Package ‘pomdp’

December 21, 2023

Title Infrastructure for Partially Observable Markov Decision Processes (POMDP)

Version 1.1.3

Date 2023-12-20

Description Provides the infrastructure to define and analyze the solutions of Partially Observable Markov Decision Process (POMDP) models. Interfaces for various exact and approximate solution algorithms are available including value iteration, point-based value iteration and SARSOP. Smallwood and Sondik (1973) <doi:10.1287/opre.21.5.1071>.

Classification/ACM G.4, G.1.6, I.2.6

URL https://github.com/mhahsler/pomdp

BugReports https://github.com/mhahsler/pomdp/issues

Depends R (>= 3.5.0)

Imports pomdpSolve (>= 1.0.4), processx, stats, methods, Matrix, Rcpp, foreach, igraph

SystemRequirements C++17

LinkingTo Rcpp

Suggests knitr, rmarkdown, testthat, Ternary, visNetwork, sarsop, doParallel

VignetteBuilder knitr

Encoding UTF-8

License GPL (>= 3)

Copyright Copyright (C) Michael Hahsler and Hossein Kamalzadeh.

RoxygenNote 7.2.3

Collate 'AAA_check_installed.R' 'AAA_pomdp-package.R' 'AAA_shorten.R' 'POMDP.R' 'MDP.R' 'Maze.R' 'POMDP_accessors.R' 'ReppExports.R' 'Tiger.R' 'add_policy.R' 'colors.R' 'estimate_belief_for_nodes.R' 'foreach_helper.R' 'optimal_action.R' 'plot_belief_space.R' 'plot_policy_graph.R' 'policy.R' 'policy_graph.R' 'print.text.R' 'projection.R' 'queue.R' 'read_write_POMDP.R' 'read_write_pomdp_solve.R'
R topics documented:

'regret.R' 'reward.R' 'round_stochastic.R'
'sample_belief_space.R' 'simulate_MDP.R' 'simulate_POMDP.R'
'solve_MDP.R' 'solve_POMDP.R' 'solve_SARSOP.R' 'stack.R'
'transition_graph.R' 'update_belief.R' 'value_function.R'

NeedsCompilation: yes

Author: Michael Hahsler [aut, cph, cre]
        (https://orcid.org/0000-0003-2716-1405),
        Hossein Kamalzadeh [ctb]

Maintainer: Michael Hahsler <mhahsler@lyle.smu.edu>

Repository: CRAN

Date/Publication: 2023-12-21 03:20:02 UTC

R topics documented:

pomdp-package .................................................. 3
add_policy ..................................................... 3
colors ......................................................... 5
estimate_belief_for_nodes ..................................... 5
Maze ............................................................ 7
MDP ............................................................. 10
optimal_action ................................................. 12
plot_belief_space ............................................... 13
plot_policy_graph ............................................. 15
policy ........................................................ 19
policy_graph .................................................. 21
POMDP .......................................................... 22
POMDP_accessors ............................................... 28
projection ....................................................... 32
regret .......................................................... 33
reward .......................................................... 34
round_stochastic ............................................... 36
sample_belief_space ............................................ 37
simulate_MDP .................................................. 39
simulate_POMDP ............................................... 41
solve_MDP ..................................................... 44
solve_POMDP .................................................. 46
solve_SARSOP .................................................. 53
Tiger ........................................................... 55
transition_graph ............................................... 56
update_belief .................................................. 58
value_function ................................................ 59
write_POMDP ................................................... 61

Index 63
Description

Provides the infrastructure to define and analyze the solutions of Partially Observable Markov Decision Process (POMDP) models. Interfaces for various exact and approximate solution algorithms are available including value iteration, Point-Based Value Iteration (PBVI) and Successive Approximations of the Reachable Space under Optimal Policies (SARSOP).

Key functions

- Problem specification: POMDP, MDP
- Solvers: `solve_POMDP()`, `solve_MDP()`, `solve_SARSOP()`

Author(s)

Michael Hahsler

---

add_policy

*Add a Policy to a POMDP Problem Description*

**Description**

Add a policy to a POMDP problem description allows the user to test policies on modified problem descriptions or to test manually created policies.

**Usage**

`add_policy(model, policy)`

**Arguments**

- `model` a POMDP model description.
- `policy` a POMDP policy as a solved POMDP or a policy data.frame.

**Value**

The POMDP model description with the added policy.

**Author(s)**

Michael Hahsler
See Also

Other POMDP: `POMDP_accessors.POMDP()`, `plot_belief_space()`, `projection()`, `regret()`, `sample_belief_space()`, `simulate_POMDP()`, `solve_POMDP()`, `solve_SARSOP()`, `transition_graph()`, `update_belief()`, `value_function()`, `write_POMDP()`

Examples

data(Tiger)

sol <- solve_POMDP(Tiger)
sol

# Example 1: Use the solution policy on a changed POMDP problem
# where listening is perfect and simulate the expected reward

perfect_Tiger <- Tiger
perfect_Tiger$observation_prob <- list(
  listen = "identity",
  'open-left' = "uniform",
  'open-right' = "uniform"
)

sol_perfect <- add_policy(perfect_Tiger, sol)
sol_perfect

simulate_POMDP(sol_perfect, n = 1000)$avg_reward

# Example 2: Handcraft a policy and apply it to the Tiger problem

# original policy
policy(sol)
plot_value_function(sol)
plot_belief_space(sol)

# create a policy manually where the agent opens a door at a believe of
# roughly 2/3 (note the alpha vectors do not represent
# a valid value function)
p <- list(
data.frame(
  'tiger-left' = c(1, 0, -2),
  'tiger-right' = c(-2, 0, 1),
  action = c("open-right", "listen", "open-left"),
  check.names = FALSE
))
p
custom_sol <- add_policy(Tiger, p)
custom_sol

policy(custom_sol)
plot_value_function(custom_sol)
plot_belief_space(custom_sol)
simulate_POMDP(custom_sol, n = 1000)$avg_reward

---

**colors**

*Default Colors for Visualization in Package pomdp*

**Description**

Default discrete and continuous colors used in pomdp for states (nodes), beliefs and values.

**Usage**

```r
colors_discrete(n, col = NULL)
colors_continuous(val, col = NULL)
```

**Arguments**

- `n`: number of states.
- `col`: custom color palette. `colors_discrete()` uses the first `n` colors. `colors_continuous()` uses these colors to calculate a palette (see `grDevices::colorRamp()`).
- `val`: a vector with values to be translated to colors.

**Value**

`colors_discrete()` returns a color palette and `colors_continuous()` returns the colors associated with the supplied values.

**Examples**

```r
colors_discrete(5)
colors_continuous(runif(10))
```

---

**estimate_belief_for_nodes**

*Estimate the Belief for Policy Graph Nodes*

**Description**

Estimate a belief for each alpha vector (segment of the value function) which represents a node in the policy graph.
**Usage**

```r
estimate_belief_for_nodes(
  x,
  method = "auto",
  belief = NULL,
  verbose = FALSE,
  ...
)
```

**Arguments**

- **x**: object of class `POMDP` containing a solved and converged POMDP problem.
- **method**: character string specifying the estimation method. Methods include "auto", reuse "solver_points", follow "trajectories", sample "random_sample" or "regular_sample". Auto uses solver points if available and follows trajectories otherwise.
- **belief**: start belief used for method trajectories. NULL uses the start belief specified in the model.
- **verbose**: logical; show which method is used.
- **...**: parameters are passed on to `sample_belief_space()` or the code that follows trajectories.

**Details**

`estimate_belief_for_nodes()` can estimate the belief in several ways:

1. **Use belief points explored by the solver.** Some solvers return explored belief points. We assign the belief points to the nodes and average each nodes belief.

2. **Follow trajectories** (breadth first) till all policy graph nodes have been visited and return the encountered belief. This implementation returns the first (i.e., shallowest) belief point that is encountered is used and no averaging is performed. parameter `n` can be used to limit the number of nodes searched.

3. **Sample a large set** of possible belief points, assigning them to the nodes and then averaging the belief over the points assigned to each node. This will return a central belief for the node. Additional parameters like `method` and the sample size `n` are passed on to `sample_belief_space()`. If no belief point is generated for a segment, then a warning is produced. In this case, the number of sampled points can be increased.

**Notes:**

- Each method may return a different answer. The only thing that is guaranteed is that the returned belief falls in the range where the value function segment is maximal.
- If some nodes not belief points are sampled, or the node is not reachable from the initial belief, then a vector with all NaNs will be returned with a warning.

**Value**

returns a list with matrices with a belief for each policy graph node. The list elements are the epochs and converged solutions only have a single element.
Maze

See Also

Other policy: optimal_action(), plot_belief_space(), plot_policy_graph(), policy_graph(), policy(), projection(), reward(), solve_POMDP(), solve_SARSOP(), value_function()

Examples

data("Tiger")

# Infinite horizon case with converged solution
sol <- solve_POMDP(model = Tiger, method = "grid")
sol

# default method auto uses the belief points used in the algorithm (if available).
estimate_belief_for_nodes(sol, verbose = TRUE)

# use belief points obtained from trajectories
estimate_belief_for_nodes(sol, method = "trajectories", verbose = TRUE)

# use a random uniform sample
estimate_belief_for_nodes(sol, method = "random", verbose = TRUE)

# Finite horizon example with three epochs.
sol <- solve_POMDP(model = Tiger, horizon = 3)
sol
estimate_belief_for_nodes(sol)

---

Maze

Steward Russell’s 4x3 Maze MDP

Description

The 4x3 maze described in Chapter 17 of the textbook: "Artificial Intelligence: A Modern Approach" (AIMA).

Format

An object of class MDP.

Details

The simple maze has the following layout:

```
1234
#####
#   #
#   #
#   #
#   #
####
```

Transition model:

```
1234
#####
#   # .8 (action direction)
#   # ^
#   # |
#   # .1 <-|-> .1
```
We represent the maze states as a matrix with 3 rows (up/down) and 4 columns (left/right). The states are labeled $s_1$ through $s_{12}$ (bottom-left to top right) and are fully observable. The # (state $s_5$) in the middle of the maze is an obstruction and not reachable. Rewards are associated with transitions. The default reward (penalty) is -0.04. The start state marked with $S$ is $s_1$. Transitioning to + (state $s_{12}$) gives a reward of +1.0, transitioning to - (state $s_{11}$) has a reward of -1.0. States $s_{11}$ and $s_{12}$ are terminal (absorbing) states.

Actions are movements (up, down, left, right). The actions are unreliable with a .8 chance to move in the correct direction and a 0.1 chance to instead move in a perpendicular direction leading to a stochastic transition model.

Note that the problem has reachable terminal states which leads to a proper policy (that is guaranteed to reach a terminal state). This means that the solution also converges without discounting (discount = 1).

