Lecture 9: Model-Free Prediction

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Outline

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Model-Free Reinforcement Learning

- Last lecture:
  - Planning by dynamic programming
  - Solve a *known* MDP
- This lecture:
  - Model-free prediction
  - Estimate the value function of an *unknown* MDP
- Next lecture:
  - Model-free control
  - Optimize the value function of an *unknown* MDP

Outline

Monte-Carlo Reinforcement Learning

- MC methods learn directly from episodes of experience
- MC is *model-free*: no knowledge of MDP transitions / rewards
- MC learns from *complete* episodes: no bootstrapping
- MC uses the simplest possible idea: value = mean return
- To learn values & policies, MC can be used in two ways:
  - *model-free*: no model necessary and still attains optimality
  - *simulated*: needs only a simulation, not a full model
- Caveat: can only apply MC to *episodic* MDPs
  - All episodes must terminate

Monte-Carlo Policy Evaluation

- Goal: learn v_π from episodes of experience under policy π

$$S_1, A_1, R_2, \ldots, S_k \sim \pi$$

- Recall that the *return* is the total discounted reward:

$$G_t = R_{t+1} + \gamma R_{t+2} + \ldots + \gamma^{T-1} R_T$$

- Recall that the value function is the expected return:

$$v_\pi(s) = \mathbb{E}_\pi[G_t | S_t = s]$$

- Monte-Carlo policy evaluation uses *empirical mean* return instead of *expected* return

Monte-Carlo Policy Evaluation

- Goal: learn $v_\pi(s)$
- Given: some number of episodes under π which contains s
- Idea: average returns observed after visits to s
- Every-Visit MC: average returns for every time s is visited in an episode
- First-visit MC: average returns only for first time s is visited in an episode
- Both converge asymptotically

First-Visit Monte-Carlo Policy Evaluation

- To evaluate state s
- The first time-step t that state s is visited in an episode
- Increment counter $N(s) \leftarrow N(s) + 1$
- Increment total return $S(s) \leftarrow S(s) + G_t$
- Value is estimated by mean return $V(s) = S(s)/N(s)$
- By law of large numbers, $V(s) \rightarrow v_\pi(s)$ as $N(s) \rightarrow \infty$

First-Visit Monte-Carlo Policy Evaluation

First-visit MC prediction, for estimating $V \approx v_\pi$

Input: a policy π to be evaluated
Initialize:
    $V(s) \in \mathbb{R}$, arbitrarily, for all $s \in \mathcal{S}$
    $Returns(s) \leftarrow$ an empty list, for all $s \in \mathcal{S}$

Loop forever (for each episode):
    Generate an episode following π: $S_0, A_0, R_1, S_1, A_1, R_2, \ldots, S_{T-1}, A_{T-1}, R_T$
    $G \leftarrow 0$
    Loop for each step of episode, $t = T-1, T-2, \ldots, 0$:
        $G \leftarrow \gamma G + R_{t+1}$
        Unless S_t appears in $S_0, S_1, \ldots, S_{t-1}$:
            Append G to $Returns(S_t)$
            $V(S_t) \leftarrow \text{average}(Returns(S_t))$

Every-Visit Monte-Carlo Policy Evaluation

- To evaluate state s
- Every time-step t that state s is visited in an episode
- Increment counter $N(s) \leftarrow N(s) + 1$
- Increment total return $S(s) \leftarrow S(s) + G_t$
- Value is estimated by mean return $V(s) = S(s)/N(s)$
- Again, $V(s) \rightarrow v_\pi(s)$ as $N(s) \rightarrow \infty$

Incremental Mean

The mean $\mu_1, \mu_2, \ldots$ of a sequence $x_1, x_2, \ldots$ can be computed incrementally,

$$\begin{aligned}
\mu_k &= \frac{1}{k}\sum_{j=1}^{k} x_j \\
&= \frac{1}{k}\left(x_k + \sum_{j=1}^{k-1} x_j\right) \\
&= \frac{1}{k}(x_k + (k-1)\mu_{k-1}) \\
&= \mu_{k-1} + \frac{1}{k}(x_k - \mu_{k-1})
\end{aligned}$$

Incremental Monte-Carlo Updates

- Update $V(s)$ incrementally after episode $S_1, A_1, R_2, \ldots, S_T$
- For each state S_t with return G_t

$$N(S_t) \leftarrow N(S_t) + 1$$
$$V(S_t) \leftarrow V(S_t) + \frac{1}{N(S_t)}(G_t - V(S_t))$$

- In non-stationary problems, it can be useful to track a running mean, i.e. forget old episodes.

