Lecture 7: Reinforcement Learning

Shuai Li

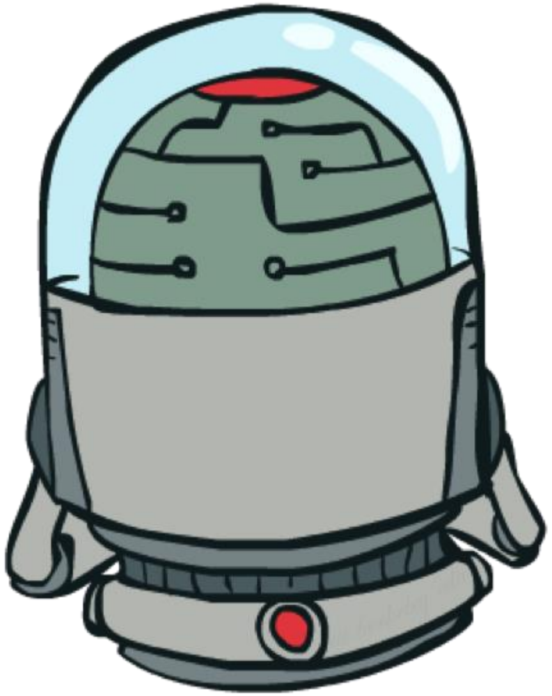
John Hopcroft Center, Shanghai Jiao Tong University

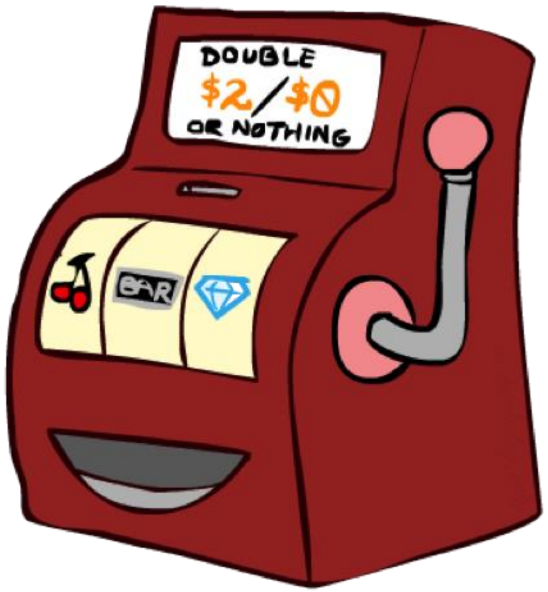
https://shuaili8.github.io

https://shuaili8.github.io/Teaching/CS3317/index.html

Part of slide credits: CMU AI & http://ai.berkeley.edu

Example: Double Bandits





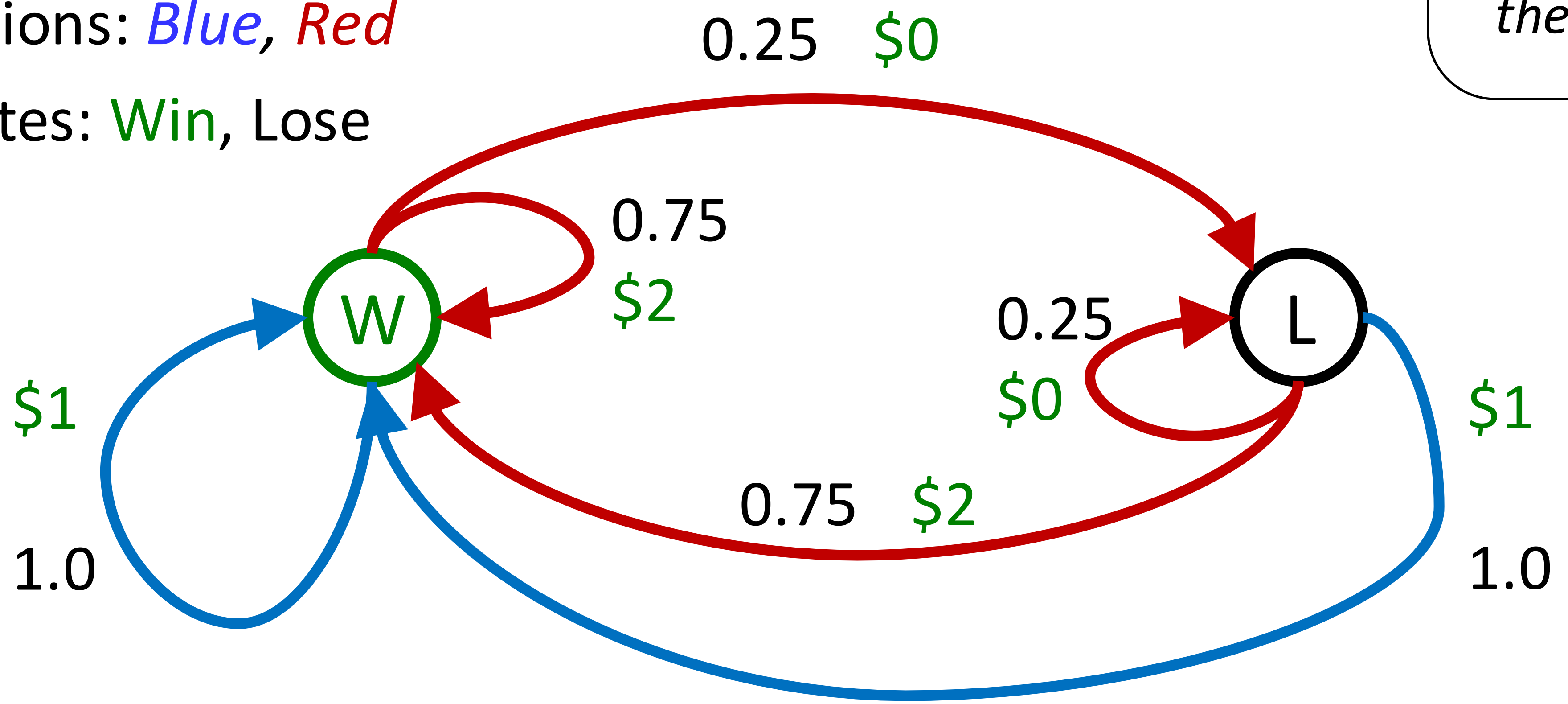
Example: Double Bandits - MDP

No discount

100 time steps

Both states have the same value

- Actions: *Blue*, *Red*
- States: Win, Lose



Example: Double Bandits - Offline Planning

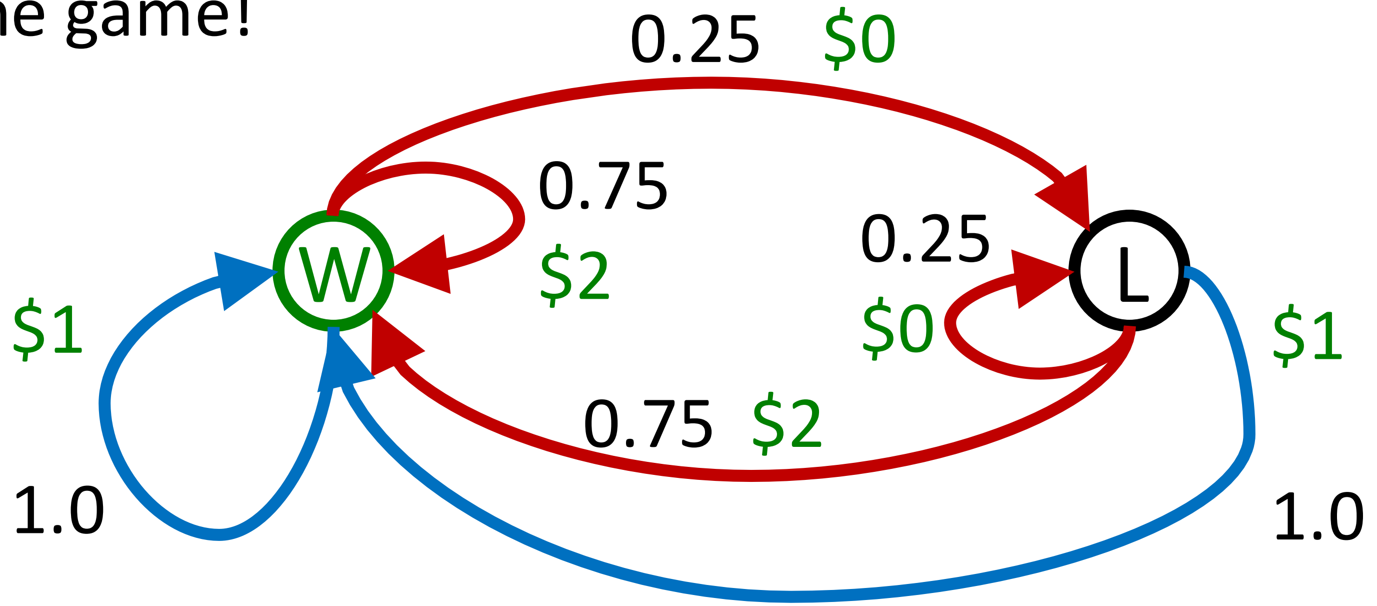
- Solving MDPs is offline planning
  - You determine all quantities through computation
  - You need to know the details of the MDP
  - You do not actually play the game!

No discount

100 time steps

Both states have the same value

	Value
Play Red	150
Play Blue	100



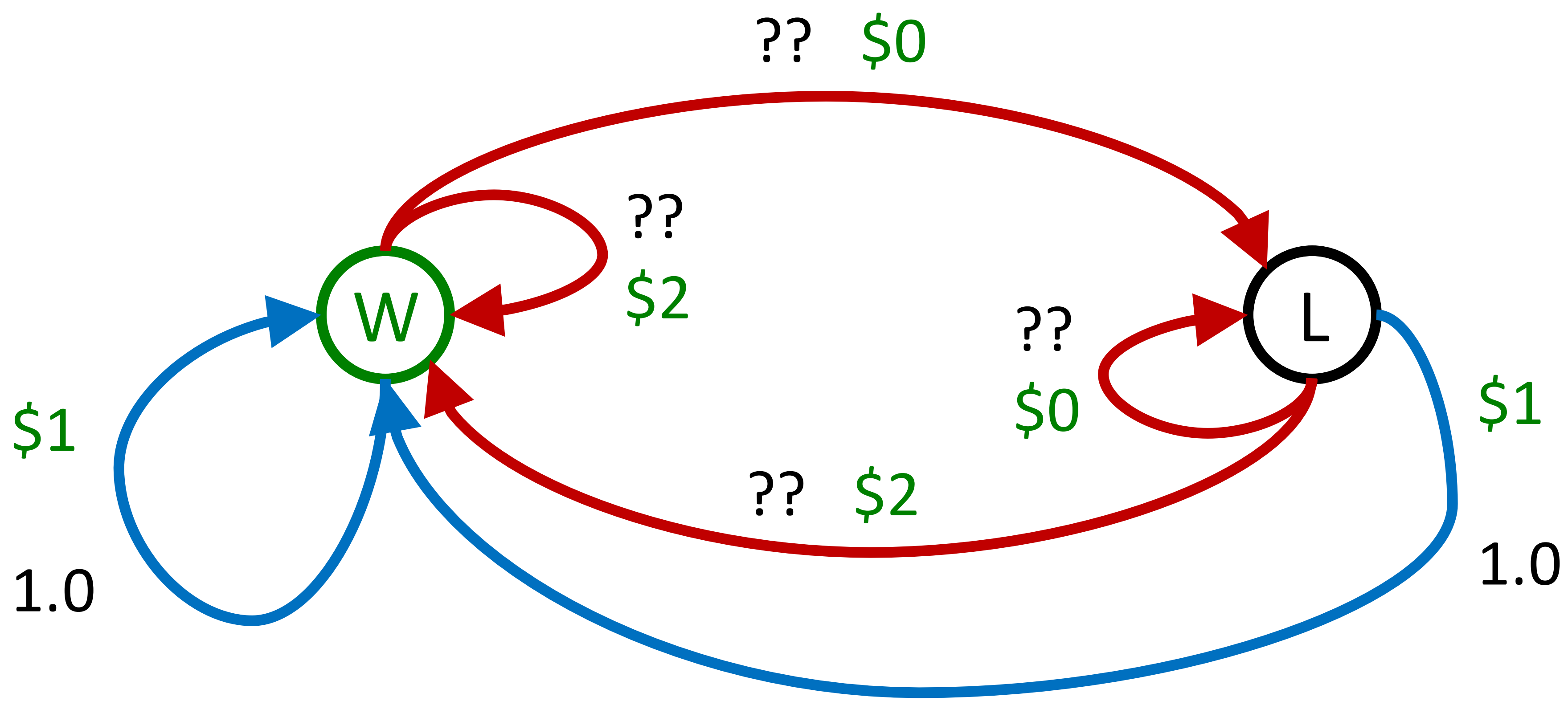
Example: Double Bandits - Let's Play!

\$2 \$2 \$0 \$2 \$2

\$2 \$2 \$0 \$0 \$0

Example: Double Bandits - Online Planning

- Rules changed! Red's win chance is different.



Example: Double Bandits - Let's Play!

\$0 \$0 \$0 \$2 \$0

\$2 \$0 \$0 \$0 \$0

What Just Happened?

- That wasn't planning, it was learning!
  - Specifically, reinforcement learning
  - There was an MDP, but you couldn't solve it with just computation
  - You needed to actually act to figure it out

- Important ideas in reinforcement learning that came up
  - Exploration: you have to try unknown actions to get information
  - Exploitation: eventually, you have to use what you know
  - Regret: even if you learn intelligently, you make mistakes
  - Sampling: because of chance, you have to try things repeatedly
  - Difficulty: learning can be much harder than solving a known MDP

Reinforcement Learning

- What if we didn't know $P(s'|s,a)$ and $R(s,a,s')$?

