ECE276B: Planning & Learning in Robotics Lecture 4: Deterministic Shortest Path

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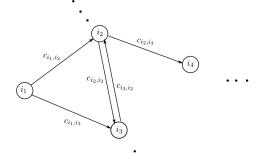
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The Deterministic Shortest Path (DSP) Problem

Consider a graph with a finite vertex space V and a weighted edge space C := {(i, j, c_{ij}) ∈ V × V × ℝ ∪ {∞}} where c_{ij} denotes the arc length or cost from vertex i to vertex j.



- **• Objective**: find the shortest path from a start node s to an end node au
- It turns out that the DSP problem is equivalent to the standard finite-horizon finite-space deterministic optimal control problem

The Deterministic Shortest Path (DSP) Problem

- ▶ **Path**: an ordered list $Q := (i_1, i_2, ..., i_q)$ of nodes $i_k \in \mathcal{V}$.
- Set of all paths from $s \in \mathcal{V}$ to $\tau \in \mathcal{V}$: $\mathbb{Q}_{s,\tau}$.
- **•** Path Length: sum of the arc lengths over the path: $J^Q = \sum_{t=1}^{q-1} c_{t,t+1}$.
- ▶ Objective: find a path Q^{*} = arg min J^Q that has the smallest length from node s ∈ V to node τ ∈ V
- Assumption: For all *i* ∈ V and for all Q ∈ Q_{i,i}, J^Q ≥ 0, i.e., there are no negative cycles in the graph and c_{i,i} = 0 for all *i* ∈ X.
- Solving DSP problems:
 - map to a deterministic finite-state system and apply (backward) DP
 - label correcting methods (variants of a "forward" DP algorithm)

Deterministic Finite State (DFS) Optimal Control Problem

- Deterministic problem: closed-loop control does not offer any advantage over open-loop control
- Consider the standard problem with no disturbances w_t and finite state space X. Given x₀ ∈ X the goal is to construct an optimal control sequence u_{0:T-1} such that:

$$\min_{\substack{u_{0:T-1} \\ u_{0:T-1}}} q(x_T) + \sum_{t=0}^{T-1} \ell_t(x_t, u_t)$$
s.t. $x_{t+1} = f(x_t, u_t), t = 0, \dots, T-1$
 $x_t \in \mathcal{X}, u_t \in \mathcal{U}(x_t),$

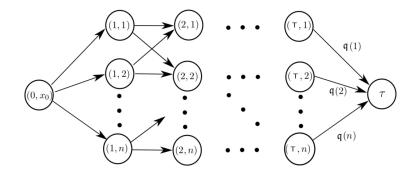
This problem can be solved via the Dynamic Programming algorithm

Equivalence of DFS and DSP Problems (DFS to DSP)

- We can construct a graph representation of the DFS problem.
- Every state $x_t \in \mathcal{X}$ at time t is represented by a node in the graph: $\mathcal{V} := \left(\bigcup_{t=0}^{T} \{(t, x_t) \mid x_t \in \mathcal{X}\}\right) \cup \{\tau\}$
- The given x_0 is the starting node $s := (0, x_0)$.
- An artificial terminal node τ is added with arc lengths to τ equal to the terminal costs of the DFS.
- ► The arc length between any two nodes is the (smallest) stage cost between them and is ∞ if there is no control that links them:

$$\mathcal{C} := \left\{ \left((t, x_t), (t+1, x_{t+1}), c) \middle| c = \min_{\substack{u \in \mathcal{U}(x_t) \\ \text{s.t. } x_{t+1} = f(x_t, u)}} \ell_t(x_t, u) \right\} \bigcup \left\{ \left((T, x_T), \tau, \mathfrak{q}(x_T) \right) \right\}$$

Equivalence of DFS and DSP Problems (DFS to DSP)



Equivalence of DFS and DSP Problems (DSP to DFS)

