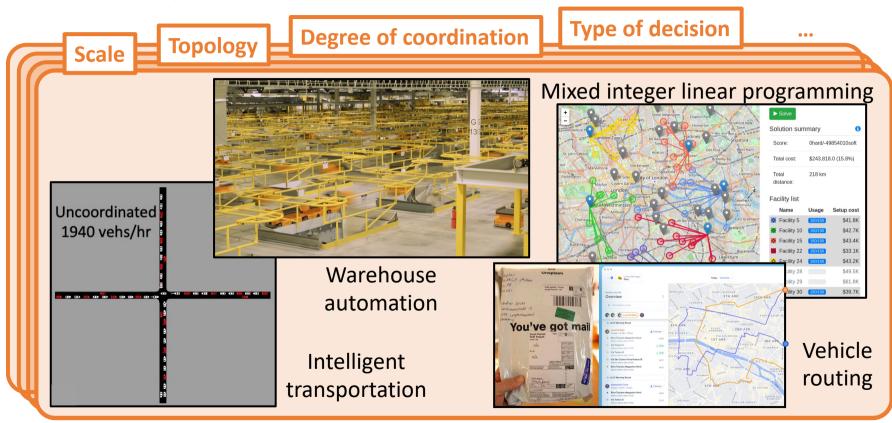
Towards Scalable Learning-based Mobile Coordination

Cathy Wu | Assistant Professor LIDS, CEE, IDSS

1.041/1.200 Transportation: Foundations and Methods - April 2024

Learning for mobile coordination



— Kinematic coordination

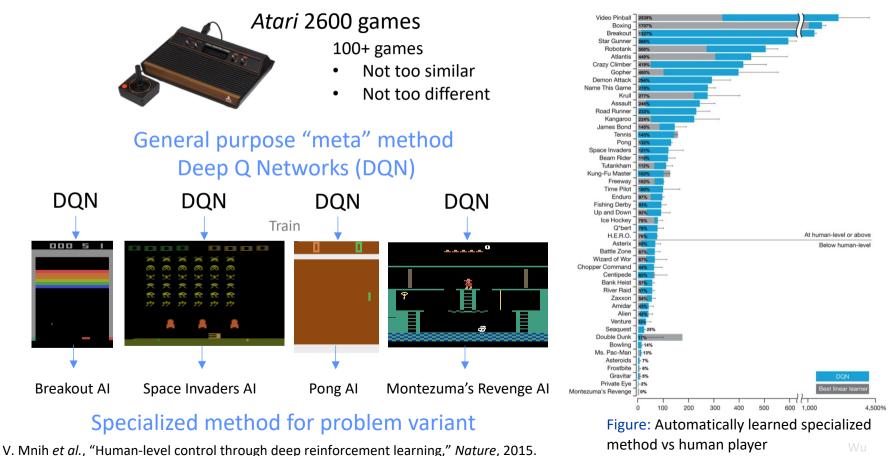
Discrete coordination

Fundamental research question:

How to effectively design systems in the face of growing complexity?

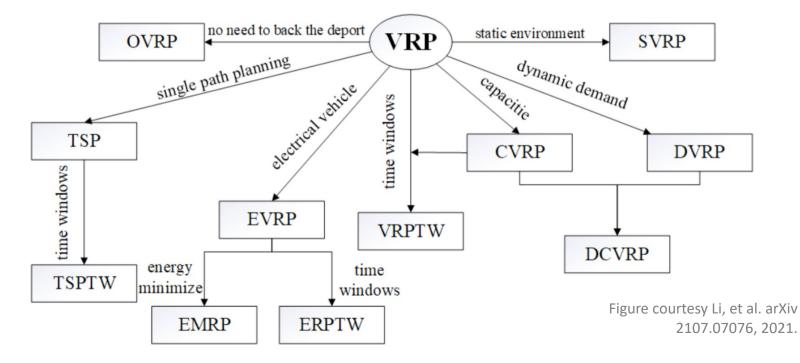
3

Inspiration: Learning for decision making

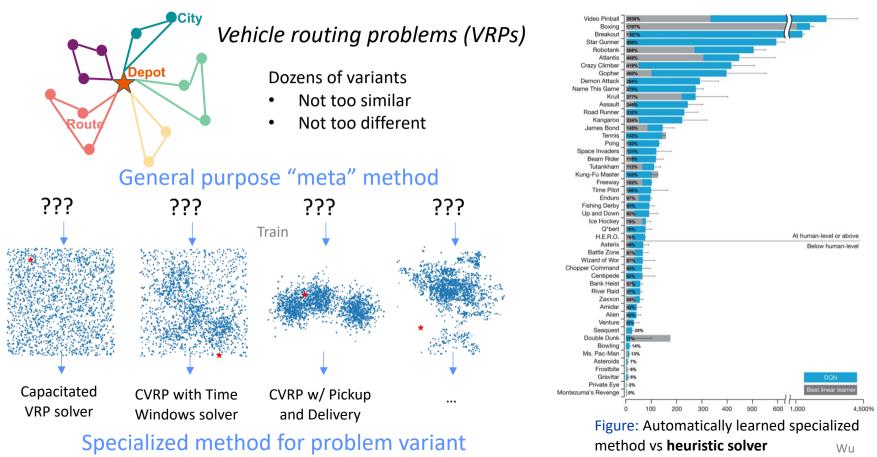


Example: vehicle routing problems (VRPs)

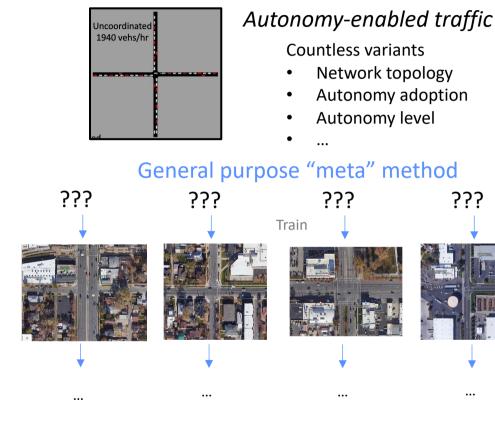
VRP variants



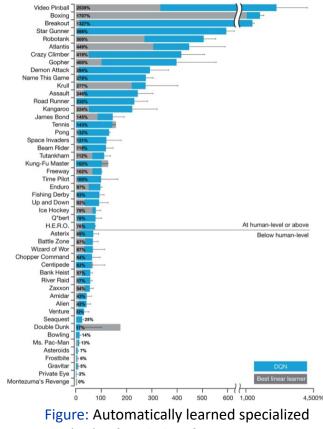
Aim: Bring these principles to engineering systems



