate to modeled altitude and rate	· · · · · <u>+</u>
		for use in reversal modeling.	
	1	Model constraint achieved by continuing overant PA:	
	•	Set delay time to greater of pilot delay time empiring for last advisory against a	
	1	. Set delay time to greater of phot delay time remaining for last advisory against a	
	1	new uneat, and the phot duck feaction time,	
		Tr (considering a constant form a decourd DA to a slight DA)	
	1	<u>IF</u> (considering a reversal from a descend KA to a climb KA)	· · · · · · · · · · · · · · · · · · ·
		<u>ITTEN</u> set own goal rate to greater of own tracked rate (of maximum	
	1	displayable rate, whichever is less) and nominal climb rate;	
	•	ELSE If (own too close to ground to descend)	IF (OWNTEN
		<u>HEN</u> set own goal rate to zero;	THEN N
	-	<u>ELSE</u> set own goal rate to lesser of own tracked rate (or minimum	ELSE N
			DELAY = MA
	÷.,	rate;	
		. IF (vertical chase, low VMD geometry was not the reason for considering	<u>IF</u> (NEW_SEN
		reversal)	<u>THEN</u> Z
		<u>THEN</u> IF (intruder causing crossing <u>OR</u> (intruder level <u>AND</u> own crossing	<u>ELSE</u> <u>I</u>
	-		
			<u>IF</u> (G.REV_CO
		<u>ELSE</u> use intruder's tracked vertical rate to model intruder;	<u>THEN</u> I
		. <u>CALL</u> MODEL_SEP	
		\underline{IN} (delay, goal rate, own altitude, own rate, acceleration response, sense after	
		reversal, intruder altitude, modeled intruder rate, ITF entry)	· · · · · · · ·
		OUT (predicted separation for sense reversal);	<u>ELSE</u> N
		. IF (Predicted separation for sense reversal is not positive OR	<u>CALL</u> MODE
		modeled separation achieved by continuing current RA GE G.ALIM)	<u>IN</u> (DELA
	Ĩ.	THEN CLEAR reversal flag in ITF:	<u>OUT</u> (ZM
		<end assumed="" follow="" is="" its="" own="" ra="" to=""></end>	
	1		<u>IF</u> (ZMP <u>LE</u> 0
J	DR	Reversal modeling	<u>IHEN</u> <u>C</u>
1			END Payaral modeline
			END Reversal_modeling;
-		RESOLUTION HIGH-LEVEL LOGIC	
		6-P22	

