

# A Study of Coordinated Dynamic Market-Based Task Assignment in Massively Multi-Agent Systems <sup>\*</sup>

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**Abstract.** This paper studies market-based mechanisms for *coordinated dynamic task assignment* in large-scale agent systems carrying out *search and rescue missions*. Specifically, the effect of different auction mechanisms and swapping are studied. The paper describes results from a large number of simulations. The information available to agents and their bidding strategies are used as simulation parameters. The simulations provide insight about the interaction between the strategy of individual agents and the market mechanism. Performance is evaluated using several metrics. Some of the results include: limiting information may improve performance, different utility functions may affect the performance in non-uniform ways, and swapping may help improve the efficiency of assignments in dynamic environments.

## 1 Introduction

New types of physical agents being developed include robots, small unmanned aerial vehicles (micro-UAVs), and unmanned underwater vehicles (UUVs). Such mobile physical agents will be useful for many applications including surveillance, search and rescue, and mine sweeping. This paper focuses on a two dimensional search and rescue (SR) problem involving pursuer robots and mobile targets. In SR, the number of tasks will generally exceed the number of agents—thus, requiring each robot agent to serve multiple tasks. Moreover, a task may require multiple robot agents. Thus, efficient methods, which enable coordination between the robot agents, are required. Note that the SR problem is computationally intractable. Even a simplified version of the SR problem, namely, the vehicle routing problem (VRP or truck dispatching problem) is NP-hard [2]. For example, one of the studied cases has more than  $10^{500}$  possible assignments for initial tasks. Thus, centralized computation of global optima is not feasible.

To address the SR problem, *auctions* and *swapping*—both fully *distributed* and *asynchronous*—are investigated. Asynchronous auctions have reasonable computational complexity. Each target requires a number of auctions to find robots that will serve the target. In practice, this is a small number. If communication and sensing ranges are bounded,

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the mechanisms require constant time for each round of auctions. If the ranges are not bounded,  $O(n)$  computation time is required, where  $n$  is the number of target and robot agents combined. However, note that these auctions yield sub-optimal assignments [3].

Our previous work [4, 5] and other similar work experimented the multi-agent coordination problem in small-scale. However, small-scale experiments, regardless of whether software or physical experiments, can be easily biased by specific experimental parameters. Another limitation is that the scalability of mechanisms is not established.

These limitations motivate us to run large-scale simulations in which the strategies and experimental parameters, such as the density of agents, positions of agents, and utility and requirements of target agents, are varied. Different auction mechanisms (*forward*, *reverse*, *forward and reverse*, *forward and reverse with sealed bids*), *non-cooperative heuristic method* (N/C), which resembles *swarm intelligence* [6], as a control, and swapping. Different bidding strategies, which weigh the utility, cost, and popularity of a target, are used. The simulator will be available on our research group's web site: <http://osl.cs.uiuc.edu>.

Experimental parameters such as the robot density, sensing and communication ranges, and initial positions of robots are varied in order to test the robustness and characteristics of the mechanisms in different environments. Varying robot density and initial positions can show the adaptability and the generality of the mechanisms. Obviously, limiting sensing and communication ranges can provide more scalability in real applications because the cost of broadcasting to all the agents can be high. Perhaps more surprisingly, the results suggest that limiting sensing and communication ranges improves the performance.

In theory, assuming a fixed order of synchronized auctions and static utilities, different auction mechanisms (forward, reverse, and forward/reverse) would yield the same results. However, in this paper, these simplifying assumptions are not met and it is easy to see how different auction mechanisms may produce different results. The results suggest that sealed-bid auctions based on forward/reverse auctions perform better than the others (except for the number of messages). Forward/reverse auctions perform better than the rest of the auctions and result in a lower number of messages. The results also suggest that reverse auctions do not have any merit over forward auctions, if reverse auctions are used exclusively.

Two robots may swap tasks in order to reduce the costs for each of them—the side payments are not considered. Dynamicity of the environment and asynchrony of auctions create the need for swapping. The results suggest that swapping can improve performance although swapping causes additional costs.

The rest of this paper is organized as follows. Section 2 describes previous research on multi-agent coordinations. Section 3 describes the coordination methods studied. Section 4 describes the simulation results. Section 5 analyzes these results. Finally, Section 6 discusses the conclusions and directions for future research.

## 2 Related Work

A number of distributed approaches have been proposed although, in principle, a centralized approach can provide results that are equal to or better than those of a distributed

approach. However, a centralized approach has a number of drawbacks: a single point of failure and the need for connected networks. More critically, a centralized approach is not scalable. Some of distributed approaches use non-market based mechanisms; i.e., swarm intelligence [6], which does not involve negotiations and communication, thus, being extremely scalable. However, it lacks knowledge about the other agents, which makes it very difficult to accomplish a task that needs multiple agents.

To address this problem, many distributed market based multi-robot coordination mechanisms have been proposed. Some of these are offline algorithms; i.e., [7]. Obviously, offline algorithms cannot adapt to dynamic environments. Other research has studied online mechanisms [8, 9].

Prior work has used different degrees of dynamicity of the environment; tasks may be static, passive, or dynamic. *Static tasks* do not change their utility or cost: [8, 3, 7]. *Passive tasks* are modified only by the action of robot agents: [9]. *Dynamic tasks* change their utilities or costs by themselves; i.e., tasks are mobile [4]. When tasks are dynamic, *preemption* (to change an agent's attention) and *adaptation* in real-time become important in order to let agents respond to the change of dynamic environment. In this paper, as in our previous work [4], we focus on dynamic environment.

A number of studies have assumed that a task requires only one agent [8, 9, 7]. In this case, coordination of multiple robot agents for each task is not required. However, coordination for each task is required if a task needs multiple agents. Some researchers have studied cases where coordination between agents for each task is beneficial, but not mandatory and synchronization between agents is not required; i.e., [10]. On the other hand, in [9], synchronization is required although the system serves only a single task. Our problem requires both assignment of multiple tasks to agents and synchronized coordination between several agents to complete any given single task. Distributed multi-robot coordination research related to robot agents that roam a geographic area has been based on small scale experiments: single task [9], less than 10 agents [10, 8, 4], and around 10 robot agents [7, 5].

The previous work [4] proposed forward/reverse auctions and swapping for task allocation with physical agents in dynamic environment. However, the main weakness is that the experiments were not sufficient—only one execution was carried out for each coordination method in small-scale experiments. Moreover, the effect of bidding strategies was not examined. In this paper, the problem size is extended to show the scalability of the algorithm (up to 250 robots and 750 targets), develop and test various mechanisms, and experiment more concretely with more performance metrics and various experimental parameters. For parameters of the algorithms, the values similar to those in [5], which are in turn based on [4], and partly on other analysis and estimates, are used.

