

UAV Cooperative Control with Stochastic Risk Models

A Geramifard, J. Redding, N. Roy, and J. P. How

Aerospace Controls Laboratory
Laboratory for Information and Decision Systems
Department of Aeronautics and Astronautics
Massachusetts Institute of Technology

June 26, 2011

Outline

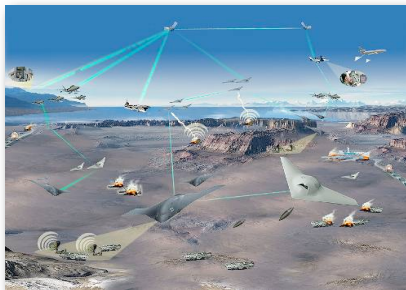


1 Introduction

Motivation

► **DoD missions:** execute persistent ISR with heterogeneous UAVs and tasks

- Balance competing objectives
- Rapid response
- Handle uncertainty
- Human operator/automated planner integration



► **Overall Goal:** Develop algorithms that control multiple UAVs to coordinate/cooperate to meet requirements in an optimized and robust way

- Significant work in this area, including our algorithms



Challenges of Cooperative Planning

- ▶ Most cooperative control algorithms are **model** based – enable anticipation of likely events & prediction of resulting behavior
- ▶ But the models are often **approximated**
 - Planning with stochastic models time consuming \Rightarrow model simplification
- ▶ Typical problems
 - Modeling errors (e.g. incorrect rules, non-representative objective functions, unmodeled uncertainties)
 - Model parameter uncertainties (e.g. vehicle minimum turn radius, fuel burn rate, probability of motor failure ...)
- ▶ Result is **sub-optimal** planner output \Rightarrow **mismatch** between actual and expected performance
 - Can lead to catastrophic performance degradation



Challenges of Cooperative Planning

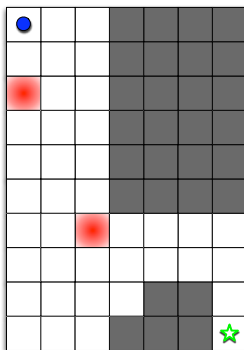
- ▶ Most cooperative control algorithms are **model** based – enable anticipation of likely events & prediction of resulting behavior
- ▶ But the models are often **approximated**
 - Planning with stochastic models time consuming \Rightarrow model simplification
- ▶ Typical problems
 - Modeling errors (e.g. incorrect rules, non-representative objective functions, unmodeled uncertainties)
 - Model parameter uncertainties (e.g. vehicle minimum turn radius, fuel burn rate, probability of motor failure ...)
- ▶ Result is **sub-optimal** planner output \Rightarrow **mismatch** between actual and expected performance
 - Can lead to catastrophic performance degradation



Challenges of Cooperative Planning

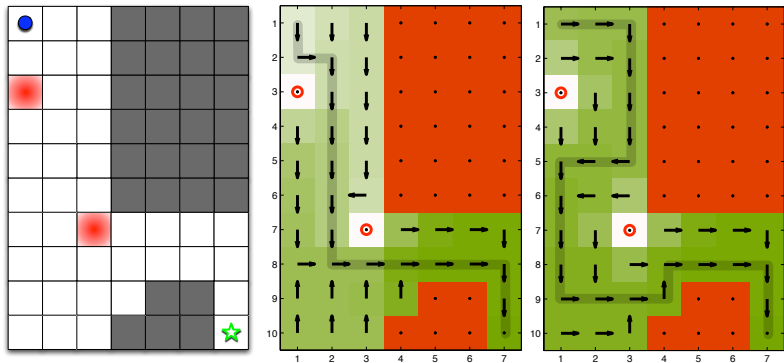
- ▶ Most cooperative control algorithms are **model** based – enable anticipation of likely events & prediction of resulting behavior
- ▶ But the models are often **approximated**
 - Planning with stochastic models time consuming \Rightarrow model simplification
- ▶ Typical problems
 - Modeling errors (e.g. incorrect rules, non-representative objective functions, unmodeled uncertainties)
 - Model parameter uncertainties (e.g. vehicle minimum turn radius, fuel burn rate, probability of motor failure ...)
- ▶ Result is **sub-optimal** planner output \Rightarrow **mismatch** between actual and expected performance
 - Can lead to catastrophic performance degradation

Inaccurate Model \Rightarrow Sub-optimal Solution



- **Problem:** Find path from top-left (●) to bottom-right (★), while avoiding no-fly-zones (●). Movement noise = 30%.