References


Examples

# The problem can be loaded using data(Maze).

# Here is the complete problem definition:

S <- paste0("s_", seq_len(3 * 4))
s2rc <- function(s) {
  if(is.character(s)) s <- match(s, S)
  c((s - 1) %% 3 + 1, (s - 1) %/% 3 + 1)
}
A <- c("up", "down", "left", "right")
T <- function(action, start.state, end.state) {
  action <- match.arg(action, choices = A)
  if (start.state %in% c("s_11", "s_12", "s_5")) {
    if (start.state == end.state) return(1)
    else return(0)
  }
  if(action %in% c("up", "down")) error_direction <- c("right", "left")
  else error_direction <- c("up", "down")
  rc <- s2rc(start.state)
delta <- list(up = c(+1, 0), down = c(-1, 0),
               right = c(0, +1), left = c(0, -1))
P <- matrix(0, nrow = 3, ncol = 4)
add_prob <- function(P, rc, a, value) {
  new_rc <- rc + delta[[a]]
  for (i in 1:nrow(P)) for (j in 1:ncol(P))
    P[i, j] <- P[i, j] + 0.8 * delta[[a]][i]
  P[new_rc[1], new_rc[2]] <- P[new_rc[1], new_rc[2]] + 0.8
  P[error_direction[1], error_direction[2]] <- P[error_direction[1], error_direction[2]] + 0.1
}
    new_rc <- rc
P[new_rc[1], new_rc[2]] <- P[new_rc[1], new_rc[2]] + value
P
)

P <- add_prob(P, rc, action, .8)
P <- add_prob(P, rc, error_direction[1], .1)
P <- add_prob(P, rc, error_direction[2], .1)
P[rbind(s2rc(end.state))]
}

T("up", "s_1", "s_2")

R <- rbind(
    R_(end.state = 'x', value = -0.04),
    R_(end.state = 's_11', value = -1),
    R_(end.state = 's_12', value = +1),
    R_(start.state = 's_11', value = 0),
    R_(start.state = 's_12', value = 0),
    R_(start.state = 's_5', value = 0)
)

Maze <- MDP(
    name = "Stuart Russell’s 3x4 Maze",
    discount = 1,
    horizon = Inf,
    states = S,
    actions = A,
    start = 1,
    transition_prob = T,
    reward = R
)

Maze
str(Maze)

# Layout with state names
matrix(Maze$states,nrow = 3, dimnames = list(1:3, 1:4))[3:1, ]
maze_solved <- solve_MDP(Maze, method = "value")
policy(maze_solved)

# show the utilities and optimal actions organized in the maze layout (like in the AIMA textbook)
matrix(policy(maze_solved)[[1]]$U, nrow = 3, dimnames = list(1:3, 1:4))[3:1, ]
matrix(policy(maze_solved)[[1]]$action, nrow = 3, dimnames = list(1:3, 1:4))[3:1, ]

# Note: the optimal actions for the states with a utility of 0 are artefacts and should be ignored.
MDP

Define an MDP Problem

Description
Defines all the elements of a MDP problem.

Usage

```r
MDP(
  states,
  actions,
  transition_prob,
  reward,
  discount = 0.9,
  horizon = Inf,
  start = "uniform",
  name = NA
)
```

`MDP2POMDP(x)`

`is_solved_MDP(x, stop = FALSE)`

Arguments

- `states`: a character vector specifying the names of the states.
- `actions`: a character vector specifying the names of the available actions.
- `transition_prob`: Specifies the transition probabilities between states.
- `reward`: Specifies the rewards dependent on action, states and observations.
- `discount`: numeric; discount rate between 0 and 1.
- `horizon`: numeric; Number of epochs. Inf specifies an infinite horizon.
- `start`: Specifies in which state the MDP starts.
- `name`: a string to identify the MDP problem.
- `x`: a MDP object.
- `stop`: logical; stop with an error.

Details

MDPs are similar to POMDPs, however, states are completely observable and observations are not necessary. The model is defined similar to POMDP models, but observations are not specified and the 'observations' column in the the reward specification is always '*'.

`MDP2POMDP()` reformulates a MDP as a POMDP with one observation per state that reveals the current state. This is achieved by defining identity observation probability matrices.

More details on specifying the model components can be found in the documentation for POMDP.
Value

The function returns an object of class MDP which is list with the model specification. `solve_MDP()` reads the object and adds a list element called 'solution'.

Author(s)

Michael Hahsler

See Also

Other MDP: POMDP_accessors, simulate_MDP(), solve_MDP(), transition_graph()

Examples

# Michael's Sleepy Tiger Problem is like the POMDP Tiger problem, but # has completely observable states because the tiger is sleeping in front # of the door. This makes the problem an MDP.

STiger <- MDP(
  name = "Michael's Sleepy Tiger Problem",
  discount = .9,

  states = c("tiger-left", "tiger-right"),
  actions = c("open-left", "open-right", "do-nothing"),
  start = "uniform",

  # opening a door resets the problem
  transition_prob = list(
    "open-left" = "uniform",
    "open-right" = "uniform",
    "do-nothing" = "identity"),

  # the reward helper R() expects: action, start.state, end.state, observation, value
  reward = rbind(
    R_("open-left", "tiger-left", v = -100),
    R_("open-left", "tiger-right", v = 10),
    R_("open-right", "tiger-left", v = 10),
    R_("open-right", "tiger-right", v = -100),
    R_("do-nothing", v = 0)
  )
)

STiger

sol <- solve_MDP(STiger, eps = 1e-7)
sol

policy(sol)
plot_value_function(sol)

# convert the MDP into a POMDP and solve
STiger_POMDP <- MDP2POMDP(STiger)
optimal_action

sol2 <- solve_POMDP(STiger_POMDP)
sol2

policy(sol2)
plot_value_function(sol2)

---

optimal_action  Optimal action for a belief

Description

Determines the optimal action for a policy (solved POMDP) for a given belief at a given epoch.

Usage

optimal_action(model, belief = NULL, epoch = 1)

Arguments

model  a solved POMDP.
belief  The belief (probability distribution over the states) as a vector or a matrix with multiple belief states as rows. If NULL, then the initial belief of the model is used.
epoch  what epoch of the policy should be used. Use 1 for converged policies.

Value

The name of the optimal action.

Author(s)

Michael Hahsler

See Also

Other policy: estimate_belief_for_nodes(), plot_belief_space(), plot_policy_graph(), policy_graph(), policy(), projection(), reward(), solve_POMDP(), solve_SARSOP(), value_function()

Examples

data("Tiger")
Tiger

sol <- solve_POMDP(model = Tiger)

# these are the states
sol$states
# belief that tiger is to the left
optimal_action(sol, c(1, 0))
optimal_action(sol, "tiger-left")

# belief that tiger is to the right
optimal_action(sol, c(0, 1))
optimal_action(sol, "tiger-right")

# belief is 50/50
optimal_action(sol, c(.5, .5))
optimal_action(sol, "uniform")

# the POMDP is converged, so all epoch give the same result.
optimal_action(sol, "tiger-right", epoch = 10)

---

**plot_belief_space**  
*Plot a 2D or 3D Projection of the Belief Space*

**Description**

Plots the optimal action, the node in the policy graph or the reward for a given set of belief points on a line (2D) or on a ternary plot (3D). If no points are given, points are sampled using a regular arrangement or randomly from the (projected) belief space.

**Usage**

```r
plot_belief_space(
  model,  
  projection = NULL,  
  epoch = 1,  
  sample = "regular",  
  n = 100,  
  what = c("action", "pg_node", "reward"),  
  legend = TRUE,  
  pch = 20,  
  col = NULL,  
  jitter = 0,  
  oneD = TRUE,  
  ...
)
```

**Arguments**

- `model`  
  a solved POMDP.

- `projection`  
  Sample in a projected belief space. See `projection()` for details.

- `epoch`  
  display this epoch.
sample a matrix with belief points as rows or a character string specifying the method used for `sample_belief_space()`.

n number of points sampled.

what what to plot.

legend logical; add a legend? If the legend is covered by the plot then you need to increase the plotting region of the plotting device.

pch plotting symbols.

col plotting colors.

jitter jitter amount for 2D belief spaces (good values are between 0 and 1, while using `ylim = c(0,1)`).

oneD plot projections on two states in one dimension.

... additional arguments are passed on to `plot` for 2D or `TerneryPlot` for 3D.

Value
Returns invisibly the sampled points.

Author(s)
Michael Hahsler

See Also
Other policy: `estimate_belief_for_nodes()`, `optimal_action()`, `plot_policy_graph()`, `policy_graph()`, `projection()`, `reward()`, `solve_POMDP()`, `solve_SARSOP()`, `value_function()`

Other POMDP: `POMDP_accessors()`, `POMDP()`, `add_policy()`, `projection()`, `regret()`, `sample_belief_space()`, `simulate_POMDP()`, `solve_POMDP()`, `solve_SARSOP()`, `transition_graph()`, `update_belief()`, `value_function()`, `write_POMDP()`

Examples

# two-state POMDP
data("Tiger")
sol <- solve_POMDP(Tiger)

plot_belief_space(sol)
plot_belief_space(sol, oneD = FALSE)
plot_belief_space(sol, n = 10)
plot_belief_space(sol, n = 100, sample = "random")

# plot the belief points used by the grid-based solver
plot_belief_space(sol, sample = sol $solution$belief_points_solver)

# plot different measures
plot_belief_space(sol, what = "pg_node")
plot_belief_space(sol, what = "reward")

# three-state POMDP
# Note: If the plotting region is too small then the legend might run into the plot
data("Three_doors")
sol <- solve_POMDP(Three_doors)
sol

# plotting needs the suggested package Ternary
if ("Ternary" %in% installed.packages()) {
  plot_belief_space(sol)
  plot_belief_space(sol, n = 10000)
  plot_belief_space(sol, what = "reward", sample = "random", n = 1000)
  plot_belief_space(sol, what = "pg_node", n = 10000)

  # holding tiger-left constant at .5 follows this line in the ternary plot
  Ternary::TernaryLines(list(c(.5, 0, .5), c(.5, .5, 0)), col = "black", lty = 2)
  # we can plot the projection for this line
  plot_belief_space(sol, what = "pg_node", n = 1000, projection = c("tiger-left" = .5))

  # plot the belief points used by the grid-based solver
  plot_belief_space(sol, sample = sol$solution$belief_points_solver, what = "pg_node")

  # plot the belief points obtained using simulated trajectories with an epsilon-greedy policy.
  # Note that we only use n = 50 to save time.
  plot_belief_space(sol,
    sample = simulate_POMDP(sol, n = 50, horizon = 100,
      epsilon = 0.1, return_beliefs = TRUE)$belief_states)
}

# plot a 3-state belief space using ggtern (ggplot2)
## Not run:
library(ggtern)
samp <- sample_belief_space(sol, n = 1000)
df <- cbind(as.data.frame(samp), reward_node_action(sol, belief = samp))
df$pg_node <- factor(df$pg_node)

ggtern(df, aes(x = `tiger-left`, y = `tiger-center`, z = `tiger-right`)) +
  geom_point(aes(color = pg_node), size = 2)

ggtern(df, aes(x = `tiger-left`, y = `tiger-center`, z = `tiger-right`)) +
  geom_point(aes(color = action), size = 2)

ggtern(df, aes(x = `tiger-left`, y = `tiger-center`, z = `tiger-right`)) +
  geom_point(aes(color = reward), size = 2)

## End(Not run)
Description

The function plots the POMDP policy graph for converged POMDP solution and the policy tree for a finite-horizon solution.

Usage

plot_policy_graph(
  x,
  belief = NULL,
  engine = c("igraph", "visNetwork"),
  show_belief = TRUE,
  state_col = NULL,
  legend = TRUE,
  simplify_observations = TRUE,
  remove_unreachable_nodes = TRUE,
  ...
)

curve_multiple_directed(graph, start = 0.3)

Arguments

x object of class POMDP containing a solved and converged POMDP problem.
belief the initial belief is used to mark the initial belief state in the graph of a converged solution and to identify the root node in a policy graph for a finite-horizon solution. If NULL then the belief is taken from the model definition.
engine The plotting engine to be used.
show_belief logical; show estimated belief proportions as a pie chart or color in each node?
state_col colors used to represent the belief over states in each node. Only used if show_belief is TRUE.
legend logical; display a legend for colors used belief proportions?
simplify_observations combine parallel observation arcs into a single arc.
remove_unreachable_nodes logical; remove nodes that are not reachable from the start state? Currently only implemented for policy trees for unconverged finite-time horizon POMDPs.
... parameters are passed on to policy_graph(), estimate_belief_for_nodes() and the functions they use. Also, plotting options are passed on to the plotting engine igraph::plot.igraph() or visNetwork::visIgraph().
graph The input graph.
start The curvature at the two extreme edges.

Details

The policy graph returned by policy_graph() can be directly plotted. plot_policy_graph() uses policy_graph() to get the policy graph and produces an improved visualization (a legend,
tree layout for finite-horizon solutions, better edge curving, etc.). It also offers an interactive visualization using \texttt{visNetwork::visIgraph()}. Each policy graph node is represented by an alpha vector specifying a hyperplane segment. The convex hull of the set of hyperplanes represents the value function. The policy specifies for each node an optimal action which is printed together with the node ID inside the node. The arcs are labeled with observations. Infinite-horizon converged solutions from a single policy graph. For finite-horizon solution a policy tree is produced. The levels of the tree and the first number in the node label represent the epochs.

