On Constraint Programming for Path Planning with Uncertainty

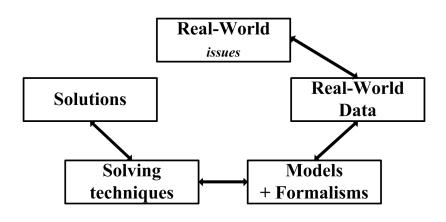
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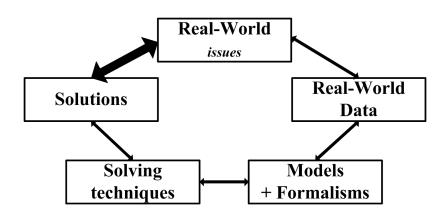
February 15, 2013



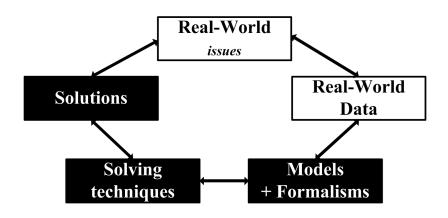
• One of many visions of what problem solving is:



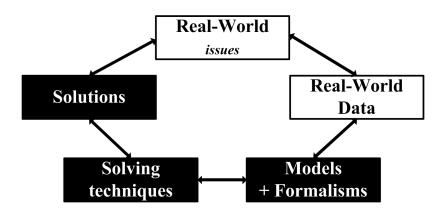
• The most important part is the last link...



Fortunately for us, that link depends on everything we like...:)

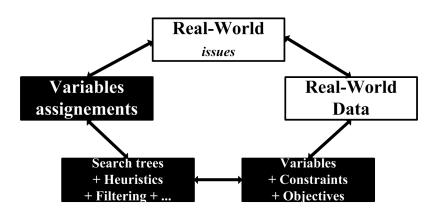


Fortunately for us, that link depends on everything we like...:)



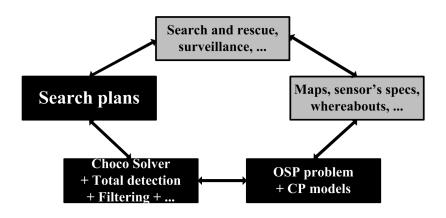
Today's focus is "How to get that last link".

• In combinatorial optimization, one way to get that link is...



• ... constraint programming (CP)!

• An application of CP to real-world issues:



OSP = Optimal search path problem

Outline

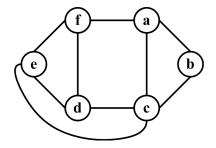
- Introduction
- Constraint Programming
- 3 An Application to Search Theory
- 4 Conclusion

Constraint Programming

- Define the problem
- Model the problem
 - Variables, constraints(, objective function)
- Solve the problem
 - Search tree, heuristic, filtering, ...
- Obtain a solution:
 - Each variable is assign to one value
 - The assignment satisfies all constraints

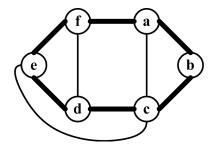
The Hamiltonian Cycle Problem

- Given a graph $G = (\mathcal{V}(G), \mathcal{E}(G))$.
- Find a cycle on *G* that visits each vertex exactly once.



The Hamiltonian Cycle Problem Model

- Given a graph $G = (\mathcal{V}(G), \mathcal{E}(G))$.
- Find a cycle on *G* that visits each vertex exactly once.



• A solution: Follow the cycle abcdefa.

The Variables

The Hamiltonian Cycle Problem Model

- The variables T_i defines our position at time $1 \le i \le 6$.
- Their domains are $dom(T_i) = \{a, b, c, d, e, f\}$.

