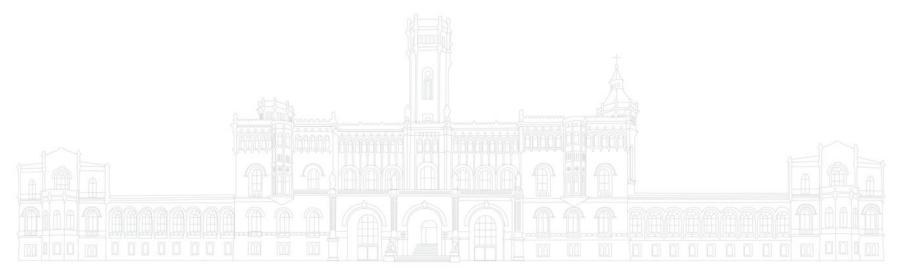




Advanced Topics in Deep Reinforcement Learning

Scientific Standards



What Even Is Science?





- Systematic
- Testable
- Unbiased
- ...

What Even Is Science?





- Systematic
- Testable
- Unbiased
- ...

How realistic are these assumptions?











Experiments are designed by humans





- Experiments are designed by humans
- Resources are limited





- Experiments are designed by humans
- Resources are limited
- Not everything is perfectly observable





- Experiments are designed by humans
- Resources are limited
- Not everything is perfectly observable
- Human error can significantly alter results





- Experiments are designed by humans
- Resources are limited
- Not everything is perfectly observable
- Human error can significantly alter results
- Research directions are not chosen/funded equally





- Experiments are designed by humans
- Resources are limited
- Not everything is perfectly observable
- Human error can significantly alter results
- Research directions are not chosen/funded equally

=> Even with best intentions, we can often not live up to the scientific ideal









 Losses are only an approximation of the solution - can result in wrong predictions for low loss, e.g. detecting watermarks instead of image content





- Losses are only an approximation of the solution can result in wrong predictions for low loss, e.g. detecting watermarks instead of image content
- Many design decisions means we can't test every combination, potentially missing relevant factors [Engstrom et al. 2020]





- Losses are only an approximation of the solution can result in wrong predictions for low loss, e.g. detecting watermarks instead of image content
- Many design decisions means we can't test every combination, potentially missing relevant factors [Engstrom et al. 2020]
- Seemingly unrelated factors like reward scaling can sometimes skew results significantly [Henderson et al. 2018]





- Losses are only an approximation of the solution can result in wrong predictions for low loss, e.g. detecting watermarks instead of image content
- Many design decisions means we can't test every combination, potentially missing relevant factors [Engstrom et al. 2020]
- Seemingly unrelated factors like reward scaling can sometimes skew results significantly [Henderson et al. 2018]
- Software package updates can make big performance differences









Seeding





- Seeding
- Versions of environments





- Seeding
- Versions of environments
- Implementation details





- Seeding
- Versions of environments
- Implementation details
- Hyperparameters





- Seeding
- Versions of environments
- Implementation details
- Hyperparameters
- Observation augmentation





- Seeding
- Versions of environments
- Implementation details
- Hyperparameters
- Observation augmentation
- Reward processing





- Seeding
- Versions of environments
- Implementation details
- Hyperparameters
- Observation augmentation
- Reward processing
- ...

Comparing RL Methods









Comparing RL Methods

Fundamental question: How to show that method A is better than method B?







"Better" is not a metric - better at what?







- "Better" is not a metric better at what?
- Best practice: hypothesis-driven research







- "Better" is not a metric better at what?
- Best practice: hypothesis-driven research
 - a. Formulate a specific and testable hypothesis







- "Better" is not a metric better at what?
- Best practice: hypothesis-driven research
 - a. Formulate a specific and testable hypothesis
 - b. Design an experiment that can precisely test the hypothesis







- "Better" is not a metric better at what?
- Best practice: hypothesis-driven research
 - a. Formulate a specific and testable hypothesis
 - b. Design an experiment that can precisely test the hypothesis
 - c. Run the experiment with minimal confounding factors







- "Better" is not a metric better at what?
- Best practice: hypothesis-driven research
 - a. Formulate a specific and testable hypothesis
 - b. Design an experiment that can precisely test the hypothesis
 - c. Run the experiment with minimal confounding factors
- Design includes how outcomes are measured







- "Better" is not a metric better at what?
- Best practice: hypothesis-driven research
 - Formulate a specific and testable hypothesis
 - Design an experiment that can precisely test the hypothesis
 - c. Run the experiment with minimal confounding factors
- Design includes how outcomes are measured
- Before running anything, it should be clear how the results need to look to (dis-)prove the hypothesis









