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# The Potential of Simulation Technologies : Multi Agent Simulation & Reinforcement Learning

Satoki Fujita, Shogo Miyazawa, Ryo Kiguchi, Yuki Yoshida,  
Katsunari Hirano, Yoshitake Kitanishi

Shionogi & Co., Ltd.

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# The Potential of Simulation Technologies : Multi Agent Simulation & Reinforcement Learning

Satoki Fujita, Shionogi & Co., Ltd.

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Satoki Fujita has been working for Shionogi for two years as a Data Scientist. He is actively working on the application of artificial intelligence technology by using various analysis software.



# Introduction

# Motivation

Multi Agent  
Simulation

Flexible reproduction of various situations



Optimal decision making

Reinforcement  
Learning

We introduce the usefulness of  
“simulation” in this era of rapid change.

# Background

## Needs for simulation

Pandemic

Christmas  
Day

Traffic jam

Earthquake

Launch of  
new products



How do these events affect the subjects  
(society, economy, people etc.) ?



# Background

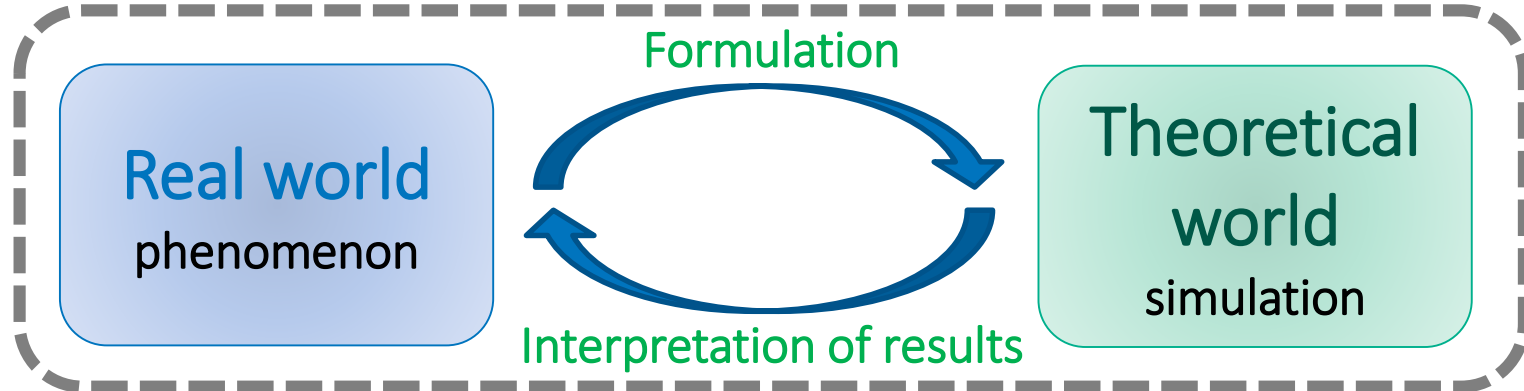
## Needs for simulation

What kind of phenomenon can occur due to the influence of various changes (events) ?



### How to predict and deal with it?

➔ **Formulate and Reproduce the phenomenon by “Simulation” !**



# Background

## Multi Agent Simulation

- There are many situations where it is difficult to accurately incorporate the whole phenomenon itself into a mathematical model

### Example ) Infection spread



- With or without mask
- Frequent outings or refrain from going out
- Vaccination or not
- Occupations etc.

**Problem** Each person's environment, behavior pattern are not same



It is difficult to predict how each person interacts with each other and how the infection spreads as a whole.

**We can solve this problem by using the simulation method**  
**“Multi Agent Simulation” !**



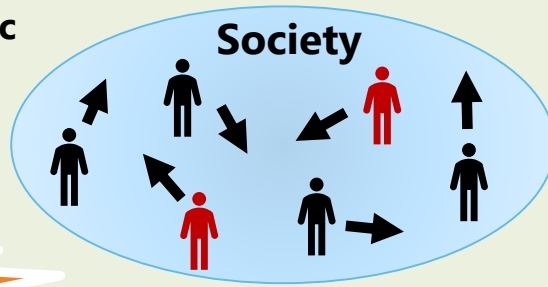
# Background


## Multi Agent Simulation


- **Multi Agent Simulation (MAS)**

- A method of grasping the entire target phenomenon by making agents (people, things etc.) act autonomously based on certain rules and seeing the results caused by their interaction.

**Example) Pandemic**



 = Agent  
(Healthy)

 = Agent  
(Infected)

By making each agent act autonomously, we want to know how the infection spreads.

Moreover

Is it possible to realize optimal decision-making through the virtual space reproduced by simulation?

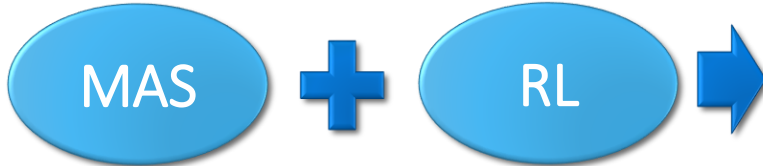
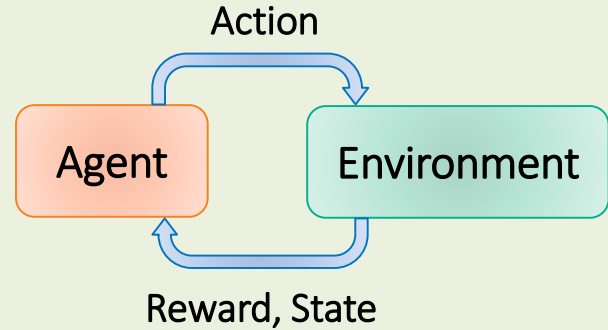
# Background

## Decision making using simulation

Choose Action to maximize Reward

- **Reinforcement Learning (RL)**

- A method of searching for the optimum action that adapts to the environment through trial and error on a simulation.