- Consider an DSP problem with vertex space V, weighted edge space C, start node s ∈ V and terminal node τ ∈ V.
- Due to the assumption of no cycles with negative cost, the optimal path need not have more than |V| elements
- We can formulate the DSP problem as a DFS with $T := |\mathcal{V}| 1$ stages:
 - State space: $\mathcal{X}_0 := \{s\}, \ \mathcal{X}_T := \{\tau\}, \ \mathcal{X}_t := \mathcal{V} \setminus \{\tau\} \text{ for } t = 1, \dots, T-1$
 - Control space: $U_{T-1} := \{\tau\}$ and $U_t := V \setminus \{\tau\}$ for $t = 0, \dots, T-2$
 - Dynamics: $x_{t+1} = u_t$ for $u_t \in U_t$, $t = 0, \dots, T-1$
 - Costs: $q(\tau) := 0$ and $\ell_t(x_t, u_t) = c_{x_t, u_t}$ for $t = 0, \dots, T-1$

Dynamic Programming Applied to DSP

- Due to the equivalence, the DSP can be solved via the DP algorithm
- ▶ $V_t(i)$ is the optimal cost of getting from node *i* to node τ in T t steps
- Upon termination, $V_0(s) = J^{Q^*}$
- The algorithm can be terminated early if $V_t(i) = V_{t+1}(i)$, $\forall i \in \mathcal{V} \setminus \{\tau\}$

Algorithm 1 Deterministic Shortest Path via Dynamic Programming

1: Input: node set \mathcal{V} , start $s \in \mathcal{V}$, goal $\tau \in \mathcal{V}$, and costs c_{ii} for $i, j \in \mathcal{V}$ 2: $T = |\mathcal{V}| - 1$ 3: $V_{\tau}(\tau) = 0$ 4: $V_{T-1}(i) = c_{i,\tau}, \quad \forall i \in \mathcal{V} \setminus \{\tau\}$ 5: $\pi_{T-1}(i) = \tau$, $\forall i \in \mathcal{V} \setminus \{\tau\}$ 6: for $t = (T - 2), \ldots, 0$ do 7: $Q_t(i,j) = c_{i,j} + V_{t+1}(j), \quad \forall i, j \in \mathcal{V} \setminus \{\tau\}$ $V_t(i) = \min_{i \in \mathcal{V} \setminus \{\tau\}} Q_t(i,j), \quad \forall i \in \mathcal{V} \setminus \{\tau\}$ 8: 9: $\pi_t(i) = \arg\min Q_t(i,j), \quad \forall i \in \mathcal{V} \setminus \{\tau\}$ $i \in \overline{\mathcal{V}} \setminus \{\tau\}$ if $V_t(i) = V_{t+1}(i), \forall i \in \mathcal{V} \setminus \{\tau\}$ then 10: break 11:

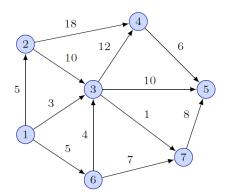
Forward DP Algorithm

- The DSP problem is symmetric: an optimal path from s to τ is also a shortest path from τ to s, where all arc directions are flipped.
- ▶ This view leads to a "forward Dynamic Programming" algorithm.
- ▶ $V_t^F(j)$ is the **optimal cost-to-arrive** to node *j* from node *s* in *t* moves

Algorithm 2 Deterministic Shortest Path via Forward Dynamic Programming

1: Input: node set
$$\mathcal{V}$$
, start $s \in \mathcal{V}$, goal $\tau \in \mathcal{V}$, and costs c_{ij} for $i, j \in \mathcal{V}$
2: $T = |\mathcal{V}| - 1$
3: $V_0^F(s) = 0$
4: $V_1^F(j) = c_{s,j}, \quad \forall j \in \mathcal{V} \setminus \{s\}$
5: for $t = 2, ..., T$ do
6: $V_t^F(j) = \min_{i \in \mathcal{V} \setminus \{s\}} (c_{i,j} + V_{t-1}^F(i)), \quad \forall j \in \mathcal{V} \setminus \{s\}$
7: if $V_t^F(i) = \mathcal{V}_{t-1}^F(i), \forall i \in \mathcal{V} \setminus \{s\}$ then
8: break

Forward DP Algorithm (Example)



• s = 1 and $\tau = 5$

$$\blacktriangleright T = |\mathcal{V}| - 1 = 6$$

	1	2	3	4	5	6	7
V_0^F	0	∞	∞	∞	∞	∞	∞
V_1^F	0	5	3	∞	∞	5	∞
$V_2^{\overline{F}}$	0	5	3	15	13	5	4
$V_3^{\overline{F}}$	0	5	3	15	12	5	4
V_4^{F}	0	5	3	15	12	5	4

