Myopically Verifiable Probabilistic Certificate for Long-term Safety

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Control & Learning group @ CMU

理学

Stochastic safe control
Robust control
Optimization
Information theory …

科学

Neuroscience
Biomolecular control…

工学

Today's talk

理学

Stochastic safe control
Robust control
Optimization
Information theory …

工学

Safety is critical for intelligent systems

Autonomous vehicles

Cobots
Intelligent manufacturing

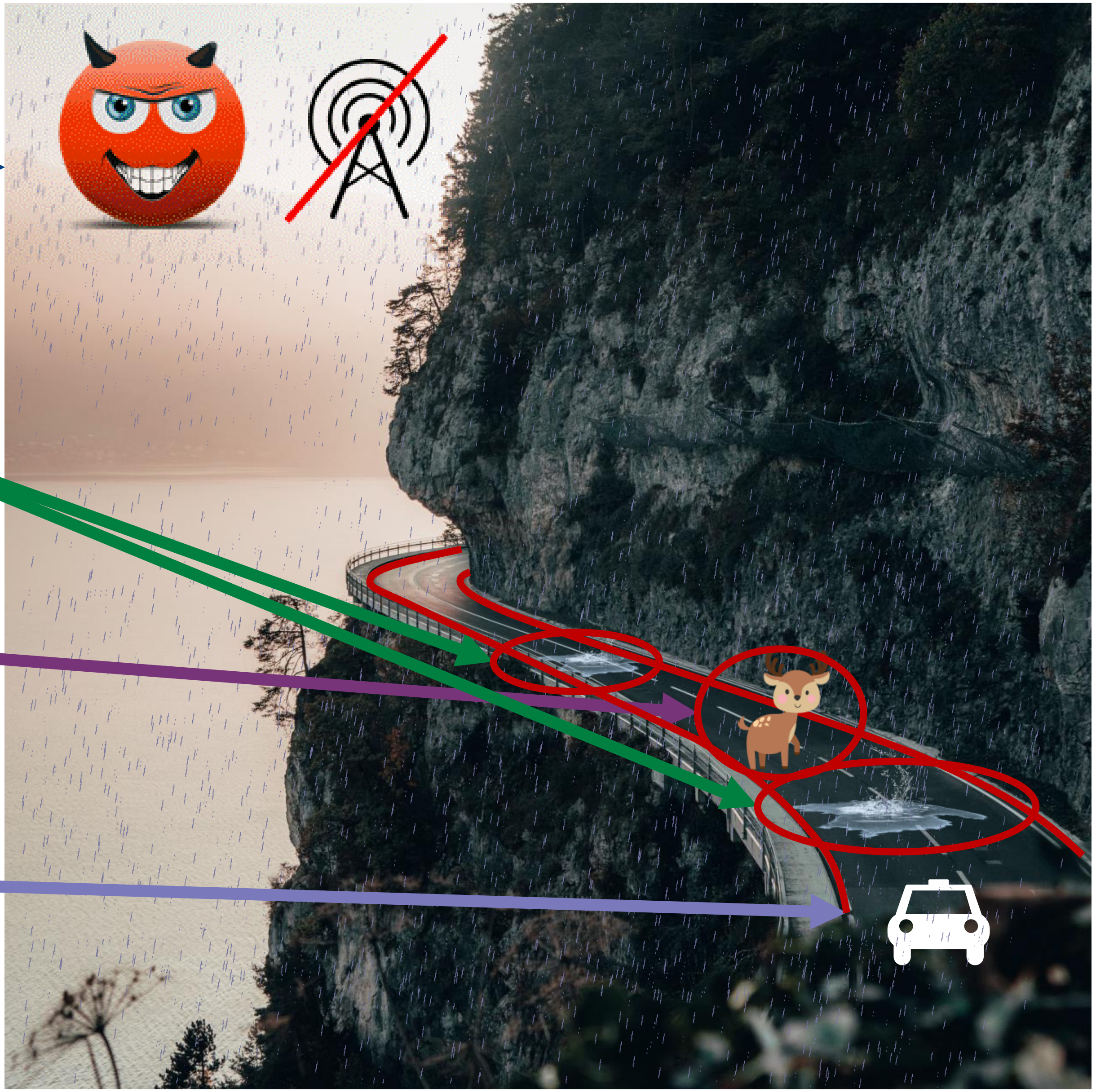
Drones

Safety is critical for intelligent systems

Safety is critical for intelligent systems

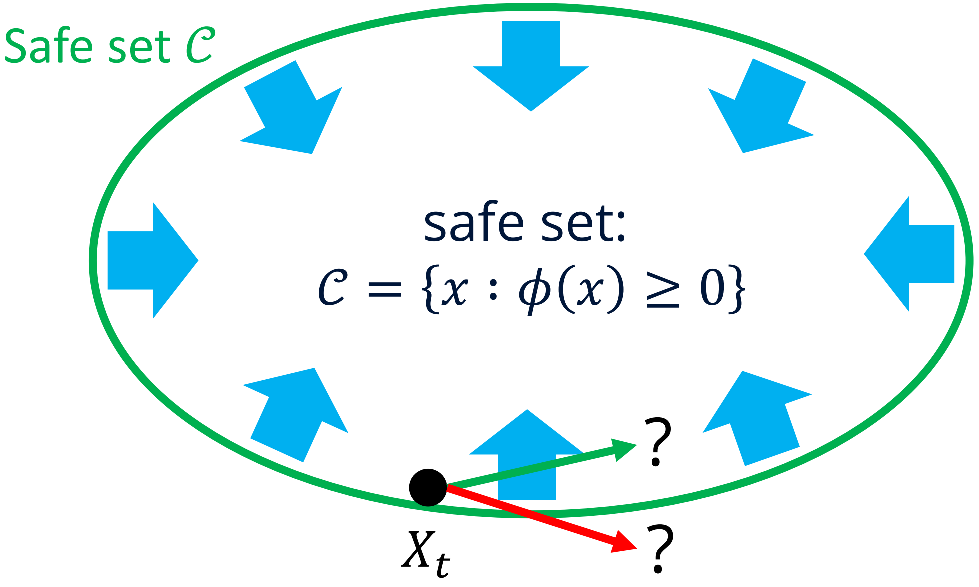
Dealing with uncertainty

- Resilience
- Adaptability
- Collision Avoidance
- Regular Operation



Challenges: achieving safety in uncertainty

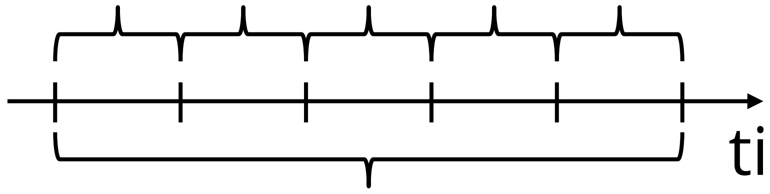
Existing approach:
Control barrier function…