### 3 Methods

This paper here makes a number of simplifying assumptions for robot agents. All agents are located and move unobstructed on a bounded rectangular Euclidean plane. It is further assumed that the robot agents in a given simulation are homogeneous—i.e., all the robot agents use the same strategy. Robot agents can observe every target within its sensing range, and robots notify other robots in their communication range about the

observed targets. However, robot agents do not relay information from other agents. Targets move around with some predefined patterns. However, robots do not try to predict the patterns; instead they use the current heading and speed of a target to track it. Although other algorithms—better roaming algorithms, optimal serving positions for targets, better collision/obstruction avoidance algorithms, and prediction of other agents’ movement—may improve performance, they are not studied, as their benefits are likely to be marginal and our purpose is to focus on the effect of global mechanisms for coordination.

The following assumptions about targets are made to simulate the S/R problem, where each mobile rescuee needs multiple rescuers to be located near the rescuee at the same time to rescue the rescuee and the rescuee will stop moving once a rescuer approaches to the rescuee. Thus, in order to be served, a target  $t$  requires multiple dedicated robots ( $\geq req_t > 1$ ) to be present nearby ( $\leq 0.2m$ ) at the same time, where  $req_t$  is the requirement of  $t$ .  $t$  distributes its utility  $util_t$  evenly to the robots that serve it, i.e., it provides  $util_t/req_t$  to each robot, where  $util_t$  is the utility of  $t$ . If the number of robots exceeds  $req_t$ , only the first  $req_t$  robot agents receive the payoff.

Each instance of the problem is defined as a *mission*; a mission is complete when 90% of target agents have been served. In the previous work [4, 5], a mission is complete when every target agent has been served. However, in large-scale experiments, it may take too much time to search last few targets and distort results if the sensing and communication ranges are bounded; the search for the last few targets, whose time required is completely random, has often dominated the mission time with preliminary experiments. Therefore, in order to compare bounded sensing and communication ranges and unbounded ranges, we use the 90% metric for every experiment. The number of targets is assumed to be large enough for each robot to serve multiple times. Thus, a robot may participate in several auctions in the course of a mission.

### 3.1 Coordination Methods

Several methods for coordination between agents, including non-interactive methods, auctions, and swapping, are studied. The first two methods, N/C and forward auction, which are used as controls in the experiments, are the basic methods of non-market-based and market-based coordination mechanisms. N/C is a straight-forward approach without communication. Forward auction is the basic form of auction and it is the most frequently used auction in the problem domain. Thus, we use N/C and forward auction as controls. Reverse auction is the opposite approach to forward auction. Forward/reverse auction is supposed to accelerate auction process by converging prices in both ways: forward and reverse. Then, sealed-bid is added to forward/reverse auction in order to see the effect of price considerations in agent systems where agents do not pay the price.

**Non-cooperative Heuristic Method (N/C).** With N/C, a robot agent chooses the target agent that has the largest expected benefit for the robot. The expected profit of N/C is  $util_t/req_t - cost_{NC}(r,t)$ , where  $cost_{NC}(r,t)$  is the cost for robot agent  $r$  to serve target  $t$ . The cost is the distance and pivoting cost from  $r$  to the target  $t$  in N/C. Robot agent changes its target if another target agent becomes more attractive than the current target.

**Forward Auction.** A robot agent  $r$  bids for the target agent that has the largest expected profit, where the expected profit is  $f_{util}(r,t) - cost(r,t) - price_t$ .  $cost(r,t)$  is a cost function, which is described in Section 3.2 and  $f_{util}(t)$  is a utility function, which is described in Section 3.3. A bidder retracts its bid if the bidder finds another target to be more attractive, which incurs additional retract bid cost in the cost function ( $cost(r,t)$ , which is described later) in order to prevent excessive bid retractions. Each auction is managed by its corresponding auctioneer. For simplicity, the simulation is implemented to choose one of the bidders as an auctioneer. However, conceptually, the corresponding target can be assumed to be the auctioneer because each auction represents a target. An auction for target  $t$  is finished if  $t$  has enough bidders ( $\geq req_t$ ) after  $round\_time$  and the bidders have confirmed their bids at the end of the auction.

$$price_t = \begin{cases} \min(min\_bid, max\_rej\_bid), & asn_t > 0; \\ max\_rej\_bid, & otherwise. \end{cases} \quad (1)$$

When an auction for a target agent  $t$  is started, the auctioneer accepts bids higher than  $price_t$  of Eq. (1).  $asn_t$  is the number of bidders assigned to target  $t$ ,  $min\_bid$  is the lowest bid price among the bidders, and  $max\_rej\_bid$  is the larger value of the highest rejected bids and the initial price of  $t$ . If  $asn_t > req_t$ , an assigned robot agent with bid price  $min\_bid$  is rejected.  $min\_bid$  is then recalculated, and the rejection procedure is repeated until  $asn_t = req_t$ . When a bidder is outbid and rejected, it tries to bid for the current target with the updated conditions if it can bid again. Otherwise, the agent that has been outbid searches for other targets to bid on.

An auction is stopped after  $round\_time$ , a specified time period from the beginning of the auction. If the auction does not result in a sufficient number of confirmed bidders, the bidders are released and the auction is paused for a random interval. The pause interval is a uniform random distribution  $random(0.1, 1.0) \times round\_time$  in the experiments. After the pause, the auction restarts. This delay allows the environment to evolve (e.g. more robots to become free).

**Reverse Auction.** In contrast to a forward auction, where buyers (robots) increase price to attract sellers (targets), in reverse auctions sellers (targets) decrease prices to attract buyers (robots). A reverse auction is implemented by having the auctioneer cut its target price, assuming that the auctioneer has not received a sufficient number of bidders during the auction pause. An auctioneer also cuts the target price if a bid is retracted so that the auctioneer no longer has a sufficient number of bidders. Robot agent  $r$  bids for target  $t$  providing the highest expected profit  $f_{util}(r,t) - price_t - cost(r,t)$ . Unlike a forward auction, higher bids do not raise target prices. Eq. (2) shows how target price is discounted. In the experiments,  $rate_{rev} = 0.5$  is used as it performs better than other values tested [4].

$$price_t = price_t \times rate_{rev} \quad (2)$$

**Forward/Reverse Auction (F/R).** Using both forward auction and reverse auction in order to reduce auction delay with equivalent auction results has been proposed by [3, 4]. A forward/reverse auction is implemented by running a forward auction during normal operations and a reverse auction when the auction is paused or a bid is retracted.