Value iteration: $$V_{k+1}(s) = \max_a \sum_{s'} \cancel{P(s'|s,a)}[\cancel{R(s,a,s')} + \gamma V_k(s')], \quad \forall\, s$$

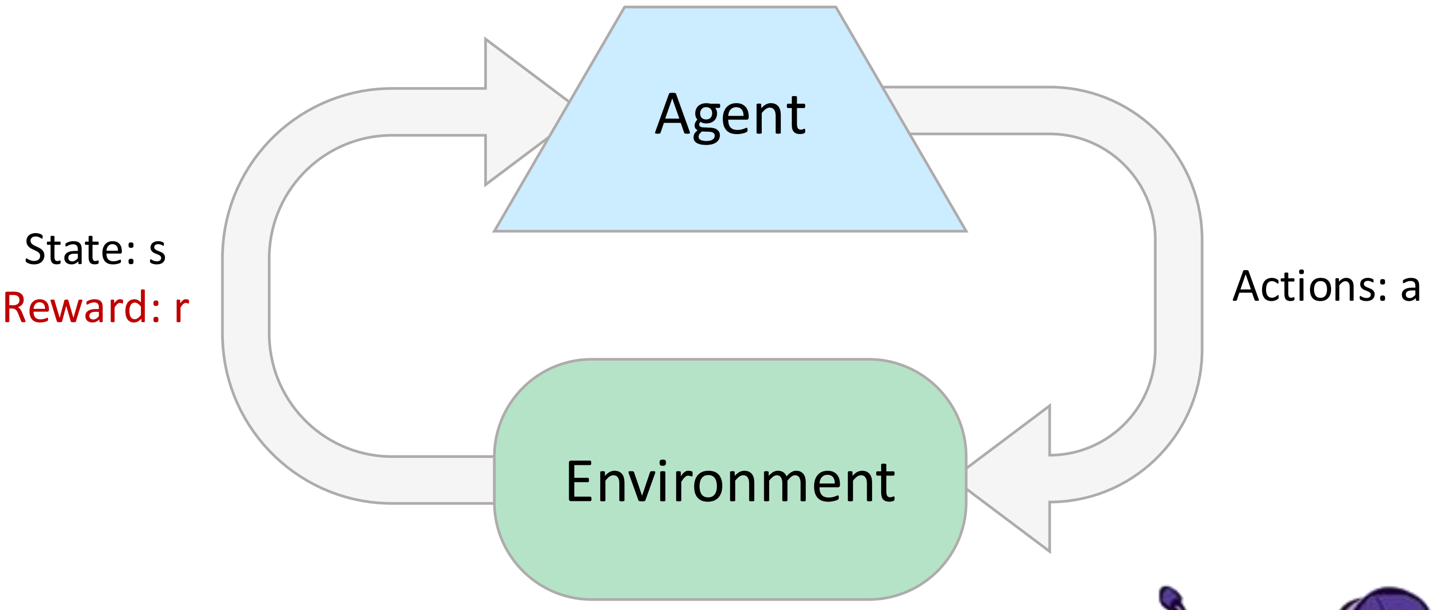
Q-iteration: $$Q_{k+1}(s,a) = \sum_{s'} \cancel{P(s'|s,a)}[\cancel{R(s,a,s')} + \gamma \max_{a'} Q_k(s',a')], \quad \forall\, s,a$$

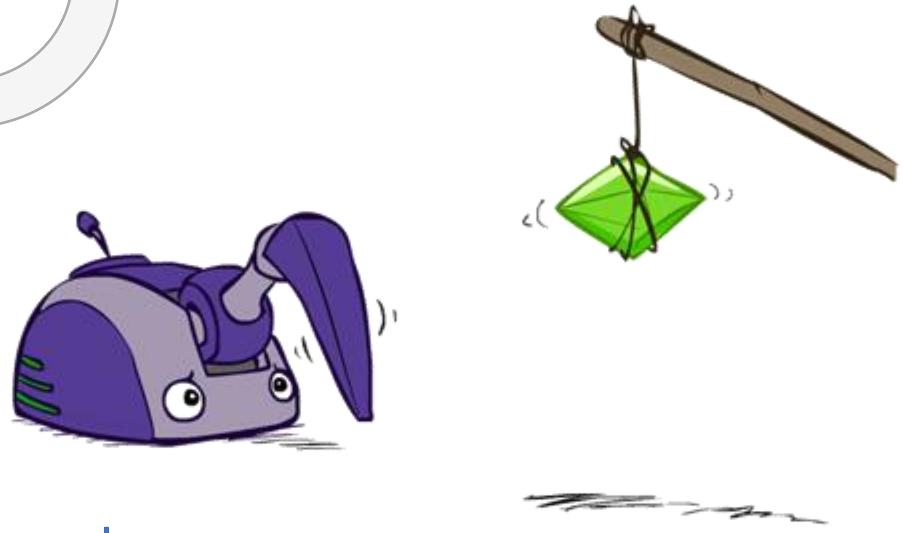
Policy extraction: $$\pi_V(s) = \operatorname{argmax}_a \sum_{s'} \cancel{P(s'|s,a)}[\cancel{R(s,a,s')} + \gamma V(s')], \quad \forall\, s$$

Policy evaluation: $$V_{k+1}^{\pi}(s) = \sum_{s'} \cancel{P(s'|s,\pi(s))}[\cancel{R(s,\pi(s),s')} + \gamma V_k^{\pi}(s')], \quad \forall\, s$$

Policy improvement: $$\pi_{new}(s) = \operatorname{argmax}_a \sum_{s'} \cancel{P(s'|s,a)}[\cancel{R(s,a,s')} + \gamma V^{\pi_{old}}(s')], \quad \forall\, s$$

Reinforcement Learning 2





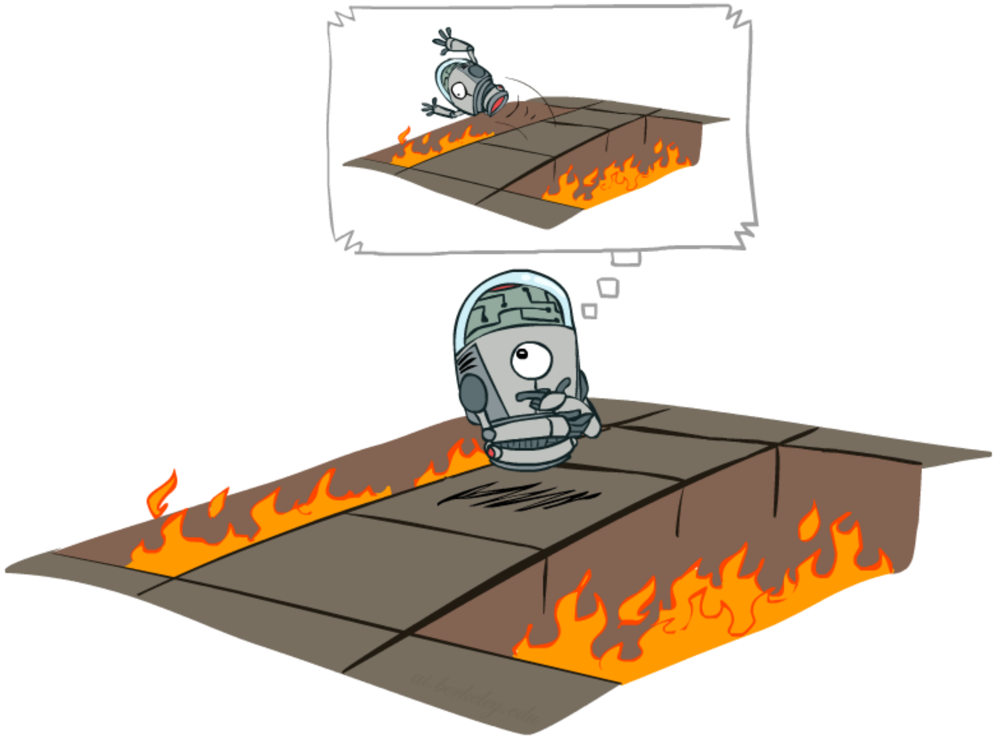
- Basic idea:
  - Receive feedback in the form of rewards
  - Agent’s utility is defined by the reward function
  - Must (learn to) act so as to maximize expected rewards
  - All learning is based on observed samples of outcomes!

Reinforcement Learning 3

- Still assume a Markov decision process (MDP):
  - A set of states $s \in S$
  - A set of actions (per state) A
  - A model T(s,a,s')
  - A reward function R(s,a,s')
- Still looking for a policy $\pi(s)$

- New twist: don't know T or R
  - I.e. we don't know which states are good or what the actions do
  - Must actually try actions and states out to learn

Offline (MDPs) vs. Online (RL)



Offline Solution

Online Learning

Example: Learning to Walk

Initial

A Learning Trial

After Learning [1K Trials]

[Kohl and Stone, ICRA 2004]

Example: Learning to Walk 2

Initial

[Kohl and Stone, ICRA 2004]

[Video: AIBO WALK – initial]

Example: Learning to Walk 3

Training

[Kohl and Stone, ICRA 2004]

[Video: AIBO WALK – training]

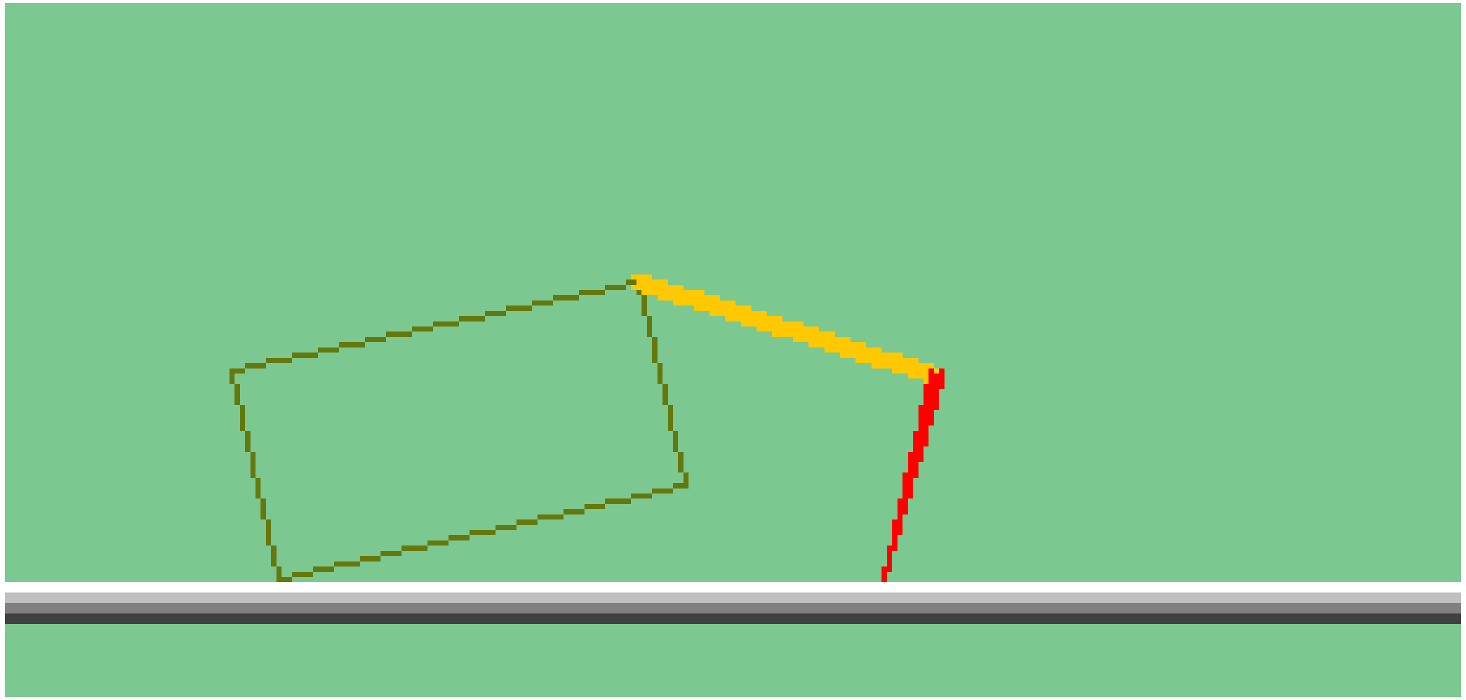
Example: Learning to Walk 4

Finished

[Kohl and Stone, ICRA 2004]

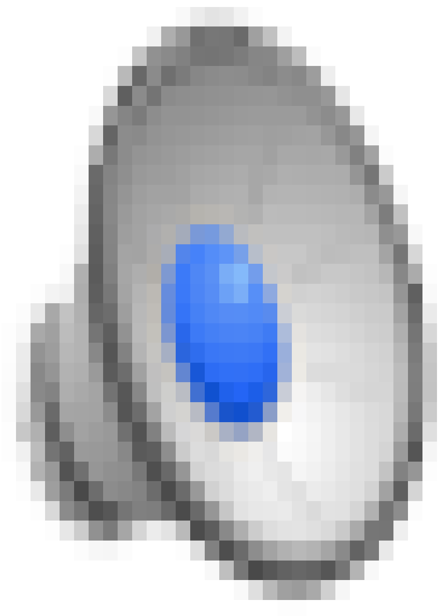
[Video: AIBO WALK – finished]

Example: The Crawler!

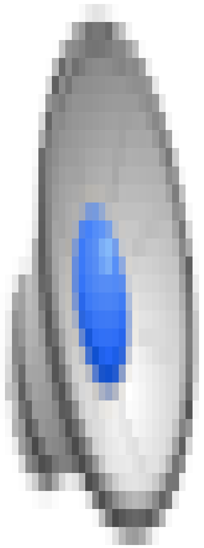


[Demo: Crawler Bot (L10D1)]

Video of Demo Crawler Bot

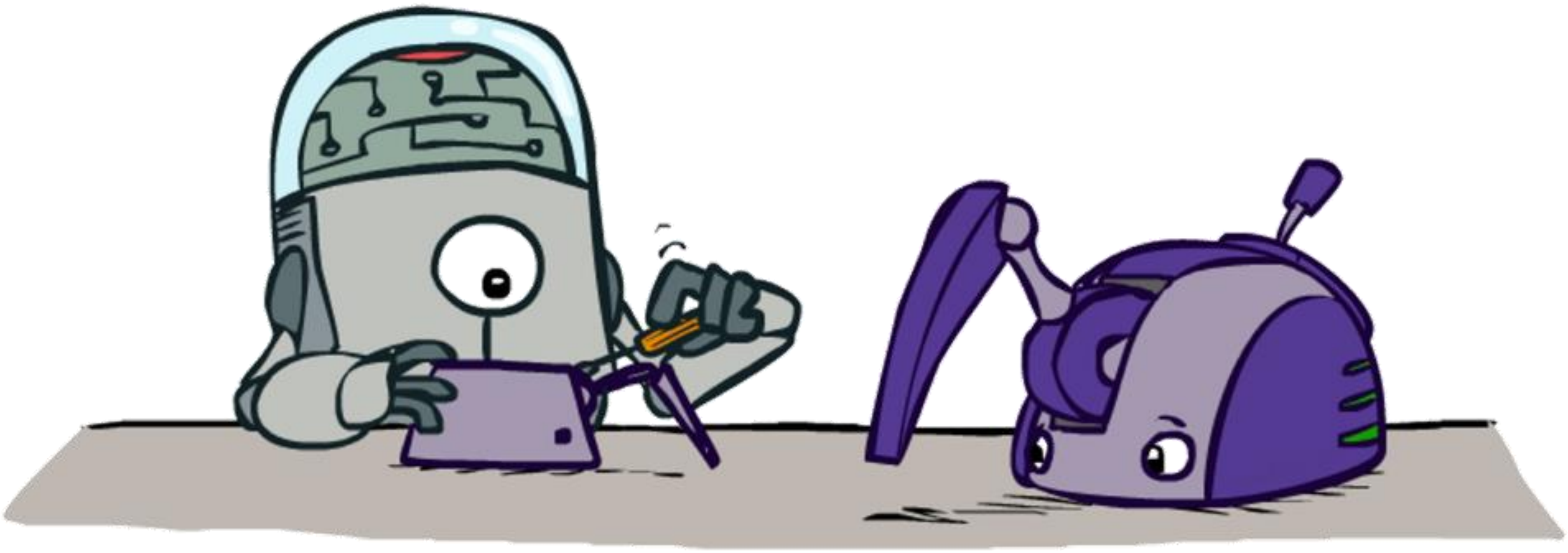


DeepMind Atari (©Two Minute Lectures)



Reinforcement Learning -- Overview

- Passive Reinforcement Learning (= how to learn from experiences)
  - Model-based Passive RL
    - Learn the MDP model from experiences, then solve the MDP
  - Model-free Passive RL
    - Forego learning the MDP model, directly learn V or Q:
      - Value learning – learns value of a fixed policy; 2 approaches: Direct Evaluation & TD Learning
      - Q learning – learns Q values of the optimal policy (uses a Q version of TD Learning)
- Active Reinforcement Learning (= agent also needs to decide how to collect experiences)
  - Key challenges:
    - How to efficiently explore?
    - How to trade off exploration <> exploitation
  - Applies to both model-based and model-free.
    we'll cover only in context of Q-learning



Model-Based Learning

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Model-Based Reinforcement Learning

- Model-Based Idea:
  - Learn an approximate model based on experiences
  - Solve for values as if the learned model were correct