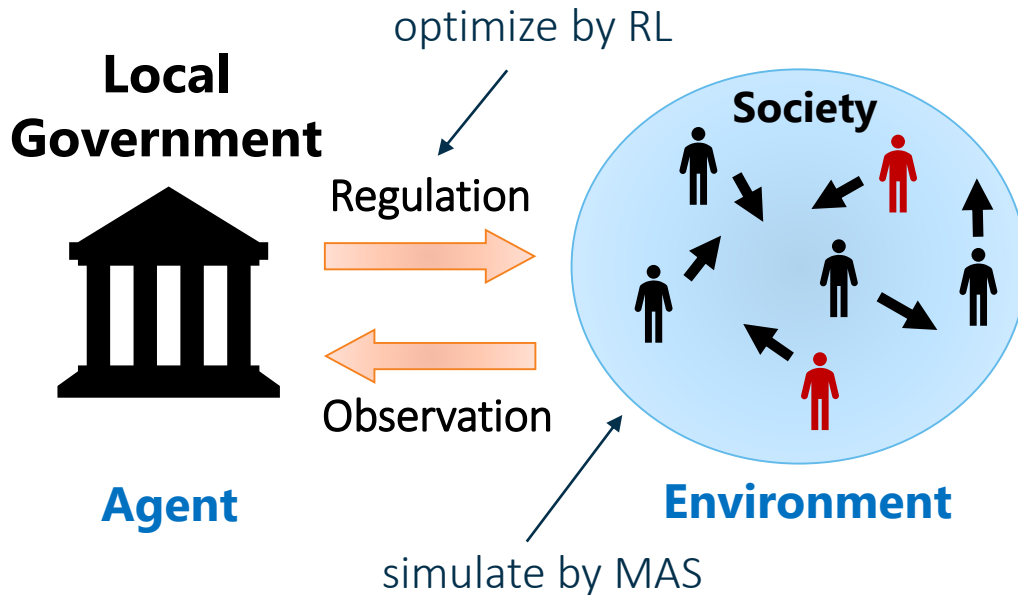


**Reproduction of the real world  
& Optimal decision making !**

# Background

## Decision making using simulation

Example : Local Government response to pandemics



- Simulate the spread of infection in society, taking into account fine-grained interactions
- Optimize the number and timing of regulations (class closure, lockdown etc.) within the range that does not impact the economy by RL

# In this presentation

## Talking today

- As the first step to utilize simulation technologies in the situations where it is difficult to see ahead (like a pandemic), we will introduce about below

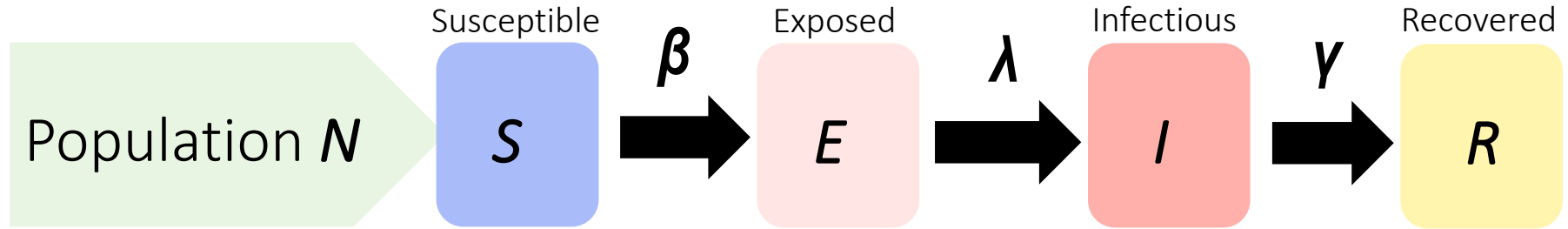
1. Typical infectious disease model : SEIR model  
A brief overview
2. Reproduction of infection spread by MAS  
Basic example  
Application example
3. Optimal decision making by RL  
Application example

This time, we will show our results in the infectious disease area.

# Typical infectious disease model : SEIR model

# Typical infectious disease model : SEIR model

## A brief overview



This model indicate state transition of human (or other animals).  
Basically, It is based on ordinary differential equation.

$$\frac{dS(t)}{dt} = -\beta S(t)I(t)$$

$$\frac{dE(t)}{dt} = \beta S(t)I(t) - \lambda E(t)$$

$$\frac{dI(t)}{dt} = \lambda E(t) - \gamma I(t)$$

$$\frac{dR(t)}{dt} = \gamma I(t)$$

$\beta$ : infection rate

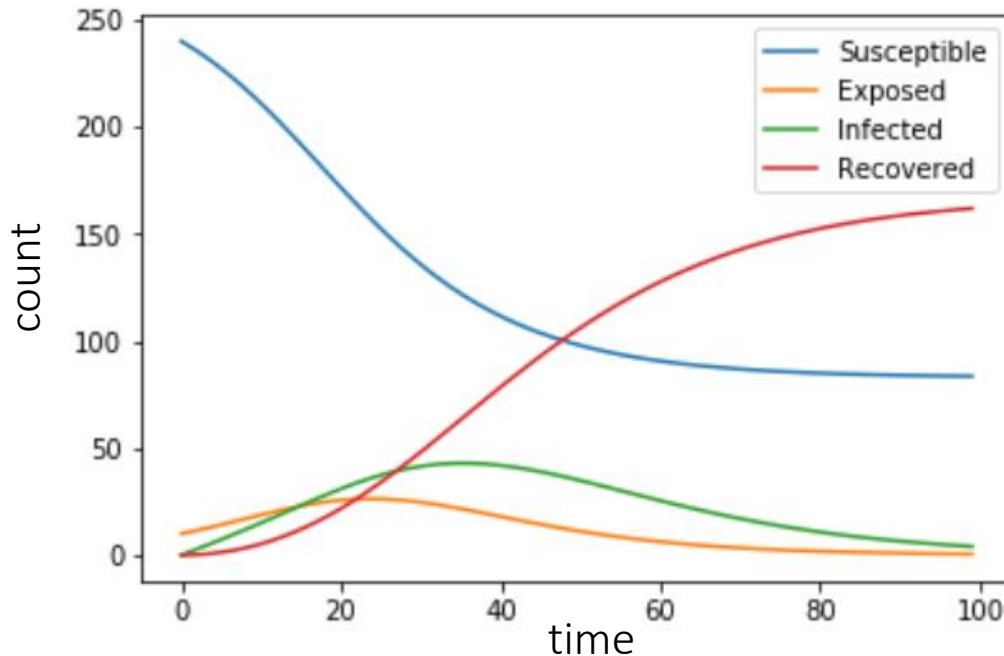
$1/\lambda$ : average incubation period

$1/\gamma$ : average infectious period

# Typical infectious disease model : SEIR model

## A brief overview

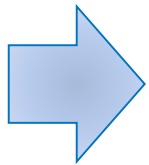
- By setting parameters ( $\beta$ ,  $\lambda$ ,  $\gamma$ ), the SEIR model can represent the basic transition of infection spread status.



# Typical infectious disease model : SEIR model

## A brief overview

- However, in the real world, people with various characteristics and thoughts have their own behaviors, and it is doubtful whether the original SEIR model can express the spread of infection in consideration of their interaction.



