Rich Behavioral Models: Illustration on Journey Planning

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HIGHLIGHTS 2017 — Queen Mary University
The talk in one slide

Strategy synthesis for Markov Decision Processes (MDPs)

Finding **good** controllers for systems interacting with a *stochastic* environment.

- Good? Performance evaluated through *payoff functions*.
- Usual problem is to optimize the *expected performance* or the *probability of achieving a given performance level*.
- Not sufficient for many practical applications.
  - Several extensions, more expressive but also more complex... 

Aim of this survey talk

Give a flavor of classical questions and extensions (*rich behavioral models*), illustrated on the stochastic shortest path (SSP).
1. Context, MDPs, strategies

2. Classical stochastic shortest path problems

3. Good expectation under acceptable worst-case

4. Percentile queries in multi-dimensional MDPs

5. Conclusion
1. Context, MDPs, strategies

2. Classical stochastic shortest path problems

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5. Conclusion
Multi-criteria quantitative synthesis

- Verification and synthesis:
  - a reactive system to control,
  - an interacting environment,
  - a specification to enforce.

- Model of the (discrete) interaction?
  - Antagonistic environment: 2-player game on graph.
  - Stochastic environment: MDP.

- Quantitative specifications. Examples:
  - Reach a state $s$ before $x$ time units $\sim$ shortest path.
  - Minimize the average response-time $\sim$ mean-payoff.

- Focus on multi-criteria quantitative models
  - to reason about trade-offs and interplays.
Strategy (policy) synthesis for MDPs

1. How complex is it to decide if a winning strategy exists?
2. How complex such a strategy needs to be? Simpler is better.
3. Can we synthesize one efficiently?

model as a Markov Decision Process (MDP)
model as a winning objective

is there a winning strategy?

empower system capabilities or weaken specification requirements

strategy = controller

system description
environment description
informal specification

Rich Behavioral Models
Mickael Randour
Markov decision processes

- **MDP** $D = (S, s_{\text{init}}, A, \delta, w)$.
  - Finite sets of states $S$ and actions $A$,
  - probabilistic transition $\delta: S \times A \rightarrow \mathcal{D}(S)$,
  - weight function $w: A \rightarrow \mathbb{Z}$.

- **Run** (or play): $\rho = s_1a_1 \ldots a_{n-1}s_n \ldots$ such that $\delta(s_i, a_i, s_{i+1}) > 0$ for all $i \geq 1$.
  - Set of runs $\mathcal{R}(D)$.
  - Set of histories (finite runs) $\mathcal{H}(D)$.

- **Strategy** $\sigma: \mathcal{H}(D) \rightarrow \mathcal{D}(A)$.
  - $\forall h$ ending in $s$, $\text{Supp}(\sigma(h)) \in A(s)$. 
Markov decision processes

Sample *pure memoryless* strategy $\sigma$.

Sample run $\rho = s_1 a_1 s_2 a_2 s_1 a_1 s_2 a_2 (s_3 a_3 s_4 a_4)^\omega$.

Other possible run $\rho' = s_1 a_1 s_2 a_2 (s_3 a_3 s_4 a_4)^\omega$.

- Strategies may use
  - finite or infinite *memory*,
  - *randomness*.

- **Payoff functions** map runs to numerical values:
  - truncated sum up to $T = \{s_3\}$:
    \[ \text{TS}^T(\rho) = 2, \quad \text{TS}^T(\rho') = 1, \]
  - mean-payoff: $\text{MP}(\rho) = \text{MP}(\rho') = 1/2$,
  - many more.
Markov chains

Once strategy $\sigma$ fixed, fully stochastic process: 

$\leadsto$ **Markov chain** $(\text{MC}) \ M$.

State space $=$ product of the MDP and the memory of $\sigma$.

- Event $\mathcal{E} \subseteq \mathcal{R}(M)$
  - probability $P_M(\mathcal{E})$
- Measurable $f : \mathcal{R}(M) \rightarrow \mathbb{R} \cup \{\infty\}$,
  - expected value $E_M(f)$
Aim of this survey

Compare different types of quantitative specifications for MDPs

- w.r.t. the complexity of the decision problem,
- w.r.t. the complexity of winning strategies.

Recent extensions share a common philosophy: framework for the synthesis of strategies with *richer performance guarantees*.

- Our work deals with many different payoff functions.

Focus on the *shortest path problem* in this talk.

- Not the most involved technically, natural applications.
- Useful to understand the *practical interest* of each variant.

