RLMob: Deep Reinforcement Learning for Successive Mobility Prediction

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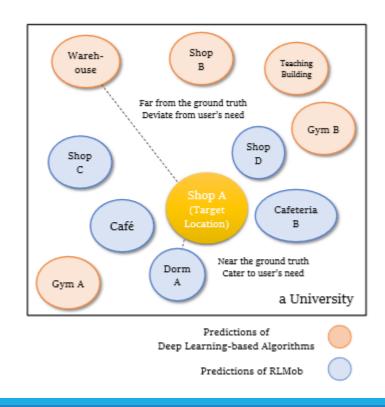
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Introduction

- Massive spatiotemporal trajectory data representing human mobility collected by miscellaneous devices
- *Successive mobility prediction* problem: predicting locations of the next few steps
- On university dataset and POI recommendation datasets

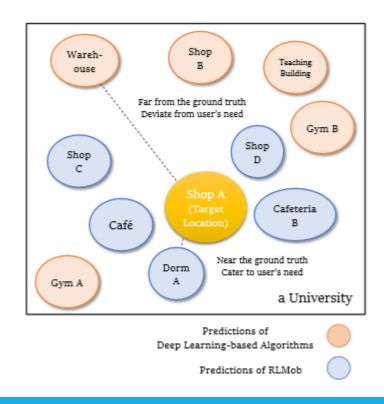
When the algorithm predicted a wrong location



Introduction

- Four key challenges of existing supervised learning methods:
 - 1) disability to the circumstance that the optimizing target is non-differentiable
 - 2) difficulty to alter the recommendation strategy flexibly according to the changes in user needs
 - 3) error propagation and exposure bias issues when predicting multiple points
 - 4) cannot interactively explore user's potential interest that does not appear in the history

When the algorithm predicted a wrong location



Problem Statement

Trajectory Sequence: the aggregation of spatiotemporal points (a tuple of location point and timeslot)

> Trajectory: a sub sequence of trajectory sequence

> Problem (Successive Mobility Prediction): Given historical trajectory with length *m* and the prediction timeslot set, the task of successive mobility prediction is to predict the next *n* spatial points which is called the *target session*

m, *n* are variables (*historical trajectory*, *target session* are variable-length)

MDP Formulation

An MDP, a tuple of (S,A,P,R,γ)

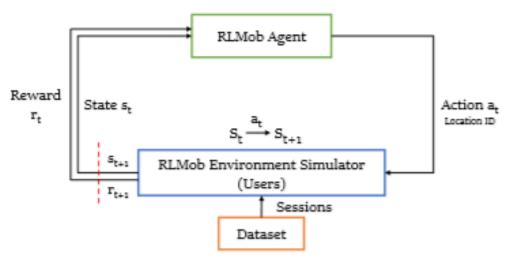
State: a fusion of user's characteristics, user historical trajectory, and the target timeslot

Action (Discrete): to recommend a location in the action space, the action space of the RLMob agent is all the available locations in the dataset

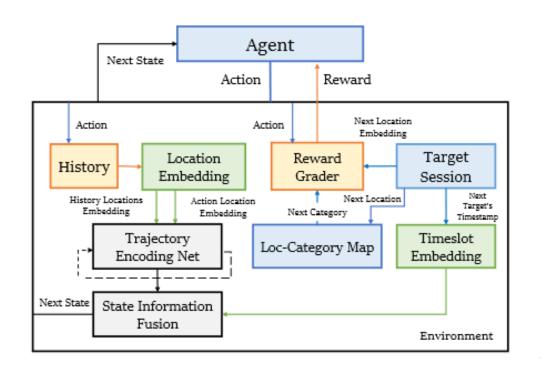
Reward: the RLMob environment simulator will give an immediate feedback R(s,a) to evaluate the action a

