

Multi-Agent Deep Reinforcement Learning for Traffic Signal Control

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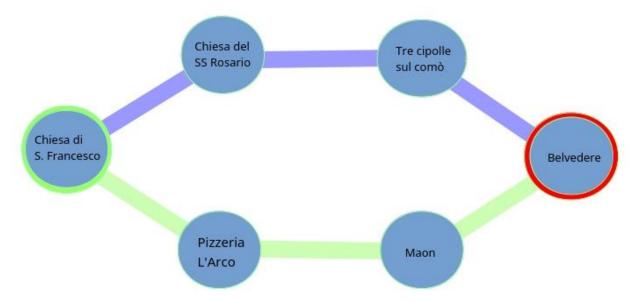
Topics:

- Markov Decision Process
- Reinforcement Learning
- Multi-Agent Reinforcement Learning
- Deep Neural Networks
- Long Short-Term Memory Networks
- Sumo (Simulation of Urban Mobility)
- Adaptive Traffic Signal Control





Markov Decision Process

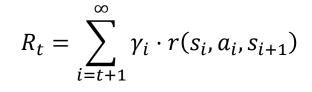


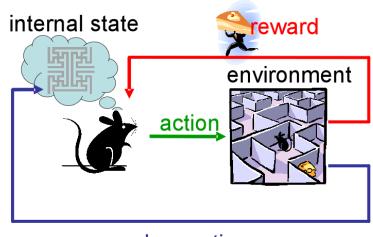
You want to go from the Church of St. Francis to the Belvedere. Two paths take you there, but you don't know which path is the quickest. We need to create a model to represent this problem. This is called the Markov Decision Process.

$$P_a(s,s')=\Pr(s_{t+1}=s'\mid s_t=s,a_t=a)$$









observation

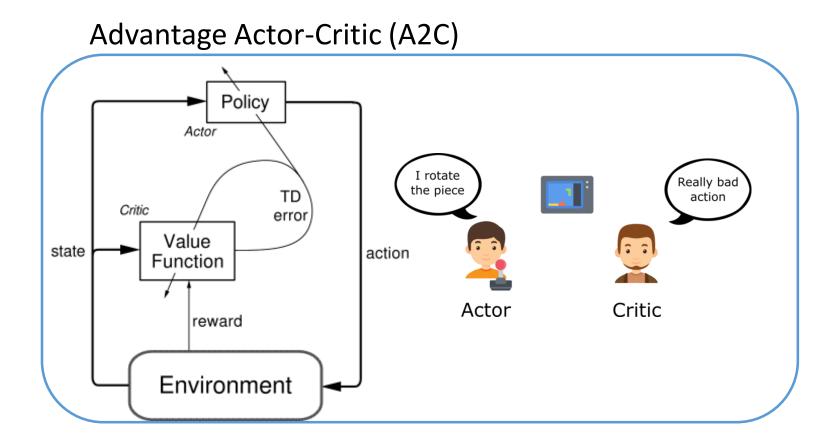




- SARSA
- Expected SARSA
- Q-Learning
- General Q-Learning
- QV-Learning
- Double Q-Learning
- Actor-Critic
- ...



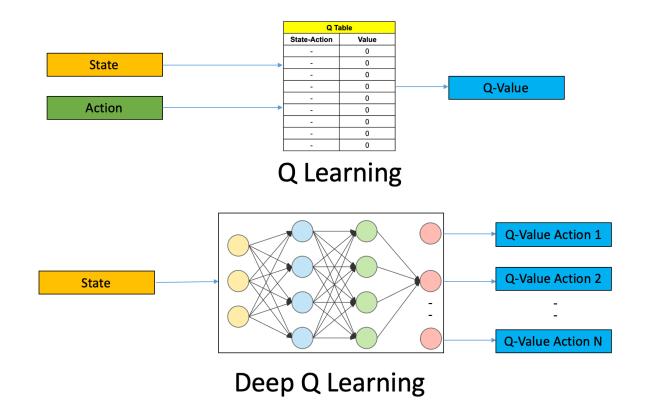








Deep Reinforcement Learning



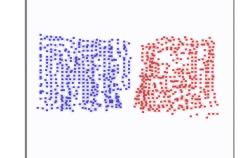


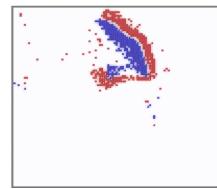


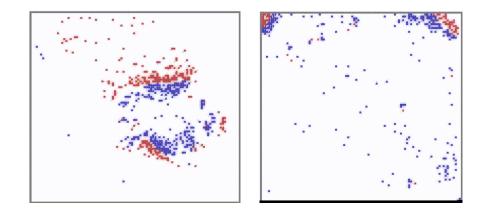
Multi-Agent Reinforcement Learning

Type:

