Multi-Agent Distributed Constrained Optimization Tutorial at AAMAS'22

Gauthier Picard Filippo Bistaffa

Some contents adapted from previous tutorials (http://https//www2.isye.gatech.edu/~fferdinando3/cfp/AAMAS19/)



MAY 9 - 13 AUCKLAND, NZ





Introduction and Motivations

Introduction and Motivations





Gauthier Picard, PhD, Hab. ONERA, the French Aerospace Lab Expertises: DCOPs, self-organization, resource allocation Filippo Bistaffa, PhD IIIA-CSIC, Barcelona Expertises: coalition formation, parallel computing, shared mobility

Introduction and Motivations

Multiagent Systems

- Agent: An entity that behaves autonomously in the pursuit of goals
- Multi-agent system: A system of multiple interacting agents

An agent is...

- Autonomous: Is of full control of itself
- Interactive: May communicate with other agents
- Reactive: Responds to changes in the environment or requests by other agents
- Proactive: Takes initiatives to achieve its goals



Introduction and Motivations

Research questions addressed during this tutorial



How to make collective optimal decisions?

- How to model the collective decision?
- Which protocols to implement these decisions?
- How to form groups wrt to some utility criteria?
 - How to model the utility of each group?
 - How to express which groups are feasible or not?

Today's Menu

Introduction and Motivations

Distributed Constraint Optimization

Motivating Examples Preliminaries DCOP Model DCOP Algorithms Extensions

Coalition Formation on MAS

Characteristic Function Games Coalition Structure Generation

Real-World Applications

Self-configuration of IoT Devices Observation Scheduling in Multi-Owner Constellations Shared Mobility Collective Energy Purchasing pyDCOP: a python Library for DCOPs

Conclusion and Wrap-up

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Gauthier Picard, Filippo Bistaffa











Sensor networks



x_1	x_3	x_5	Sat?	
N	Ν	Ν	X	
N	N E		X	
S	S W N		1	
W	W	W	X	

Model the problem as a CSP!

CSP Constraint Satisfaction

- Variables $X = \{x_1, \ldots, x_n\}$
- Domains $D = \{D_1, \ldots, D_n\}$
- Constraints $C\{c_1, \ldots, c_m\}$ where a constraint $c_i \subseteq D_{i_1} \times D_{i_2} \times \ldots \times D_{i_n}$ denotes the possible valid joint assignments for the variables $x_{i_1}, x_{i_1}, \ldots, x_{i_n}$ it involves
- Goal: Find an assignment to all variables that satisfies all the constraints

CSP Constraint Satisfaction



x_1	x_3	x_5	Sat?	
Ν	N	Ν	X	
Ν	N	Е	X	
S	W N		 Image: A start of the start of	
			X	
W	W	W	X	

Model the problem as a CSP!

Max-CSP

Max Constraint Satisfaction



x_1	x_3	x_5	Sat?	
N	Ν	Ν	X	
Ν	Ν	E	X	
	X			
S	W N		1	
			X	
W	W	W	X	

Model the problem as a Max-CSP!

Max-CSP

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- Goal: Find an assignment to all variables that satisfies a maximum number of constraints

Max-CSP

Max Constraint Satisfaction



x_1	x_3	x_5	Sat?	
N	Ν	Ν	X	
N	Ν	Е	X	
S	W	Ν	1	
W	W	W	X	

Model the problem as a Max-CSP!

WCSP (or COP)

Constraint Optimization



x_1	x_3	x_5	Cost		
N	Ν	Ν	∞		
Ν	Ν	E	∞		
S	W N		S W N		10
W	W	W	∞		

Model the problem as a COP!

WCSP (or COP)

Constraint Optimization

- Variables $X = \{x_1, \ldots, x_n\}$
- Domains $D = \{D_1, \ldots, D_n\}$
- Constraints $C\{c_1, \ldots, c_m\}$ where a constraint $c_i : D_{i_1} \times D_{i_2} \times \ldots \times D_{i_n} \to \mathbb{R}_+ \cup \{\infty\}$ expresses the degree of constraint violation
- Goal: Find an assignment to all variables that minimizes the sum of all the constraints

Constraint Reasoning



 Objective: maximize #constraints satisfied Distributed Constraint Optimization

WCSP (or COP)

Constraint Optimization



Imagine that each sensor is an autonomous agent

How should this problem be modeled and solved in a decentralized manner?

Distributed Constraint Optimization [MODI et al., 2005]



Imagine that each sensor is an autonomous agent

How should this problem be modeled and solved in a decentralized manner?

Distributed Constraint Optimization [MODI et al., 2005]



Distributed Constraint Optimization [MODI et al., 2005]

- Agents $X = \{a_1, \ldots, a_l\}$
- Variables $X = \{x_1, \ldots, x_n\}$
- Domains $D = \{D_1, \ldots, D_n\}$
- Constraints $C\{c_1, \ldots, c_m\}$
- Mapping of variables to agents
- Goal: Find an assignment to all variables that minimizes the sum of all the constraints

Distributed Constraint Optimization [MODI et al., 2005]



 Objective: maximize #constraints satisfied

Distributed Constraint Optimization [MODI et al., 2005]



- Variables are controlled by agents
- Communication model
- Local knowledge

See [FIORETTO et al., 2018]



See [FIORETTO et al., 2018]



Important metrics

- Agent complexity
- Network loads
- Message size

See [FIORETTO et al., 2018]



Important metrics

- Agent complexity
- Network loads
- Message size

- Anytime
- Quality guarantees
- Execution time vs. solution quality

See [FIORETTO et al., 2018]



- Systematic process, divided in steps
- Each agent waits for particular messages before acting
- Consistent view of the search process
- Typically, increases idle-time

See [FIORETTO et al., 2018]



- Decision based on agents' local state
- Agents' actions do not depend on sequence of received messages
- Minimizes idle-time
- No guarantees on validity of local views

See [FIORETTO et al., 2018]



Synchronous Branch-and-Bound (SBB)

[HIRAYAMA and YOKOO, 1997]

[HIRAYAMA and YOKOO, 1997]



x_i	x_j	(A,B)	(A, C)	(B,C)	(B,C)
		5	5	5	3
		8	10	4	8
		20	20	3	10
		3	3	3	3

How do we solve this distributedly?