Since $V_t^F(i) = V_{t-1}^F(i)$, $\forall i \in \mathcal{V}$ at time t = 4, the algorithm can terminate early, i.e., without computing $V_5^F(i)$ and $V_6^F(i)$

Hidden Markov Model

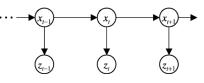
- States: $x_t \in \mathcal{X} := \{1, \dots, N\}$
- **Observations**: $z_t \in \mathcal{Z} := \{1, \dots, M\}$

Markov Assumptions:

- ► Given x_t, x_{t+1} is independent of everything else, e.g., x_{0:t-2} and z_{1:t}
- ▶ Given x_t, z_t is independent of everything else, e.g., x_{0:t-2} and z_{1:t-1}

Model Parameters:

- ▶ **Prior**: probability mass function $p_{0|0} \in [0, 1]^N$ with $p_{0|0}(i) := \mathbb{P}(x_0 = i)$
- ▶ Motion model: matrix $A \in \mathbb{R}^{N \times N}$ with $A(i, j) = \mathbb{P}(x_{t+1} = j \mid x_t = i)$
- ▶ Observation model matrix $B \in \mathbb{R}^{N \times M}$ with $B(i,j) = \mathbb{P}(z_t = j \mid x_t = i)$
- **Predicted pmf**: $p_{t+1|t}(i) := \mathbb{P}(x_{t+1} = i \mid z_{1:t} = \bar{z}_{1:t})$
- Updated pmf: $p_{t+1|t+1}(i) := \mathbb{P}(x_{t+1} = i \mid z_{1:t+1} = \overline{z}_{1:t+1})$



Bayes Filter Applied to HMM

Prediction step: given $p_{t|t}$ compute $p_{t+1|t}$:

$$p_{t+1|t}(j) = \mathbb{P}(x_{t+1} = j \mid z_{1:t} = \bar{z}_{1:t})$$

$$\xrightarrow{\text{Total prob.}} \sum_{i=1}^{N} \mathbb{P}(x_{t+1} = j, x_t = i \mid z_{1:t} = \bar{z}_{1:t})$$

$$\xrightarrow{\text{Cond. prob.}} \sum_{i=1}^{N} \mathbb{P}(x_{t+1} = j \mid x_t = i, z_{1:t} = \bar{z}_{1:t}) \mathbb{P}(x_t = i \mid z_{1:t} = \bar{z}_{1:t})$$

$$\xrightarrow{\text{Markov}} \sum_{i=1}^{N} A(i,j) p_{t|t}(i)$$

Concise prediction step:

$$p_{t+1|t} = A^T p_{t|t}$$

Bayes Filter Applied to HMM

• **Update step**: given $p_{t+1|t}$ compute $p_{t+1|t+1}$:

$$\begin{split} \rho_{t+1|t+1}(j) = & \mathbb{P}(x_{t+1} = j \mid z_{1:t+1} = \bar{z}_{1:t+1}) \\ & \underbrace{\frac{\text{Bayes}}{\text{Rule}}} \frac{\mathbb{P}(z_{t+1} = \bar{z}_{t+1} \mid x_{t+1} = j, z_{1:t} = \bar{z}_{1:t}) \mathbb{P}(x_{t+1} = j \mid z_{1:t} = \bar{z}_{1:t}) \\ & = & \frac{B(j, \bar{z}_{t+1}) \rho_{t+1|t}(j)}{\sum_{i=1}^{N} B(i, \bar{z}_{t+1}) \rho_{t+1|t}(i)} \end{split}$$

• Concise update step: let $b_{t+1} := \begin{bmatrix} B(1, \overline{z}_{t+1}) & \cdots & B(N, \overline{z}_{t+1}) \end{bmatrix}^T$:

$$p_{t+1|t+1} = \frac{\mathsf{diag}(b_{t+1})p_{t+1|t}}{b_{t+1}^{\mathsf{T}}p_{t+1|t}}$$

The Three Main HMM Problems

- P1 Given an observation sequence $\bar{z}_{1:T}$ and model parameters $\theta := (p_{0|0}, A, B)$, how do we efficiently compute the likelihood $p_{\theta}(\bar{z}_{1:T})$ of the observation sequence?
 - Forward Procedure (Filtering) and Forward-Backward Procedure (Smoothing)
- P2 Given an observation sequence $\bar{z}_{1:T}$ and model parameters $\theta := (p_{0|0}, A, B)$, how do we choose a corresponding state sequence $x_{0:T}^*$ which best explains the observations, i.e., maximizes $p(x_{0:T}, \bar{z}_{1:T})$?