Inaccurate Model \Rightarrow Sub-optimal Solution



- ▶ **Middle planner** assumes no noise \Rightarrow path approaches no-fly-zones.
- ▶ **Right planner** includes 30% noise \Rightarrow path maintains distance from the no-fly-zones.

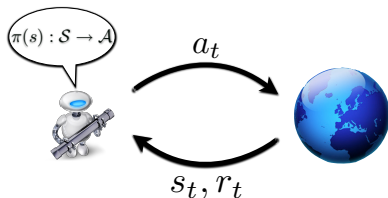
Addressing Sub-optimality

- ▶ Modeling errors:
 - Reinforcement learning
- ▶ Model parameter uncertainty:
 - Adaptive control techniques
 - Maximum-likelihood estimation
 - Data-driven learning methods (e.g. regression)
- ▶ Need a **framework** to enable these in conjunction with planning

Reinforcement Learning Framework

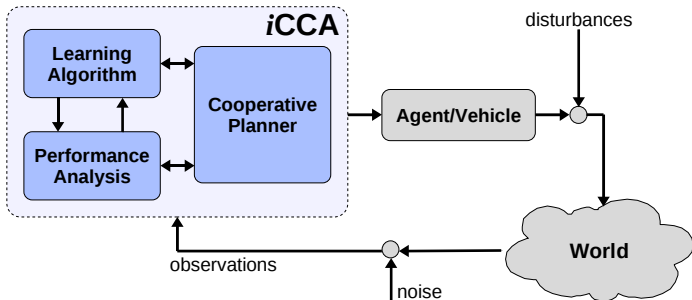
$$V^\pi(s) = \mathbb{E}_\pi \left[\sum_{t=0}^{\infty} \gamma^{t-1} r_t \mid s_0 = s \right],$$

where π is policy that agent follows



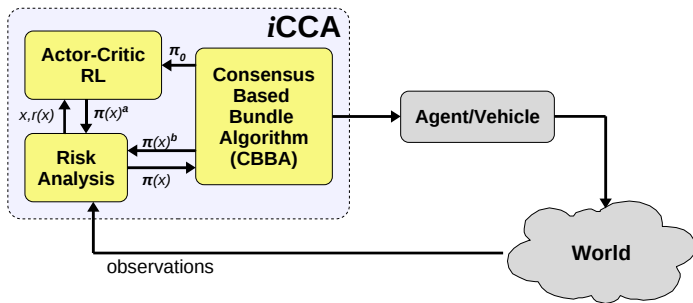
- ▶ **Goal:** Increase the number of UAVs in the persistent surveillance mission is an important research goal \Rightarrow large state space
- ▶ Learning in large state spaces is challenging:
 - Slow
 - Memory intensive
 - Computationally demanding

A Framework for Planning & Learning



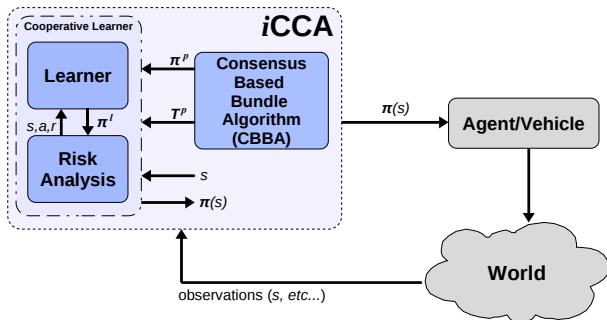
- ▶ Developed template architecture for multi-agent planning and learning – intelligent Cooperative Control Architecture (iCCA) [4]
 - **Cooperative planner (parent):** Generates **safe** but **sub-optimal** policies.
 - **Learner (child):** May suggest **unsafe** actions, but will find **optimal** policies.