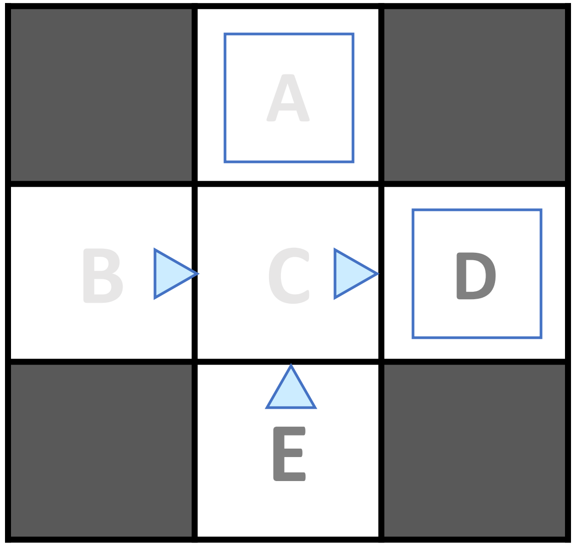
- Step 1: Learn empirical MDP model
  - Count outcomes s' for each s, a
  - Normalize to give an estimate of $\widehat{T}(s, a, s')$
  - Discover each $\widehat{R}(s, a, s')$ when we experience (s, a, s')

- Step 2: Solve the learned MDP
  - For example, use value iteration, as before

(and repeat as needed)

Example: Model-Based RL

Input Policy π



Assume: $\gamma = 1$

Observed Episodes (Training)

Episode 1

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 2

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 3

E, north, C, -1
C, east, D, -1
D, exit, x, +10

Episode 4

E, north, C, -1
C, east, A, -1
A, exit, x, -10

Learned Model

$$\hat{T}(s, a, s')$$

T(B, east, C) = 1.00
T(C, east, D) = 0.75
T(C, east, A) = 0.25
…

$$\hat{R}(s, a, s')$$

R(B, east, C) = -1
R(C, east, D) = -1
R(D, exit, x) = +10
…

Analogy: Expected Age

Goal: Compute expected age of students

Known P(A)

$$E[A] = \sum_a P(a) \cdot a \qquad = 0.35 \times 20 + \ldots$$

Without P(A), instead collect samples [a_1, a_2, … a_N]

Unknown P(A): "Model Based"

$$\hat{P}(a) = \frac{\text{num}(a)}{N}$$

$$E[A] \approx \sum_a \hat{P}(a) \cdot a$$

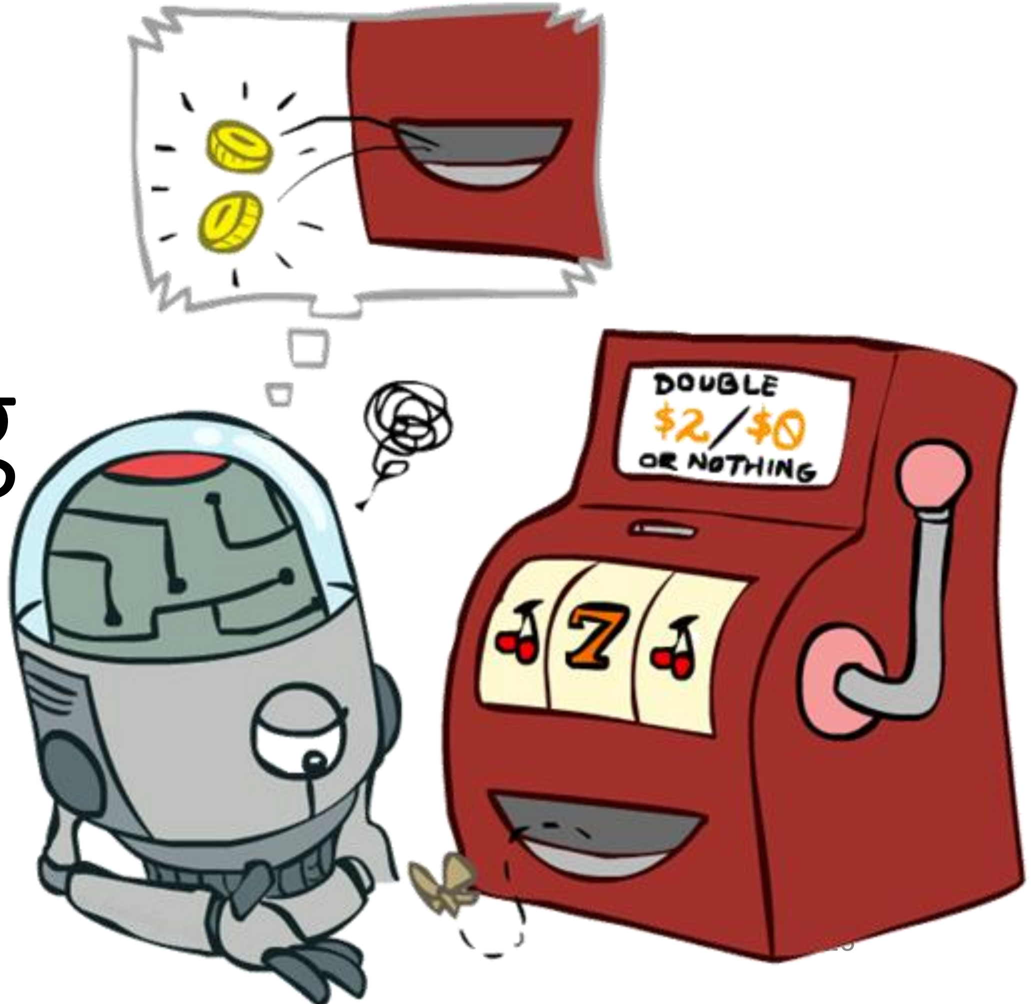
Why does this work? Because eventually you learn the right model.

Unknown P(A): "Model Free"

$$E[A] \approx \frac{1}{N} \sum_i a_i$$

Why does this work? Because samples appear with the right frequencies.

Model-Free Learning



Reinforcement Learning -- Overview

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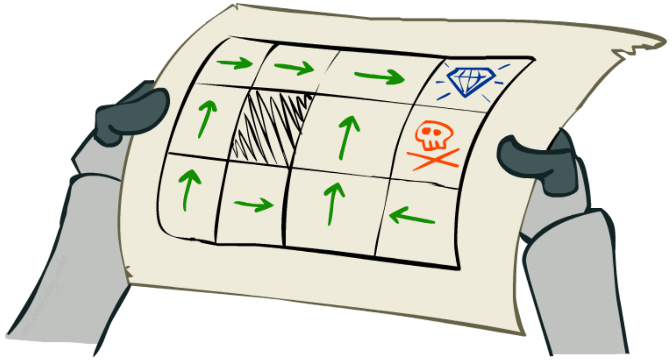
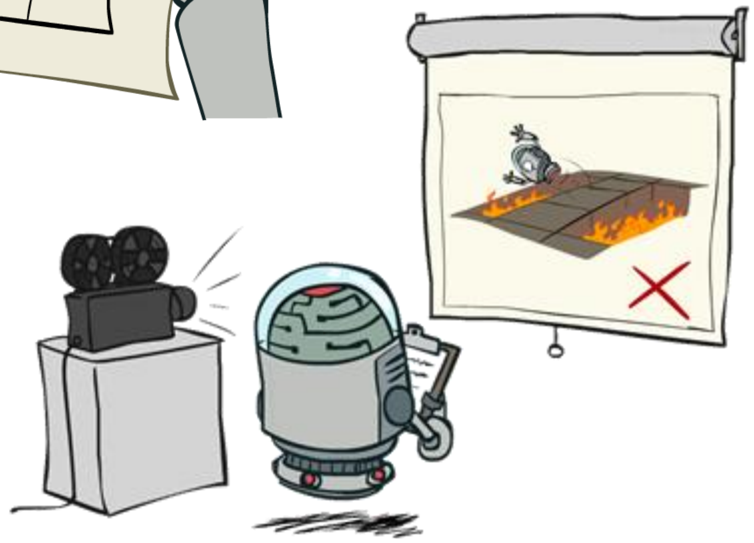
Passive Model-Free Reinforcement Learning



- Simplified task: policy evaluation
  - Input: a fixed policy $\pi(s)$
  - You don’t know the transitions T(s,a,s’)
  - You don’t know the rewards R(s,a,s’)
  - Goal: learn the state values



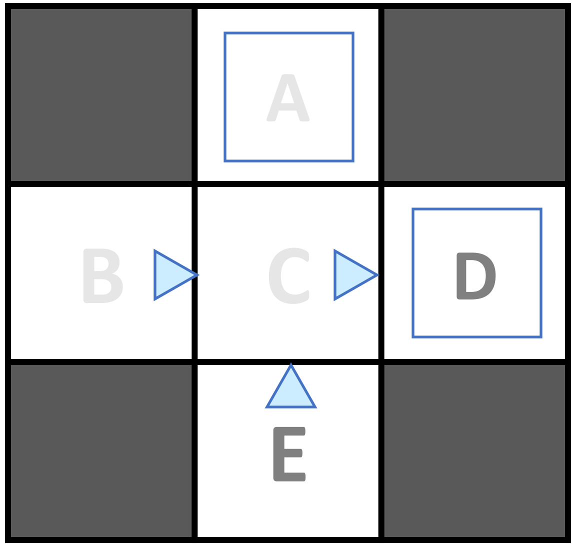
- In this case:
  - Learner is “along for the ride”
  - No choice about what actions to take
  - Just execute the policy and learn from experience
  - This is NOT offline planning! You actually take actions in the world

Direct Evaluation

- Goal: Compute values for each state under π
- Idea: Average together observed sample values
  - Act according to π
  - Every time you visit a state, write down what the sum of discounted rewards turned out to be
  - Average those samples
- This is called direct evaluation

Example: Direct Evaluation

Input Policy π



Assume: γ = 1

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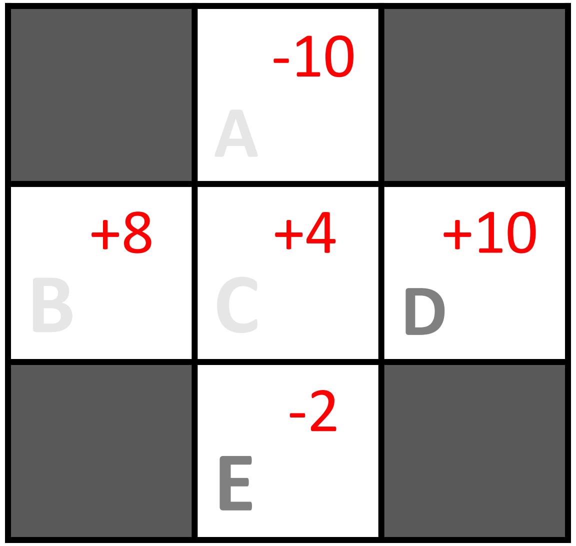
Episode 4

E, north, C, -1
C, east, A, -1
A, exit, x, -10

Output Values



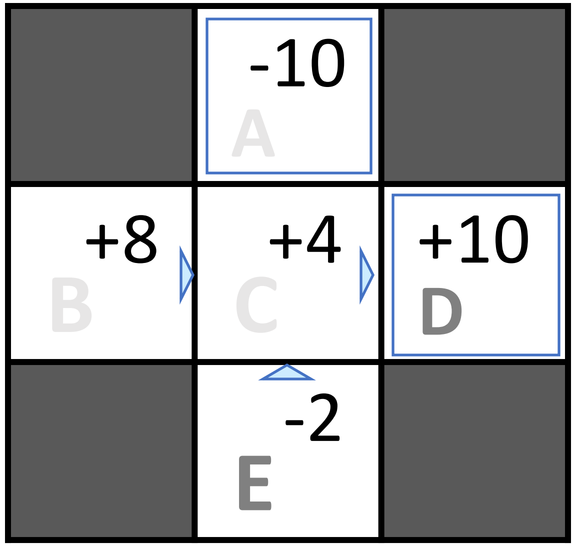
If B and E both go to C under this policy, how can their values be different?

Problems with Direct Evaluation

- What's good about direct evaluation?
  - It's easy to understand
  - It doesn't require any knowledge of T, R
  - It eventually computes the correct average values, using just sample transitions

- What bad about it?
  - It wastes information about state connections
  - Each state must be learned separately
  - So, it takes a long time to learn

Output Values



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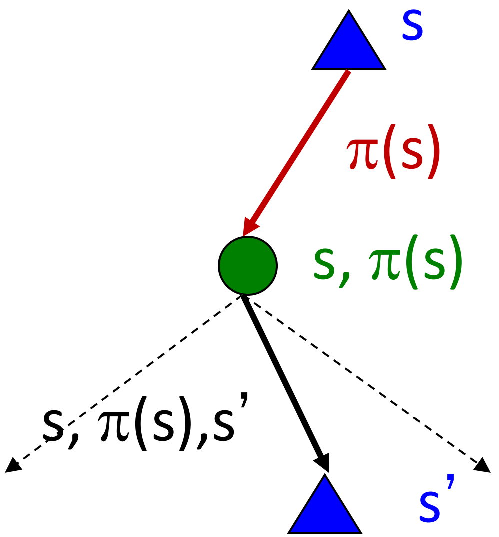
Why Not Use Policy Evaluation?

- Simplified Bellman updates calculate V for a fixed policy:
  - Each round, replace V with a one-step-look-ahead layer over V

$$V_0^\pi(s) = 0$$

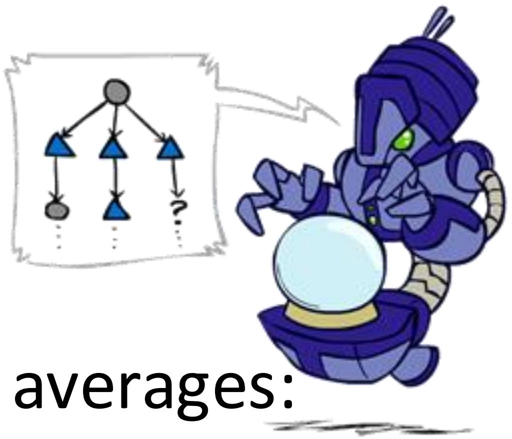
$$V_{k+1}^\pi(s) \leftarrow \sum_{s'} T(s, \pi(s), s')[R(s, \pi(s), s') + \gamma V_k^\pi(s')]$$



  - This approach fully exploited the connections between the states
  - Unfortunately, we need T and R to do it!

- Key question: how can we do this update to V without knowing T and R?
  - In other words, how do we take a weighted average without knowing the weights?

Sample-Based Policy Evaluation?