**“Multi Agent Simulation” can solve it**



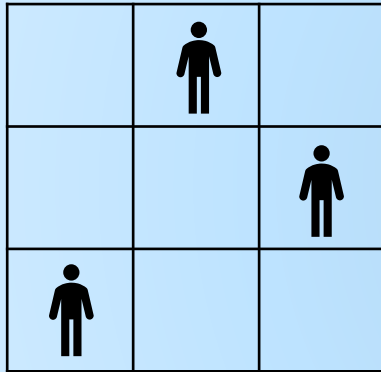
# Reproduction of infection spread by MAS

# Reproduction of infection spread by MAS

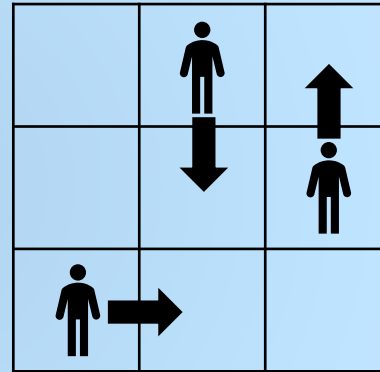
## Basic example

### Infection spread simulation based on SEIR model

We assumed a grid-like field and placed each agent (person) in it



Each agent acts autonomously according to predetermined rules



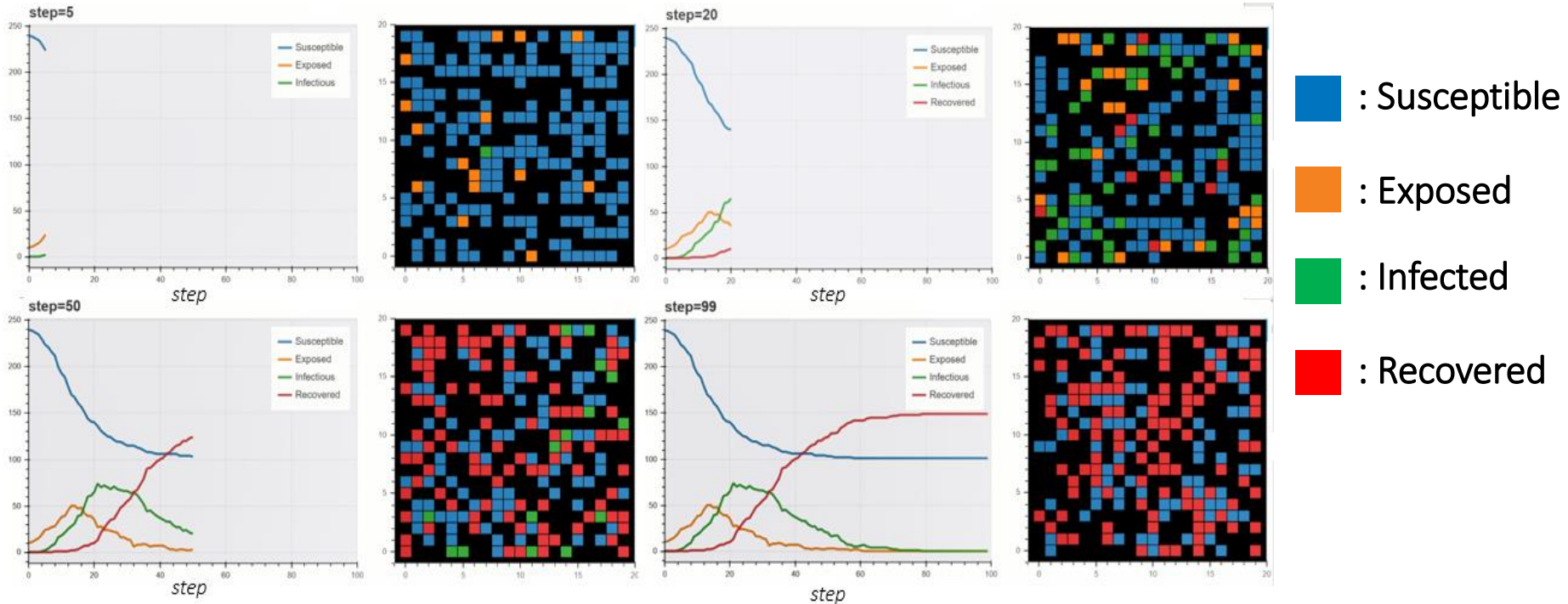
 Repeat action

- Susceptible agents are infected from close Exposed agents in a constant rate ( $S \Rightarrow E$ )
- In about 3~9 days, Exposed individual transit to Infected states ( $E \Rightarrow I$ )
- Recover from Infection in about 7~21 days ( $I \Rightarrow R$ )

# Reproduction of infection spread by MAS

## Basic example

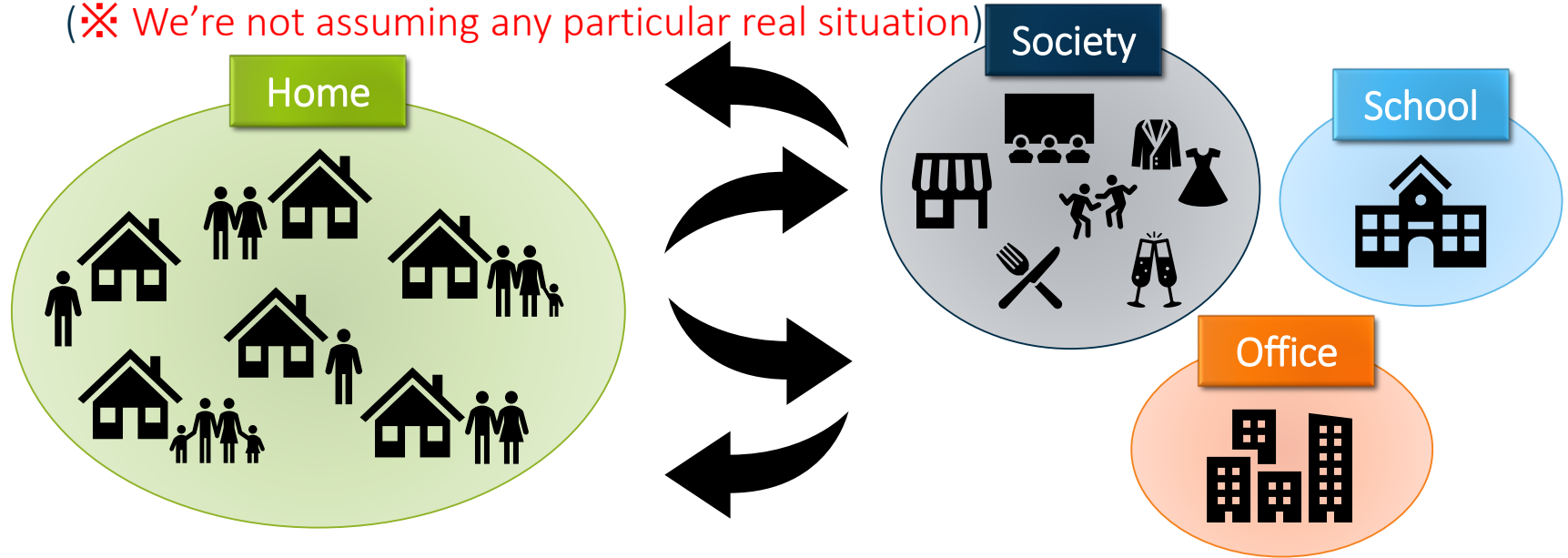
- Progress of infection spread using MAS



# Reproduction of infection spread by MAS

## Application example


- Reproduce a small community as a more realistic simulation  
(✘ We're not assuming any particular real situation)