Aim: Bring these principles to engineering systems



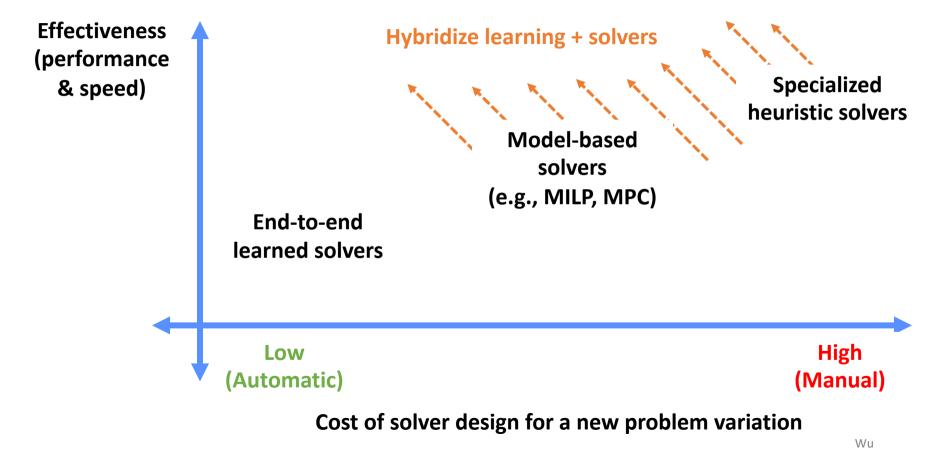




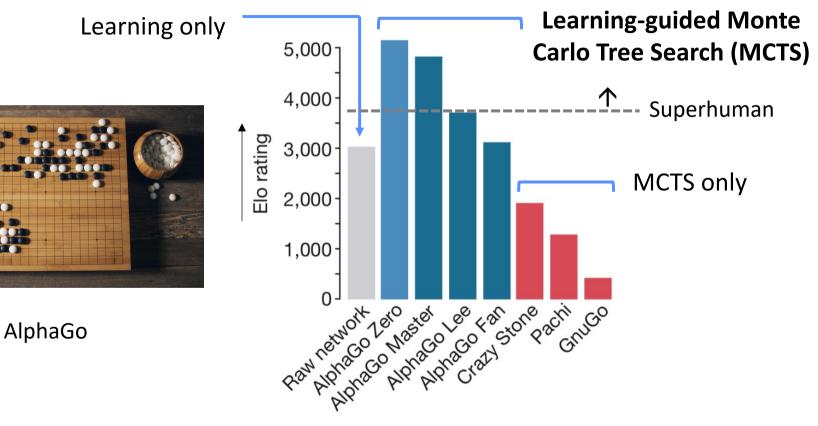
method vs heuristic solver

8

Background on solver design



Learning-guided search: hybridizing learning + solvers

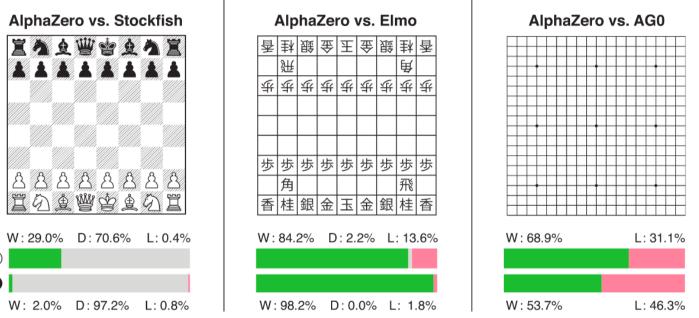


D. Silver et al., "Mastering the game of go without human knowledge," Nature, 2017.

Learning-guided search: hybridizing learning + solvers

Shogi

Chess



- Same as AlphaGo Zero, but without exploiting Go-specific features:
 - No data augmentation due to rotational invariance
 - Allows for more than win/loss (0 = draw)

D. Silver et al., "A general reinforcement learning algorithm that masters chess, shogi, and Go through self-play," Science, 2018.

Go

This talk

- Vision: Cope with growing system complexity with meta-methods
- Learning-guided search as meta-methods for transportation?
 - Vehicle routing problems
 - Multi-robot warehousing
 - Integer linear programming
- What about autonomous vehicles?

This talk

- Vision: Cope with growing system complexity with meta-methods
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Learning to Delegate for Large-scale Vehicle Routing

NeurIPS 2021 Spotlight (<3%)

Sirui Li*, Zhongxia Yan*, Cathy Wu

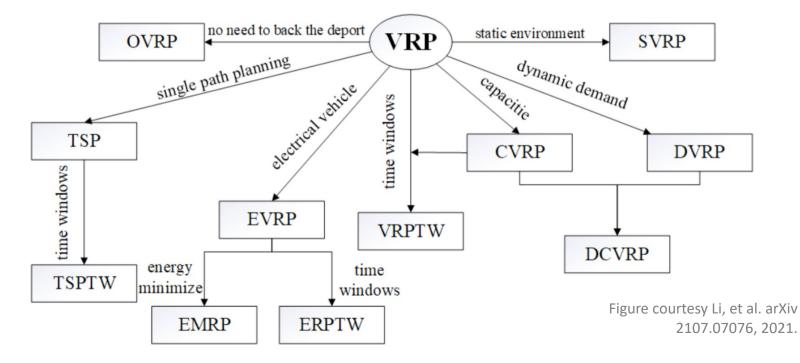






Example: vehicle routing problems (VRPs)

VRP variants



Wu

General problem formulation: contextual decision

- Problem setting: contextual MDP, generalization of standard MDP, adding a context space C to capture heterogeneity within a problem class
- Desired:

$$\pi_c^*(s) = \arg \max_{a \in A_c} Q_c^*(s, a),$$

$$c \in \mathcal{C}$$

Notation:

- Policy π
- State *s*, Action *a*
- Action space A
- Value function Q
- Standard MDP: $M \coloneqq (S, A, T, r, \rho) = (\text{state space, action space, transition function, reward function, initial state distribution)}$
- Value function Q^{*}_c(s, a) denotes the long-term reward of a state and action