- We want to improve our estimate of V by computing these averages:

$$V_{k+1}^{\pi}(s) \leftarrow \sum_{s'} T(s,\pi(s),s')[R(s,\pi(s),s') + \gamma V_k^{\pi}(s')]$$

- Idea: Take samples of outcomes s' (by doing the action!) and average

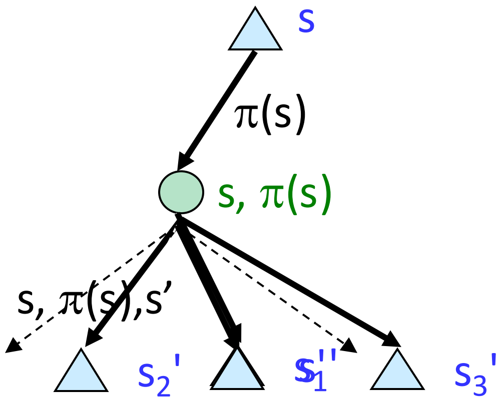
$$sample_1 = R(s,\pi(s),s_1') + \gamma V_k^{\pi}(s_1')$$

$$sample_2 = R(s,\pi(s),s_2') + \gamma V_k^{\pi}(s_2')$$

$$\ldots$$

$$sample_n = R(s,\pi(s),s_n') + \gamma V_k^{\pi}(s_n')$$

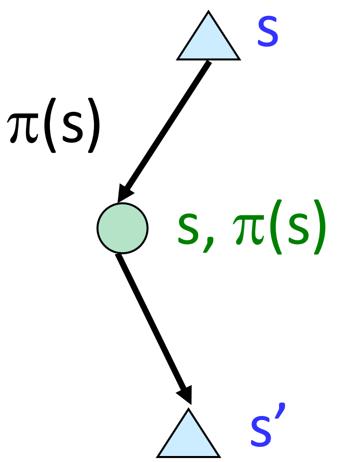
$$V_{k+1}^{\pi}(s) \leftarrow \frac{1}{n}\sum_i sample_i$$



Almost! But we can't rewind time to get sample after sample from state s

Temporal Difference Value Learning

- Big idea: learn from every experience!
  - Update V(s) each time we experience a transition (s, a, s', r)
  - Likely outcomes s' will contribute updates more often



- Temporal difference learning of values
  - Policy still fixed, still doing evaluation!
  - Move values toward value of whatever successor occurs: running average

Sample of V(s): $sample = R(s, \pi(s), s') + \gamma V^{\pi}(s')$

Update to V(s): $V^{\pi}(s) \leftarrow (1 - \alpha)V^{\pi}(s) + (\alpha)sample$

Same update: $V^{\pi}(s) \leftarrow V^{\pi}(s) + \alpha(sample - V^{\pi}(s))$

Gradient Descent View

$$f(x) = \frac{1}{2}(y - x)^2$$

$$\frac{df}{dx} = -(y - x)$$

- Goal: find x that minimizes $f(x)$

1. Start with initial guess, x_0
2. Update x by taking a step in the direction that $f(x)$ is changing fastest (in the negative direction) with respect to x:

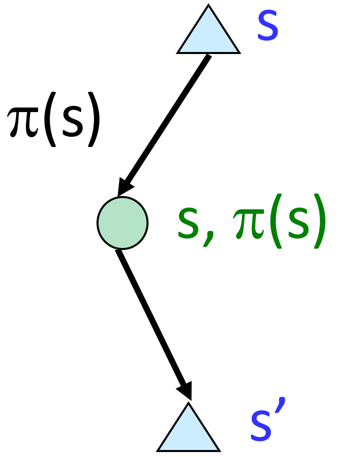
   $x \leftarrow x \ - \alpha \nabla_x f$, where α is the step size or learning rate
3. Repeat until convergence

- TD goal: find value(s), V, that minimizes difference between sample(s) and V

$$V \ \leftarrow V - \alpha \nabla_V Error$$

$$Error(V) = \frac{1}{2}\ (sample - V)^2$$

Gradient Descent View 2



- Big idea: learn from every experience!
  - Update V(s) each time we experience a transition (s, a, s’, r)
  - Likely outcomes s’ will contribute updates more often
- Temporal difference learning of values
  - Policy still fixed, still doing evaluation!
  - Move values toward value of whatever successor occurs: running average

Sample of V(s): $sample = r + \gamma V^{\pi}(s')$

Update to V(s): $V^{\pi}(s) \leftarrow (1-\alpha) V^{\pi}(s) + (\alpha)\, sample$

Same update: $V^{\pi}(s) \leftarrow V^{\pi}(s) + \alpha\, [sample - V^{\pi}(s)]$

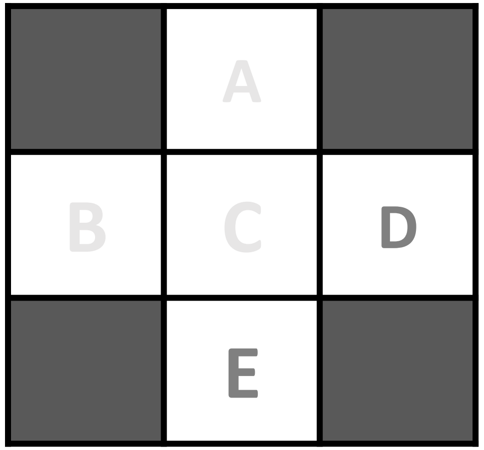
Same update: $V^{\pi}(s) \leftarrow V^{\pi}(s) - \alpha \nabla Error$ $\quad Error = \frac{1}{2}\left(sample - V^{\pi}(s)\right)^2$

Exponential Moving Average

- Exponential moving average
  - The running interpolation update: $V_n = (1-\alpha)V_{n-1} + \alpha x_n$ with $V_1 = x_1$
  - Makes recent samples more important
    $$V_n = \alpha x_n + \alpha(1-\alpha)x_{n-1} + \cdots + \alpha(1-\alpha)^{n-2}x_2 + (1-\alpha)^{n-1}x_1$$
  - Forgets about the past (distant past values were wrong anyway)
- Decreasing learning rate (alpha) can give converging averages
  - Note $V_n = \alpha_n x_n + (1-\alpha_n)\alpha_{n-1}x_{n-1} + \cdots$
    $$+(1-\alpha_n)(1-\alpha_{n-1})\cdot\cdots\cdot(1-\alpha_3)\alpha_2 x_2$$
    $$+(1-\alpha_n)(1-\alpha_{n-1})\cdot\cdots\cdot(1-\alpha_3)(1-\alpha_2)x_1$$

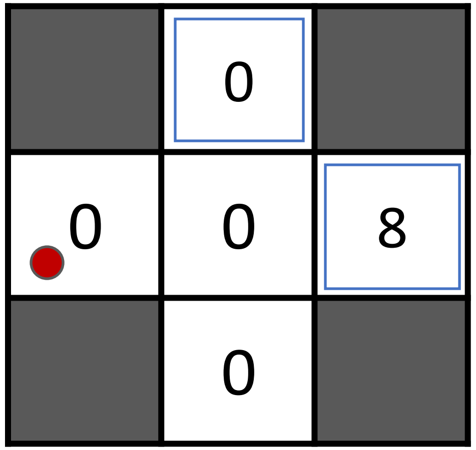
Example: Temporal Difference Value Learning

States

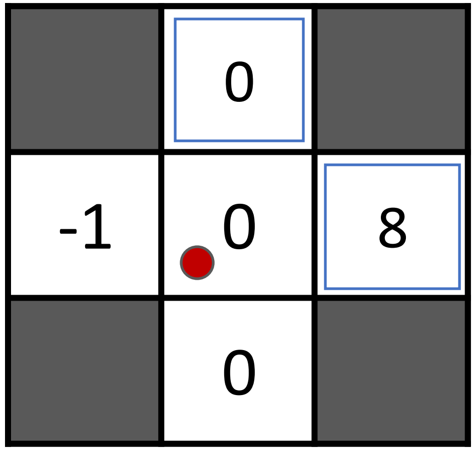


Assume: $\gamma = 1$, $\alpha = 1/2$

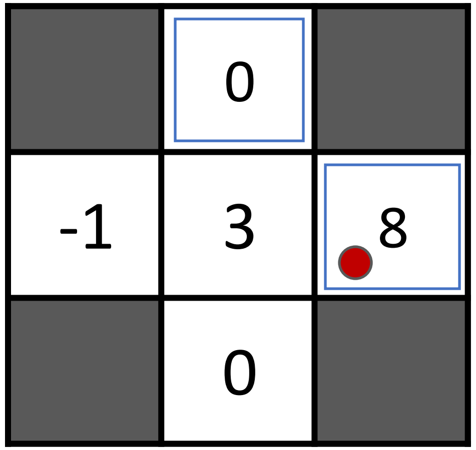
Observed Transitions



B, east, C, -2



C, east, D, -2



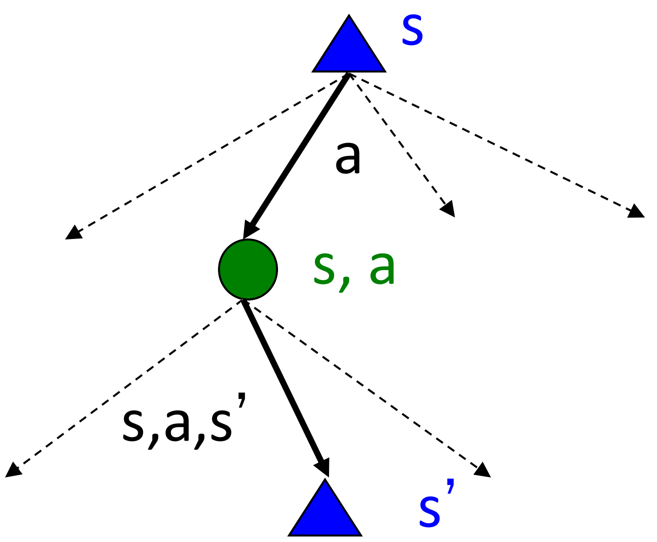
$$V^{\pi}(s) \leftarrow (1-\alpha)V^{\pi}(s) + \alpha\left[R(s,\pi(s),s') + \gamma V^{\pi}(s')\right]$$

Problems with TD Value Learning

- TD value leaning is a model-free way to do policy evaluation, mimicking Bellman updates with running sample averages
- However, if we want to turn values into a (new) policy, we're sunk:

$$\pi(s) = \arg\max_a Q(s,a)$$

$$Q(s,a) = \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V(s') \right]$$



- Idea: learn Q-values, not values
- Makes action selection model-free too!

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Q-Value Iteration

- Value iteration: find successive (depth-limited) values
  - Start with $V_0(s) = 0$, which we know is right
  - Given V_k, calculate the depth k+1 values for all states:

$$V_{k+1}(s) \leftarrow \max_a \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V_k(s')\right]$$

- But Q-values are more useful, so compute them instead
  - Start with $Q_0(s,a) = 0$, which we know is right
  - Given Q_k, calculate the depth k+1 q-values for all q-states:

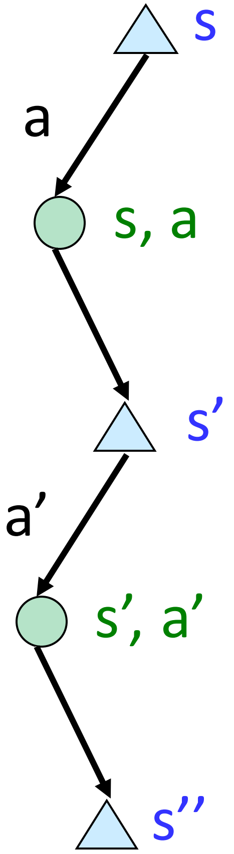
$$Q_{k+1}(s,a) \leftarrow \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma \max_{a'} Q_k(s',a')\right]$$

Model-Free Learning

- Model-free (temporal difference) learning
  - Experience world through episodes

$$(s, a, r, s', a', r', s'', a'', r'', s'''' \ldots)$$

  - Update estimates each transition (s, a, r, s')
  - Over time, updates will mimic Bellman updates



Q-Learning

- Q-Learning: sample-based Q-value iteration

$$Q_{k+1}(s,a) \leftarrow \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma \max_{a'} Q_k(s',a') \right]$$

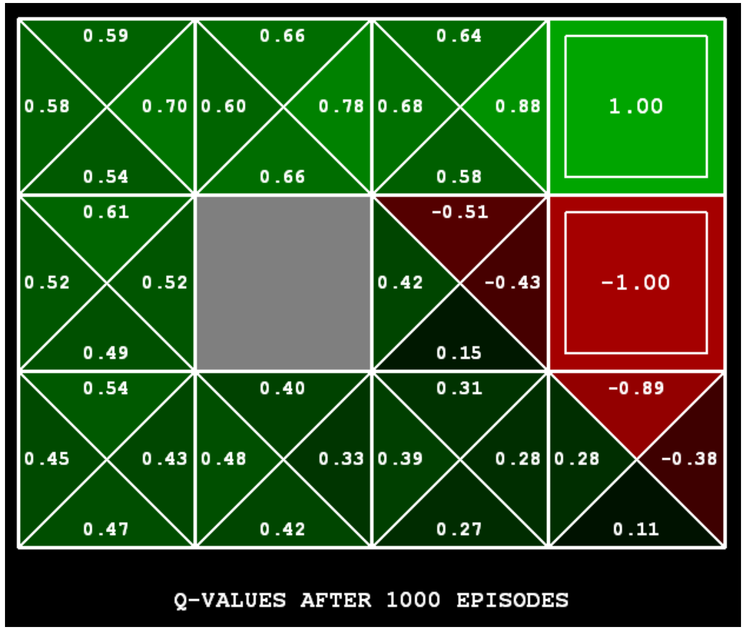
- Learn Q(s,a) values as you go
  - Receive a sample (s,a,s',r)
  - Consider your old estimate: $Q(s,a)$
  - Consider your new sample estimate:

$$sample = R(s,a,s') + \gamma \max_{a'} Q(s',a')$$

no longer policy evaluation!

  - Incorporate the new estimate into a running average:

$$Q(s,a) \leftarrow (1-\alpha)Q(s,a) + (\alpha)\,[sample]$$



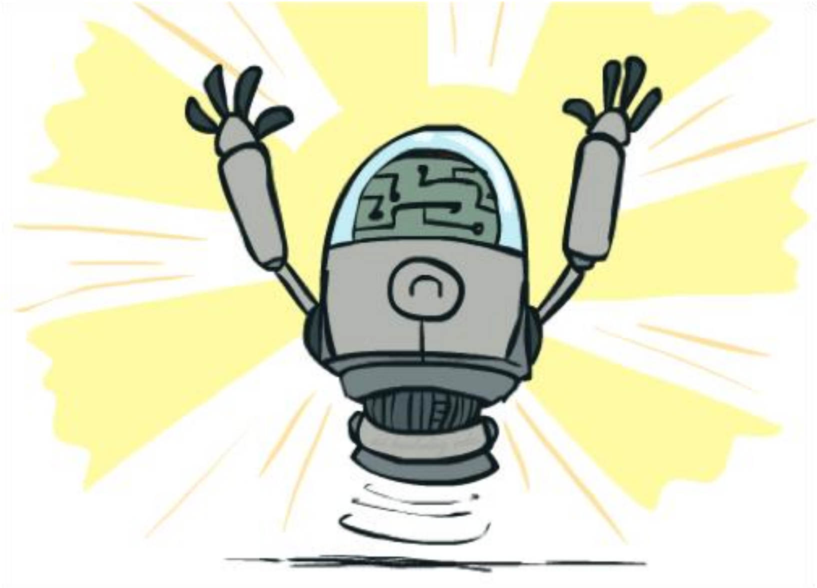
[Demo: Q-learning – gridworld (L10D2)]
[Demo: Q-learning – crawler (L10D3)]

Q-Learning Properties

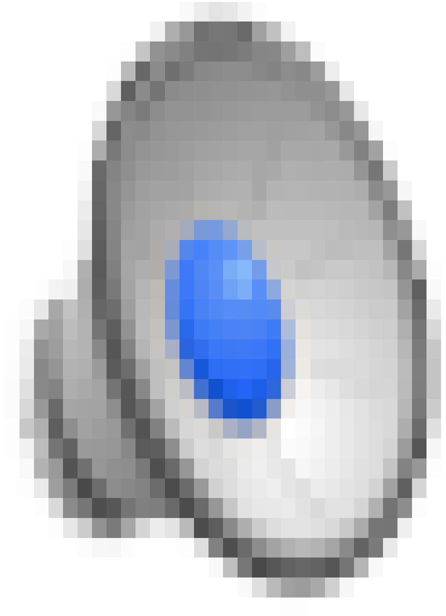
- Amazing result: Q-learning converges to optimal policy -- even if you're acting suboptimally!