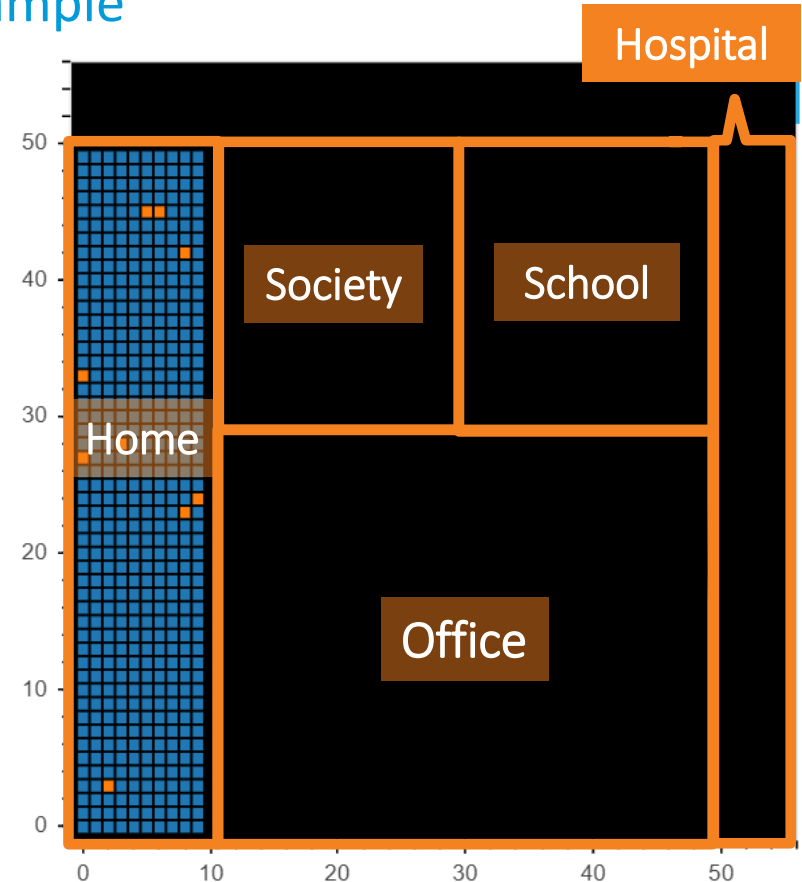
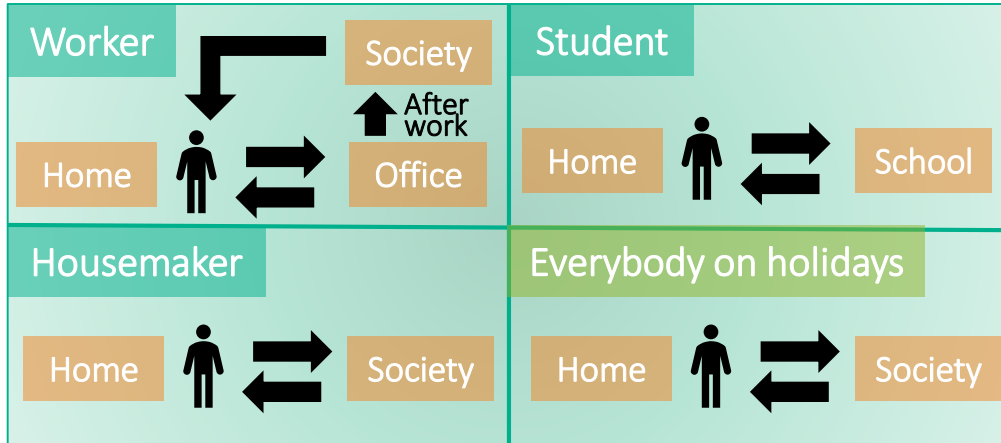


Simulate the movement of people in a day  
and see the spread of infection in it

# Reproduction of infection spread by MAS

## Application example

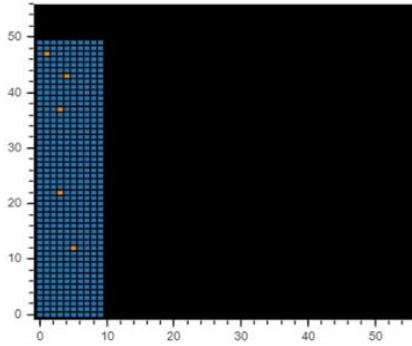
- 1step = 1hour
- Risk of infection within the same mass
- In the Home area, one mass represents one family house (  )



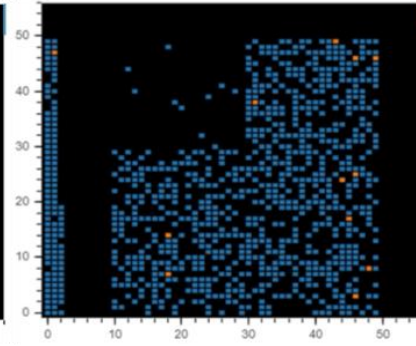
# Reproduction of infection spread by MAS

## Application example

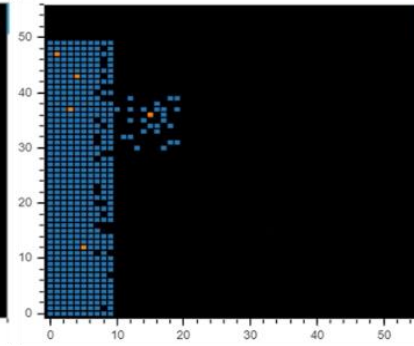
step=6 (hours)



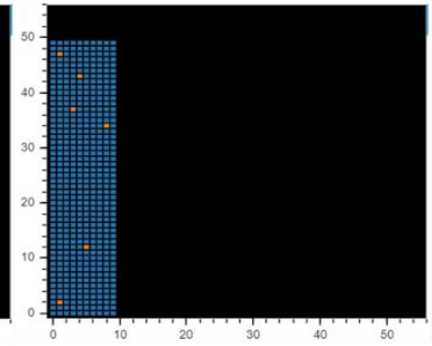
step=12 (hours)



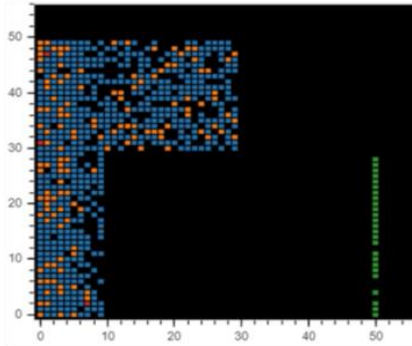
step=20 (hours)



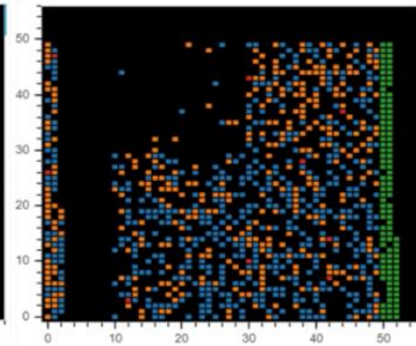
step=24 (hours)