[HIRAYAMA and YOKOO, 1997]



x_i	x_j	(A,B)	(A, C)	(B,C)	(B,C)
		5	5	5	3
		8	10	4	8
		20	20	3	10
		3	3	3	3

How do we solve this distributedly?

[HIRAYAMA and YOKOO, 1997]

- Agents operate on a complete ordering
- Agents exchange CPA messages containing partial assignments
- When a solution is found, its solution cost as an UB is broadcasted to all agents
- The UB is used for branch pruning

Complete ordering




























[HIRAYAMA and YOKOO, 1997]

	SBB
Correct	Voc
the solution it finds is optimal	163
Complete	Voc
it terminates	165
Message complexity	$\mathcal{O}(d)$
max size of messages	$\mathcal{O}(a)$
Network load	$\mathcal{O}(h^d)$
max number of messages	O(0)
Runtime	$\mathcal{O}(h^d)$
how long it takes	$\mathcal{O}(0)$

branching factor = bnum variables = d



Distributed Constraint Optimization

Synchronous Branch-and-Bound (SBB)

[HIRAYAMA and YOKOO, 1997]

A

В

С

D

Can we speed this up by parallelizing some computations?

Hint: Are there independent or conditionally independent subproblems?





Pseudo-Tree



Definition (Pseudo-Tree)

A spanning tree of the constraint graph such that no two nodes in sibling subtrees share a constraint in the constraint graph

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A spanning tree of the constraint graph such that no two nodes in sibling subtrees share a constraint in the constraint graph

DCOP Algorithms

See [FIORETTO et al., 2018]



Distributed Pseudotree Optimization Procedure (DPOP)

[PETCU and FALTINGS, 2005b]

DPOP [PETCU and FALTINGS, 2005b]

- Extension of the Bucket Elimination (BE)
- Agents operate on a pseudo-tree ordering
- UTIL phase: Leaves to root
- VALUE phase: Root to leaves



[PETCU and FALTINGS, 2005b]

	(B,D)	D	B
$\min\{3, 8\} = 9$	3	r	r
$\min\{0,0\} = 0$	8	g	r
min{10.3} -	10	r	g
$\min\{10, 3\} =$	3	g	g

$$\min\{3,8\} = 3$$
$$\min\{10,3\} = 3$$



Message to B

B	cost
r	3
g	3

[PETCU and FALTINGS, 2005b]

A	B	C	(B,C)	(A,C)	cost
r	r	r	5	5	10
r	r	g	4	8	12
r	g	r	3	5	8
r	g	g	3	8	11
g	r	r	5	10	15
g	r	g	4	3	7
g	g	r	3	10	13
\overline{g}	g	g	3	3	6



Message to B

Α	В	cost
r	r	10
r	g	8
g	r	7
g	g	6

[PETCU and FALTINGS, 2005b]

A	B	(A, B)	Util C	Util D	cost
r	r	5	10	53	18
r	g	8	8	3	19
g	r	20	7	3	30
g	g	3	6	3	12

Message to A

	A	cost
ĺ	r	18
ĺ	g	12



Distributed Constraint Optimization

DPOP

[PETCU and FALTINGS, 2005b]





optimal cost = 12

Distributed Constraint Optimization

DPOP [PETCU and FALTINGS, 2005b]



- Select value for A = g
- Send MSG "A = g" to agents B and C

[PETCU and FALTINGS, 2005b]

A	B	(A,B)	Util C	Util D	cost
r	r	5	10	53	18
r	g	8	8	3	19
g	r	20	7	3	30
g	g	3	6	3	12

- Select value for B = g
- Send MSG "B = g" to agents C and D



Distributed Constraint Optimization

DPOP

[PETCU and FALTINGS, 2005b]

A	B	C	(B,C)	(A,C)	cost
r	r	r	5	5	10
r	r	g	4	8	12
r	g	r	3	5	8
r	g	g	3	8	11
g	r	r	5	10	15
g	r	g	4	3	7
g	g	r	3	10	13
g	g	g	3	3	6

ł

Select value for C = g

DPOP [PETCU and FALTINGS, 2005b]

B	D	(B,D)	
r	r	3	$\min\{3, 8\} = 3$
r	g	8	$\min\{0,0\} = 0$
g	r	10	$\min\{10, 3\} = 3$
g	g	3	$\min\{10, 5\} = 5$



Select value for D = g

[PETCU and FALTINGS, 2005b]

	SBB	DPOP	
Correct	Voc	Voc	
the solution it finds is optimal	163	162	
Complete	Voc	Voc	
it terminates	165	165	
Message complexity	$\mathcal{O}(h^d)$		
max size of messages	$\mathcal{O}(u)$	U(0)	
Network load	$\mathcal{O}(h^d)$	$\mathcal{O}(d)$	
max number of messages		$\mathcal{O}(a)$	
Runtime	$\mathcal{O}(h^d)$	$\mathcal{O}(h^d)$	
how long it takes	O(0)	U(0)	

branching factor = bnum variables = d

DCOP Algorithms

See [FIORETTO et al., 2018]



Distributed Local Search

[MAHESWARAN et al., 2004; ZHANG et al., 2003]