Decomposition strategies

- Consider: Large transportation problems
- Large problems can often be decomposed into smaller problems
- MDP formulation
 - State s: customer locations & demands, current solution
 - Action *a*: solve subproblem with subsolver
 - |A| ≈ 200
 - Context c: variation of VRP
 - Customer distributions
 - Constraints, e.g., capacity, time windows
- Ideal:

 $\pi^*(s) = \arg \max_{a \in A(s)} Q^*(s, a)$

Challenge: Expensive to evaluate

Subproblem candidates based on **spatial locality**

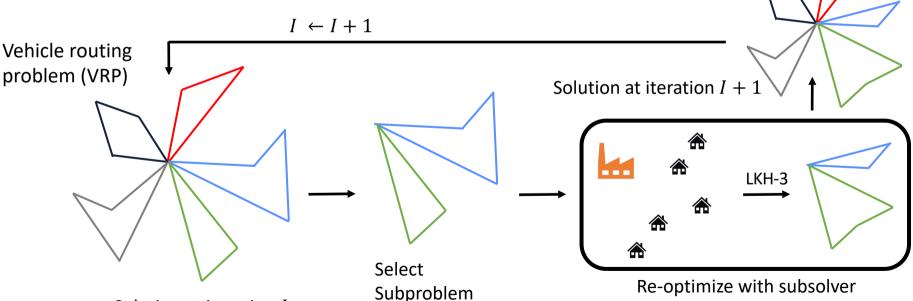
Candidate solution

 $0(2^N) \rightarrow 0(N)$ subproblems

18

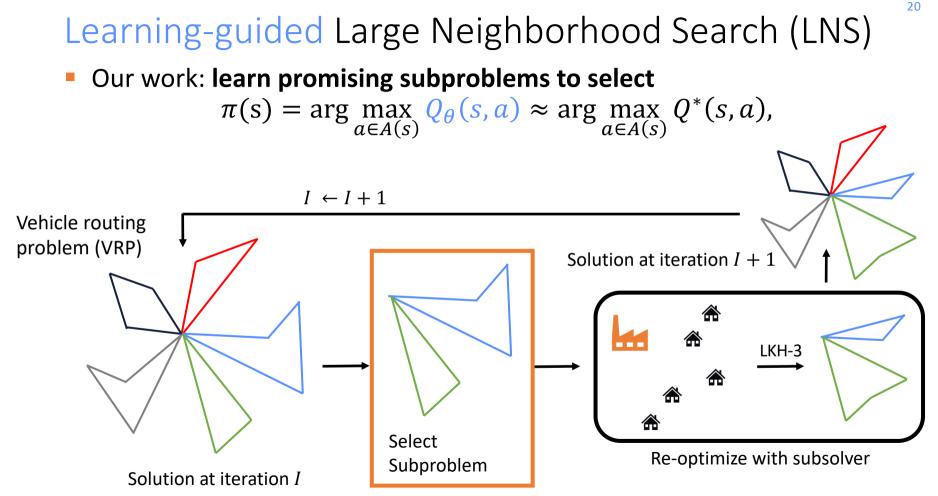
Large Neighborhood Search (LNS)

- Large problems often decompose into smaller problems
- LNS iteratively seek better solution by re-optimization of subproblems ^[1]
- Subproblems are selected randomly or according to heuristics ^[1] $\pi(s) = \text{Unif}(A(s))$



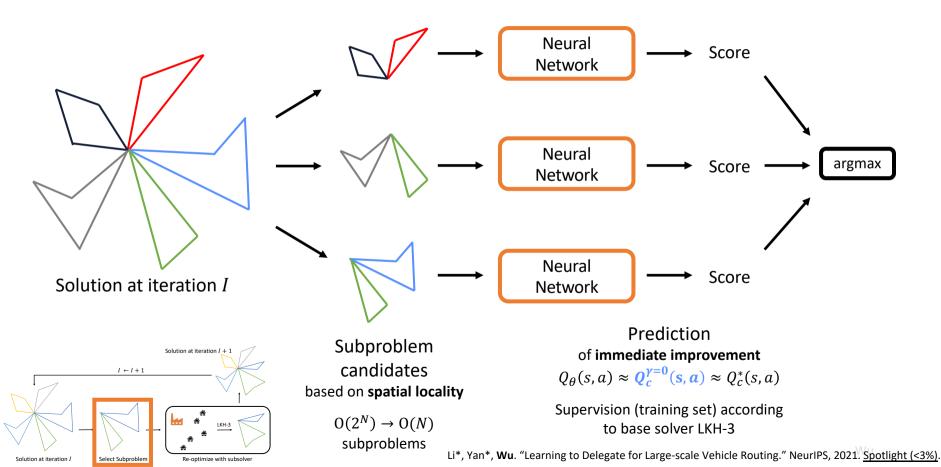
Solution at iteration *I*

[1] Taillard et al. Partial OPtimization Metaheuristic Under Special Intensification Conditions (POPMUSIC). Springer, 2002

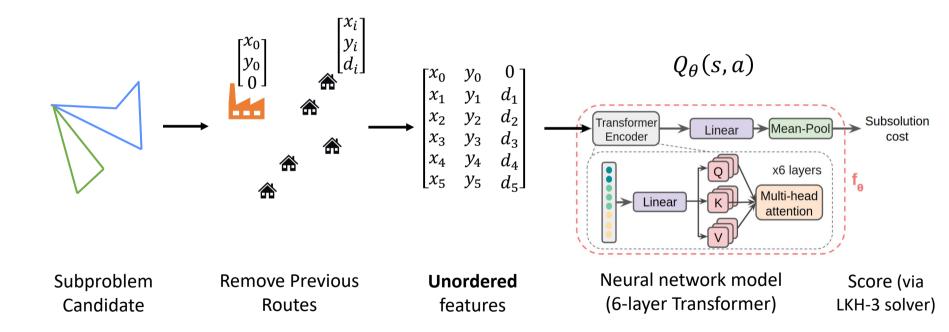


Li*, Yan*, Wu. "Learning to Delegate for Large-scale Vehicle Routing." NeurIPS, 2021. Spotlight (<3%).