- Cooperative
- Competitive
- Mixed







Issues:

- Non Stationarity
- Partial Observability
- Training schemes
- Scalability





Multi-Agent Reinforcement Learning

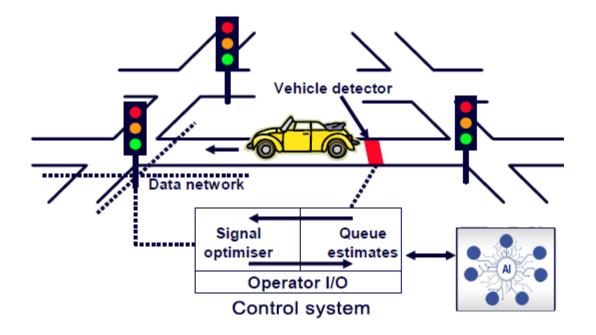
tackling MARL with traditional RL is not straightforward. If all agents observe the true state we can model a cooperative multi-agent system as a single meta-agent. However, the size of this meta-agent's action space grows exponentially in the number of agents. Furthermore, it is not applicable when each agent receives different observations that may not disambiguate the state. Hence:

- Independent Deep Q-Learning (IDQL)
- Independent Deep Advantage AC (IA2C)
- Multi-agent Deep AC (MA2C)

New challenges: now the environment becomes partially observable from the viewpoint of each local agent due to limited communication among agents

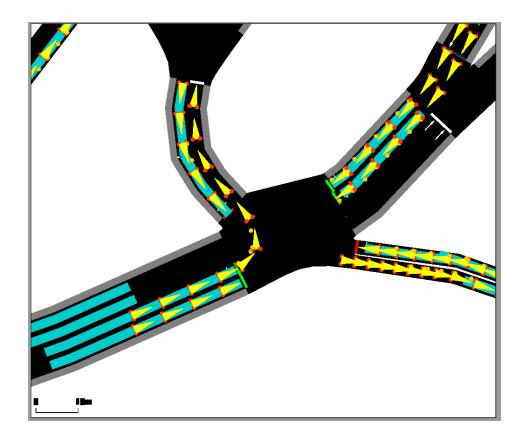












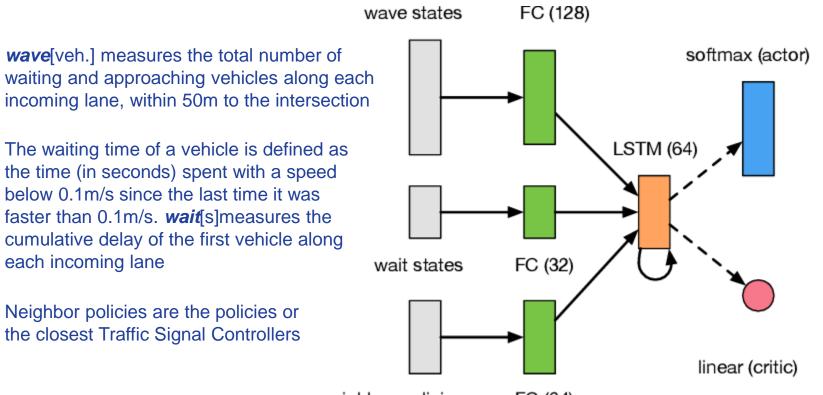








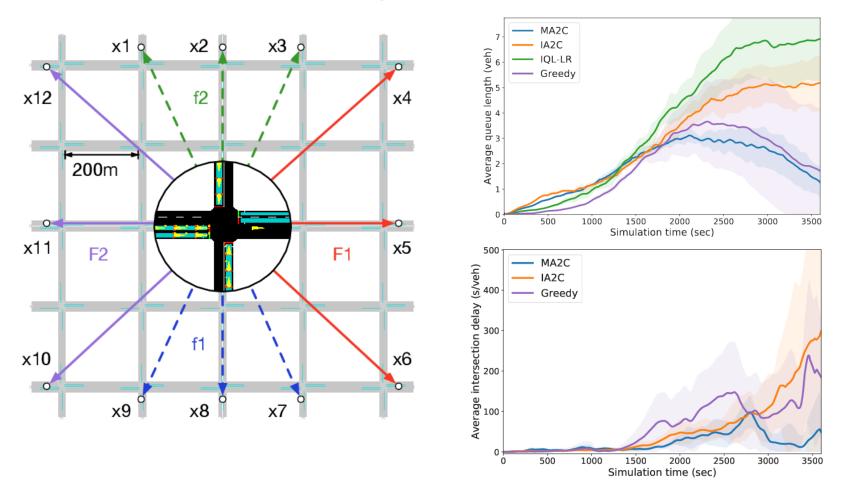




neighbor policies FC (64)