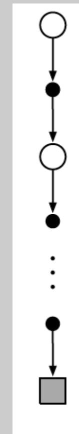
$$V(S_t) \leftarrow V(S_t) + \alpha(G_t - V(S_t))$$

Monte-Carlo Estimation of Action Values

- Monte Carlo is most useful when a model is not available: we want to learn q_*
- $q_\pi(s, a)$: average return starting from state s and action a following policy π
- Converges asymptotically if every state-action pair is visited
- Exploring Starts: every state-action pair has a non-zero probability of being the starting pair

Backup Diagram for Monte-Carlo

- Entire rest of episode included
- Only one choice considered at each state (unlike DP)
- thus, there will be an explore/exploit dilemma
- Does not bootstrap from successor states's values (unlike DP)
- Time required to estimate one state does not depend on the total number of states



Outline

Temporal-Difference Learning

- TD methods learn directly from episodes of experience
- TD is *model-free*: no knowledge of MDP transitions / rewards
- TD learns from *incomplete* episodes, by *bootstrapping*
- TD updates a guess towards a guess

MC and TD

- Goal: learn v_π online from experience under policy π
- Incremental every-visit Monte-Carlo
  - Update value $V(S_t)$ toward *actual* return G_t

$$V(S_t) \leftarrow V(S_t) + \alpha(G_t - V(S_t))$$

- Simplest temporal-difference learning algorithm: TD(0)
  - Update value $V(S_t)$ toward *estimated* return $R_{t+1} + \gamma V(S_{t+1})$

$$V(S_t) \leftarrow V(S_t) + \alpha(R_{t+1} + \gamma V(S_{t+1}) - V(S_t))$$

  - $R_{t+1} + \gamma V(S_{t+1})$ is called the *TD target*
  - $\delta_t = R_{t+1} + \gamma V(S_{t+1}) - V(S_t)$ is called the *TD error*

Advantages and Disadvantages of MC vs. TD

- TD can learn *before* knowing the final outcome
  - TD can learn online after every step (less memory & peak computation)
  - MC must wait until end of episode before return is known
- TD can learn *without* the final outcome
  - TD can learn from incomplete sequences
  - MC can only learn from complete sequences
  - TD works in continuing (non-terminating) environments
  - MC only works for episodic (terminating) environments

Bias/Variance Trade-Off

- Return $G_t = R_{t+1} + \gamma R_{t+2} + \ldots + \gamma^{T-1} R_T$ is *unbiased* estimate of $v_\pi(S_t)$
- True TD target $R_{t+1} + \gamma v_\pi(S_{t+1})$ is *unbiased* estimate of $v_\pi(S_t)$
- TD target $R_{t+1} + \gamma V(S_{t+1})$ is *biased* estimate of $v_\pi(S_t)$
- TD target is much lower variance than the return:
  - Return depends on *many* random actions, transitions, rewards
  - TD target depends on *one* random action, transition, reward

Advantages and Disadvantages of MC vs. TD (2)

- MC has high variance, zero bias
  - Good convergence properties
  - (even with function approximation)
  - Not very sensitive to initial value
  - Very simple to understand and use
- TD has low variance, some bias
  - Usually more efficient than MC
  - TD(0) converges to $v_\pi(s)$
  - (but not always with function approximation)
  - More sensitive to initial value

Advantages and Disadvantages of MC vs. TD (3)