	NO	MINA	L_SEP = 0);							
	Z =	G.ZO	WN;								
	ZD	= G.Z. 1 A V -	DOWN;								
			ν,								
	<u>IF (</u>	G.OW	N_FOLLO	W EQ FAL	SE)						
	-	THE	<u>CALL</u> I	MODEL_SE	P	ILL COT	OUDITT				
	-		· <u>IN</u>	(DELAY, ZI	D, Z, ZD, P	P.VACCEI	L, OWNTE	ENT(/), II	F.ZINT, ITI	ZDI	NT, ITF entry)
			IF (OW	NTENT(7) I	EO STRUE	5					
	2		TH	EN NEW	SENSE = \$	FALSE;					
	-		. <u>EL</u>	SE NEW	SENSE = §	STRUE;					
	-	· ·	IF (NO	MINAL_SEI	• <u>GT</u> 1.2 * 1	P.CROSS	THR)				
	-	ET SE	. <u>TH</u>	EN CLEA	REV REV	ERSE;					
	-	<beg< td=""><td>n own is a</td><td>ssumed to fo</td><td>low its RA</td><td>></td><td></td><td></td><td></td><td></td><td></td></beg<>	n own is a	ssumed to fo	low its RA	>					
	2	. I	OWNTE	ENT(5.6) EQ	'00')						
	-		THEN	DELAY =	MAX(P.TV	/1 - (G.TC	UR - G.TI	POSRA), ();		
	-			IF (OWNT	ENT(7) <u>EC</u>	\$FALSE)				
	-		· ·	. THEN	ZDGOA	L = MAX	MIN(G.Z	DOWN, P	MAXDRA	IE), F	CLMRT);
	-	• •		CALL DPC	LDGOA	L = MIIN(I) RTICAT	GIVEN 7	DGOAT	MINDKAI	с), P.	DESKI);
	2	1		. IN ((G	TCUR - G	TPOSRA), G.ZTV.	G.ZDTV.	ZDGOAL.	P.TV	I, P.VACCEL)
				. <u>OUT</u> (ZPROJ, ZD	OPROJ);	,,,		, , , , , , , , , , , , , , , , , , , ,		,
	-			<u>IF</u> (((OW	NTENT(7)	EQ \$FAL	SE AND	ZPROJ <u>G</u> T	G.ZOWN	AND	
	-			. (G.ZD	DWN <u>GE</u> (G.ZDTV -	P.MODEI	ZD)) <u>OF</u>		-	
	-	• •		. (OWN	$1 \le NI(/) \le OWNIECO$	$\frac{Q}{2}$ STRUE	AND ZPI	KOJ <u>LT</u> G	ZOWN <u>AN</u>	D	
		1.1		G TCI	R = G TPC	SRALT	P MODEL	L_ZD))) <u>A</u> . T)	ND		
				THEN	Z = ZPR	OJ;					
					ZD = ZD	PROJ;					
	-			CALL MO	DEL_SEP						
	•	· ·	· ·	. <u>IN</u> (DE	LAY, ZDO	GOAL, Z,	ZD, P.VA	CCEL, OV	VNTENT(7)),	
	-			11	F.ZINT, II	F.ZDINI,	IIF entry)			
	-	· ·	OWNTE	ENT(7) EO \$	TRUE)	_ <u>5L</u> 1),					
	2		THEN	NEW_SEN	SE = \$FAI	LSE;					
			ELSE	NEW_SEN	SE = \$TRU	UE;					
	-	. I	ELAY = N	MAX(P.TV1	- (G.TCUR	C - G.TLA	STNEWR	A), P.QUI	KREAC);		
		п	NEW S	ENSE EO \$1	ALSE)						
		· · ·	THEN	ZDGOAL	= MAX(P (LMRT N	AIN(G ZD	OWN PN	AXDRATI	E))-	
	2	2 2	ELSE	IF (G.NOD	ESCENT E	EQ \$TRUE	E)				
	-			THEN	ZDGOA	L = 0;					
	-			. <u>ELSE</u>	ZDGOA	L = MIN(1)	P.DESRT,	MAX(G.Z	DOWN,		P.MINDRATE));
	-	. <u>I</u>	G.REV_	CONSDRD	EQ FALSE	5) FO \$TPT	E) OP (77				
	-		THEN	ITF R2	GT 0) OR	TTF ZDI	NT * G 7	DMODEL	LT 0))		
	2	2 2		THEN	MZDINI	$\Gamma = ITF.ZI$	DOUTR:		<u></u>		
				. ELSE	MZDINT	$\Gamma = ITF.ZI$	DINR;				
	-		ELSE	MZDINT =	ITF.ZDIN	IT;					
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	-	. <u>I</u>	E (ZMP LE	0 <u>OR</u> NOM	INAL_SEF	<u>GE</u> G.AI	LIM)				
	-		THEN	CLEAR IT	F.REVERS	SE;					
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N.	<u>)</u> Ke	eversal	_modeling;	;							
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					RESULU	TION LO	W-LLVLL	Loone -			



Traffic Alert and Collision Avoidance System (TCAS) RTCA DO-185B (1799 total pages / 440 is pseudocode)

Why is it hard?



Imperfect sensor information leads to uncertainty in position and velocity of aircraft Variability in pilot behavior makes it difficult to predict future trajectories of aircraft System must carefully balance both safety and operational considerations



Slide Credit: Mykel Kochenderfer

Decision-Making Methods

- **1**. Explicit programming
 - Ex: if/then statements
 - \rightarrow Heavy burden on designer



Heuristic Method for Lane Changing: MOBIL

Safety criterion:

$$\tilde{a}_E \geq -b_{safe}$$

Decision rule:

$$\tilde{a}_E - a_E + p(\tilde{a}_1 - a_1 + \tilde{a}_2 - a_2) > \Delta a_{th}$$

- Politeness factor, p: 0.35
- Safe braking limit, b_{safe} : $2^{m}/_{s^{2}}$
- Acceleration threshold: $0.1 \frac{m}{s^2}$
- Look-ahead horizon: 30m





Decision-Making Methods

- **1**. Explicit programming
 - Ex: if/then statements
 - \rightarrow Heavy burden on designer
- 2. Supervised learning
 - Ex: imitation learning
 - → Generalizing is often a challenge
- 3. Optimization / optimal control
 - Ex: MPC

→ Requires a high-fidelity model and lots of computation

- 4. Planning
 - Given a stochastic model, how to algorithmically determine best policy?
- 5. Reinforcement Learning
 - If model is unknown (or very complex), learn policy through experience



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Markov Decision Processes (MDPs)





Uncertainty in Motion

- Markov Decision Processes (MDPs) model the AV and environment assuming full observability
 - P(z|x): deterministic and bijective \checkmark
 - P(x'|x,u) : may be nondeterministic
 - Must incorporate uncertainty into the <u>planner</u> and generate actions for each state
- A <u>policy</u> for action selection is defined for all states



Markov Models





Markov Assumptions and Common Violations

Markov Assumption postulates that past and future data are independent if you know the current state.

