

Reinforcement Learning Homework 04

Qiu Yihang

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1 Implementation of TRPO and PPO algorithms

The source code is under directory `code`. The results and analyses are as follows.

1.1 TRPO with different trust region constraints

The performance of TRPO algorithms with different trust region constraints δ is as follows.

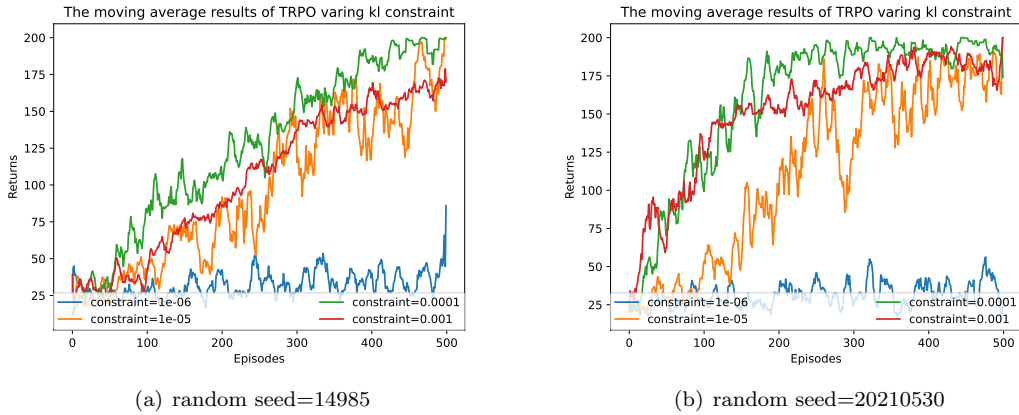


Figure 1: The performance of TRPO algorithms with different values of trust region constraints δ in environment `CartPole-v0`.

It is plain to see that the trust region constraints with too small or too big values will lead to a decrease in performance, especially small δ s. Small δ s will keep the agent stuck in a certain policy and prevent it from exploring to a better one. On the other hand, big δ s will make the agent act out of the relatively trusted region sometimes and thus lead to a minor decrease in performance.

The best performance is achieved when $\delta = 0.0001$.

1.2 PPO with different fixed penalty coefficients

The performance of PPO algorithm with different fixed penalty coefficients β is as follows.

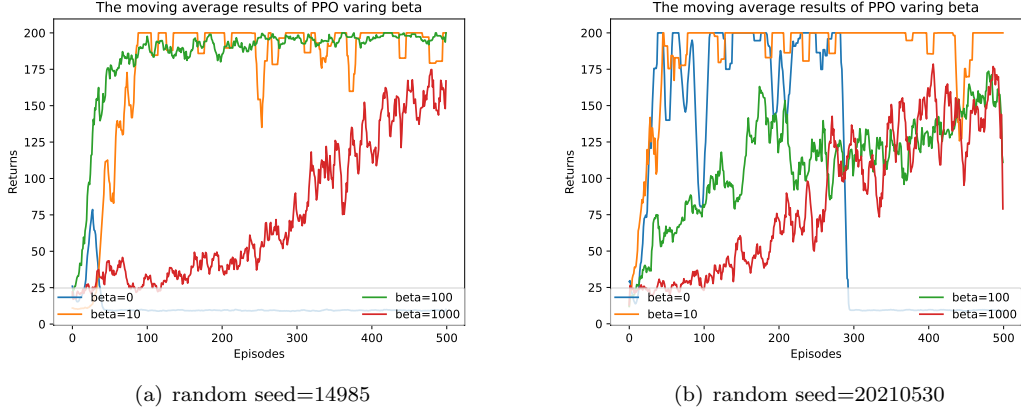


Figure 2: The performance of PPO algorithms with different values of fixed penalty coefficients β in environment **CartPole – v0**.

It can be seen that penalty coefficients with too small or too big values will cause the performance to decrease. The reason is similar to that of TRPO algorithms. Small β s lead to greater tolerance on the KL divergence and the agent is more likely to fall into untrusted regions. Large β s lead to more strict constraints on the KL divergence and the agent is more likely to be stuck in a certain policy, which hurts the exploration and decreases the performance.

The best performance is achieved when $\beta = 10$.

1.3 The Similarity Between δ of TRPO and β of PPO

The impacts of the two parameters are similar. Both δ in TRPO and β in PPO adjusts how different the distribution of the new policy can be away from the old one. They help to explore policies in a relatively trusted region and balance the exploration and exploitation.