- This is called off-policy learning

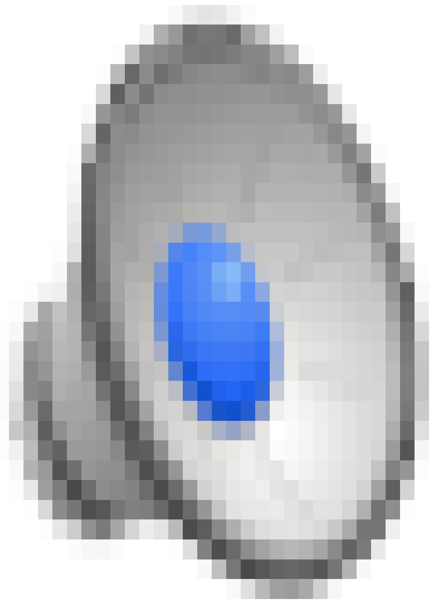
- Caveats:
  - You have to explore enough
  - You have to eventually make the learning rate small enough
  - … but not decrease it too quickly
  - Basically, in the limit, it doesn't matter how you select actions (!)

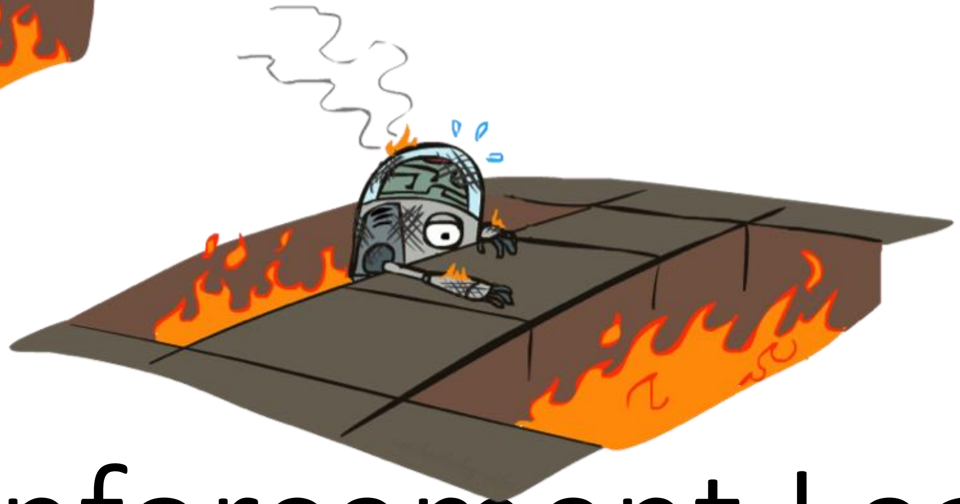


Video of Demo Q-Learning -- Gridworld



Video of Demo Q-Learning -- Crawler





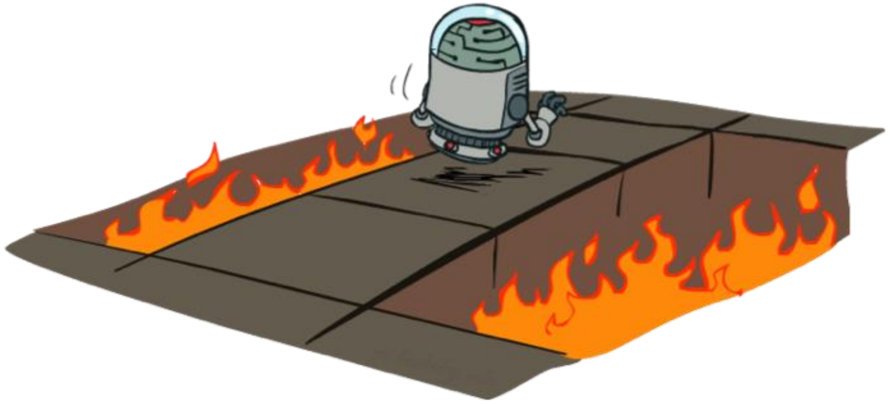
Active Reinforcement Learning

Reinforcement Learning -- Overview

- Passive Reinforcement Learning (= how to learn from experiences)
  - Model-based Passive RL
    - Learn the MDP model from experiences, then solve the MDP
  - Model-free Passive RL
    - Forego learning the MDP model, directly learn V or Q:
      - Value learning – learns value of a fixed policy; 2 approaches: Direct Evaluation & TD Learning
      - Q learning – learns Q values of the optimal policy (uses a Q version of TD Learning)
- Active Reinforcement Learning (= agent also needs to decide how to collect experiences)
  - Key challenges:
    - How to efficiently explore?
    - How to trade off exploration <> exploitation
  - Applies to both model-based and model-free.
    we'll cover only in context of Q-learning

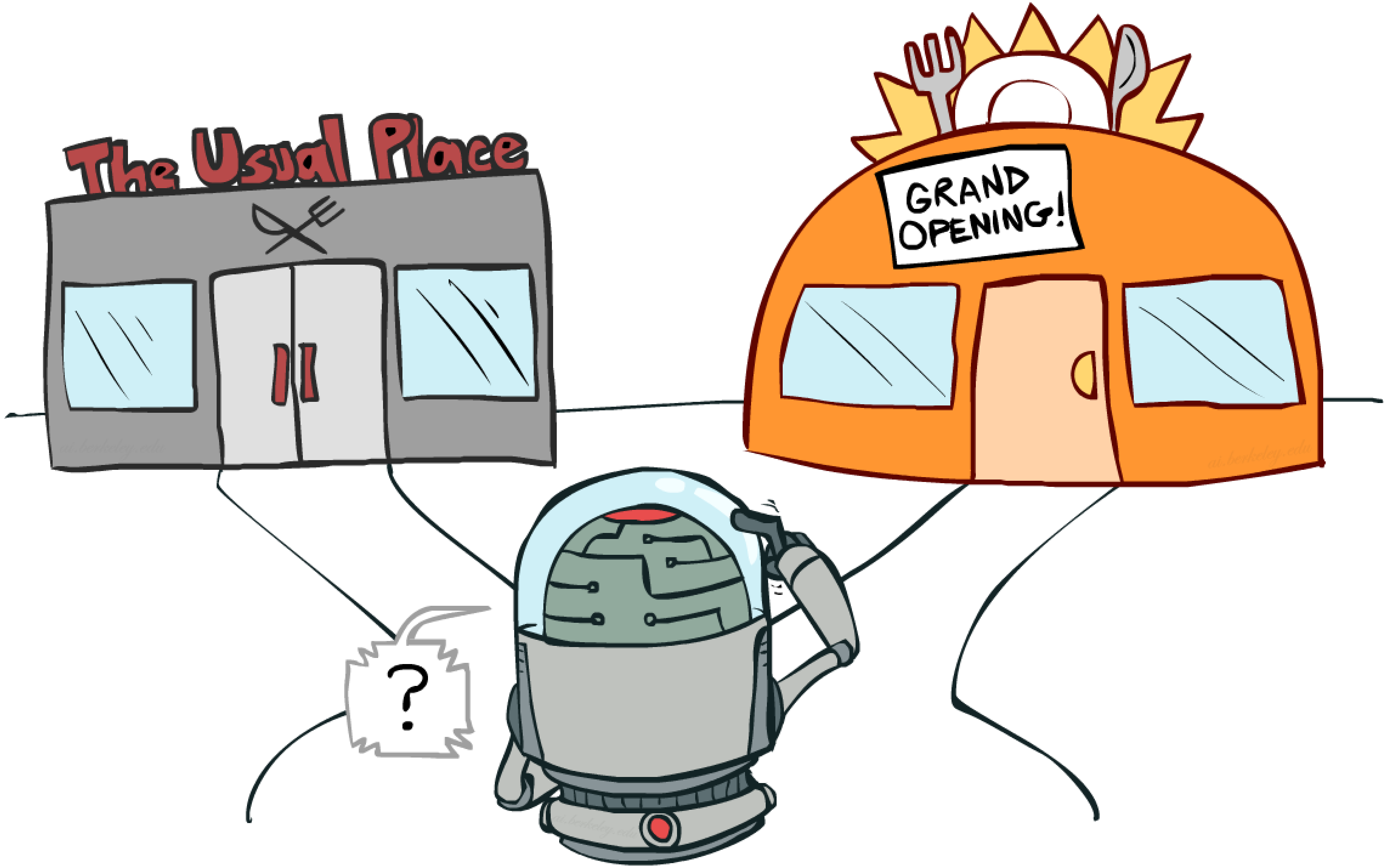
Active Reinforcement Learning

- Full reinforcement learning: optimal policies (like value iteration)
  - You don't know the transitions T(s,a,s')
  - You don't know the rewards R(s,a,s')
  - You choose the actions now
  - Goal: learn the optimal policy / values

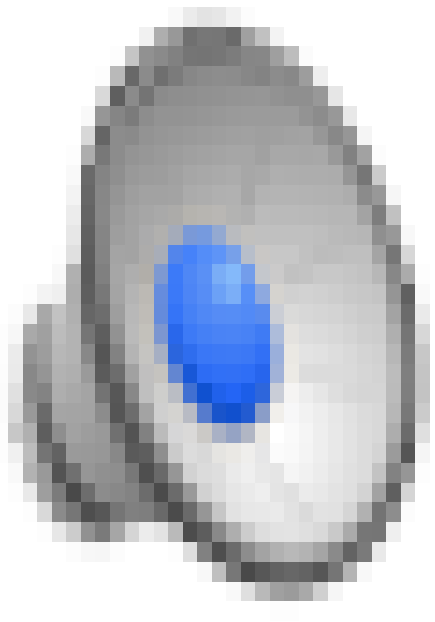


- In this case:
  - Learner makes choices!
  - Fundamental tradeoff: exploration vs. exploitation
  - This is NOT offline planning! You actually take actions in the world and find out what happens…

Exploration vs. Exploitation



Video of Demo Q-learning – Manual Exploration – Bridge Grid

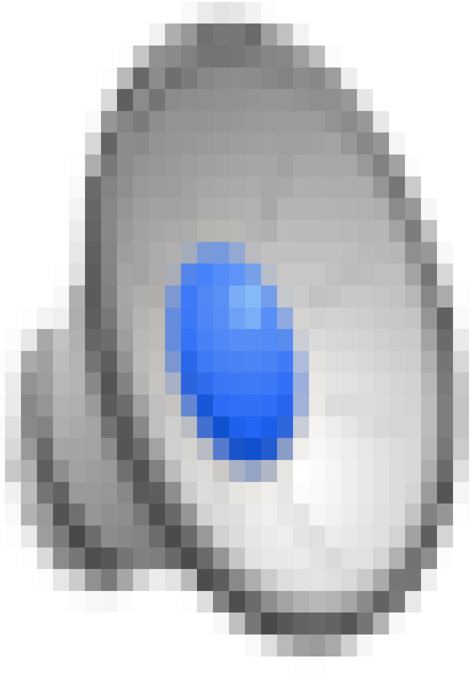


How to Explore?

- Several schemes for forcing exploration
  - Simplest: random actions (ε-greedy)
    - Every time step, flip a coin
    - With (small) probability ε, act randomly
    - With (large) probability 1-ε, act on current policy
  - Problems with random actions?
    - You do eventually explore the space, but keep thrashing around once learning is done
    - One solution: lower ε over time
    - Another solution: exploration functions

[Demo: Q-learning – manual exploration – bridge grid (L10D5)]
[Demo: Q-learning – epsilon-greedy -- crawler (L10D3)]

Video of Demo Q-learning – Epsilon-Greedy – Crawler



Exploration Functions

A commonly used 'exploration function' is $f(u,n) = u + c\sqrt{\log(1/\delta)\,/n}$, which is derived by Chernoff-Hoeffding inequality and δ is confidence level

- When to explore?
  - Random actions: explore a fixed amount
  - Better idea: explore areas whose badness is not (yet) established, eventually stop exploring

- Exploration function
  - Takes a value estimate u and a visit count n, and returns an optimistic utility, e.g. $f(u,n) = u + k/n$

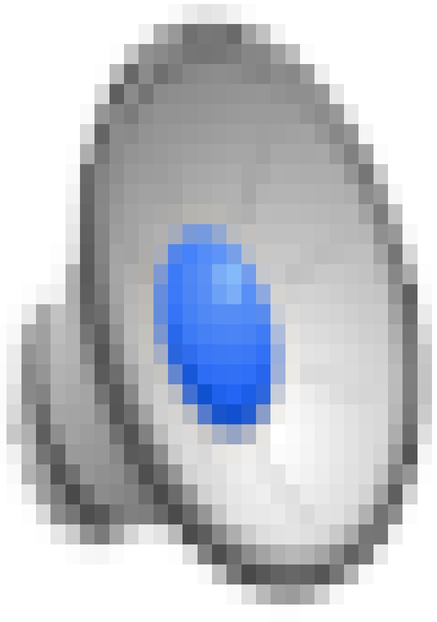
  Regular Q-Update: $Q(s,a) \leftarrow_{\alpha} R(s,a,s') + \gamma \max_{a'} Q(s',a')$

  - Modified Q-Update: $Q(s,a) \leftarrow_{\alpha} R(s,a,s') + \gamma \max_{a'} f(Q(s',a'), N(s',a'))$

  - Action selection: Use $a \leftarrow \text{argmax}_a\, Q(s,a)$
  - Note: this propagates the "bonus" back to states that lead to unknown states as well!

