

# 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 MTI), 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**

## **Stochastic Scheduling And Dynamic Programming:**

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