Variables							
$\overline{T_1}$	а	b	С	d d d d	е	f	
T_2	a	b	С	d	e	f	
T_3	a	b	С	d	e	f	
T_4	a	b	С	d	e	f	
T_5	a	b	С	d	e	f	
T_6	а	b	С	d	e	f	

The Constraints

The Hamiltonian Cycle Problem Model

Visit each vertex exactly once:

AllDifferent
$$(T_1, T_2, T_3, T_4, T_5, T_6)$$
.

This is a cycle:

$$(T_i, T_{i+1}) \in \mathcal{E}(G),$$

 $(T_6, T_1) \in \mathcal{E}(G).$

 $\forall i: 1 \leq i < 6,$

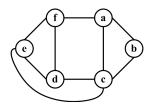
• The domains:

$$dom(T_i) = \{a, b, c, d, e, f\},\$$

 $\forall i: 1 \leq i \leq 6.$

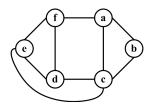
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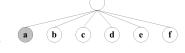
Variables	Domain dom T_i							
$\overline{T_1}$	а	b	С	d	е	f		
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T_3	а	b	С	d	e	f		
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T_5	а	b			e	f		
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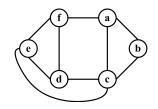
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T_5	a	b	С	d	e	f		
T_6	а	Ь	С	d	e	f		

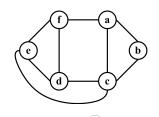


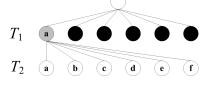


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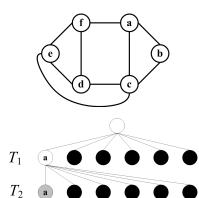
Variables	Domain dom T_i							
T_1	а							
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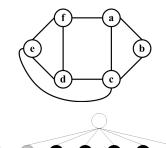
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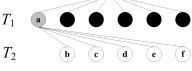
Variables	Domain dom T_i						
$\overline{T_1}$	а						
T_2	а						
T_3	а	b	С	d	e	f	
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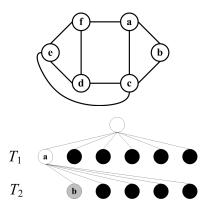
Variables	Domain dom T_i							
T_1	а							
T_2		b	С	d	e	f		
T_3	а	b	С	d d d	e	f		
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T_6	а	b	С	d	e	f		





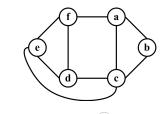
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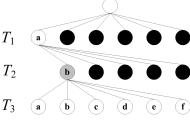
Variables	Domain dom T_i						
$\overline{T_1}$	а						
T_2		b					
T_3	а	b	С	d	e	f	
T_4	а	b	С	d d	e	f	
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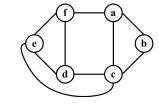
Variables	Domain dom T_i							
T_1	а							
T_2		b						
T_3	а	b	С	d	e	f		
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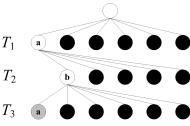




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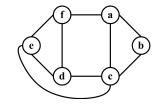
Variables	Domain dom T_i						
$\overline{T_1}$	а						
T_2		b					
T_3	a						
T_4	а	b	С	d	e	f	
T_5	а	b	С	d d	e	f	
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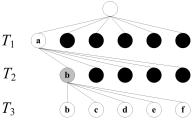




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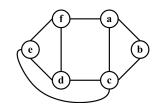
Variables	Domain dom T_i							
$\overline{T_1}$	а							
T_2		b						
T_3		b	С	d	e	f		
T_4	а	b	С	d	e	f		
T_5	а	b	С	d	e	f		
T_6	а	Ь	С	d	e	f		

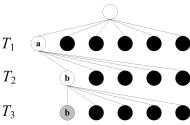




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Variables	Domain dom T_i						
$\overline{T_1}$	а						
T_2		b					
T_3		b					
T_4	а	b	С	d	e	f	
T_5	а	b	С	d	e	f	
T_6	а	b	С	d	e	f	