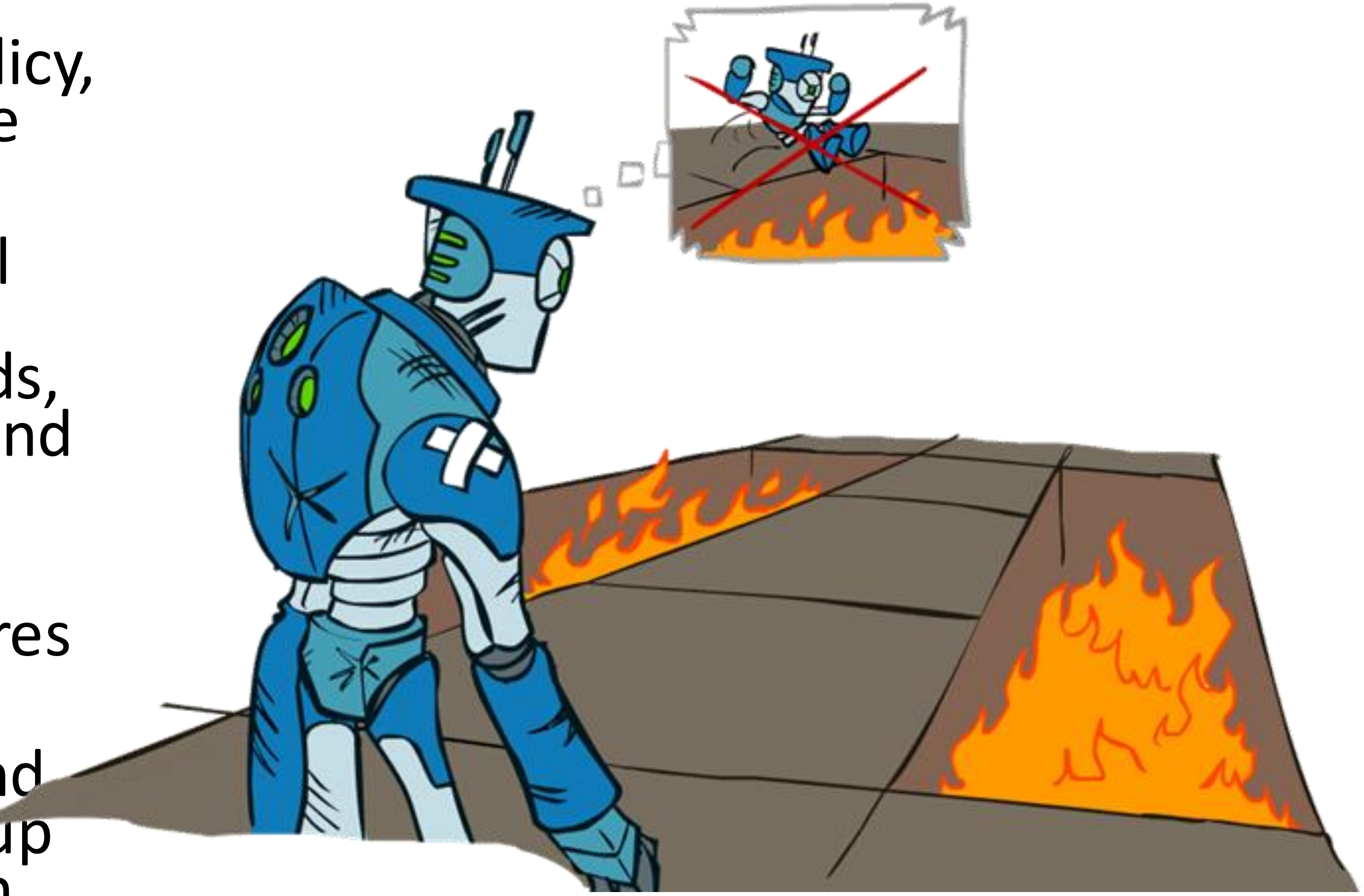
[Demo: exploration – Q-learning – crawler – exploration function (L10D4)]

Video of Demo Q-learning – Exploration Function – Crawler



Regret

- Even if you learn the optimal policy, you still make mistakes along the way!
- Regret is a measure of your total mistake cost: the difference between your (expected) rewards, including useful suboptimality, and optimal (expected) rewards
- Minimizing regret goes beyond learning to be optimal – it requires optimally learning to be optimal
- Example: random exploration and exploration functions both end up optimal, but random exploration has higher regret



Regret 2

- Cumulative regret, i.e., for episodic MDP with fixed horizon
$$R(T) = \sum_{t=1}^{T} (V^*(s_t) - V^{\pi_t}(s_t))$$
where s_t is the starting state of the t-th interaction game
- The algorithm is learning if the average regret converges, i.e. $\frac{R(T)}{T} \to 0$, or equivalently $R(T) = o(T)$
- Smaller order of $R(T)$ means faster learning speed
- Worst-case regret bound $R(T) = \Omega(\sqrt{T})$, which holds for a fixed game with arbitrary transitions and arbitrary (bounded) rewards

The Story So Far: MDPs and RL

Known MDP: Offline Solution

Goal	Technique
Compute V*, Q*, π*	Value / policy iteration
Evaluate a fixed policy π	Policy evaluation

Unknown MDP: Model-Based

Goal	Technique
Compute V*, Q*, π*	VI/PI on approx. MDP
Evaluate a fixed policy π	PE on approx. MDP

Unknown MDP: Model-Free

Goal	Technique
Compute V*, Q*, π*	Q-learning
Evaluate a fixed policy π	Value Learning

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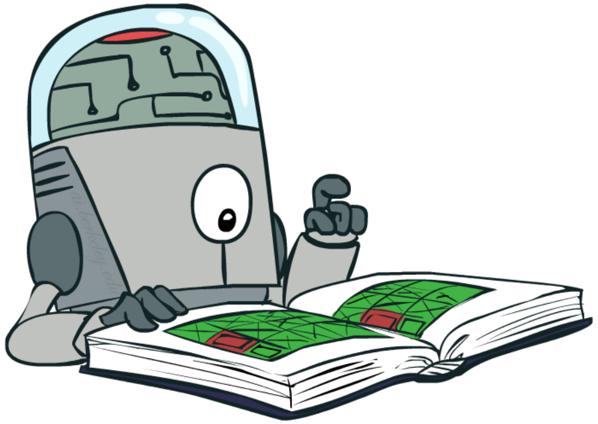
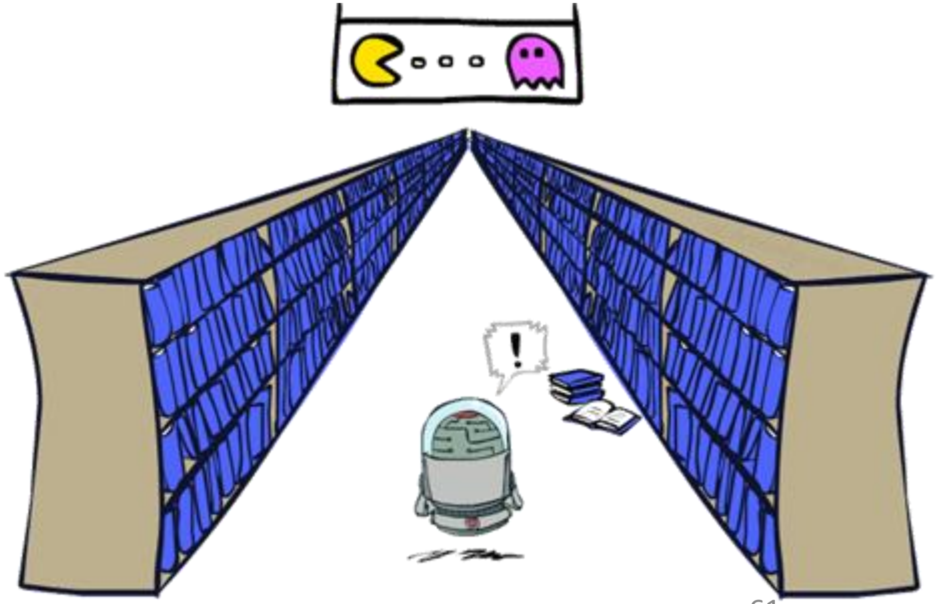
- Approximate Reinforcement Learning (= to handle large state spaces)
  - Approximate Q-Learning
  - Policy Search

Generalizing Across States

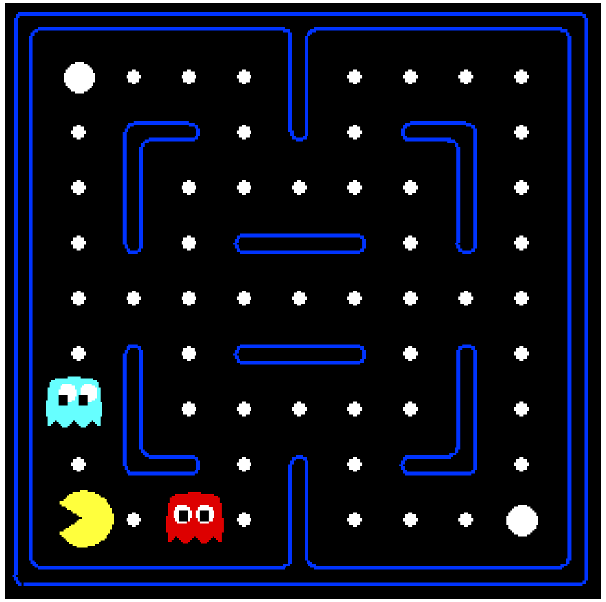
- Basic Q-Learning keeps a table of all q-values
- In realistic situations, we cannot possibly learn about every single state!
  - Too many states to visit them all in training
  - Too many states to hold the q-tables in memory
- Instead, we want to generalize:
  - Learn about some small number of training states from experience
  - Generalize that experience to new, similar situations
  - This is a fundamental idea in machine learning, and we'll see it over and over again



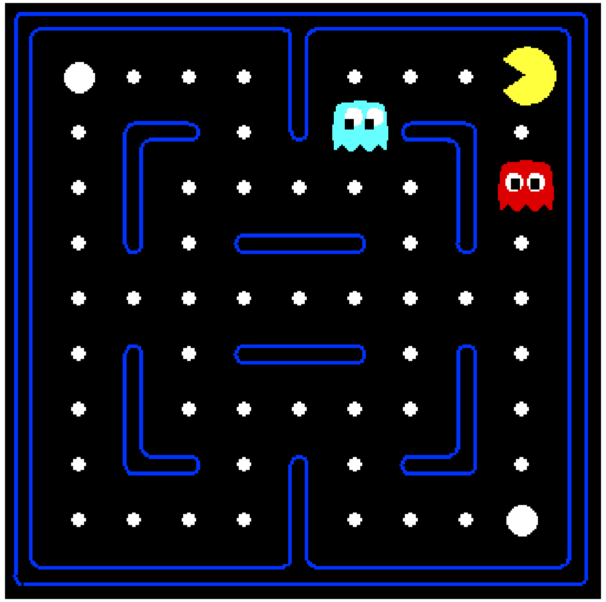


Example: Pacman

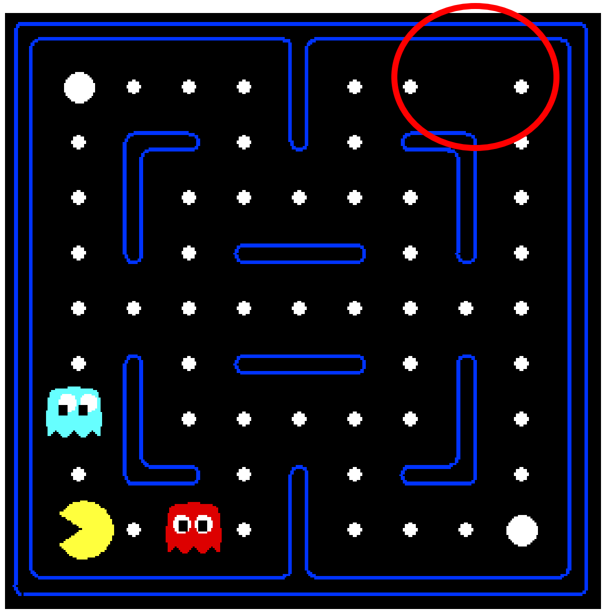
Let’s say we discover through experience that this state is bad:



In naïve q-learning, we know nothing about this state:

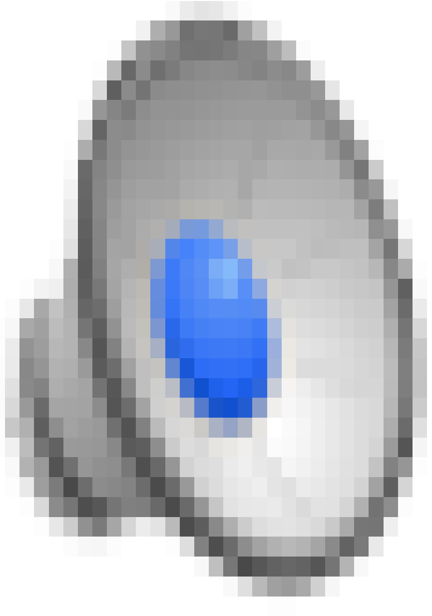


Or even this one!

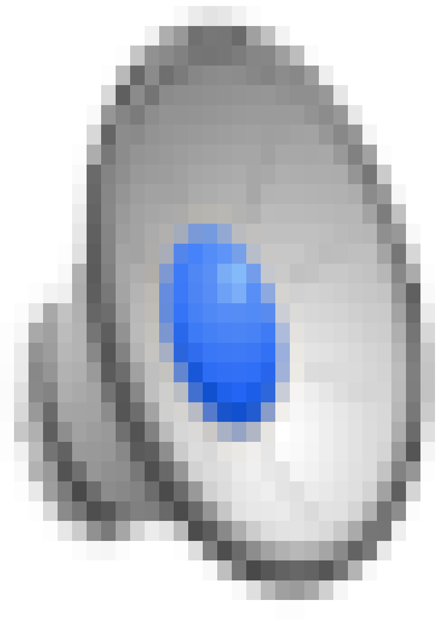


[Demo: Q-learning – pacman – tiny – watch all (L11D4)]
[Demo: Q-learning – pacman – tiny – silent train (L11D6)]
[Demo: Q-learning – pacman – tricky – watch all (L11D5)]

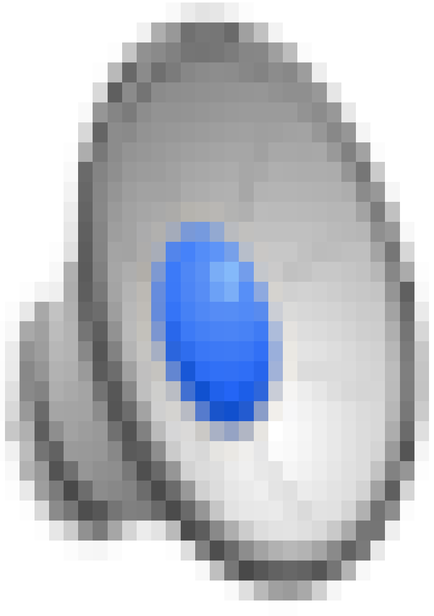
Video of Demo Q-Learning Pacman – Tiny – Watch All



Video of Demo Q-Learning Pacman – Tiny – Silent Train

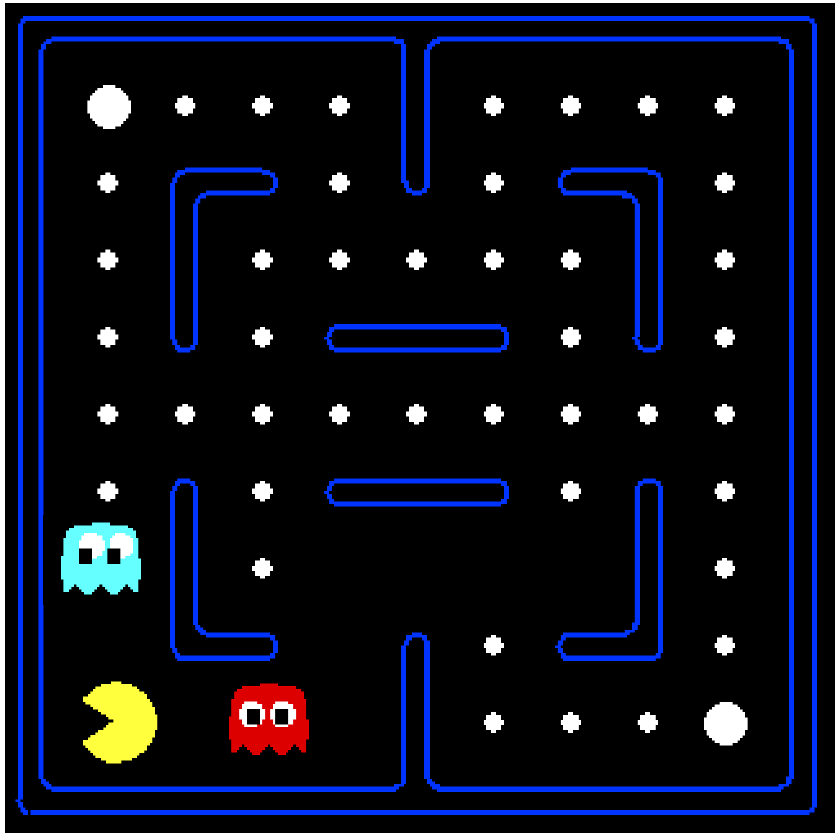


Video of Demo Q-Learning Pacman – Tricky – Watch All



Feature-Based Representations

- Solution: describe a state using a vector of features (properties)
  - Features are functions from states to real numbers (often 0/1) that capture important properties of the state
  - Example features:
    - Distance to closest ghost
    - Distance to closest dot
    - Number of ghosts
    - 1 / (dist to dot)^2
    - Is Pacman in a tunnel? (0/1)
    - …… etc.
    - Is it the exact state on this slide?
  - Can also describe a q-state (s, a) with features (e.g. action moves closer to food)