Local Search Algorithms

- DSA: Distributed Stochastic Search [ZHANG et al., 2005]
- MGM: Maximum Gain Messages Algorithm [MAHESWARAN et al., 2004]
- Note: we now maximize utilities
- Every agent individually decides whether to change its value or not
- Decision involves
 - knowing neighbors' values
 - calculation of utility gain by changing values
 - probabilities



x_i	$ x_j $	(A, B)	(B,C)
		5	5
		5	0
		0	0
		8	8

[ZHANG et al., 2005]

All agents execute the following

- Randomly choose a value
- while (termination is not met)
 - if (a new value is assigned): send the new value to neighbors
 - collect neighbors' new values if any
 - select and assign the next value based on assignment rule

[ZHANG et al., 2005]



x_i	x_j	(A,B)	(B,C)
		5	5
		5	0
		0	0
		8	8

[ZHANG et al., 2005]



x_i	x_j	(A,B)	(B,C)
		5	5
		5	0
		0	0
		8	8

[ZHANG et al., 2005]



x_i	x_j	(A,B)	(B,C)
		5	5
		5	0
		0	0
		8	8
DSA Algorithm

[ZHANG et al., 2005]



x_i	x_j	(A,B)	(B,C)
		5	5
		5	0
		0	0
		8	8

DSA Algorithm

[ZHANG et al., 2005]



x_i	x_j	(A,B)	(B,C)
		5	5
		5	0
		0	0
		8	8

MGM Algorithm

[MAHESWARAN et al., 2004]

All agents execute the following

- Randomly choose a value
- while (termination is not met)
 - if (a new value is assigned): send the new value to neighbors
 - collect neighbors' new values if any
 - calculate gain and send it to neighbors
 - collect neighbors' gains
 - ▶ if (it has the highest gain among all neighbors): change value to the value that maximizes gain

Large Great if you need an anytime algorithm!

MGM Algorithm

[MAHESWARAN et al., 2004]

All agents execute the following

- Randomly choose a value
- while (termination is not met)
 - if (a new value is assigned): send the new value to neighbors
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MGM vs DSA



Extensions to the DCOP Framework

Dynamic DCOPs

SDPOP [PETCU and FALTINGS, 2005a], I-ADOPT and I-BnB-ADOPT [YEOH et al., 2011], FMS [RAMCHURN et al., 2010]

Multi-Objective DCOPs

MO-SBB [MEDI et al., 2014], Pseudo-tree Based Algorithm [MATSUI et al., 2012], B-MOMS [DELLE FAVE et al., 2011], DP-AOF [OKIMOTO et al., 2013]

Asymetric DCOPs

SyncABB-2ph, SyncABB-1ph, ACLS, MCS-MGM [GRINSHPOUN et al., 2013]

Probabilistic DCOPs

E[DPOP] and SD-DPOP [LÉAUTÉ and FALTINGS, 2011; NGUYEN et al., 2012], U-GDL [STRANDERS et al., 2011]

Continuous DCOPs

CMS [STRANDERS et al., 2009], HCMS [VOICE et al., 2010], PFD [CHOUDHURY et al., 2020], EC-DPOP, AC-DPOP, CAC-DPOP, C-DSA [HOANG et al., 2020], C-CoCoA [SARKER et al., 2021]

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Coalition Formation on MAS Characteristic Function Games Coalition Structure Generation

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Set of Agents A
$A = \{ \mathbf{a}, \mathbf{a}, \mathbf{a}, \mathbf{a} \}$
• $v(\{\textcircled{a}, \fbox{b}\}) = 0$ • $v(\{\textcircled{a}, \Huge{a}, \clubsuit{b}\}) = -7$ • $v(\{\textcircled{a}, \vcenter{a}\}) = 3$



[CHALKIADAKIS et al., 2011]



Set of Agents A	
$A = \{ \textcircled{R}, \textcircled{2}, \textcircled{2}, \textcircled{3} \}$	

Characteristic Function $v(\cdot)$

• $v(\{ \textcircled{a}, \textcircled{b}\}) = 0$ • $v(\{ \textcircled{a}, \overleftrightarrow{a}, \textcircled{b}\}) = -7$ • $v(\{ \textcircled{a}, \overleftrightarrow{a}\}) = 3$

[CHALKIADAKIS et al., 2011]



Set of Agents A		
$A = \{ \textcircled{R}, \textcircled{2}, \textcircled{2}, \textcircled{3} \}$		

Characteristic Function $v(\cdot)$

```
v(\{a, a\}) = 0

v(\{a, a, a\}) = -7

v(\{a, a\}) = 3

...
```

[CHALKIADAKIS et al., 2011]



Set of Agents A		
$A = \{ \textcircled{R}, \overleftrightarrow{L}, \textcircled{R}, \textcircled{R} \}$		

Characteristic Function $v(\cdot)$

• $v(\{ a, b \}) = 0$ • $v(\{ a, a, b \}) = -7$ • $v(\{ a, a \}) = 3$



Characteristic Function

[CHALKIADAKIS et al., 2011]

Characteristic Function

The function $v: \mathcal{P}(A) \to \mathbb{R}$ associates a value to *every coalition* (i.e., subset) of A

Exponential Complexity

Representing $v(\cdot)$ as a *table* requires an *exponential* number of steps (i.e., $2^{|A|}$)

Mitigate this Complexity

(1) Restrict the set of coalitions or (2) consider $v(\cdot)$ with a specific structure

Cardinality-Restricted CFGs

[SHEHORY and KRAUS, 1998]



Maximum Cardinality k

E.g., only coalitions of size ≤ 3 are feasible

Polynomial Number of Coalitions

Total number of coalitions is $\sum_{i=1}^{k} {|A| \choose i} = \mathcal{O}(|A|^k)$, i.e., *polynomial wrt* |A|

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Total number of coalitions is $\sum_{i=1}^k \binom{|A|}{i} = \mathcal{O}(|A|^k)$, i.e., polynomial wrt |A|