For better visualization, we provide a few features:

- Show Belief, belief color and legend: A pie chart (or the color) in each node can be used to represent an example of the belief that the agent has if it is in this node. This can help with interpreting the policy graph. The belief is obtained by calling \texttt{estimate_belief_for_nodes()}.  
- Simplify observations: In some cases, two observations can lead to the same node resulting in two parallel edges. These edges can be collapsed into one label with the observations.  
- Remove unreachable nodes: Many algorithms produce unused policy graph nodes which can be filtered to produce a smaller tree structure of actually used nodes. Non-converged policies depend on the initial belief and if an initial belief is specified, then different nodes will be filtered and the tree will look different.

These improvements can be disabled using parameters.

\textbf{Auxiliary function:} \texttt{curve_multiple_directed()} is a helper function for plotting igraph graphs similar to \texttt{igraph::curve_multiple()} but it also adds curvature to parallel edges that point in opposite directions.

\textbf{Value} \hfill 
returns invisibly what the plotting engine returns.

\textbf{See Also} \hfill 
Other policy: \texttt{estimate_belief_for_nodes()}, \texttt{optimal_action()}, \texttt{plot_belief_space()}, \texttt{policy_graph()}, \texttt{policy()}, \texttt{projection()}, \texttt{reward()}, \texttt{solve_POMDP()}, \texttt{solve_SARSOP()}, \texttt{value_function()}

\textbf{Examples} \hfill 

data("Tiger")

### Policy graphs for converged solutions

sol <- solve_POMDP(model = Tiger)
sol

\texttt{policy\_graph(sol)}

## visualization

\texttt{plot\_policy\_graph(sol)}

## use a different graph layout (circle and manual; needs igraph)

\texttt{library("igraph")}
plot_policy_graph(sol, layout = layout.circle)
plot_policy_graph(sol, layout = rbind(c(1,1), c(1,-1), c(0,0), c(-1,-1), c(-1,1)), margin = .2)
plot_policy_graph(sol,
layout = rbind(c(1,0), c(.5,0), c(0,0), c(-.5,0), c(-1,0)), rescale = FALSE,
vertex.size = 15, edge.curved = 2,
main = "Tiger Problem")

## hide labels, beliefs and legend
plot_policy_graph(sol, show_belief = FALSE, edge.label = NA, vertex.label = NA, legend = FALSE)

## custom larger vertex labels (A, B, ...)
plot_policy_graph(sol,
vertex.label = LETTERS[1:nrow(policy(sol)[[1]])],
vertex.size = 60,
vertex.label.cex = 2,
edge.label.cex = .7,
vertex.label.color = "white")

## plotting the igraph object directly
pg <- policy_graph(sol, show_belief = TRUE,
simplify_observations = TRUE, remove_unreachable_nodes = TRUE)

## (e.g., using a tree layout)
plot(pg, layout = layout_as_tree(pg, root = 3, mode = "out"))

## change labels (abbreviate observations and use only actions to label the vertices)
plot(pg,
edge.label = abbreviate(E(pg)$label),
vertex.label = V(pg)$action,
vertex.size = 20)

## use action to color vertices (requires a graph without a belief pie chart)
## and color edges to represent observations.
pg <- policy_graph(sol, show_belief = FALSE,
simplify_observations = TRUE, remove_unreachable_nodes = TRUE)

plot(pg,
vertex.label = NA,
vertex.color = factor(V(pg)$action),
vertex.size = 20,
edge.color = factor(E(pg)$observation),
edge.curved = .1 )

acts <- levels(factor(V(pg)$action))
legend("topleft", legend = acts, title = "action",
   col = igraph::categorical_pal(length(acts)), pch = 15)
obs <- levels(factor(E(pg)$observation))
legend("bottomright", legend = obs, title = "observation",
   col = igraph::categorical_pal(length(obs)), lty = 1)

## plot interactive graphs using the visNetwork library.
## Note: the pie chart representation is not available, but colors are used instead.
plot_policy_graph(sol, engine = "visNetwork")

## add smooth edges and a layout (note, engine can be abbreviated)
plot_policy_graph(sol, engine = "visNetwork", layout = "layout_in_circle", smooth = TRUE)

### Policy trees for finite-horizon solutions
sol <- solve_POMDP(model = Tiger, horizon = 4, method = "incprune")

plot_policy_graph(sol)

# Note: the first number in the node id is the epoch.

# plot the policy tree for an initial belief of 90% that the tiger is to the left
plot_policy_graph(sol, belief = c(0.9, 0.1))

# Plotting a larger graph (see ?igraph.plotting for plotting options)
sol <- solve_POMDP(model = Tiger, horizon = 10, method = "incprune")

plot_policy_graph(sol, edge.arrow.size = .1,
vertex.label.cex = .5, edge.label.cex = .5)

plot_policy_graph(sol, engine = "visNetwork")

---

**policy**

*Extract the Policy from a POMDP/MDP*

**Description**

Extracts the policy from a solved POMDP/MDP.

**Usage**

`policy(x, alpha = TRUE, action = TRUE)`

**Arguments**

- **x**: A solved POMDP or MDP object.
- **alpha**: logical; include the parameters of the alpha vector defining the segment (POMDP only).
- **action**: logical; include the action for that segment (POMDP only).

**Details**

A list (one entry per epoch) with the optimal policy. For converged, infinite-horizon problems solutions, a list with only the converged solution is produced. For a POMDP, the policy is a data.frame consisting of:
• Part 1: The value function with one column per state (alpha vectors).
• Part 2: The last column contains the prescribed action.

For an MDP, the policy is a data.frame consisting of:
  • The state
  • The state’s discounted expected utility U if the policy is followed
  • The prescribed action

Value
A list with the policy for each epoch.

Author(s)
Michael Hahsler

See Also
Other policy: estimate_belief_for_nodes(), optimal_action(), plot_belief_space(), plot_policy_graph(), policy_graph(), projection(), reward(), solve_POMDP(), solve_SARSOP(), value_function()

Examples
data("Tiger")

# Infinite horizon
sol <- solve_POMDP(model = Tiger)
sol

# policy with value function, optimal action and transitions for observations.
policy(sol)
plot_value_function(sol)

# Finite horizon (we use incremental pruning because grid does not converge)
sol <- solve_POMDP(model = Tiger, method = "incprune", horizon = 3, discount = 1)
sol

policy(sol)
# Note: We see that it is initially better to listen till we make a decision in the final epoch.

# MDP policy
data(Maze)

sol <- solve_MDP(Maze)
policy(sol)
The function creates a POMDP policy graph for converged POMDP solution and the policy tree for a finite-horizon solution. The graph is represented as an igraph object.

Usage

```r
policy_graph(
x, belief = NULL, show_belief = FALSE, state_col = NULL, simplify_observations = FALSE, remove_unreachable_nodes = FALSE,
...
)
```

Arguments

- `x` object of class `POMDP` containing a solved and converged POMDP problem.
- `belief` the initial belief is used to mark the initial belief state in the grave of a converged solution and to identify the root node in a policy graph for a finite-horizon solution. If `NULL` then the belief is taken from the model definition.
- `show_belief` logical; show estimated belief proportions as a pie chart or color in each node?
- `state_col` colors used to represent the belief over the states in each node. Only used if `show_belief` is `TRUE`.
- `simplify_observations` combine parallel observation arcs into a single arc.
- `remove_unreachable_nodes` logical; remove nodes that are not reachable from the start state? Currently only implemented for policy trees for unconverged finite-time horizon POMDPs.
- `...` parameters are passed on to `estimate_belief_for_nodes()`.

Details

Each policy graph node is represented by an alpha vector specifying a hyper plane segment. The convex hull of the set of hyperplanes represents the the value function. The policy specifies for each node an optimal action which is printed together with the node ID inside the node. The arcs are labeled with observations. Infinite-horizon converged solutions from a single policy graph. For finite-horizon solution a policy tree is produced. The levels of the tree and the first number in the node label represent the epochs.

The parameters `show_belief`, `remove_unreachable_nodes`, and `simplify_observations` are used by `plot_policy_graph()` (see there for details) to reduce clutter and make the visualization more readable. These options are disabled by default for `policy_graph()`.
POMDP

Value

returns the policy graph as an igraph object.

See Also

Other policy: estimate_belief_for_nodes(), optimal_action(), plot_belief_space(), plot_policy_graph(), policy(), projection(), reward(), solve_POMDP(), solve_SARSOP(), value_function()

Examples

data("Tiger")

### Policy graphs for converged solutions
sol <- solve_POMDP(model = Tiger)
sol

policy_graph(sol)

## visualization
plot_policy_graph(sol)

### Policy trees for finite-horizon solutions
sol <- solve_POMDP(model = Tiger, horizon = 4, method = "incprune")

policy_graph(sol)
plot_policy_graph(sol)

# Note: the first number in the node id is the epoch.

---

POMDP

Define a POMDP Problem

Description

Defines all the elements of a POMDP problem including the discount rate, the set of states, the set of actions, the set of observations, the transition probabilities, the observation probabilities, and rewards.

Usage

POMDP(
  states,
  actions,
  observations,
  transition_prob,
  observation_prob,
  reward,
  discount = 0.9,
  horizon = Inf,
)
terminal_values = NULL,
start = "uniform",
normalize = TRUE,
name = NA
)

is_solved_POMDP(x, stop = FALSE, message = "")

is_timedependent_POMDP(x)

epoch_to_episode(x, epoch)

is_converged_POMDP(x, stop = FALSE, message = "")

O_(action = NA, end.state = NA, observation = NA, probability)

T_(action = NA, start.state = NA, end.state = NA, probability)

R_(action = NA, start.state = NA, end.state = NA, observation = NA, value)

Arguments

states a character vector specifying the names of the states. Note that state names have to start with a letter.

actions a character vector specifying the names of the available actions. Note that action names have to start with a letter.

observations a character vector specifying the names of the observations. Note that observation names have to start with a letter.

transition_prob Specifies action-dependent transition probabilities between states. See Details section.

observation_prob Specifies the probability that an action/state combination produces an observation. See Details section.

reward Specifies the rewards structure dependent on action, states and observations. See Details section.

discount numeric; discount factor between 0 and 1.

horizon numeric; Number of epochs. Inf specifies an infinite horizon.

terminal_values a vector with the terminal values for each state or a matrix specifying the terminal rewards via a terminal value function (e.g., the alpha component produced by solve_POMDP()). A single 0 specifies that all terminal values are zero.

start Specifies the initial belief state of the agent. A vector with the probability for each state is supplied. Also the string 'uniform' (default) can be used. The belief is used to calculate the total expected cumulative reward. It is also used by some solvers. See Details section for more information.

normalize logical; should the description be normalized for faster access (see normalize_POMDP())?
name a string to identify the POMDP problem.
x a POMDP.
stop logical; stop with an error.
message a error message to be displayed displayed
epoch integer; an epoch that should be converted to the corresponding episode in a time-dependent POMDP.

action, start.state, end.state, observation, probability, value
Values used in the helper functions $O()$, $R()$, and $T()$ to create an entry for observation_prob, reward, or transition_prob above, respectively. The default value ‘*’ matches any action/state/observation.

Details
In the following we use the following notation. The POMDP is a 7-duple:

$(S, A, T, R, \Omega, O, \gamma)$.

$S$ is the set of states; $A$ is the set of actions; $T$ are the conditional transition probabilities between states; $R$ is the reward function; $\Omega$ is the set of observations; $O$ are the conditional observation probabilities; and $\gamma$ is the discount factor. We will use lower case letters to represent a member of a set, e.g., $s$ is a specific state. To refer to the size of a set we will use cardinality, e.g., the number of actions is $|A|$.

Note that the observation model is in the literature often also denoted by the letter $Z$.

Names used for mathematical symbols in code

- $S, s, s'$: 'states', 'start.state', 'end.state'
- $A, a$: 'actions', 'action'
- $\Omega, o$: 'observations', 'observation'

State names, actions and observations can be specified as strings or index numbers (e.g., start.state can be specified as the index of the state in states). For the specification as data.frames below, NA can be used to mean any start.state, end.state, action or observation. Note that some POMDP solvers and the POMDP file format use ‘*’ for this purpose.

The specification below map to the format used by pomdp-solve (see http://www.pomdp.org).