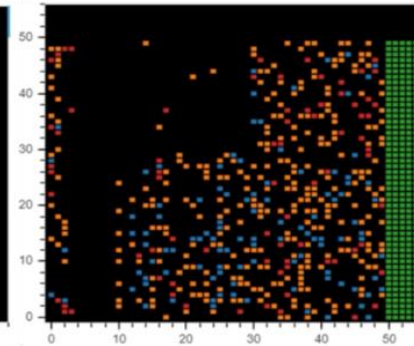
step=137 (hours) : Holiday



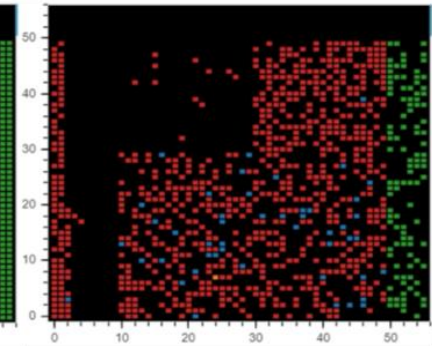
step=205 (hours)



step=400 (hours)



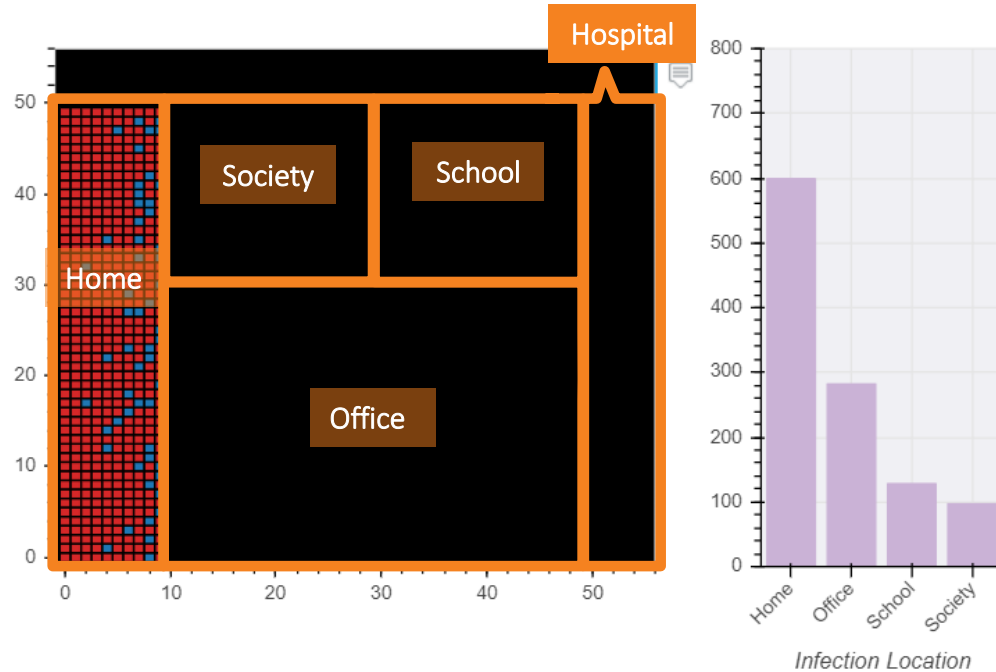
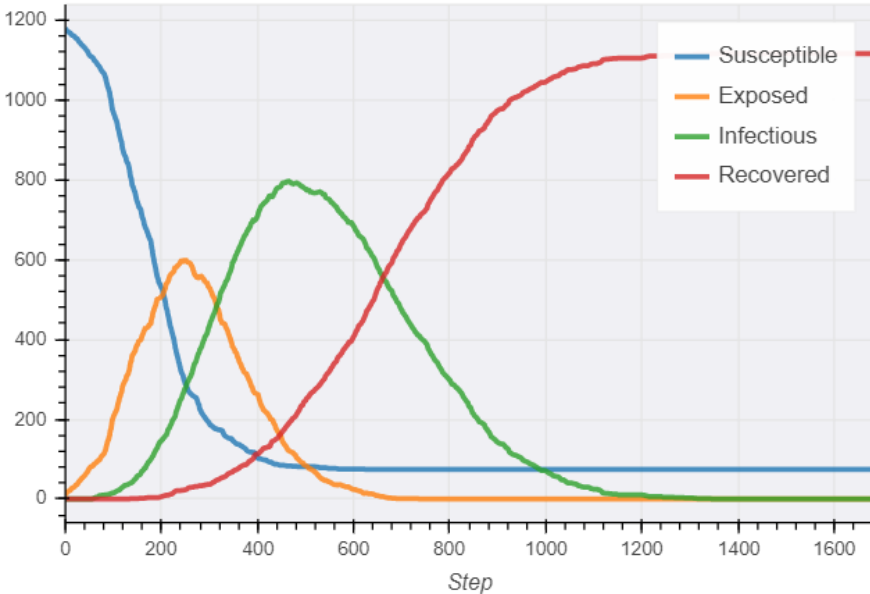
step=900 (hours)



# Reproduction of infection spread by MAS

## Application example

step=1679 (hours) : Sunday




- In this simulation, infection within the family is the main cause of spread.

# Reproduction of infection spread by MAS

## Application example

- See what happens when we add regulations



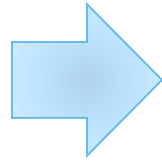
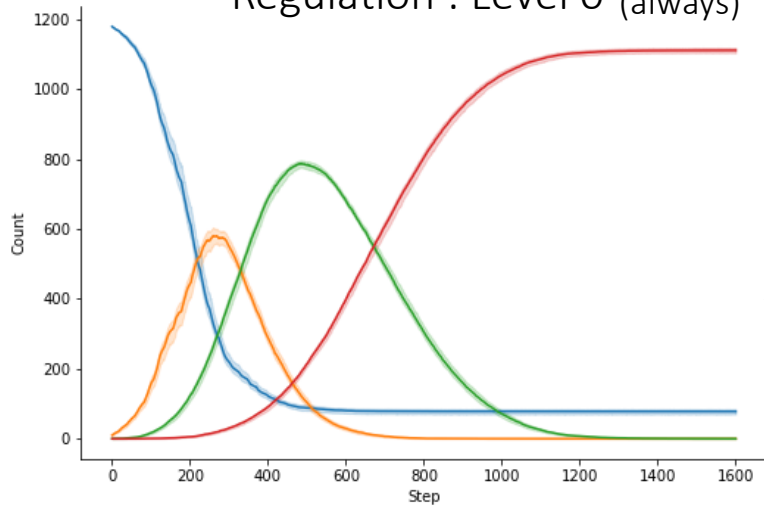
| Regulation | Wear facial coverings | Stay home after close contact with E state person uncovering | Telework (about a half Workers) | Going out restrictions | School Locked |
|------------|-----------------------|--|---------------------------------|------------------------|---------------|
| Level 0    | No                    | No   | No                              | No                     | No            |
| Level 1    | Yes                   | No   | No                              | No                     | No            |
| Level 2    | Yes                   | Yes  | No                              | No                     | No            |
| Level 3    | Yes                   | Yes  | Yes                             | No                     | No            |
| Level 4    | Yes                   | Yes  | Yes                             | Yes                    | No            |
| Level 5    | Yes                   | Yes  | Yes                             | Yes                    | Yes           |