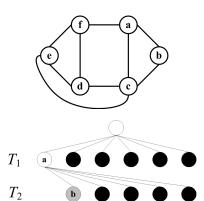




Solving the Hamiltonian Cycle Problem

$$AllDifferent(T_1, T_2, T_3, T_4, T_5, T_6), \ (T_i, T_{i+1}) \in \mathcal{E}(G), \ (T_6, T_1) \in \mathcal{E}(G), \ dom(T_i) = \{a, b, c, d, e, f\}.$$

Variables	Domain dom T_i							
$\overline{T_1}$	а							
T_2		b						
T_3			С	d	e	f		
T_4	а	b	С	d d	e	f		
T_5	а	b	С	d	e	f		
T_6	а	b	С		e	f		

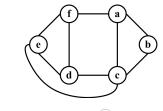


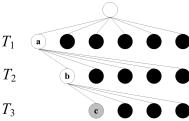


 T_3

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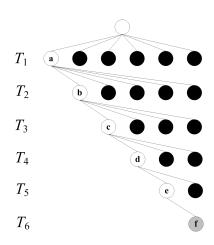
Variables	Domain dom T_i							
$\overline{T_1}$	а							
T_2		b						
T_3			С					
T_4	а	b	С	d	e	f		
T_5	а	b	С	d d	e	f		
T_6	а	b	С	d	e	f		





The Solution and its Search Tree

Variables	Domain dom T_i
$\overline{T_1}$	а
T_2	Ь
T_3	С
T_4	d
T_5	e
T_6	f
	,

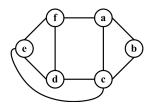


All Search Trees Are Not Created Equals

- Performance metrics
 - Total number of backtrackings
 - Total solving time
- Possible enhancements
 - Variable selection heuristics
 - Value selection heuristics
 - Filtering

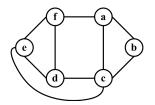
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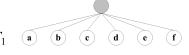
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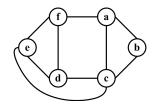
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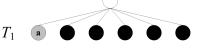




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Variables	Domain dom T_i						
T_1	а						
T_2	á	b	С	A	¢	f	
T_3	á	b	С	d	e	f	
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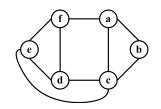


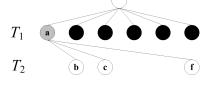


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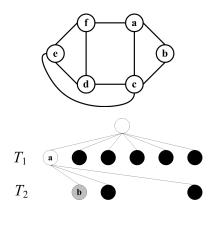
Variables	Domain dom T_i							
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T_2		b	С			f		
T_3		Ь	С	d	e	f		
T_4		Ь	С	d	e	f		
T_5		Ь	С	d	e	f		
T_6		b	С	d	e	f		





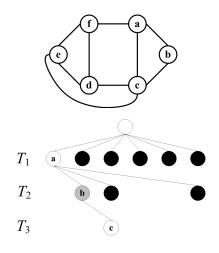
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Variables	Domain dom T_i							
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T_2		b						
T_3		Ь	С	ø	¢	f		
T_4		В	¢	d	e	f		
T_5		В	¢	d	e	f		
T_6		Ь	¢	d	¢	f		



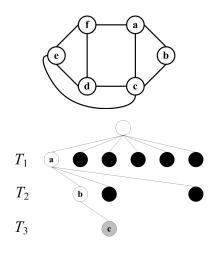
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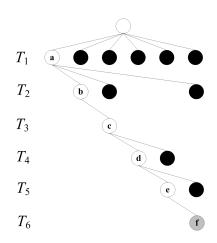
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T_1	а								
T_2		b							
T_3			С						
T_4				d	e				
T_5				d	e	f			
T_6						f			



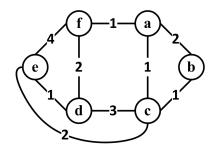
The Solution and its Search Tree

Variables		Don	nain	dor	n T_i	
T_1	а					
T_2		b				
T_3			С			
T_4				d		
T_5					е	
T_6						f
	'					



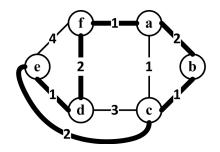
The Travelling Salesman Problem

- Given a graph $G = (\mathcal{V}(G), \mathcal{E}(G))$, and a cost function c(x, y) on the edges of G.
- Find an hamiltonian cycle of minimal cost on *G*.