Linear Value Functions

- Using a feature representation, we can write a q function (or value function) for any state using a few weights:

$$V(s) = w_1 f_1(s) + w_2 f_2(s) + \ldots + w_n f_n(s)$$

$$Q(s,a) = w_1 f_1(s,a) + w_2 f_2(s,a) + \ldots + w_n f_n(s,a)$$

- Advantage: our experience is summed up in a few powerful numbers

- Disadvantage: states may share features but actually be very different in value!

$$Error(w) = \frac{1}{2}(sample - Q(s,a))^2$$

Approximate Q-Learning

$$\frac{dError}{dw_i} = -(sample - Q(s,a))f_i(s,a)$$

$$Q(s,a) = w_1 f_1(s,a) + w_2 f_2(s,a) + \ldots + w_n f_n(s,a)$$

- Q-learning with linear Q-functions:

$$\text{transition } = (s, a, r, s')$$

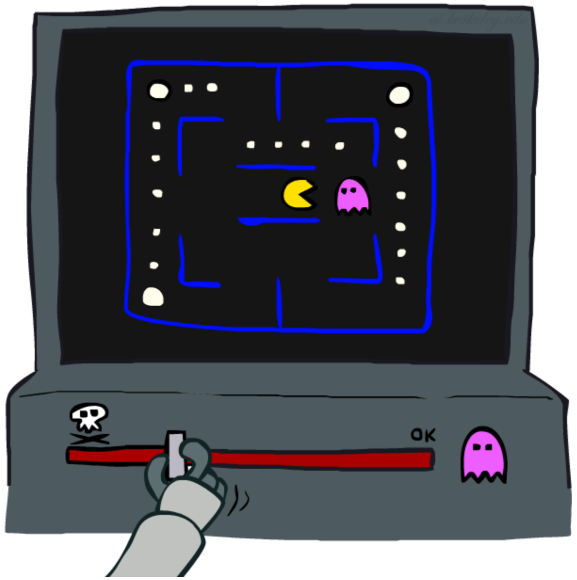
$$\text{difference} = \left[r + \gamma \max_{a'} Q(s', a')\right] - Q(s,a)$$

$$Q(s,a) \leftarrow Q(s,a) + \alpha\,[\text{difference}]$$

Exact Q's

$$w_i \leftarrow w_i + \alpha\,[\text{difference}]\,f_i(s,a)$$

Approximate Q's



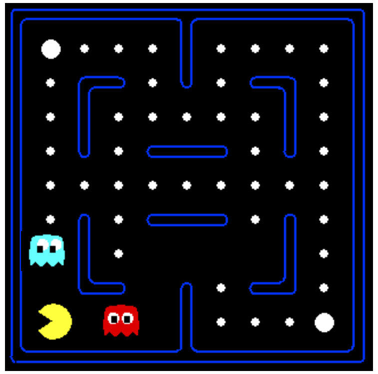
- Intuitive interpretation:
  - Adjust weights of active features
  - E.g., if something unexpectedly bad happens, blame the features that were on: disprefer all states with that state's features

- Formal justification: online least squares

Example: Q-Pacman

$$Q(s,a) = 4.0 f_{DOT}(s,a) - 1.0 f_{GST}(s,a)$$

s

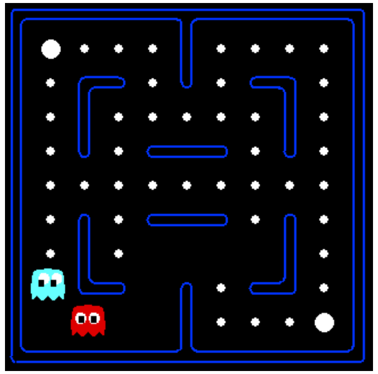


$f_{DOT}(s, \text{NORTH}) = 0.5$

$f_{GST}(s, \text{NORTH}) = 1.0$

$a = \text{NORTH}$
$r = -500$

s'



$Q(s, \text{NORTH}) = +1$

$r + \gamma \max_{a'} Q(s', a') = -500 + 0$

$Q(s', \cdot) = 0$

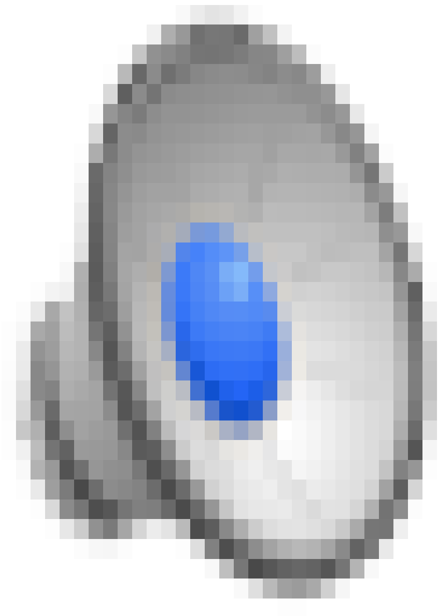
difference $= -501$

$$w_{DOT} \leftarrow 4.0 + \alpha \left[-501\right] 0.5$$
$$w_{GST} \leftarrow -1.0 + \alpha \left[-501\right] 1.0$$

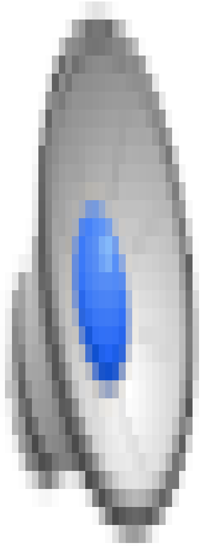
$$Q(s,a) = 3.0 f_{DOT}(s,a) - 3.0 f_{GST}(s,a)$$

[Demo: approximate Q-learning pacman (L11D8)]

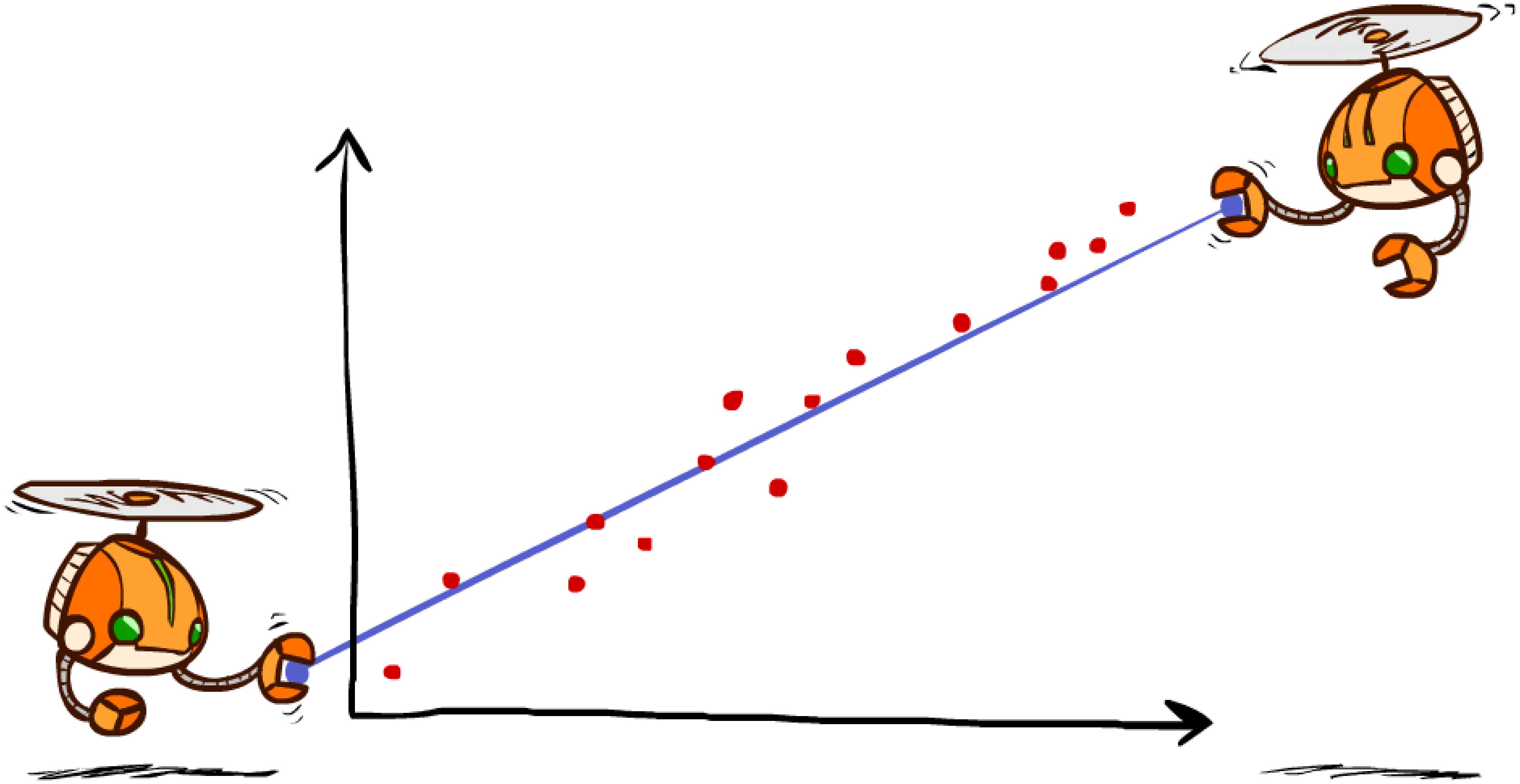
Video of Demo Approximate Q-Learning -- Pacman



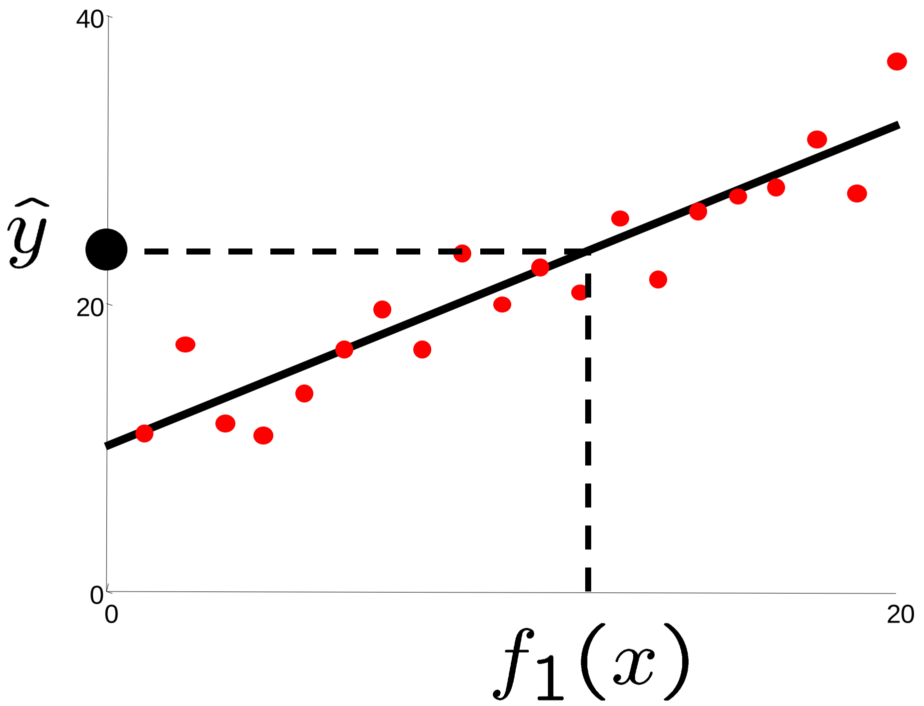
DeepMind Atari (©Two Minute Lectures) approximate Q-learning with neural nets

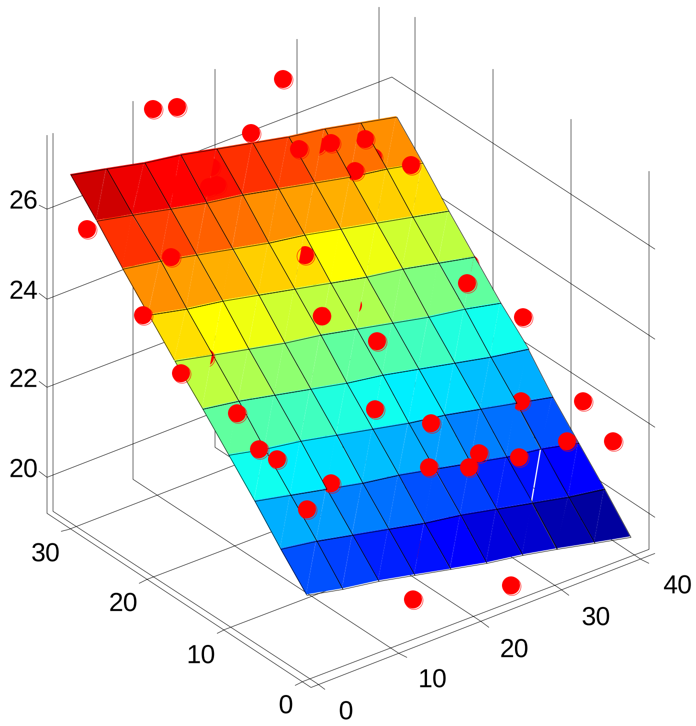


Q-Learning and Least Squares



Linear Approximation: Regression





Prediction:

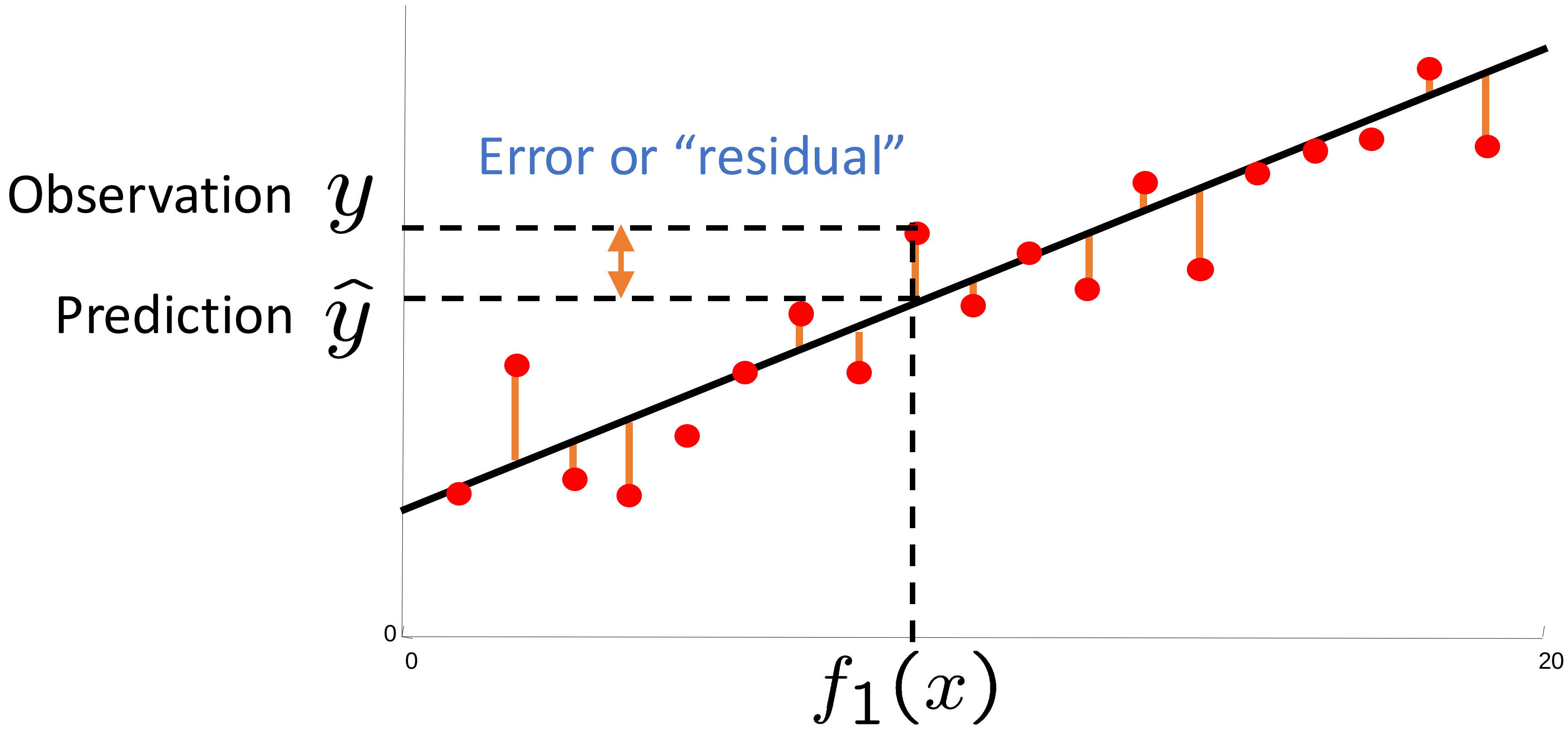
$$\hat{y} = w_0 + w_1 f_1(x)$$

Prediction:

$$\hat{y}_i = w_0 + w_1 f_1(x) + w_2 f_2(x)$$

Optimization: Least Squares

$$\text{total error} = \sum_i (y_i - \hat{y}_i)^2 = \sum_i \left(y_i - \sum_k w_k f_k(x_i) \right)^2$$



Minimizing Error

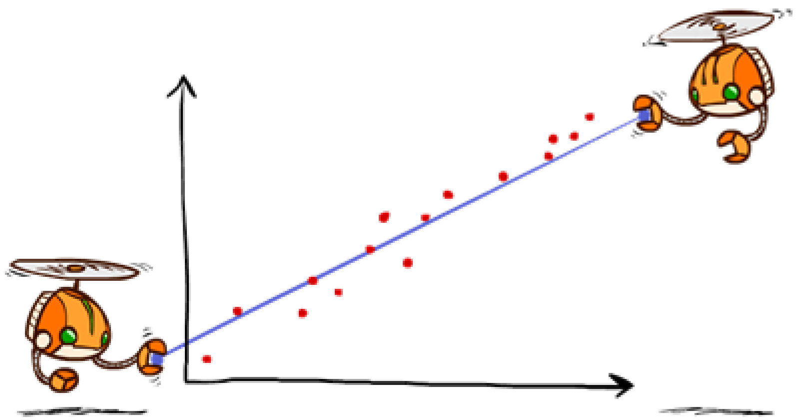
- Imagine we had only one point x, with features f(x), target value y, and weights w:

$$\text{error}(w) = \frac{1}{2}\left(y - \sum_k w_k f_k(x)\right)^2$$

$$\frac{\partial\ \text{error}(w)}{\partial w_m} = -\left(y - \sum_k w_k f_k(x)\right) f_m(x)$$

$$w_m \leftarrow w_m + \alpha\left(y - \sum_k w_k f_k(x)\right) f_m(x)$$

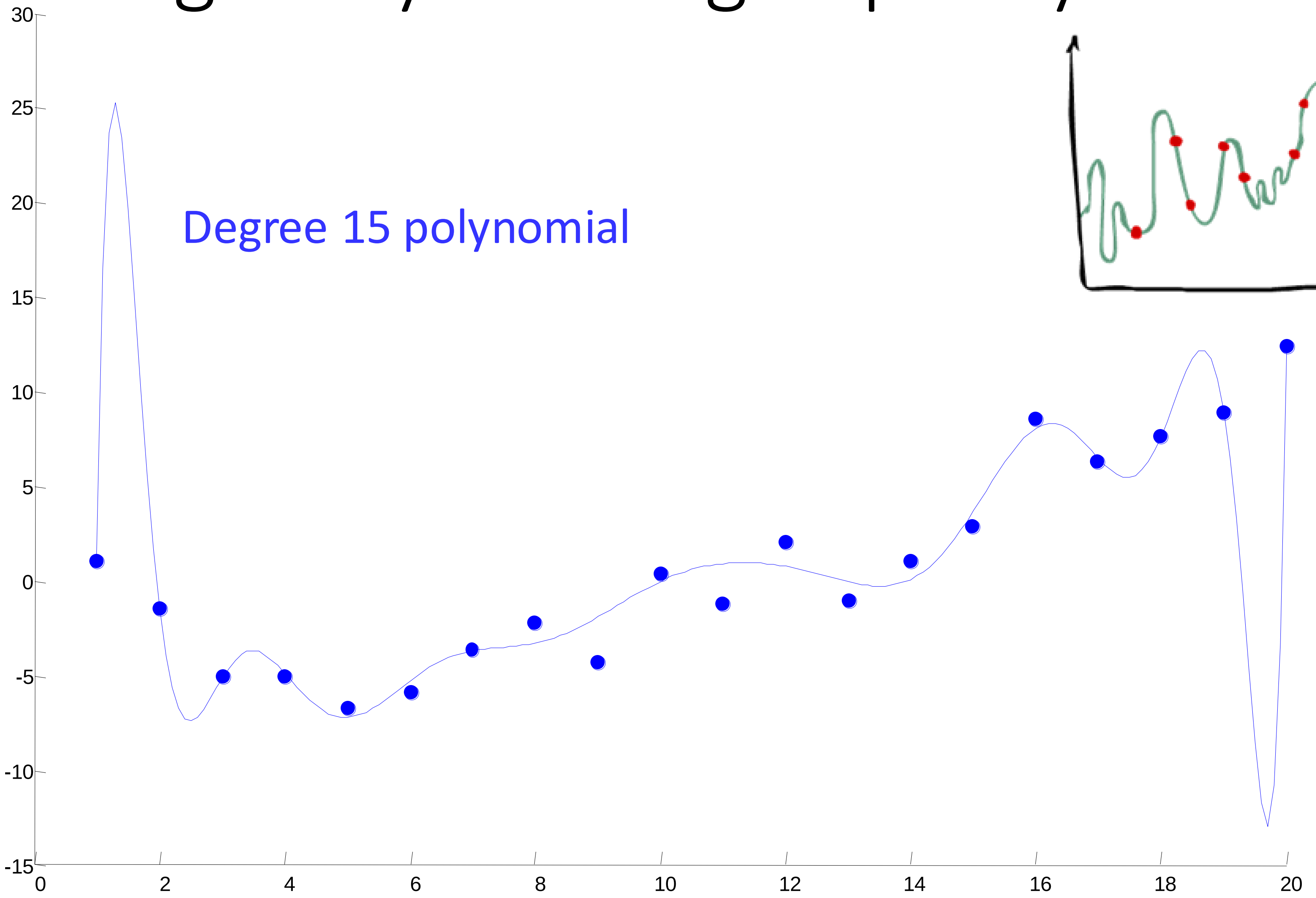
- Approximate q update explained:

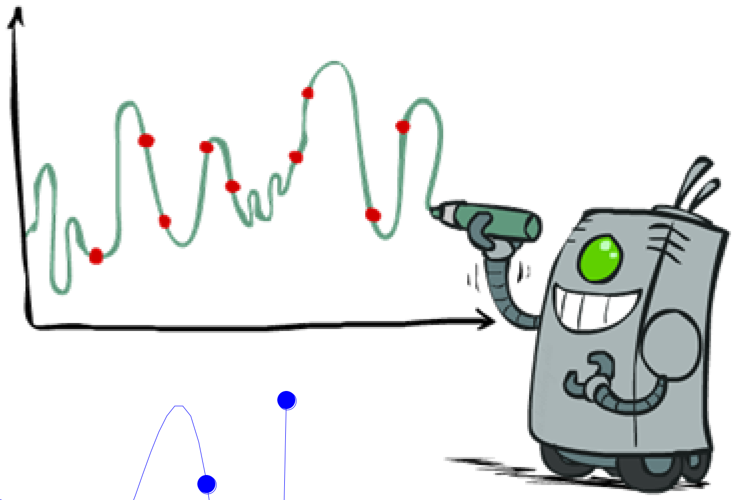


$$w_m \leftarrow w_m + \alpha\left[r + \gamma \max_a Q(s', a') - Q(s, a)\right] f_m(s, a)$$

“target” “prediction”

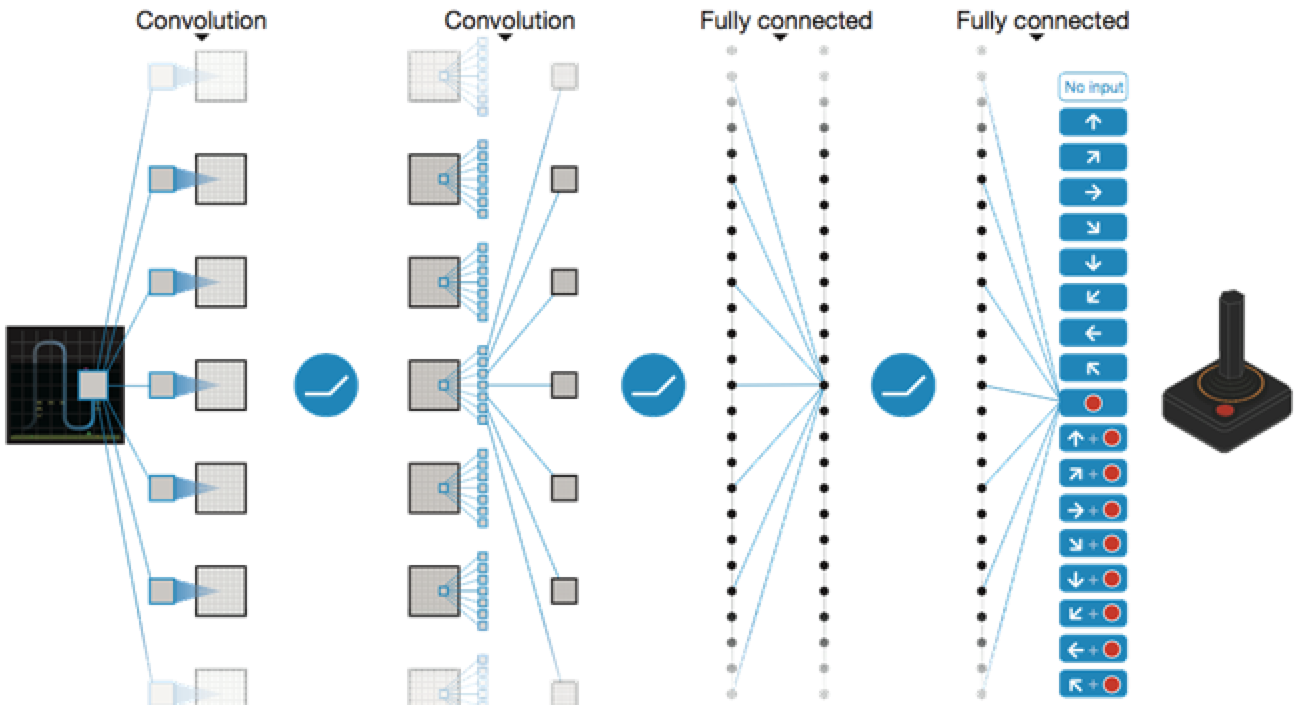
Overfitting: Why Limiting Capacity Can Help





Recent Advancements: Deep Q-Networks

- DeepMind, 2015
- Used a deep learning network to represent Q:
  - Input is last 4 images (84x84 pixel values) plus score
- 49 Atari games, incl. Breakout, Space Invaders, Seaquest, Enduro



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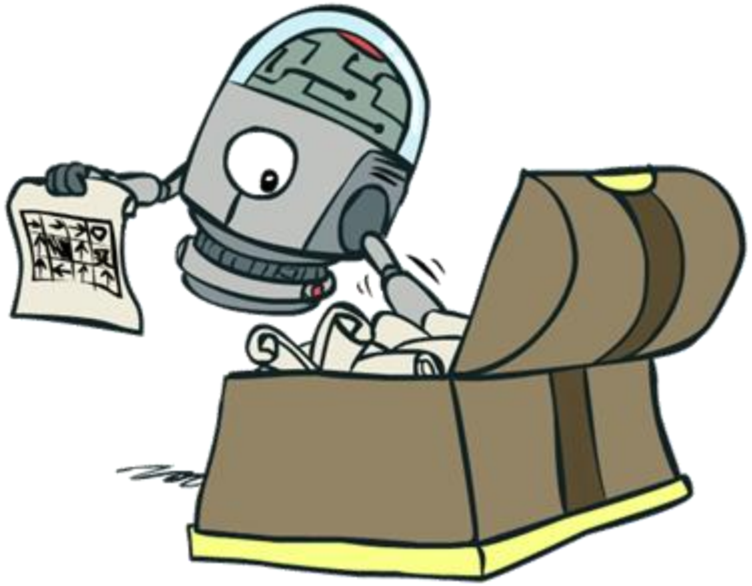
Policy Search



- Problem: often the feature-based policies that work well (win games, maximize utilities) aren’t the ones that approximate V / Q best
  - E.g. some value functions have probably horrible estimates of future rewards, but they still produced good decisions
  - Q-learning’s priority: get Q-values close (modeling)
  - Action selection priority: get ordering of Q-values right (prediction)
  - We’ll see this distinction between modeling and prediction again later in the course
- Solution: learn policies that maximize rewards, not the values that predict them
- Policy search: start with an ok solution (e.g. Q-learning) then fine-tune by hill climbing on feature weights

Policy Search 2

- Simplest policy search:
  - Start with an initial linear value function or Q-function
  - Nudge each feature weight up and down and see if your policy is better than before

- Problems:
  - How do we tell the policy got better?
  - Need to run many sample episodes!
  - If there are a lot of features, this can be impractical

- Better methods exploit lookahead structure, sample wisely, change multiple parameters…

MDPs and RL

Known MDP: Offline Solution

Goal	Technique
Compute V*, Q*, π*	Value / policy iteration
Evaluate a fixed policy π	Policy evaluation

Unknown MDP: Model-Based

**use features to generalize*

Goal	Technique
Compute V*, Q*, π*	VI/PI on approx. MDP
Evaluate a fixed policy π	PE on approx. MDP

Unknown MDP: Model-Free

**use features to generalize*

Goal	Technique
Compute V*, Q*, π*	Q-learning
Evaluate a fixed policy π	Value Learning

Summary

Shuai Li

https://shuaili8.github.io

- Passive Reinforcement Learning (= how to learn from experiences)
  - Model-based Passive RL
  - Model-free Passive RL
    - Direct Evaluation & TD Learning
    - Q learning
- Active Reinforcement Learning (= agent also needs to decide how to collect experiences)
  - Active Q-learning
  - Exploration vs Exploitation
- Approximate Reinforcement Learning (= to handle large state spaces)
  - Approximate Q-Learning
  - Policy Search

Questions?