Graph-Restricted CFGs

[Myerson, 1977], [Demange, 2004]



Graph *G* among Agents $G = (\{ \textcircled{@}, \textcircled{2}, \textcircled{2}, \textcircled{2}, \textcircled{3}, \end{matrix}), ((\textcircled{@}, \textcircled{2}), ((\textcircled{2}, \textcircled{3}), \textcircled{3})))$

Connected Subgraphs

A coalition is *feasible* only if it induces a *connected* subgraph of ${\cal G}$

Graph-Restricted CFGs

[Myerson, 1977], [Demange, 2004]



Graph *G* among Agents $G = (\{ \clubsuit, \clubsuit, \vartheta, \vartheta, \vartheta, \{(\clubsuit, \vartheta), (\clubsuit, \vartheta), (\vartheta, \vartheta)\})$

Connected Subgraphs

A coalition is *feasible* only if it induces a *connected* subgraph of ${\cal G}$

Real-World Example: Social Ridesharing

[BISTAFFA et al., 2017a]

Social Ridesharing

Arrange cost-effective shared cars among agents connected by a social network

Cardinality-Based Constraints

Cars (i.e., coalitions) can contain up to 5 passengers

Graph-Based Constraints

We only form coalitions among "friends of friends" (connected subgraph)



Multi-Agent Distributed Constrained Optimization



Coalition Formation on MAS

Coalition Structure Generation (CSG)

[RAHWAN et al., 2015]



Solving the Coalition Structure Generation (CSG) Problem

Coalition Structure Generation (CSG)

[RAHWAN et al., 2015]



Solving the Coalition Structure Generation (CSG) Problem

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Solving the Coalition Structure Generation (CSG) Problem

[BISTAFFA et al., 2017b]



Edge Contraction Operation

Contraction of edge $(S_i, S_j) \rightarrow$ form coalition $S_i \cup S_j$

Gauthier Picard, Filippo Bistaffa

Multi-Agent Distributed Constrained Optimization

[BISTAFFA et al., 2017b]



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[BISTAFFA et al., 2017b]
















[BISTAFFA et al., 2017b]

CFSS Algorithm

- Builds a Binary Decision Diagram (BDD) by contracting (or not) an edge at each step
- Each coalition structure (i.e., partition of A) is represented only once in the BDD
- The optimal coalition structure is computed by doing a *depth-first* traversal of the BDD

Pros

Approximate algorithm with quality guarantees if used in conjunction with Branch-and-Bound

Cons

Performance depends on the assumption that $v(\cdot)$ can be expressed in *closed-form*

[BISTAFFA et al., 2017b]

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Background on Integer Linear Programming

Weighted Knapsack Problem

We want to fill our knapsack (capacity = c) with the goal of maximizing the total value

What is the Optimal Subset of Object for c = 5?

- A Pick $\stackrel{\bullet}{=}$ (weight = 1) \rightarrow 1
- B Pick \bigtriangledown (weight = 2) \rightarrow 4
- C Pick \bigcirc (weight = 4) \rightarrow 3
- D Pick \simeq (weight = 5) \rightarrow 9
- *E* Pick \blacksquare (weight = 3) \rightarrow 6

$$w(\textcircled{\bullet}) = 1, v(\textcircled{\bullet}) = 1$$
$$w(\textcircled{\bullet}) = 2, v(\textcircled{\bullet}) = 4$$
$$w(\textcircled{\bullet}) = 4, v(\textcircled{\bullet}) = 3$$
$$w(\textcircled{\bullet}) = 6, v(\textcircled{\bullet}) = 1$$
$$w(\textcircled{\bullet}) = 3, v(\textcircled{\bullet}) = 6$$

Background on Integer Linear Programming

Our Ingredients

- Let x_A, x_B, x_C, x_D, x_E be binary decision variables (either pick the object or not)
- Objective function: maximize the value of selected objects
- Constraint: do not exceed the knapsack capacity

Integer Linear Programming (ILP) Formulation

maximize $1 \cdot x_A + 4 \cdot x_B + 3 \cdot x_C + 9 \cdot x_D + 6 \cdot x_E$ (Values of selected objects)subject to $1 \cdot x_A + 2 \cdot x_B + 4 \cdot x_C + 5 \cdot x_D + 3 \cdot x_E \le 5$ (Capacity constraint) $x_A, x_B, x_C, x_D, x_E \in \{0, 1\}$ (Binary decision variables)

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$$1 \cdot x_A + 4 \cdot x_B + 3 \cdot x_C + 9 \cdot x_D + 6 \cdot x_E$$
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Background on Integer Linear Programming

Our Ingredients

- Let x_A, x_B, x_C, x_D, x_E be binary decision variables (either pick the object or not)
- Objective function: maximize the value of selected objects
- Constraint: do not exceed the knapsack capacity

Integer Linear Programming (ILP) Formulation

$$\begin{array}{ll} \text{maximize} & 1 \cdot x_A + 4 \cdot x_B + 3 \cdot x_C + 9 \cdot x_D + 6 \cdot x_E \\ \text{subject to} & 1 \cdot x_A + 2 \cdot x_B + 4 \cdot x_C + 5 \cdot x_D + 3 \cdot x_E \leq 5 \\ & x_A, x_B, x_C, x_D, x_E \in \{0, 1\} \end{array}$$
 (Values of selected objects) (Capacity constraint) (Binary decision variables)

[RAHWAN et al., 2015]

Given A and a set S of *coalitions* (i.e., subsets) of A, let M be a $|A| \times |S|$ matrix

• $M_{iS} = 1$ if and only if agent $a \in A$ is part of coalition $S \in S$, $M_{iS} = 0$ otherwise



[RAHWAN et al., 2015]