The Travelling Salesman Problem Model

- Given a graph $G = (\mathcal{V}(G), \mathcal{E}(G))$, and a cost function c(x, y) on the edges of G.
- Find an hamiltonian cycle of minimal cost on *G*.



• A solution: Follow the cycle abcedfa.

The Constraints

The Travelling Salesman Problem Model

 Minimize the sum of the cost of each edge min C,

where
$$C = c[T_6, T_1] + \sum_{i=1}^{5} c[T_i, T_{t+1}].$$

Visit each vertex exactly once:

AllDifferent(
$$T_1, T_2, T_3, T_4, T_5, T_6$$
).

This is a cycle:

$$(T_i, T_{i+1}) \in \mathcal{E}(G),$$

 $(T_6, T_1) \in \mathcal{E}(G).$

 $\forall i: 1 \leq i < 6,$

• The domains:

$$dom(T_i) = \{a, b, c, d, e, f\},\$$

 $\forall i: 1 \leq i \leq 6.$

The Constraints

Solving he Travelling Salesman Problem

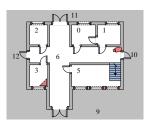
- Use the same concepts of search trees:
 - An objective function?
 - It's just more variables and constraints...
- However, the bound on the objective function is of capital importance.
- The stronger the filtering, the best is the performance.
 - A tight upper bound filters the domain of the decision variables.

The Optimal Search Path Problem Goals

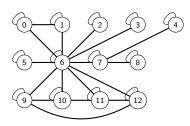
- Find a path that maximizes the probability of locating a survivor, a robber, an object, etc.
- Uncertain object detectability and location
- Markovian motion model
- Search theory (Stone [2004])
- \mathcal{NP} -hard problem ([Trummel and Weisinger, 1986])

Definitions

• $G_A = (\mathcal{V}(G_A), \mathcal{E}(G_A))$ where $\mathcal{V}(G_A)$ is a set of discrete regions.

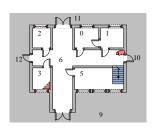




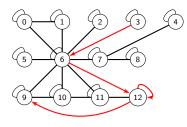


Definitions

- ullet $\mathcal{T} = \{1, \dots, \mathcal{T}\}$ is the set of time steps available to search G_A .
- $y_t \in \mathcal{V}(G_A)$ is the searcher's location at time $t \in \mathcal{T}$.
 - When $y_t = r \in \mathcal{V}(G_A)$, the vertex r is searched at time t.
- $P = [y_0, y_1, \dots, y_T]$ is the search path (plan).
 - $y_0 \in \mathcal{V}(G_A)$ is the searcher's starting location.
 - For all $t \in \mathcal{T}$, $(y_{t-1}, y_t) \in \mathcal{E}(G_A)$.



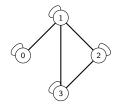




Definitions

- The object's movements are independent of the searcher's actions.
- M is the Markovian motion model matrix.

$$\mathbf{M} = \begin{pmatrix} \frac{1}{2} & \frac{1}{2} & 0 & 0\\ \frac{1}{5} & \frac{2}{5} & \frac{1}{5} & \frac{1}{5}\\ 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3}\\ 0 & \frac{1}{5} & \frac{2}{5} & \frac{1}{5} \end{pmatrix}.$$



Blue terms are a priori known probabilities.