Specification of transition probabilities: $T(s'|s, a)$

Transition probability to transition to state $s'$ from given state $s$ and action $a$. The transition probabilities can be specified in the following ways:

- A data.frame with columns exactly like the arguments of $T()$. You can use rbind() with helper function $T()$ to create this data frame.
- A named list of matrices, one for each action. Each matrix is square with rows representing start states $s$ and columns representing end states $s'$. Instead of a matrix, also the strings 'identity' or 'uniform' can be specified.
- A function with the same arguments are $T()$, but no default values that returns the transition probability.
**Specification of observation probabilities:** \( O(o|a, s') \)

The POMDP specifies the probability for each observation \( o \) given an action \( a \) and that the system transitioned to the end state \( s' \). These probabilities can be specified in the following ways:

- A data frame with columns named exactly like the arguments of \( O() \). You can use \( \texttt{rbind()} \) with helper function \( O() \) to create this data frame.
- A named list of matrices, one for each action. Each matrix has rows representing end states \( s' \) and columns representing an observation \( o \). Instead of a matrix, also the strings 'identity' or 'uniform' can be specified.
- A function with the same arguments as \( O() \), but no default values that returns the observation probability.

**Specification of the reward function:** \( R(s, s', o, a) \)

The reward function can be specified in the following ways:

- A data frame with columns named exactly like the arguments of \( R() \). You can use \( \texttt{rbind()} \) with helper function \( R() \) to create this data frame.
- A list of lists. The list levels are 'action' and 'start.state'. The list elements are matrices with rows representing end states \( s' \) and columns representing an observation \( o \).
- A function with the same arguments as \( R() \), but no default values that returns the reward.

**Start Belief**

The initial belief state of the agent is a distribution over the states. It is used to calculate the total expected cumulative reward printed with the solved model. The function \( \texttt{reward()} \) can be used to calculate rewards for any belief.

Some methods use this belief to decide which belief states to explore (e.g., the finite grid method).

Options to specify the start belief state are:

- A probability distribution over the states. That is, a vector of \(|S|\) probabilities, that add up to 1.
- The string "uniform" for a uniform distribution over all states.
- An integer in the range 1 to \( n \) to specify the index of a single starting state.
- A string specifying the name of a single starting state.

The default initial belief is a uniform distribution over all states.

**Convergence**

A infinite-horizon POMDP needs to converge to provide a valid value function and policy.

A finite-horizon POMDP may also converging to an infinite horizon solution if the horizon is long enough.

**Time-dependent POMDPs**

Time dependence of transition probabilities, observation probabilities and reward structure can be modeled by considering a set of episodes representing epoch with the same settings. The length of each episode is specified as a vector for horizon, where the length is the number of episodes and each value is the length of the episode in epochs. Transition probabilities, observation probabilities and/or reward structure can contain a list with the values for each episode. The helper function \( \texttt{epoch_to_episode()} \) converts an epoch to the episode it belongs to.
The function returns an object of class POMDP which is list of the model specification. `solve_POMDP()` reads the object and adds a list element named 'solution'.

Authors
Hossein Kamalzadeh, Michael Hahsler

References
pomdp-solve website: [http://www.pomdp.org](http://www.pomdp.org)

See Also
Other POMDP: `POMDP_accessors, add_policy(), plot_belief_space(), projection(), regret(), sample_belief_space(), simulate_POMDP(), solve_POMDP(), solve_SARSOP(), transition_graph(), update_belief(), value_function(), write_POMDP()

Examples
```r
## Defining the Tiger Problem (it is also available via data(Tiger), see ? Tiger)

Tiger <- POMDP(
  name = "Tiger Problem",
  discount = 0.75,
  states = c("tiger-left", "tiger-right"),
  actions = c("listen", "open-left", "open-right"),
  observations = c("tiger-left", "tiger-right"),
  start = "uniform",
  transition_prob = list(
    "listen" = "identity",
    "open-left" = "uniform",
    "open-right" = "uniform"
  ),
  observation_prob = list(
    "listen" = rbind(c(0.85, 0.15),
                     c(0.15, 0.85)),
    "open-left" = "uniform",
    "open-right" = "uniform"
  ),
  # the reward helper expects: action, start.state, end.state, observation, value
  reward = rbind(
    R_("listen", v = -1),
    R_("open-left", "tiger-left", v = -100),
    R_("open-left", "tiger-right", v = 10),
    R_("open-right", "tiger-left", v = 10),
    R_("open-right", "tiger-right", v = -100)
  )
)
```
### Defining the Tiger problem using functions

```r
trans_f <- function(action, start.state, end.state) {
  if(action == 'listen')
    if(end.state == start.state) return(1)
    else return(0)
  return(1/2) ### all other actions have a uniform distribution
}
```

```r
obs_f <- function(action, end.state, observation) {
  if(action == 'listen')
    if(end.state == observation) return(0.85)
    else return(0.15)
  return(1/2)
}
```

```r
rew_f <- function(action, start.state, end.state, observation) {
  if(action == 'listen') return(-1)
  if(action == 'open-left' && start.state == 'tiger-left') return(-100)
  if(action == 'open-left' && start.state == 'tiger-right') return(10)
  if(action == 'open-right' && start.state == 'tiger-left') return(10)
  if(action == 'open-right' && start.state == 'tiger-right') return(-100)
  stop('Not possible')
}
```

```r
Tiger_func <- POMDP(
  name = "Tiger Problem",
  discount = 0.75,
  states = c("tiger-left", "tiger-right"),
  actions = c("listen", "open-left", "open-right"),
  observations = c("tiger-left", "tiger-right"),
  start = "uniform",
  transition_prob = trans_f,
  observation_prob = obs_f,
  reward = rew_f
)
```

Tiger_func

# Defining a Time-dependent version of the Tiger Problem called Scared Tiger

# The tiger reacts normally for 3 epochs (goes randomly two one
# of the two doors when a door was opened). After 3 epochs he gets
# scared and when a door is opened then he always goes to the other door.

# specify the horizon for each of the two different episodes
Tiger_time_dependent <- Tiger
Tiger_time_dependent$name <- "Scared Tiger Problem"
Tiger_time_dependent$horizon <- c(normal_tiger = 3, scared_tiger = 3)
Tiger_time_dependent$transition_prob <- list(
  normal_tiger = list(
    "listen" = "identity",
    "open-left" = "uniform",
    "open-right" = "uniform"),
  scared_tiger = list(
    "listen" = "identity",
    "open-left" = rbind(c(0, 1), c(0, 1)),
    "open-right" = rbind(c(1, 0), c(1, 0))
  )
)

POMDP_accessors

Access to Parts of the POMDP Description

Description

Functions to provide uniform access to different parts of the POMDP description.

Usage

transition_matrix(
  x,
  action = NULL,
  episode = NULL,
  epoch = NULL,
  sparse = TRUE,
  drop = TRUE
)

transition_val(x, action, start.state, end.state, episode = NULL, epoch = NULL)

observation_matrix(
  x,
  action = NULL,
  episode = NULL,
  epoch = NULL,
  sparse = TRUE,
  drop = TRUE
)

observation_val(
  x,
  action,
  end.state,
POMDP_accessors

    observation,
    episode = NULL,
    epoch = NULL
    )

reward_matrix(
    x,
    action = NULL,
    start.state = NULL,
    episode = NULL,
    epoch = NULL,
    sparse = FALSE,
    drop = TRUE
    )

reward_val(
    x,
    action,
    start.state,
    end.state = NA,
    observation = NA,
    episode = NULL,
    epoch = NULL
    )

start_vector(x)

normalize_POMDP(x, sparse = TRUE)

normalize_MDP(x, sparse = TRUE)

Arguments

x A POMDP or MDP object.

action name or index of an action.

episode, epoch Episode or epoch used for time-dependent POMDPs. Epochs are internally converted to the episode using the model horizon.

sparse logical; use sparse matrices when the density is below 50% and keeps data.frame representation for the reward field. NULL returns the representation stored in the problem description which saves the time for conversion.

drop logical; drop the action list if a single action is requested?

start.state, end.state name or index of the state.

observation name or index of observation.
Details

Several parts of the POMDP description can be defined in different ways. In particular, the fields transition_prob, observation_prob, reward, and start can be defined using matrices, data frames or keywords. See POMDP for details. The functions provided here, provide unified access to the data in these fields to make writing code easier.

Transition Probabilities \( T(s'|s,a) \):

transition_matrix() returns a list with one element for each action. Each element contains a states x states matrix with \( s \) (start.state) as rows and \( s' \) (end.state) as columns. Matrices with a density below 50% can be requested in sparse format (as a Matrix::dgCMatrix). transition_val() retrieves a single entry more efficiently.

Observation Probabilities \( O(o|s',a) \):

observation_matrix() returns a list with one element for each action. Each element contains a states x states matrix with \( s \) (start.state) as rows and \( s' \) (end.state) as columns. Matrices with a density below 50% can be requested in sparse format (as a Matrix::dgCMatrix). observation_val() retrieves a single entry more efficiently.

Reward \( R(s,s',o,a) \):

reward_matrix() returns for the dense representation a list of lists. The list levels are \( a \) (action) and \( s \) (start.state). The list elements are matrices with rows representing the end state \( s' \) and columns representing observations \( o \). Many reward structures cannot be efficiently stored using a standard sparse matrix since there might be a fixed cost for each action resulting in no entries with 0. Therefore, the data.frame representation is used as a 'sparse' representation. observation_val() retrieves a single entry more efficiently.

Initial Belief:

start_vector() translates the initial probability vector description into a numeric vector.

Convert the Complete POMDP Description into a Consistent Form:

normalize_POMDP() returns a new POMDP definition where transition_prob, observations_prob, reward, and start are normalized to (lists of) matrices and vectors to make direct access easy. Also, states, actions, and observations are ordered as given in the problem definition to make safe access using numerical indices possible. Normalized POMDP descriptions are used for C++ based code (e.g., simulate_POMDP()) and normalizing them once will save time if the code is called repeatedly.

Value

A list or a list of lists of matrices.

Author(s)

Michael Hahsler
See Also

Other POMDP: POMDP(), add_policy(), plot_belief_space(), projection(), regret(), sample_belief_space(), simulate_POMDP(), solve_POMDP(), solve_SARSOP(), transition_graph(), update_belief(), value_function(), write_POMDP()

Other MDP: MDP(), simulate_MDP(), solve_MDP(), transition_graph()

Examples

data("Tiger")

# List of |A| transition matrices. One per action in the from start.states x end.states
Tiger$transition_prob
transition_matrix(Tiger)
transition_val(Tiger, action = "listen", start.state = "tiger-left", end.state = "tiger-left")

# List of |A| observation matrices. One per action in the from states x observations
Tiger$observation_prob
observation_matrix(Tiger)
observation_val(Tiger, action = "listen", end.state = "tiger-left", observation = "tiger-left")

# List of list of reward matrices. 1st level is action and second level is the
# start state in the form end state x observation
Tiger$reward
reward_matrix(Tiger)
reward_val(Tiger, action = "open-right", start.state = "tiger-left", end.state = "tiger-left",
observation = "tiger-left")

# Note that the reward in the tiger problem only depends on the action and the start.state
# so we can use:
reward_val(Tiger, action = "open-right", start.state = "tiger-left")

# Translate the initial belief vector
Tiger$start
start_vector(Tiger)

# Normalize the whole model
Tiger_norm <- normalize_POMDP(Tiger)
Tiger_norm$transition_prob

## Visualize transition matrix for action 'open-left'
library("igraph")
g <- graph_from_adjacency_matrix(transition_matrix(Tiger, action = "open-left"), weighted = TRUE)
edge_attr(g, "label") <- edge_attr(g, "weight")
igraph.options("edge.curved" = TRUE)
plot(g, layout = layout_on_grid, main = "Transitions for action 'open=left'")

## Use a function for the Tiger transition model
trans <- function(action, end.state, start.state) {
  ## listen has an identity matrix
  if (action == 'listen')

if (end.state == start.state) return(1)
else return(0)

# other actions have a uniform distribution
return(1/2)
}

Tiger$transition_prob <- trans

# transition_matrix evaluates the function
transition_matrix(Tiger)

---

**projection**

---

### Defining a Belief Space Projection

**Description**

High dimensional belief spaces can be projected to lower dimension. This is useful for visualization and to analyze the belief space and value functions. This definition is used by functions like `plot_belief_space()`, `plot_value_function()`, and `sample_belief_space()`.