Environment: the RLMob environment simulator

The interactions between RLMob Agent and RL-Mob Environment in MDP



Environment Simulator



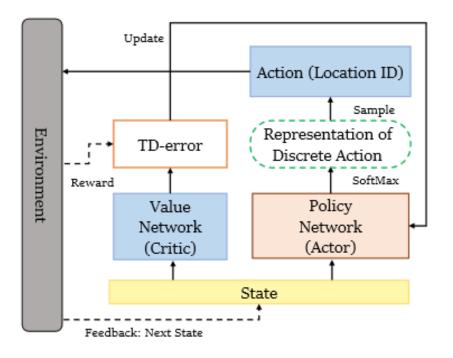
- **Environment Init**: preprocessing, pretraining to get location and timeslot embedding (task: next location prediction)
- Reward Design (R):

$$r(s_t, a_t) = PS(s_t, a_t) + CS(s_t, a_t) + L2 - Dist(s_t, a_t)$$

$$PS(s_t, a_t) = \begin{cases} k, & a_t = l^*(s_t) \\ 0, & a_t \neq l^*(s_t) \end{cases} CS(s_t, a_t) = \begin{cases} b, & C(a_t) = c^*(s_t) \\ 0, & C(a_t) \neq c^*(s_t) \end{cases}$$

$$L2\text{-Dist}(s_t, a_t) = \alpha \frac{\sqrt{\sum_{i=1}^{|D|} (e_L^i(a_t) - e_{l^*}^i(s_t))^2}}{|D|} \quad R(s_t, a_t) = r(s_t, a_t) - r(s_t, a_t')$$

Architecture of RLMob Agent



Challenges

- The heterogeneity of user trajectory with unfixed length
- Diversified of preference and even some serendipity
- => Large variance of state encoding

RLMob Agent:

- 1. Adopt the actor-critic architecture (shown in the figure), which empirically accelerates convergence
- 2. Proximal Policy Optimization (PPO) and GAE

$$\begin{aligned} J_{PPO-Clip}(\theta) &= \sum_{(s_t, a_t)} \min\left(\frac{\pi_{\theta}(a_t|s_t)}{\pi_{\theta_k}(a_t|s_t)} A^{\pi_{\theta_k}}(s_t, a_t), \\ & \operatorname{clip}\left(\frac{\pi_{\theta}(a_t|s_t)}{\pi_{\theta_k}(a_t|s_t)}, 1 - \epsilon, 1 + \epsilon\right) A^{\pi_{\theta_k}}(s_t, a_t) \right) \qquad A(s_t, a_t) = \sum_{l=0}^{L} (\gamma \lambda)^l \delta_{t+l}^V \end{aligned}$$

• 3. Networks pretraining: use the trained parameter of GRU4Rec

Training and testing

Algorithm 1 RLMob Training Stage	
input: \diamond Initial parameters θ , ϕ	
for each episode do	
▲ Initialize the environment with a random trajectory	41-0
\blacktriangle Make the initial state s_0	Algo
	fo
for horizon L do	
for each environment step do	
\diamond Sample action from the policy $a_t \sim \pi_{\theta}(a_t s_t)$	
\blacktriangle Compute the reward r_t (See Section 4.1.3)	
\blacktriangle Combine a_t to the user historic trajectory	
▲ Make the next state s _{t+1} (See Section 4.1.2)	
\diamond Store the transition $(s_t, a_t, r_t, s_{t+1}, done)$	
end for	
for gradient step K do	
\diamond Take out the transition(s) $(s_t, a_t, r_t, s_{t+1}, done)$	
♦ Update the critic parameters $\phi \leftarrow \phi - \lambda_{V_{\phi}} \nabla_{\phi} J(\phi)$	
\diamond Update policy weights $\theta \leftarrow \theta - \lambda_{\pi \rho} \nabla_{\theta} J(\theta)$	
end for	er
end for	
end for	
output: \diamond Optimized parameters θ , ϕ	

lgorithm 2 RLMob Test Stage
for each episode (item in test dataset) do
▲ Initialize the environment with the historic trajectory
▲ Make the initial state s_0
for each environment step do
\diamond Get action from the policy $a_t = \arg \max_{a_t} \pi_{\theta}(a_t s_t)$
▲ Compute the reward r _t (See Section 4.1.3)
▲ Combine <i>a</i> ^{<i>t</i>} to the user historic trajectory
▲ Make the next state s _{t+1} (See Section 4.1.2)
\blacktriangle Make statistics on a_t
end for
end for