What are some common violations?

- Unmodeled dynamics in the environment not included in state
 - E.g., moving people and their effects on sensor measurements in localization
- Inaccuracies in the probabilistic model
 - E.g., error in the map of a localizing agent or incorrect model dynamics
- Approximation errors when using approximate representations
 - E.g., discretization errors from grids, Gaussian assumptions
- Variables in control scheme that influence multiple controls
 - E.g., the goal or target location will influence an entire sequence of control commands



Grid World Example











Defining Values

- Actions are driven by goals
 - E.g., reach destination, stay in lane
- Often, we want to reach goal while optimizing some <u>cost</u>
 - E.g., minimize time / energy consumption, obstacle avoidance
- We express both <u>costs and goals</u> in a single function, called the <u>payoff function</u> $(X, u) = \begin{cases} 100 & \text{if } reach goal \\ f & collision \end{cases}$

 $() \cup$



Traffic Alert and Collision Avoidance System (TCAS)





Slide Credit: Mykel Kochenderfer

ACAS X: Simplified MDP



State space	Action space
 Relative altitude Own vertical rate Intruder vertical rate Time to lateral NMAC State of advisory 	 Clear of conflict Climb > 1500 ft/min Climb > 2500 ft/min Descend > 1500 ft/min Descend > 2500 ft/min
Dynamic model	Reward model
 Head-on, constant closure Random vertical acceleration Pilot response delay (5 s) Pilot response strength (1/4 g) 	 NMAC (-1) Alert (-0.01) Reversal (-0.01) Strengthen (-0.009)

Slide Credit: Mykel Kochenderfer



ACAS X: Simplified MDP





Optimized Logic Both Own and Intruder Level

1000

500

0

-500

-1000

Relative altitude (ft)





Slide Credit: Mykel Kochenderfer

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Decision-Making Policies

- We want to devise a scheme that generates actions to optimize the future payoff *in expectation*
- Policy: $\pi : x_t \to u_t$
 - Maps states to actions
 - Can be low-level reactive algorithm or a long-term, high-level planner
 - May or may not be deterministic
- Typically, we want a policy that optimizes <u>future</u> payoff, considering optimal actions over a <u>planning (time) horizon</u>



Open vs. Closed Loop Planning

- <u>Closed-Loop Planning</u>: accounts for future information in planning. This creates a reactive plan (policy) that can react to different outcomes over time
- <u>Open-Loop Planning</u>: path panning algorithms develop a static sequence of actions





 $t = 0 \qquad t = 1 \qquad t = 2$

 \mathcal{W}



MDP Policies

Policies map states to actions

 $\pi: x \to u$

- We want to find a policy that maximizes future pay off
 - Suppose T = 1: $\pi_1(x) = \operatorname{argmax}_u r(x, u)$

• We write the Value Function for given π : $V_1(x) = \gamma \max_u r(x, u)$

• Generally, we want to find the sequence of actions that optimize the *expected cumulative discounted future payoff*



Expected Cumulative Payoff payoff $R_T = \mathbb{E} \left[\sum_{\tau=0}^{T} \gamma^{\tau} r_{t+\tau} \right]$ scout factor

- 1. Greedy case: T = 1
 - \rightarrow Optimize next payoff
- 2. Finite Horizon: $1 \le T < \infty$, $(\gamma < 1)$ \rightarrow Optimize R_T for set time window
- **3.** Infinite Horizon: $T = \infty$, ($\gamma < 1$)
 - \rightarrow Optimize R_{∞} for all time

If $|r| \leq r_{max}$, discounting guarantees R_{∞} is finite

$$R_{\infty} \leq r_{max} + \gamma r_{max} + \gamma^2 r_{max} + \dots = \frac{r_{max}}{1 - \gamma}$$



Recall: $V_1(x) = \gamma \max r(x, u)$ Value Functions For longer time horizons, we define V(x) recursively: T=2: pick an action that max sum Vi + 1-step payo $\pi_{z}(x) = \operatorname{argmax}[r(x,u) + \int V_{i}(x')p(x'(x,u)dx')$ $V_2(x) = \chi max \int$ $\pi_{\tau}(x) = \operatorname{argmax} \left[r(x, u) + \int V_{\tau_{\tau}}(x) \rho(x'(x, u) dx' \right]$ For Finite T: $V_T(x) = \chi max \int$