Definitions

- The initial probability of containment distribution: *poc*₁.
- The local probability of success ($\forall t \in \mathcal{T}$):

$$\overbrace{\textit{pos}_t(r)}^{\text{Prob. of success}} = \underbrace{\frac{\textit{poc}_t(r)}{\textit{poc}_t(r)} \times \underbrace{\textit{pod}(r)}_{\text{Prob. of containment}} \times \underbrace{\textit{pod}(r)}_{\text{Prob. of detection}}$$

 The probability of detection (conditional to the presence of the object):

$$pod(r) \in (0,1],$$
 if $y_t = r$; $pod(r) = 0,$ otherwise.

• The local probability of containment $(\forall t \in \{2, ..., T\})$:

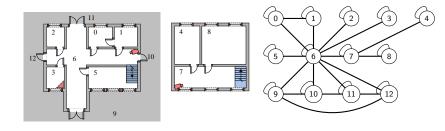
$$poc_t(r) = \sum_{s \in \mathcal{V}(G_A)} \mathbf{M}(s, r) \left[poc_{t-1}(s) - pos_{t-1}(s) \right].$$

Problem Statement

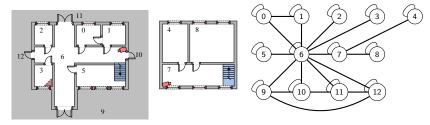
Find an optimal search plan $P = [y_0, y_1, \dots, y_T]$ maximizing the cumulative overall probability of success (COS) defined as:

$$COS(P) = \sum_{t \in \mathcal{T}} \sum_{r \in \mathcal{V}(G_A)} pos_t(r).$$

Example

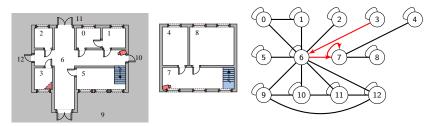


Example



• Let T=5, $y_0=3$, $poc_1(4)=1.0$, $pod(y_t)=0.9$ ($\forall t\in \mathcal{T}$), and assume a uniform Markovian motion model between accessible vertices.

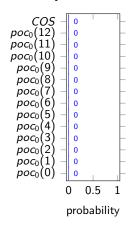
Example



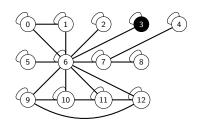
- Let T=5, $y_0=3$, $poc_1(4)=1.0$, $pod(y_t)=0.9$ ($\forall t\in \mathcal{T}$), and assume a uniform Markovian motion model between accessible vertices.
- P^* is the optimal search plan:

$$P^* = [y_0, y_1, \dots, y_5] = [3, 6, 7, 7, 7, 7].$$

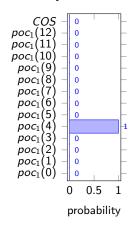
Example



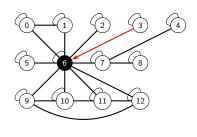
$$P^* = [y_0, y_1, \dots, y_5] = [\mathbf{3}, 6, 7, 7, 7, 7].$$



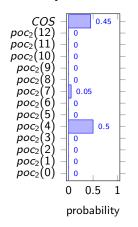
Example



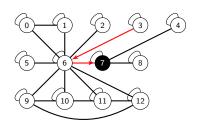
$$P^* = [y_0, y_1, \dots, y_5] = [3, \mathbf{6}, 7, 7, 7, 7].$$



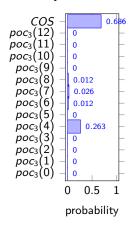
Example



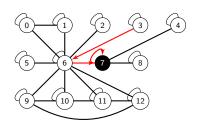
$$P^* = [y_0, y_1, \dots, y_5] = [3, 6, 7, 7, 7, 7].$$



