

Advanced topics in Deep Reinforcement Learning

Week 9 slides

Evo-MAML: Meta-Learning with Evolving Gradient 2023

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Evo-MAML: Meta-Learning with Evolving Gradient 2023

- **Challenges of Classical MAML** (Model-Agnostic Meta-Learning)
 - Expensive due to second-order derivative calculations
 - High memory and computational costs, limiting practicality
- **Evo-MAML** (Evolving MAML)
 - Improved computational efficiency and generalization in meta-learning
 - Incorporates evolving gradients within the inner loop to address the central challenges.

$$\theta_{\sigma}^i = w_1 \theta_1^i + w_2 \theta_2^i + \cdots + w_P \theta_P^i \quad (8)$$

$$g_{evo} := \nabla f_i(\theta_{\sigma}^i, Q_{T_i}) \quad (9)$$

Fig.1: Formulas, as used in Fig.2.

Algorithm 1: Evolving Model-Agnostic Meta-Learning (Evo-MAML)

Input: Distribution over tasks \mathcal{T} , noise σ , temperature τ , number of perturbation models P , inner step size α , outer step size β_k

- 1 Randomly initialize θ

2 while *not done* do3 | Sample batch of tasks $\mathcal{T}_i \sim \mathcal{T}$ 4 for *all* \mathcal{T}_i do

5 Sample B datapoints $(x^{(i)}, y^{(i)})$ from \mathcal{T}_i

6	Update $\theta_{k+1}^i = \theta_k - \alpha \nabla f_i(\theta_k)$
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		1	$k+1$	k	\dots	$j(k-k)$	
7		Sample P noise factors $\epsilon_p \sim \sigma \text{sign}(\mathcal{N}(0, I))$ and create $\theta_p^i = \theta_{k+1}^i + \epsilon_p$					

8	Evolutionary update using Equation (8)
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9 Compute the meta-gradient g_{evo} with Equation (9)

10	end
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$$\theta_{k+1} = \theta_k - \beta_k \frac{1}{B} \sum_{i \in \mathcal{B}_k} g_{evo}$$

12 end

Fig.2: Pseudocode of Evo-MAML demonstrating the integration of evolutionary updates and the use of first-order gradients to efficiently estimate the meta-gradient.

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Comparison

- The meta-learning curves corresponding to different first-order approximation methods combined with MAML
- Consistently outperforms other methods
- Evo-MAML exhibits higher generality and competitive performance

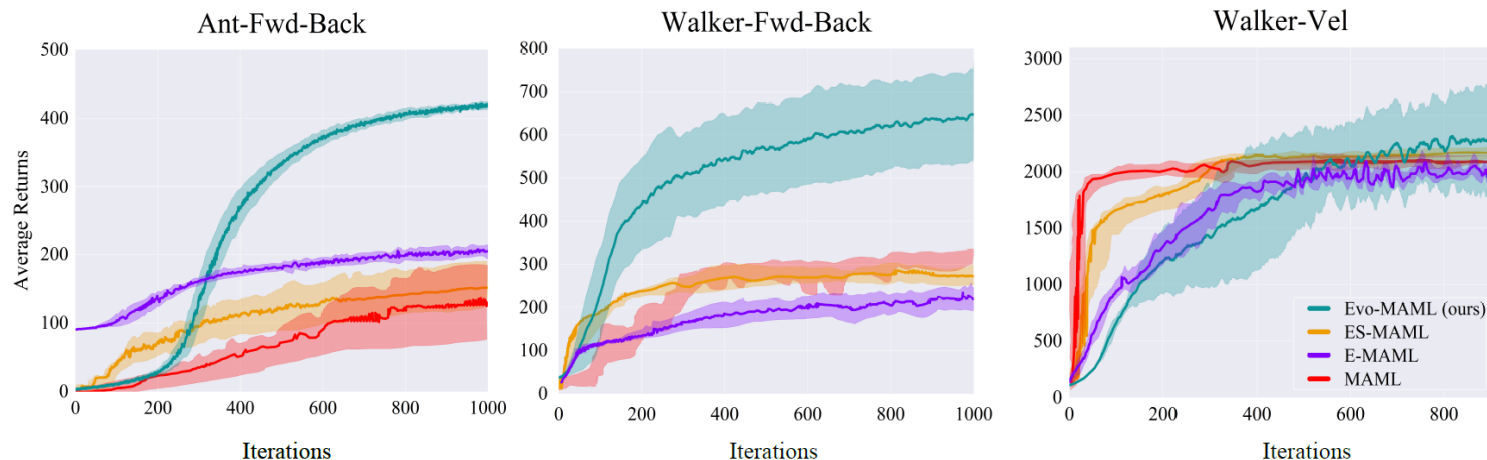


Fig.3: Performance comparison in some reference tasks between MAML, E-MAML and ES-MAML (evolutionary methods to circumvent second order gradients) and Evo-MAML (the in the paper proposed algorithm)