**Sealed-Bid F/R Auction (S/B).** Unlike auctions with actual fund transactions, robot agents do not actually pay anything to win auctions. Because bidders do not pay anything to win an auction, target price may not be a cost factor. Given this, a sealed-bid mechanism is implemented based on a forward/reverse auction. Using a S/B auction, expected profit of target  $t$  for robot agent  $r$  is  $f_{util}(r,t) - cost(r,t)$ ; the target price is no more considered. However, a robot agent bids for a target with price, which is the expected profit for serving the target, and an auctioneer determines which bids are to be rejected based on the bid price. As with other auction methods do, the final cut-off price is the  $k^{\text{th}}$  highest price for a target agent  $t$ , where  $k$  agents are required to serve  $t$  ( $req_t = k$ ).

### 3.2 Cost Function

As we mentioned for the auction methods in Section 3.1, a cost function  $cost(r,t)$  is required to calculate the expected profit of given targets. The cost function calculates the expected costs that are required for the robot agent to serve the given target. It includes direct costs such as the cost to move in order to approach to the target and indirect costs such as a penalty for serving a target that already has pursuers in order to avoid duplicated service.

Eq. (3) shows an abstraction of the cost function, which represents the cost of target  $t$  for robot  $r$ . The estimated distance cost for  $r$  to pursue  $t$  including  $t$ 's current velocity vector is  $estimated\_distance(r,t)$ . It also includes A\* trajectory planner for collision avoidance and pivoting cost—robots in the experiments need to stop for turning. Unless  $t$  is  $r$ 's current bidding target or pursuing target,  $cost\_to\_assign(r,t)$  assigns additional cost. If  $t$  already has an auction result, in order to give penalty for redundant auctions,  $cost\_redundant\_auction(t)$  assigns additional cost. If  $t$  is still mobile,  $cost\_mobile(t)$  assigns additional cost. If  $t$  requires most additional pursuers other than those already assigned,  $cost\_additional\_pursuers(t)$  assigns more cost; it is more difficult to coordinate synchronously if more pursuing robots are required. Specific values for the sub-functions of cost function are discussed in [5].

$$\begin{aligned}
cost(r,t) = & estimated\_distance(r,t) \\
& + cost\_to\_assign(r,t) \\
& + cost\_redundant\_auction(t) \\
& + cost\_mobile(t) \\
& + cost\_additional\_pursuers(t)
\end{aligned} \tag{3}$$

### 3.3 Utility Functions

Various utility functions, which determines the utility value of a given target, are experimented. Essentially, utility functions determine the bidding strategy of robots; i.e., these functions calculates the value of the given target. We examine various utility functions in order to see the effects of different bidding strategies.

The *default (static)* utility function directly addresses the pay-off that a robot agent will receive if the robot agent serve the given target. However, it may be more efficient if we consider a target that has more bidders to be more valuable in order to

assign higher priorities for auctions that will probably end soon. The other five ‘dynamic’ utility functions use the number of bidders and the requirement in order to consider the auction status. The previous work [4] used *Division* utility function, which is the first dynamic utility function. However, it has a problem of attracting bidders too much sometimes, thus, we try to mitigate the problem with modified utility functions. *Division-Restricted* restricts assigning higher priorities for targets that already have enough bidders. *Division-Small* restricts the amount of maximum utility increase. We also merged the two modified division utility function by implementing *Division-Restricted and Small*. *Linear* shows another approach addressing the mechanism of assigning priorities on auctions.

**Default (Static).** The default utility function for a robot agent  $r$  serving a target agent  $t$  is Eq. (4), which is the payoff that each robot receives after serving  $t$ . It is also called *Static* utility function because the value never changes; other utility functions are called *Dynamic* utility functions because the values change according to the status of corresponding auctions.

$$f_{util}(t) = util_t / req_t \quad (4)$$

**Division.** Although the default utility function reflects the exact payoff value of a target when the target is served and the cost function calculates the cost to serve the target, it may be not sufficient because the status of an auction is not included. For example, let’s assume that there are two targets  $t_1$  and  $t_2$  with  $req_{t_1} = req_{t_2} = 5$ ,  $asn_{t_1} = 4$ , and  $asn_{t_2} = 1$  and a robot agent  $r$  needs to choose either  $t_1$  or  $t_2$ . Then,  $r$  may want to prioritize  $t_1$  because  $t_1$  needs only one more bidder while  $t_2$  needs four more;  $t_2$  will probably require more time to settle its auction.

$$f_{util}(t) = \frac{util_t}{req_t - \min(asn_t, req_t - 1)} \quad (5)$$

The division utility function, Eq. (5), is designed to increase  $f_{util}(t)$  as  $asn_t$  increases and to increase more if  $asn_t$  is near  $req_t$  by dividing  $req_t - asn_t$  into  $util_t$ .

**Division-Restricted.** The division utility function results in a hoarding problem. Even if target  $t$  already has enough bidders ( $asn_t \geq req_t$ ),  $t$ ’s utility,  $f_{util}(t)$ , is still boosted so that  $t$  can attract more bidders. This over attraction can increase auction cost because a target can attract too many bidders; neighbor target agents may suffer from starvation. In order to mitigate this problem, the utility function,  $f_{util}(t)$ , uses the default utility function (boost deactivated) when the bidder is not yet assigned to  $t$  and the target  $t$  has enough bidders ( $asn_t \geq req_t$ ).

**Division-Small.** When targets  $t_1$  and  $t_2$  ( $req_{t_1} = 5$ ,  $asn_{t_1} = 4$ ,  $req_{t_2} = 2$ ,  $asn_{t_2} = 1$ ,  $\forall t : util_t / req_t = 10$ ) are close to a robot agent  $r$ , the utility values of  $t_1$  and  $t_2$  should be same because both  $t_1$  and  $t_2$  need only one more robot agent and the two targets provide the same utility for each serving robot agent ( $util/req$ ). However, division and division-restricted utility functions give the utility values differently;  $f_{util}(t_1) = 50$  and  $f_{util}(t_2) = 20$ . With *Division-Small* utility function, maximum possible boost ratio is the same regardless of  $req_t$ : Eq. (6).

$$f_{util}(t) = \frac{util_t}{req_t} \cdot \left( 1 + \frac{1}{req_t - \min(asn_t, req_t - 1)} \right) \quad (6)$$

**Division-Restricted and Small.** Division-restricted and division-small are combined.  
**Linear.** In the four division methods, the utility value for a target  $t$  is boosted more when  $asn_t$  is closer to  $req_t$ . However, with *Linear* utility function Eq. (7), the utility boost per bidder is constant.