Under stochastic
uncertainties

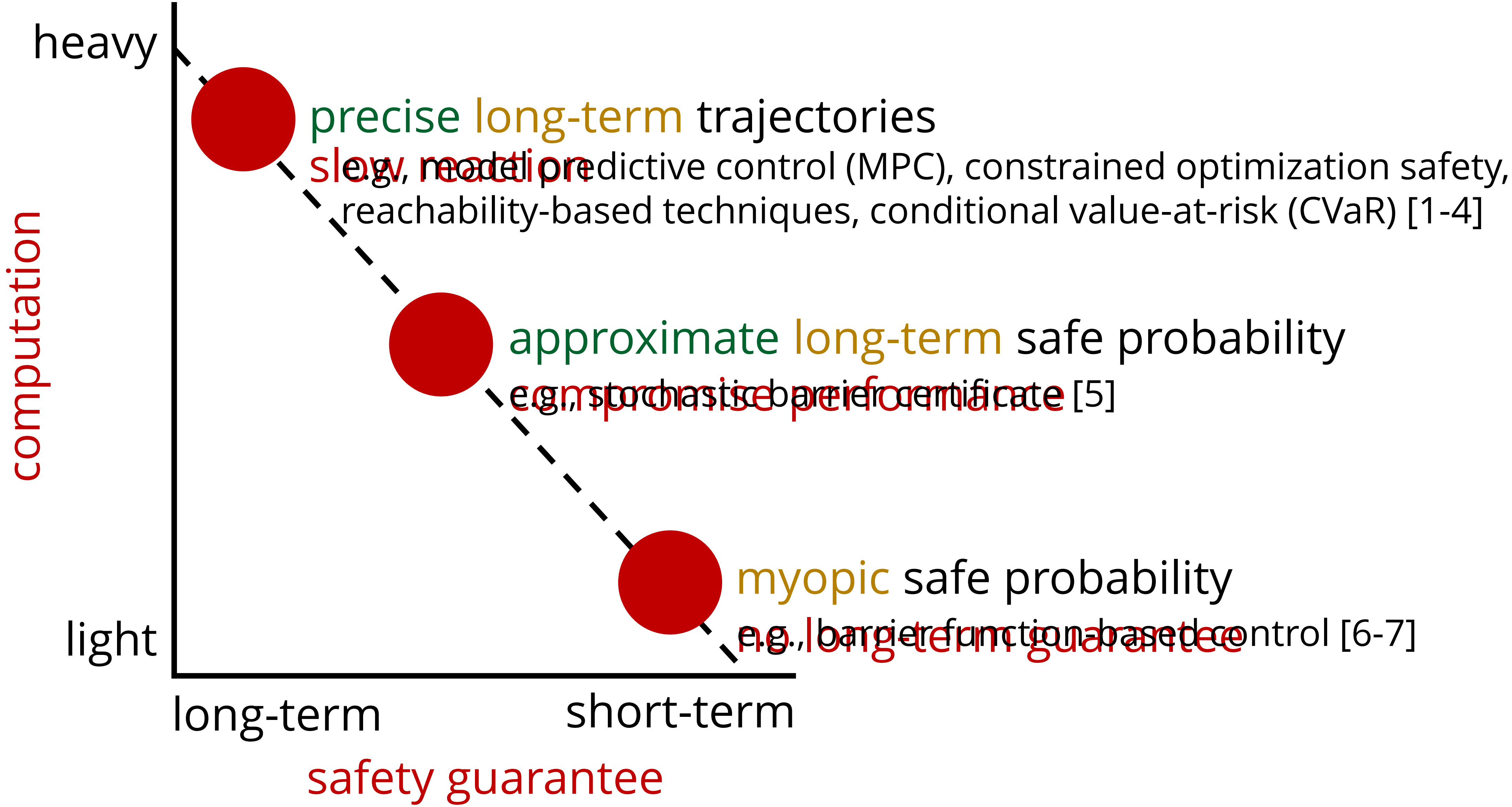
safe at next time => safe at all time ✗

safe with probability
$1 - \delta$ at each step

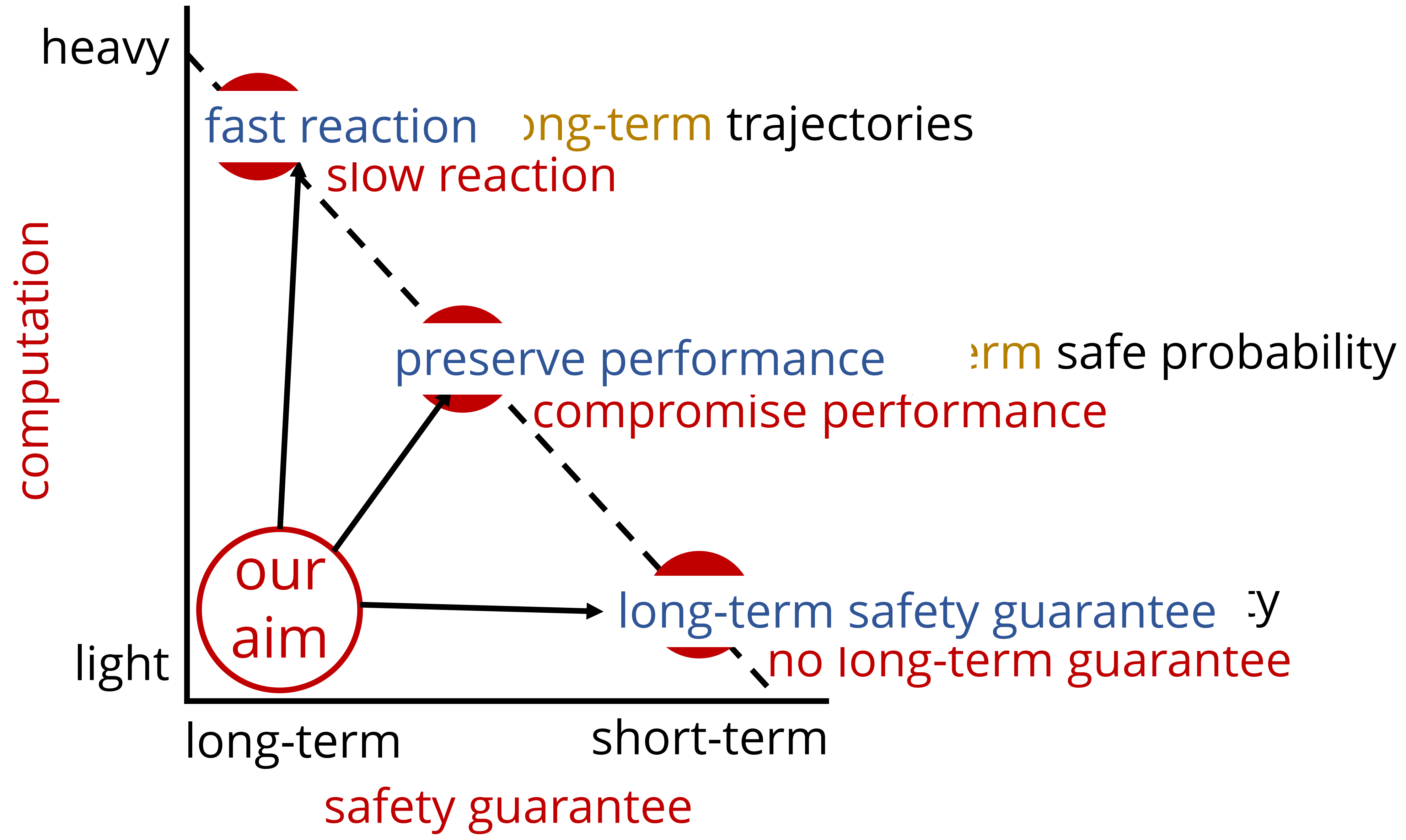


unsafe with high probability
in a long term

Current Challenges



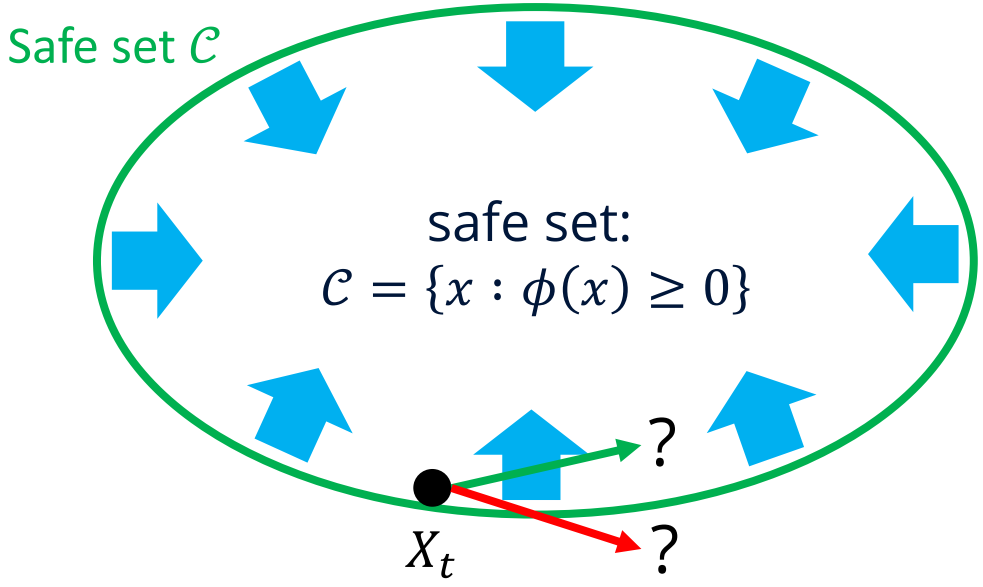
Aims


heavy
light
computation
fast reaction
trajectories
slow reaction
preserve performance
safe probability
compromise performance
our aim
long-term safety guarantee
no long-term guarantee
long-term
short-term
safety guarantee

Proposed Method: Intuitions

Existing approach:
Control barrier function...

safe at next time => safe at all time ✗



safe with probability
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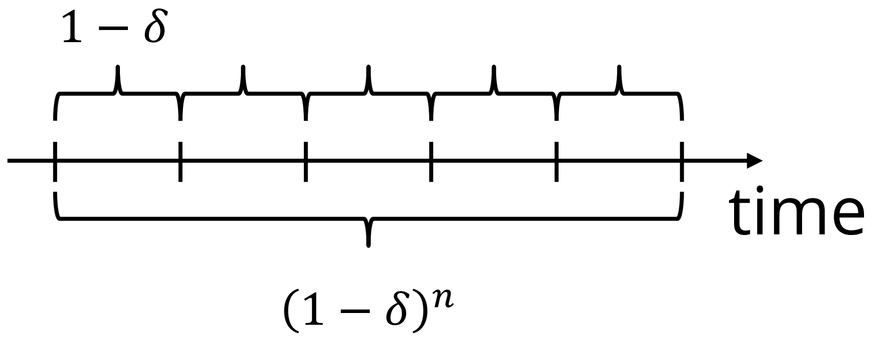

Under stochastic
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unsafe with high
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Proposed Method: Intuitions

Existing approach:
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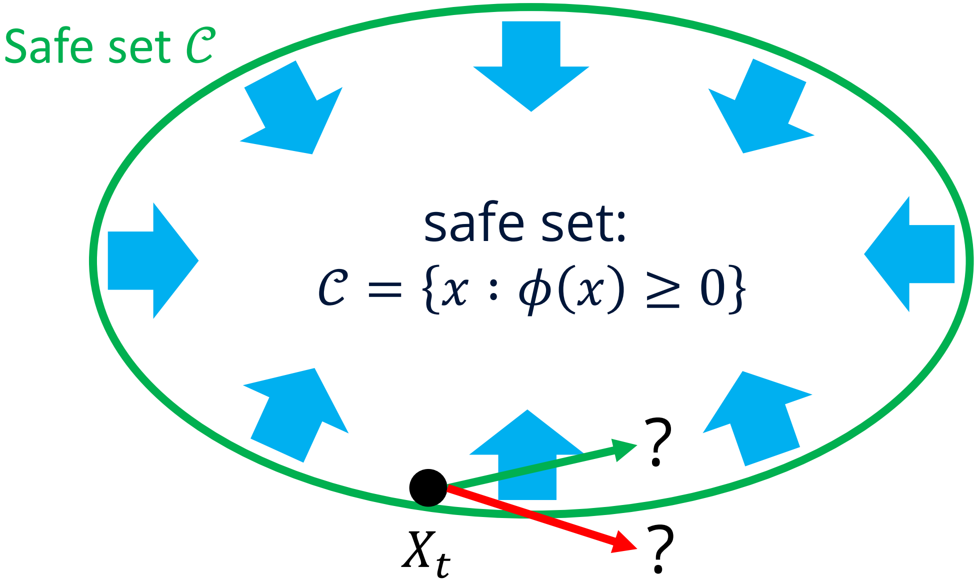
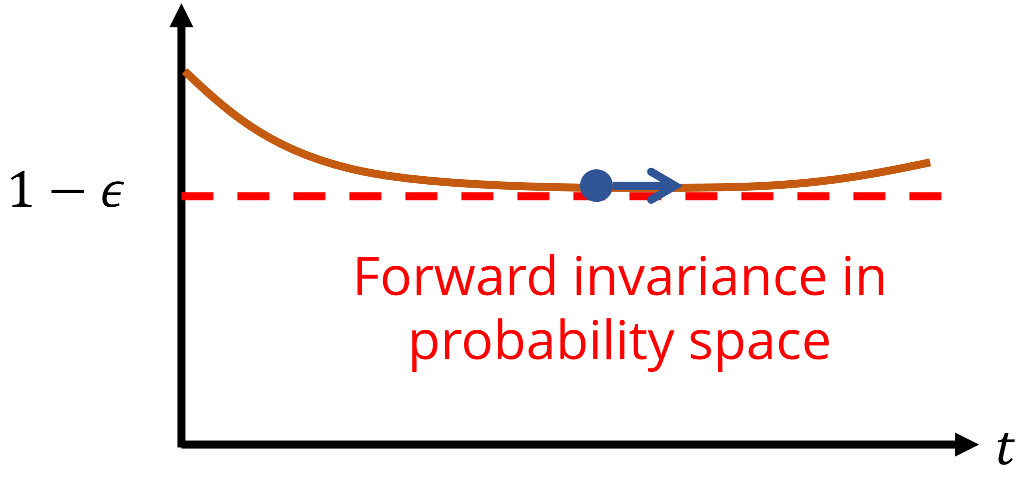


