



Mathematical programming



LP

 $egin{array}{ll} ext{maximize} & \mathbf{c}^{ ext{T}}\mathbf{x} \ ext{subject to} & A\mathbf{x} \leq \mathbf{b} \ ext{and} & \mathbf{x} \geq \mathbf{0} \ \end{array}$

MILP

Some of the variables are integer Objective and constraints are still linear

Convex program

Optimize a convex function over a convex set

Non-convex program

2

Viliam Lisý

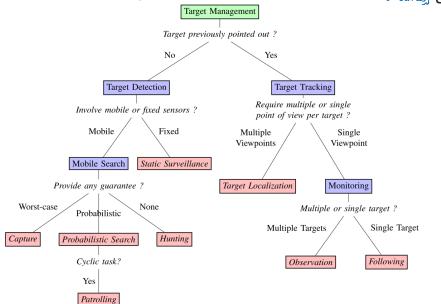
Artificial Intelligence Center
Department of Computer Science, Faculty of Electrical Eng.
Czech Technical University in Prague

Artificial Intelligence in Robotics

Lecture 10: Patrolling

Task Taxonomy





Robin, C., & Lacroix, S. (2016). Multi-robot target detection and tracking: taxonomy and survey. Autonomous Robots, 40(4), 729–760.

Resource allocation games



Developed by team of prof. M. Tambe at USC (2008-now)

In daily use by various organizations and security agencies







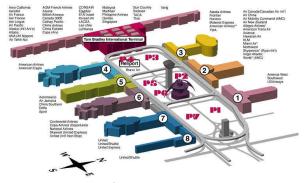


Resource allocation games









			500						
	1	2	3	4	⑤	6	7	8	-15
Unprotected Protected	10 5	11 4	9 5	15 7	11 6	15 5	14 7	6 3	-14 -11
Optimal strategy	0	0.14	0	0.62	0.2	0.49	0.56	0	-10

Resource allocation games



Set of targets: $T = t_1, ..., t_n$

Limited (homogeneous) security resources $r \in \mathbb{N}$

Each resource can fully protect (cover) a single target

The attacker attacks a single target

Attacker's utility for covered/uncovered attack: $U_a^c(t) < U_a^u(t)$

Defender's utility for covered/uncovered attack: $U_d^c(t) > U_d^u(t)$

Stackelberg equilibrium



the leader (l) – publicly commits to a strategy the follower (f) – plays a best response to leader



$$\arg\max_{\sigma_l \in \Delta(A_l); \, \sigma_f \in BR_f(\sigma_l)} r_l(\sigma_l, \sigma_f)$$

Example

	L	R
J	(4,2)	(6,1)
D	(3,1)	(5,2)

Why?

The defender needs to commit in practice (laws, regulations, etc.) It may lead to better expected utility

NE: (U,L) -> 4; Pure SE: (D,R) -> 5; Mixed SE ~ 5.5

Mixed Stackelberg equilibrium



	L	R
U	(4,2)	(6,1)
D	(3,1)	(5,2)

Strong Stackelberg Equilibrium

Follower breaks ties in favor of the leader (0.5; 0.5) -> 5.5 Form many settings can be motivated by infinitesimal deviation

Weak Stackelberg Equilibrium

Follower breaks ties worst for the leader (0.5; 0.5) -> 3.5
The equilibrium may not exist, because smaller motivation is better

7

Solving resource allocation games



Kiekintveld, et al.: Computing Optimal Randomized Resource Allocations for Massive Security Games, AAMAS 2009

Only coverage vector c_t matters, Z is a sufficiently large number

$$\max \quad d$$

$$a_t \in \{0, 1\} \quad \forall t \in T$$

$$\sum_{t \in T} a_t = 1$$

$$c_t \in [0, 1] \quad \forall t \in T$$

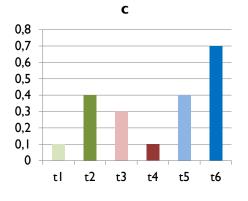
$$\sum_{t \in T} c_t \leq m$$

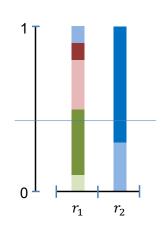
$$d - U_{\Theta}(t, C) \leq (1 - a_t) \cdot Z \quad \forall t \in T$$