iCCA: Policy Initialization [5] (Previous Work)



- ▶ Learner (Natural Actor-Critic) has a **parametric** form for the policy.
- ▶ Planner (Consensus-Based Bundle Algorithm) **initializes** child's policy.
- ▶ Given a **deterministic** risk model, each suggested actions of the child is rolled out with the parent's policy.
- ▶ Risky actions are replaced with the parent's policy.

iCCA: Stochastic Risk Models



► Current paper extended capabilities of that previous work:

- 1 **Relaxed** requirement that learner have a parametric policy form. Probability of child suggesting an action based on learned **value function** for a state increases as it **experiences** that state more.
- 2 Risk model can be **stochastic**. **Safety** ensured by generating multiple **Monte-Carlo** simulations and replacing risky actions suggested by learner with planner's policy.

Algorithm Details

- ▶ The learner suggests actions with the following probability akin to the R_{max} algorithm [2]:

$$P = \min\left\{1, \frac{\text{count}(s, a)}{N}\right\}$$

- Higher values of N suggests slower exploration rate.
 - $\text{counts}(s, a)$ = number of times the planner picked action a at state s .
-
- ▶ Furthermore, the **safety** of the learner's suggested action is estimated through M Monte-Carlo simulations.

Safe Exploration

Algorithm 2: safe

Input: s, a

Output: $isSafe$

$risk \leftarrow 0$

for $i \leftarrow 1$ **to** M **do**

$t \leftarrow 1$

$s_t \sim T^p(s, a)$

while not $constrained(s_t)$ **and not**

$isTerminal(s_t)$ **and** $t < H$ **do**

$s_{t+1} \sim T^p(s_t, \pi^p(s_t))$

$t \leftarrow t + 1$

$risk \leftarrow risk + \frac{1}{i}(constrained(s_t) - risk)$

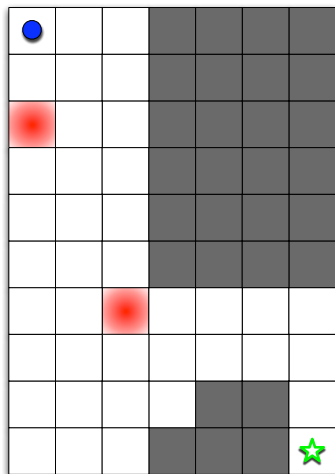
$isSafe \leftarrow (risk < \psi)$

- ▶ The learner provides the **first action**, a , in each trajectory, while the planner's policy, π^p , generates the rest of actions.
- ▶ The planner's model, T^p , is used to **role out** each trajectory.
- ▶ If estimated risk exceeds threshold ψ , learner's suggested action is **replaced** with the planner's policy.

Empirical Results: GridWorld Domain

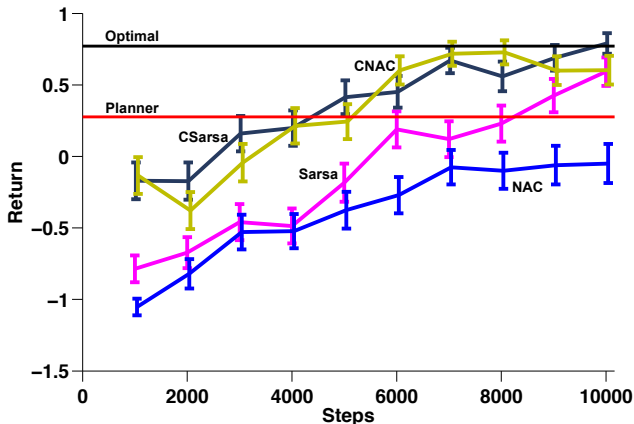


- ▶ Integrated CBBA [3] with both Sarsa [6] and NAC [1]
- ▶ True Model: 30% noise for movement
- ▶ Planner's Model: 0% noise for movement
- ▶ Reward:
 - reaching goal, = +1
 - entering no-fly-zone = -1
 - all other moves = -0.001