# Reproduction of infection spread by MAS

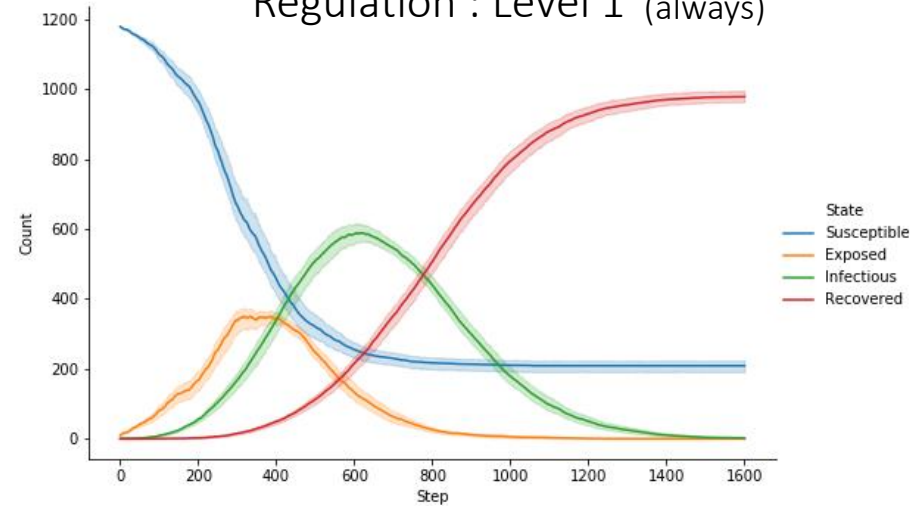
## Application example

Regulation : Level 0 (always)



Wear facial coverings

Regulation : Level 1 (always)

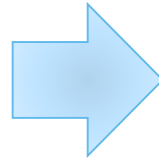
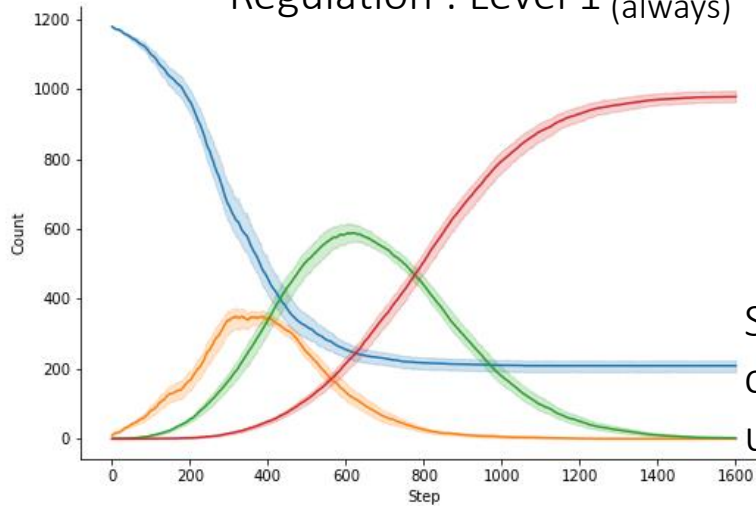


- Assuming everyone wears facial coverings outside the Home (Infection rate at the time of close contact : 5%  $\Rightarrow$  3%)
- The maximum number of Infectious people has been reduced by about 200  $\Rightarrow$  It is important to have a little awareness of infection prevention even when close contact.

# Reproduction of infection spread by MAS

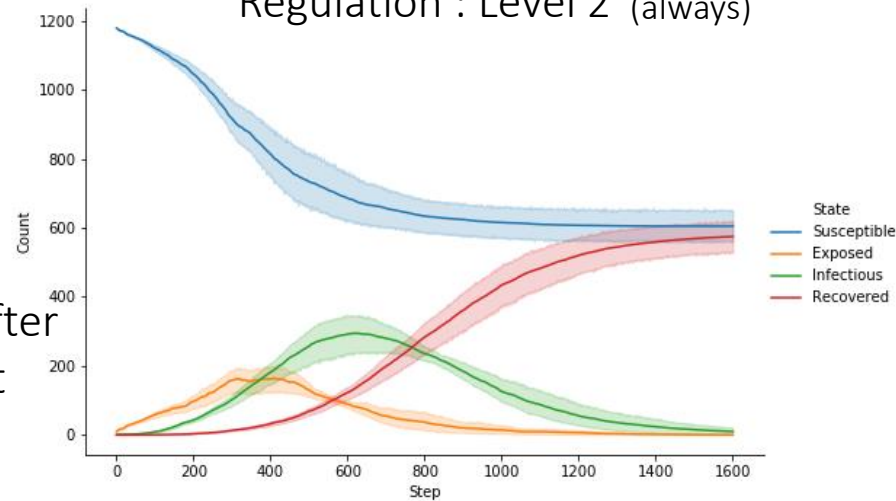
## Application example

Regulation : Level 1 (always)



Stay home after  
close contact  
uncovering

Regulation : Level 2 (always)

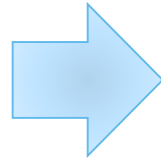
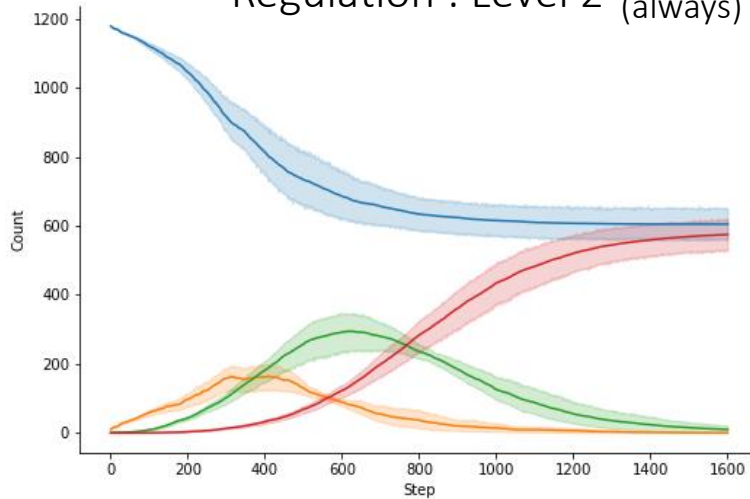


- A person who has had close contact with Exposed person in the past stays at home for 14 days from the timing when that person becomes Infectious.
- More people who have never been infected when the infection spread is over  
⇒ Thorough facial coverings and Home quarantine can adequately control infection.