Under stochastic uncertainties

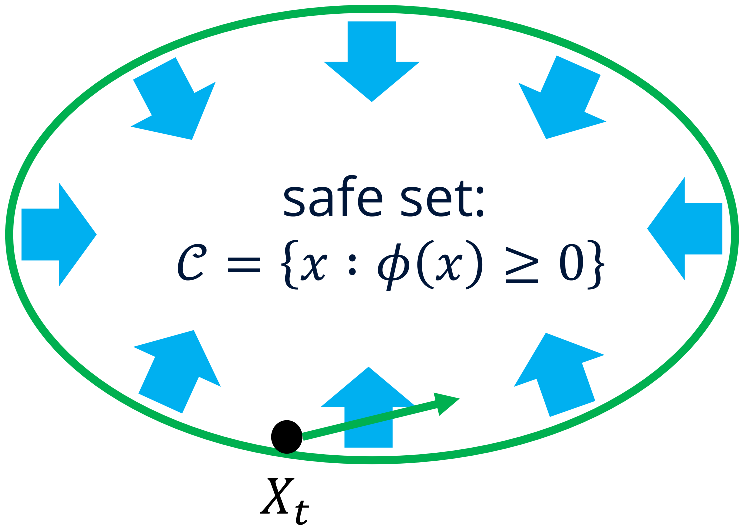
Proposed approach:

Long-term safety probability
$\boldsymbol{F}(X_t) = \Pr(X_\tau \in \mathcal{C}, \tau \in [t, t+T] | X_t)$



Proposed Method: Intuition

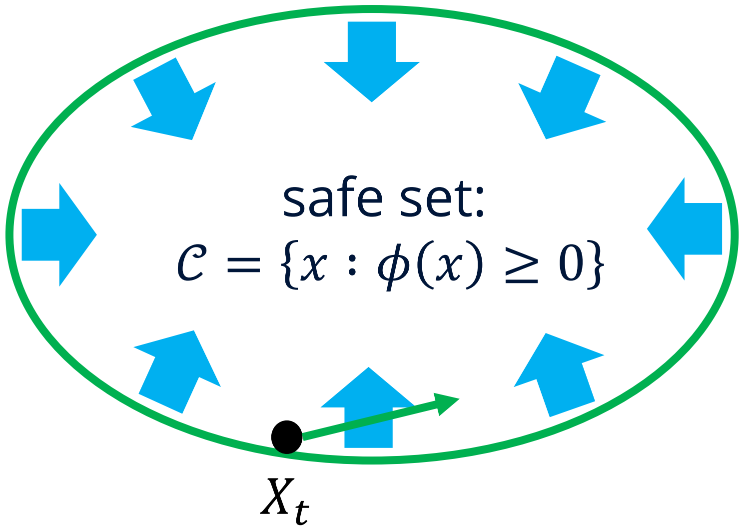
Control barrier functions:



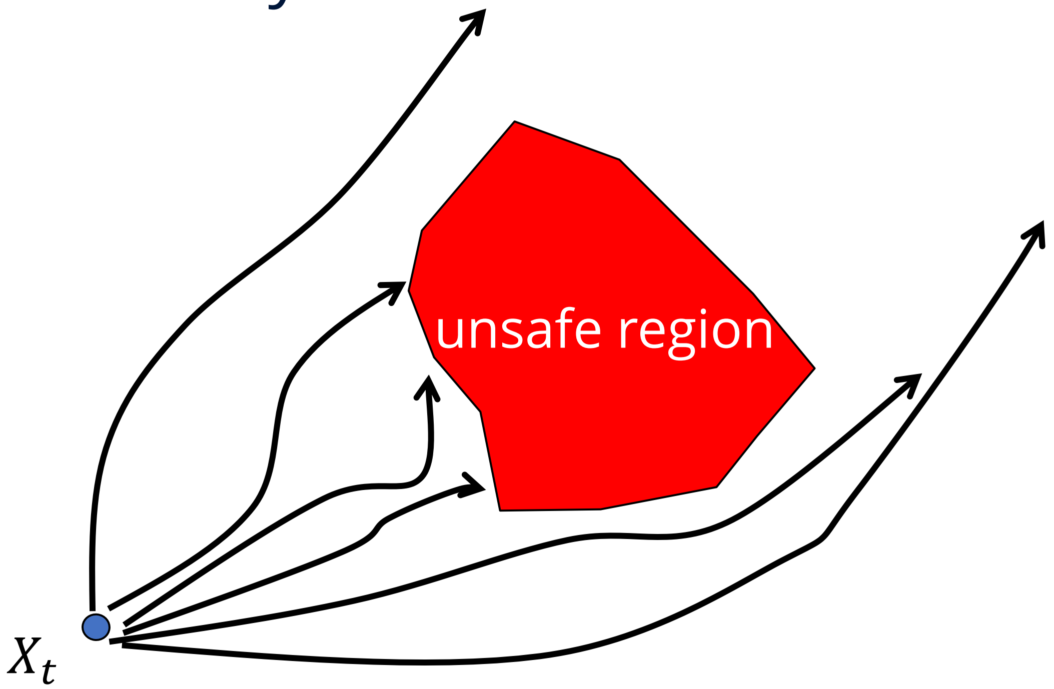
Reachability:

Proposed Method: Intuition

Control barrier functions:



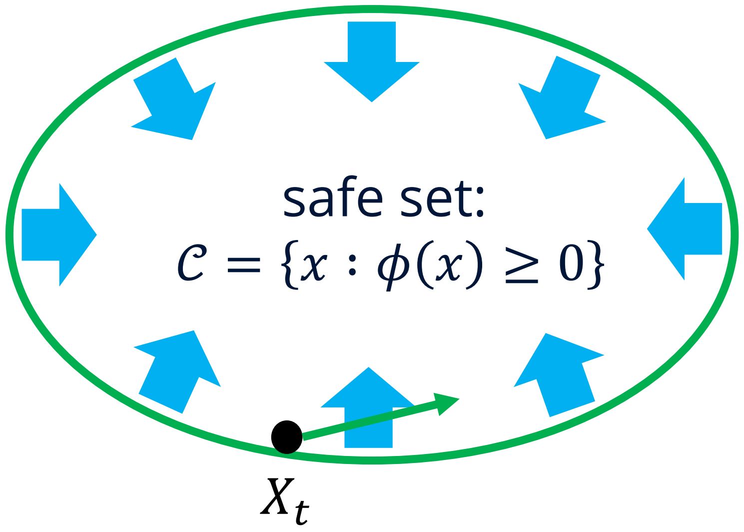
Reachability:



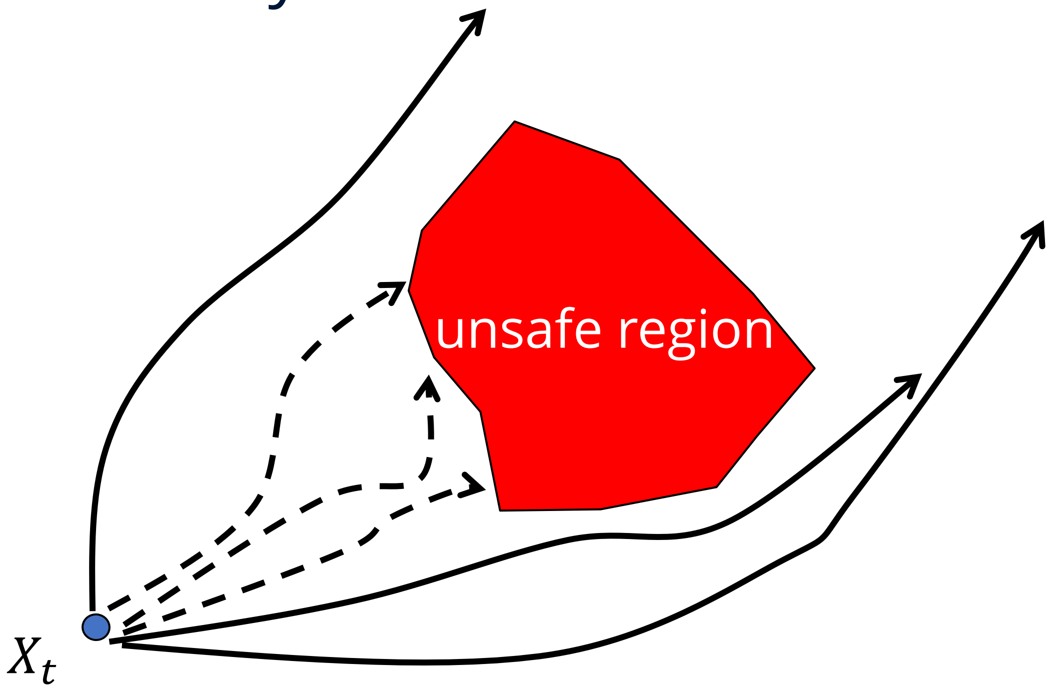
Forward rollout trajectories

Proposed Method: Intuition

Control barrier functions:



Reachability:



Forward rollout trajectories

Proposed Method: Intuition

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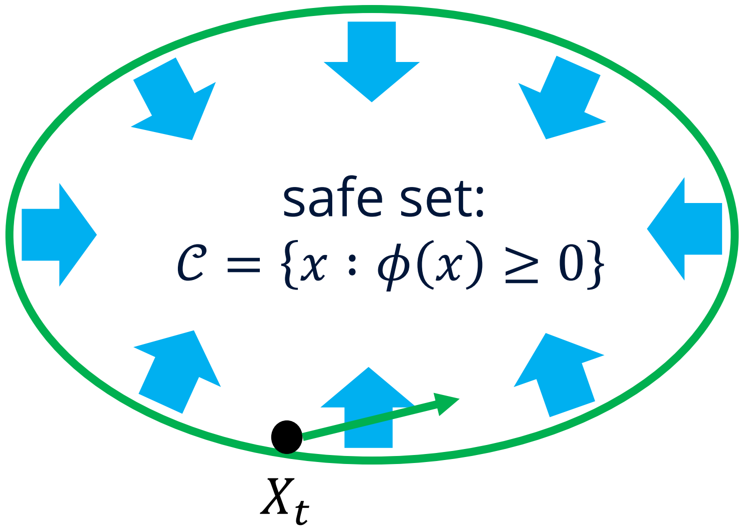