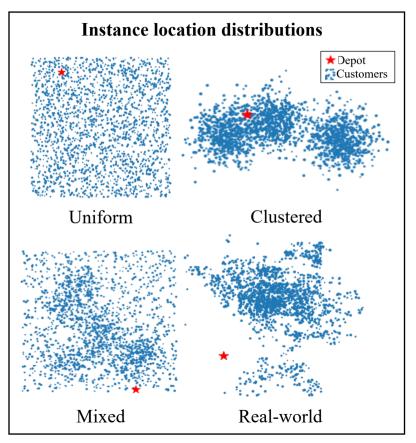
Subproblem Selection with Learned Model



Transformer-based Neural Network



Results: Contexts - Location distributions



Locations	Size N	Random	Ours	Ours / Random
	500	4x	7x	1.8 x
Uniform	1000	6x	12x	2x
	2000	8x	15x	1.9 x
	500	6x	40x	7x
Clustered	1000	8x	40x	5x
	2000	8x	18x	2x
	500	4x	11x	3x
Mixed	1000	6x	10x	1.7 x
	2000	6x	14x	2 x
Real-world	2000	8x	16x	2x

Table: Results. Speed-up to 95% LKH-3 30ksolution quality

Finding: Up to 7x speed-up over random selection

Li*, Yan*, Wu. "Learning to Delegate for Large-scale Vehicle Routing." NeurIPS, 2021. Spotlight (<3%).

Results: Contexts - Classic VRP constraints

Variations

- CVRP: VRP with vehicle capacity
- CVRPTW: CVRP with time windows
- VRPMPD: CVRP with pickup and delivery

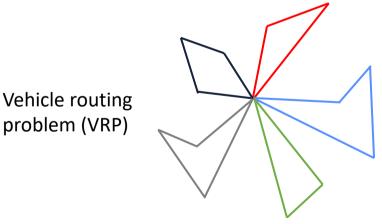
Finding: Effective across VRP constraints

VRP with varying constraints					
Problem	Size N	Random	Ours	Ours / Random	
	500	4x	7x	1.8 x	
CVRP	1000	6x	12x	2 x	
	2000	8x	15x	1.9 x	
	500	1.9x	2x	1x	
CVRPTW	1000	2x	3x	1.5 x	
	2000	6x	8x	1.3 x	
	500	2x	4x	2x	
VRPMPD	1000	6x	10x	1.7 x	
	2000	20x	30x	1.5 x	

Table: Results. Speed-up to 95% LKH-3 30ksolution quality

Learning-guided LNS for large vehicle routing

- First learning-guided LNS method for VRPs
- Fast inference using $Q_{\theta}(s, a) \approx Q_{c}(s, a)$
- Up to **7x faster** than random $a \in A_c$
- Takeaway: When inference is faster than solving, leverage learning to accelerate solving



Notation:

- Policy π
- State *s*, Action *a*
- Action space A
- Value function Q

This talk

- Vision: Cope with growing system complexity with meta-methods
- Learning-guided search as meta-methods for transportation?
 - Vehicle routing problems
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Neural Neighborhood Search for Multi-agent Path Finding

ICLR 2024

Zhongxia Yan, Cathy Wu





Motivation: large **real-time** applications



Robotic Warehouses

E.g. multi-robot transportation of packages in Amazon sortation centers



Induct: load robot with package

Incoming truckloads of packages

Transport: robots move between induct stations and eject chutes





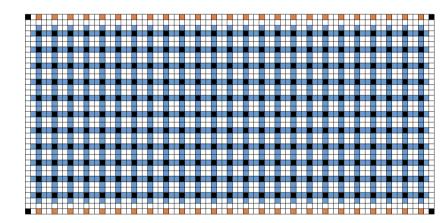
Eject: deposit package into chute ↓

Outgoing truckloads of packages

Background: Amazon Sortation

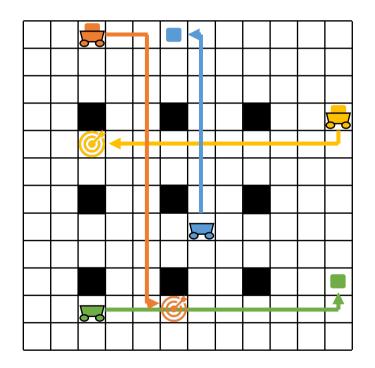
Multi-robot transportation of packages in Amazon sortation centers

- Fleet of ~800 robots ("drives")
- Stream of incoming packages into the warehouse
- Two types of robot tasks:
 - Loaded: transport package to eject
 - Unloaded: move to an induct
- Need to optimize throughput (#tasks completed / duration)!

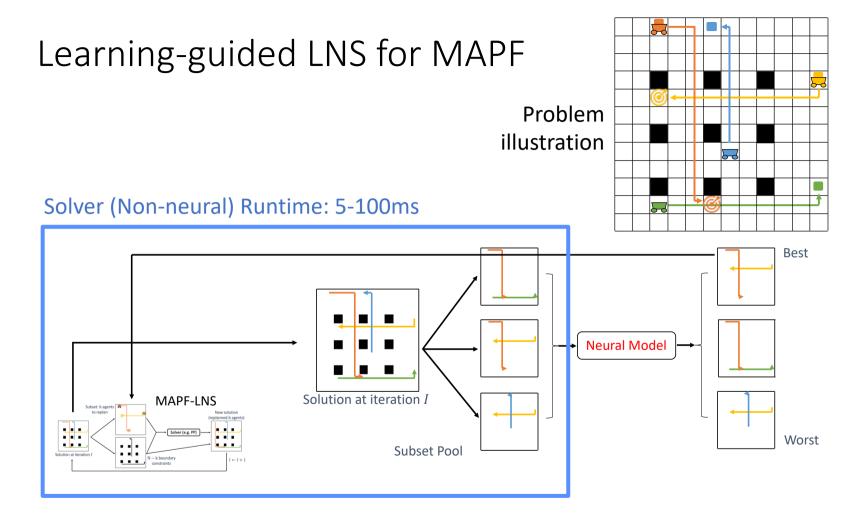


Map source: Jiaoyang Li, Andrew Tinka, Scott Kiesel, Joseph Durham, T. K. Satish Kumar, Sven Koenig. Lifelong MAPF in Large-Scale Warehouses. AAAI 2021

Multi-agent Path Finding (MAPF)



- A slice of the overall sortation problem (discretized)
- Agents $a \in \{1, \dots, N\}$
 - Start location s_a
 - Goal location g_a
- Solution: non-colliding space-time trajectories for all agents
- Cost: sum of trajectory lengths

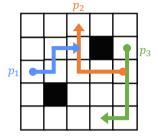


Yan, Wu. "Neural Neighborhood Search for Multi-agent Path Finding." ICLR, 2024.