- "Better" is not a metric better at what?
- Best practice: hypothesis-driven research
 - a. Formulate a specific and testable hypothesis
 - b. Design an experiment that can precisely test the hypothesis
 - c. Run the experiment with minimal confounding factors
- Design includes how outcomes are measured
- Before running anything, it should be clear how the results need to look to (dis-)prove the hypothesis
- The outcome should not be explained by anything but the hypothesis







- "Better" is not a metric better at what?
- Best practice: hypothesis-driven research
 - a. Formulate a specific and testable hypothesis
 - b. Design an experiment that can precisely test the hypothesis
 - c. Run the experiment with minimal confounding factors
- Design includes how outcomes are measured
- Before running anything, it should be clear how the results need to look to (dis-)prove the hypothesis
- The outcome should not be explained by anything but the hypothesis

RL Code & Reproducibility





RL Code & Reproducibility



Perfect reproduction is often not realistic





- Perfect reproduction is often not realistic
- Compute architecture can produce variations in results even with the same code





- Perfect reproduction is often not realistic
- Compute architecture can produce variations in results even with the same code
- Papers seldomly (can) contain all relevant implementation details, so reimplementation usually will not lead to same results





- Perfect reproduction is often not realistic
- Compute architecture can produce variations in results even with the same code
- Papers seldomly (can) contain all relevant implementation details, so reimplementation usually will not lead to same results
- Versioning is very important in RL!





- Perfect reproduction is often not realistic
- Compute architecture can produce variations in results even with the same code
- Papers seldomly (can) contain all relevant implementation details, so reimplementation usually will not lead to same results
- Versioning is very important in RL!
 - Standardized versions of environments
 - Standardized versions of algorithm libraries
 - Standardized versions of optimizers (e.g. Torch)





- Perfect reproduction is often not realistic
- Compute architecture can produce variations in results even with the same code
- Papers seldomly (can) contain all relevant implementation details, so reimplementation usually will not lead to same results
- Versioning is very important in RL!
 - Standardized versions of environments
 - Standardized versions of algorithm libraries
 - Standardized versions of optimizers (e.g. Torch)
- Code quality can make reproducibility easier and be automated









 In most empirical STEM disciplines: statistical testing is the most common comparison method





- In most empirical STEM disciplines: statistical testing is the most common comparison method
- ML violates pre-requisites of many statistical tests





- In most empirical STEM disciplines: statistical testing is the most common comparison method
- ML violates pre-requisites of many statistical tests
 - independence of variables





- In most empirical STEM disciplines: statistical testing is the most common comparison method
- ML violates pre-requisites of many statistical tests
 - independence of variables
 - importance of learning curves instead of single points





- In most empirical STEM disciplines: statistical testing is the most common comparison method
- ML violates pre-requisites of many statistical tests
 - independence of variables
 - importance of learning curves instead of single points
 - True/false might not be the most interesting insight into a method





- In most empirical STEM disciplines: statistical testing is the most common comparison method
- ML violates pre-requisites of many statistical tests
 - independence of variables
 - importance of learning curves instead of single points
 - True/false might not be the most interesting insight into a method
- Tests that are useful to know for RL:





- In most empirical STEM disciplines: statistical testing is the most common comparison method
- ML violates pre-requisites of many statistical tests
 - independence of variables
 - importance of learning curves instead of single points
 - True/false might not be the most interesting insight into a method
- Tests that are useful to know for RL:
 - Mann-Whitney U-Test (probability of improvement of A over B)





- In most empirical STEM disciplines: statistical testing is the most common comparison method
- ML violates pre-requisites of many statistical tests
 - independence of variables
 - importance of learning curves instead of single points
 - True/false might not be the most interesting insight into a method
- Tests that are useful to know for RL:
 - Mann-Whitney U-Test (probability of improvement of A over B)
 - ANOVA (parametric, mean of A is different than mean of B)





- In most empirical STEM disciplines: statistical testing is the most common comparison method
- ML violates pre-requisites of many statistical tests
 - independence of variables
 - importance of learning curves instead of single points
 - True/false might not be the most interesting insight into a method
- Tests that are useful to know for RL:
 - Mann-Whitney U-Test (probability of improvement of A over B)
 - ANOVA (parametric, mean of A is different than mean of B)
 - Spearman rank correlation (rank of A is different than rank of B)

Theresa Eimer 5⁻⁷





- In most empirical STEM disciplines: statistical testing is the most common comparison method
- ML violates pre-requisites of many statistical tests
 - independence of variables
 - importance of learning curves instead of single points
 - True/false might not be the most interesting insight into a method
- Tests that are useful to know for RL:
 - Mann-Whitney U-Test (probability of improvement of A over B)
 - ANOVA (parametric, mean of A is different than mean of B)
 - Spearman rank correlation (rank of A is different than rank of B)
- For many insights, we still have to lean on learning curve comparisons