$$0 \leq k - U_{\Psi}(t, C) \leq (1 - a_t) \cdot Z \quad \forall t \in T$$

Sampling the coverage vector





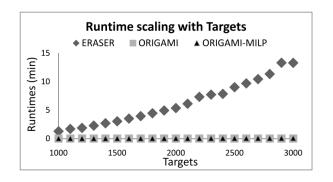


Scalability



25 resources, 3000 targets => 5×10^{61} defender's actions no chance for matrix game representation

The algorithm explained above is ERASER



Studied extensions



Complex structured defender strategies



Probabilistically failing actions



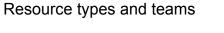
Attacker's types





















Bounded rational attackers

11

Resource allocation (security) games





Perimeter patrolling





Advantages

Wide existing literature (many variations)

Good scalability

Real world deployments

Limitation

The attacker cannot react to observations (e.g., defender's position)

Agmon et al.: Multi-Robot Adversarial Patrolling: Facing a Full-Knowledge Opponent. JAIR 2011.







The attacker can see the patrol!

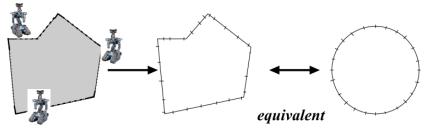
Perimeter patrolling





13

Polygon *P*, perimeter split to *N* segments



Defender has homogenous resources k > 1

move 1 segment per time step turn to the opposite direction in τ time steps

Attacker can wait infinitely long and sees everything

chooses a segment where to attack requires t time steps to penetrate

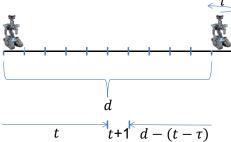
Interesting parameter settings



Let $d = \frac{N}{k}$ be the distance between equidistant robots

There is a perfect deterministic patrol strategy if $t \ge d$ the robots can just continue in one direction

What about $t = \frac{4}{5}d$?



The attacker can guarantee success if $t+1 < d-(t-\tau) \Rightarrow t < \frac{d+\tau-1}{2}$

Optimal patrolling strategy



Class of strategies: continue with probability p, else turn around

Theorem: In the optimal strategy, all robots are equidistant and face in the same direction.

Proof sketch:

- 1. the probability of visiting the worst case segment between robots decreases with increasing distance between the robots
- 2. making a move in different directions increases the distance

Probability of penetration

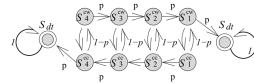


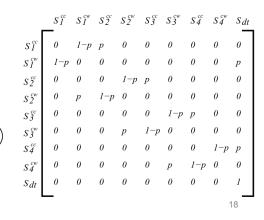
For simplicity assume $\tau = 1$

Probability of visiting s_i at least once in next t steps

= probability of visiting the absorbing end state from s_i sum of each direction visited separately







17

Probability of penetration



Algorithm 1 Algorithm FindFunc(d, t)

- 1: Create matrix M of size (2d+1)(2d+1), initialized with 0s
- 2: Fill out all entries in M as follows:
- 3: M[2d+1, 2d+1] = 1
- 4: for $i \leftarrow 1$ to 2d do
- 5: $M[i, \max\{i+1, 2d+1\}] = p$
- 6: $M[i, \min\{1, i-2\}] = 1 p$
- 7: Compute $MT = M^t$
- 8: Res = vector of size d initialized with 0s
- 9: for $1 \leq loc \leq d$ do
- 10: V = vector of size 2d + 1 initialized with 0s.
- 11: $V[2loc] \leftarrow 1$
- 12: $Res[loc] = V \times MT[2d+1]$
- 13: Return Res

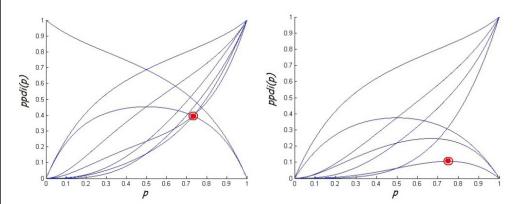
All computations are symbolic. The result are functions $ppd_i: [0,1] \to [0,1]$ expressing the probability of penetration at i for a given probability of turn.