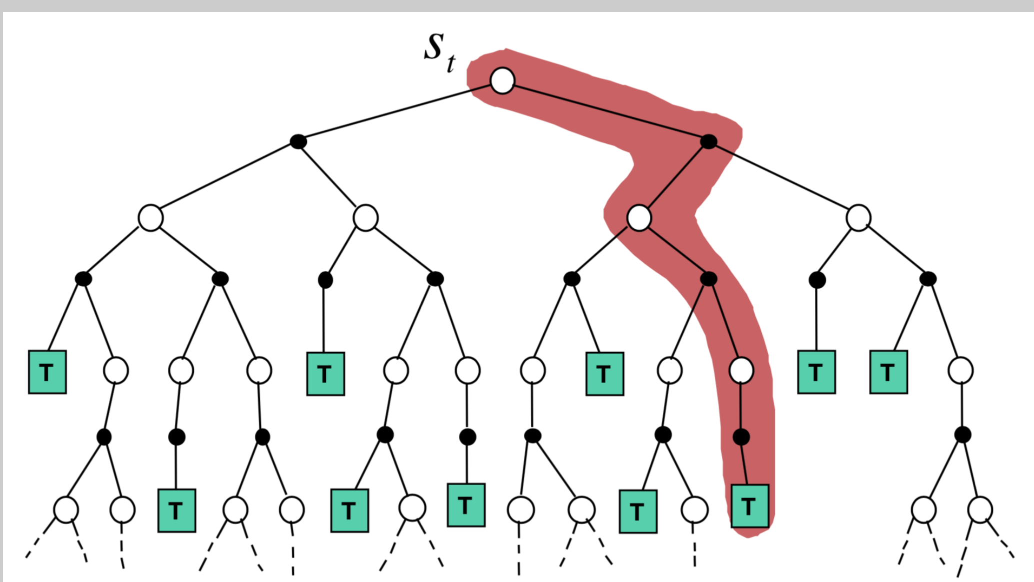
- TD exploits Markov property
  - Usually more efficient in Markov environments
- MC does not exploit Markov property
  - Usually more effective in non-Markov environments
- MC has lower error on past data, but higher error on future data

Bellman Backup

- The term "Bellman backup" comes up quite frequently in the RL literature.
- The Bellman backup for a state (or a state-action pair) is the right-hand side of the Bellman equation: the reward-plus-next-value.
- Under different algorithms, we obtain
  - Monte-Carlo Backup
  - Temporal-Difference Backup
  - Dynamic Programming Backup