**Usage**

`projection(x = NULL, model)`

**Arguments**

- `x` specification of the projection (see Details section).
- `model` a POMDP.

**Details**

The belief space is $n-1$ dimensional, were $n$ is the number of states. Note: it is n-1 dimensional since the probabilities need to add up to 1. A projection fixes the belief value for a set of states. For example, for a 4-state POMDP (s1, s2, s3, s4), we can project the belief space on s1 and s2 by holding s3 and s4 constant which is represented by the vector `c(s1 = NA, s2 = NA, s3 = 0, s4 = .1)`.

We provide several ways to specify a projection:

- A vector with values for all dimensions. `NA`s are used for the dimension projected on. This is the canonical form used in this package. Example: `c(NA, NA, 0, .1)`
- A named vector with just the dimensions held constant. Example: `c(s3 = 0, s4 = .1)`
- A vector of state names to project on. All other dimensions are held constant at 0. Example: `c("s1", "s2")`
- A vector with indices of the states to project on. All other dimensions are held constant at 0. Example: `c(1, 2)`
regret

Calculate the Regret of a Policy

Description

Calculates the regret of a policy relative to a benchmark policy.

Usage

regret(policy, benchmark, belief = NULL)
Arguments

policy a solved POMDP containing the policy to calculate the regret for.
benchmark a solved POMDP with the (optimal) policy. Regret is calculated relative to this policy.
belief the used start belief. If NULL then the start belief of the benchmark is used.

Details

Calculates the regret defined as \( J^{\pi^*}(b_0) - J^\pi(b_0) \) with \( J^\pi \) representing the expected long-term reward given the policy \( \pi \) and the start belief \( b_0 \). Note that for regret usually the optimal policy \( \pi^* \) is used as the benchmark. Since the optimal policy may not be known, regret relative to the best known policy can be used.

Value

the regret as a difference of expected long-term rewards.

Author(s)

Michael Hahsler

See Also

Other POMDP: POMDP_accessors, POMDP(), add_policy(), plot_belief_space(), projection(), sample_belief_space(), simulate_POMDP(), solve_POMDP(), solve_SARSOP(), transition_graph(), update_belief(), value_function(), write_POMDP()

Examples

data(Tiger)

sol_optimal <- solve_POMDP(Tiger)
sol_optimal

# perform exact value iteration for 10 epochs
sol_quick <- solve_POMDP(Tiger, method = "enum", horizon = 10)
sol_quick

regret(sol_quick, sol_optimal)
**Usage**

```r
reward(x, belief = NULL, epoch = 1, ...)
reward_node_action(x, belief = NULL, epoch = 1, ...)
```

**Arguments**

- `x`: a solved POMDP object.
- `belief`: specification of the current belief state (see argument start in POMDP for details). By default the belief state defined in the model as start is used. Multiple belief states can be specified as rows in a matrix.
- `epoch`: return reward for this epoch. Use 1 for converged policies.
- `...`: further arguments are passed on.

**Details**

The reward is typically calculated using the value function (alpha vectors) of the solution. If these are not available, then `simulate_POMDP()` is used instead with a warning.

**Value**

- `reward()`: returns a vector of reward values, one for each belief if a matrix is specified.
- `reward_node_action()`: returns a list with the components
  - `belief_state`: the belief state specified in `belief`.
  - `reward`: the total expected reward given a belief and epoch.
  - `pg_node`: the policy node that represents the belief state.
  - `action`: the optimal action.

**Author(s)**

Michael Hahsler

**See Also**

Other policy: `estimate_belief_for_nodes()`, `optimal_action()`, `plot_belief_space()`, `plot_policy_graph()`, `policy_graph()`, `policy()`, `projection()`, `solve_POMDP()`, `solve_SARSOP()`, `value_function()`

**Examples**

```r
data("Tiger")
sol <- solve_POMDP(model = Tiger)

# if no start is specified, a uniform belief is used.
reward(sol)

# we have additional information that makes us believe that the tiger
# is more likely to the left.
```
reward(sol, belief = c(0.85, 0.15))

# we start with strong evidence that the tiger is to the left.
reward(sol, belief = "tiger-left")

# Note that in this case, the total discounted expected reward is greater
# than 10 since the tiger problem resets and another game staring with
# a uniform belief is played which produces additional reward.

# return reward, the initial node in the policy graph and the optimal action for
# two beliefs.
reward_node_action(sol, belief = rbind(c(.5, .5), c(.9, .1)))

# manually combining reward with belief space sampling to show the value function
# (color signifies the optimal action)
samp <- sample_belief_space(sol, n = 200)
rew <- reward_node_action(sol, belief = samp)
plot(rew$belief[,"tiger-right"], rew$reward, col = rew$action, ylim = c(0, 15))
legend(x = "top", legend = levels(rew$action), title = "action", col = 1:3, pch = 1)

# this is the piecewise linear value function from the solution
plot_value_function(sol, ylim = c(0, 10))

round_stochastic

**Round a stochastic vector or a row-stochastic matrix**

**Description**

Rounds a vector such that the sum of 1 is preserved. Rounds a matrix such that the rows still sum up to 1.

**Usage**

```r
round_stochastic(x, digits = 7)
```

**Arguments**

- `x` a stochastic vector or a row-stochastic matrix.
- `digits` number of digits for rounding.

**Details**

Rounds and adjusts one entry such that the rounding error is the smallest.

**Value**

The rounded vector or matrix.
See Also

round

Examples

# regular rounding would not sum up to 1
x <- c(0.333, 0.334, 0.333)

round_stochastic(x)
round_stochastic(x, digits = 2)
round_stochastic(x, digits = 1)
round_stochastic(x, digits = 0)

# round a stochastic matrix
m <- matrix(runif(15), ncol = 3)

m <- sweep(m, 1, rowSums(m), "/")

m

round_stochastic(m, digits = 2)
round_stochastic(m, digits = 1)
round_stochastic(m, digits = 0)

sample_belief_space 
Sample from the Belief Space

Description

Sample points from belief space using a several sampling strategies.

Usage

sample_belief_space(model, projection = NULL, n = 1000, method = "random", ...)

Arguments

model        a unsolved or solved POMDP.
projection   Sample in a projected belief space. See projection() for details.
n            size of the sample. For trajectories, it is the number of trajectories.
method       character string specifying the sampling strategy. Available are "random", "regular", and "trajectories".
...          for the trajectory method, further arguments are passed on to simulate_POMDP(). Further arguments are ignored for the other methods.
Details

The purpose of sampling from the belief space is to provide good coverage or to sample belief points that are more likely to be encountered (see trajectory method). The following sampling methods are available:

- 'random' samples uniformly sample from the projected belief space using the method described by Luc Devroye (1986). Sampling is be done in parallel after a foreach backend is registered.
- 'regular' samples points using a regularly spaced grid. This method is only available for projections on 2 or 3 states.
- "trajectories" returns the belief states encountered in n trajectories of length horizon starting at the model's initial belief. Thus it returns n x horizon belief states and will contain duplicates. Projection is not supported for trajectories. Additional arguments can include the simulation horizon and the start belief which are passed on to `simulate_POMDP()`.

Value

Returns a matrix. Each row is a sample from the belief space.

Author(s)

Michael Hahsler

References


See Also

Other POMDP: `POMDP_accessors`, `POMDP()`, `add_policy()`, `plot_belief_space()`, `projection()`, `regret()`, `simulate_POMDP()`, `solve_POMDP()`, `solve_SARSOP()`, `transition_graph()`, `update_belief()`, `value_function()`, `write_POMDP()`

Examples

data("Tiger")

# random sampling can be done in parallel after registering a backend.
# doparallel::registerDoParallel()

sample_belief_space(Tiger, n = 5)
sample_belief_space(Tiger, n = 5, method = "regular")
sample_belief_space(Tiger, n = 1, horizon = 5, method = "trajectories")

# sample, determine the optimal action and calculate the expected reward for a solved POMDP
# Note: check.names = FALSE is used to preserve the '-' for the state names in the dataframe.
sol <- solve_POMDP(Tiger)
samp <- sample_belief_space(sol, n = 5, method = "regular")
data.frame(samp, action = optimal_action(sol, belief = samp),
           reward = reward(sol, belief = samp), check.names = FALSE)
# sample from a 3 state problem
data(Three_doors)
Three_doors

sample_belief_space(Three_doors, n = 5)
sampleBeliefSpace(Three_doors, n = 5, projection = c("tiger-left" = .1))

if ("Ternary" %in% installed.packages()) {
  sampleBeliefSpace(Three_doors, n = 9, method = "regular")
sampleBeliefSpace(Three_doors, n = 9, method = "regular", projection = c("tiger-left" = .1))
}
sampleBeliefSpace(Three_doors, n = 1, horizon = 5, method = "trajectories")

---

**simulate_MDP**

*Simulate Trajectories in a MDP*

**Description**

Simulate trajectories through a MDP. The start state for each trajectory is randomly chosen using the specified belief. The belief is used to choose actions from an epsilon-greedy policy and then update the state.

**Usage**

```r
simulate_MDP(
  model,
  n = 100,
  start = NULL,
  horizon = NULL,
  return_states = FALSE,
  epsilon = NULL,
  delta_horizon = 0.001,
  engine = "cpp",
  verbose = FALSE,
  ...
)
```

**Arguments**

- **model**: a MDP model.
- **n**: number of trajectories.
- **start**: probability distribution over the states for choosing the starting states for the trajectories. Defaults to "uniform".
- **horizon**: number of epochs for the simulation. If NULL then the horizon for the model is used.
simulate_MDP

return_states: logical; return visited states.

epsilon: the probability of random actions for using an epsilon-greedy policy. Default for solved models is 0 and for unsolved model 1.

delta_horizon: precision used to determine the horizon for infinite-horizon problems.

engine: 'cpp' or 'r' to perform simulation using a faster C++ or a native R implementation.

verbose: report used parameters.

Details

A native R implementation is available (engine = 'r') and the default is a faster C++ implementation (engine = 'cpp').

Both implementations support parallel execution using the package foreach. To enable parallel execution, a parallel backend like doparallel needs to be available needs to be registered (see doParallel::registerDoParallel()). Note that small simulations are slower using parallelization. Therefore, C++ simulations with n * horizon less than 100,000 are always executed using a single worker.

Value

A list with elements:

- avg_reward: The average discounted reward.
- reward: Reward for each trajectory.
- action_cnt: Action counts.
- state_cnt: State counts.

A vector with state ids (in the final epoch or all). Attributes containing action counts, and rewards for each trajectory may be available.

Author(s)

Michael Hahsler

See Also

Other MDP: MDP(), POMDP_accessors, solve_MDP(), transition_graph()

Examples

data(Maze)

# solve the POMDP for 5 epochs and no discounting
sol <- solve_MDP(Maze, discount = 1)
sol
simulate_POMDP

Simulate Trajectories in a POMDP

Description

Simulate trajectories through a POMDP. The start state for each trajectory is randomly chosen using the specified belief. The belief is used to choose actions from the epsilon-greedy policy and then updated using observations.