Value Functions

• In the infinite time horizon, we tend to reach equilibrium:

$$V_{\infty}(x) = \gamma \max_{u} \left[r(x,u) + \int V_{\infty}(x')p(x'|x,u) \, dx' \right]$$

- This is the *Bellman Equation*
 - Satisfying this is necessary and sufficient for an optimal policy



Computing the (Approximate) Value Function

- Initial guess for \hat{V}
 - $\hat{V}(x) \leftarrow r_{min}, \forall x$
- Successively update for increasing horizons
 - $\hat{V}(x) \leftarrow \gamma \max_{u} \left[r(x,u) + \int \hat{V}(x') p(x'|x,u) dx' \right]$
- Value iteration converges if $\gamma < 1$
- Given estimate $\widehat{V}(x)$, policy is found:
 - $\pi(x) = \operatorname{argmax}_u \left[r(x, u) + \int \widehat{V}(x') p(x'|x, u) dx' \right]$
- Often, we use the discrete version:

• $\pi(x) = \operatorname{argmax}_{u} \left[r(x, u) + \sum_{x}' \widehat{V}(x') p(x'|x, u) \right]$



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Example: Create an MDP



Example: Value Iteration



Grid world example

- States: cells in 10 × 10 grid
- Actions: up, down, left, right
- Transition model: 0.7 chance of moving in intended direction, uniform in other directions
- Reward:
 - two states with cost
 - two terminal states with rewards
 - -1 for wall crash
- Discount is 0.9

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-0.14	-0.01	-0.08	-0.45	-0.08	0	1.36	1.89	1.35	-0.14
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-0.16	-0.03	-0.19	-0.92	-0.18	-0.01	-0.01	4.52	6.27	4.37
-0.35	-0.16	-0.14	-0.28	-0.14	-0.14	-0.14	-0.14	3.81	-0.35

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-0.2	-0.1	-1.07	-10.82	2 —1.06	2.42	3.96	7.47	10	7.6
-0.18	-0.11	-0.2	-1.13	-0.18	-0.04	3.19	4.52	7.44	5.07
-0.38	-0.18	-0.26	-0.31	-0.24	-0.15	-0.15	3.07	4.15	2.83

-0.4	— <mark>0</mark> .19	- <mark>0</mark> .15	— <mark>0</mark> .16	— <mark>0</mark> .15	0. <mark>5</mark> 4	0. <mark>9</mark> 1	1. <mark>5</mark> 5	0. <mark>8</mark> 7	0.3
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-0.19	— <mark>0</mark> .04	- <mark>0</mark> .03	-0.03	0.64	0.94	1. <mark>7</mark> 7	2. <mark>2</mark> 3	1. <mark>7</mark> 4	0.87
-0.15	-0.03	-0.02	0.41	0.74	1.65	2.24	3	2.23	1.55
-0.16	-0.04	-0.11	-0.53	0.57	0.95	1.79	2.24	2. <mark>1</mark> 8	0.91
-0.18	— <mark>0</mark> .09	-0.54	-5.48	-0.53	0.64	0.96	2. <mark>6</mark> 2	2. <mark>7</mark>	2. <mark>0</mark> 9
-0.16	— <mark>0</mark> .06	-0.14	-0.66	-0.13	-0.01	2.47	3. <mark>3</mark> 2	5.51	3. <mark>7</mark> 2
-0.17	-0.06	-0.24	-1.16	-0.22	2.23	3.21	5.97	7.52	6. <mark>0</mark> 8
-0.21	-0.15	-1.07	-10.9	ō 0.52	2.39	5.5	7.47	10	7.8
-0.24	-0.12	-0.29	-1.14	-0.25	2.2	3.19	5.94	7.54	6.07
-0.24	-0.12	-0.29	-1.14	-0.25	2.2	3.19	5.94	7.54	6.07