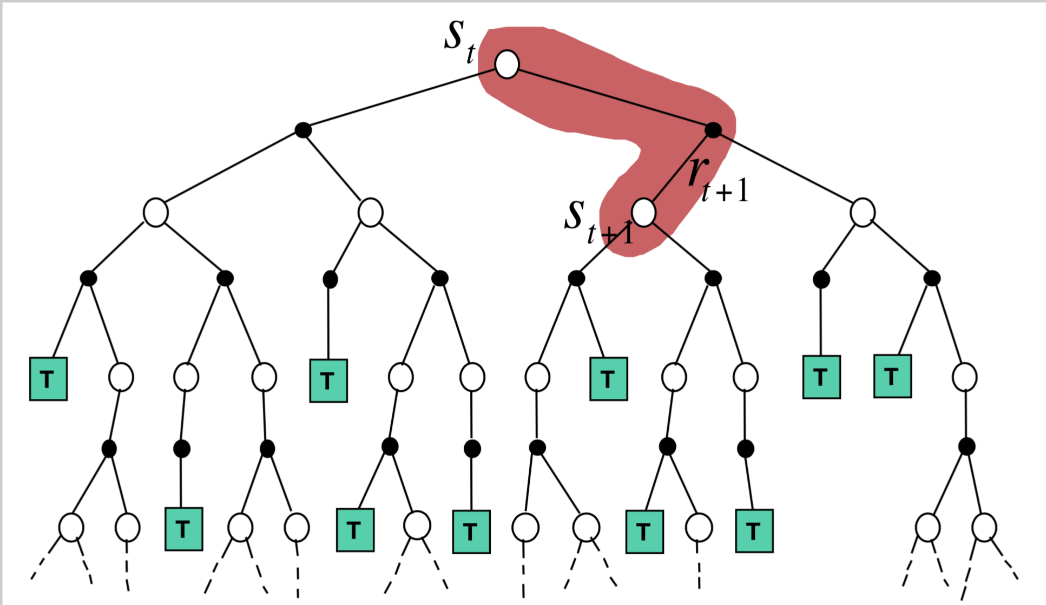
Monte-Carlo Backup

$$V(S_t) \leftarrow V(S_t) + \alpha(G_t - V(S_t))$$



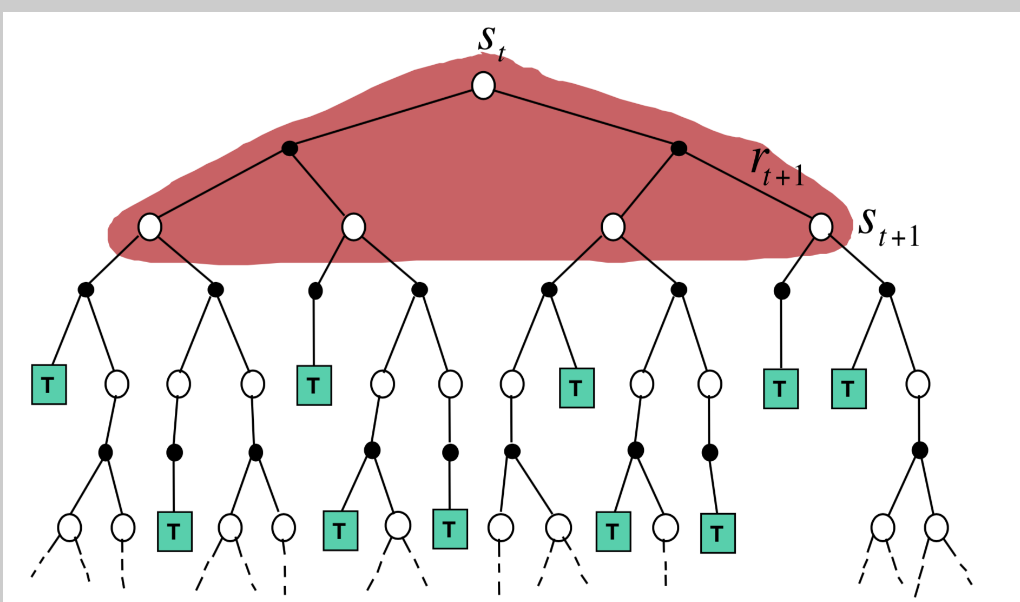
Temporal-Difference Backup

$$V(S_t) \leftarrow V(S_t) + \alpha(R_{t+1} + \gamma V(S_{t+1}) - V(S_t))$$



Dynamic Programming Backup

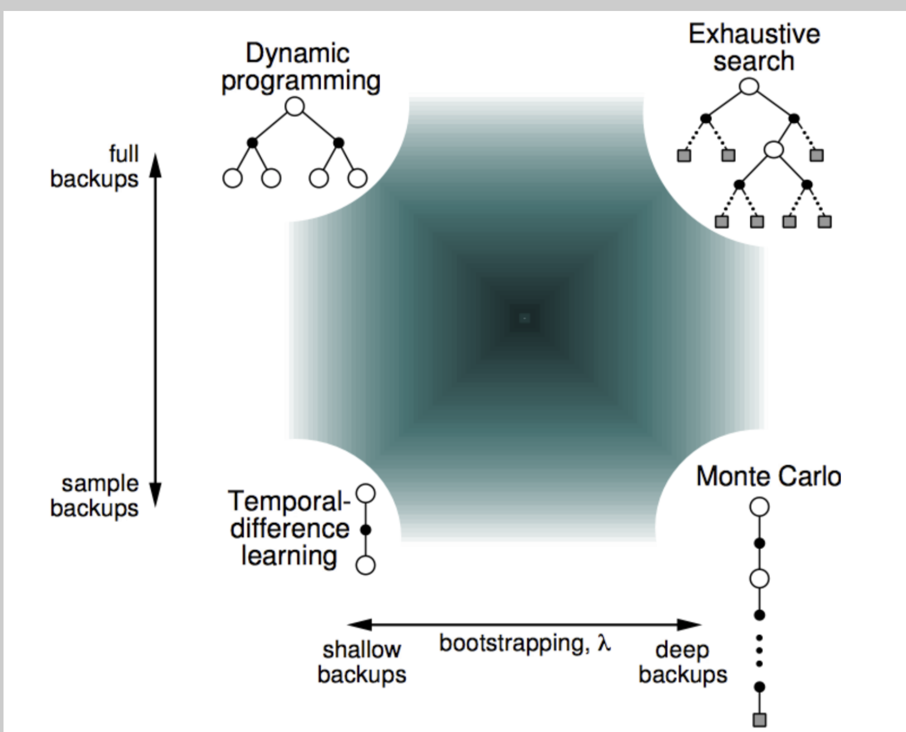
$$V(S_t) \leftarrow \mathbb{E}_\pi[R_{t+1} + \gamma V(S_{t+1})]$$