Objective of Coalition Structure Generation

 $\overline{}$

Compute the *partition* of A that *maximizes* the sum of the corresponding values

ILP Formulation for Coalition Structure Generation

 $u(\mathbf{C})$

maximize

subject to
$$\sum_{S \in S} M_{iS} \cdot x_S = 1 \quad \forall i \in A$$

(Value of each selected coalition)

(Each agent exactly in one coalition)

[RAHWAN et al., 2015]

Solving Integer Linear Programs

ILPs can be solved with state-of-the-art solvers like CPLEX (very mature technology)

Pros

Does not require any assumption on $v(\cdot)$ (very general approach)

Cons

- Memory requirements can become unmanageable for more than 20–30 agents
- Difficult to directly exploit the structure of the problem (i.e., graph)

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[BISTAFFA and FARINELLI, 2018]

Graph-Restricted CFG Example



Pseudotree among Agents (Hierarchy)

Adjacent agents in the graph fall in the same branch of the tree (e.g., \Re and \Bbbk)

[BISTAFFA and FARINELLI, 2018]

Graph-Restricted CFG Example



Pseudotree among Agents (Hierarchy)

Adjacent agents in the graph fall in the same branch of the tree (e.g., 🧌 and 🕌)

[BISTAFFA and FARINELLI, 2018]

Challenge

How can we exploit the structure (i.e., hierarchy among agents)?

Main Idea

Each coalition (i.e., decision variable) is "controlled" by the highest agent

"Delegate" the formation of coalitions to descendants by means of required variables

$$X_{1} \begin{pmatrix} x_{1} & x_{13} & x_{123} & x_{1234} & x_{12} & x_{124} & x_{134} & x_{14} \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & &$$

[BISTAFFA and FARINELLI, 2018]

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[BISTAFFA and FARINELLI, 2018]

Required Variables

- Any two variables that require the same variable *cannot* be enabled simultaneously
- As a result no overlapping variables are activated at the same time

Number of Constraints

This approach: linear *wrt* the number of agents

Open Question

Can we make this COP a Distributed COP (DCOP)?

[BISTAFFA and FARINELLI, 2018]

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- Naive COP: (^{# coalitions})
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Distributed Constraint Optimization

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SECP model

Smart Environment Configuration Problem [RUST et al., 2016]

- Example of applying DCOPs to a "real" problem
- Coordinate objects in the building
- Model
 - objects
 - relations between objects and environment
 - user objectives and requirements
- Formulate the problem as an optimization problem



SECP model

Smart Environment Configuration Problem [RUST et al., 2016]

Focus on smart lighting use cases

- **Objects:** anything that can produce light: light bulbs, windows with rolling shutter, etc.
- User preferences: having a predefined luminosity level in a room, under some conditions

Energy efficiency

Linking objects and user preferences:

- How to model the luminosity in a room ? variable
- How to model the dependency between the light sources and the luminosity ? function / constraint
SECP model

Example application to ambient intelligence scenario



Actuators

Connected light bulbs, TV, Rolling shutters, ...

Sensors

Presence detector, Luminosity Sensor, etc.

Physical Dependency Models

E.g. Living-room light model

User Preferences

Expressed as rules :

IF	presence_living_room	=	1
AND	light_sensor_living_room	<	60
THEN	light_level_living_room	\leftarrow	60
AND	shutter living room	\leftarrow	0

Gauthier Picard, Filippo Bistaffa

SECP model

Example application to ambient intelligence scenario



Actuators

- Decision variable x_i , domain \mathcal{D}_{x_i}
- Cost function $c_i : \mathcal{D}_{x_i} \to \mathbb{R}$

Sensors

• Read-only variable s_l , domain \mathcal{D}_{s_l}

Physical Dependency Models $\langle y_j, \phi_j angle$

- Give the expected state of the environment from a set of actuator-variables influencing this model
- Variable y_j representing the expected state of the environment
- Function $\phi_j : \prod_{\varsigma \in \sigma(\phi_j)} \mathcal{D}_{\varsigma} \to \mathcal{D}_{y_j}$

User Preferences

- Utility function u_k
- Distance from the current expected state to the target state of the environment

Formulating SECP as a DCOP

Multi-objective optimization problem

$$\begin{array}{ll} \min_{v_i \in \nu(\mathfrak{A})} & \sum_{i \in \mathfrak{A}} c_i \quad \text{and} \quad \max_{\substack{x_i \in \nu(\mathfrak{A}) \\ y_j \in \nu(\Phi)}} & \sum_{k \in \mathfrak{R}} u_k \\ & \text{s.t.} & \phi_j(x_j^1, \dots, x_j^{\overline{\phi_j}}) = y_j \quad \forall y_j \in \nu(\Phi) \end{array}$$

Mono-objective DCOP formulation

 φ_j

$$\max_{\substack{x_i \in \nu(\mathfrak{A}) \\ y_j \in \nu(\Phi)}} \omega_u \sum_{k \in \mathfrak{R}} u_k - \omega_c \sum_{i \in \mathfrak{A}} c_i + \sum_{\varphi_j \in \Phi} \varphi_j$$
$$\cdot (x_j^1, \dots, x_j^{|\sigma(\phi_j)|}, y_j) = \begin{cases} 0 & \text{if } \phi_j(x_j^1, \dots, x_j^{|\sigma(\phi_j)|}) = y_j \\ -\infty & \text{otherwise} \end{cases}$$

Gauthier Picard, Filippo Bistaffa

Formulating SECP as a DCOP

Representing a DCOP as a factor graph



SECP Factor Graph

in a house (without rules)



Algorithms' performances



- Best solutions: DPOP, MaxSum, MGM2
- Worst runtime: DPOP
- Best compromise: MaxSum, MGM2