Usage

```r
simulate_POMDP(
  model,
  n = 1000,
  belief = NULL,
  horizon = NULL,
  return_beliefs = FALSE,
  epsilon = NULL,
  delta_horizon = 0.001,
  digits = 7L,
  engine = "cpp",
  verbose = FALSE,
)```

...  
)

### Arguments

- **model**: a POMDP model.
- **n**: number of trajectories.
- **belief**: probability distribution over the states for choosing the starting states for the trajectories. Defaults to the start belief state specified in the model or "uniform".
- **horizon**: number of epochs for the simulation. If NULL then the horizon for finite-horizon model is used. For infinite-horizon problems, a horizon is calculated using the discount factor.
- **return_beliefs**: logical; Return all visited belief states? This requires n x horizon memory.
- **epsilon**: the probability of random actions for using an epsilon-greedy policy. Default for solved models is 0 and for unsolved model 1.
- **delta_horizon**: precision used to determine the horizon for infinite-horizon problems.
- **digits**: round probabilities for belief points.
- **engine**: 'cpp', 'r' to perform simulation using a faster C++ or a native R implementation.
- **verbose**: report used parameters.
- **...**: further arguments are ignored.

### Details

Simulates \( n \) trajectories. If no simulation horizon is specified the horizon of finite-horizon problems is used. For infinite-horizon problems with \( \gamma < 1 \), the simulation horizon \( T \) is chosen such that

\[
\text{abs}(\gamma^T R_{\text{max}}) \leq \delta_{\text{horizon}}.
\]

A native R implementation (\( \text{engine} = \text{r} \)) and a faster C++ implementation (\( \text{engine} = \text{cpp} \)) are available. Currently, only the R implementation supports multi-episode problems.

Both implementations support the simulation of trajectories in parallel using the package **foreach**. To enable parallel execution, a parallel backend like **doparallel** needs to be registered (see `doParallel::registerDoParallel()`). Note that small simulations are slower using parallelization. C++ simulations with \( n \times \text{horizon} \) less than 100,000 are always executed using a single worker.

### Value

A list with elements:

- **avg_reward**: The average discounted reward.
- **belief_states**: A matrix with belief states as rows.
- **action_cnt**: Action counts.
- **state_cnt**: State counts.
- **reward**: Reward for each trajectory.
simulate_POMDP

Author(s)
Michael Hahsler

See Also
Other POMDP: POMDP_accessors, POMDP(), add_policy(), plot_belief_space(), projection(), regret(), sample_belief_space(), solve_POMDP(), solve_SARSOP(), transition_graph(), update_belief(), value_function(), write_POMDP()

Examples

```r
data(Tiger)
#
# solve the POMDP for 5 epochs and no discounting
# sol <- solve_POMDP(Tiger, horizon = 5, discount = 1, method = "enum")
# sol
# policy(sol)
#
# uncomment the following line to register a parallel backend for simulation
# (needs package doParallel installed)
# doParallel::registerDoParallel()
# foreach::getDoParWorkers()

## Example 1: simulate 10 trajectories
sim <- simulate_POMDP(sol, n = 100, verbose = TRUE)
sim
# calculate the percentage that each action is used in the simulation
round_stochastic(sim$action_cnt / sum(sim$action_cnt), 2)
# reward distribution
hist(sim$reward)

## Example 2: look at all belief states in the trajectory starting with an initial start belief.
head(sim$belief_states)

# plot with added density (the x-axis is the probability of the second belief state)
plot_belief_space(sol, sample = sim$belief_states, jitter = 2, ylim = c(0, 6))
lines(density(sim$belief_states[, 2], bw = .02)); axis(2); title(ylab = "Density")

## Example 3: simulate trajectories for an unsolved POMDP which uses an epsilon of 1
#
# (i.e., all actions are randomized). The simulation horizon for the
# infinite-horizon Tiger problem is calculated.
# sim <- simulate_POMDP(Tiger, n = 100, return_beliefs = TRUE, verbose = TRUE)
# sim$avg_reward

plot_belief_space(sol, sample = sim$belief_states, jitter = 2, ylim = c(0, 6))
lines(density(sim$belief_states[, 1], bw = .05)); axis(2); title(ylab = "Density")
```
# solve_MDP

## Description

A simple implementation of value iteration and modified policy iteration.

## Usage

```r
solve_MDP(
  model,
  horizon = NULL,
  discount = NULL,
  terminal_values = NULL,
  method = "value",
  eps = 0.01,
  max_iterations = 1000,
  k_backups = 10,
  verbose = FALSE
)
```

```r
q_values_MDP(model, U = NULL)
```

```r
random_MDP_policy(model, prob = NULL)
```

```r
approx_MDP_policy_evaluation(pi, model, U = NULL, k_backups = 10)
```

## Arguments

- **model**: a POMDP problem specification created with `POMDP()`. Alternatively, a POMDP file or the URL for a POMDP file can be specified.
- **horizon**: an integer with the number of epochs for problems with a finite planning horizon. If set to Inf, the algorithm continues running iterations till it converges to the infinite horizon solution. If NULL, then the horizon specified in `model` will be used. For time-dependent POMDPs a vector of horizons can be specified (see Details section).
- **discount**: discount factor in range [0, 1]. If NULL, then the discount factor specified in `model` will be used.
- **terminal_values**: a vector with terminal utilities for each state. If NULL, then a vector of all 0s is used.
- **method**: string; one of the following solution methods: 'value', 'policy'.
- **eps**: maximum error allowed in the utility of any state (i.e., the maximum policy loss).
- **max_iterations**: maximum number of iterations allowed to converge. If the maximum is reached then the non-converged solution is returned with a warning.
k_backups  number of look ahead steps used for approximate policy evaluation used by method 'policy'.
verbose  logical, if set to TRUE, the function provides the output of the pomdp solver in the R console.
U  a vector with state utilities (expected sum of discounted rewards from that point on).
prob  probability vector for actions.
pi  a policy as a data.frame with columns state and action.

Value
solve_MDP() returns an object of class POMDP which is a list with the model specifications (model), the solution (solution). The solution is a list with the elements:

- policy a list representing the policy graph. The list only has one element for converged solutions.
- converged did the algorithm converge (NA) for finite-horizon problems.
- delta final delta (infinite-horizon only)
- iterations number of iterations to convergence (infinite-horizon only)

q_values_MDP() returns a state by action matrix specifying the Q-function, i.e., the utility value of executing each action in each state.
random_MDP_policy() returns a data.frame with columns state and action to define a policy.
approx_MDP_policy_evaluation() is used by the modified policy iteration algorithm and returns an approximate utility vector U estimated by evaluating policy pi.

Author(s)
Michael Hahsler

See Also
Other solver: solve_POMDP(), solve_SARSOP()
Other MDP: MDP(), POMDP_accessors, simulate_MDP(), transition_graph()

Examples
data(Maze)
Maze

# use value iteration
maze_solved <- solve_MDP(Maze, method = "value")
policy(maze_solved)

# value function (utility function U)
plot_value_function(maze_solved)

# Q-function (states times action)
solve_POMDP

Solve a POMDP Problem using pomdpsolver

Description

This function utilizes the C implementation of 'pomdp-solver' by Cassandra (2015) to solve problems that are formulated as partially observable Markov decision processes (POMDPs). The result is an optimal or approximately optimal policy.

Usage

solve_POMDP(
  model,
  horizon = NULL,
  discount = NULL,
  initial_belief = NULL,
  terminal_values = NULL,
  method = "grid",
  digits = 7,
  parameter = NULL,
  timeout = Inf,
  verbose = FALSE
)
solve_POMDP

)

solve_POMDP_parameter()

Arguments

model a POMDP problem specification created with POMDP(). Alternatively, a POMDP file or the URL for a POMDP file can be specified.
horizon an integer with the number of epochs for problems with a finite planning horizon. If set to Inf, the algorithm continues running iterations till it converges to the infinite horizon solution. If NULL, then the horizon specified in model will be used. For time-dependent POMDPs a vector of horizons can be specified (see Details section).
discount discount factor in range [0, 1]. If NULL, then the discount factor specified in model will be used.
initial_belief An initial belief vector. If NULL, then the initial belief specified in model (as start) will be used.
terminal_values a vector with the terminal utility values for each state or a matrix specifying the terminal rewards via a terminal value function (e.g., the alpha components produced by solve_POMDP()). If NULL, then, if available, the terminal values specified in model will be used or a vector with all 0s otherwise.
method string; one of the following solution methods: "grid", "enum", "twopass", "witness", or "incprune". The default is "grid" implementing the finite grid method.
digits precision used when writing POMDP files (see write_POMDP()).
parameter a list with parameters passed on to the pomdp-solve program.
timeout number of seconds for the solver to run.
verbose logical, if set to TRUE, the function provides the output of the pomdp solver in the R console.

Details

Parameters: solve_POMDP_parameter() displays available solver parameter options.

Horizon: Infinite-horizon POMDPs (horizon = Inf) converge to a single policy graph. Finite-horizon POMDPs result in a policy tree of a depth equal to the smaller of the horizon or the number of epochs to convergence. The policy (and the associated value function) are stored in a list by epoch. The policy for the first epoch is stored as the first element. Horizon can also be used to limit the number of epochs used for value iteration.

Precision: The POMDP solver uses various epsilon values to control precision for comparing alpha vectors to check for convergence, and solving LPs. Overall precision can be changed using parameter = list(epsilon = 1e-3).

Methods: Several algorithms using exact value iteration are available:

• Enumeration (Sondik 1971).
• Two pass (Sondik 1971).
• Witness (Littman, Cassandra, Kaelbling, 1996).
• Incremental pruning (Zhang and Liu, 1996, Cassandra et al 1997).

In addition, the following approximate value iteration method is available:

• Grid implements a variation of point-based value iteration to solve larger POMDPs (PBVI; see Pineau 2003) without dynamic belief set expansion.

Details can be found in (Cassandra, 2015).

**Note on POMDP problem size:** Finding optimal policies for POMDPs is known to be a prohibitively difficult problem because the belief space grows exponentially with the number of states. Therefore, exact algorithms can be only used for extremely small problems with only a few states. Typically, the researcher needs to simplify the problem description (fewer states, actions and observations) and choose an approximate algorithm with an acceptable level of approximation to make the problem tractable.

**Note on method grid:** The grid method implements a version of Point Based Value Iteration (PBVI). The used belief points are by default created using points that are reachable from the initial belief (start) by following all combinations of actions and observations. The size of the grid can be set via parameter = list(fg_points = 100). Alternatively, different strategies can be chosen using the parameter fg_type. In this implementation, the user can also specify manually a grid of belief states by providing a matrix with belief states as produced by sample_belief_space() as the parameter grid.

To guarantee convergence in point-based (finite grid) value iteration, the initial value function must be a lower bound on the optimal value function. If all rewards are strictly non-negative, an initial value function with an all zero vector can be used and results will be similar to other methods. However, if there are negative rewards, lower bounds can be guaranteed by setting a single vector with the values \(\min(\text{reward})/(1 - \text{discount})\). The value function is guaranteed to converge to the true value function, but finite-horizon value functions will not be as expected. solve_POMDP() produces a warning in this case.

**Time-dependent POMDPs:** Time dependence of transition probabilities, observation probabilities and reward structure can be modeled by considering a set of episodes representing epochs with the same settings. In the scared tiger example (see Examples section), the tiger has the normal behavior for the first three epochs (episode 1) and then becomes scared with different transition probabilities for the next three epochs (episode 2). The episodes can be solved in reverse order where the value function is used as the terminal values of the preceding episode. This can be done by specifying a vector of horizons (one horizon for each episode) and then lists with transition matrices, observation matrices, and rewards. If the horizon vector has names, then the lists also need to be named, otherwise they have to be in the same order (the numeric index is used). Only the time-varying matrices need to be specified. An example can be found in Example 4 in the Examples section. The procedure can also be done by calling the solver multiple times (see Example 5).

**Solution:**

**Policy:** Each policy is a data frame where each row representing a policy graph node with an associated optimal action and a list of node IDs to go to depending on the observation (specified as the column names). For the finite-horizon case, the observation specific node IDs refer to nodes in the next epoch creating a policy tree. Impossible observations have a NA as the next state.

**Value function:** The value function specifies the value of the value function (the expected reward) over the belief space. The dimensionality of the belief space is \$n-1\$ where \$n\$ is the number of
states. The value function is stored as a matrix. Each row is associated with a node (row) in the policy graph and represents the coefficients (alpha or V vector) of a hyperplane. It contains one value per state which is the value for the belief state that has a probability of 1 for that state and 0s for all others.

**Temporary Files:**
All temporary solver files are stored in the directory returned by `tempdir()`.

**Value**
The solver returns an object of class POMDP which is a list with the model specifications. Solved POMDPs also have an element called `solution` which is a list, and the solver output (`solver_output`). The solution is a list that contains elements like:

- method used solver method.
- solver_output output of the solver program.
- converged did the solution converge?
- initial_belief used initial belief used.
- total_expected_reward total expected reward starting from the the initial belief.
- pg, initial_pg_node the policy graph (see Details section).
- alpha value function as hyperplanes representing the nodes in the policy graph (see Details section).
- belief_points_solver optional: belief points used by the solver.

**Author(s)**
Hossein Kamalzadeh, Michael Hahsler

**References**
See Also

Other policy: `estimate_belief_for_nodes()`, `optimal_action()`, `plot_belief_space()`, `plot_policy_graph()`, `policy_graph()`, `policy()`, `projection()`, `reward()`, `solve_SARSOP()`, `value_function()`

Other solver: `solve_MDP()`, `solve_SARSOP()`

Other POMDP: `POMDP_accessors()`, `POMDP()`, `add_policy()`, `plot_belief_space()`, `projection()`, `regret()`, `sample_belief_space()`, `simulate_POMDP()`, `solve_SARSOP()`, `transition_graph()`, `update_belief()`, `value_function()`, `write_POMDP()`

Examples