# Reproduction of infection spread by MAS

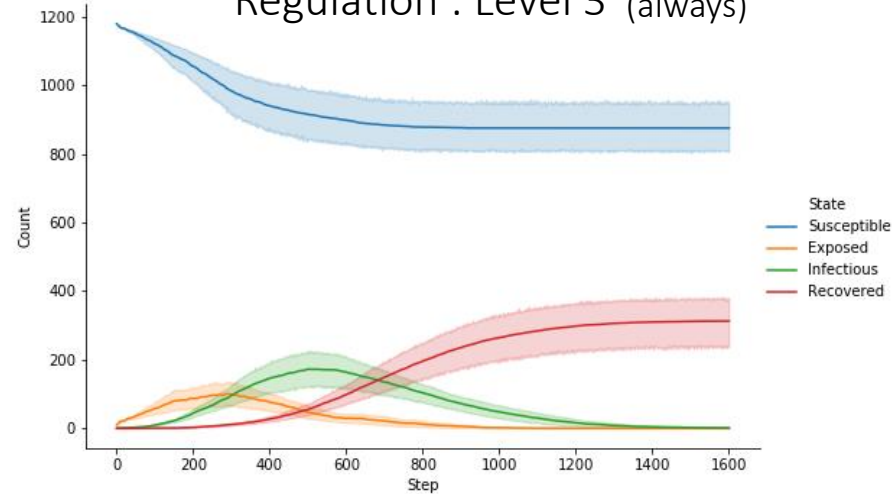
## Application example

Regulation : Level 2 (always)



Telework

Regulation : Level 3 (always)

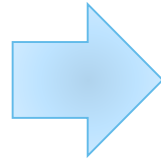
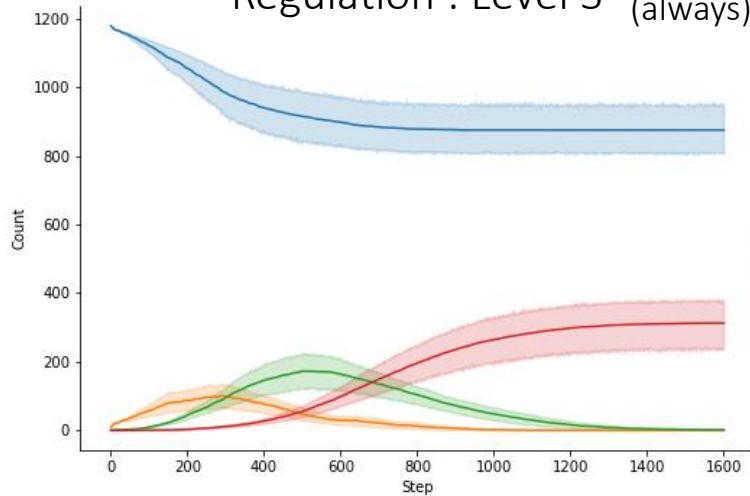


- Assuming about 50% of the Workers are teleworkers (do not go to Office)
- Things return to normal, leaving most people unaffected  
⇒ Closing the main source of infection is certainly an effective measure

# Reproduction of infection spread by MAS

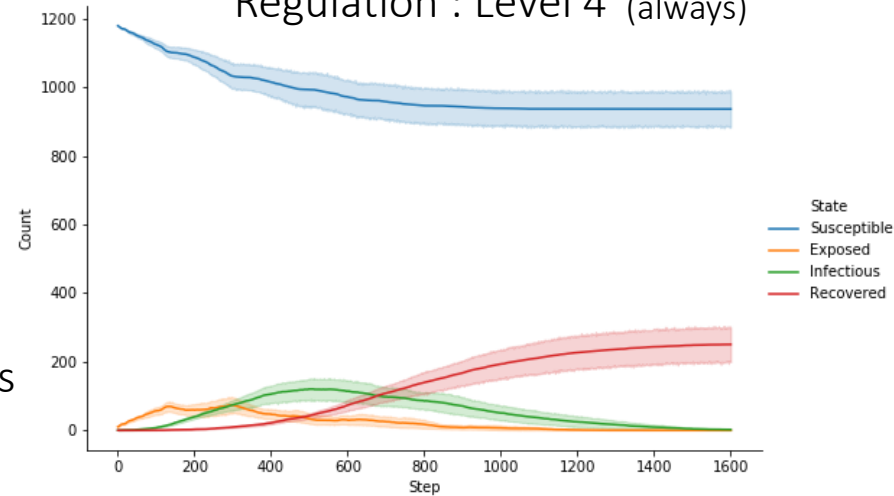
## Application example

Regulation : Level 3 (always)



Going out  
restrictions

Regulation : Level 4 (always)

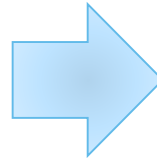
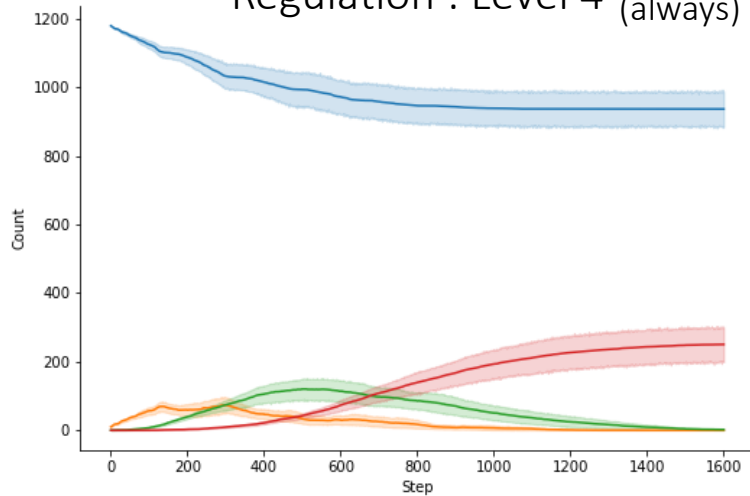


- Reduce maximum outing time on holidays for all people (12 hours → 3 hours)
- Reduce maximum outing time on weekdays for Homemakers (2 hours → 1 hours)
- Workers return home without detouring to Society after leaving the company
- The number of Infectious people has decreased slightly, but there is no big change because the spread has already been sufficiently suppressed by the regulations so far.

# Reproduction of infection spread by MAS

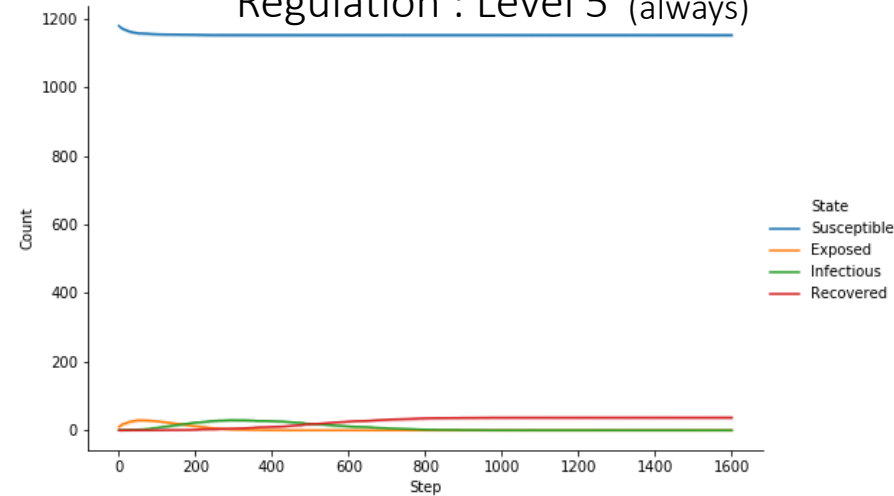
## Application example

Regulation : Level 4 (always)



School  
Locked

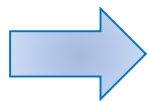
Regulation : Level 5 (always)



- School closed and all Students studying at home
- Infection spread are controlled almost completely

However, if high-level regulations are maintained for a long time, it will not be effective in terms of economics and people's mental health etc..