SECP: further readings

- Experiments with various algorithms [RUST et al., 2016, 2022]
- How to deploy DCOPs [RUST et al., 2017, 2022]
- How to adapt deployment at runtime [RUST et al., 2018, 2020, 2022]

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Observation Scheduling in Multi-Owner Constellations [PICARD, 2022]

- Increasing size of deployed EOS constellations
- ⇒ Observe any point on Earth at higher frequency, e.g. Planet constellation
- but, requires to improve coordination and cooperation between assets and stakeholders
- We focus here on collective observation scheduling on a constellation where some users have exclusive access to some orbit portions
- Answer to strong user expectations to benefit both from a shared system (to reduce costs) and a proprietary system (total control and confidentiality)



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Scheduling Observations with Multiple Exclusive Orbit Portions

Illustrative Example



Scheduling Observations with Multiple Exclusive Orbit Portions

Illustrative Example



A DCOP $\langle \mathcal{A}, \mathcal{X}, \mathcal{D}, \mathcal{C}, \mu \rangle$ is defined for a given request r, and a current scheduling

The agents are the exclusive users which can potentially schedule *r*:

$$\mathcal{A} = \{ u \in \mathcal{U}^{\mathsf{ex}} | \exists (s, (t_u^{\mathsf{start}}, t_u^{\mathsf{end}})) \in e_u, \exists o \in \theta_r \; \text{ s.t. } s_o = s, [t_u^{\mathsf{start}}, t_u^{\mathsf{end}}] \cap [t_o^{\mathsf{start}}, t_o^{\mathsf{end}}] \neq \emptyset \}$$
(1)

Each agent u owns binary decision variables, one for each observation $o \in \mathcal{O}[u]^r$ and exclusive e in its exclusives e_u , stating whether it schedules o in e or not:

$$\mathcal{X} = \{ x_{e,o} | e \in \bigcup_{u \in \mathcal{A}} e_u, o \in \mathcal{O}[u]^r \}$$
⁽²⁾

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with $\mathcal{O}[u]^r = \{ o \in \theta r | \exists (s, (t_u^{\text{start}}, t_u^{\text{end}})) \in e_u, \text{ s.t. } s_o = s, [t_u^{\text{start}}, t_u^{\text{end}}] \cap [t_o^{\text{start}}, t_o^{\text{end}}] \neq \emptyset \}$ are observations related to request r that can be scheduled on u's exclusives

• μ associates each variable $x_{e,o}$ to e's owner

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DCOP Model (cont.)

 Constraints should check that at most one observation is scheduled per request (4), that satellites are not overloaded (5), that at most one agent serves the same observation (6)

$$\sum_{e \in \bigcup_{u \in \mathcal{A}} e_u} x_{e,o} \le 1, \quad \forall u \in \mathcal{X}, \forall o \in \mathcal{O}[u]^r$$
(4)

$$\sum_{o \in \{o \in \mathcal{O}[u]^r | u \in \mathcal{A}, s_o = s\}, e \in \bigcup_{u \in \mathcal{A}} e_u} x_{e,o} \le \kappa_s^*, \ \forall s \in \mathcal{S}$$
(5)

$$\sum_{e \in \bigcup_{u \in \mathcal{A}} e_u} x_{e,o} \le 1, \quad \forall o \in \mathcal{O}$$
(6)

The cost to integrate an observation in the current user's schedule should be assessed to guide the optimization process

$$c(x_{e,o}) = \pi(o, \mathcal{M}_{u_o}), \quad \forall x_{e,o} \in \mathcal{X}$$
(7)

where π evaluates the best cost obtained when scheduling o and any combination of observations from \mathcal{M}_{u_o} , as to consider all possible revisions of u_o 's current schedule

$$\mathcal{C} = \{(4), (5), (6), (7)\}$$
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DCOP Model (cont.)

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Highly conflicting randomly generated problems

5-min horizon with overlapping requests and limited capacity



Realistic randomly generated problems

6-hour horizon with numerous requests and large capacity



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Shared Mobility

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[BISTAFFA et al., 2019]

What is Shared Mobility for Us?

Arrange *shared rides* (coalitions) among users that submit *real-time* requests, with the objective of *maximizing* a given *objective function*



[ibid.]

Our Task

At each time step, arrange a (possibly empty) set of non-overlapping feasible cars among the requests currently active in the system

Our Objective Function

Maximize environmental benefits 🌳 and quality of service 🕑

Our Case Study [BISTAFFA et al., 2019]

Densely populated areas (e.g., Manhattan) with request rate of 400 reqs/minute

[ibid.]

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[BISTAFFA et al., 2019]



"I just issued a trip request"

Waiting Trip Requests



"I am waiting to share my ride"



[BISTAFFA et al., 2019]

Example of a Shared Mobility Request

"I want to go from point *i* to point *j*, and I am willing to wait δ minutes to be picked up by somebody (d = false) / before I leave with *my own car* (d = true)"



In $r \in R_t$ (The system receives a set R_t of requests at each time step t_t

• $\langle R_1, \ldots, R_t, \ldots, R_h \rangle$ (Sequence of inputs over a time horizon *h*)

The input sequence is not known a priori

[BISTAFFA et al., 2019]

Example of a Shared Mobility Request

"I want to go from point *i* to point *j*, and I am willing to wait δ minutes to be picked up by somebody (d = false) / before I leave with *my own car* (d = true)"

 $r = \langle i, j, d, \delta \rangle$ (A request is a tuple r) $r \in R_t$ (The system receives a set R_t of requests at each time step t) $\langle R_1, \dots, R_t, \dots, R_h \rangle$ (Sequence of inputs over a time horizon h)The input sequence is not known a priori(Online optimization problem)

[BISTAFFA et al., 2019]

Example of a Shared Mobility Request

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• $r = \langle i, j, d, \delta \rangle$ (A request is a tuple *r*)