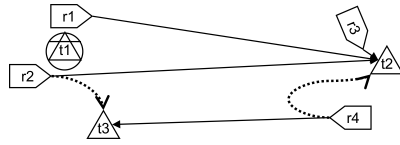
$$f_{util}(t) = util_t / req_t \cdot (1 + \min(asn_t, req_t) / req_t) \quad (7)$$

### 3.4 Swapping

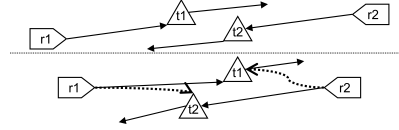
The assignments between robot agents and target agents may become obsolete because there are a series of asynchronous auctions and targets are moving. Thus, reassignment mechanisms may be beneficial. We may address this problem by executing auctions repeatedly after the initial assignment. However, auction mechanism is an expensive operation to execute repeatedly because the auction mechanism requires synchronization between asynchronous robot agents and heavy communication costs. In the other hand, swapping mechanism, which is an one-to-one negotiation between robot agents, is a less expensive operation: less communication and computation costs. The swapping mechanism is executed after the auction is complete and the both swapping robot agents have their dedicated targets.

Fig. 1 is an example when the asynchrony of auctions makes swapping attractive. In Fig. 1,  $req_{t1} = 2$ ,  $req_{t2} = 3$ , and  $req_{t3} = 1$ . After  $r1$  and  $r2$  serving  $t1$ ,  $r1$  and  $r2$  are assigned to  $t2$  along with  $r3$ .  $r4$  is assigned to  $t3$  before  $t1$  is served.  $r4$  could not be assigned to  $t2$  because there were not a sufficient number of robot agents nearby  $t2$  at that time;  $r1$  and  $r2$  were serving  $t1$ . However, it is obvious that a swap between  $r2$  and  $r4$  can reduce costs.

Fig. 2 is an example where the dynamicity causes the need for swapping. Here  $r1$  was pursuing  $t1$  and  $r2$  was pursuing  $t2$ . However, as  $t1$  and  $t2$  move, the best targets of  $r1$  and  $r2$  change. If  $r1$  and  $r2$  swap tasks then, the two robot agents can serve targets with less time and movement distance (fuel consumption).



**Fig. 1.** Swap by auction asynchrony



**Fig. 2.** Swap by dynamicity

The robot agent that requests a swap becomes a swapper, which chooses a swappee that is estimated to maximize the benefit of the swap. A swap should be beneficial for both swapper and swappee, whose targets are different, to be accepted by the swappee. A swapper  $r_1$  with target  $t_1$  sends a swap request to swappee  $r_s$  with target  $t_s$  when the expected benefit  $EB(r_1, r_s) > 0$  and  $\forall i : EB(r_1, r_s) \geq EB(r_1, r_i)$ . In Eq. (8),  $t_i$  is  $r_i$ 's target before the swap, and  $TH_{swap}$  is the swap threshold. The cost function for swapping,



which corresponds to the distance and azimuth difference between  $r$  and  $t$ , is  $cost_s(r, t)$ .

$$EB(r_1, r_i) = cost_s(r_1, t_1) + cost_s(r_i, t_i) - cost_s(r_1, t_i) - cost_s(r_i, t_1) - TH_{swap} \quad (8)$$

## 4 Experiments

We have done physical robot experiments in the previous research [4]. Physical experiments enable more realistic experimental environment, which can be ignored by software simulations. However, it is too difficult to setup large-scale physical experiments. Experiments with a thousand of mobile robots require too much time and effort especially on jobs that are not directly related to the research; i.e., charging and replacing batteries, fixing and replacing damaged parts, reserving and maintaining a large and appropriate place, setting massively many cameras, and others. Thus, we have implemented software simulation for large-scale experiments and simulated the physical robot experiments by importing experimental parameters from the results of the previous physical experiments.

Fig. 3 shows the user interface of the agent simulator. The simulator shows the movement of robot and target agents, the intention of each robot agent, the status (roaming, chasing, bidding, serving, and others) of robot and target agents, and the progress of the system. With the GUI of the simulator, we can see how the mechanisms and the agents interact in run-time. Mission files (csv-formatted text files) describing initial positions, utility values, requirements, movement patterns, and coordination mechanisms are required to run the simulator. The simulator writes log files, which have detailed experimental results for each mission, so that we can parse the log files and process statistical data later.

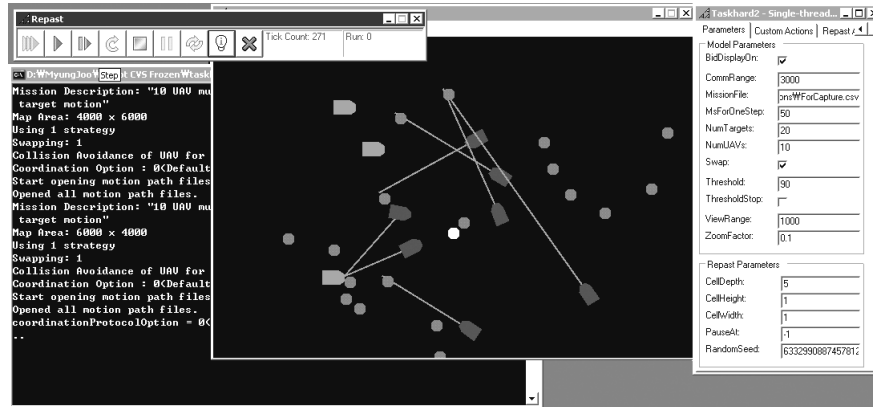


Fig. 3. The simulator user interface

The simulation is a discrete event simulation with a global clock. Fig. 4 shows the overview of the simulation architecture. Fig. 5 shows the state diagrams of the major

robot agent component agents shown in Fig. 4. The agent simulator is implemented in C++ and MC++ using Repast.NET and executed on Pentium 4 3.2GHz Prescott with 2GB of RAM running Windows XP Pro SP2. Robots and targets are programmed to behave similar to the physical experiments, which used Acroname Garcia/PPRK robots, by importing values from [4]. For example, robots are programmed to have maximum movement speed of 10cm/sec, maximum rotational speed of  $20^\circ$ /sec, communication delay of 100ms, service range of 20cm. Each simulation step represents 50ms; longer step will not support the communication delay and shorter step will increase the execution cost of the simulator. We configure  $util_t$  according to the field size so that the expected benefit is positive when a target is found and  $util_t/req_t$  to be constant so that each target has the same utility per serving robot.