Joint work with R. Berthon, V. Bruyère, E. Filiot, J.-F. Raskin, O. Sankur [BFRR17, RRS17, RRS15, BCH+16, Ran16, BRR17].
1. Context, MDPs, strategies

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Stochastic shortest path

Shortest path problem for *weighted graphs*

Given state $s \in S$ and target set $T \subseteq S$, find a path from $s$ to a state $t \in T$ that minimizes the sum of weights along edges.

- **PTIME algorithms** (Dijkstra, Bellman-Ford, etc) [CGR96].

We focus on MDPs with *strictly positive weights* for the SSP.

- **Truncated sum** payoff function for $\rho = s_1 a_1 s_2 a_2 \ldots$ and target set $T$:

$$TS^T(\rho) = \begin{cases} 
\sum_{j=1}^{n-1} w(a_j) & \text{if } s_n \text{ first visit of } T, \\
\infty & \text{if } T \text{ is never reached.} 
\end{cases}$$
Planning a journey in an uncertain environment

Each action takes time, target = work.

What kind of strategies are we looking for when the environment is stochastic?
SSP-E: minimizing the expected length to target

SSP-E problem

Given MDP \( D = (S, s_{\text{init}}, A, \delta, w) \), target set \( T \) and threshold \( \ell \in \mathbb{Q} \), decide if there exists \( \sigma \) such that \( \mathbb{E}_D^\sigma (TS^T) \leq \ell \).

Theorem [BT91]

The SSP-E problem can be decided in polynomial time. Optimal pure memoryless strategies always exist and can be constructed in polynomial time.
SSP-E: illustration

Pure memoryless strategies suffice.

Taking the **car** is optimal: $\mathbb{E}^\sigma_D(TS^T) = 33$. 
SSP-E: PTIME algorithm

1. **Graph analysis (linear time):**
   - ▶️ $s$ not connected to $T \Rightarrow \infty$ and remove,
   - ▶️ $s \in T \Rightarrow 0$.

2. **Linear programming (LP, polynomial time).**

For each $s \in S \setminus T$, one variable $x_s$,

$$\max \sum_{s \in S \setminus T} x_s$$

under the constraints

$$x_s \leq w(a) + \sum_{s' \in S \setminus T} \delta(s, a, s') \cdot x_{s'} \quad \text{for all } s \in S \setminus T, \text{ for all } a \in A(s).$$
SSP-E: PTIME algorithm

1. Graph analysis (linear time):
   - $s$ not connected to $T \Rightarrow \infty$ and remove,
   - $s \in T \Rightarrow 0$.

2. Linear programming (LP, polynomial time).

Optimal solution $v$:

$\sim v_s = \text{expectation from } s \text{ to } T \text{ under an optimal strategy}$.

Optimal pure memoryless strategy $\sigma^v$:

$$\sigma^v(s) = \arg \min_{a \in A(s)} \left[ w(a) + \sum_{s' \in S \setminus T} \delta(s, a, s') \cdot v_{s'} \right].$$

$\sim \text{Playing optimally } = \text{ locally optimizing present } + \text{ future}$.
SSP-E: PTIME algorithm

1. Graph analysis (linear time):
   - $s$ not connected to $T \Rightarrow \infty$ and remove,
   - $s \in T \Rightarrow 0$.

2. Linear programming (LP, polynomial time).

In practice, **value and strategy iteration** algorithms often used:
   - best performance in most cases but exponential in the worst-case,
   - fixed point algorithms, successive solution improvements [BT91, dA99, HM14].
Traveling without taking too many risks

Minimizing the expected time to destination makes sense if we travel often and it is not a problem to be late.

With car, in 10% of the cases, the journey takes 71 minutes.
Traveling without taking too many risks

Most bosses will not be happy if we are late too often…

what if we are risk-averse and want to avoid that?
SSP-P: forcing short paths with high probability

SSP-P problem

Given MDP $D = (S, s_{\text{init}}, A, \delta, w)$, target set $T$, threshold $\ell \in \mathbb{N}$, and probability threshold $\alpha \in [0, 1] \cap \mathbb{Q}$, decide if there exists a strategy $\sigma$ such that $\mathbb{P}_D^\sigma \left[ \{ \rho \in \mathcal{R}_{s_{\text{init}}}(D) \mid TS^T(\rho) \leq \ell \} \right] \geq \alpha$.

Theorem

The SSP-P problem can be decided in pseudo-polynomial time, and it is PSPACE-hard. Optimal pure strategies with pseudo-polynomial memory always exist and can be constructed in pseudo-polynomial time.