Viterbi Decoding

- P3 How do we adjust the model parameters $\theta := (p_{0|0}, A, B)$ to maximize $p_{\theta}(\bar{z}_{1:T})$?
 - Maximum Likelihood Estimation (MLE) and Baum-Welch Algorithm (Expectation Maximization)

Viterbi Decoding: computes the most-likely state sequence corresponding to the observations:

$$x^*_{0:T} = rgmax_{x_{0:T}} p(x_{0:T}, \overline{z}_{1:T})$$

- The Viterbi algorithm keeps track of two variables:
 - Likelihood of the observed sequence with the most likely state assignment up to t - 1:

$$\delta_t(i) := \max_{x_{0:t-1}} p(x_{0:t-1}, x_t = i, \bar{z}_{1:t})$$

State from the previous time that leads to the maximum for the current state at time t:

$$\psi_t(i) := \operatorname*{arg\,max\,max}_{x_{t-1}} \max_{x_{0:t-2}} p(x_{0:t-1}, x_t = i, \bar{z}_{1:t})$$

• Initialize:
$$\delta_0(i) = p_{0|0}(i)$$
 and $\psi_0(i) = 0$

Forward Pass for $t = 1, \ldots, T$

$$\delta_t(j) = \max_i \mathbb{P}(z_t = \bar{z}_t \mid x_t = j) \mathbb{P}(x_t = j \mid x_{t-1} = i) \delta_{t-1}(i)$$

$$= \max_i B(j, \bar{z}_t) A(i, j) \delta_{t-1}(i)$$

$$\psi_t(j) = \arg\max_i \mathbb{P}(z_t = \bar{z}_t \mid x_t = j) \mathbb{P}(x_t = j \mid x_{t-1} = i) \delta_{t-1}(i)$$

$$= \arg\max_i B(j, \bar{z}_t) A(i, j) \delta_{t-1}(i)$$

$$p(x_{0:T}^*, \bar{z}_{1:T}) = \max_i \delta_T(i) \qquad \qquad x_T^* = \arg\max_i \delta_T(i)$$

Backward Pass for $t = T - 1, \ldots, 0$:

$$x_t^* = \psi_{t+1}(x_{t+1}^*)$$

- By the conditioning rule, p(x_{0:T}, z
 {1:T}) = p(x{0:T} | z
 _{1:T})p(z
 _{1:T}). Since p(z
 {1:T}) is fixed and positive, maximizing p(x{0:T} | z
 {1:T}) is equivalent to maximizing p(x{0:T}, z
 _{1:T})
- Joint probability density function:

$$p(x_{0:T}, z_{1:T}) = \underbrace{p_{0|0}(x_0)}_{\text{prior}} \prod_{t=1}^{T} \underbrace{A(x_{t-1}, x_t)}_{\text{motion model}} \prod_{t=1}^{T} \underbrace{B(x_t, z_t)}_{\text{observation model}}$$

▶ Idea: we can express $\max_{x_{0:T}} p(x_{0:T}, z_{1:T})$ as a shortest path problem:

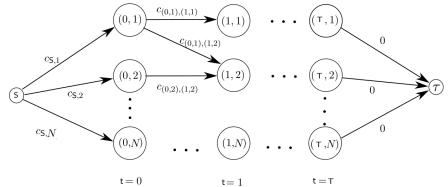
$$\min_{x_{0:T}} \left(c_{s,(0,x_0)} + \sum_{t=1}^{T} c_{(t-1,x_{t-1}),(t,x_t)} \right)$$

where:

$$c_{s,(0,x_0)} := -\log(p_{0|0}(x_0))$$

$$c_{(t-1,x_{t-1}),(t,x_t)} := -\log(A(x_{t-1},x_t)B(x_t,z_t))$$

Construct a graph of state-time pairs with artificial starting node s and terminal node τ



Computing the shortest path via the forward DP algorithm leads to the forward pass of the Viterbi algorithm!