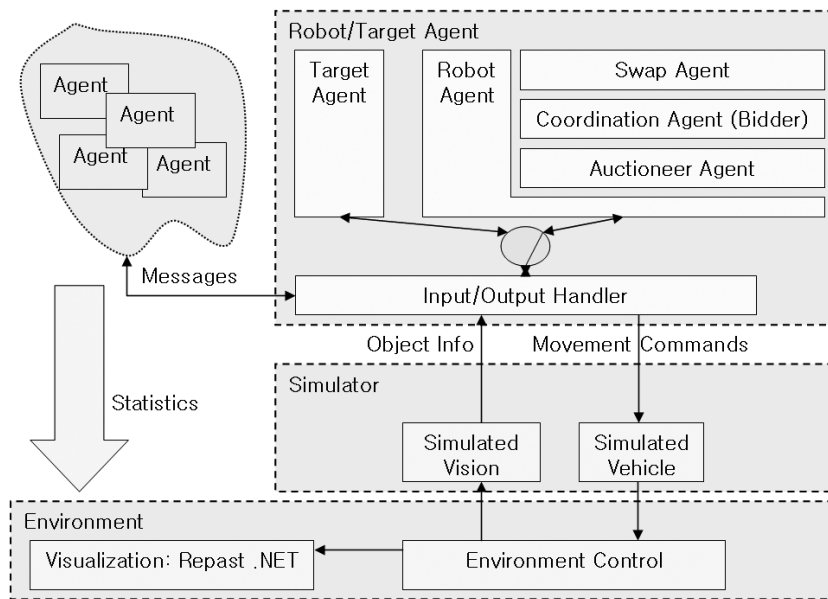
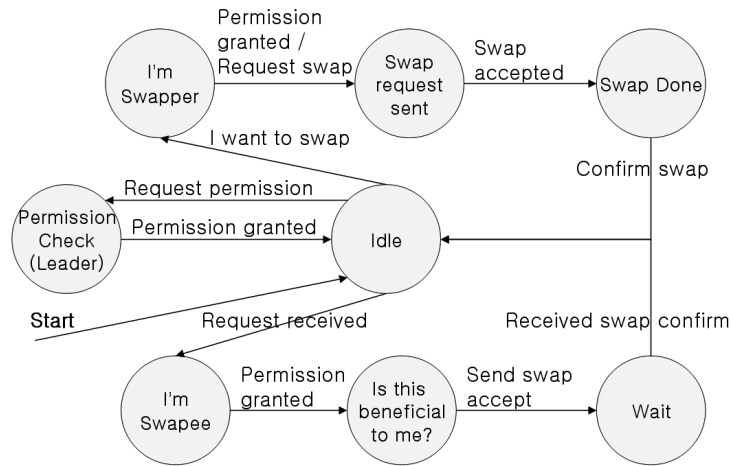


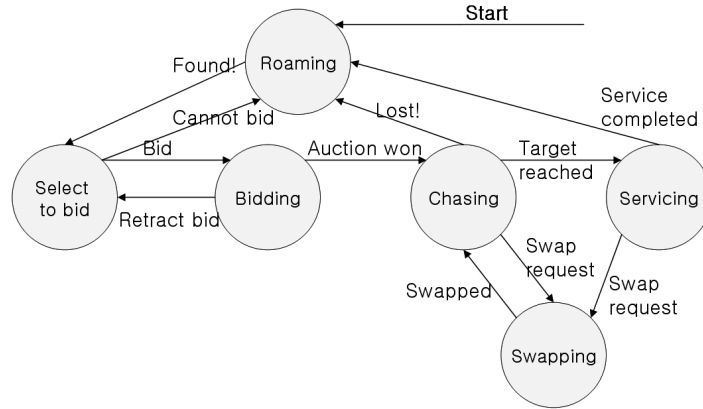
Fig. 4. Architecture of the simulator

#### 4.1 Experimental Data

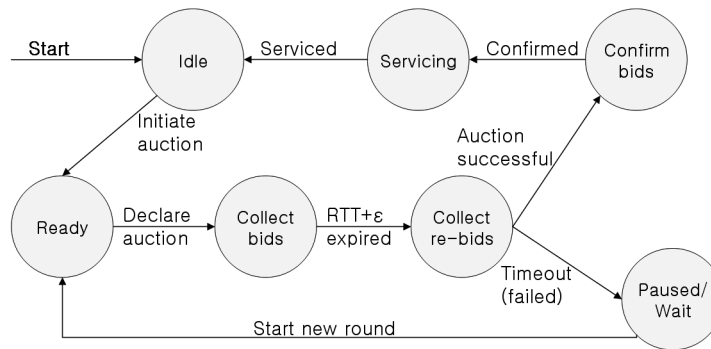
Several data sets for software simulation are experimented in order to vary simulation parameters as shown in Table 1. The data set *Dense* represents a field where each target agent almost always has enough number of robot agents nearby so that virtually no coordination between robot agents is required. Target agents are scattered on the field when a mission starts, and robot agents are scattered around the center (in about 25% surface of the field). In data set *Corner* and *G.Corner*, robot agents start from a single corner area of the field and the density of robot agents is lower. In data set *Scatter*



(a) Swap agent



(b) Coordination agent (bidder)



(c) Auctioneer agent

**Fig. 5.** State diagrams of component agents in a robot agent

and *G.Scatter*, robot agents are scattered on the field with low density as in *Corner* and *G.Corner*. In these four lower density cases, servicing targets is difficult without coordination.

**Table 1.** Simulation data set

Name	# Robot	# Target	Field size	Sensing range	Communication range
Dense	250	750	40x40 ( <i>m</i> )	3 ( <i>m</i> )	12 ( <i>m</i> )
Corner	50	500	45x45 ( <i>m</i> )	3 ( <i>m</i> )	12 ( <i>m</i> )
Scatter	50	500	45x45 ( <i>m</i> )	3 ( <i>m</i> )	12 ( <i>m</i> )
G.Corner	50	500	45x45 ( <i>m</i> )	Global	Global
G.Scatter	50	500	45x45 ( <i>m</i> )	Global	Global

The first three data sets, Dense, Corner, and Scatter, have limited sensing and communication ranges and robot agents can coordinate with other robot agents within their communication ranges. In the other two data sets, *G.Corner* and *G.Sparse*, robots have global sensing and communication ranges so that each robot has global knowledge and capability to coordinate with any agent on the field. G.Corner has the same initial positions as Corner and G.Sparse has the same initial positions as Sparse.

