# First-order Models for Sequential Decision-making

### Insights, Caveats, and Tricks-of-the-Trade

#### Scott Sanner



# Warning

• This talk is about:



Human expert }

provide the model

- But wait, don't leave...
  - Overlap with and extensions of lifted inference
    - FOPI / FOVE
  - In the end, we learn in order to make decisions!

# Talk Summary

- Relational models are natural for many sequential decision-making problems
- But most sequential planners ground the relational model
  - thus throwing away all relational structure
- Potential gains with lifted relational solutions
  - interpretability
  - time and space efficiency
    - → scalability



# Talk Outline

- First-order MDPs (FOMDPs)
  - "a first model" for first-order sequential decision theory
  - basic ideas and highlights
- Caveats of FOMDPs and workarounds
  - limitations and enhancements
  - tricks-of-the-trade
- Extensions
  - factored FOMDP
  - first-order POMDP



# **Relational Planning Languages**

- Common languages:
  - (P)STRIPS
  - (P)PDDL
    - more expressive than STRIPS
    - for example, *universal* and *conditional* effects:

```
(:action put-all-blue-blocks-on-table
:parameters ()
:precondition ()
:effect (forall (?b)
(when (Blue ?b)
(not (OnTable ?b)))))
```

- General Game Playing (GGP)
  - one or more agents



# How to Solve?

• Relational planning *problem*:



(:action load-box-on-truck-in-city :parameters (?b - box ?t - truck ?c - city) :precondition (and (BIn ?b ?c) (TIn ?t ?c)) :effect (and (On ?b ?t) (not (BIn ?b ?c))))

- Solve ground problem for each domain instance?
  - 3 trucks: 🖡 🖡 🖡 2 planes: 😹 😹 3 boxes: 🖱 🖱 🖱
- Or solve lifted specification for *all* domains at once?

#### **Case Statement**

(S,A,T,R) for FOMDPs defined in terms of case
 e.g., reward case in *Logistics* FOMDP:



### **Case Operations**

- **Operators:** Define unary & binary case operations
  - ◆ E.g., can take "cross-sum"  $\oplus$  (or  $\otimes$ ,  $\ominus$ ) of cases...



# First-order Regression Planning

[Reiter's Default Solution to Frame Problem]

Use regression to back-chain through actions



• Use ∃ to tell if valid action instantiation exists

# First-order Regression Planning

- Define *abstract* goal / reward, e.g.,
   ∃b. BoxIn(b, paris, s)
- Can take expectation over deterministic outcomes for decision-theoretic regression



- What value if 0-stages-to-go?
  - Obviously  $V^0(s) = rCase(s)$
- What value if 1-stage-to-go?
  - We know Q-value for each action (regress +  $\exists$  quantification)

$$V^{1}(s) = \max_{s} \left\{ \begin{array}{c} \varphi_{1} & \varphi \\ \varphi_{2} & 0 \end{array} = Q^{1}(s, load(b, t)) \\ \varphi_{2} & 0 \end{array} \right.$$
$$\left[ \varphi_{3} & \frac{3}{1} \\ \varphi_{4} & 1 \end{array} \right] = Q^{1}(s, unload(b, t))$$

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• Value iteration: [Boutilier, Reiter, & Price, IJCAI-01]

- Obtain  $V^{n+1}$  from  $V^n$  until  $(V^{n+1} \ominus V^n) < \varepsilon$ 

# Ex: First Two Steps of SDP

$$V^{0}(s) = R(s) = \boxed{\begin{array}{c} \exists b. BoxIn(b, paris, s) &: 10\\ \neg \exists b. BoxIn(b, paris, s) &: 0 \end{array}}$$

$$V^{1}(s) = \begin{array}{c} \exists b.BoxIn(b, paris, s) & : 19.0 \\ \neg `` \land \exists b, t. TruckIn(t, paris, s) \land BoxOn(b, t, s) : 8.1 \\ \neg `` & : 0.0 \end{array}$$

$$V^{2}(s) = \begin{array}{c} \exists b.BoxIn(b, paris, s) & : 26.1 \\ \neg `` \land \exists b, t. TruckIn(t, paris, s) \land BoxOn(b, t, s) : 15.4 \\ \neg `` \land \exists b, c, t.BoxOn(b, t, s) \land TruckIn(t, c, s) & : 7.3 \\ \neg `` & : 0.0 \end{array}$$

# Correctness of SDP

[Boutilier, Reiter, & Price, IJCAI-01]

• Show SDP for FOMDPs is correct w.r.t. ground MDP:



# Where are we?

- Loosely defined the FOMDP
- Described how it is possible to find a lifted solution independent of domain size
  - Exploits state abstraction
  - Exploits action abstraction  $(\exists)$

# **First-order MDPs**

# Caveats & Workarounds

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### Caveats of First-order Planning I

- Many problems have topologies
  - e.g, reachability constraints in logistics



- If topology not fixed a priori...
  - first-order solution must consider  $\infty$  topologies
    - e.g., if *Moscow* reachable from *Rome* in five steps...
  - in general case, leads to  $\infty$  values / policy

Fix your topology!