See [HK15] for hardness and for example [RRS17] for algorithm.
SSP-P: illustration

**Specification**: reach work within 40 minutes with 0.95 probability

**Sample strategy**: take the train $\sim P_D^{\sigma}[TS_{\text{work}} \leq 40] = 0.99$

**Bad choices**: car (0.9) and bike (0.0)
SSP-P: pseudo-PTIME algorithm (1/2)

Key idea: pseudo-PTIME reduction to the stochastic reachability problem (SR)

SR problem

Given unweighted MDP $D = (S, s_{\text{init}}, A, \delta)$, target set $T$ and probability threshold $\alpha \in [0, 1] \cap \mathbb{Q}$, decide if there exists a strategy $\sigma$ such that $\mathbb{P}_D^\sigma[\diamond T] \geq \alpha$.

Theorem

The SR problem can be decided in polynomial time. Optimal pure memoryless strategies always exist and can be constructed in polynomial time.

▷ Linear programming (similar to SSP-E).
Sketch of the reduction:

1. Start from $D$, $T = \{s_2\}$, and $\ell = 7$.

2. Build $D_\ell$ by unfolding $D$, tracking the current sum up to the threshold $\ell$, and integrating it in the states of the expanded MDP.
### SSP-P: pseudo-PTIME algorithm (2/2)

#### 3 Relation between runs of $D$ and $D_\ell$:

$$\text{TS}^T(\rho) \leq \ell \iff \rho' \models \Box T', T' = T \times \{0, 1, \ldots, \ell\}.$$ 

#### 4 Solve the SR problem on $D_\ell$.

- Memoryless strategy in $D_\ell \sim$ pseudo-polynomial memory in $D$ in general.

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![State Transition Diagram](image-url)
SSP-P: pseudo-PTIME algorithm (2/2)

If we just want to minimize the risk of exceeding $\ell = 7$,
- an obvious possibility is to play $b$ directly,
- playing $a$ only once is also acceptable.

For the SSP-P problem, both strategies are equivalent.

We need richer models to discriminate them!
Related work (non-exhaustive)

- SSP-P problem [Oht04, SO13].
- Quantile queries [UB13]: minimizing the value $\ell$ of an SSP-P problem for some fixed $\alpha$. Recently extended to cost problems [HK15].
- SSP-E problem in multi-dimensional MDPs [FKN+11].
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SP-G: strict worst-case guarantees

**Specification**: guarantee that work is reached within 60 minutes (to avoid missing an important meeting).

**Sample strategy**: take the **bike** \(\sim\) \(\forall \rho \in \text{Out}_D^\sigma : \text{TS}^{\text{work}}(\rho) \leq 60\).

**Bad choices**: train \((wc = \infty)\) and car \((wc = 71)\).
SP-G: strict worst-case guarantees

Winning surely (worst-case) ≠ almost-surely (proba. 1).

- Train ensures reaching work with probability one, but does not prevent runs where work is never reached.
SP-G: strict worst-case guarantees

Worst-case analysis $\leadsto$ two-player game against an antagonistic adversary.

- Forget about probabilities and give the choice of transitions to the adversary.
SP-G: shortest path game problem

SP-G problem

Given MDP $D = (S, s_{\text{init}}, A, \delta, w)$, target set $T$ and threshold $\ell \in \mathbb{N}$, decide if there exists a strategy $\sigma$ such that for all $\rho \in \text{Out}^\sigma_D$, we have that $T S^T(\rho) \leq \ell$.

Theorem [KBB+08]

The SP-G problem can be decided in polynomial time. Optimal pure memoryless strategies always exist and can be constructed in polynomial time.

▷ Dynamic programming.
Related work (non-exhaustive)

- Pseudo-PTIME for arbitrary weights [BGHM17, FGR15].
- Arbitrary weights + multiple dimensions $\leadsto$ undecidable (by adapting the proof of [CDRR15] for total-payoff).
SSP-WE = SP-G ∩ SSP-E - illustration

- **SSP-E**: car $\sim\ E = 33$ but $wc = 71 > 60$
- **SP-G**: bike $\sim\ wc = 45 < 60$ but $E = 45 >>> 33$
Can we do better?