A mission (single simulation run) is finished when 90% of targets are served. We use the 90% metric because otherwise the results would be distorted by the search for last few targets if sensing and communication ranges are bounded as we mentioned in Section 3. Each execution of a mission takes about 3 hours in data set Dense and about 1 hour in other data set with our machines. In simulation time, each mission takes about 15 minutes in data set Dense and about 30 minutes in other data set. We experiment with 15 times of simulation for every combination of 5 coordination methods, 6 utility functions, and swapping enabled/disabled for each data set. Mission time (time spent to complete the mission), movement distance (distance covered by robot agents, which implies the fuel consumption), auction delay, number of messages, and load imbalance ( $\sigma/\text{mean}$  of movement distance) are measured.

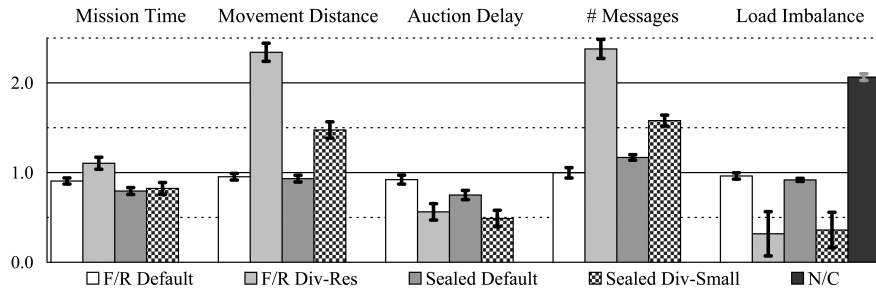
## 4.2 Results

This section describes the statistics of the experimental results in order to compare various coordination methods to the controls, such as N/C or forward auction with static(default) utility functions, swapping versus non-swapping, and local knowledge (bounded sensing and communication ranges) versus global knowledge. Fig. 6, 7, and 8 show performance comparisons to controls. Fig. 6 uses forward auction and default(static) utility function as a control, whose value is 1.0 in the figure, and swapping is disabled in every case of Fig. 6. Fig. 7 shows relative values when swapping is enabled compared to the cases without swapping, which is represented as 1.0 in the figure. Fig. 8 shows relative values when the sensing and communication ranges are bounded compared to the results when the ranges are not bounded (swapping is disabled in Fig. 8). Capital-I-shaped bars show confidence intervals of 95%.

N/C and forward auction with dynamic utility functions suffer from deadlock; thus, they are not represented in the figures—except for load imbalance of N/C. Reverse auction, when it is used solely, has no merit over forward auction in theory [3] and shows no better performance in the experiments. Some of the dynamic utility functions with forward/reverse auction do not complete missions before the simulation time limit; thus, forward/reverse auction with such utility functions (Division, Division-Small, and Division-Restricted and Small) are dropped from the statistics.

With data set Dense, N/C finishes missions and performs well. Sealed-bid auction with default utility function and swapping, which performed best in Dense, has  $6.6 \pm 3.6\%$  less mission time and  $10.5 \pm 4.3\%$  less movement distance (with a 95% confidence interval) than N/C. Forward auction, F/R auction, and sealed-bid auction with some of utility functions (division-restricted and linear) perform worse than N/C in mission time and movement distance. However, N/C does not perform well in other low density data sets. In Corner, N/C serves 53% of targets before the time limit; other coordination methods complete missions in about half of the time limit in Corner. N/C suffers from deadlocks in Scatter and G.Scatter and is much less efficient than other coordination methods in G.Corner ( $80.0 \pm 9.3\%$  more mission time and  $74.9 \pm 3.5\%$  more movement distance than forward auction with default utility function).

Fig. 6 shows performance comparisons, which are shown by mean values compared to those of forward auction and default utility function. The results suggest that adding reverse auction to forward auction improves performance; F/R auction improves performance in every metric: mission time, movement distance, auction delay, number of messages, and load imbalance. Sealed-bid auction improves performance further except for the number of messages. N/C is shown with a load imbalance metric only because it cannot complete missions in most cases.

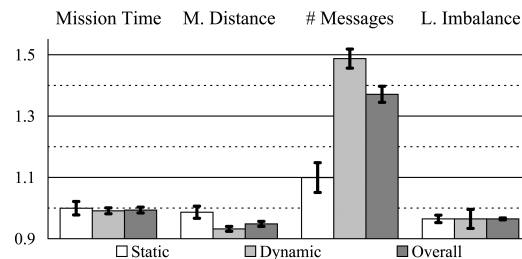


**Fig. 6.** Performance comparison to forward auction and default utility function.

*Dynamic Utility Functions.* Dynamic utility functions with forward auction suffer from deadlock, which was not observed in the previous research with small-scale experiments [4]—division utility function was used. Although no deadlock is observed, dynamic utility functions do not perform well with forward/reverse (F/R) auction. This is because F/R auctions with dynamic utilities suffer from ping-pong bidding, where bid-

der alternatively bids and retracts (see Section 5 for detailed explanation). On the other hand, dynamic utility functions successfully reduce auction delay with sealed-bid auctions except in the case when the division utility function is used. For example, when division-restricted and small utility function is used with S/B auction, auction delay is reduced 46.3% from default utility function with S/B auction. However, the reduction in auction delay is often not enough to reduce mission time because dynamic utility functions damage auction quality, which is represented by the movement distance metric—dynamic utility functions increase movement distance. Thus, dynamic utility functions provide trade-offs between auction delay and auction quality. Load imbalance is improved significantly with dynamic utility functions; the load imbalance is decreased 67% by division-restricted when F/R auctions are used and 61% by division-small when sealed-bid auctions are used.