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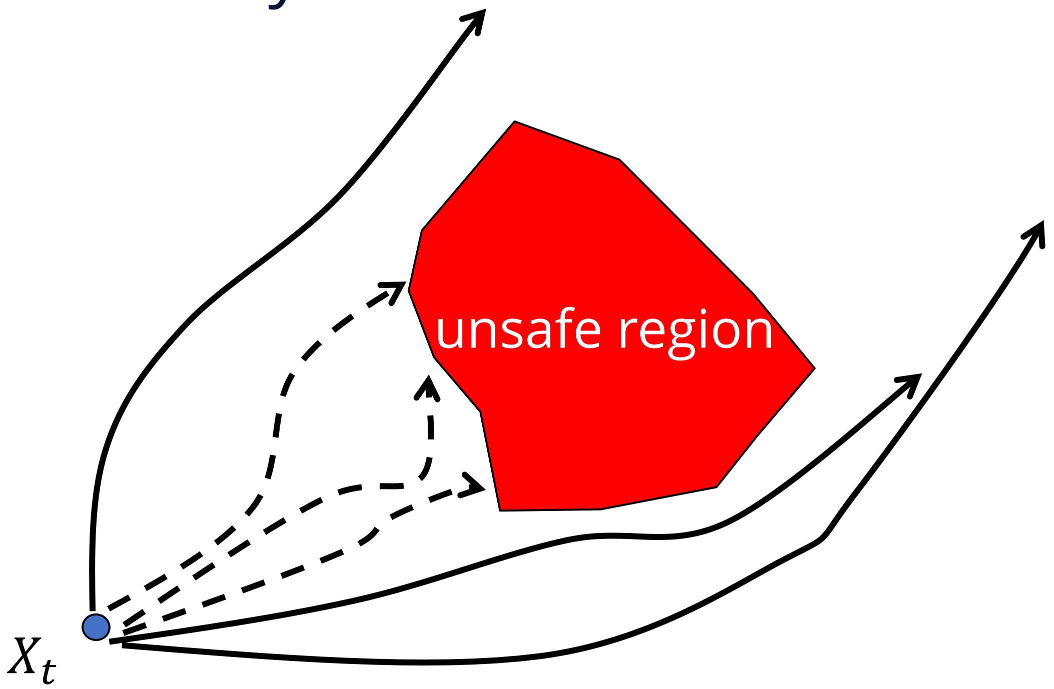
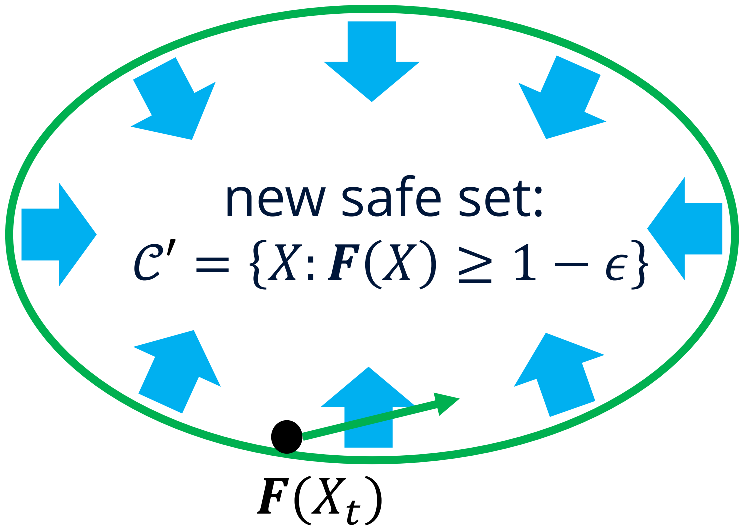


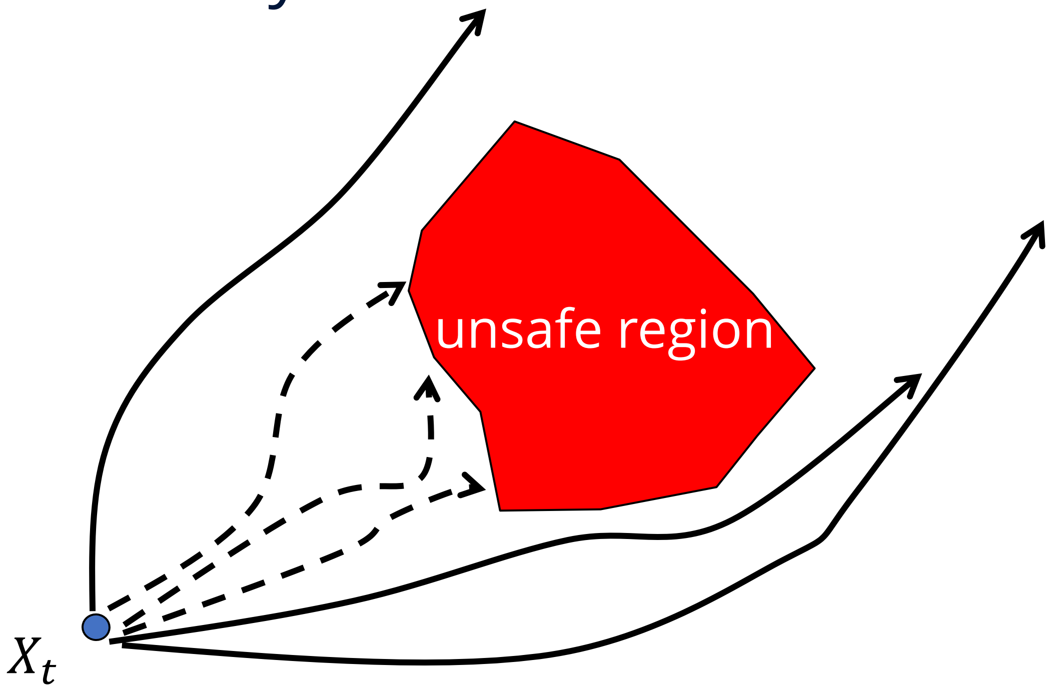
Encoded safety probability $\boldsymbol{F}(X_t)$ ⬅ Forward rollout trajectories

Proposed Method: Intuition

Control barrier functions:



Reachability:



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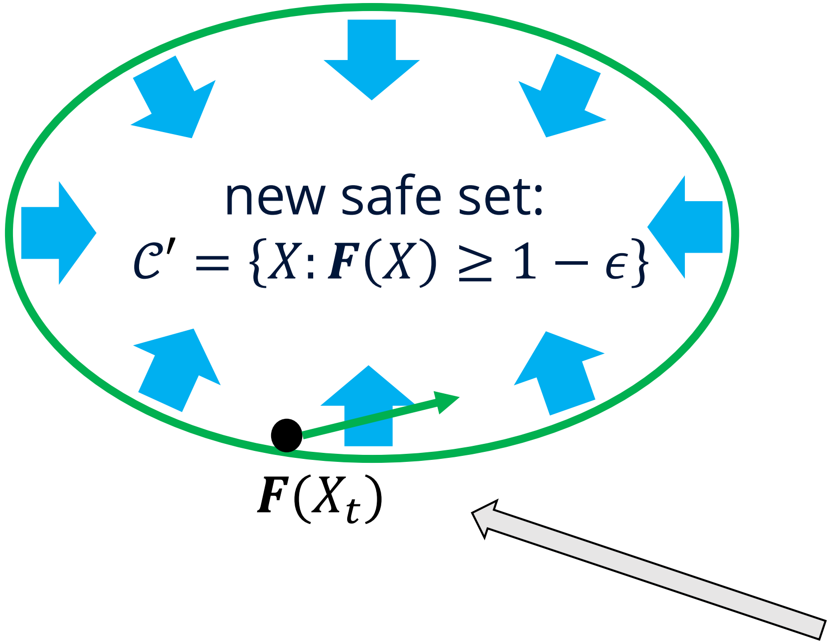

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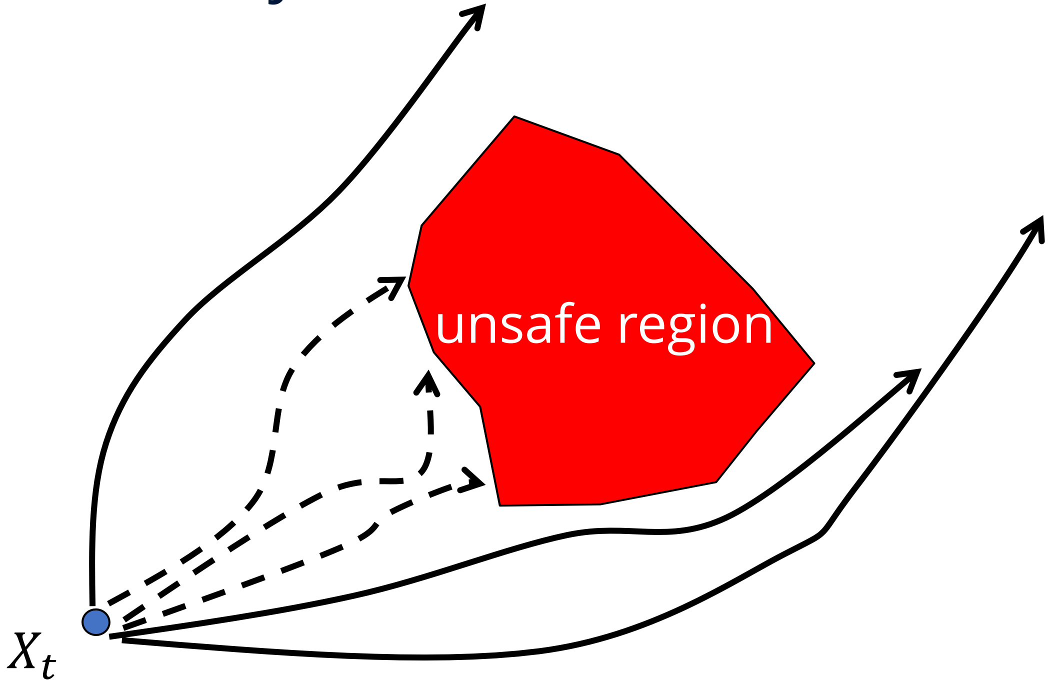
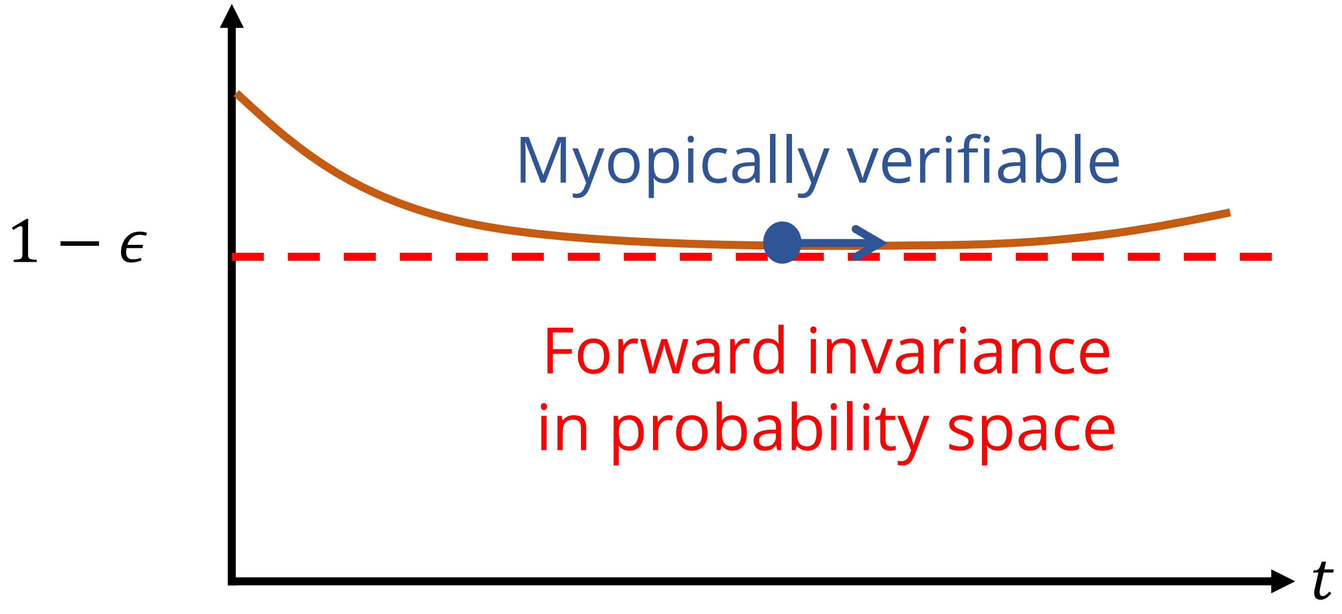