▷ **Beyond worst-case synthesis** [BFRR17]: minimize the expected time under the worst-case constraint.
SSP-WE = SP-G ∩ SSP-E - illustration

Sample strategy: try train up to 3 delays then switch to bike.

\[ wc = 58 < 60 \text{ and } E \approx 37.34 \ll 45 \]

\[ \text{pure finite-memory strategy} \]
SSP-WE: beyond worst-case synthesis

SSP-WE problem

Given MDP $D = (S, s_{\text{init}}, A, \delta, w)$, target set $T$, and thresholds $\ell_1 \in \mathbb{N}, \ell_2 \in \mathbb{Q}$, decide if there exists a strategy $\sigma$ such that:

1. $\forall \rho \in \text{Out}^{\sigma}_D: \text{TS}^T(\rho) \leq \ell_1$,
2. $\mathbb{E}^{\sigma}_D(\text{TS}^T) \leq \ell_2$.

Theorem [BFRR17]

The SSP-WE problem can be decided in pseudo-polynomial time and is NP-hard. Pure pseudo-polynomial-memory strategies are always sufficient and in general necessary, and satisfying strategies can be constructed in pseudo-polynomial time.
SSP-WE: pseudo-PTIME algorithm

Consider SSP-WE problem for $\ell_1 = 7$ (wc), $\ell_2 = 4.8$ (E).

- Reduction to the SSP-E problem on a pseudo-polynomial-size expanded MDP.

1. Build unfolding as for SSP-P problem w.r.t. worst-case threshold $\ell_1$. 
SSP-WE: pseudo-PTIME algorithm

Here, $s_1$, 0

\[ E \sigma D \frac{9}{2}. \]
SSP-WE: pseudo-PTIME algorithm

2. Compute $R$, the attractor of $T' = T \times \{0, 1, \ldots, \ell_1\}$.
3. Restrict MDP to $D' = D_{\ell_1} \mid R$, the safe part w.r.t. SP-G.
SSP-WE: pseudo-PTIME algorithm

2. Compute $R$, the attractor of $T' = T \times \{0, 1, \ldots, \ell_1\}$.
3. Restrict MDP to $D' = D_{\ell_1} \upharpoonright R$, the safe part w.r.t. SP-G.
SSP-WE: pseudo-PTIME algorithm

4. Compute memoryless optimal strategy $\sigma$ in $D'$ for SSP-E.
5. Answer is \textit{YES} iff $\mathbb{E}_{D'}(TS^{T'}) \leq \ell_2$.

Here,
$$\mathbb{E}_{D'}(TS^{T'}) = \frac{9}{2}.$$
SSP-WE: wrap-up

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NP-hardness ⇒ inherently harder than SSP-E and SSP-G.
Related work (non-exhaustive)

- BWC synthesis problems for mean-payoff [BFRR17] and parity [BRR17] belong to NP ∩ coNP. Much more involved technically.

  ➞ Additional modeling power for free w.r.t. worst-case problems.

- Multi-dimensional extension for mean-payoff [CR15].
- Integration of BWC concepts in UPPAAL [DJL+14].
- Optimizing the expected mean-payoff under energy constraints [BKN16] or Boolean constraints [AKV16].
1. Context, MDPs, strategies

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4. Percentile queries in multi-dimensional MDPs

5. Conclusion
Multiple objectives $\Rightarrow$ trade-offs

Two-dimensional weights on actions: *time* and *cost*.

Often necessary to consider trade-offs: e.g., between the probability to reach work in due time and the risks of an expensive journey.
Multiple objectives $\implies$ trade-offs

SSP-P problem considers a **single percentile constraint**.

- **C1**: 80% of runs reach work in at most 40 minutes.
  - Taxi $\sim \leq 10$ minutes with probability $0.99 > 0.8$.
- **C2**: 50% of them cost at most 10$ to reach work.
  - Bus $\sim \geq 70\%$ of the runs reach work for 3$.

$\text{Taxi} \not\models C2$, $\text{bus} \not\models C1$. What if we want $C1 \land C2$?
Multiple objectives \implies trade-offs

- **C1**: 80% of runs reach work in at most 40 minutes.
- **C2**: 50% of them cost at most 10$ to reach work.

Study of multi-constraint percentile queries [RRS17].

- Sample strategy: bus once, then taxi. Requires *memory*.
- Another strategy: bus with probability 3/5, taxi with probability 2/5. Requires *randomness*. 

**Context**
- SSP-E/SSP-P
- SSP-WE
- SSP-PQ

**Conclusion**
- Rich Behavioral Models
- Mickael Randour
Multiple objectives $\implies$ trade-offs

- **C1**: 80% of runs reach work in at most 40 minutes.
- **C2**: 50% of them cost at most 10$ to reach work.