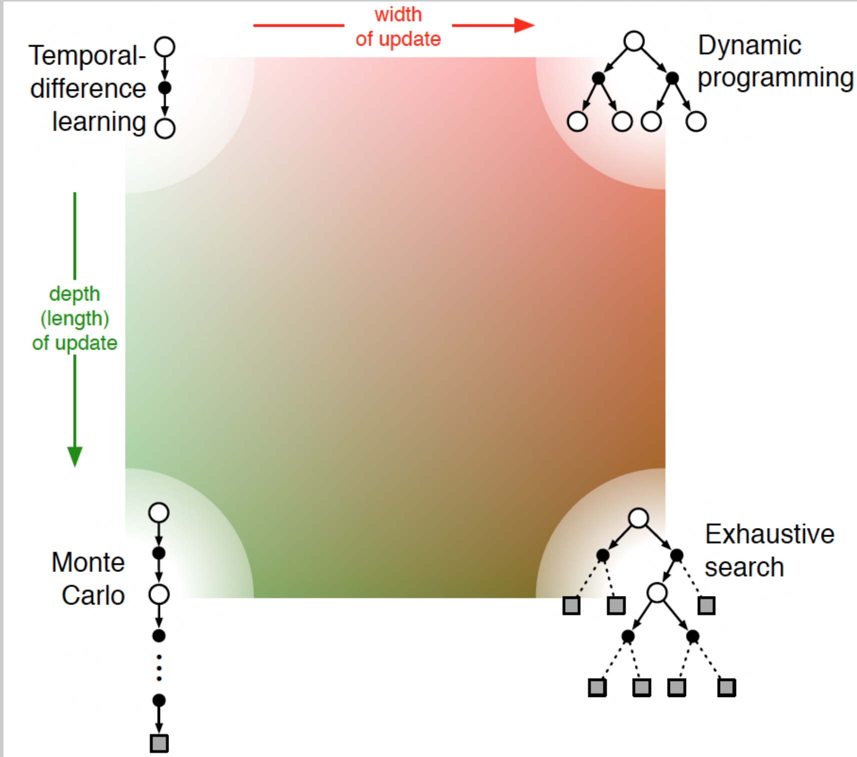
Bootstrapping and Sampling

- Bootstrapping: update involves an estimate
  - MC does not bootstrap
  - DP bootstraps
  - TD bootstraps
- Sampling: update samples an expectation
  - MC samples
  - DP does not sample
  - TD samples