-0.4	— <mark>0</mark> .19	- <mark>0</mark> .15	— <mark>0</mark> .16	— <mark>0</mark> .15	0. <mark>5</mark> 4	0. <mark>9</mark> 1	1. <mark>5</mark> 5	0. <mark>8</mark> 7	0.3
		_				_	_	_	
-0.19	— <mark>0</mark> .04	- <mark>0</mark> .03	-0.03	0.64	0.94	1. <mark>7</mark> 7	2. <mark>2</mark> 3	1. <mark>7</mark> 4	0.87
-0.15	-0.03	-0.02	0.41	0.74	1.65	2.24	3	2.23	1.55
-0.16	-0.04	-0.11	-0.53	0.57	0.95	1.79	2.24	2. <mark>1</mark> 8	0.91
-0.18	— <mark>0</mark> .09	-0.54	-5.48	-0.53	0.64	0.96	2. <mark>6</mark> 2	2. <mark>7</mark>	2. <mark>0</mark> 9
-0.16	— <mark>0</mark> .06	-0.14	-0.66	-0.13	-0.01	2.47	3. <mark>3</mark> 2	5.51	3. <mark>7</mark> 2
-0.17	-0.06	-0.24	-1.16	-0.22	2.23	3.21	5.97	7.52	6. <mark>0</mark> 8
-0.21	-0.15	-1.07	-10.9	ō 0.52	2.39	5.5	7.47	10	7.8
-0.24	-0.12	-0.29	-1.14	-0.25	2.2	3.19	5.94	7.54	6.07
-0.24	-0.12	-0.29	-1.14	-0.25	2.2	3.19	5.94	7.54	6.07

- <mark>0</mark> .41	- <mark>0</mark> .19	- <mark>0</mark> .17	- <mark>0</mark> .16	0. <mark>3</mark> 3	0. <mark>6</mark> 1	1. <mark>2</mark> 9	1. <mark>6</mark> 1	1. <mark>2</mark> 4	0.48
-0.19	-0.06	- <mark>0</mark> .04	0.43	0.64	1.37	1. <mark>7</mark> 8	2. <mark>3</mark> 5	1.77	1.24
-0.17	-0.04	0.24	0.41	1.19	1.65	2.36	3	2.38	1.61
-0.17	-0.05	-0.12	-0.11	0.57	1.38	1.79	2.48	2. <mark>1</mark> 9	1.68
-0.2	-0.09	-0.57	-5.49	-0.05	0.64	2.09	2. <mark>6</mark> 2	4. <mark>0</mark> 9	2. <mark>7</mark> 6
-0.18	— <mark>0</mark> .07	-0.17	-0.69	-0.14	1.8	2.46	4. <mark>7</mark> 1	5. <mark>6</mark> 2	4. <mark>7</mark> 5
-0.19	-0.09	-0.25	-1.21	1.33	2.22	4.68	6	7.88	6. <mark>3</mark> 7
-0.25	-0.16	-1.13	-9.98	0.48	3.91	5.5	7.87	10	8
-0.25	-0.16	-0.3	-1.2	1.31	2.18	4.63	6.01	7.88	6.39
-0.44	-0.26	-0.34	-0.43	-0.29	1.44	2.5	4.64	5.8	4.81

- <mark>0</mark> .41	- <mark>0</mark> .21	- <mark>0</mark> .17	0. <mark>1</mark> 7	0. <mark>3</mark> 7	0. <mark>9</mark> 6	1. <mark>3</mark> 4	1. <mark>7</mark> 5	1. <mark>3</mark> 1	0.78
-0.21	-0.06	0.27	0.42	1.04	1.38	1. <mark>9</mark> 4	2. <mark>3</mark> 5	1. <mark>9</mark> 4	1.31
-0.17	0.13	0.24	0.8	1.18	1.84	2.36	3	2.39	1.81
-0.18	-0.06	0.09	-0.11	0.96	1.38	2.09	2.48	3. <mark>1</mark> 7	2. <mark>1</mark> 3
-0.21	-0.11	-0.58	-5.15	-0.05	1.6	2.09	3. <mark>7</mark> 5	4. <mark>2</mark> 2	3. <mark>6</mark> 6
-0.2	— <mark>0</mark> .09	-0.18	-0.7	1.19	1.8	3.74	4. <mark>7</mark> 4	6. <mark>1</mark> 9	5. <mark>1</mark>
-0.21	-0.1	-0.28	-0.14	1.32	3.58	4.7	6.52	7. <mark>9</mark> 2	6. <mark>6</mark> 5
-0.27	-0.19	-1.05	-10.02	² 1.8	3.9	6. 1 5	7.88	10	8.07
-0.29	-0.18	-0.34	-0.14	1.28	3.52	4.7	6.5	7.94	6.65
-0.46	-0.3	-0.36	-0.46	0.86	1.77	3.59	4.85	6.23	5.21