After some episodes of training, the performance is tested,

and then the framework continues to alternate between the training state and the test stage

> Build a dataset based on the Wi-Fi data collected at a university and use two publicly available datasets to test our agent

> Filter and split them into training and test datasets

Perform various comparison experiments to study the effectiveness of the purposed method

The performance of all comparison approaches

Table 2: The performance of all comparison approaches. Improvement indicates the improvement of our method compared with GRU4Rec because GRU4Rec is the strongest baseline in general. This table only shows best results of all methods.

Dataset	Metric/Method	MC	MF	MLP	GRU4Rec	RLMob-REINFORCE	RLMob-Proposed	Improvement
Univ-WIFI	Episode Final Return	-8.315	-20.93	-0.6380	0.0000	0.2329	2.191	-
	Acc@1	0.1350	0.0118	0.2079	0.2110	0.2127	0.2291	8.58%
	Macro-F1	0.0472	0.0093	0.2015	0.1565	0.1564	0.1664	5.95%
	CoCiN	0.1093	0.2745	0.1489	0.1568	0.1590	0.1745	10.14%
	L2-Dist	1.142	1.861	1.223	1.189	1.186	1.185	0.34%
F-TKY	Episode Final Return	-6.730	-22.73	-0.5780	0.0000	0.2229	2.397	-
	Acc@1	0.2705	0.1842	0.3381	0.3931	0.3948	0.4150	5.57%
	Macro-F1	0.2551	0.1535	0.3266	0.3532	0.3449	0.3602	1.98%
	CoCiN	0.3023	0.0000	0.2664	0.0031	0.0036	0.0036	16.13%
	L2-Dist	0.7933	1.059	0.7714	0.7026	0.6939	0.6623	5.74%
F-NYK	Episode Final Return	-3.907	-39.59	-8.027	0.0000	0.0800	0.4402	-
	Acc@1	0.3977	0.0755	0.3599	0.4362	0.4369	0.4401	0.73%
	Macro-F1	0.4266	0.0781	0.3853	0.4377	0.4407	0.4469	0.89%
	CoCiN	0.0170	0.0299	0.0211	0.0036	0.0037	0.0040	7.5%
	L2-Dist	1.250	1.944	1.334	1.185	1.185	1.177	0.68%

- **CoCiN** stands for "Correction of Category in Negative results"
- Episode Final Return means the average sum of all rewards in an episode on the test data points

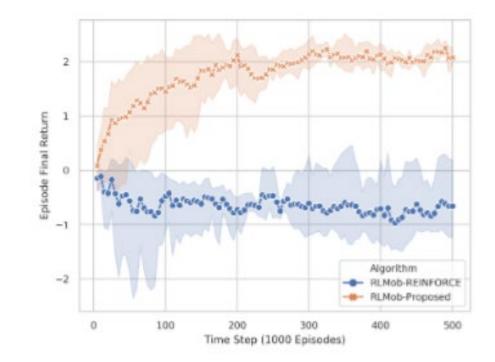
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- As expected, our method performs the best generally
- Results on *Univ-WIFI* dataset is better than Foursquare datasets, which may be owing to the sparse nature (the locations in a trajectory is sparse over time, making it "incomplete")

Results on RL-based approaches



Summary

- Attack the successive mobility prediction problem, and innovatively leverage DRL to solve the problem
- Design the RLMob framework and describe the interaction flow between the framework and the simulated environment
- Some advanced DRL algorithms that can be applied to this framework like PPO are introduced
 - In our experiment, our method is performant

Thank you for your careful listening!