

ROIL – Robust Offline Imitation Learning

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Introduction

IL is a learning paradigm where an agent learns a policy from expert demonstrations.

We model the domain as a Markov Decision Process (MDP) $(\mathcal{S}, \mathcal{A}, \mathcal{P}, p_0, r, \gamma)$.

We aim to perform well, even in the presence of covariate shift – where the experts state visitation distribution does not follow their own –.

Preliminaries

We are given a dataset of state, action pairs D_e generated by some expert policy π_e .

$$D_e = (s_i, \pi_e(s_i))_{i=1}^N$$

We aim to learn a policy π that performs well in the MDP, without access to the true reward function r^* , that π_e follows.

$$\mathcal{W} = \{w \in \mathbb{R}^k \mid \|w\|_1 \leq 1\}$$

We assume that $\exists w \in \mathcal{W} \mid r^* = \Phi w$.

Preliminaries

$$\rho(\pi, r) = \lim_{t \rightarrow \infty} \mathbb{E}^{\pi, \mathcal{P}}[\gamma^t r(s_t, \pi(s_t))]$$

$$\min_{\pi \in \Pi} \max_{r \in \mathcal{R}} \rho(\pi_e, r) - \rho(\pi, r)$$