Like environments or tasks, randomness introduces variability to your results





- Like environments or tasks, randomness introduces variability to your results
- This is equivalent to another subject in e.g. a survey study





- Like environments or tasks, randomness introduces variability to your results
- This is equivalent to another subject in e.g. a survey study
- Like in any other domain: number of runs is very important to your results





- Like environments or tasks, randomness introduces variability to your results
- This is equivalent to another subject in e.g. a survey study
- Like in any other domain: number of runs is very important to your results
- It's possible to hack statistical tests by choosing the "correct" number





- Like environments or tasks, randomness introduces variability to your results
- This is equivalent to another subject in e.g. a survey study
- Like in any other domain: number of runs is very important to your results
- It's possible to hack statistical tests by choosing the "correct" number
- Cherry picking seeds (whether accidental or not) can skew results





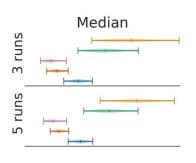
- Like environments or tasks, randomness introduces variability to your results
- This is equivalent to another subject in e.g. a survey study
- Like in any other domain: number of runs is very important to your results
- It's possible to hack statistical tests by choosing the "correct" number
- Cherry picking seeds (whether accidental or not) can skew results
- This is likely the single most important factor in comparing RL algorithms

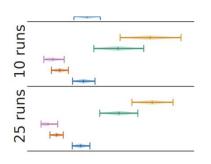






- Like environments or tasks, randomness introduces variability to your results
- This is equivalent to another subject in e.g. a survey study
- Like in any other domain: number of runs is very important to your results
- It's possible to hack statistical tests by choosing the "correct" number
- Cherry picking seeds (whether accidental or not) can skew results
- This is likely the single most important factor in comparing RL algorithms





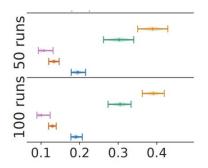


Figure: 95% CI of final performance of 5 RL algorithms on Atari [Agarwal et al. 2022]









 Seeding a random number generator means the pseudo-random sequence stays the same for every re-run





- Seeding a random number generator means the pseudo-random sequence stays the same for every re-run
- Where can we find random number generators in RL?





- Seeding a random number generator means the pseudo-random sequence stays the same for every re-run
- Where can we find random number generators in RL?
 - Action sampling in the policy
 - Transitions
 - SGD updates
 - (Mini-)batch sampling
 - ...





- Seeding a random number generator means the pseudo-random sequence stays the same for every re-run
- Where can we find random number generators in RL?
 - Action sampling in the policy
 - Transitions
 - SGD updates
 - (Mini-)batch sampling
 - ...
- Common practice: seed everything the same





- Seeding a random number generator means the pseudo-random sequence stays the same for every re-run
- Where can we find random number generators in RL?
 - Action sampling in the policy
 - Transitions
 - SGD updates
 - (Mini-)batch sampling
 - ...
- Common practice: seed everything the same
- Technically correct practice: use different seeds and more runs





- Seeding a random number generator means the pseudo-random sequence stays the same for every re-run
- Where can we find random number generators in RL?
 - Action sampling in the policy
 - Transitions
 - SGD updates
 - (Mini-)batch sampling
 - •
- Common practice: seed everything the same
- Technically correct practice: use different seeds and more runs
- Alternative: don't seed at all (but results will differ on each re-run)





Community standards: what are other people doing?





Community standards: what are other people doing?

2. Separation: add runs until there is no overlap in uncertainty





Community standards: what are other people doing?

2. Separation: add runs until there is no overlap in uncertainty

3. Power Analysis: run pre-study and determine how many runs you need





- 1. Community standards: what are other people doing?
 - Pros: easy to do, direct comparison to prior work
 - Cons: might not produce reliable results
- 2. Separation: add runs until there is no overlap in uncertainty

3. Power Analysis: run pre-study and determine how many runs you need





- 1. Community standards: what are other people doing?
 - Pros: easy to do, direct comparison to prior work
 - Cons: might not produce reliable results
- 2. Separation: add runs until there is no overlap in uncertainty
 - Pros: simple procedure, clear outcome
 - Cons: adding runs can be tedious, minimum number of runs required
- 3. Power Analysis: run pre-study and determine how many runs you need





Seeding & Randomness: How Many Seeds?