# Caveats of First-order Planning II

∀ Rewards identical goals → lifted goal decomposition

$$R(s) = \boxed{\begin{array}{c} \forall b, c. \ Dst(b, c) \to BoxIn(b, c, s) : 1 \\ \neg & : 0 \end{array}}$$

• Value function must distinguish  $\infty$  cases



- Policy will also likely be  $\infty$ 
  - Some notable exceptions (put all blocks on table)

# Caveats of First-order Planning III

- Unreachable States
  - (P)PDDL domains often under-constrained
    - BlocksWorld: 2 blocks cannot be on a 3rd block
    - Logistics: 1 box cannot be in 2 cities at once
  - But nowhere are these constraints encoded!
- If no background theory to restrict legal states
  - First-order planning must solve for *all* states
  - Where most are illegal!
- But if initial states known...

# First-order Real-time DP

- Simulate trials and do DP at every visited state
  - We know Q-value for each action (regress +  $\exists$  quantification)



- Lifted Symbolic DP at every step
- Ground evaluation to find partitions for current state
   no theorem proving for consistency checking!
- Restrict lifted value function to reachable states

### Caveats of First-order Planning IV

Value function may grow very large



 Need compact data structures and / or approximations...

# First-order ADDs

• Want to compactly represent:



• Push down quantifiers, expose prop. structure:



Convert to first-order ADD

case = 
$$\int_{1}^{a} \int_{0}^{b} First-order CSI! = \int_{1}^{a} \int_{0}^{1} I = 1$$

### FO-ADDs are Compact!

• Lifted reward for *Logistics* 

$$rCase(s) = \boxed{\exists b. BIn(b, Paris, s)}$$

• Lifted value function for *Logistics* 

$$vCase(s) = \exists b. BIn(b, Paris, s) \\ 100 : noop \exists b, t.TIn(t, Paris, s) \land On(b, t, s) \\ 89 : unload(b, t) \exists b, t. On(b, t, s) \\ 80 : drive(t, Paris) \exists b, c. BoxIn(b, c, s) \land \exists t.TIn(t, c, s) \\ 72 : load(b, t) \cdots$$

# But sometimes you need to approximate...

#### Approximate FOMDP Solutions via LP

- (SanBout, UAI-05/06) FOALP / FOAPI: Generalize approximate LP and policy iteration (PI) solutions
  - First-order linear program:

Vars:  $w_i$ ;  $i \le k$ Minimize:  $f(w_i)$ Subject to:  $case_1(w,s) \ge case_2(w,s)$ ;  $\forall s$ 



#### **Constraint Generation for FO-LPs**

• Example constraint:

$$0 \ge w_1^{\bullet} \quad \begin{array}{|c|c|c|c|c|}\hline \phi(s) & 3 \\ \hline \neg \phi(s) & 4 \end{array} \bigoplus w_2^{\bullet} \quad \begin{array}{|c|c|c|c|}\hline \phi(s) & 10 \\ \hline \neg \phi(s) & 20 \end{array} ; \forall s$$

• Only finite *distinct* constraints... but still many

φ(s) ∧ φ(s)	$0 \ge 3w_1 + 10w_2$
$\neg \phi(s) \land \phi(s)$	$0 \ge 4w_1 + 10w_2$
φ(s) ∧ ¬φ(s)	$0 \ge \mathbf{3w}_1 + \mathbf{20w}_2$
$\neg \phi(s) \land \neg \phi(s)$	$0 \ge 4w_1 + 20w_2$

- Solve LP via constraint generation
  - Efficiently find max violated constraints
  - Generalize variable elimination to *relation elimination*!