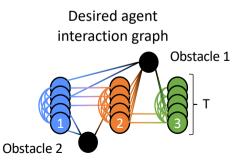
35

Challenges of Neural LNS for MAPF

- Why did [Huang 2022] stop at linear features?
- Motion: MAPF has agent-agent, agent-obstacle, and intra-agent interactions
 - Agent-to-agent and agent-obstacle: 3D convolution is suitable
 - Intra-agent interactions: how to represent interaction *along* an agent's path?
 - Encoding is much heavier than for vehicle routing problems (VRP)
- Need to encode J (10-100) subsets each LNS step
 - Can we share computation?
- LNS for MAPF requires total neural network inference time to be roughly ≤ 25ms
 - Difficult for 3D CNN



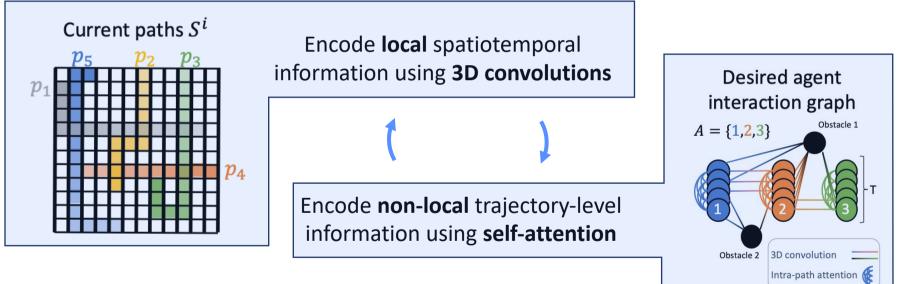




Linear NN: Taoan Huang, Jiaoyang Li, Sven Koenig, Bistra Dilkina. *Anytime MAPF via ML-guided LNS*. AAAJ 2022 Deep NN (Ours): Zhongxia Yan, Cathy Wu. *Neural Neighborhood Search for MAPF*. ICLR 2024

Contribution: Architecture

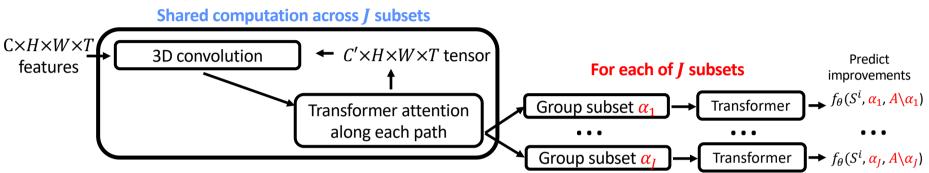
 New neural architecture (Multi-Subset) that efficiently encodes agentagent relationships in dense constrained environments



ightarrow agent-agent relationships

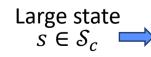
Our Proposal: Multi-Subset Architecture

Summary



 Global representation of all agent paths shares heavy computation across all subsets

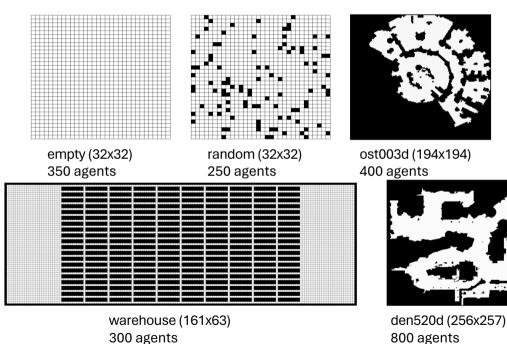
- Intra-agent transformer helps preserve agent entity
 - Subsets of agents can be grouped directly from global representation



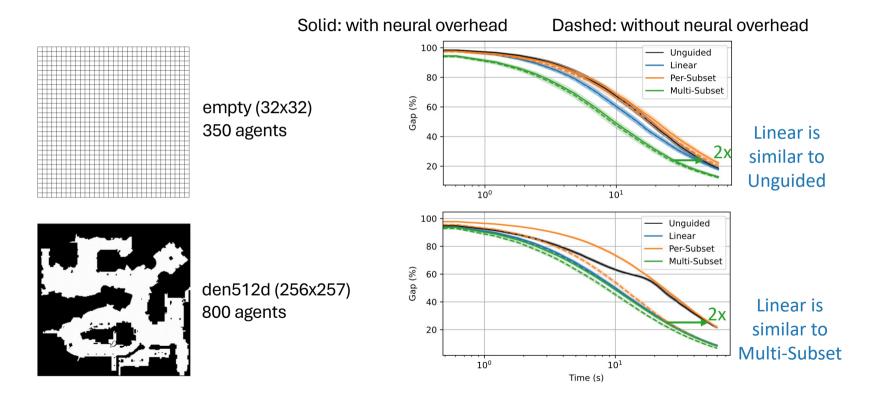
Amortized inference across J subsets using state encoding $E_{\nu}(s)$, s.t. $Q_{\theta}(E_{\nu}(s), a) \approx Q_{c}(s, a)$

Experimental Setup

- MAPF Benchmark Suite [Stern 2019]
- Pre-apply spatial poolint for large floor maps
- PBS as subset solver
- LNS methods
 - Unguided (Baseline)
 - Linear (Baseline)
 - Hand-designed features
 - Per-Subset (Baseline)
 - Multi-Subset



Results: Cost (Gap) vs Time



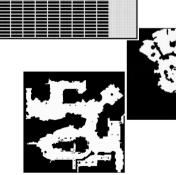
Results

Multi-Subset outperforms baselines

This is despite a 4-10x added overhead vs Linear

Table 1: Performance and overhead of all methods.

