

Package ‘pomdp’

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Title Infrastructure for Partially Observable Markov Decision Processes (POMDP)

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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](https://doi.org/10.1287/opre.21.5.1071)>.

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

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

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pomdp-package	<i>pomdp: Infrastructure for Partially Observable Markov Decision Processes (POMDP)</i>
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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

colors	<i>Default Colors for Visualization in Package pomdp</i>
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Description

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

Usage

```
colors_discrete(n, col = NULL)
```

```
colors_continuous(val, col = NULL)
```

Arguments

n	number of states.
col	custom color palette. <code>colors_discrete()</code> uses the first n colors. <code>colors_continuous()</code> 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

```
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

```
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 <code>sample_belief_space()</code> 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.

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)
```

Description

The 4x3 maze described in Chapter 17 of the 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:
#####      .8 (action direction)
3#  +#      ^
2#  # -#      |
1#  #      .1 <-|-> .1
#####
```

We represent the maze states as a matrix with 3 rows (north/south) and 4 columns (east/west). The states are labeled `s_1` through `s_12` 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`. 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 (north, south, east, west). The actions are unreliable with a `.8` chance to move in the correct direction and a `0.1` chance to instead to 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

Russell, S. J. and Norvig, P., & Davis, E. (2021). Artificial intelligence: a modern approach. 4rd ed.

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)
}
rc2s <- function(rc) S[rc[1] + 3 * (rc[2] - 1)]

A <- c("north", "south", "east", "west")

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("north", "south")) error_direction <- c("east", "west")
  else error_direction <- c("north", "south")

  rc <- s2rc(start.state)
  delta <- list(north = c(+1, 0), south = c(-1, 0),
               east = c(0, +1), west = c(0, -1))
  P <- matrix(0, nrow = 3, ncol = 4)

  add_prob <- function(P, rc, a, value) {
    new_rc <- rc + delta[[a]]
    if (new_rc[1] > 3 || new_rc[1] < 1 || new_rc[2] > 4 || new_rc[2] < 1
        || (new_rc[1] == 2 && new_rc[2] == 2))
      new_rc <- rc
    P[new_rc[1], new_rc[2]] <- P[new_rc[1], new_rc[2]] + value
  }

  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("n", "s_1", "s_2")

R <- rbind(
  R_(end.state = '*', 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,
transition_prob = T,
reward = R
)

Maze
str(Maze)

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

```

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)
sol2 <- solve_POMDP(STiger_POMDP)
sol2

policy(sol2)
plot_value_function(sol2)

```

optimal_action	<i>Optimal action for a belief</i>
----------------	------------------------------------

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

```
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 <code>ylim = c(0, 1)</code>).
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\(\)](#), [policy\(\)](#), [projection\(\)](#), [reward\(\)](#), [solve_POMDP\(\)](#), [solve_SARSOP\(\)](#), [value_function\(\)](#)

Other POMDP: [POMDP_accessors](#), [POMDP\(\)](#), [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)

```

plot_policy_graph *POMDP Plot Policy Graphs*

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 <code>policy_graph()</code> , <code>estimate_belief_for_nodes()</code> and the functions they use. Also, plotting options are passed on to the plotting engine <code>igraph::plot.igraph()</code> or <code>visNetwork::visIgraph()</code> .
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 `visNetwork::visIgraph()`.

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 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 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 `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 labels 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.

Auxiliary function:

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

Value

returns invisibly what the plotting engine returns.

See Also

Other policy: `estimate_belief_for_nodes()`, `optimal_action()`, `plot_belief_space()`, `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)

## use a different graph layout (circle and manual; needs igraph)
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)$action))
legend("topright", legend = acts, title = "action",
  col = igraph::categorical_pal(length(acts)), pch = 15)
obs <- levels(factor(E(pg)$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 = "incrune")

policy_graph(sol)

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 = "incrune")