Encoded safety probability $\boldsymbol{F}(X_t)$ ⬅ Forward rollout trajectories

Proposed Method

Long-term safe probability

$$\boldsymbol{F}(X_t) = \Pr(X_\tau \in \mathcal{C}, \tau \in [t, t+T] | X_t)$$



Proposed Safety Condition:

$$A\boldsymbol{F}(X_t) \geq -\alpha(\boldsymbol{F}(X_t) - (1 - \epsilon))$$

time derivative of safety probability

desired safety probability

A: infinitesimal generator

$\alpha: \mathbb{R} \rightarrow \mathbb{R}$ monotonically increasing, concave, $\alpha(0) \leq 0$.

Theoretical Guarantees

Theorem: Given

$$\boldsymbol{F}(X_0) > 1 - \epsilon,$$

if we choose the control action to satisfy

$$A\boldsymbol{F}(X_t) \geq -\alpha(\boldsymbol{F}(X_t) - (1 - \epsilon)) \text{ for } t > 0,$$

then we have

$$\Pr(X_\tau \in \mathcal{C}, \tau \in [t, t + T]) \geq 1 - \epsilon \text{ for } \forall t > 0$$

$\alpha: \mathbb{R} \to \mathbb{R}$ is a monotonically increasing concave function that satisfies $\alpha(0) \leq 0$.

Proposed Safety Condition

$$\boldsymbol{F}(X_t) = \Pr(X_\tau \in \mathcal{C}, \tau \in [t, t+T] | X_t)$$

$$A\boldsymbol{F}(X_t) \geq -\alpha(\boldsymbol{F}(X_t) - (1-\epsilon))$$

linear with respect to u

$$A\boldsymbol{F}(X_t) = \mathcal{L}_f \boldsymbol{F}(X_t) + \left(\mathcal{L}_g \boldsymbol{F}(X_t)\right)u + \frac{1}{2}\mathrm{tr}([\sigma(X_t)]^\intercal \mathrm{Hess}\boldsymbol{F}(X_t)[\sigma(X_t)])$$

constant given system dynamics

$$dX_t = (f(X_t) + g(X_t)U_t)dt + \sigma(X_t)dW$$

Simulation

system dynamic: $dx_t = (2x_t + 2.5u_t)\, dt + 2dw_t$

initial state: $x_0 = 3$

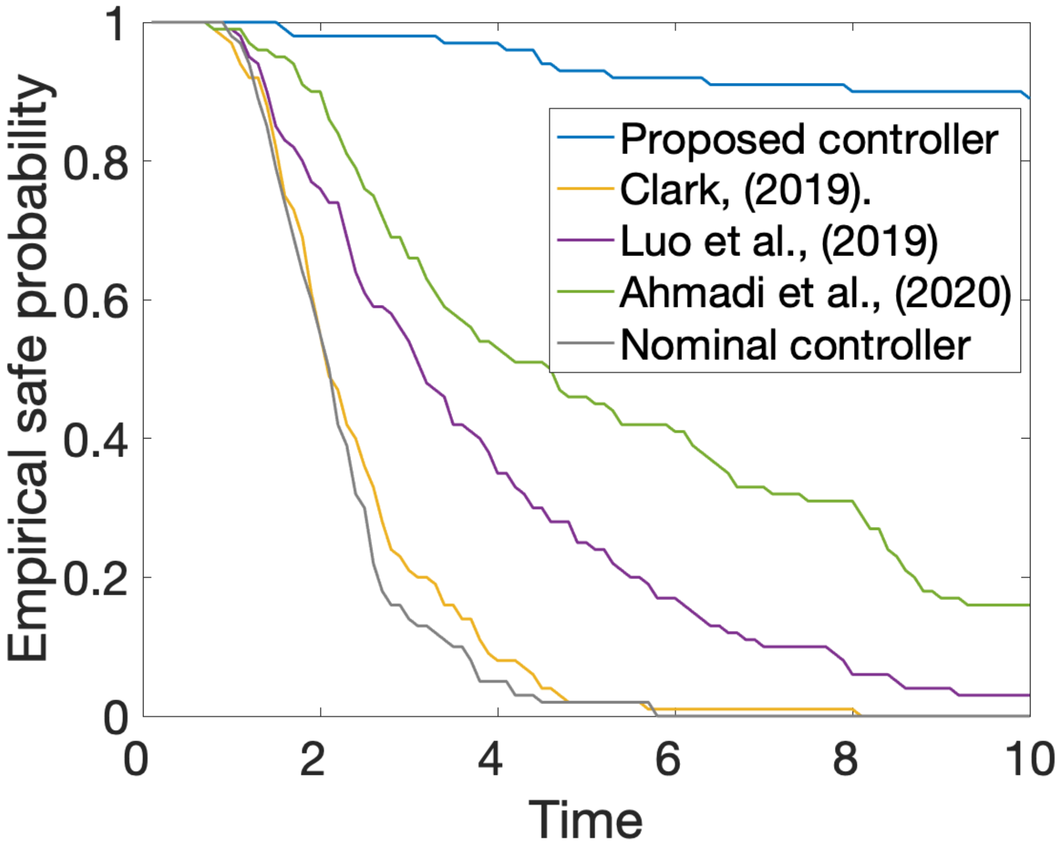
safe set: $\mathcal{C} = \{x \in \mathbb{R} : x - 1 > 0\}$

nominal controller: $N(x_t) = 2.5x_t$

desired safety probability: $1 - \epsilon = 0.9$

Simulation

Empirical safety probability:



Safety conditions:

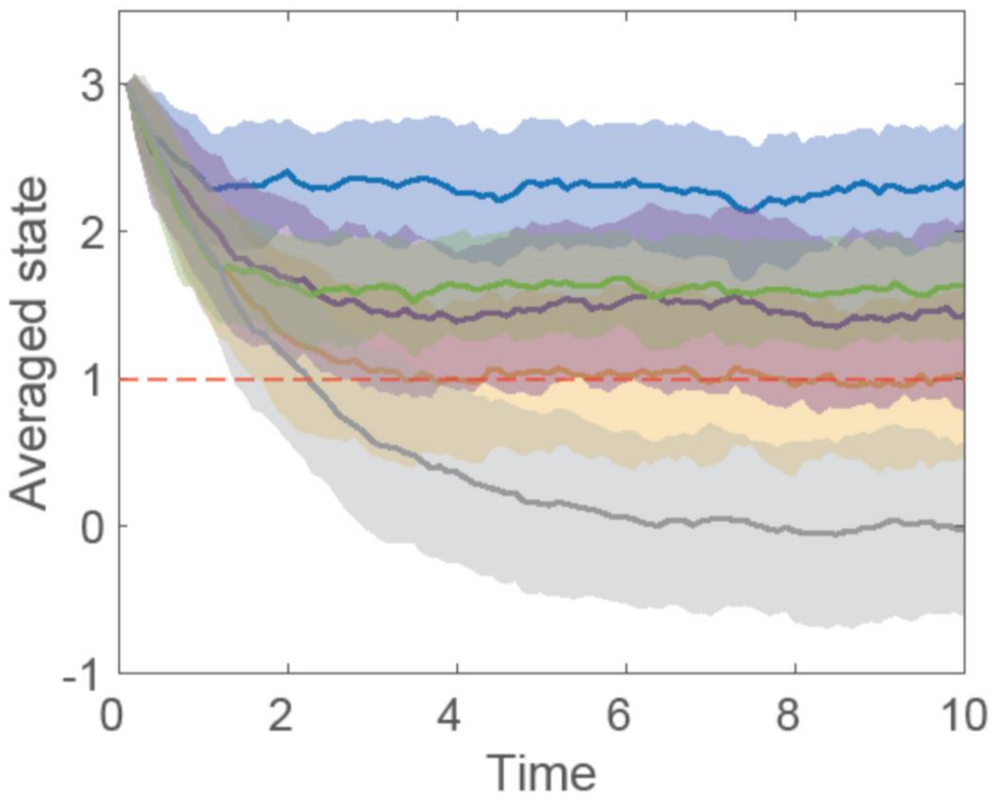
Proposed: $A\boldsymbol{F}(X_t) \geq -\alpha(\boldsymbol{F}(X_t) - (1-\epsilon))$

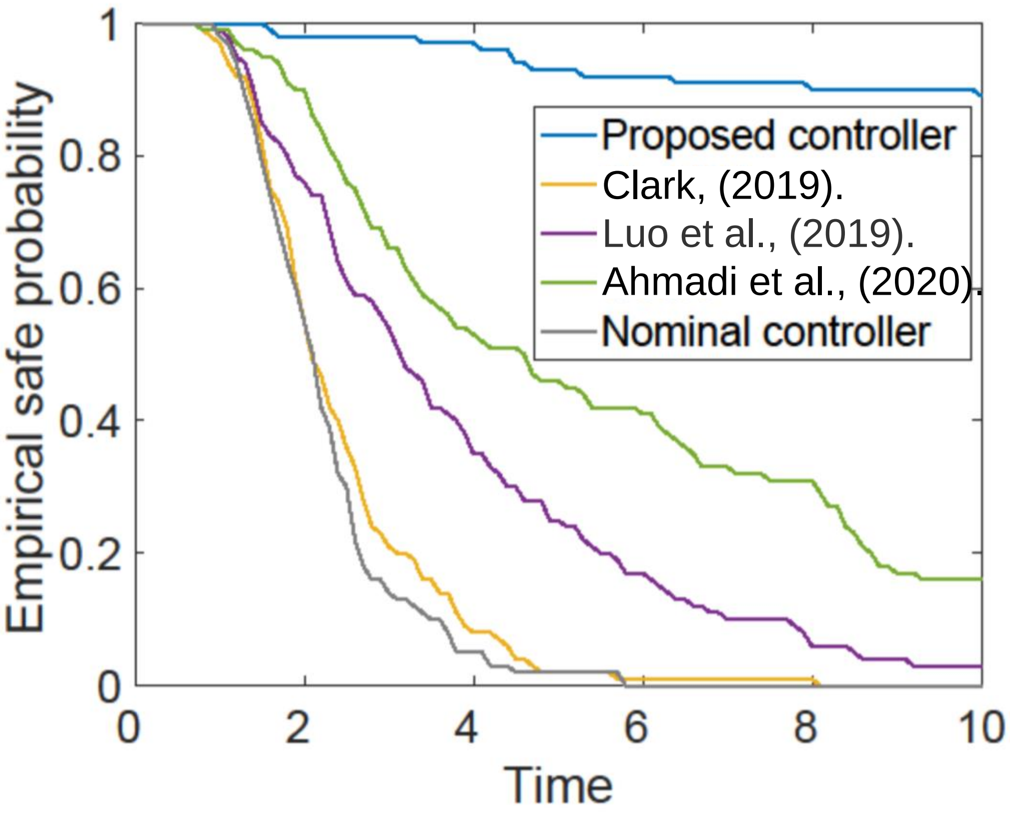
Clark: $A\phi(X_t) \geq -\alpha\phi(X_t)$