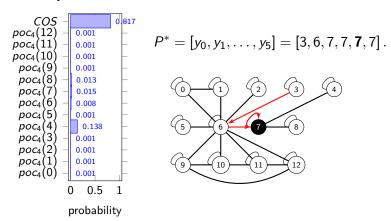
Example



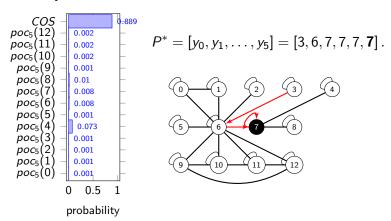
$$P^* = [y_0, y_1, \dots, y_5] = [3, 6, 7, 7, 7, 7].$$



Example



Example



- The *variables* and the *constraints* are given by the problem definition.
- Two equivalent objective functions with a different performance:
 - First choice: The double sum definition

$$\max COS$$
, $COS = \sum_{t \in \mathcal{T}} \sum_{r \in \mathcal{V}(G_A)} POS_t(r)$.

• Second choice: The sum and max definition

$$\max COS$$
, $COS = \sum_{t \in \mathcal{T}} \max_{r \in \mathcal{V}(G_A)} POS_t(r)$.

Two equivalent objective functions

- The searcher searches one vertex per time step.
- Thus, there is only one vertex r such that $POS_t(r) \neq 0$.
- Consequently,

$$\max \sum_{t \in \mathcal{T}} \sum_{r \in \mathcal{V}(G_A)} POS_t(r) \equiv \max \sum_{t \in \mathcal{T}} \max_{r \in \mathcal{V}(G_A)} POS_t(r).$$

A different performance

• First choice: Poor filtering = poor bound:

$$\sup(\mathsf{dom}(\mathit{COS})) = \sum_{t \in \mathcal{T}} \sum_{r \in \mathcal{V}(\mathit{G}_{A})} \sup(\mathsf{dom}(\mathit{POS}_{t}(r))).$$

Second choice: Better filtering = better bound:

$$\sup(\mathsf{dom}(\mathit{COS})) = \sum_{t \in \mathcal{T}} \max_{r \in \mathcal{V}(\mathit{G}_{A})} \sup(\mathsf{dom}(\mathit{POS}_{t}(r))).$$

A different performance

• Suppose T=2, and assume a 2 vertices graph. Given the following non null success probabilities variables:

$$\begin{split} &\mathsf{dom}(POS_1(1)) = [0.0, 0.2], \\ &\mathsf{dom}(POS_1(2)) = [0.3, 0.4], \\ &\mathsf{dom}(POS_2(1)) = [0.0, 0.1], \\ &\mathsf{dom}(POS_2(2)) = [0.1, 0.2], \end{split}$$

• What is the value of sup(dom(COS)) with the \sum function?

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- What is the value of sup(dom(COS)) with the \sum function?
- \bullet The upper bound of the \sum objective function is

$$\sup(\mathsf{dom}(\mathit{COS})) = \sum_{t \in \mathcal{T}} \sum_{r \in \mathcal{V}(G_A)} \sup(\mathsf{dom}(\mathit{POS}_t(r))),$$

$$\sup(\mathsf{dom}(\mathit{COS})) = 0.2 + 0.4 + 0.1 + 0.2 = 0.9.$$

A different performance

• Suppose T=2, and assume a 2 vertices graph. Given the following non null success probabilities variables:

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• What is the value of sup(dom(COS)) with the max function?

A different performance

• Suppose T=2, and assume a 2 vertices graph. Given the following non null success probabilities variables:

$$\begin{aligned} &\mathsf{dom}(POS_1(1)) = [0.0, 0.2], \\ &\mathsf{dom}(POS_1(2)) = [0.3, 0.4], \\ &\mathsf{dom}(POS_2(1)) = [0.0, 0.1], \\ &\mathsf{dom}(POS_2(2)) = [0.1, 0.2], \end{aligned}$$

- What is the value of sup(dom(COS)) with the max function?
- The upper bound of the max objective function is

$$\begin{split} \sup(\mathsf{dom}(\mathit{COS})) &= \sum_{t \in \mathcal{T}} \max_{r \in \mathcal{V}(G_A)} \sup(\mathsf{dom}(\mathit{POS}_t(r))), \\ \sup(\mathsf{dom}(\mathit{COS})) &= 0.4 + 0.2 = 0.6. \end{split}$$

- Ignore negative information when searching.
- What is the most promising vertex?
 - The one with the highest *total probability* of detecting the object in the remaining time.