Unified View of Reinforcement Learning



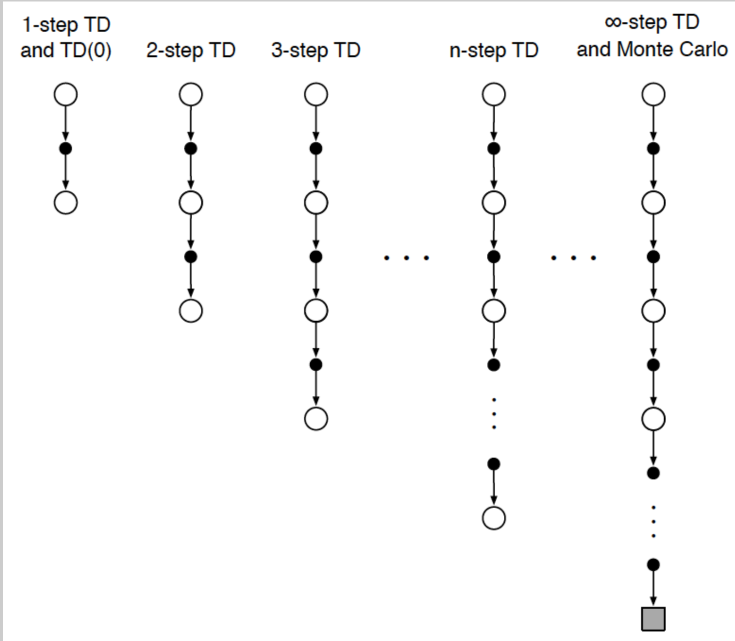
Unified View of Reinforcement Learning



Outline

n-Step Prediction

- Let TD target look n steps into the future



n-Step Return

- Consider the following n-step returns for $n = 1, 2, \infty$:

$$\begin{aligned} n &= 1 \quad (TD) & G_t^{(1)} &= R_{t+1} + \gamma V(S_{t+1}) \\ n &= 2 & G_t^{(2)} &= R_{t+1} + \gamma R_{t+2} + \gamma^2 V(S_{t+2}) \\ &\vdots & &\vdots \\ n &= \infty \quad (MC) & G_t^{(\infty)} &= R_{t+1} + \gamma R_{t+2} + \ldots \gamma^{T-1} R_T \end{aligned}$$

- Define the n-step return

$$G_t^{(n)} = R_{t+1} + \gamma R_{t+2} + \ldots + \gamma^{n-1} R_{t+n} + \gamma^n V(S_{t+n})$$

- n-step temporal-difference learning

$$V(S_t) \leftarrow V(S_t) + \alpha\left(G_t^{(n)} - V(S_t)\right)$$

n-step TD

- Recall the n-step return:

$$G_t^{(n)} \doteq R_{t+1} + \gamma R_{t+2} + \cdots + \gamma^{n-1} R_{t+n} + \gamma^n V_{t+n-1}(S_{t+n}), \; n \geq 1, 0 \leq t < T - n$$

- Of course, this is not available until time $t + n$
- The natural algorithm is thus to wait until then

$$V_{t+n}(S_t) \doteq V_{t+n-1}(S_t) + \alpha \left[G_t^{(n)} - V_{t+n-1}(S_t) \right], \quad 0 \leq t < T$$

- This is called n-step TD

n-step TD Algorithm

n-step TD for estimating $V \approx v_\pi$

Initialize $V(s)$ arbitrarily, $s \in \mathcal{S}$
Parameters: step size $\alpha \in (0, 1]$, a positive integer n
All store and access operations (for S_t and R_t) can take their index mod n

Repeat (for each episode):
  Initialize and store $S_0 \neq$ terminal
  $T \leftarrow \infty$
  For $t = 0, 1, 2, \ldots$:
  | If $t < T$, then:
  | Take an action according to $\pi(\cdot|S_t)$
  | Observe and store the next reward as R_{t+1} and the next state as S_{t+1}
  | If S_{t+1} is terminal, then $T \leftarrow t + 1$
  | $\tau \leftarrow t - n + 1$ (τ is the time whose state's estimate is being updated)
  | If $\tau \geq 0$:
  | $G \leftarrow \sum_{i=\tau+1}^{\min(\tau+n,T)} \gamma^{i-\tau-1} R_i$
  | If $\tau + n < T$, then: $G \leftarrow G + \gamma^n V(S_{\tau+n})$ $(G_\tau^{(n)})$
  | $V(S_\tau) \leftarrow V(S_\tau) + \alpha [G - V(S_\tau)]$
  Until $\tau = T - 1$