#### Relation Elimination for Constraint Gen.



$$0 \ge \max_{s} \left( \begin{array}{c} \{ \} : 8 \end{array} \oplus \begin{array}{c} \{ TruckIn(c_{5}, c_{6}, s) \} : 1 \\ \{ \neg TruckIn(t, c, s) \} : 0 \end{array} \right)$$

$$0 \ge 10 + -w_{1} + w_{2}$$

#### International Prob. Planning Comp.: FOALP 2nd



# **First-order MDPs**

# Related Work & Remarks

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#### **Related Purely Deductive Approaches**

- Value Iteration:
  - ReBel algorithm (Kersting, van Otterlo, De Raedt, ICML-04)
  - FOVIA algorithm for fluent calculus (Karabaev & Skvortsova, UAI-05)

Computationally attractive for FOMDP subset

Elegant FO-DD theory

- First-order decision diagrams (FODDs) (Wang, Joshi, Khardon, IJCAI-07; JK, ICAPS-08; WJK, JAIR-08)
- Approximate Linear Programming (ALP) 
   First-order ALP (FOALP) (Sanner & Boutilier, UAI-05; SB, AIJ-08)
- Policy Iteration
  - Approximate policy iteration (FOAPI) (Sanner & Boutilier, UAI-06)
  - Modified policy iteration with FODDs (Wang, Joshi, & Khardon, UAI-07)
- Factored FOMDPs FOMDP extension
  - Factored SDP and Factored FOALP (Sanner & Boutilier, ICAPS-07)

Introduces first-order LP, AIJ article best reference

FOMDP subsumes all previous representations;

But FOMDP not enough for PPDDL, need at least *factored FOMDP* 

# **Related Inductive Appoaches**

First-order inductive MDP approaches

- Relational RL work by Driessens, Dzeroski, De Raedt
- Numerous works by Yoon, Fern, and Givan
- UAI-04 paper by *Gretton and Thiebaux*
- Recent ICML-08 non-parametric policy gradient work by *Kersting and Driessens*

Requires simulating grounded MDPs

No performance bounds for all ground MDPs

### Induction vs. Analytical Derivation

- The average human has 1 testicle
- In an inductive setting, need to ensure you have the right hypothesis space (and inductive bias) for generalization
- Not an issue for SDP / FOMDPs
  - Guaranteed to derive  $\epsilon$ -optimal lifted policy

# **FOMDP** Conclusions

FOMDPs are lifted MDP model

- Use case notation and regression
- Symbolic dynamic programming = lifted DP
- Exploit state & action abstraction for MDPs
- Exact or approximate bounds for *all* ground MDPs

# **Factored FOMDP**

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### Motivating Example: SysAdmin MDP

- Have n computers  $C = \{c_1, ..., c_n\}$  in a network
- State: each computer c<sub>i</sub> is either "up" or "down"
- Transition: computer is "up" proportional to its state and # upstream connections that are "up"



- Action: manually reboot one computer
- Reward: +1 for every "up" computer

# How to Solve SysAdmin?



#### **Factored FOMDPs: Additive Reward**

• SysAdmin reward scales with domain size:

$$rCase(s) = \begin{cases} Run(c_1,s) & 1 \\ \neg Run(c_1,s) & 0 \end{cases} \oplus \cdots \oplus \begin{cases} Run(c_n,s) & 1 \\ \neg Run(c_n,s) & 0 \end{cases}$$

- Beyond expressive power of current FOMDP
- Need language extension for  $\sum$  aggregator:

$$rCase(s) = \sum_{c \in C} \frac{Run(c,s)}{\neg Run(c,s)} \frac{1}{0}$$

– Semantics is just the expanded  $\oplus$ 

### Factored FOMDPs: Factored Transition

Need a relational DBN



• Need a joint distribution over indefinite # objects

$$P(\text{Run}(c_1,s'),...,\text{Run}(c_n,s') | \text{reboot}(x)) = \prod_{c \in C}$$

$$c \frac{x=c}{x\neq c \land Run(c)} \frac{1}{.95} \\ x\neq c \land \neg Run(c) .05$$

# Factored FOMDP Solution

- A FOMDP with indefinite sums and products of case statements
  - More expressive formalism than FOPI / FOVE because case statements can be quantified
- For FO-ALP for SysAdmin, introduced two new elimination techniques for constraint generation
  - Linear elimination
  - Existential elimination
    - $\rightarrow$  log(n) computation of SysAdmin ALP solution
  - See ICAPS-07 / my thesis for details

### **Existential Elimination**

• Need to compute: max  $\exists x \Sigma_c [case(c, x)]$ 

– where case(c, x) =

$$\begin{array}{c|c} x = c & 10 \\ x \neq c \land \dots & 9 \\ x \neq c \land \dots & 0 \end{array}$$

• Introduce:

$$-\sum_{c} eCase(c,s) = \sum_{c} \boxed{\begin{array}{c} b(c) \supset b(next(c)) &: & 0\\ b(c) \land \neg b(next(c)) &: & -\infty \end{array}}$$

- 
$$b(c_1), b(c_2), b(c_3), ..., b(c_{n-1}), b(c_n)$$
  
-  $\bot$   $(\bot$  T T T T T

- **Replace:**  $(x = c) \equiv \neg b(c) \land b(next(c))$
- Final constraint:

 $0 \ge \max_{s} \sum_{c} \left[ case_1(c,s) \oplus .. \oplus case_p(c,s) \oplus eCase(c,s) \right]$ 

# Linear Elimination $\bigcirc - - - \bigcirc$

• Need to compute:  $r(n) = \max_{c2...cn} \sum_{i=1...n} case(c_i, c_{i+1})$ 



Computation of r(n) takes O(log(n)) !