Variables and Values Ordering

- ullet Decision variables order: Y_0, Y_1, \dots, Y_T .
- Values order:

$$\underset{y' \in \mathsf{dom}\,(Y_t)}{\mathsf{argmax}} \sum_{o \in \mathcal{V}(G_A)} w_t(y', o) POC_t(o), \qquad \forall t \in \mathcal{T}.$$

- $w_t(y', o)$ is the conditional probability that the searcher detects the object before the end of the search given that, at time t, the searcher is in y' and the object in o.
- $w_t(y', o)$ is computed using dynamic programming and the following data:
 - the Markovian motion model matrix M;
 - the probability of detection pod.



The Recurrence Relation

• Let $w_t(y, o)$ be the conditional probability that the searcher detects the object before the end of the search given that, at time t, the searcher is in y and the object in o:

$$w_t(y,o) \stackrel{\text{def}}{=} egin{cases} pod(o), & \text{if } o = y \text{ and } t = T, \\ 0, & \text{if } o \neq y \text{ and } t = T, \\ p_t(y,o), & \text{if } o \neq y \text{ and } t < T, \\ pod(o) + (1 - pod(o))p_t(y,o), & \text{if } o = y \text{ and } t < T. \end{cases}$$

where

$$p_t(y,o) = \sum_{o' \in \mathcal{N}(o)} \mathbf{M}(o,o') \max_{y' \in \mathcal{N}(y)} w_{t+1}(y',o').$$

Summary

- Decision variables order: Y_0, Y_1, \dots, Y_T
- Values order:

$$\underset{y' \in \mathsf{dom}\,(Y_t)}{\mathsf{argmax}} \sum_{o \in \mathcal{V}(G_A)} w_t(y', o) POC_t(o), \qquad \forall t \in \mathcal{T}.$$

- Three different probabilities of detection: $pod(r) \in \{0.3, 0.6, 0.9\}$ $(\forall r \in \mathcal{V}(G_A))$.
- Three different motion models:

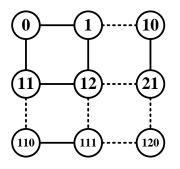
$$\mathbf{M}(s,r) = \begin{cases} \frac{1-\rho}{\deg(s)-1}, & \text{if } (s,r) \in \mathcal{E}(G_A), \\ \rho, & \text{if } s = r, \end{cases}$$

where deg(s) is the degree of s and $\rho \in \{0.3, 0.6, 0.9\}$ is the probability that the object stays in its current location.

- Six different allowed time values: $T \in \{9, 11, 13, 15, 17, 19\}$.
- Three different graph structures...

Graph Structures

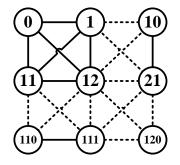
 \bullet The 11×11 grid \emph{G}^{+}



$$\begin{aligned} poc_1(60) &= 1\\ y_0 &= 0 \end{aligned}$$

Graph Structures

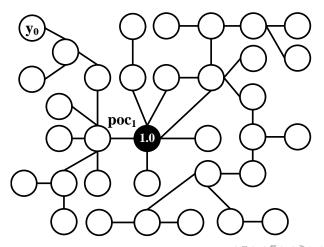
ullet The 11 imes 11 grid \emph{G}^*



$$\begin{aligned}
poc_1(60) &= 1\\ y_0 &= 0
\end{aligned}$$

Graph Structures

• The graph G^L (the Université Laval tunnels map)



- Java implementation:
 - Choco solver (Laburthe and Jussien [2012])
 - Java Universal Network/Graph (JUNG) 2.0.1 framework (O'Madadhain et al. [2010])
- 20 minutes time limit
- A maximum of 5,000,000 backtracks

Comparing the CP Models

- The CpMax model uses the max objective function.
- The CpSum model uses the \sum objective function.