Luo et al.: $\mathbb{P}(d\phi(X_t, U_t) + \alpha\phi(X_t) \geq 0) \geq 1 - \epsilon$

Ahmadi et al.: $\mathrm{CVaR}_\beta(\phi(X_{t+1})) \geq \gamma\phi(X_t)$

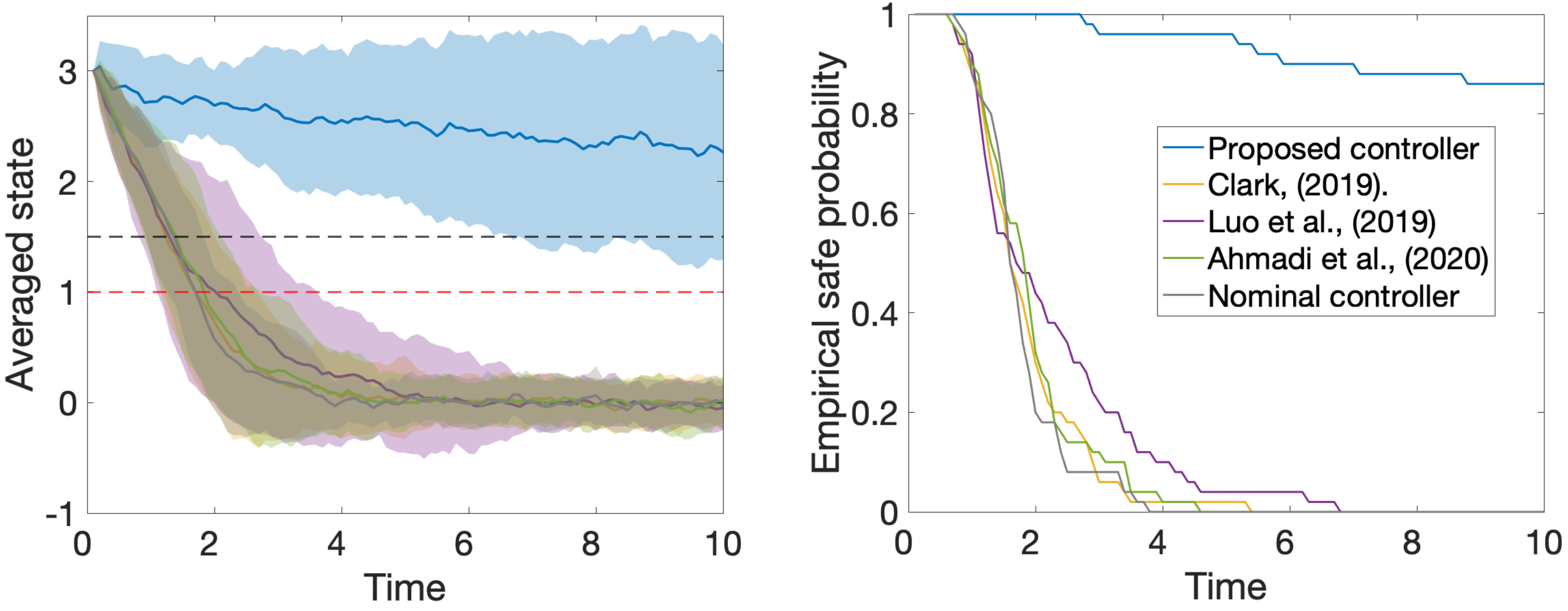
Simulation


Averaged state
Time
3
2
1
0
-1
0
2
4
6
8
10


Empirical safe probability
Time
Proposed controller
Clark, (2019).
Luo et al., (2019).
Ahmadi et al., (2020).
Nominal controller
1
0.8
0.6
0.4
0.2
0
0
2
4
6
8
10