-0.42	- <mark>0</mark> .21	0. <mark>0</mark> 5	0. <mark>2</mark>	0. <mark>6</mark> 9	1. <mark>0</mark> 1	1. <mark>4</mark> 8	1. <mark>7</mark> 8	1. <mark>4</mark> 7	0.89
-0.21	0.15	0.27	0.77	1.05	1.57	1. <mark>9</mark> 4	2.4	1. <mark>9</mark> 5	1.47
-0.07	0.13	0.55	0.8	1.41	1.84	2.42	3	2. <mark>6</mark>	1.88
-0.19	0.06	0.09	0.22	0.96	1.71	2.09	3. <mark>1</mark> 1	3. <mark>2</mark> 9	2. <mark>8</mark> 5
-0.22	-0.12	-0.43	-5.16	0.74	1.6	3.03	3. <mark>7</mark> 8	4. <mark>8</mark> 5	4. <mark>0</mark> 1
-0.21	- <mark>0</mark> .11	-0.2	0.26	1.18	2.93	3.76	5. <mark>3</mark> 4	6. <mark>2</mark> 5	5. <mark>4</mark> 3
-0.22	-0.12	-0.19	-0.16	2.51	3.59	5.32	6.55	8. <mark>0</mark> 4	6. <mark>7</mark> 5
-0.29	-0.2	-1.08	-8.98	1.79	4.67	6.1 6	8.03	10	8.12
-0.3	-0.21	-0.23	-0.16	2.44	3.59	5.29	6.57	8.05	6.76
-0.49	-0.31	-0.39	0.36	1.17	2.72	3.86	5.32	6.37	5.49

-0.43	— <mark>0</mark> .06	0. <mark>0</mark> 7	0. <mark>4</mark> 7	0. <mark>7</mark> 3	1. <mark>1</mark> 7	1. <mark>5</mark> 1	1. <mark>8</mark> 4	1. <mark>5</mark>	1. <mark>0</mark> 2
-0.07	0.14	0.55	0.77	1.24	1.58	2. <mark>0</mark> 1	2.4	2. <mark>1</mark> 2	1.51
-0.06	0.36	0.55	1.03	1.41	1.95	2.42	3	2. <mark>6</mark> 9	2. <mark>2</mark> 3
-0.1	0.06	0.33	0.22	1.29	1.71	2.6	3. <mark>1</mark> 3	3. <mark>8</mark> 2	3. <mark>1</mark> 5
-0.23	-0.03	-0.44	-4.53	0.74	2.39	3.05	4. <mark>3</mark> 5	4. <mark>9</mark> 4	4. <mark>3</mark> 8
-0.23	-0.12	0.1	0.25	2.16	2.94	4.38	5. <mark>3</mark> 7	6. <mark>4</mark> 7	5. <mark>5</mark> 7
-0.24	-0.12	-0.21	0.78	2.52	4.26	5.34	6.75	8. <mark>0</mark> 6	6. <mark>8</mark> 4
-0.3	-0.22	-0.96	-9	2.58	4.69	6.43	8.03	10	8.15
-0.33	-0.2	-0.25	0.74	2.51	4.22	5.36	6.75	8.07	6.84
-0.51	-0.34	0.04	0.62	1.97	3.01	4.32	5.44	6.51	5.62

0.41	0. <mark>7</mark> 4	0. <mark>9</mark> 6	1. <mark>1</mark> 8	1. <mark>4</mark> 3	1. <mark>7</mark> 1	1. <mark>9</mark> 8	2. <mark>1</mark> 1	2. <mark>3</mark> 9	2. <mark>0</mark> 9
0.74	1.04	1.27	1.52	1. <mark>8</mark> 1	2. <mark>1</mark> 5	2. <mark>4</mark> 7	2.58	3. <mark>0</mark> 2	2. <mark>6</mark> 9
_	_								
0.86	1.18	1.45	1.76	2.15	2. <mark>5</mark> 5	2. <mark>9</mark> 7	3	3. <mark>6</mark> 9	3. <mark>3</mark> 2
0.84	1.11	1.31	1.55	2.45	3.01	3. <mark>5</mark> 6	4. <mark>1</mark>	4. <mark>5</mark> 3	4. <mark>0</mark> 4
0.91	1. <mark>2</mark>	1. <mark>0</mark> 9	-3	2.48	3.53	4. <mark>2</mark> 1	4. <mark>9</mark> 3	5. <mark>5</mark>	4. 88
_						_			
1.1	1.46	1.79	2.24	3.42	4.2	4.97	5. <mark>8</mark> 5	6. <mark>6</mark> 8	5. <mark>8</mark> 4
	_	_							
1.06	1.41	1.7	2.14	3.89	4.9	5.85	6.92	8. <mark>1</mark> 5	6. <mark>9</mark> 4
0.92	1. <mark>1</mark> 8	0. <mark>7</mark>	-7.39	3.43	5.39	6.67	8.15	10	8.19
1.09	1.45	1.75	2.18	3.89	4.88	5.84	6.92	8.15	6.94
1.07	1.56	2.05	2.65	3.38	4.11	4.92	5.83	6.68	5.82

Converged!