Error Reduction Property

- Error reduction property of n-step returns

$$\underbrace{\max_s \left| \mathbb{E}_\pi \left[G_t^{(n)} \middle| S_t = s \right] - v_\pi(s) \right|}_{\text{Maximum error using } n\text{-step return}} \leq \underbrace{\gamma^n \max_s \left| V_t(s) - v_\pi(s) \right|}_{\text{Maximum error using V}}$$

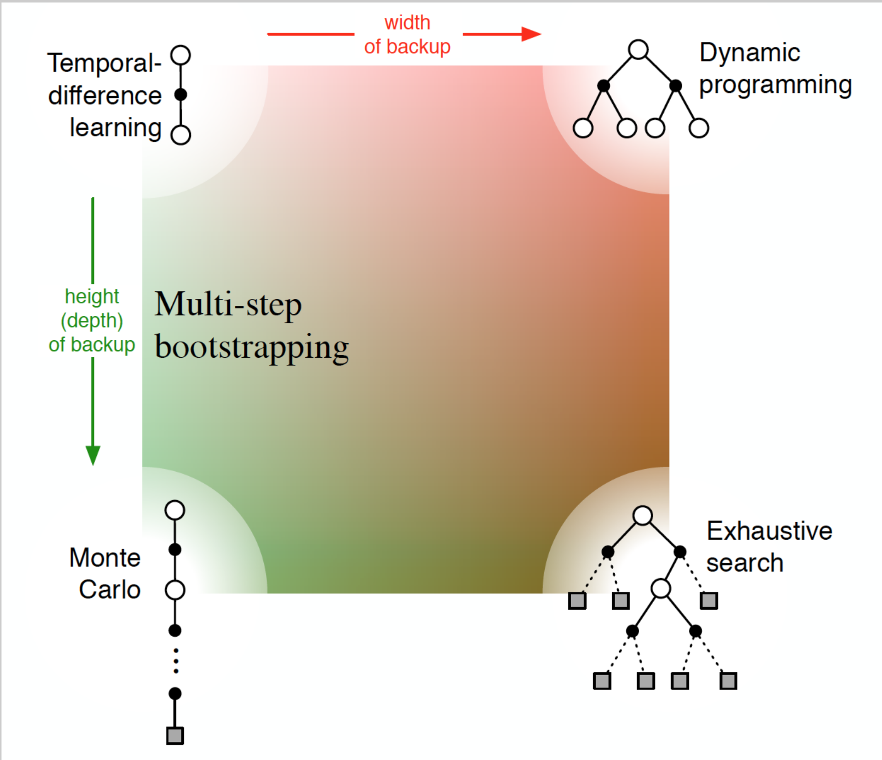
- Using this property, we can show that n-step TD methods converge
- n-step TD methods: a family of sound methods including one-step TD methods & MC methods as extreme members

Summary of n-step TD Methods

- Generalize Temporal-Difference and Monte Carlo learning methods, sliding from one to the other as n increases
  - $n = 1$ is TD
  - $n = \infty$ is MC
  - an intermediate n is often much better than either extreme
  - applicable to both continuing and episodic problems
- There is some cost in computation
  - need to remember the last n states
  - learning is delayed by n steps
  - per-step computation is small and uniform, like TD
- Everything generalizes nicely: error-reduction theory

Outline

Unified View

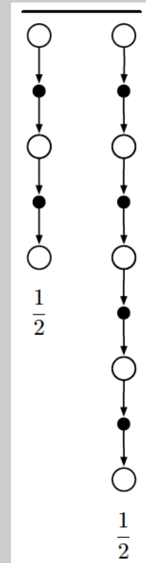


Averaging n-Step Returns

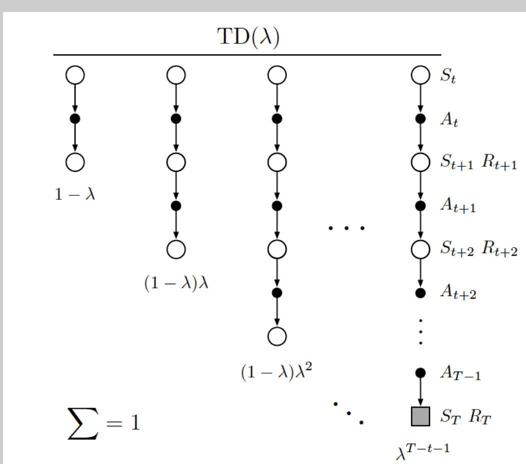
- We can average n-step returns over different n
- e.g. average the 2-step and 4-step returns

$$\frac{1}{2}G^{(2)} + \frac{1}{2}G^{(4)}$$

- Combines information from two different time-steps
- Can we efficiently combine information from all time-steps?