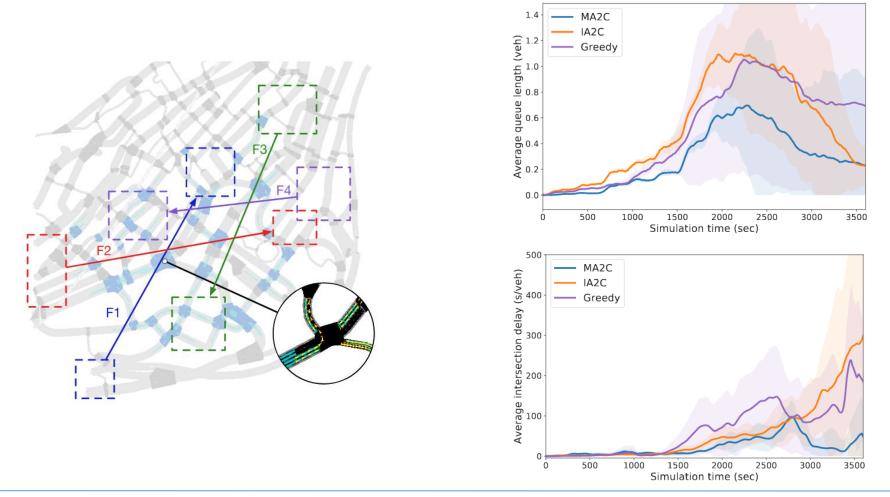








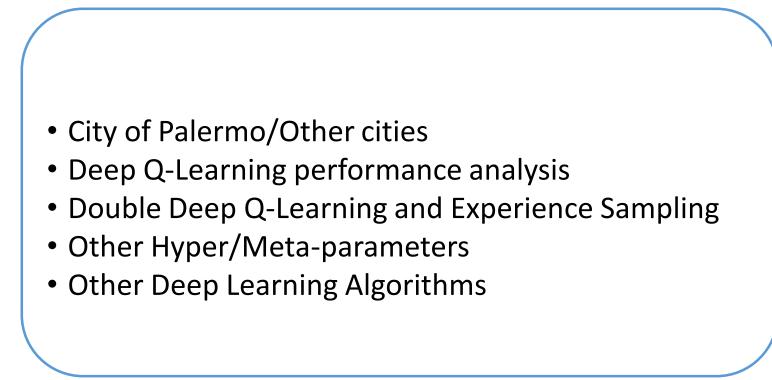






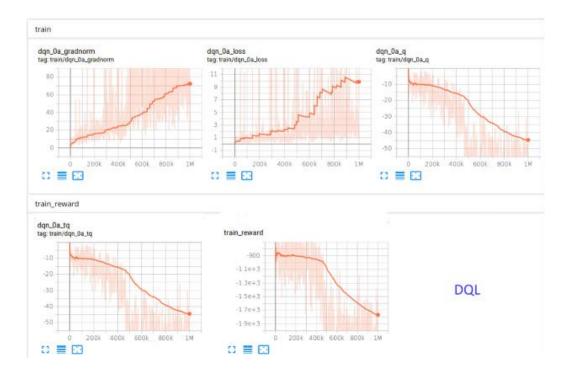


To do:



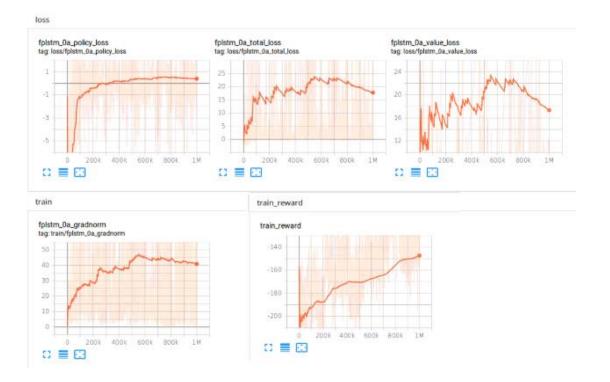






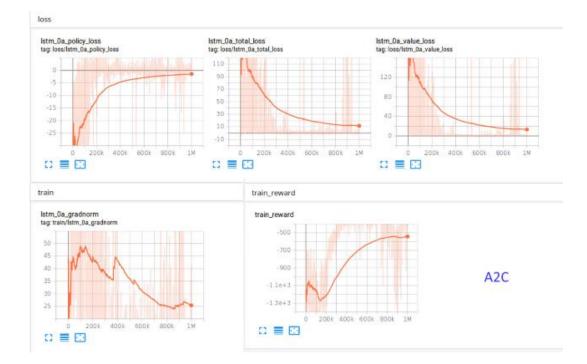








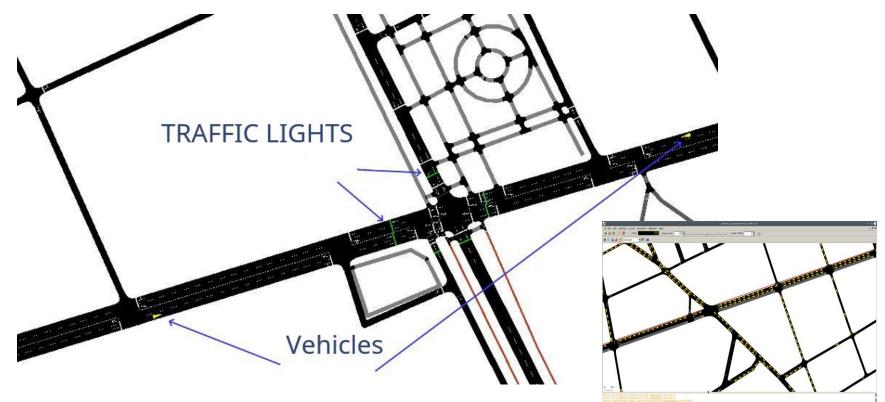








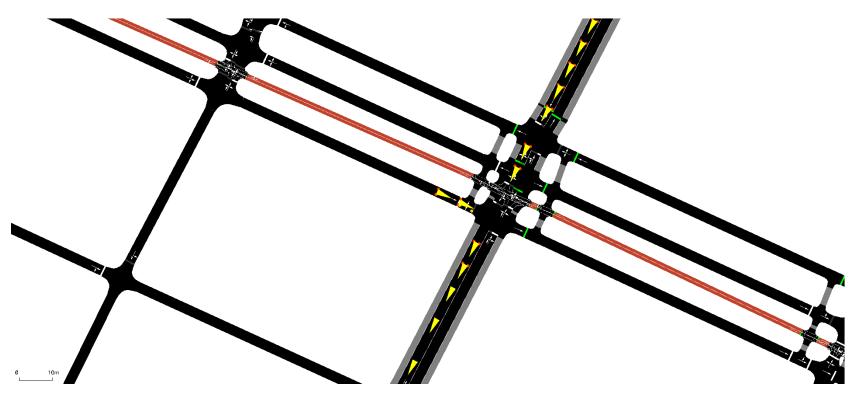
SUMO: Palermo ('via Dante' area)







SUMO: Torino ('Porta Nuova Station') area







Thank you for watching/listening





In RL, an agent interacts with its environment, typically modeled as a MDP (S,A,p,r,γ), with state space S, actionspace A, and *unknown* transition dynamics p(s' | s,a). At each discrete time step, the agent receives a reward $r(s,a,s') \in R$ for performing action a in states and arriving at the state s'. The goal of the agent is to maximize the expectation of the sum of discounted rewards, known as the return:

$$R_t = \sum_{i=t+1}^{\infty} \gamma_i \cdot r(s_i, a_i, s_{i+1})$$

which weighs future rewards with respect to the discount factor $\gamma \in [0,1)$.





$$\tilde{R}_{t,i} = \hat{R}_{t,i} + \gamma^{t_B - t} V_{w_i^-} (\tilde{s}_{t_B,\mathcal{V}_i}, \pi_{t_B - 1,\mathcal{N}_i} | \pi_{\theta_{-i}^-}).$$

$$\mathcal{L}(w_i) = \frac{1}{2|B|} \sum_{t \in B} \left(\tilde{R}_{t,i} - V_{w_i} (\tilde{s}_{t,\mathcal{V}_i}, \pi_{t-1,\mathcal{N}_i}) \right)^2.$$

$$\mathcal{L}(\theta_i) = -\frac{1}{|B|} \sum_{t \in B} \left(\log \pi_{\theta_i} (u_{t,i} | \tilde{s}_{t,\mathcal{V}_i}, \pi_{t-1,\mathcal{N}_i}) \tilde{A}_{t,i} - \beta \sum_{u_i \in \mathcal{U}_i} \pi_{\theta_i} \log \pi_{\theta_i} (u_i | \tilde{s}_{t,\mathcal{V}_i}, \pi_{t-1,\mathcal{N}_i}) \right)$$





Bibliography

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- Multi-Agent Deep Reinforcement Learning for Large-scale Traffic Signal Control (Chu et al. -2019)
- (web) https://becominghuman.ai/the-very-basics-of-reinforcement-learning-154f28a79071
- Off-Policy Deep Reinforcement Learning without Exploration (Fujimoto et al. 2018)
- Stabilising Experience Replay for Deep Multi-Agent Reinforcement Learning (Foerster et al. 2018)
- https://github.com/geek-ai/MAgent



