

Stochastic Dynamic Programming Based Approaches to Sensor Resource Management

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Abstract – *This paper describes a stochastic dynamic programming based approach to solve Sensor Resource Management (SRM) problems such as occur in tracking multiple targets with electronically scanned, multi-mode radar. Specifically, it formulates the SRM problem as a stochastic scheduling problem and develops approximate solutions based on the Gittins index rule. Novel results include a hybrid state stochastic model for the information dynamics of tracked targets, an exact index rule solution of the SRM problem for a simplified tracking model, and use of approximate dynamic programming to extend the index rule solution to more realistic models.*

Keywords: Sensor resource management, dynamic programming, Gittins index, multi-armed bandit.

1 Introduction

Modern sensor suites contain sensors that are agile, allowing fast redirection (e.g., electronic scanning) and fast switching between modes (e.g., radar modes such as SAR and MTT), giving a large number of control options. However, allocation of sensor resources is also subject to a variety of constraints: there may be many things to look at (complex environments with multiple targets), limited time to sense targets because of deadlines on the usefulness of information (urgent requests) or exposure to threat environments, sensors may have a limited field of view, and so on. Developing sensor control algorithms that satisfy such constraints and maximize the value of information obtained is the goal of Sensor Resource Management (SRM) research.

Stochastic dynamic programming [1] provides a principled, systematic approach to formulating and solving SRM problems [8]. However, its application requires paying the price of developing mathematical models for the problem formulation and then finding efficient algorithmic solutions. In this paper we describe new results in developing efficient solutions based on stochastic dynamic programming to solve SRM problems such as occur in tracking multiple

targets with electronically scanned, multi-mode radar.

Specifically, we formulate the SRM problem as a stochastic scheduling (or multi-armed bandit) problem and develop approximate solutions based on the Gittins index rule [2]. Although there has been much research on index rules [7], [6], [3], [9], [5], there appear to be no applications to SRM except for the recent work by Krishnamurthy and Evans [4]. The reason for this is that the SRM problem, formulated as stochastic scheduling, doesn't usually satisfy the conditions necessary for the existence of an index rule solution. Thus, one is forced to develop approximations (e.g., the "restless bandit" work of [9], [5]). In this paper we show how to relax one of the "usual" conditions and to develop index rule-based SRM algorithms for kinematic tracking.

The new contributions of this paper include:

1. Stochastic scheduling formulation of SRM and a corresponding extension of the index rule solution to more general reward functions, more suitable for SRM problems.
2. Hybrid state stochastic model of information dynamics for tracking problems, which facilitates efficient solutions of stochastic dynamic programs and alleviates the "curse of dimensionality."
3. Exact index rule solution for a simple tracking model. This solution provides a basis for efficient approximations of more realistic tracking models.
4. Lookahead approximation of the stochastic dynamic program solution based on an index rule solution, applicable to more realistic tracking models.

Section 2 formulates the SRM problem as a stochastic scheduling problem and shows how to extend the index rule solution to more general types of reward functions. This section also discusses generalization of the formulation to controlling sensors with variable dwell times and

Stochastic Scheduling And Dynamic Programming

Shirish Ekbote



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Stochastic Scheduling of Closed Queueing Network Production Systems Shirish Ekbote,1999 *Encyclopedia of Optimization* Christodoulos A. Floudas,Panos M. Pardalos,2008-09-04 The goal of the Encyclopedia of Optimization is to introduce the reader to a complete set of topics that show the spectrum of research the richness of ideas and the breadth of applications that has come from this field The second edition builds on the success of the former edition with more than 150 completely new entries designed to ensure that the reference addresses recent areas where optimization theories and techniques have advanced Particularly heavy attention resulted in health science and transportation with entries such as Algorithms for Genomics Optimization and Radiotherapy Treatment Design and Crew Scheduling

Multi-Agent Systems and Applications IV Michal Pechoucek,Paolo Petta,Laszlo Zolt Varga,2005-09-06

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Rollout Algorithms for Stochastic Scheduling Problems Dimitri P. Bertsekas,David Alfred Castañon,Massachusetts Institute of Technology. Laboratory for Information and Decision Systems,1998

Stochastic Scheduling of Parallel Queues with Set-up Costs Izak Duenyas,1995

Cloud Computing for Geospatial Big Data Analytics Himansu Das,Rabindra K. Barik,Harishchandra Dubey,Diptendu Sinha Roy,2018-12-11 This book introduces the latest research findings in cloud edge fog and mist computing and their applications in various fields using geospatial data It solves a number of problems of cloud computing and big data such as scheduling security issues using different techniques which researchers from industry and academia have been attempting to solve in virtual environments Some of these problems are of an intractable nature and so efficient technologies like fog edge and mist computing play an important role in addressing these issues By exploring emerging advances in cloud computing and big data analytics and their engineering applications the book enables researchers to understand the mechanisms needed to implement cloud edge fog and mist computing in their own endeavours and motivates them to examine their own research findings and developments

Control Techniques for Complex Networks Sean Meyn,2008 From foundations to state of the art the tools and philosophy you need to build network models

The Routledge Companion to Production and Operations Management Martin K. Starr,Sushil K. Gupta,2017-03-27 This

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Dynamic and Stochastic Multi-Project Planning Philipp Melchior,2015 This book deals with dynamic and stochastic methods for multi project planning Based on the idea of using queueing networks for the analysis of dynamic stochastic multi project environments this book addresses two problems detailed scheduling of project activities and integrated order acceptance and capacity planning In an extensive simulation study the book thoroughly investigates existing scheduling policies To obtain optimal and near optimal scheduling policies new models and algorithms are proposed based on the theory of Markov decision processes and Approximate Dynamic programming Then the book presents a new model for the effective computation of optimal policies based on a Markov decision process Finally the book provides insights into the structure of

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 are not differentiable However they can be treated as viscosity solutions as introduced by M G Crandall and P L Lions
 Existence and uniqueness questions are studied from this point of view *Optimal Stochastic Scheduling of Queueing
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