• $r \in R_t$ (The system receives a set R_t of requests at each time step t)

 $\langle R_1, \ldots, R_t, \ldots, R_h \rangle$

(Sequence of inputs over a time horizon h)

The input sequence is not known a priori

[BISTAFFA et al., 2019]

Example of a Shared Mobility Request

"I want to go from point *i* to point *j*, and I am willing to wait δ minutes to be picked up by somebody (d = false) / before I leave with *my own car* (d = true)"

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Value v(S) of a Coalition S

[BISTAFFA et al., 2019]

|S| < k

■ The *value* (utility) of a coalition *S* is defined as:

$$v(S) = \overbrace{\rho_{\text{CO}_2} \cdot E_{\text{CO}_2}(S) + \rho_{\text{noise}} \cdot E_{\text{noise}}(S) + \rho_{\text{traffic}} \cdot E_{\text{traffic}}(S)}^{\text{environmental benefits}} + \overbrace{\rho_{\text{QoS}} \cdot Q(S)}^{\text{quality of service}}$$

(Maximum cardinality constraint)

 $F(S) = |S| \le k \land \dots$

 $\blacksquare \mathcal{F}(R) = \left\{ S \in 2^R \mid F(S) \right\}$

Set of feasible coalitions from a set R of requests)

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Curse of Dimensionality

[BISTAFFA et al., 2019]

- Recall that $\mathcal{F}(R) = \{ S \in 2^R \mid F(S) \}$
- \blacksquare With $|S| \leq k,$ $|\mathcal{F}(R)| \leq \sum_{i=1}^k {|R| \choose i},$ i.e., $\mathcal{O}(|R|^k)$
- In practice, $|R_t|$ can be as high as 400

Scalability Problem

Enumerating all coalitions in $\mathcal{F}(R)$ is impractical, especially in realistic application scenarios with *very limited time budget* for the solution

Our Solution

Consider a restricted set $\hat{\mathcal{F}}(R)$ of *good candidate coalitions* instead of $\mathcal{F}(R)$
[BISTAFFA et al., 2019]

• Recall that $\mathcal{F}(R) = \left\{ S \in 2^R \mid F(S) \right\}$

- With $|S| \le k$, $|\mathcal{F}(R)| \le \sum_{i=1}^k \binom{|R|}{i}$, i.e., $\mathcal{O}(|R|^k)$
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(Polynomial complexity) Request rate in NY taxi dataset)

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Our Solution

Generation of Good Candidate Coalitions (Step 1)

[BISTAFFA et al., 2019]





ILP Optimization (Step 2)

[BISTAFFA et al., 2019]



Approximated ILP Formulation

[BISTAFFA et al., 2019]

 $\begin{array}{ll} \text{maximize} & \sum_{S\in \hat{\mathcal{F}}(\mathsf{Pool})} v(S) \cdot x_S \\ \text{such that} & x_S + x_{S'} \leq 1 \quad \forall \; \hat{\mathcal{F}}(\mathsf{Pool}) : S \cap S' \neq \varnothing \end{array}$

(Only good candidates)

Computational Advantage

Approximated ILP has a number of variables that is < 0.01% of the optimal ILP

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Conclusion and Wrap-up

[FARINELLI et al., 2013]

- Each agent has an energy consumption profile
- Customers form coalitions to buy energy at reduced tariffs from two different markets:
 - Spot market: a short-term market intended for smaller amounts of energy
 - Forward market: a long-term market to buy more energy at cheaper prices

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[FARINELLI et al., 2013]

Profile Merging

- Peaks in energy profiles require the use of *expensive*, *carbon-intensive*, peaking plant generators, resulting in higher consumers electricity bill
- A flattened profile results in a more efficient grid, with lower carbon emissions and lower prices for consumers



Value v(S) of a Coalition S

[BISTAFFA et al., 2017b]

• The *value* (utility) of a coalition S is defined as:



- $q_S^t(S)$: energy purchased from spot market at time t
- $q_F(S)$: total energy purchased from forward market
- p_S : spot market energy price
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m + a Characteristic Functions

[BISTAFFA et al., 2017b]

m + a Characteristic Function

• m + a = Superadditive function + subadditive function

- Superadditive: $v(S_1 \cup S_2) > v(S_1) + (S_2)$
- Subadditive: $v(S_1 \cup S_2) < v(S_1) + (S_2)$

Open Question

Is the characteristic function of shared mobility m + a?

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Can we Find an Upper Bound on $v(\cdot)$ in this Subtree?

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Upper Bound M for m + a Functions

 $M = v^+$ (contract all edges) + v^- (contract no edge)

Branch-and-Bound Algorithm

If M is < than current best solution, do not visit this subtree

Ca

[BISTAFFA et al., 2017b]



an we Find an Upper Boun	d on $v(\cdot)$ in this Subtree?
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$\{a, a\}, \{a, b\}, \{a, b\}, \{a\}$	{ 8 , 8 }, { 2 , 2 }, { 4 }, { 3 }
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Programming and Evaluating DCOP Algorithms

Several libraries currently exist for the study of DCOP

- AgentZero is a Java-based library [LUTATI et al., 2014]
- Frodo2 is actively developed¹ at École Polytechnique Fédérale de Lausanne (EPFL) [LÉAUTÉ et al., 2009]
- DisChoco is also Java-based and supports real distributed settings WAHBI et al., 2011, but discontinued since 2014
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Hands on PyDCOP

Install VirtualBox

Import the pyDCOP Virtual Machine (http://bit.ly/pyDCOP)

- It's a Debian image with everything preinstalled:
- python3, pyDCOP, matplotlib, glpk, etc.