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

plot_policy_graph(sol, engine = "visNetwork")

```

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)
```

policy_graph

POMDP Policy Graphs

Description

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

```
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 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.
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 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\(\)](#).

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 <code>O_()</code> , <code>R_()</code> , and <code>T_()</code> to create an entry for <code>observation_prob</code> , <code>reward</code> , or <code>transition_prob</code> above, respectively. The default value '*' matches any action/state/observation.

Details

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

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

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; Ω is the set of observations; O are the conditional observation

probabilities; and γ 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 it is also common in the literature to use for the set of observations the letter Z .

Names used for mathematical symbols in code

- S, s, s' : 'states', 'start.state', 'end.state'
- A, a : 'actions', 'action'
- Ω, 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: $O(o|s', a)$

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 `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 are `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 `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 `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.

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 `epoch_to_episode()` converts an epoch to the episode it belongs to.

Value

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'.

Author(s)

Hossein Kamalzadeh, Michael Hahsler

References

pomdp-solve website: <http://www.pomdp.org>

See Also

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

Examples

```

## 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
  # missing arguments default to NA which matches any value (often denoted as * in POMDPs).
  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)
  )
)

Tiger

### Defining the Tiger problem using functions

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
}

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

```

```

    return(1/2)
  }

  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')
  }

  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))
    )
  )

```

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,  
  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()`, `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, where 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 (s_1, s_2, s_3, s_4), we can project the belief space on s_1 and s_2 by holding s_3 and s_4 constant which is represented by the vector $c(s_1 = NA, s_2 = NA, s_3 = 0, s_4 = .1)$. We use NA to represent that the values are not fixed and the value that the other dimensions are held constant.

We provide several ways to specify a projection:

- A vector with values for all dimensions. NAs 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: $c(s_3 = 0, s_4 = .1)$
- A vector of state names to project on. All other dimensions are held constant at 0. Example: $c("s_1", "s_2")$
- A vector with indices of the states to project on. All other dimensions are held constant at 0. Example: $c(1, 2)$

Value

a canonical description of the projection.

Author(s)

Michael Hahsler

See Also

Other policy: [estimate_belief_for_nodes\(\)](#), [optimal_action\(\)](#), [plot_belief_space\(\)](#), [plot_policy_graph\(\)](#), [policy_graph\(\)](#), [policy\(\)](#), [reward\(\)](#), [solve_POMDP\(\)](#), [solve_SARSOP\(\)](#), [value_function\(\)](#)

Other POMDP: [POMDP_accessors](#), [POMDP\(\)](#), [plot_belief_space\(\)](#), [regret\(\)](#), [sample_belief_space\(\)](#), [simulate_POMDP\(\)](#), [solve_POMDP\(\)](#), [solve_SARSOP\(\)](#), [transition_graph\(\)](#), [update_belief\(\)](#), [value_function\(\)](#), [write_POMDP\(\)](#)

Examples

```
model <- POMDP(
  states = 4,
  actions = 2,
  observations = 2,
  transition_prob = list("identity", "identity"),
  observation_prob = list("uniform", "uniform"),
  reward = rbind(R_(value = 1))
)
```

```

projection(NULL, model = model)
projection(1:2, model = model)
projection(c("s2", "s3"), model = model)
projection(c(1,4), model = model)
projection(c(s2 = .4, s3 = .2), model = model)
projection(c(s1 = .1, s2 = NA, s3 = NA, s4 = .3), model = model)

```

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 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^{π} representing the expected long-term reward given the policy π and the start belief b_0 . Note that for regret usually the optimal policy π^* 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\(\)](#), [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)

```

reward

Calculate the Reward for a POMDP Solution

Description

This function calculates the expected total reward for a POMDP solution given a starting belief state. The value is calculated using the value function stored in the POMDP solution. In addition, the policy graph node that represents the belief state and the optimal action can also be returned using `reward_node_action()`.

Usage

```

reward(x, belief = NULL, epoch = 1)

reward_node_action(x, belief = NULL, epoch = 1)

```

Arguments

<code>x</code>	a solved POMDP object.
<code>belief</code>	specification of the current belief state (see argument <code>start</code> in POMDP for details). By default the belief state defined in the model as <code>start</code> is used. Multiple belief states can be specified as rows in a matrix.
<code>epoch</code>	return reward for this epoch. Use 1 for converged policies.