Label Correcting Methods for the SP Problem

- The DP algorithm computes the shortest paths from all nodes to the goal. Often many nodes are not part of the shortest path from s to to
- The label correcting (LC) algorithm is a general algorithm for SP problems that does not necessarily visit every node of the graph
- LC algorithms prioritize the visited nodes using the cost-to-arrive values
- Key Ideas:
 - ► Label g_i: keeps (an estimate of) the lowest cost from s to each visited node i ∈ V
 - Each time g_i is reduced, the labels g_j of the children of i can be corrected: g_j = g_i + c_{ij}
 - **OPEN**: set of nodes that can potentially be part of the shortest path to au

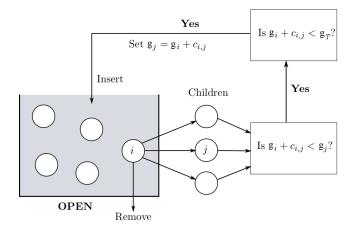
Label Correcting Algorithm

Alg	orithm 3 Label Correcting Algorithm	
1:	$OPEN \leftarrow \{s\}, g_s = 0, g_i = \infty \text{ for all } i \in \mathcal{V} \setminus \{s\}$	
2:	while OPEN is not empty do	
3:	Remove <i>i</i> from OPEN	
4:	for $j \in Children(i)$ do	
5:	if $(g_i + c_{ij}) < g_j$ and $(g_i + c_{ij}) < g_{\tau}$ then	▷ Only when $c_{ij} \ge 0$ for all $i, j \in \mathcal{V}$
6:	$g_j \gets (g_i + c_{ij})$	
7:	$Parent(j) \leftarrow i$	
8:	if $j \neq \tau$ then	
9:	$OPEN \gets OPEN \cup \{j\}$	

Theorem

If there exists at least one finite cost path from s to τ , then the Label Correcting (LC) algorithm terminates with $g_{\tau} = J^{Q^*}$ (the shortest path from s to τ). Otherwise, the LC algorithm terminates with $g_{\tau} = \infty$.

Label Correcting Algorithm



Label Correcting Algorithm Proof

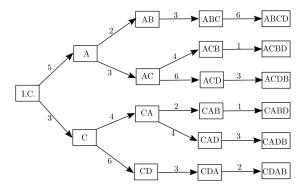
- 1. Claim: The LC algorithm terminates in a finite number of steps
 - Each time a node j enters OPEN, its label is decreased and becomes equal to the length of some path from s to j.
 - The number of distinct paths from s to j whose length is smaller than any given number is finite (no negative cycles assumption)
 - There can only be a finite number of label reductions for each node j
 - Since the LC algorithm removes nodes from OPEN in line 3, the algorithm will eventually terminate
- 2. Claim: The LC algorithm terminates with $g_{\tau} = \infty$ if there is no finite cost path from s to τ
 - A node $i \in \mathcal{V}$ is in OPEN only if there is a finite cost path from s to i
 - ▶ If there is no finite cost path from *s* to τ , then for any node *i* in OPEN $c_{i,\tau} = \infty$; otherwise there would be a finite cost path from *s* to τ
 - Since $c_{i,\tau} = \infty$ for every *i* in OPEN, line 5 ensures that g_{τ} is never updated and remains ∞

Label Correcting Algorithm Proof

- 3. Claim: The LC algorithm terminates with $g_{\tau} = J^{Q^*}$ if there is at least one finite cost path from s to τ
 - ▶ Let $Q^* = (s, i_1, i_2, ..., i_{q-2}, \tau) \in \mathbb{Q}_{s,\tau}$ be a shortest path from s to τ with length J^{Q^*}
 - ▶ By the principle of optimality Q^{*}_m := (s, i₁,..., i_m) is the shortest path from s to i_m with length J^{Q^{*}_m} for any m = 1,..., q 2
 - Suppose that $g_{\tau} > J^{Q^*}$ (proof by contradiction)
 - Since g_{τ} only decreases in the algorithm and every cost is nonnegative, $g_{\tau} > J^{Q_m^*}$ for all m = 2, ..., q - 2
 - Thus, i_{q-2} does not enter OPEN with g_{iq-2} = J^{Q^{*}_{q-2}} since if it did, then the next time i_{q-2} is removed from OPEN, g_τ would be updated to J_{Q^{*}}
 - Similarly, i_{q-3} will not enter OPEN with $g_{i_{q-3}} = J^{Q_{q-3}^*}$. Continuing this way, i_1 will not enter open with $g_{i_1} = J^{Q_1^*} = c_{s,i_1}$ but this happens at the first iteration of the algorithm, which is a contradiction!