```r
# display available solver options which can be passed on to pomdp-solve as parameters.
solve_POMDP_parameter()

# Example 1: Solving the simple infinite-horizon Tiger problem
data("Tiger")
Tiger

# look at the model as a list
table(Tiger)

# inspect an individual field of the model (e.g., the transition probabilities and the reward)
Tiger$transition_prob
Tiger$reward

sol <- solve_POMDP(model = Tiger)
sol

# look at the solution
sol$solution

# policy (value function (alpha vectors), optimal action and observation dependent transitions)
policy(sol)

# plot the policy graph of the infinite-horizon POMDP
plot_policy_graph(sol)

# value function
plot_value_function(sol, ylim = c(0, 20))

# Example 2: Solve a problem specified as a POMDP file
# using a grid of size 20
sol <- solve_POMDP("http://www.pomdp.org/examples/cheese.95.POMDP",
                   method = "grid", parameter = list(fg_points = 20))
sol

policy(sol)
plot_policy_graph(sol)

# Example 3: Solving a finite-horizon POMDP using the incremental
```
solve_POMDP

# pruning method (without discounting)
sol <- solve_POMDP(model = Tiger,
    horizon = 3, discount = 1, method = "incprune")
sol

# look at the policy tree
policy(sol)
plot_policy_graph(sol)
# note: only open the door in epoch 3 if you get twice the same observation.

# Expected reward starting for the models initial belief (uniform):
# listen twice and then open the door or listen 3 times
reward(sol)

# Expected reward for listen twice (-2) and then open-left (-1 + (-1) + 10 = 8)
reward(sol, belief = c(1,0))

# Expected reward for just opening the right door (10)
reward(sol, belief = c(1,0), epoch = 3)

# Expected reward for just opening the right door (0.5 * -100 + 0.95 * 10 = 4.5)
reward(sol, belief = c(.95,.05), epoch = 3)

########################################################################
# Example 3: Using terminal values (state-dependent utilities after the final epoch)
#
# Specify 1000 if the tiger is right after 3 (horizon) epochs
sol <- solve_POMDP(model = Tiger,
    horizon = 3, discount = 1, method = "incprune",
    terminal_values = c(0, 1000))
sol

policy(sol)
# Note: The optimal strategy is to never open the left door. If we think the
# Tiger is behind the right door, then we just wait for the final payout. If
# we think the tiger might be behind the left door, then we open the right
# door, are likely to get a small reward and the tiger has a chance of 50\% to
# move behind the right door. The second episode is used to gather more
# information for the more important # final action.

########################################################################
# Example 4: Model time-dependent transition probabilities

# The tiger reacts normally for 3 epochs (goes randomly two one
# of the two doors when a door was opened). After 3 epochs he gets
# scared and when a door is opened then he always goes to the other door.

# specify the horizon for each of the two different episodes
Tiger_time_dependent <- Tiger
Tiger_time_dependent$name <- "Scared Tiger Problem"
Tiger_time_dependent$horizon <- c(normal_tiger = 3, scared_tiger = 3)
Tiger_time_dependent$transition_prob <- list(  
    normal_tiger = list(  
        ...  
    ),  
    scared_tiger = list(  
        ...  
    )  
)
"listen" = "identity",
"open-left" = "uniform",
"open-right" = "uniform"),
scared_tiger = list(
    "listen" = "identity",
    "open-left" = rbind(c(0, 1), c(0, 1)),
    "open-right" = rbind(c(1, 0), c(1, 0))
)
)

# Tiger_time_dependent (a higher value for verbose will show more messages)

sol <- solve_POMDP(model = Tiger_time_dependent, discount = 1,
    method = "incprune", verbose = 1)

sol

policy(sol)

# note that the default method to estimate the belief for nodes is following a
# trajectory which uses only the first belief reached for each node. Random sampling
# can find a better estimate of the central belief of the segment (see nodes 4-1 to 6-3
# in the plots below).
plot_policy_graph(sol)
plot_policy_graph(sol, method = "random_sample")

########################################################################
# Example 5: Alternative method to solve time-dependent POMDPs

# 1) create the scared tiger model
Tiger_scared <- Tiger
Tiger_scared$transition_prob <- list(
    "listen" = "identity",
    "open-left" = rbind(c(0, 1), c(0, 1)),
    "open-right" = rbind(c(1, 0), c(1, 0))
)

# 2) Solve in reverse order. Scared tiger without terminal values first.
sol_scared <- solve_POMDP(model = Tiger_scared, 
    horizon = 3, discount = 1, method = "incprune")
sol_scared

policy(sol_scared)

# 3) Solve the regular tiger with the value function of the scared tiger as terminal values
sol <- solve_POMDP(model = Tiger, 
    horizon = 3, discount = 1, method = "incprune", 
    terminal_values = sol_scared$solution$alpha[[1]])
sol

policy(sol)

# Note: it is optimal to mostly listen till the Tiger gets in the scared mood. Only if
# we are extremely sure in the first epoch, then opening a door is optimal.

########################################################################
# Example 6: PBVI with a custom grid
# Create a search grid by sampling from the belief space in
# 10 regular intervals
custom_grid <- sample_belief_space(Tiger, n = 10, method = "regular")
head(custom_grid)

# Visualize the search grid
plot_belief_space(sol, sample = custom_grid)

# Solve the POMDP using the grid for approximation
sol <- solve_POMDP(Tiger, method = "grid", parameter = list(grid = custom_grid))
policy(sol)
plot_policy_graph(sol)

# note that plot_policy_graph() automatically remove nodes that are unreachable from the
# initial node. This behavior can be switched off.
plot_policy_graph(sol, remove_unreachable_nodes = FALSE)

---

solve_SARSOP  

Solve a POMDP Problem using SARSOP

Description

This function uses the C++ implementation of the SARSOP algorithm by Kurniawati, Hsu and Lee (2008) interfaced in package sarsop to solve infinite horizon problems that are formulated as partially observable Markov decision processes (POMDPs). The result is an optimal or approximately optimal policy.

Usage

solve_SARSOP(
  model,
  horizon = Inf,
  discount = NULL,
  terminal_values = NULL,
  method = "sarsop",
  digits = 7,
  parameter = NULL,
  verbose = FALSE
)

Arguments

model  
a POMDP problem specification created with POMDP(). Alternatively, a POMDP file or the URL for a POMDP file can be specified.

horizon  
SARSOP only supports Inf.

discount  
discount factor in range \([0, 1]\). If NULL, then the discount factor specified in model will be used.
solve_SARSOP

terminal_values
NULL. SARSOP does not use terminal values.
method
string; there is only one method available called "sarsop".
digits
precision used when writing POMDP files (see write_POMDP()).
parameter
a list with parameters passed on to the function sarsop::pomdpsol() in package sarsop.
verbose
logical, if set to TRUE, the function provides the output of the solver in the R console.

Value
The solver returns an object of class POMDP which is a list with the model specifications ('model'), the solution ('solution'), and the solver output ('solver_output').

Author(s)
Michael Hahsler

References

See Also
Other policy: estimate_belief_for_nodes(), optimal_action(), plot_belief_space(), plot_policy_graph(), policy_graph(), policy(), projection(), reward(), solve_POMDP(), value_function()
Other solver: solve_MDP(), solve_POMDP()
Other POMDP: POMDP_accessors(), POMDP().add_policy(), plot_belief_space(), projection(), regret(), sample_belief_space(), simulate_POMDP(), solve_POMDP(), transition_graph(), update_belief(), value_function(), write_POMDP()

Examples
```r
## Not run:
# Solving the simple infinite-horizon Tiger problem with SARSOP
# You need to install package "sarsop"
data("Tiger")
Tiger