Table: CpMax vs CpSum on a 11×11 G^+ grid with T = 17.

		СрМах		CpSum	
pod(r)	ρ	Time to last	COS value	Time to last	COS value
		incumbent (s)		incumbent (s)	
0.3	0.6	1199	0.128	991	0.127
	0.9	1026	0.338	1166	0.338
0.6	0.6	1169	0.220	1016	0.217
	0.9	1166	0.512	942	0.501
0.9	0.6	692	0.315	728	0.315
	0.9	1170	0.628	880	0.625

Comparing the CpMax Model and Total Detection

- The CpMax model uses the max objective function.
- The TDValSel+CpMax model uses the Total Detection value selection heuristic.

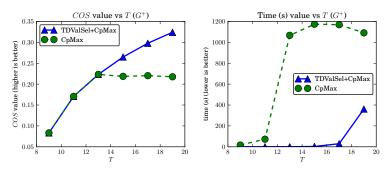


Figure: CpMax vs Total Detection on a 11×11 G^+ instance where $pod(y_t) = 0.6$ $(\forall t \in \mathcal{T})$, and $\rho = 0.6$.

Comparing the CpMax Model and Total Detection

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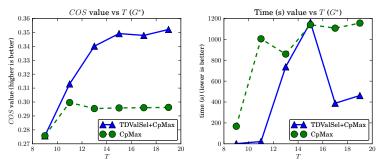


Figure: CpMax vs Total Detection on a 11×11 G^* instance where $pod(y_t) = 0.6$ $(\forall t \in \mathcal{T})$, and $\rho = 0.6$.

Comparing the CpMax Model and Total Detection

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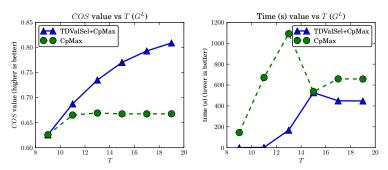


Figure: CpMax vs Total Detection on a G^L instance where $pod(y_t) = 0.6$ ($\forall t \in \mathcal{T}$), and $\rho = 0.6$.

OSP-related work

Single searcher OSP problem solving

- Indivisible effort:
 - Branch and bound (BB) algorithm [Stewart, 1979]
 - Path constraints are relaxed, use [Brown, 1980] algorithm (sub-optimal) [Stewart, 1979]
 - Indivisibility constraint relaxation, path constraints are maintained [Eagle and Yee, 1990]
 - Reduction to a longest path problem [Martins, 1993] [Lau et al., 2008]
 - Lagrangian relaxation [Sato, 2008]
 - Dynamic programming [Eagle, 1984]

OSP-related work

Single searcher OSP problem solving

- Infinitely divisible
 - Network flow [Stewart, 1979]
- Arbitrarily divisible
 - Sequential effort allocation (sub-optimal) (small amount of effort)
 [Stewart, 1979]
 - Network flow (sub-optimal) (large amount of effort) [Stewart, 1979]

Conclusion

- Contributions and novelties:
 - A new CP model to solve the OSP problem
 - A tighter bound using the max objective function encoding
 - The Total Detection heuristic
- Future work:
 - Use the concept of the Total Detection heuristic to develop a better bounding technique for the objective function.

This presentation is based on Morin et al. [2012]:

M. Morin, A.P. Papillon, F. Laviolette, I. Abi-Zeid, and C.G. Quimper, "Constraint Programming for Path Planning with Uncertainty: Solving the Optimal Search Path problem," in Proceedings of the 18th Conference on Principles and Practice of Constraint Programming, Qubec, Qc, Canada, 2012, pp. 988-1003.

Thank you!



Photography by Yann Arthus-Bertrand



Stay tuned! :)

http://www.MichaelMorin.info

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