Study of multi-constraint percentile queries [RRS17].

In general, *both memory and randomness* are required.

$\neq$ Previous problems.
SSP-PQ: multi-constraint percentile queries (1/2)

### SSP-PQ problem

Given a $d$-dimensional MDP $D = (S, s_{\text{init}}, A, \delta, w)$, and $q \in \mathbb{N}$ percentile constraints described by target sets $T_i \subseteq S$, dimensions $k_i \in \{1, \ldots, d\}$, value thresholds $\ell_i \in \mathbb{N}$ and probability thresholds $\alpha_i \in [0, 1] \cap \mathbb{Q}$, where $i \in \{1, \ldots, q\}$, decide if there exists a strategy $\sigma$ such that query $Q$ holds, with

$$Q := \bigwedge_{i=1}^{q} \mathbb{P}_D^{\sigma} [TS_{k_i}^{T_i} \leq \ell_i] \geq \alpha_i,$$

where $TS_{k_i}^{T_i}$ denotes the truncated sum on dimension $k_i$ and w.r.t. target set $T_i$.

**Very general framework:** multiple constraints related to $\neq$ dimensions, and $\neq$ target sets $\Rightarrow$ great flexibility in modeling.
Theorem [RRS17]

The SSP-PQ problem can be decided in
- exponential time in general,
- pseudo-polynomial time for single-dimension single-target multi-contraint queries.

It is PSPACE-hard even for single-constraint queries. Randomized exponential-memory strategies are always sufficient and in general necessary, and satisfying strategies can be constructed in exponential time.

- Unfolding + multiple reachability problem [EKVY08, RRS17].
- PSPACE-hardness already true for SSP-P [HK15].
- SSP-PQ = wide extension for basically no price in complexity.
## SSP-PQ: wrap-up

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<td>randomized exponential</td>
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- SSP-PQ is undecidable for arbitrary weights in multi-dimensional MDPs, even with a unique target set [RRS17].
Percentile queries: overview (1/2)

- **Wide range of payoff functions**
  - multiple reachability,
  - mean-payoff ($\text{MP}$, $\text{MP}$),
  - discounted sum (DS).

- **Several variants**:  
  - multi-dim. multi-constraint,
  - single-constraint.

- For each one:
  - algorithms,
  - memory requirements.

- Complete picture for this new framework.
Percentile queries: overview (2/2)

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<td>(f \in \mathcal{F})</td>
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<td>(\varepsilon)-gap DS</td>
<td>(\text{P}_{ps}(D, Q, \varepsilon)) NP-h.</td>
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\(\mathcal{F} = \{\inf, \sup, \lim \inf, \lim \sup\}\)

\(D = \) model size, \(Q = \) query size

\(\text{P}(x), \text{E}(x)\) and \(\text{P}_{ps}(x)\) resp. denote polynomial, exponential and pseudo-polynomial time in parameter \(x\).

**All results without reference are established in [RRS17].**
## Percentile queries: overview (2/2)

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In most cases, only **polynomial in the model size**.

- In practice, the query size can often be bounded while the model can be very large.
1. Context, MDPs, strategies

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3. Good expectation under acceptable worst-case

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5. Conclusion
Summary: stochastic shortest path problem

- **SSP-E**: minimize the expected sum to target.
  - Actual outcomes may vary greatly.

- **SSP-P**: maximize the probability of acceptable performance.
  - No control over the quality of bad runs, no average-case performance.

- **SP-G**: maximize the worst-case performance, extreme risk-aversion.
  - Strict worst-case guarantees, no average-case performance.

- **SSP-WE**: SSP-E \(\cap\) SP-G.
  - Based on beyond worst-case synthesis [BFRR17].

- **SSP-PQ**: extends SSP-P to multi-constraint percentile queries [RRS17].
  - Multi-dimensional, flexible, trade-offs.
  - Complexity usually acceptable w.r.t. model size.
Thank you! Any question?
Shaull Almagor, Orna Kupferman, and Yaron Velner.
Minimizing expected cost under hard boolean constraints, with applications to quantitative synthesis.

Romain Brenguier, Lorenzo Clemente, Paul Hunter, Guillermo A. Pérez, Mickael Randour, Jean-François Raskin, Ocan Sankur, and Mathieu Sassolas.
Non-zero sum games for reactive synthesis.

Véronique Bruyère, Emmanuel Filiot, Mickael Randour, and Jean-François Raskin.
Meet your expectations with guarantees: Beyond worst-case synthesis in quantitative games.

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