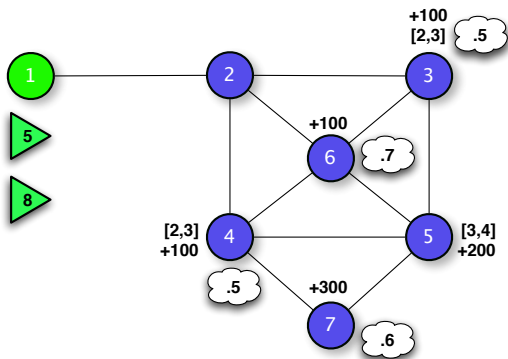


Empirical Results: GridWorld Domain

- ▶ Average performance of methods through 10^4 interactions using 60 trials. Bars highlight 95% confidence intervals.
- ▶ CNAC: iCCA + NAC, CSarsa: iCCA + Sarsa



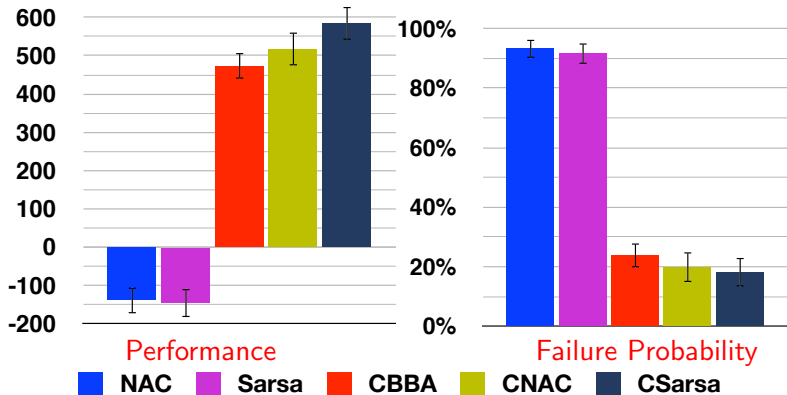
2 UAVs, 6 Targets



- ▶ UAVs (triangles) and Targets (circles)
- ▶ Time windows for target visit times in brackets, e.g. [2,3]
- ▶ Target visit rewards
- ▶ Probability of receiving reward shown in cloud
- ▶ Stochastic risk model: 5% noise for traveling an edge
- ▶ $\approx 10^8$ state-action pairs

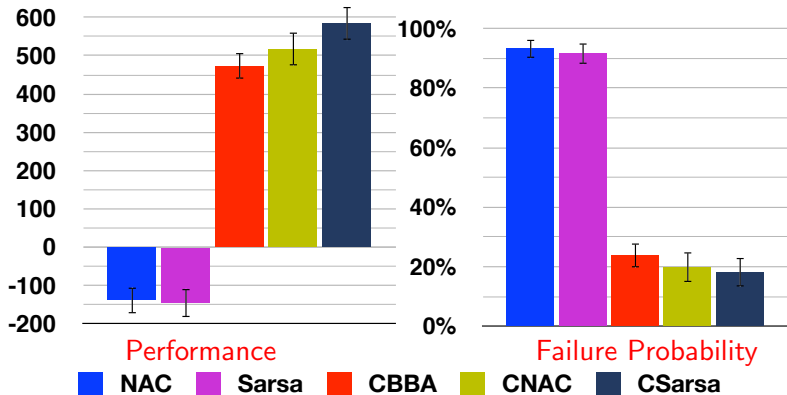
- ▶ iCCA and Actor-Critic test cases were run for 60 episodes
- ▶ CBBA was run on the deterministic version of the stochastic problem for 10,000 episodes – plot averaged performance