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

<code>belief_state</code>	the belief state specified in <code>belief</code> .
<code>reward</code>	the total expected reward given a belief and epoch.
<code>pg_node</code>	the policy node that represents the belief state.
<code>action</code>	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

```
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 starting 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

```
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

Luc Devroye, Non-Uniform Random Variate Generation, Springer Verlag, 1986.

See Also

Other POMDP: [POMDP_accessors](#), [POMDP\(\)](#), [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)
sample_belief_space(Three_doors, n = 5, projection = c(`tiger-left` = .1))

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

sample_belief_space(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

```

simulate_MDP(
  model,
  n = 100,
  start = NULL,
  horizon = NULL,
  return_states = FALSE,
  epsilon = NULL,

```

```

    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.
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.
engine	'cpp' or 'r' to perform simulation using a faster C++ or a native R implementation which supports sparse matrices.
verbose	report used parameters.
...	further arguments are ignored.

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 $n * \text{horizon}$ 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.
- `states`: a vector with state ids. Rows represent trajectories.

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
policy(sol)
# U in the policy is and estimate of the utility of being in a state when using the optimal policy.

## Example 1: simulate 10 trajectories, only the final belief state is returned
sim <- simulate_MDP(sol, n = 100, horizon = 10, verbose = TRUE)
sim

# Calculate proportion of actions used
round_stochastic(sim$action_cnt / sum(sim$action_cnt), 2)

# reward distribution
hist(sim$reward)

## Example 2: simulate starting always in state s_1 and return all visited states
sim <- simulate_MDP(sol, n = 100, start = "s_1", horizon = 10, return_states = TRUE)
sim$avg_reward

# how often was each state visited?
table(sim$states)
```

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 the epsilon-greedy policy and then updated using observations.

Usage

```
simulate_POMDP(
  model,
  n = 100,
  belief = NULL,
  horizon = NULL,
  return_beliefs = FALSE,
  epsilon = NULL,
  digits = 7,
```

```

    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 the model is used.
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.
digits	round probabilities for belief points.
engine	'cpp', 'r' to perform simulation using a faster C++ or a native R implementation that supports sparse matrices and multi-episode problems.
verbose	report used parameters.
...	further arguments are ignored.

Details

A native R implementation is available (`engine = 'r'`) and 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 $n * \text{horizon}$ 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.

Author(s)

Michael Hahsler

See Also

Other POMDP: [POMDP_accessors](#), [POMDP\(\)](#), [plot_belief_space\(\)](#), [projection\(\)](#), [regret\(\)](#), [sample_belief_space\(\)](#), [solve_POMDP\(\)](#), [solve_SARSOP\(\)](#), [transition_graph\(\)](#), [update_belief\(\)](#), [value_function\(\)](#), [write_POMDP\(\)](#)

Examples

```

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 dparallel installed)

# doParallel::registerDoParallel()

## 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.
sim <- simulate_POMDP(sol, n = 100, belief = c(.5, .5), return_beliefs = TRUE)
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)
sim <- simulate_POMDP(Tiger, n = 100, horizon = 5, 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")

```

Description

A simple implementation of value iteration and modified policy iteration.

Usage

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

q_values_MDP(model, U = NULL)

random_MDP_policy(model, prob = NULL)

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

Arguments

model	a POMDP problem specification created with <code>POMDP()</code> . 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 <code>Inf</code> , the algorithm continues running iterations till it converges to the infinite horizon solution. If <code>NULL</code> , then the horizon specified in <code>model</code> will be used. For time-dependent POMDPs a vector of horizons can be specified (see <code>Details</code> section).
discount	discount factor in range $[0, 1]$. If <code>NULL</code> , then the discount factor specified in <code>model</code> will be used.
terminal_values	a vector with terminal utilities for each state. If <code>NULL</code> , 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 <code>TRUE</code> , 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)
q_values_MDP(maze_solved)

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

```

# finite horizon
maze_solved <- solve_MDP(Maze, method = "value", horizon = 3)
policy(maze_solved)

# create a random policy where action n is very likely and approximate
# the value function. We change the discount factor to .9 for this.
Maze_discounted <- Maze
Maze_discounted$discount <- .9
pi <- random_MDP_policy(Maze_discounted, prob = c(n = .7, e = .1, s = .1, w = 0.1))
pi