 $\gamma = 0.9$

 $\gamma = 0.5$

0.41	0. <mark>7</mark> 4	0. <mark>9</mark> 6	1. <mark>1</mark> 8	1. <mark>4</mark> 3	1. <mark>7</mark> 1	1. <mark>9</mark> 8	2. <mark>1</mark> 1	2. <mark>3</mark> 9	2. <mark>0</mark> 9	-0.28	— <mark>0</mark> .13	— <mark>0</mark> .12	- <mark>0</mark> .11	— <mark>0</mark> .09	— <mark>0</mark> .04	0. <mark>0</mark> 8	0. <mark>3</mark> 1	0. <mark>0</mark> 7	— <mark>0</mark> .19
0.74	1.04	1.27	1.52	1.8 <mark>1</mark>	2. <mark>1</mark> 5	2. <mark>4</mark> 7	2.58	3. <mark>0</mark> 2	2. <mark>6</mark> 9	-0.13	-0.01	0	0.02	0.07	0.18	0. <mark>4</mark> 6	1. <mark>1</mark> 1	0. <mark>4</mark> 5	0.07
0.86	1.18	1.45	1.76	2.15	2. <mark>5</mark> 5	2. <mark>9</mark> 7	3	3. <mark>6</mark> 9	3. <mark>3</mark> 2	-0.12	-0	0.01	0.04	0.15	0.42	1.12	3	1.11	0.31
0.84	1.11	1.31	1.55	2.45	3.01	3. <mark>5</mark> 6	4. <mark>1</mark>	4. <mark>5</mark> 3	4. <mark>0</mark> 4	-0.12	-0.01	-0.02	-0.24	0.05	0.19	0.47	1.12	0.48	0.09
0.91	1. <mark>2</mark>	1. <mark>0</mark> 9	-3	2.48	3.53	4. <mark>2</mark> 1	4. <mark>9</mark> 3	5. <mark>5</mark>	4.8 <mark>8</mark>	-0.13	-0.02	-0.27	-5.12	-0.23	0.08	0.2	0.46	0. <mark>5</mark> 4	0.13
1.1	1.46	1.79	2.24	3.42	4.2	4.97	5.85	6. <mark>6</mark> 8	5.84	-0.12	_ <mark>0</mark> .01	-0.04	-0.28	0.02	0.11	0.28	0. <mark>6</mark> 5	1. <mark>3</mark> 9	0. <mark>5</mark> 3
1.06	1.41	1.7	2.14	3.89	4.9	5.85	6.92	8.15	6.94	-0.12	-0.02	-0.06	-0.51	0.05	0.26	0.64	1.5 <mark>5</mark>	3. <mark>7</mark> 2	1. <mark>4</mark> 9
0.92	1. <mark>1</mark> 8	0. <mark>7</mark>	-7.39	3.43	5.39	6.67	8.15	10	8.19	-0.13	-0.04	-0.53	-10.19	9 -0.33	0.5	1.39	3.72	10	3.74
1.09	1.45	1.75	2.18	3.89	4.88	5.84	6.92	8.15	6.94	-0.14	-0.03	-0.07	-0.51	0.04	0.25	0.63	1.55	3.72	1.49
1.07	1.56	2.05	2.65	3.38	4.11	4.92	5.83	6.68	5.82	-0.28	-0.14	-0.15	-0.18	-0.1	-0.01	0.16	0.54	1.32	0.43

Summary

- Discussed decision-making (planning) schemes and how they fit into the AV stack
- Defined the MDP model for decision-making, including goals, costs, payoff, and policies
- Defined Expected Cumulative Payoff, which plays a key role in optimizing actions over planning horizons
- Used value iteration to determine the "value" of a particular state, which helps us determine the best action to take considering future payoff
- We generally assumed the transition and reward function are known exactly – but what if we don't have access to this information?
 - Will post notes on basic Q-learning for RL!