# Other Factored FOMDPs: Logistics

Boxes fall off trucks with probability .1

 $\mathbf{vCase(s)} = \begin{array}{|c|c|c|c|} \hline \exists b. BoxIn(b, paris, s) & 10 \\ \neg`` \land \{ \exists b. [(t = t^* \land BoxOn(b, t^*, s) \land TruckIn(t^*, paris, s)) \\ \lor (\exists t. BoxOn(b, t, s) \land TruckIn(t, paris, s)) \lor TruckIn(t, paris, s)] \\ \hline \lor (\exists t. BoxOn(b, t, s) \land TruckIn(t, paris, s)) \lor TruckIn(t, paris, s)] \\ \hline \neg`` \land \exists b. [t = t^* \land BoxOn(b, t^*, s) \land TruckIn(t^*, paris, s)] \\ \hline \neg`` \land \exists b. [\exists t. BoxOn(b, t, s) \land TruckIn(t, paris, s)] \\ \hline \neg`` & 0 \\ \hline \end{array}$ 

 $p = 0.9^{|\{\langle b_i, t_j \rangle | b_i \in Box \land b_i \neq b^*. BoxOn(b_i, t_j, s) \land TruckIn(t_j, paris, s)\}|}$ 

Compact factored FOMDP case statements require symbolic values

- One of original intentions of SDP

# **First-order POMDPs**

# A Proposal





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Building on previous work by Wang, Khardon and Schmolze

# Goals of FO-POMDPs

Advantages of FOMDP

Exploit state & action abstraction for MDPs

- Exact or approximate bounds for all ground MDPs
- Additional advantage of FO-POMDP

 $-\infty$  relational observation space

- Solution derives only the *relevant* observations

# Why are FO-POMDPs better?

• One DP Backup in "flat" POMDPs:

# $O(|\mathsf{A}||\Gamma|^{|\mathsf{Z}|})$

- A large observation space |Z| will kill you
  - Factored POMDPs attack this problem
  - But cannot handle  $\infty$  relational spaces

#### FO-POMDP Value and Belief State Representation

$$V^{0}(s) = R(s) = \boxed{\begin{array}{c} \exists b. BoxIn(b, paris, s) : 10 \\ \neg \exists b. BoxIn(b, paris, s) : 0 \end{array}} \bullet \left(\begin{array}{c} \mathsf{p}_{1} \\ \mathsf{p}_{2} \end{array}\right)$$



$$V^{2}(s) = \begin{bmatrix} \exists b.BoxIn(b, paris, s) & : 26.1 \\ \neg `` \land \exists b, t. TruckIn(t, paris, s) \land BoxOn(b, t, s) : 15.4 \\ \neg `` \land \exists b, c, t.BoxOn(b, t, s) \land TruckIn(t, c, s) & : 7.3 \\ \neg `` & : 0.0 \end{bmatrix} \cdot \begin{bmatrix} \mathsf{p}_{1} \\ \mathsf{p}_{2} \\ \mathsf{p}_{3} \\ \mathsf{p}_{4} \end{bmatrix}$$

# Key Assumption

- Have *disjoint* state and observation relations
  - State relations known, but hidden
  - Observation relations fully observed
  - Connection is stochastic observation actions:
    - Break down into deterministic observation actions
    - Probability distribution over actions

Derive relevant observations for a state partition.

- Objects (terms) fully observed
  - Object identity ambiguity handled by uncertainty on term equality relation

# **FO-POMDP** Policy Tree

- Each  $\alpha$ -vector corresponds to FO-strategy
  - Observations at O partition observation space
  - Actions at O are *derived from observations*



# Summary

- FOMDPs
  - Basic representation and SDP algorithm
  - Caveats and workarounds
- Extensions
  - Factored FOMDP
  - FO-POMDP
  - No Factored FO-POMDP yet ©

# Take-home Message

- Relational languages compactly capture many sequential decision-making models
  - Rewards
  - Stochastic action theories
- If you have a model (or can learn it)
  - Analytically derive domain-independent solutions (or approximations thereof)
  - Can inform relational RL
  - Exchange techniques with (extensions of) FOPI / FOVE