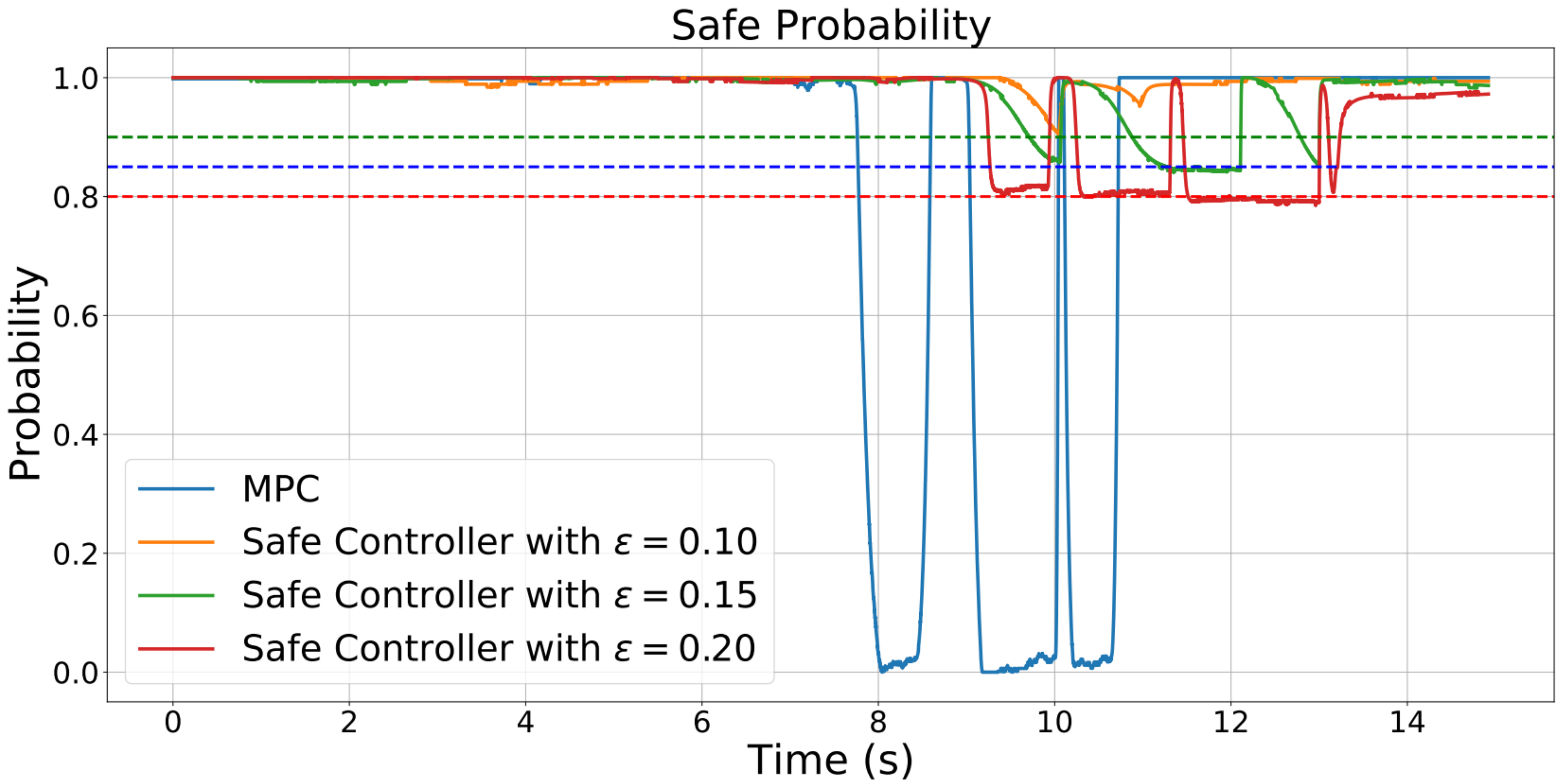
Simulation – Nonlinear trap

System becomes uncontrollable once reach state $x = 1.5$

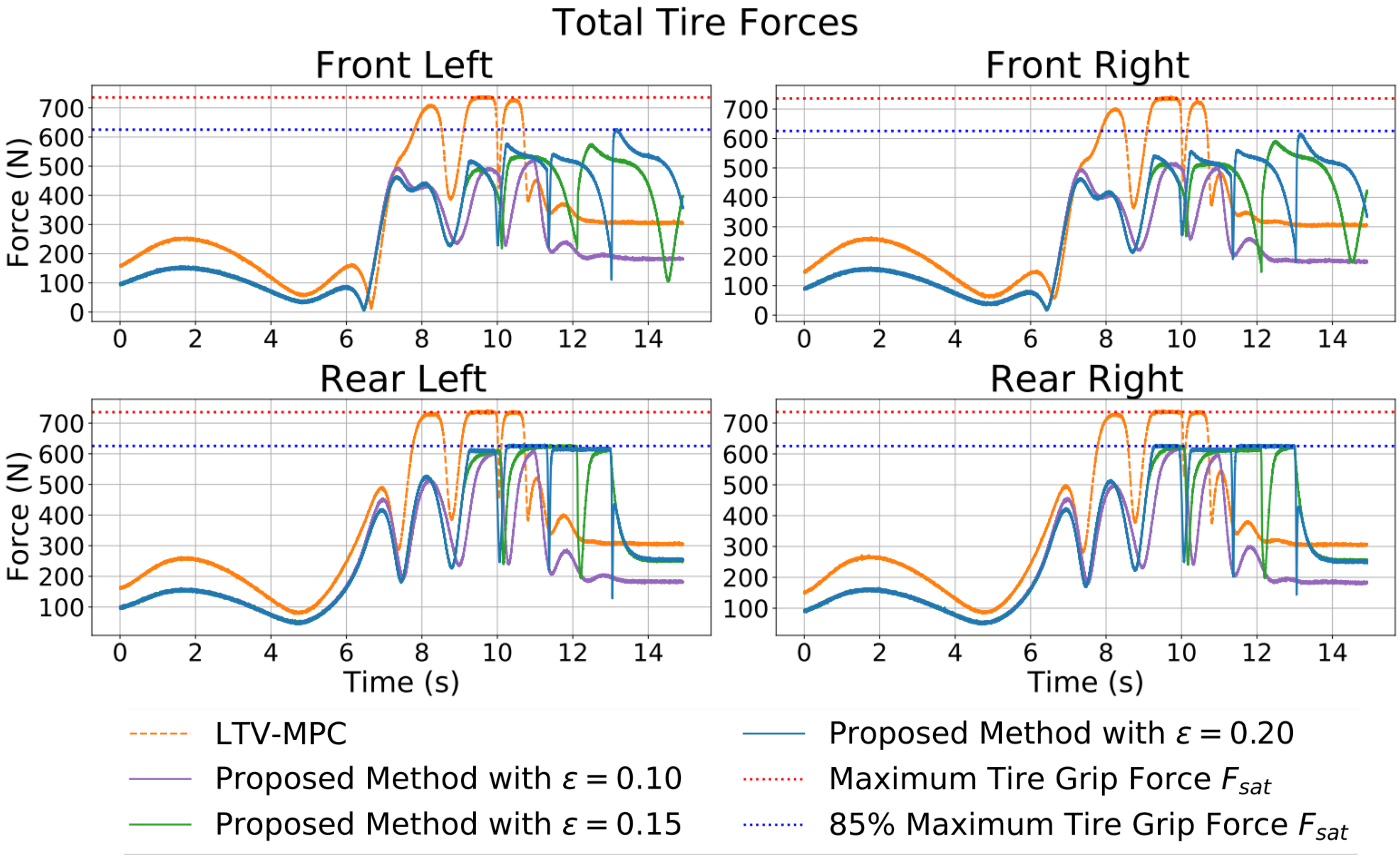


Setting: vehicle slippery -> lose of control -> loss of safety

Advantage 1: Long-term Safety Guarantee

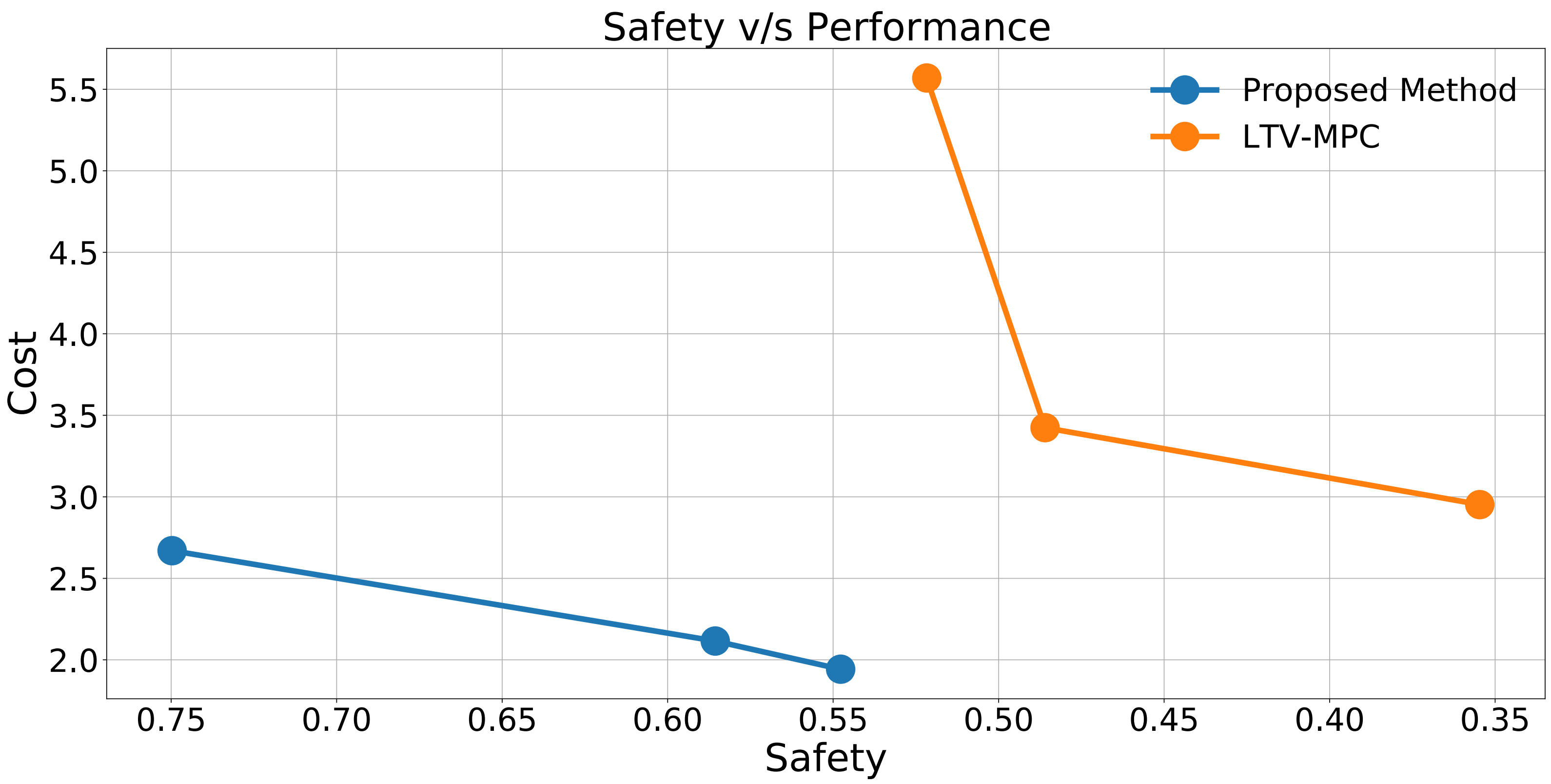


Advantage 1: Long-term Safety Guarantee (Cont'd)



Advantage 2: Better Performance Tradeoffs

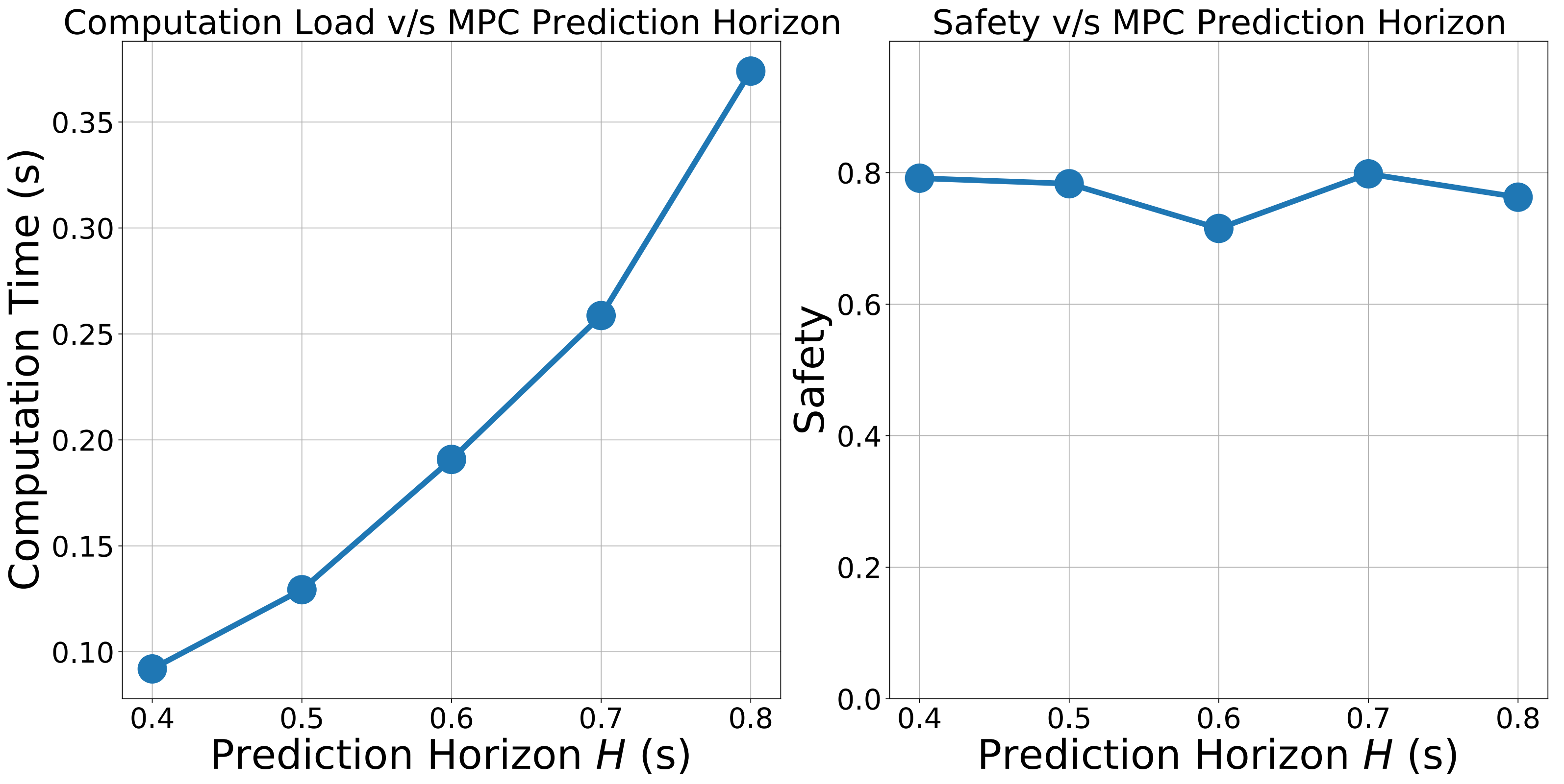
cost:
deviation from the reference trajectory



safety: satisfaction of the tire force limits

Advantage 3: Less Computation Costs

- Computation of MPC grows in $O(H^3)$
- Safety will not be compromised even with short outlook horizons



Today’s talk

理学

Stochastic safe control
Robust control
Optimization
Information theory …

工学

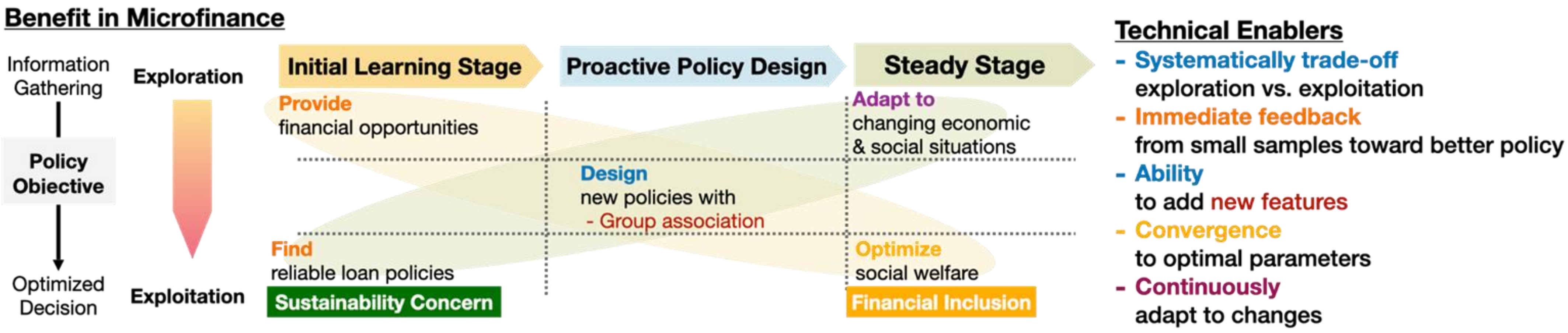
Microfinance from a control perspective

- Microfinance in developing areas has been proven to improve the local economy significantly.