sol <- solve_SARSOP(model = Tiger)
sol

# look at solver output
sol$solver_output

# policy (value function (alpha vectors), optimal action and observation dependent transitions)
```
Tiger Problem POMDP Specification

Description

The model for the Tiger Problem introduces in Cassandra et al (1994).

Format

An object of class POMDP.

Details

The original Tiger problem was published in Cassandra et al (1994) as follows:

An agent is facing two closed doors and a tiger is put with equal probability behind one of the two doors represented by the states tiger-left and tiger-right, while treasure is put behind the other door. The possible actions are listen for tiger noises or opening a door (actions open-left and open-right). Listening is neither free (the action has a reward of -1) nor is it entirely accurate. There is a 15\% probability that the agent hears the tiger behind the left door while it is actually behind the right door and vice versa. If the agent opens door with the tiger, it will get hurt (a negative reward of -100), but if it opens the door with the treasure, it will receive a positive reward of 10. After a door is opened, the problem is reset(i.e., the tiger is randomly assigned to a door with chance 50/50) and the the agent gets another try.

The three doors problem is an extension of the Tiger problem where the tiger is behind one of three doors represented by three states (tiger-left, tiger-center, and tiger-right) and treasure is behind the other two doors. There are also three open actions and three different observations for listening.
References

Examples
```r
data("Tiger")
Tiger
data("Three_doors")
Three_doors
```

transition_graph  Transition Graph

Description
Returns the transition model as an igraph object.

Usage
```r
transition_graph(
  x,
  action = NULL,
  episode = NULL,
  epoch = NULL,
  state_col = NULL,
  simplify_transitions = TRUE
)
```

Arguments
- `x`: object of class POMDP or MDP.
- `action`: the name or id of an action or a set of actions. By default the transition model for all actions is returned.
- `episode`, `epoch`: Episode or epoch used for time-dependent POMDPs. Epochs are internally converted to the episode using the model horizon.
- `state_col`: colors used to represent the states.
- `simplify_transitions`: logical; combine parallel transition arcs into a single arc.

Details
The transition model of a POMDP/MDP is a Markov Chain. This function extracts the transition model as an igraph object.
Value

returns the transition model as an igraph object.

See Also

Other POMDP: POMDP_accessors, POMDP(), add_policy(), plot_belief_space(), projection(), regret(), sample_belief_space(), simulate_POMDP(), solve_POMDP(), solve_SARSOP(), update_belief(), value_function(), write_POMDP()

Other MDP: MDP(), POMDP_accessors, simulate_MDP(), solve_MDP()

Examples

data("Tiger")

g <- transition_graph(Tiger)
g

library(igraph)
plot(g)

# plot with a fixed layout and curved edges
plot(g,
    layout = rbind(c(-1, 0), c(1, 0)), rescale = FALSE,
    edge.curved = curve_multiple_directed(g, .8),
    edge.loop.angle = -pi / 4,
    vertex.size = 60
)

## Use visNetwork (if installed)
if(require(visNetwork)) {

    g_vn <- toVisNetworkData(g)
    nodes <- g_vn$nodes
    edges <- g_vn$edges

    # add manual layout
    nodes$x <- c(-1, 1) * 200
    nodes$y <- 0

    visNetwork(nodes, edges) %>%
        visNodes(physics = FALSE) %>%
        visEdges(smooth = list(type = "curvedCW", roundness = .6), arrows = "to")
}

## Plot an individual graph for each actions
for (a in Tiger$actions) {
    g <- transition_graph(Tiger, action = a)

    plot(g,
        layout = rbind(c(-1, 0), c(1, 0)), rescale = FALSE,
        edge.curved = curve_multiple_directed(g, .8),
    )
edge.loop.angle = cumsum(which_loop(g)) * (-pi / 8),
vertex.size = 60
)
)

update_belief

Belief Update

Description
Update the belief given a taken action and observation.

Usage
update_belief(
  model,
  belief = NULL,
  action = NULL,
  observation = NULL,
  episode = 1,
  digits = 7,
  drop = TRUE
)

Arguments
model a POMDP object.
belief the current belief state. Defaults to the start belief state specified in the model or "uniform".
action the taken action. Can also be a vector of multiple actions or, if missing, then all actions are evaluated.
observation the received observation. Can also be a vector of multiple observations or, if missing, then all observations are evaluated.
episode Use transition and observation matrices for the given episode for time-dependent POMDPs (see POMDP).
digits round decimals.
drop logical; drop the result to a vector if only a single belief state is returned.

Details
Update the belief state \( b \) (belief) with an action \( a \) and observation \( o \) using the update \( b' \leftarrow \tau(b, a, o) \) defined so that

\[
b'(s') = \eta O(o|s', a) \sum_{s \in S} T(s'|s, a) b(s)
\]

where \( \eta = 1 / \sum_{s' \in S} [O(o|s', a) \sum_{s \in S} T(s'|s, a) b(s)] \) normalizes the new belief state so the probabilities add up to one.
value_function

Value
returns the updated belief state as a named vector. If action or observations is a vector with
multiple elements or missing, then a matrix with all resulting belief states is returned.

Author(s)
Michael Hahsler

See Also
Other POMDP: POMDP_accessors, POMDP(), add_policy(), plot_belief_space(), projection(),
regret(), sample_belief_space(), simulate_POMDP(), solve_POMDP(), solve_SARSOP(), transition_graph(),
value_function(), write_POMDP()

Examples
data(Tiger)

update_belief(c(0.5, 0.5), model = Tiger)
update_belief(c(0.5, 0.5), action = "listen", observation = "tiger-left", model = Tiger)
update_belief(c(0.15, 0.85), action = "listen", observation = "tiger-right", model = Tiger)

value_function

Description
Extracts the value function from a solved model. Extracts the alpha vectors describing the value
function. This is similar to policy() which in addition returns the action prescribed by the solution.

Usage

value_function(model)

plot_value_function(
  model,
  projection = NULL,
  epoch = 1,
  ylim = NULL,
  legend = TRUE,
  col = NULL,
  lwd = 1,
  lty = 1,
  ...
value_function

Arguments

model a solved POMDP or MDP.
projection Sample in a projected belief space. See projection() for details.
epoch the value function of what epoch should be plotted? Use 1 for converged policies.
ylim the y limits of the plot.
legend logical; add a legend?
col potting colors.
lwd line width.
lty line type.
... additional arguments are passed on to stats::line().

Details

Plots the value function of a POMDP solution as a line plot. The solution is projected on two states (i.e., the belief for the other states is held constant at zero). The value function can also be visualized using plot_belief_space().

Value

the function as a matrix with alpha vectors as rows.

Author(s)

Michael Hahsler

See Also

Other policy: estimate_belief_for_nodes(), optimal_action(), plot_belief_space(), plot_policy_graph(), policy_graph(), policy(), projection(), reward(), solve_POMDP(), solve_SARSOP()

Other POMDP: POMDP_accessors(),POMDP(), add_policy(), plot_belief_space(), projection(), regret(), sample_belief_space(), simulate_POMDP(), solve_POMDP(), solve_SARSOP(), transition_graph(), update_belief(), write_POMDP()

Examples

data("Tiger")
sol <- solve_POMDP(model = Tiger)
sol

# value function for the converged solution
value_function(sol)

plot_value_function(sol, ylim = c(0,20))

## finite-horizon problem
sol <- solve_POMDP(model = Tiger, horizon = 3, discount = 1,


write_POMDP

method = "enum")
sol

# inspect the value function for all epochs
value_function(sol)

plot_value_function(sol, epoch = 1, ylim = c(-5, 25))
plot_value_function(sol, epoch = 2, ylim = c(-5, 25))
plot_value_function(sol, epoch = 3, ylim = c(-5, 25))

## Not run:
# using ggplot2 to plot the value function for epoch 3
library(ggplot2)
pol <- policy(sol)[[3]]
ggplot(pol) +
  geom_segment(aes(x = 0, y = 'tiger-left', xend = 1, yend = 'tiger-right', color = action)) +
  coord_cartesian(ylim = c(-5, 15)) + ylab("Reward") + xlab("Belief")

## End(Not run)

write_POMDP  Read and write a POMDP Model to a File in POMDP Format

Description

Reads and write a POMDP file suitable for the pomdp-solve program.

Usage

write_POMDP(x, file, digits = 7)

read_POMDP(file, parse = TRUE, normalize = TRUE)

Arguments

x  an object of class POMDP.
file  a file name. read_POMDP() also accepts connections including URLs.
digits  precision for writing numbers (digits after the decimal point).
parse  logical; try to parse the model matrices. Solvers still work with unparsed matrices, but helpers for simulation are not available.
normalize  logical; should the description be normalized for faster access (see normalize_POMDP())?

Details

POMDP objects read from a POMDP file have an extra element called problem which contains the original POMDP specification. The original specification is directly used by external solvers. In addition, the file is parsed using an experimental POMDP file parser. The parsed information
can be used with auxiliary functions in this package that use fields like the transition matrix, the
observation matrix and the reward structure.

Notes: The parser for POMDP files is experimental. Please report problems here: https://
github.com/mhahsler/pomdp/issues.

Value

read_POMDP() returns a POMDP object.

Author(s)

Hossein Kamalzadeh, Michael Hahsler

References

POMDP solver website: https://www.pomdp.org

See Also

Other POMDP: POMDP_accessors, POMDP(), add_policy(), plot_belief_space(), projection(),
regret(), sample_belief_space(), simulate_POMDP(), solve_POMDP(), solve_SARSOP(), transition_graph(),
update_belief(), value_function()

Examples

data(Tiger)

## show the POMDP file that would be written.
write_POMDP(Tiger, file = stdout())
Index

* IO
  write_POMDP, 61

* MDP
  MDP, 10
  POMDP_accessors, 28
  simulate_MDP, 39
  solve_MDP, 44
  transition_graph, 56

* POMDP
  add_policy, 3
  plot_belief_space, 13
  POMDP_accessors, 28
  projection, 32
  regret, 33
  sample_belief_space, 37
  simulate_POMDP, 41
  solve_POMDP, 46
  solve_SARSOP, 53
  transition_graph, 56
  update_belief, 58
  value_function, 59
  write_POMDP, 61

* datasets
  Maze, 7
  Tiger, 55

* graphs
  plot_policy_graph, 15
  policy, 19

* hplot
  plot_belief_space, 13
  plot_policy_graph, 15
  value_function, 59

* policy
  estimate_belief_for_nodes, 5
  optimal_action, 12
  plot_belief_space, 13
  plot_policy_graph, 15
  policy, 19
  policy_graph, 21
  projection, 32
  reward, 34
  solve_POMDP, 46
  solve_SARSOP, 53
  value_function, 59

* solver
  solve_MDP, 44
  solve_POMDP, 46
  solve_SARSOP, 53
  add_policy, 3, 14, 26, 31, 33, 34, 38, 43, 50, 54, 57, 59, 60, 62
  approx_MDP_policy_evaluation
    (solve_MDP), 44
  colors, 5
  colors_continuous (colors), 5
  colors_discrete (colors), 5
  connections, 61
  curve_multiple_directed
    (plot_policy_graph), 15
  doParallel::registerDoParallel(), 40, 42
  epoch_to_episode (POMDP), 22
  estimate_belief_for_nodes, 5, 12, 14, 17, 20, 22, 33, 35, 50, 54, 60
  estimate_belief_for_nodes(), 16, 17, 21
  grDevices::colorRamp(), 5
  igraph::plot.igraph(), 16
  is_converged_POMDP (POMDP), 22
  is_solved_MDP (MDP), 10
  is_solved_POMDP (POMDP), 22
  is_timedependent_POMDP (POMDP), 22
  Matrix::dgCMatrix, 30
  Maze, 7
mz (Maze), 7
MDP, 3, 7, 10, 19, 29, 31, 40, 45, 56, 57, 60
MDP2POMDP (MDP), 10
normalize_MDP (POMDP_accessors), 28
normalize_POMDP (POMDP_accessors), 28
normalize_POMDP(), 23, 61
O_ (POMDP), 22
observation_matrix (POMDP_accessors), 28
observation_val (POMDP_accessors), 28
optimal_action, 7, 12, 14, 17, 20, 22, 33, 35, 50, 54, 60
plot_belief_space, 4, 7, 12, 13, 17, 20, 22, 26, 31, 33–35, 38, 43, 50, 54, 57, 59, 60, 62
plot_belief_space(), 32, 60
plot_policy_graph, 7, 12, 14, 15, 20, 22, 33, 35, 50, 54, 60
plot_policy_graph(), 21
plot_value_function (value_function), 59
plot_value_function(), 32
policy, 7, 12, 14, 17, 19, 22, 33, 35, 50, 54, 60
policy(), 59
policy_graph, 7, 12, 14, 17, 20, 21, 33, 35, 50, 54, 60
policy_graph(), 16
POMDP, 3, 4, 6, 10, 12–14, 16, 19, 21, 22, 29–35, 37, 38, 43, 50, 54–62
POMDP(), 44, 47, 53
pomdp-package, 3
POMDP_accessors, 4, 11, 14, 26, 28, 33, 34, 38, 40, 43, 45, 50, 54, 57, 59, 60, 62
projection, 4, 7, 12, 14, 17, 20, 22, 26, 31, 32, 34, 35, 38, 43, 50, 54, 57, 59, 60, 62
projection(), 13, 37, 60
q_values_MDP (solve_MDP), 44
R_ (POMDP), 22
random_MDP_policy (solve_MDP), 44
read_POMDP (write_POMDP), 61
regret, 4, 14, 26, 31, 33, 38, 43, 50, 54, 57, 59, 60, 62
reward, 7, 12, 14, 17, 20, 22, 33, 34, 50, 54, 60
reward(), 25
reward_matrix (POMDP_accessors), 28
reward_node_action (reward), 34
reward_val (POMDP_accessors), 28
round, 37
round_stochastic, 36
sample_belief_space, 4, 14, 26, 31, 33, 34, 37, 43, 50, 54, 57, 59, 60, 62
sample_belief_space(), 6, 14, 32, 48
sarsop::pomdpol(), 54
simulate_MDP, 11, 31, 39, 45, 57
simulate_POMDP, 4, 14, 26, 31, 33, 34, 43, 45, 50, 54, 57, 59, 60, 62
simulate_POMDP(), 30, 35, 37, 38
solve_MDP, 11, 31, 40, 44, 50, 54, 57
solve_MDP(), 3, 11
solve_POMDP, 4, 7, 12, 14, 17, 20, 22, 26, 31, 33–35, 38, 43, 45, 46, 54, 57, 59, 60, 62
solve_POMDP(), 3, 26, 47, 48
solve_POMDP_parameter (solve_POMDP), 46
solve_SARSOP, 4, 7, 12, 14, 17, 20, 22, 26, 31, 33–35, 38, 43, 45, 50, 53, 57, 59, 60, 62
solve_SARSOP(), 3
start_vector (POMDP_accessors), 28
stats::line(), 60
T_ (POMDP), 22
Three_doors (Tiger), 55
Tiger, 55
transition_graph, 4, 11, 14, 26, 31, 33, 34, 38, 40, 43, 45, 50, 54, 56, 59, 60, 62
transition_matrix (POMDP_accessors), 28
transition_val (POMDP_accessors), 28
update_belief, 4, 14, 26, 31, 33, 34, 38, 43, 50, 54, 57, 58, 60, 62
value_function, 4, 7, 12, 14, 17, 20, 22, 26, 31, 33–35, 38, 43, 50, 54, 57, 59, 60, 62
visNetwork::visIgraph(), 16, 17
write_POMDP, 4, 14, 26, 31, 33, 34, 43, 50, 54, 57, 59, 60, 61
write_POMDP(), 47, 54