Basics of reinforcement learning

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Introduction

- Picking the right problem is hard
- Capturing the right abstraction level: all the relevant details, none of the irrelevant ones
- Three (extremely general!) types of tasks in machine learning
 - Supervised learning
 - Unsupervised learning
 - Reinforcement learning

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Introduction

- Reinforcement learning is the problem of sequential decision making in dynamic environment
- Goal: capture the most important aspects of an agent making decisions
 - Input (sensing the state of the environment)
 - Action (choosing to affect on the environment)
 - Goal (prefers some states of the environment over others)
- This is incredibly general
- Examples
 - Robots (and their components)
 - Games
 - Better A/B testing
 - Most importantly, you!

Difficulties

- Curse of dimensionality: too many choices!
- Stochasticity, and more generally, uncertainty: what do I do?
- Reward choice: what do I care about?
- Credit assignment: what did I do wrong?

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Elements of reinforcement learning

- Policy: how I act in a given situation
- Reward signal: pain and pleasure at the moment
- Value function: total amount of happiness from now until I die

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The Markov Decision Process (MDP)

- *S*: set of possible **states** of the environment
 - $p(s_0), s_0 \in S$: a distribution over initial state
 - Markov property: we assume that the current state summarizes everything we need to remember
- A: set of possible actions
 - $P_{sa}(\cdot)$: state transitions, for each state s and action a
- $R: S \to \mathbb{R}$: reward
 - $\gamma \in [0,1]$: discount factor

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The Markov Decision Process (MDP)

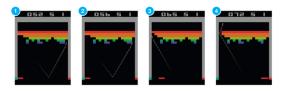
- π : a policy (what action to do, given a state)
- $V^{\pi}(s) = E_{\pi}[\sum_{i=0}^{\infty} \gamma^{i} R(s_{i})]$
 - How good is a state, given a policy?
- $Q^{\pi}(s,a)$
 - How good is an action at a state, given a policy?
- More realistic: Partially Observed MDPs (POMDPs), where state is not directly observed but affects observations

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Techniques for solving RL problems

- Dynamic programming
- Temporal difference (TD) learning
- Q-learning: find the Q function (how good is the action?)
- Policy gradients: optimize the policy directly
- Deep RL: use deep neural networks as function approximators
 - Deep Q-learning
 - Policy gradients: learn a policy directly

Recent successes: Atari



• "Human-level control through deep reinforcement learning", Mnih et al.

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Recent successes: AlphaGo



• "Mastering the game of Go with deep neural networks and tree search", Silver et al.

Failure modes



- Misspecifying reward functions (OpenAI blog)
- Concrete Al safety problems
 - Safe exploration (don't destroy the environment or itself)
 - Changing environments and data (fail gracefully when data changes)
 - Avoid negative side-effects (can't explicitly describe every bad behavior)
 - Avoid wireheading (reward signals are faulty)
 - Scalable oversight (when feedback and oversight is expensive)

Al safety problems

- Recent papers
 - "Concrete problems in Al safety", Amodei et al.
 - "Safely interruptible agents", Orseau and Armstrong
- Organizations
 - Machine intelligence research institute (MIRI)
 - Future of humanity institute (FHI)
 - Partnership on AI
 - AAAI, ACLU, Amazon, Google (DeepMind), Facebook, IBM, Microsoft, Apple, OpenAI)

Thanks!

Resources and references: yixinlin.net/intro-rl