Extra Slides



Models of Optimal Behavior

- In the finite-horizon model, the agent should optimize expected reward for the next H steps: $E[\sum_{t=0}^{H} r_t]$
 - Continuously executing H-step optimal actions is known as receding horizon control
- In the infinite-horizon discounted model, agent should optimize: $E[\sum_{t=0}^{H} \gamma^{t} r_{t}]$
 - Discount factor is between 0 and 1, can be thought of as interest rate (reward now is worth more than reward later)
 - Keeps the utility of an infinite sequence finite



Challenges

- Value iteration and Policy iteration are both standard, and no agreement on which is better in theory
- In practice, value iteration is preferred over policy iteration as the latter requires solving linear equations, which scales ~cubically with the size of the state space
- Real-world applications face challenges:
 - 1. Curse of modeling: Where does the (probabilistic) environment model come from?
 - 2. Curse of dimensionality: Even if you have a model, computing and storing expectations over large state-spaces is impractical



Mods to Dynamic Programming

Structured Dynamic Programming

- *R*(*s*, *a*) and *U*(*s*) can also be represented using a decision tree
- Structured value iteration and structured policy iteration performs updates on leaves of the decision trees instead of all the states
- Structured dynamic programming algorithms improve efficiency by aggregating states, and additive decomposition of reward and value functions

Approximate Dynamic Programming

- For large or continuous spaces, ADP is concerned with finding approx. optimal policies
- This is an active area of research that is conceptually similar to reinforcement learning
- Some approximation methods are:
 - Local approximation relies on the idea that close states have similar values (builds on kNN)
 - Global approximation uses a fixed set of parameters to approximate the value function over the

ntire state space, generally based on linear regression

Online Methods

- Online methods compute optimal action from current state
 - Expand tree up to some horizon
 - States reachable from the current state is typically small compared to full state space
- Heuristics and branch-and-bound techniques allow search space to be pruned
- Monte Carlo methods provide approximate solutions



Forward Search

Provides optimal action from current state s up to depth d

```
1: function SELECTACTION(s, d)
        if d = 0
2:
            return (NIL, 0)
3:
      (a^*, v^*) \leftarrow (\text{NIL}, -\infty)
4:
      for a \in A(s)
5:
        q \leftarrow R(s, a)
6:
       for s' \in S(s, a)
7:
                (a', v') \leftarrow \text{SELECTACTION}(s', d-1)
8:
                q \leftarrow q + \gamma T(s' \mid s, a)v'
9:
          if q > v^*
10:
                (a^*, v^*) \leftarrow (a, q)
11:
        return (a^*, v^*)
12:
Time complexity is O((|S| \times |A|)^d)
```



MDP Policy Summary

- MDPs represent sequential decision making problems using a transition and reward function
- Optimal policies can be found using dynamic programming
- Problems with large or continuous state spaces can be solved approximately using function approximation
- We generally assumed the transition and reward function are known exactly. On Wednesday, we'll relax this assumption.







POMDP Executions

function POMDPPolicyExecution(π) $b \leftarrow$ initial belief state loop Execute action $a = \pi(b)$ Observe o and reward r $b \leftarrow$ UpdateBelief(b, a, o)



Alpha vectors

one step horizons $(\mathcal{M}(s) = \max_{a} \mathcal{R}(s,a) \longrightarrow \mathcal{M}(b) = \max_{s} \sum_{s} b(s)\mathcal{R}(s,a)$ an alpha vector \mathcal{M}_{a} represents $\mathcal{R}(\cdot, \mathbf{z}_{a})$ \overline{b} is the vector of beliefs $\mathcal{M}(b) = \max_{a} (\alpha \overline{a} \overline{b})$



alpha vector example

Imagine we have an exam tomorrow, but there is a non-negligible chance I forget about the exam. You can choose to either study or take the evening off.

- If you study and there is an exam, you ace it (R=100)
- If you study and there is no exam, you get nothing (R=O)
- If you relax and there is an exam, you fail and are stressed (R=-100)
- If you relax and there is no exam, you are very happy (R=100)

$$\overline{b} = \begin{pmatrix} P_{E} \\ I - P_{E} \end{pmatrix} \qquad (100) \qquad (100) \qquad (100) \qquad (100) \qquad (100) \qquad (100)$$



alpha vector example

 $X_{s+uay} b = X_{relax} b$ $100 \cdot P_E = -100P_E + 100(1 - P_E) \rightarrow P_E = .33$

RE





Why are POMDPs hard to solve?

- Combinatorial explosions!
 - H-step conditional plans: (|O|^h-1)/(|O|-1), so the number of policies is A^ (|O|^h-1)/(|O|-1)
 - For a two action two observation problem, there are 2^63 six step conditional plans
- Instead of solving exactly, we can approximate value iteration and/or solve offline
- There are many great solvers available