Setting	Metric	Unguided	Linear	Per-Subset	Multi-Subset
empty (32x32) A = 350 Uniform $k = 50$	Average Gap (%) Win / Loss Final Gap (%) Overhead (s)	42 ± 1 0 / 0 19 ± 1 0.1	39 ± 1 136 / 50 18 ± 0.8 +0.002	46 ± 1 57 / 129 22 ± 1 +0.03	31 ± 1 178 / 8 13 ± 0.7 +0.013
random (32x32) A = 250 Agent-local $k = 25$	Average Gap (%) Win / Loss Final Gap (%) Overhead (s)	5.3 ± 0.2 0 / 0 0.51 ± 0.03 0.079	5.4 ± 0.3 98 / 100 0.7 ± 0.05 +0.0018	$6.2 \pm 0.2 36 / 162 0.72 \pm 0.05 +0.03$	5 ± 0.2 116 / 82 0.69 ± 0.04 +0.012
warehouse (161x63) A = 300 Agent-local $k = 25$	Average Gap (%) Win / Loss Final Gap (%) Overhead (s)	$14 \pm 0.6 \\ 0 / 0 \\ 1.7 \pm 0.2 \\ 0.21$	$15 \pm 0.7 \\ 82 / 103 \\ 2.5 \pm 0.3 \\ +0.0025$	$20 \pm 0.8 \\ 6 / 179 \\ 2.5 \pm 0.3 \\ +0.05$	12 ± 0.6 155 / 30 1.6 ± 0.2 +0.025
ost003d (194x194) A = 400 Agent-local $k = 10$	Average Gap (%) Win / Loss Final Gap (%) Overhead (s)	43 ± 1 0 / 0 24 ± 1 0.063	36 ± 1 180 / 20 15 ± 1 +0.002	35 ± 0.9 188 / 12 16 ± 0.8 +0.09	22 ± 1 200 / 0 6.5 ± 0.7 +0.013
den520d (256x257) A = 800 Agent-local $k = 25$	Average Gap (%) Win / Loss Final Gap (%) Overhead (s)	$45 \pm 0.7 \\ 0 / 0 \\ 22 \pm 0.7 \\ 0.15$	30 ± 0.7 200 / 0 8.8 ± 0.4 +0.006	$48 \pm 0.7 47 / 153 22 \pm 0.6 +0.19$	29 ± 0.7 200 / 0 8.2 ± 0.5 +0.025



Yan, Wu. "Neural Neighborhood Search for Multi-agent Path Finding." ICLR, 2024.

Multi-Subset reduces added overhead by

2-8x vs naïve architecture (Per-Subset)

Per-Subset generally underperforms baselines

Setting	Metric	Unguided	Linear	Per-Subset	Multi-Subset
empty (32x32) A = 350 Uniform $k = 50$	Average Gap (%) Win / Loss Final Gap (%) Overhead (s)	42 ± 1 0 / 0 19 ± 1 0.1	39 ± 1 136 / 50 18 ± 0.8 +0.002	46 ± 1 57 / 129 22 ± 1 +0.03	31 ± 1 178 / 8 13 ± 0.7 +0.013
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Table 1: Performance and overhead of all methods.

Yan, Wu. "Neural Neighborhood Search for Multi-agent Path Finding." ICLR, 2024.

Results

Conclusion

- We propose an architecture for efficiently representing threedimensional trajectories of hundreds of agents
 - Has applications beyond LNS for MAPF
- We show that this architecture can practically accelerate the stateof-the-art LNS-based multi-path planning solvers by 1.5-4x
 - A milestone for learning-guided LNS for these spatiotemporal problems
 - Though we still require a GPU, while Unguided does not

This talk

Vision: Cope with growing system complexity with meta-methods

Learning-guided search as meta-methods for transportation?

- Vehicle routing problems
- Multi-robot warehousing
- Integer linear programming
- What about autonomous vehicles?

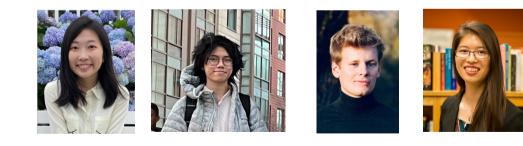




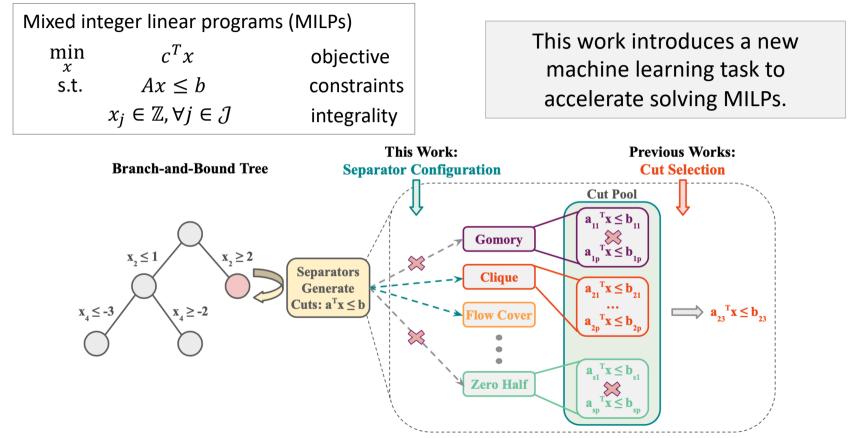
Learning to Configure Separators in Branch-and-Cut

NeurIPS 2023

Sirui Li*, Wenbin Ouyang*, Max B. Paulus, Cathy Wu



The Separator Configuration Task in Branch-and-Cut



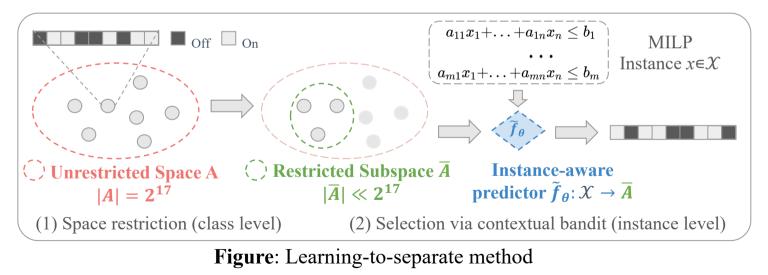
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Learning-to-Separate: Configuring cutting planes for MILPs

Main challenge: Configuration space $|A| = 2^M \approx 130K$ is huge! ($M \approx 17$ is # of separators) Unlike in VRP, no "spatial locality" for configurations

Theorem: Optimal predictor performance $f_{\overline{A}}$ is **submodular** in $\overline{A} \subseteq A$.

Implication: Can greedily construct $\overline{A} \ll A$; in practice $|\overline{A}| \approx 20$.



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Results: Standard MILP benchmarks

Table 1: **Tang et al. and Ecole.** Absolute solve time of SCIP default and relative time improvement (median and standard deviation) of different methods (higher the better, best are bold-faced).

