Partially Observable Travelling Officer

Problem

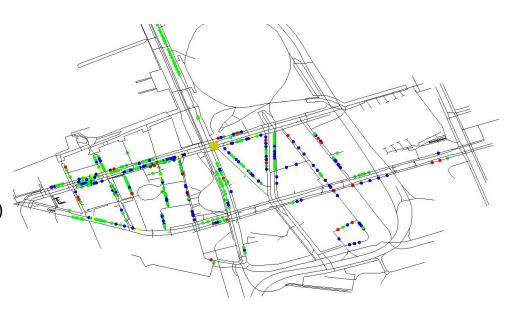
Practical Big Data Science Final presentation, 2021-07-21

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Outline

- 1. Problem
- 2. Environment
- 3. Baseline agents
 - a. Random
 - b. Greedy
 - c. ACO
- 4. Advanced agents
 - a. PPO
 - b. DDQN (independent and shared policy)
- 5. Results
- Lessons learned
- 7. Future work



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- What is POTOP?
- Research questions:
 - Single vs multi agent
 - Full vs partial observability
- Challenges
 - Dynamic environment
 - Semi MDP
 - POMDP



The Simulation Environment

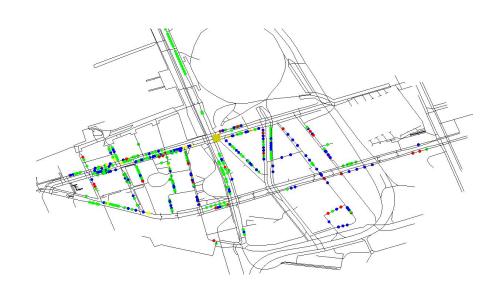


Real-World Data

- Melbourne 2017 Dataset
 - Event based architecture
 - o Train Validation Test split
- Open Street Maps Graph

OpenAl Gym Compatible Environment:

- State space
 - Parking spots and their information
- Action space
 - All edges that contain parking spots



The Simulation Environment: States



• State is passed from environment to agents as a numpy array:

One hot encoding of the spot			Walking time	current time	Time of arrival of agent	Indicator for violation	
Free	Occupied	In Violation	Fined	in h	[0;1]	[0;1]	[-1;2]
1	0	0	0	0.21	0.6	0.7	-1
0	0	1	0	0.16	0.6	0.65	1.2

Extensions						
Max parking time for spot	Parking spot booking					
[0;1]	Agent 1	Agent 2	Agent 3	Agent 4		
0.166	1	0	0	0		
0.083	0	1	0	0		

Baseline Agents



- 1. Random
 - a. Random edge
 - action space: adjacent edges of the street network
 - b. Random route
 - action space: all edges in the graph
 - follows shortest path to chosen edge
- 2. Greedy
- pick the node with the minimum total violation time

min(total violation time + walking time)

- in no violation case pick the closest node
- 3. Ant colony optimization
 - every ant finds a path using probabilities assigned to the nodes
 - pick the best path
 - return the next node of the best path

Advanced Agents



Single agent

- PPO
- o DDQN

Multiple agents

- o DDQN, PPO: Independent Q-Learning
- DDQN: Shared policy
- COMA
- O Q-MIX

Extensions

- Prioritized experience replay memory
- Reward/gradient clipping
- Using additional columns
- Partial observability...



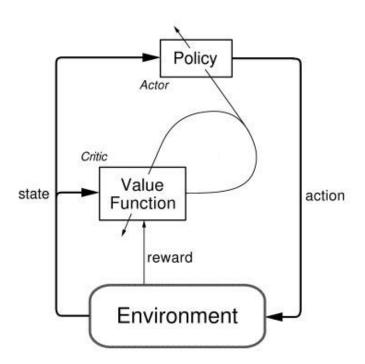




Proximal Policy Optimization:

Policy gradient method (online learning)

- 1. OpenAI (2017), balances:
 - a. sample efficiency,
 - b. ease of implementation
 - c. ease of tuning
- 2. Improves over costly trust region policy optimization
- 3. Advantage function predicts future reward in given state
- 4. Weight updates are clipped







Double Deep-Q-Network:

Function approximation for Q-learning

1. Distance module

Input: precomputed distances

2. Resource module

Input: state

3. Final layers

Output: predicted Q-values

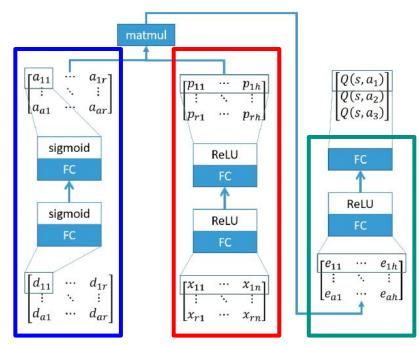


Fig. 1: Architecture by Schmoll & Schubert (2020)





- 1. Multi-agent approaches for DDQN
 - a. **Independent Q-learning** separate network for each agent
 - b. Shared policy
 Shared weights + memory
 - -> converges faster
- Coma: multi-agent policy gradient method with centralized critic, but decentralized actors
- 3. **Q-mix**: extension for DDQN



Training Process

Single-Agent

- Easiest task
 - most time spent
- Finding bugs
- Finding optimal hyperparameters

Multi-Agent

Easy transition after few adjustments

Multi-Agent with Partial Observability

- Huge jump in complexity
- Experiments started

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Results

Evaluation Metric: Average violations caught per day

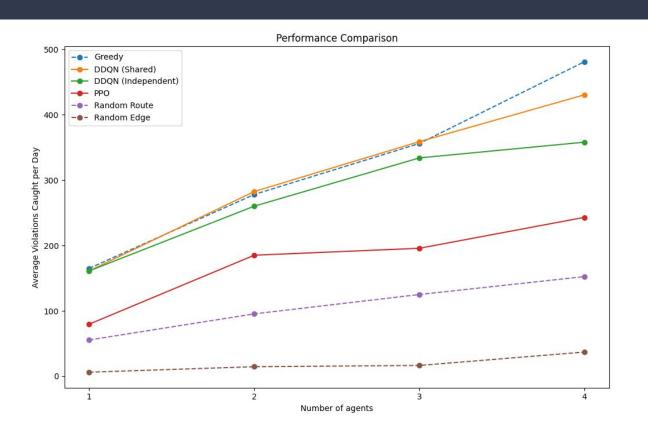
	Number of Agents				
Algorithm	1	2	3	4	
Random Edge	6.2				
Random Route	55.5				
Greedy	165.9				
PPO (independent)	79.6				
DDQN (independent)	161.1				
DDQN (shared policy)					

Results

Evaluation Metric: Average violations caught per day

	Number of Agents			
Algorithm	1	2	3	4
Random Edge	6.2	14.6	16.5	37.0
Random Route	55.5	95.4	125.0	152.4
Greedy	165.9	278.4	356.1	481
PPO (independent)	79.6	187.8	195.7	② 243.0
DDQN (independent)	161.1	260.1	333.9	358.0
DDQN (shared policy)		282.5	368.8	(430.4

Results



Lessons Learned



- The environment must be reliable and efficient
 - write unit test
 - use profilers
 - use numpy over plain python objects/pandas dataframes as much as possible
- The NNs are very sensitive to input encoding
 - Test out different encodings
 - Normalize inputs
 - Test on reduced input matrices and see if performance actually decreases
- Visualizations can help to debug your program
 - For remote runs: record frames and convert to video
- Great workflow with ray-tune and ml-flow

Future Work



- Improve existing agents
 - deeper evaluate the current agents
 - try different input matrices
 - try different pre processing
- Improve agents for multi agent setting
 - QMix and Coma
 - Learning Communication between agents
- Improve agents for partial observability
 - Recurrent neural network (LSTM)

Summary



- Created an environment based on real world data to train and test our agents
- Implemented 5 different agents to solve the POTO-Problem
 - 3 conventional (random, greedy, aco) 2 reinforcement learning (PPO, DDQN)
- Extended agents and environment
 - handle multiple agents
 - partial observability
- Improved agents
 - random edge -> random route
 - prioritized replay memory
 - epsilon greedy exploration (epsilon decay)
 - improved input matrix (normalized, extra columns)
 - independent multi agents -> single shared policy

Backup: Graph Size

Graph

- District: Docklands
- # nodes: 2911
- # edges: 6025
- # parking spots (state space): 531
- # edges with spots (action space): 188

Events

- # events (training): 4.6m
- # violations (training): 242.000
- avg. violations per day: 771