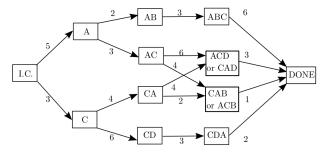
Example: Deterministic Scheduling Problem

- Consider a deterministic scheduling problem where 4 operations A, B, C, D are used to produce a product
- Rules: Operation A must occur before B, and C before D
- Cost: there is a transition cost between each two operations:



Example: Deterministic Scheduling Problem

The state transition diagram of the scheduling problem can be simplified in order to reduce the number of nodes

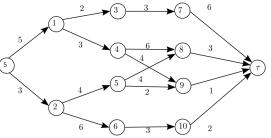


► This results in a DFS problem with T = 4, X₀ = {I.C.}, X₁ = {A, C}, X₂ = {AB, AC, CA, CD}, X₃ = {ABC, ACD or CAD, CAB or ACB, CDA}, X_T = {DONE}

We can map the DFS problem to a DSP problem

Example: Deterministic Scheduling Problem

- We can map the DFS problem to a SP problem and apply the LC algorithm
- Keeping track of the parents when a child node is added OPEN, it can be determined that a shortest path is (s, 2, 5, 9, τ) with total cost 10, which corresponds to (C, CA, CAB, CABD) in the original problem



Iteration	Remove	OPEN	gs	g_1	g ₂	g3	g4	g5	g ₆	g7	g ₈	g9	<i>g</i> ₁₀	g_{τ}
0	-	5	0	∞	∞	∞	∞	∞	∞	∞	∞	∞	∞	∞
1	5	1,2	0	5	3	∞	∞	∞	∞	∞	∞	∞	∞	∞
2	2	1, 5, 6	0	5	3	∞	∞	7	9	∞	∞	∞	∞	∞
3	6	1, 5, 10	0	5	3	∞	∞	7	9	∞	∞	∞	12	∞
4	10	1, 5	0	5	3	∞	∞	7	9	∞	∞	∞	12	14
5	5	1,8,9	0	5	3	∞	∞	7	9	∞	11	9	12	14
6	9	1,8	0	5	3	∞	∞	7	9	∞	11	9	12	10
7	8	1	0	5	3	∞	∞	7	9	∞	11	9	12	10
8	1	3,4	0	5	3	7	8	7	9	∞	11	9	12	10
9	4	3	0	5	3	7	8	7	9	∞	11	9	12	10
10	3	-	0	5	3	7	8	7	9	∞	11	9	12	10

Specific Label Correcting Methods

- There is freedom in selecting the node to be removed from OPEN at each iteration, which gives rise to several different methods:
 - Breadth-first search (BFS) (Bellman-Ford Algorithm): "first-in, first-out" policy with OPEN implemented as a queue.
 - Depth-first search (DFS): "last-in, first-out" policy with OPEN implemented as a stack; often saves memory
 - **Best-first search (Dijkstra's Algorithm)**: the node with minimum label $i^* = \underset{j \in OPEN}{\operatorname{arg min}} g_j$ is removed, which guarantees that a node will enter OPEN at most once. OPEN is implemented as a **priority queue**.
 - D'Esopo-Pape method: removes nodes at the top of OPEN. If a node has been in OPEN before it is inserted at the top; otherwise at the bottom.
 - Small-label-first (SLF): removes nodes at the top of OPEN. If d_i ≤ d_{TOP} node *i* is inserted at the top; otherwise at the bottom.
 - Large-label-last (LLL): the top node is compared with the average of OPEN and if it is larger, it is placed at the bottom of OPEN; otherwise it is removed. 27

A* Algorithm

The A* algorithm is a modification to the LC algorithm in which the requirement for admission to OPEN is strengthened:

from $g_i + c_{ij} < g_{\tau}$ to $g_i + c_{ij} + h_j < g_{\tau}$

where h_j is a positive lower bound on the optimal cost to get from node j to τ , known as **heuristic**.

- The more stringent criterion can reduce the number of iterations required by the LC algorithm
- The heuristic is constructed depending on special knowledge about the problem. The more accurately h_j estimates the optimal cost from j to τ, the more efficient the A* algorithm becomes!