		Tang			Ecole			
	Method	Bin. Pack.	Max. Cut	Pack.	Comb. Auc.	Indep. Set	Fac. Loc.	
	Default Time (s)	0.076s (0.131s)	1.77s (0.56s)	8.82s (25.46s)	2.73s (4.43s)	8.21s (114.15s)	61.1s (55.37s)	
Heuristic Baselines	Default	0%	0%	0%	0%	0%	0%	
	Random	-23.4% (153.8%)	-108.4% (168.2%)	-91% (127.8%)	-48.6% (159.0%)	-5% (161.4%)	-33.3% (157.2%)	
Dasennes	Prune	13.9% (27.0%)	2.7% (26.2%)	6.6% (45.0%)	12.3% (24.2%)	18.0% (24.2%)	(157.2%) 24.7% (47.9%)	
Ours Heuristic	Inst. Agnostic Configuration	33.7% (36.6%)	69.8% (10.5%)	20.1% (38.0%)	60.1% (27.6%)	57.8% (29.5%)	11.5% (21.8%)	
Variants	Random within Restr. Subspace	26.9% (33.6%)	68.0% (11.0%)	18.8% (38.7%)	58.1% (28.7%)	57.4% (75.8%)	17.7% (33.0%)	
Ours Learned	L2Sep	42.3% (34.2%)	71.9% (11.3%)	28.5% (39.3%)	66.2% (26.2%)	72.4% (27.8%)	29.4% (39.6%)	

Similar gains over base Gurobi MILP solver of **12-56%**

Performance: median (std)

Subspace restriction without learning

with learning

Relative time improvements of 29-72%

Li*, Ouyang*, Paulus, Wu. "Learning to Configure Separators in Branch-and-Cut." NeurIPS, 2023.

Results: Real-World MILP benchmarks

Performance: median (std) 54

Table 3: **Real-world MILPs.** Absolute solve time of SCIP default and relative time improvement (median and standard deviation) of different methods (higher the better, best are bold-faced).

			Heuristic Baselinses		Ours Heuristic Variants		Ours Learned	
Challenging heterogeneous	Methods	Default Times (s)	Default	Random	Prune	Inst. Agnostic Configuration	Random within Restr. Subspace	L2Sep
benchmark	MIPLIB	25.08s (57.05s)	0%	-149.1% (149.7%)	4.8% (107.6%)	5.5% (71.5%)	1.9% (74.9%)	12.9% (73.1%)
(mixed MILP	NN Verification	31.42s (22.44s)	0%	-300.0% (152.3%)	31.5% (36.3%)	31.4% (38.3%)	30.7% (34.1%)	37.5% (33.9%)
classes)	Load Balancing	31.86s (7.07s)	0%	-300.1% (129.5%)	21.1% (150.8%)	10.4% (8.5%)	10.0% (31.5%)	21.2% (20.3%)
Subspace rest						rectriction		

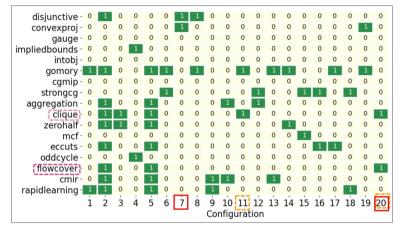
Subspace restriction with without learning learning

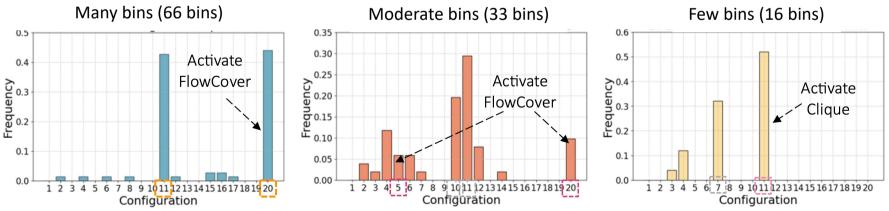
Relative time improvements of **13-37%**

Li*, Ouyang*, Paulus, Wu. "Learning to Configure Separators in Branch-and-Cut." NeurIPS, 2023.

Learning-to-Separate: Interpretation analysis

- The learned model recovers known facts from operations research about separators.
- Example: Bin Packing
 - Many bins ≈ Bipartite Matching problem
 → Flowcover cuts effective
 - Few bins \approx Knapsack problem \rightarrow Clique cuts effective

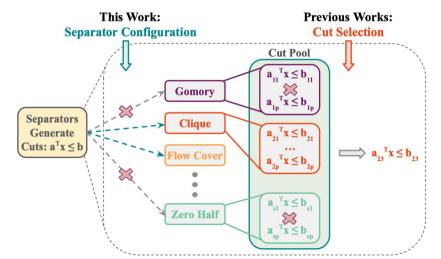




Li*, Ouyang*, Paulus, Wu. "Learning to Configure Separators in Branch-and-Cut." NeurIPS, 2023.

Conclusions: Learning-to-separate

- First method to effectively configure BnC separators for wide range of MILPs
- Up to 3.5x faster than SCIP & 2x faster than Gurobi
- Takeaway: When there are too many actions to learn effectively, leverage submodularity to restrict action space

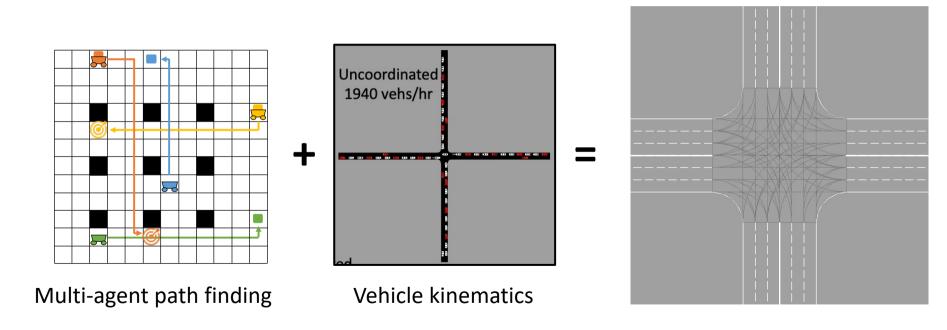


Li*, Ouyang*, Paulus, Wu. "Learning to Configure Separators in Branch-and-Cut." NeurIPS, 2023.

This talk

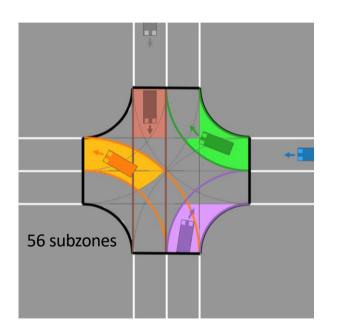
- Vision: Cope with growing system complexity with meta-methods
- Learning-guided search as meta-methods for transportation?
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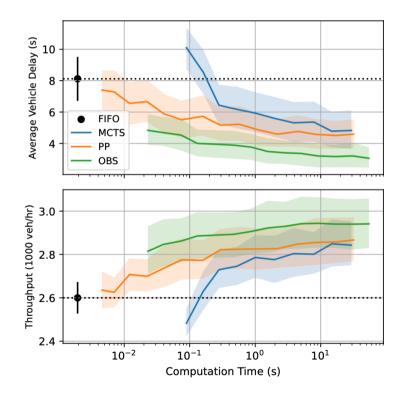
Better Search at Autonomous Intersections?