λ-return



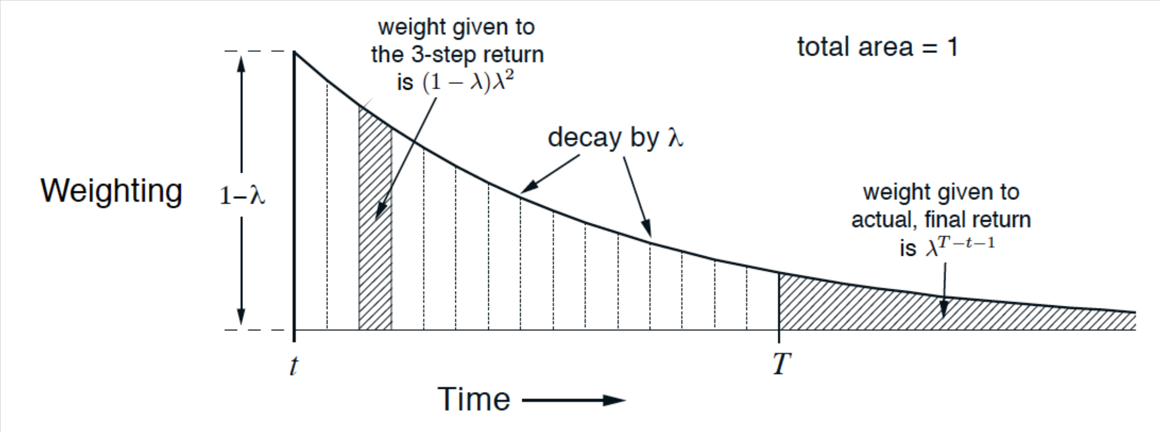
- The λ-*return* G_t^λ combines all n-step returns $G_t^{(n)}$
- Using weight $(1-\lambda)\lambda^{n-1}$

$$G_t^\lambda = (1-\lambda)\sum_{n=1}^{\infty} \lambda^{n-1} G_t^{(n)}$$

- Forward-view TD(λ)

$$V(S_t) \leftarrow V(S_t) + \alpha\left(G_t^\lambda - V(S_t)\right)$$

TD(λ) Weighting Function



$$G_t^{\lambda} = (1-\lambda)\sum_{n=1}^{\infty} \lambda^{n-1} G_t^{(n)}$$

Relation to TD(0) & MC

- The λ-return can be rewritten as:

$$G_t^{\lambda} = \underbrace{(1-\lambda)\sum_{n=1}^{T-t-1} \lambda^{n-1} G_t^{(n)}}_{\text{Until termination}} + \underbrace{\lambda^{T-t-1} G_t}_{\text{After termination}}$$

- if $\lambda = 1$, you get the MC target:

$$G_t^{\lambda} = (1-1)\sum_{n=1}^{T-t-1} 1^{n-1} G_t^{(n)} + 1^{T-t-1} G_t = G_t$$

- If $\lambda = 0$, you get the TD(0) target:

$$G_t^{\lambda} = (1-0)\sum_{n=1}^{T-t-1} 0^{n-1} G_t^{(n)} + 0^{T-t-1} G_t = G_t^{(1)}$$

Summary of TD(λ) algorithms

- Another way of interpolating between MC and TD methods
- A way of implementing compound λ-return targets

Outline

Main References

- Reinforcement Learning: An Introduction (second edition), R. Sutton & A. Barto, 2018.
- RL course slides from Richard Sutton, University of Alberta.
- RL course slides from David Silver, University College London.