Optimal turn probability



Maximin value for p

Each line represents one segment (ppd_i)



Iterate all pairs of intersection and maximal points to find solution it is all polynomials

Perimeter patrol – summary



Area patrolling



Basilico et al.: Patrolling security games: Definition and algorithms for solving large instances with single patroller and single intruder. AlJ 2012.



Split the perimeter to segments traversable in unit time

Distribute patrollers uniformly along the perimeter

Coordinate them to always face the same way

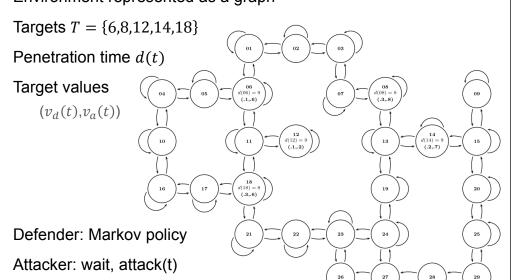
Continue with probability p turn around with probability (1-p)

21

Area patrolling - Formal model



Environment represented as a graph



Solving zero-sum patrolling game





We assume $\forall t \in T : v_a(t) = v_d(t)$

a(i,j) = 1 if the patrol can move form i to j in one step; else 0

 $P_c(t,h)$ is the probability of stopping an attack at target t started when the patrol was at node h $\gamma_{i,i}^{w,t}$ is the probability that the patrol reaches node j from i in w steps without visiting target t

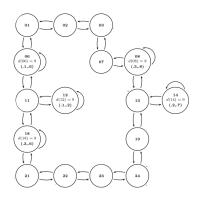
$$\begin{array}{l} \operatorname{nidx} u \\ \alpha_{i,j} \geqslant 0 \quad \forall i,j \in V \\ \sum_{j \in V} \alpha_{i,j} = 1 \quad \forall i \in V \\ \alpha_{i,j} \leqslant a(i,j) \quad \forall i,j \in V \\ \gamma_{i,j}^{1,t} = \alpha_{i,j} \quad \forall t \in T, \ i,j \in V \setminus \{t\} \\ \gamma_{i,j}^{w,t} = \sum_{x \in V \setminus \{t\}} \left(\gamma_{i,x}^{w-1,t} \alpha_{x,j} \right) \quad \forall w \in \{2,\ldots,d(t)\}, \ t \in T, \ i,j \in V \setminus \{t\} \\ P_c(t,h) = 1 - \sum_{j \in V \setminus \{t\}} \gamma_{h,j}^{d(t),t} \quad \forall t \in T, \ h \in V \\ u \leqslant u_{\mathbf{d}}(\operatorname{intruder-capture}) P_c(t,h) + u_{\mathbf{d}}(\operatorname{penetration-t}) \left(1 - P_c(t,h)\right) \end{array}$$

What type of optimization problem is this? LP? MILP? Convex? 24

Scaling up



No need to visits nodes not on shortest paths between targets With multiple shortest paths, only the closer to targets is relevant It is suboptimal to stay at a node that is not a target



Summary



GT can be applied to real world problems in robotics

Pursuit-evasion games

Perfect information capture

Visibility-based tracking

Patrolling

resource allocation perimeter patrolling area patrolling

Al (GT) problems can often be solved by transformation to mathematical programming

26

25

Resources



Kiekintveld, C., Jain, M., Tsai, J., Pita, J., Ordóñez, F. and Tambe, M. "Computing optimal randomized resource allocations for massive security games." AAMAS 2009.

Agmon, Noa, Gal A. Kaminka, and Sarit Kraus. "Multi-robot adversarial patrolling: facing a full-knowledge opponent." Journal of Artificial Intelligence Research 42 (2011): 887-916.

Basilico, Nicola, Nicola Gatti, and Francesco Amigoni. "Patrolling security games: Definition and algorithms for solving large instances with single patroller and single intruder." Artificial Intelligence 184 (2012): 78-123.