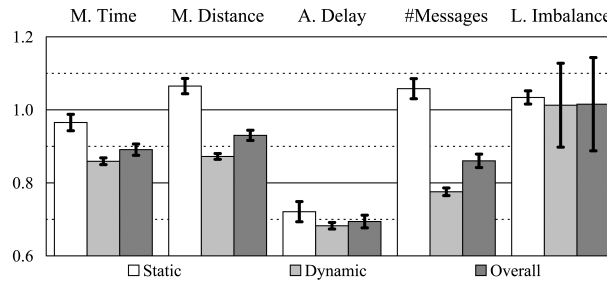
*Swapping.* Fig. 7 shows the performance of the swapping method. The swapping performance is shown by the mean value of the performance with swapping divided by the performance without swapping. Auction delay is not shown because swapping does not affect the auction process because swapping is not executed while an auction is in progress—the robot is bidding and the auction is not finished. The number of messages is increased (performance deteriorated) by swapping significantly. The number of messages increases more with dynamic utility functions (9.9% < 48.7%), which incur more swapping (477.6 > 17.4). In Dense, the number of messages increases up to 77.0%, which implies that the communication overhead of swapping can be almost as much as that of an auction. The high communication overhead of swapping makes it less efficient as it can increase not only the number of messages sent, but also the mission time if the communication delays are significant. The negative effect of swapping on the mission time can be inferred by the result in Fig. 7; even though the movement distance is reduced, mission time is not as reduced. Performance improvement is more significant with dynamic utility functions, which have poor auction quality compared to the static utility function. Although the auction quality of dynamic utility function improves with swapping, swapping does not make movement distances (auction quality) as short as those obtained by using the static utility function. Load imbalance is improved with swapping, which implies that swapping helps load balancing.



**Fig. 7.** Performance of swapping.

*Bounded Sensing and Communication Ranges.* When the sensing and communication ranges are bounded, the robot agent systems are supposed to have more scalability because robot agents do not need to broadcast to every robot agent. Besides, practically, observing every target and communicating with every other robot in real-time is almost impossible in large-scale systems. Thus, we examined the mechanisms with bounded sensing and communication ranges.

Fig. 8 shows how the system performs if the sensing and communication ranges are bounded by comparing the results of bounded ranges with that of unbounded ranges. Using a static utility function, bounded ranges reduces auction delay by  $27.9 \pm 2.8\%$  and mission time by  $3.5 \pm 2.2\%$ . However, movement distance and the number of messages increase with bounded ranges. Because each auction has more information with global knowledge, having longer distance with bounded ranges seems to be natural. However, having too much information may lead to more delays and damages the overall performance as Fig. 8 suggests. Using dynamic utility functions, bounding the ranges enhances the performance in the four metrics significantly. Bounding the ranges can be interpreted as filtering objects because greedy algorithms such as auction methods, usually try to choose targets closer the robots; thus, the probability to coordinate with robots far away is relatively low. Load imbalance is increased a little with static utility and does not have significant differences in overall.



**Fig. 8.** Bounded vs. unbounded

The improvement achieved by various methods using bounded ranges is compared with the improvement using unbounded ranges. The results suggest that bounding the ranges help reduce movement distance and number of messages further except for F/R auction with static utility function when the methods are compared to forward auction with static utility function. This suggests that it is easier to improve performance with bounded ranges. Using dynamic utility functions, the performance improvement difference from the cases of unbounded ranges is more significant.

*Swapping and Bounded Ranges.* Both the number of swaps and the sum of estimated swapping benefit ( $\Sigma EB$  of Eq.(8)) are larger with bounded ranges using static utility function. However, using dynamic utility functions, bounding the ranges makes the two values smaller. More swapping implies that the auction results have poor quality. Thus,

we can infer that bounding ranges gives less efficient plans with static utility function and gives more efficient plans with dynamic utility functions; movement distance in Fig. 8 shows the same tendency.

## 5 Discussion

In this section, we discuss unexpected symptoms that are observed during the experiments: deadlocks, unexpected delays in auctions, and other side effects of the mechanisms. Most of them were not observed in the previous small-scale experiments, which could not examine the mechanisms extensively. However, with large-scale experiments, more issues can be observed with the mechanisms and the variety of the mechanisms is also extended in this paper. Analyzing how such issues occur, we try to mitigate the issues and show how other versions of the mechanisms work.

N/C often suffers from deadlock unless the density of robot agents is very high (as in Dense) or the  $req_t$  values are small enough. Fig. 9 shows an example, where  $req_{t1} = req_{t2} = 3$ . Because each robot agent may find its own best target differently, this deadlock is not unlocked unless additional robots come in or the targets move so that the robots may change their targets. However, unless the density of robot agents is sufficiently high, unlocking does not happen frequently enough to accomplish missions.

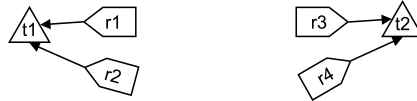


Fig. 9. N/C suffering from deadlock

Forward auction with dynamic utility also suffers from deadlock, which is not observed in the previous small-scale experiments [4, 5]. If a target's price is higher than its value (utility), the target may not be bidden, which in turn can stop the mission progress. This happens frequently with dynamic utility functions, as such functions can cause greater increases in target prices. Table 2 shows an example. This may happen without dynamic utility function; it is observed in preliminary simulations when targets moved away too fast and robots could not finish an auction in time. Adding a reverse auction to a forward auction helps in adapting to the dynamic environment, which prevents such deadlocks, as well as in reducing convergence time.

Adding a reverse auction to a forward auction can alter the assignments when targets are dynamic or robots have a series of asynchronous auctions—each auction is done asynchronously with a different duration. The auctions are supposed to have the same results with different delay [3]: forward, reverse, and F/R auction. However, if targets move, their positions, which determines the costs, are different according to each auction method because of the variety of delay, which in turn makes the assignments different.

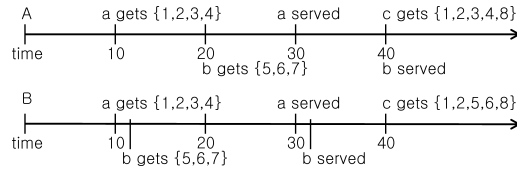
Even if targets are static, assignments from a second round can be different because each robot has multiple asynchronous auctions. Fig. 10 shows an example with tar-



**Table 2.** Forward auction and dynamic utility

$f_{util}$	Target price	Actions
100	10	$r1$ bids "10".
150	10	$r2$ bids "120".
200	120	$r2$ retracts.
150	120	$r1$ retracts.
100	120	Price is too high.

gets  $\{a, b, c\}$ ,  $req_a=4$ ,  $req_b=3$ ,  $req_c=5$ , and robots 1 to 8 using different auction methods (i.e. F/R versus forward); the two auction results are different. Because the system is asynchronous and distributed, each robot incurs additional costs to wait for other auctions to converge and other robots to complete their services. In a fully distributed system with a dynamic environment, such costs can be too high. The properties of a target changes while robots are sending "confirmation of convergence", subsequently, the robots may need to cancel their confirmations and restart auctions because of the changes in the environment. As a result, given the dynamicity and asynchrony, distributed auctions may need to wait indefinitely in order to find an equilibrium. Nonetheless, adding a reverse auction to a forward auction has the advantage of converging with less delay and fewer messages. Besides, the results show that the auction quality is slightly improved. This may be a result of the fact that a faster auction can respond faster in a dynamic environment.