2 UAVs, 6 Targets: Simulation Results



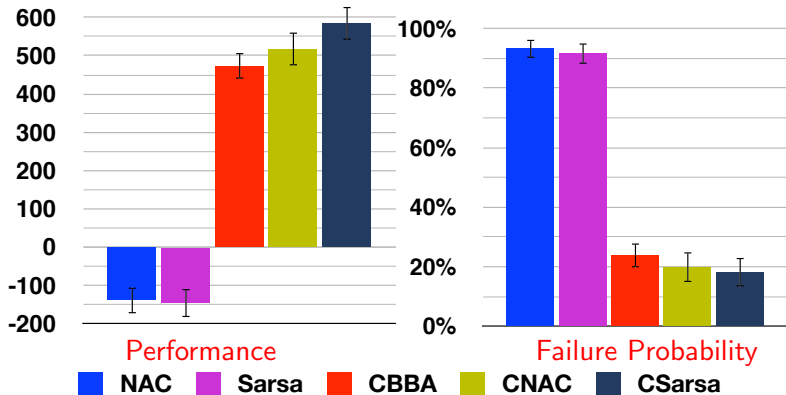
- ▶ NAC, Sarsa, CBBA, CNAC, and CSarsa algorithms at the end of the training session in the UAV mission planning scenario.
- ▶ Cooperative learners (CNAC, CSarsa) perform **very well** with respect to overall reward and risk levels when compared with the baseline CBBA planner and the non-cooperative learning algorithms.

2 UAVs, 6 Targets: Simulation Results



- ▶ NAC, Sarsa, CBBA, CNAC, and CSarsa algorithms at the end of the training session in the UAV mission planning scenario.
- ▶ Cooperative learners (CNAC, CSarsa) perform **very well** with respect to overall reward and risk levels when compared with the baseline CBBA planner and the non-cooperative learning algorithms.

2 UAVs, 6 Targets: Simulation Results



- ▶ NAC, Sarsa, CBBA, CNAC, and CSarsa algorithms at the end of the training session in the UAV mission planning scenario.
- ▶ Cooperative learners (CNAC, CSarsa) perform **very well** with respect to overall reward and risk levels when compared with the baseline CBBA planner and the non-cooperative learning algorithms.

Contributions

► Extensions:

- Support for **stochastic** risk models
- Support for learning methods with **no parametric form** for the policy (e.g., Sarsa).

- **Empirical Results:** Provided simulation results showing the benefit of integrating learning and planning in a multi-agent mission planning domain with more than 10^8 possibilities.

References I



- [1] S. Bhatnagar, R. S. Sutton, M. Ghavamzadeh, and M. Lee. Incremental natural actor-critic algorithms. In J. C. Platt, D. Koller, Y. Singer, and S. T. Roweis, editors, *NIPS*, pages 105–112. MIT Press, 2007.
- [2] R. I. Brafman and M. Tennenholtz. R-MAX - a general polynomial time algorithm for near-optimal reinforcement learning. *Journal of Machine Learning*, 3:213–231, 2001.
- [3] H.-L. Choi, L. Brunet, and J. P. How. Consensus-based decentralized auctions for robust task allocation. *IEEE Trans. on Robotics*, 25 (4):912 – 926, 2009.
- [4] J. Redding, A. Geramifard, A. Undurti, H. Choi, and J. How. An intelligent cooperative control architecture. In *American Control Conference (ACC)*, pages 57–62, 2010.
- [5] J. Redding, A. Geramifard, H.-L. Choi, and J. P. How. Actor-critic policy learning in cooperative planning. In *AIAA Guidance, Navigation, and Control Conference (GNC)*, August 2010 (AIAA-2010-7586).
- [6] G. A. Rummery and M. Niranjan. Online Q-learning using connectionist systems (tech. rep. no. cued/f-infeng/tr 166). *Cambridge University Engineering Department*, 1994.