Alternatively, follow

https://pydcop.readthedocs.io/en/latest/installation.html

- 1. https://pydcop.readthedocs.io/en/latest/tutorials/getting_started.html
- 2. https://pydcop.readthedocs.io/en/latest/tutorials/analysing_results.html

Graph Coloring



(a) constraints graph

(b) factor graph

- Objective: minimize
- **Domain:** 2 colors *R* and *B*
- Variables: V_1 , V_2 , V_3
- **Constraints:** neighbors must have different colors + preferences
- Agents: 3 agents

pyDCOP yaml format

graph_coloring.yaml

name: graph coloring objective: min domains: colors: values: [R, G] variables: v1: domain: colors v2: domain: colors v3: domain: colors v3: domain: colors

```
constraints.
   pref_1:
     type: extensional
     variables: v1
     values
       -0.1: R
       0.1 · G
   pref 2:
     type: extensional
     variables: v2
     values:
       -0.1: G
       0.1: R
   pref 3:
     type: extensional
     variables: v3
     values
       -0.1 · G
      0.1: R
   diff 1 2:
     type: intention
     function: 10 if v1 == v2 else 0
   diff_2_3:
     type: intention
     function: 10 if v_3 == v_2 else 0
agents: [a1, a2, a3, a4, a5]
```

Solving the Graph Coloring DCOP

Command:

\$ pydcop solve --algo dpop graph_coloring.yaml

Output:

```
...
"assignment": {
    "v1": "R",
    "v2": "G",
    "v3": "R"
},
"cost": -0.1,
...
```

With other algorithms:

- \$ pydcop --timeout 2 solve --algo dsa graph_coloring.yaml
- \$ pydcop solve --algo mgm --algo_params stop_cycle:20 \
 graph_coloring.yaml

Results

Full results :

```
"agt_metrics": {
  . . .
},
"assignment": {
 "v1": "R",
 "v2": "G",
 "v3": "R"
},
"cost": -0.1,
"cycle": 20,
"msg_count": 158,
"msg_size": 158,
"status": "FINISHED",
"time": 0.03201029699994251,
"violation": 0
```

.

Logs

Simple:

use -v 0..3

\$ pydcop -v 3 solve --algo dsa --algo_params stop_cycle:20 graph_coloring. yaml

Precise :

use -log <log.conf>

\$ pydcop --log log.conf solve --algo dsa --algo_params stop_cycle:10
 graph_coloring.yaml

Now, look at algo.log

Run-time metrics

```
periodic: "--collect_on period --period "
```

```
$ pydcop --log log.conf -t 10 solve \
    --collect_on period --period 1 --run_metric ./metrics.csv \
    --algo dsa graph_coloring.yaml
```

cycle: "--collect_on cycle_change" Only supported with synchronous algorithms !

\$ pydcop solve --algo mgm --algo_params stop_cycle:20 \
 --collect_on cycle_change --run_metric ./metrics.csv \
 graph_coloring_50.yaml

value: "--collect_on value_change"

\$ pydcop -t 5 solve --algo mgm --collect_on value_change \
 --run_metric ./metrics_on_value.csv \
 graph_coloring_50.yaml

Run-time metrics

With a bigger graph coloring problem

Plotting with matplotlib

\$ python3 plot_cost.py ./metrics.csv



Gauthier Picard, Filippo Bistaffa

Run-time metrics

MGM (1720) and DSA (1647) , both with 30 cycles



Gauthier Picard, Filippo Bistaffa
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Conclusion and Wrap-up

What We've Seen Today

- 2 major multi-agent constraint optimization frameworks: DCOP, CF
 - DCOP: how to collectively solve constraint optimization problems
 - CF: how to form coalitions/groups with respect to some criteria and constraints
- Various techniques and algorithms to attach these problems
- Examples of **applications** in the transportation, IoT, space and energy domain

Conclusion and Wrap-up

Open questions

Distributed constraint optimization

- How to decompose or regroup as to reduce interactions?
- How to structure the system as to improve parallelism?
- How to deploy and make systems robust and resilient in dynamic environments?

Coalition formation

- Which other **realistic** scenarios can we model as *m* + *a*?
- Can we exploit some other properties for scenarios that are not m + a (e.g., shared mobility)?
- More in general, how can we improve the scalability of CF approaches?

Common questions

- How to use DCOPs in CF and vice versa?
- Maintaining libraries and data sets

Special Thanks

Special thanks to all previous contributors to tutorials on multi-agent optimization and related topics, notably

Ferdinando Fioretto, Long Tran-Thanh, Pierre Rust, Enrico Pontelli, William Yeoh, Jesus Cerquides, Juan Antonio Rodriguez Aguilar, Alessandro Farinelli, Pedro Meseguer, Sarvapali Ramchurn, Amnon Meisels, Roie Zivan

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Virtual machine Setup

Before starting the VM:

- "Bridged adapter" mode
- Select wifi network adapter
- Reset MAC Address

Then

- Start the VM
- login: dcop / pyDCOP
- Launch a terminal
- Note down the IP with ip address



Virtual machine Setup



Files for the tutorials are in /home/dcop/tutorials.

\$ cd /home/dcop/tutorials/hands-on_1



Web-ui

Web-base agent graphical interface:

Run the web application

\$ cd ~/pydcop-ui
\$ python3 -m http.server

Launch a browser on http://127.0.0.1:8000

Solve the dcop with the option --uiport <port> (also, use --delay <delay>)

\$ pydcop -v 3 solve -a mgm -d adhoc --delay 2 --uiport 10000 ./graph_coloring_3agts_10vars.yaml

Each agent exposes a web-socket, the web application connects to these websockets and display the agents' state.

Web-ui



Web-ui

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Computations

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Name	Algo	Туре	Size	Value	Cycles	Messages
V8	dsa	variable	5	G	12	11/11
v4	dsa	variable	20	G	13	48 / 48
V3	dsa	variable	10	R	12	22/22
v7	dsa	variable	10	R	12	24/24