**Fig. 10.** Inequivalent of auctions

F/R auction can suffer from ping-pong bidding; a bidder alternatively bids to multiple targets and auctions are delayed. If the target price fluctuates, bidders may alternatively bid to different targets without completing an auction. Table 3 shows an example. Ping-pong bidding usually stops either by another bidder or by a completion of the auctions. Applying a cost for retracting a bid mitigates the problem a little. However, as shown on Table 3, ping-pong bidding still happens with the cost of retracting a bid. If the cost of retracting a bid is too high or retraction is forbidden, the algorithm cannot adapt to the change in the environment; besides, an auction may spend much time. Ping-pong bidding happens more frequently with dynamic utility because they cause greater fluctuations in the target price. With sealed-bid auctions, ping-pong bidding does not occur because bidders do not see the target price.

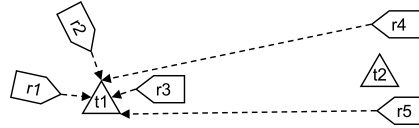
**Table 3.** Ping-pong bidding

$EP_{t1}$	$price_{t1}$	$EP_{t2}$	$price_{t2}$	Actions
101	10	100	10	$r$ bids $t1$
10	101	70*	10	$r$ retracts bid
21	80	100	10	$r$ bids $t2$
9*	80	10	100	$t1$ discounts
31*	40	10	100	$r$ retracts bid
61	40	30	80	$r$ bids $t1$
10	101	0*	80	$t2$ discounts

\*: retracting cost applied.  $EP$ : expected profit.

Sealed-bid auctions perform best in terms of mission time, movement distance, auction delay, and load imbalance. Sealed-bid auctions may have disadvantages because they do not consider the target price as a cost factor, which reflects how others bid; the more popular a target is, usually the more expensive it is. For better task distribution, overly popular targets may need to be avoided. However, because robot agents do not actually pay the price, but incurs costs such as movement distance and pivoting, the price may be neglected by robots.

Dynamic utility functions can distort a target's utility, which can make assignments inefficient by exaggerating the value of a target excessively. This makes movement distance longer than static utility. Fig. 11 shows an example, where  $req_{t1} = 4$ ,  $req_{t2} = 1$ , and  $\forall i : util_{ii}/req_{ii} = 10$ . If  $util_{t1}$  is boosted enough to ignore the distances by  $r1$ ,  $r2$ , and  $r3$ , both  $r4$  and  $r5$  bid for  $t1$  although  $t2$  is better. However, although dynamic utility results in longer movement distance, shorter auction delay may compensate for the increased movement; e.g., some cases result in shorter mission time.

**Fig. 11.** Distorted utility value with dynamic utility function.

Dynamic utility functions improve load imbalance significantly as Fig. 6 suggests..

A pair of robot agents can repeatedly swap with each other: *ping-pong swapping*. Swap threshold  $TH_{swap}$  reduces the frequency of ping-pong swapping. However,  $TH_{swap}$  cannot completely eliminate ping-pong swapping and  $TH_{swap}$  also reduces the frequency of beneficial swaps. Ping-pong swapping is caused either by collision avoidance or by the asynchrony and delay of agents. When ping-pong swapping happens, both mission time and movement distance increase. Even when ping-pong swapping does not happen because of  $TH_{swap}$ , the initial swap may have already made the routing plans less efficient. Because some swaps are useless or harmful, the performance improvement is not as significant as the sum of  $EB$  (refer Eq. (8)) suggests.

## 6 Conclusion and Future Research

Various auction mechanisms and swapping for distributed multi-robot coordination, and different bidding strategies in large-scale multi-agent systems are experimented with. The results suggest that the mechanisms work with dynamic environment in large-scale systems and the mechanisms can work with larger-scale systems because the mechanisms perform well with bounded sensing and communication ranges. Table 4 summarizes the results. However, bidding strategies, which are expressed by utility functions, may include more factors such as the number of potential bidders and the number of available targets nearby (potential utility). Besides, there is a possibility that it may perform better if robot agents are heterogenous and have mixed strategies.

**Table 4.** Summary of strategies.

Strategy		Results
Coordination method	N/C	Deadlock with non-trivial problems
	Forward	Deadlock with dynamic utility functions
	Reverse	No merit over Forward
	F/R	Better than Forward. Ping-pong bidding.
	Sealed-bid	Best except for the number of messages.
Utility function	Static	Shorter movement distance
	Dynamic	Shorter auction delay. Even workload distribution. Tradeoff between convergence speed and solution quality
Swapping		Performance improved. Ping-pong swapping occurs.

Various simulation parameters are also experimented with: sensing and communication ranges, robot agent density, and initial positions of robot agents. Table 5 summarizes the results. However, we may need to experiment further by varying more parameters such as different field sizes, static targets, and varying target speeds. This may help verify the characteristics and adaptability of the mechanisms.

**Table 5.** Summary of simulation parameters.

Parameters		Results
Sensing/Comm. ranges	Bounded	Auction methods perform better.
	Global	N/C suffers from deadlock less severely.
Robot agent density	Dense	Both N/C and auction methods work.
	Sparse	N/C fails. Auction methods perform well.
Initial positions of robots	Corner	Less performance gap between strategies.
	Scattered	N/C suffers from deadlock more severely.

Additional metrics such as the number and benefit of effective swaps, number of ping-pong bids, robot idle time, and statistics of price-cut may help measure the performance more concretely; thus, we can find how to improve the mechanisms and verify the conjectures to explain symptoms such as ping-pong bidding and ping-pong swapping. Besides, the reason why dynamic utility improves workload imbalance significantly is not clear and further experiments are needed.

Forward, reverse, and F/R auctions are known to be equivalent under certain restrictive assumptions [3]. The assumptions are that the auctions are simultaneous, the tasks are static, and each agent bids in only one auction (and for a predetermined task). In this case, the auction is used as an offline tool. In general, the auction methods do not yield the same results (equilibria) under the looser conditions of this paper: the environment is dynamic and a sequence of asynchronous auctions is used. However, it is possible that the auction methods may result in the same sets of possible assignments even though they result in different assignments. Proving that the set of possible assignments under different auction methods is the same with asynchronous auctions remains an open problem. However, even if the set of possible solutions is equal, the problem of determining the speed of convergence and the likelihood of better solutions is a more difficult problem. Given the differences that are apparent in the simulations, we conjecture that different auction mechanisms are not equivalent. This question would be much harder to resolve analytically.

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