Find out the best regulation strategy with  
"Reinforcement Learning"



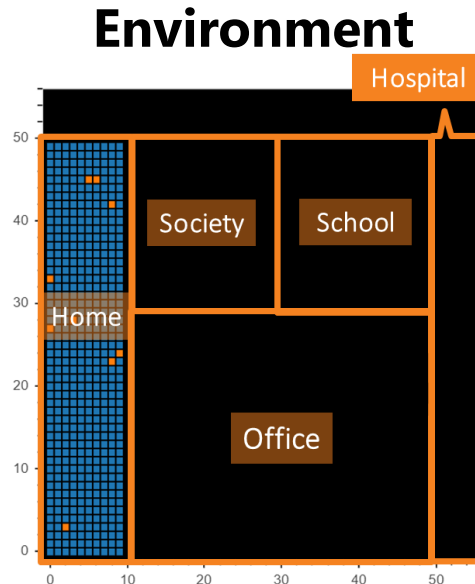
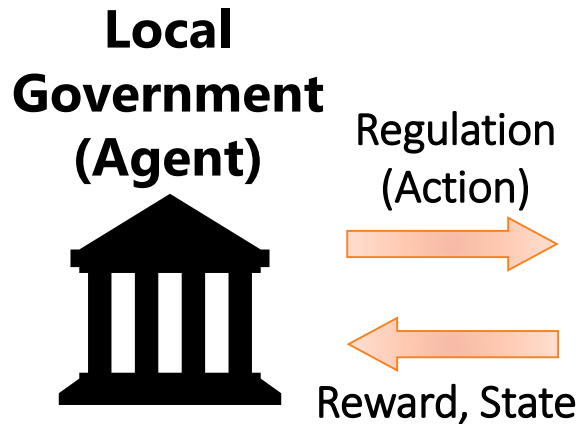


# Optimal decision making by RL

# Optimal decision making by RL

## Application example

Use Reinforcement Learning to find the optimal strategy for preventing the spread of infection on the small community constructed by MAS earlier.



We need to set **Reward**, **State**, and **Action** in the framework of RL

# Optimal decision making by RL

## Application example

- Problem setting : Find the best Action strategy that
  - Do not allow the number of Infectious people ( $:=n_I$ ) to exceed the maximum number of beds in hospital ( $:=n_{bed}$ ) as much as possible
  - Do not make Regulation too strict
- Action : select Regulation ( $\in [0,1,2,3,4,5]$ ) on a weekly basis
- Reward : 
$$:= -\alpha \max\left(\frac{n_I - n_{bed}}{n_{bed}}, 0\right) - \beta \frac{\text{Regulation}^p}{\max \text{Regulation}^p}$$

$(\alpha, \beta, p > 0)$  (Kompella et al. (2020))
- State (Observation) : the number of S, E, I, R people

Regulation Level

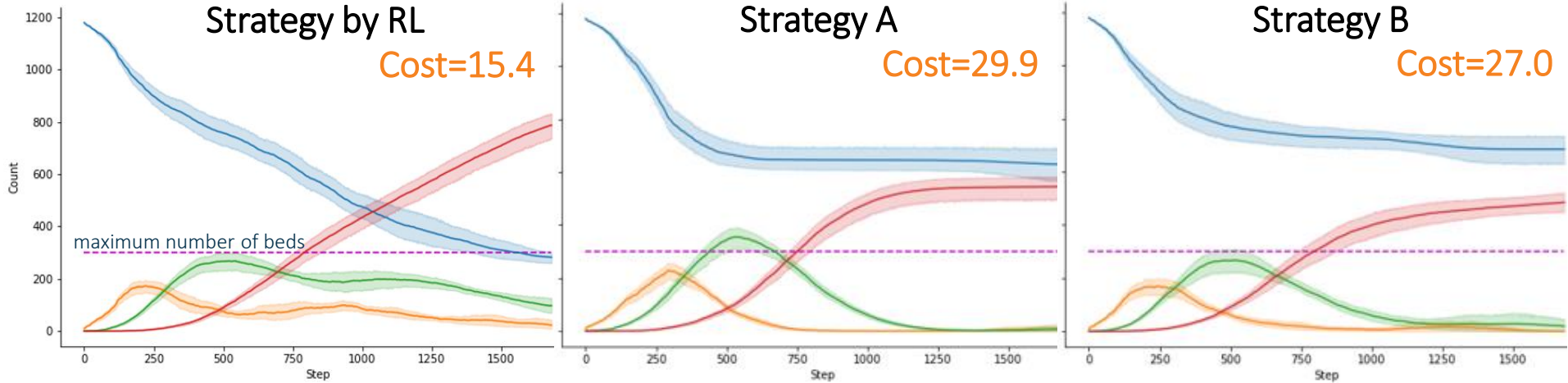


# Optimal decision making by RL

Cost=mean of  $\sum \text{Regulation}^p$   
(10 trials)

State  
 — Susceptible  
 — Exposed  
 — Infectious  
 — Recovered

## Application example



ex. (1→3→3→1→0→2→1→0→0→0)

If  $\blacksquare$  up  $\Rightarrow$  Regulation+1  
 else  $\Rightarrow$  Regulation-1  
 ex. (1→2→3→4→3→2→1→0→0→0)

If  $\blacksquare$  up  $\Rightarrow$  3  
 else  $\Rightarrow$  Regulation-1  
 ex. (1→3→3→3→2→1→0→0→0→0)

- Settings :  $n_{bed}=300$ , period=10 weeks, starting level of Regulation=1
- The other two simple strategies may be better in terms of early convergence, but the strategies learned by RL are tuned so that they do not exceed the maximum number of beds while limiting their economic impact.

# Conclusion

- In these days when the situation is changing rapidly, it is important to look ahead through simulation.
- Multi Agent Simulation is useful when micro-components can be described simply, even when it is difficult to model the entire phenomenon.
- If the phenomenon can be reproduced by simulation, it is possible to search for the best intervention strategy according to the request by Reinforcement Learning.
- In the future, We would like to apply them to more specific cases while paying attention to the validity of the model.

## Conclusion

We would appreciate it if you feel the potential of technologies such as

“Multi Agent Simulation”  
and  
“Reinforcement Learning”,

and if this presentation could be the start of utilizing these simulation technologies in various fields.

# Reference

1. Varun Kompella, Roberto Capobianco, Stacy Jong, Jonathan Browne, Spencer Fox, Lauren Meyers, Peter Wurman, and Peter Stone. 2020. Reinforcement Learning for Optimization of COVID-19 Mitigation policies. *arXiv preprint arXiv:2010.10560* (2020).
2. Damien Farrell. 2020. “A simple agent based infection model with Mesa and Bokeh”.  
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# Thank you!

Contact Information  
[satoki.fujita@shionogi.co.jp](mailto:satoki.fujita@shionogi.co.jp)