However, building reliable microfinance system is challenging

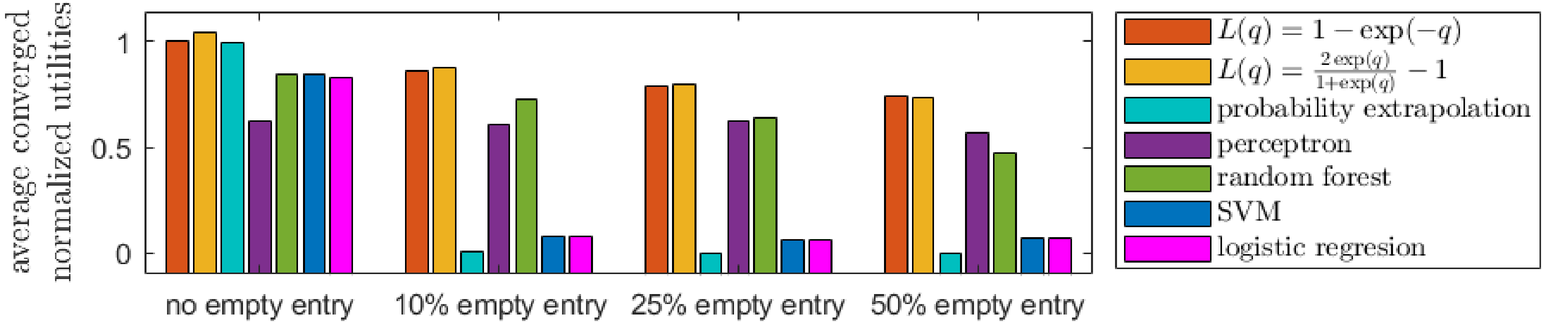
1. Complexity in understanding default process
2. Asymmetry, heterogeneity, and incomplete information of individual applications
3. The scarcity of available past data
4. The dynamically evolving social and economic conditions

Features of Proposed Algorithm:

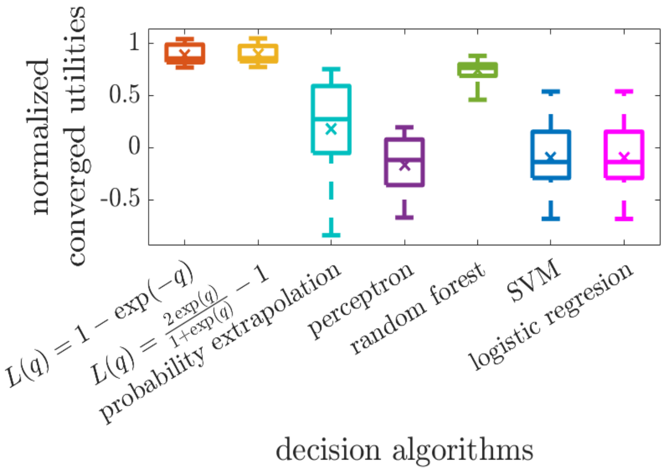


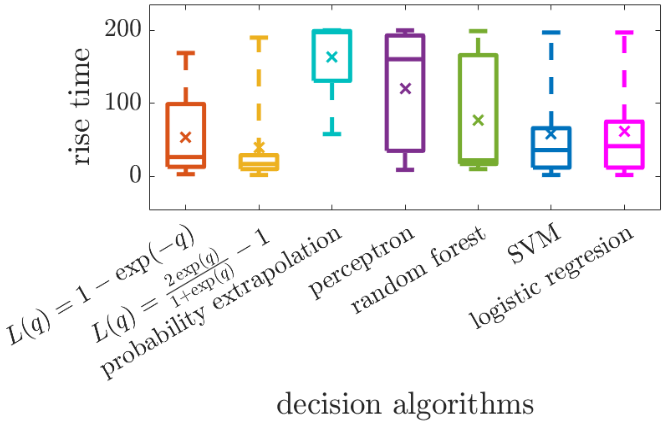
Microfinance from a control perspective

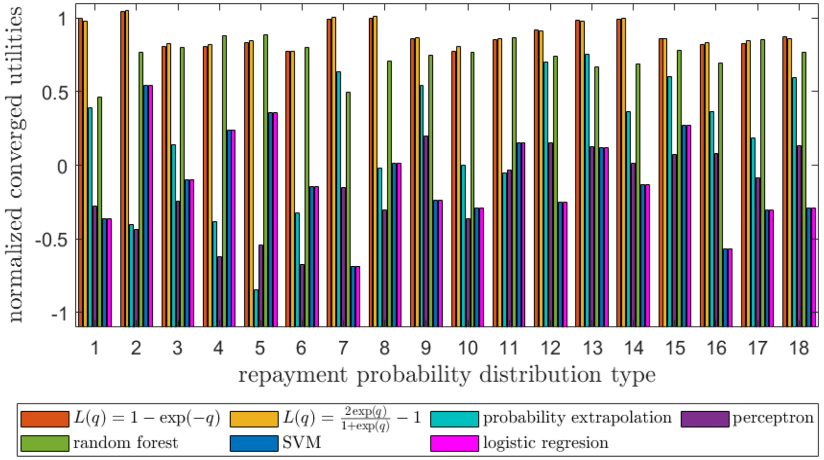
1. **Robustness against missing data**



2. **Ability to deal with diverse microfinance distributions**

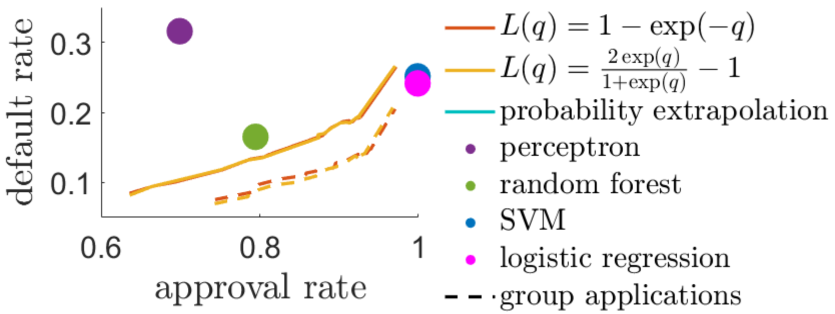




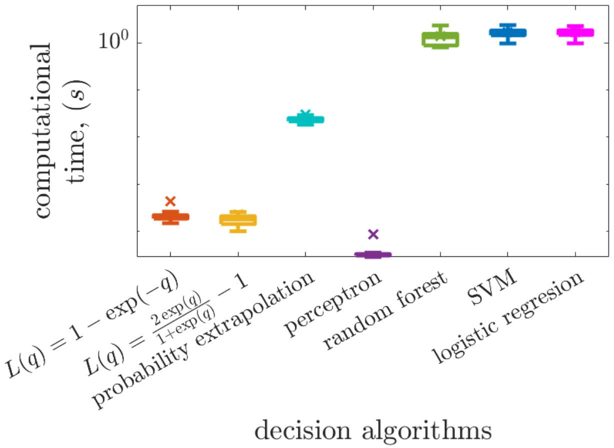


Microfinance from a control perspective

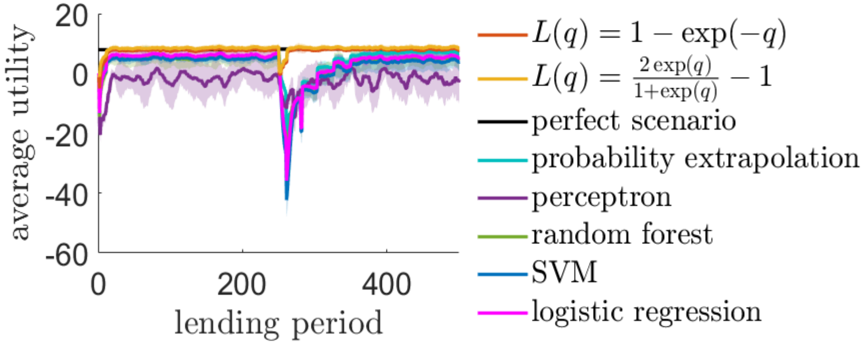
3. **Tradeoff between default rate vs. approval rate**

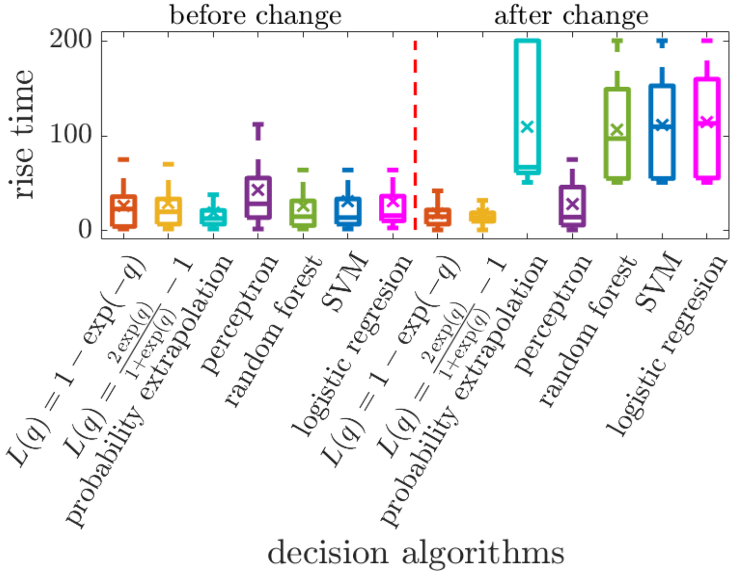


4. **Cheaper computational cost**



5. **Adaptation to changes**





Today's talk

科学

Neuroscience
Biomolecular control…

工学

Constraints vs robust performance in human

Sensorimotor control

Neurophysiology

Biking,
eye movement, etc.

↑

A feedback loop
(e.g. VOR, reflex)

↑

Hardware
(neurons, muscles)

↑

Biological resources