- 1. Community standards: what are other people doing?
 - Pros: easy to do, direct comparison to prior work
 - Cons: might not produce reliable results
- 2. Separation: add runs until there is no overlap in uncertainty
 - Pros: simple procedure, clear outcome
 - Cons: adding runs can be tedious, minimum number of runs required
- 3. Power Analysis: run pre-study and determine how many runs you need
 - Pros: statistically founded, principled approach
 - Cons: complex process, assumptions might be violated





Many conferences have standards for papers





- Many conferences have standards for papers
 - Very broad, but good: <u>NeurIPS</u>





- Many conferences have standards for papers
 - Very broad, but good: <u>NeurIPS</u>
 - Stricter standards for reproducibility: <u>AutoML Conf</u>





- Many conferences have standards for papers
 - Very broad, but good: <u>NeurIPS</u>
 - Stricter standards for reproducibility: <u>AutoML Conf</u>
 - Proposal for the same in RL





- Many conferences have standards for papers
 - Very broad, but good: <u>NeurIPS</u>
 - Stricter standards for reproducibility: <u>AutoML Conf</u>
 - Proposal for the same in RL
 - Our extension for RL with HPO





- Many conferences have standards for papers
 - Very broad, but good: <u>NeurIPS</u>
 - Stricter standards for reproducibility: <u>AutoML Conf</u>
 - Proposal for the same in RL
 - Our extension for RL with HPO
- Good practices for first projects





- Many conferences have standards for papers
 - Very broad, but good: <u>NeurIPS</u>
 - Stricter standards for reproducibility: <u>AutoML Conf</u>
 - Proposal for the same in RL
 - Our extension for RL with HPO
- Good practices for first projects
- In case there is a good reason, it's okay to deviate from these





Never run less than 10 seeds





- Never run less than 10 seeds
- Know why you treat seeds the way you do





- Never run less than 10 seeds
- Know why you treat seeds the way you do
- Never just look at one metric, plot mean, IQM and median with CI over time





- Never run less than 10 seeds
- Know why you treat seeds the way you do
- Never just look at one metric, plot mean, IQM and median with CI over time
- Quantify the drawbacks of your method (compute overhead? More time?)





- Never run less than 10 seeds
- Know why you treat seeds the way you do
- Never just look at one metric, plot mean, IQM and median with CI over time
- Quantify the drawbacks of your method (compute overhead? More time?)
- Be sure that your hyperparameters and environment settings don't become confounding factors (by e.g. making sure you know how the seeding works)





- Never run less than 10 seeds
- Know why you treat seeds the way you do
- Never just look at one metric, plot mean, IQM and median with CI over time
- Quantify the drawbacks of your method (compute overhead? More time?)
- Be sure that your hyperparameters and environment settings don't become confounding factors (by e.g. making sure you know how the seeding works)
- Don't overtune only your method and use different seeds for reporting





- Never run less than 10 seeds
- Know why you treat seeds the way you do
- Never just look at one metric, plot mean, IQM and median with CI over time
- Quantify the drawbacks of your method (compute overhead? More time?)
- Be sure that your hyperparameters and environment settings don't become confounding factors (by e.g. making sure you know how the seeding works)
- Don't overtune only your method and use different seeds for reporting
- Use tools to help you write good code: tests, linters, formaters, docstrings





- Never run less than 10 seeds
- Know why you treat seeds the way you do
- Never just look at one metric, plot mean, IQM and median with CI over time
- Quantify the drawbacks of your method (compute overhead? More time?)
- Be sure that your hyperparameters and environment settings don't become confounding factors (by e.g. making sure you know how the seeding works)
- Don't overtune only your method and use different seeds for reporting
- Use tools to help you write good code: tests, linters, formaters, docstrings
- Open-source everything and collaborate on code





- Never run less than 10 seeds
- Know why you treat seeds the way you do
- Never just look at one metric, plot mean, IQM and median with CI over time
- Quantify the drawbacks of your method (compute overhead? More time?)
- Be sure that your hyperparameters and environment settings don't become confounding factors (by e.g. making sure you know how the seeding works)
- Don't overtune only your method and use different seeds for reporting
- Use tools to help you write good code: tests, linters, formaters, docstrings
- Open-source everything and collaborate on code
- Whenever you can, use existing well-tested code





- Never run less than 10 seeds
- Know why you treat seeds the way you do
- Never just look at one metric, plot mean, IQM and median with CI over time
- Quantify the drawbacks of your method (compute overhead? More time?)
- Be sure that your hyperparameters and environment settings don't become confounding factors (by e.g. making sure you know how the seeding works)
- Don't overtune only your method and use different seeds for reporting
- Use tools to help you write good code: tests, linters, formaters, docstrings
- Open-source everything and collaborate on code
- Whenever you can, use existing well-tested code
- Write down everything you do as well as you can

My Understanding of RL Standards



- I understand which factors can confound RL experiments
- I can describe a rough set of minimum standards experiments should follow
- I can give 1-2 examples of wrong result interpretations
 - I understand how coding factors into RL reproducibility
- I know what factors to look out for when applying statistic test to RL results
- I have an overview of the different aspects of seeding in RL