# compare the utility function for the random policy with the function for the optimal
# policy found by the solver.
maze_solved <- solve_MDP(Maze)

approx_MDP_policy_evaluation(pi, Maze, k_backup = 100)
approx_MDP_policy_evaluation(policy(maze_solved)[[1]], Maze, k_backup = 100)

# Note that the solver already calculates the utility function and returns it with the policy
policy(maze_solved)

```

solve_POMDP

Solve a POMDP Problem using pomdp-solver

Description

This function utilizes the C implementation of 'pomdp-solve' 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_parameter()

```

Arguments

model	a POMDP problem specification created with <code>POMDP()</code> . 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 <code>Inf</code> , the algorithm continues running iterations till it converges to the infinite horizon solution. If <code>NULL</code> , then the horizon specified in <code>model</code> will be used. For time-dependent POMDPs a vector of horizons can be specified (see <code>Details</code> section).
discount	discount factor in range $[0, 1]$. If <code>NULL</code> , then the discount factor specified in <code>model</code> will be used.
initial_belief	An initial belief vector. If <code>NULL</code> , then the initial belief specified in <code>model</code> (as <code>start</code>) 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 <code>solve_POMDP()</code>). If <code>NULL</code> , then, if available, the terminal values specified in <code>model</code> 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 <code>write_POMDP()</code>).
parameter	a list with parameters passed on to the <code>pomdp-solve</code> program.
timeout	number of seconds for the solver to run.
verbose	logical, if set to <code>TRUE</code> , the function provides the output of the <code>pomdp</code> 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 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

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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\(\)](#), [plot_belief_space\(\)](#), [projection\(\)](#), [regret\(\)](#), [sample_belief_space\(\)](#), [simulate_POMDP\(\)](#), [solve_SARSOP\(\)](#), [transition_graph\(\)](#), [update_belief\(\)](#), [value_function\(\)](#), [write_POMDP\(\)](#)

Examples

```

# 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
unclass(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
#           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(
    "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.
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

Carl Boettiger, Jeroen Ooms and Milad Memarzadeh (2020). sarsop: Approximate POMDP Planning Software. R package version 0.6.6. <https://CRAN.R-project.org/package=sarsop>

H. Kurniawati, D. Hsu, and W.S. Lee (2008). SARSOP: Efficient point-based POMDP planning by approximating optimally reachable belief spaces. In Proc. Robotics: Science and Systems.

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\(\)](#), [plot_belief_space\(\)](#), [projection\(\)](#), [regret\(\)](#), [sample_belief_space\(\)](#), [simulate_POMDP\(\)](#), [solve_POMDP\(\)](#), [transition_graph\(\)](#), [update_belief\(\)](#), [value_function\(\)](#), [write_POMDP\(\)](#)

Examples

```
## 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)
policy(sol)

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

# plot the policy graph
plot_policy_graph(sol)

# reward of the optimal policy
reward(sol)
```

```
# Solve a problem specified as a POMDP file. The timeout is set to 10 seconds.
sol <- solve_SARSOP("http://www.pomdp.org/examples/cheese.95.POMDP", parameter = list(timeout = 10))
sol

## End(Not run)
```

Tiger

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

Anthony R. Cassandra, Leslie P Kaelbling, and Michael L. Littman (1994). Acting Optimally in Partially Observable Stochastic Domains. In Proceedings of the Twelfth National Conference on Artificial Intelligence, pp. 1023-1028.

Examples

```
data("Tiger")
Tiger

data("Three_doors")
Three_doors
```

transition_graph	<i>Transition Graph</i>
------------------	-------------------------

Description

Returns the transition model as an **igraph** object.

Usage

```
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\(\)](#), [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

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\(\)](#), [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(.5,.5), model = Tiger)
update_belief(c(.5,.5), action = "listen", observation = "tiger-left", model = Tiger)
update_belief(c(.15,.85), action = "listen", observation = "tiger-right", model = Tiger)
```

value_function	<i>Value Function</i>
----------------	-----------------------

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,
  ...
)
```

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 <code>stats::line()</code> .

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()`, `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,
  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. <code>read_POMDP()</code> 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\(\)](#), [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())
```

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