Zhongxia Yan, Han Zheng, Cathy Wu. *Multi-agent Scheduling of Intersection Crossings for Cooperative Autonomous Driving*. ICRA 2024. Under review at IEEE T-RO.

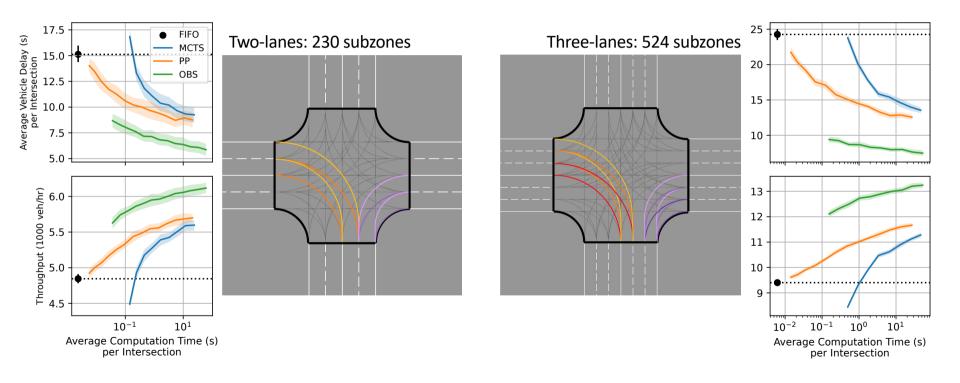
Results: Single Intersection



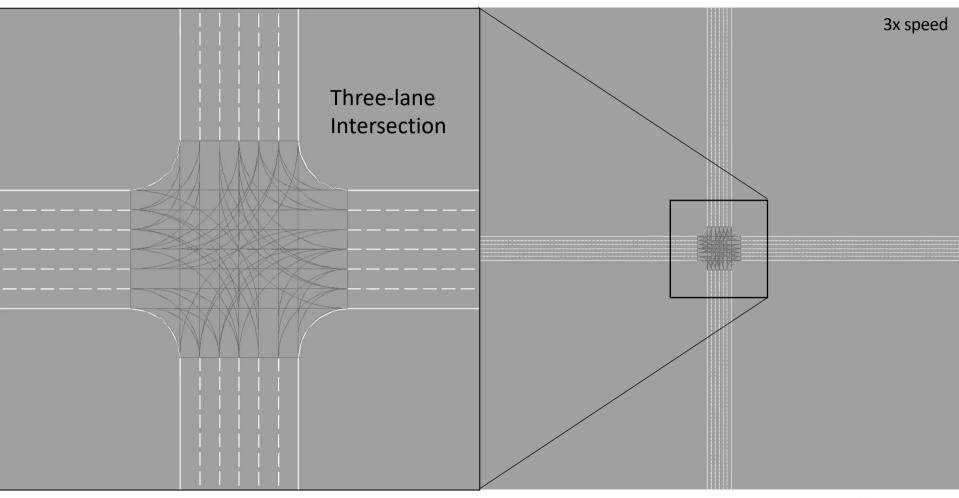


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Results: Multi-lane Intersections

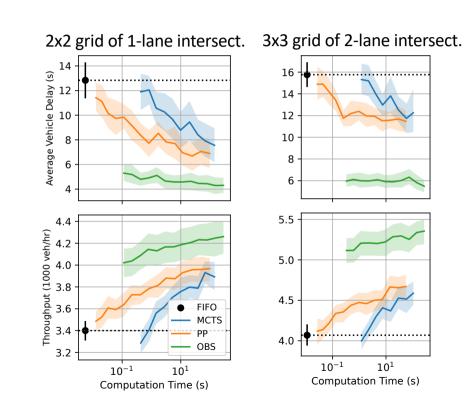


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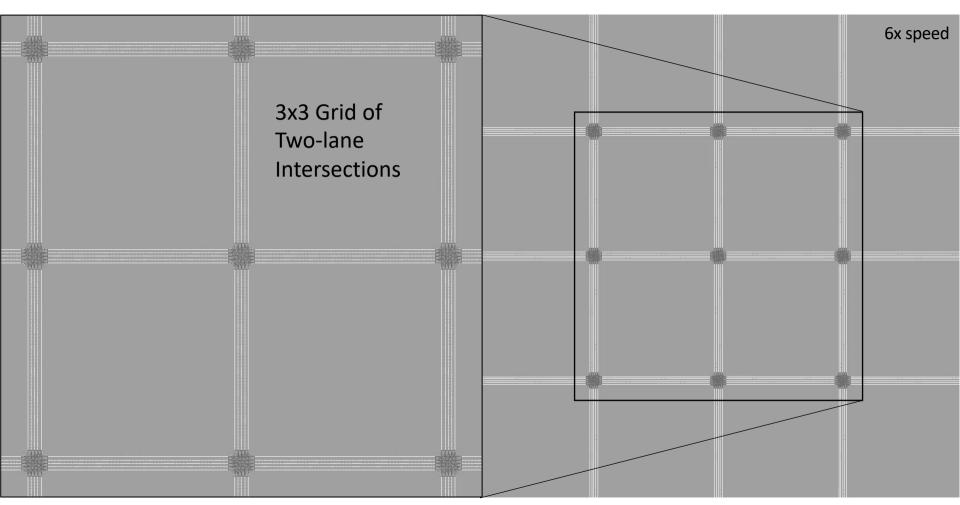


Results: Multiple Intersections

- Crossing order does not make sense across multiple intersections!
- Thus, we optimize each intersection's crossing orders independently of its neighboring intersection
- OBS is just as effective!



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This talk: Towards Scalable Learning-based Mobile Coordination

- Vision: Cope with growing system complexity with meta-methods
- Learning-guided search as meta-methods for transportation?
 - Vehicle routing problems [1]
 - Multi-robot warehousing [2]
 - Integer linear programming [3]
- What about autonomous vehicles? [4]

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