Autonomous Agents

Assignment 3: Multi Agent Planning and Learning

21 October, 2012

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1 Introduction

In this last assignment, we added multiple predators to the environment, while making the prey intelligent, therefore, harder to catch. Our previous implementations already considered the prey to be an agent, for that reason we only made minor changes to our prey's functions, allowing it to use learning methods just like the predators. The prey will now move with equal probability towards all directions, always, with a chance to trip, it stays in the same position independently from the action that it chooses, otherwise one predator would never be able to catch it.

What we also changed is that the prey and predator(s) move simultaneously, in a single time-step. That means, the agents can be next to each other and swap positions, without considering their next move to be "safe" or not.

Last, we now consider this implementation to be a zero-sum Markov game, because predators are going to receive a negative -10 reward if they crash into each other, while the prey will be receiving a positive +10 reward. Beside that, the predators will receive reward +10 for catching the prey which gets -10 for getting caught.

2 Exercise 1

In the first exercise, we use the 11×11 grid where we add a prey and more than one predators. Our implementation requests the number of predators as input from the user, initializes the prey at position < 5, 5 > and puts the predators in random positions.

The agents then move randomly on the grid until two predators move into the same position (Collision) or a predator catches the prey (Catch). These two are the only possible absorbing states. We should note, that, if two predators collide and the prey is caught in the same time-step, the predators' collision is more "important" and defines the reward distribution.

2.1 Results

Table 1, presents the results we had in the first part of the exercise. In this random implementation predator(s) and prey always act randomly. Adding more predators to this particular case o random actions by all agents does reduce the number of steps needed to catch the prey but dramatically increases the number of collisions between predators. In the last column of the table we present the average number of needed time-steps for the predator(s) to catch the prey. The results of this random implementation are exactly as we expected.

Table 1: Multiple Agents' Random Implementation

Number of Predators	Total No. of Collisions	Total No. of Catches	Average Step No. until Catch
1	0	500	185
2	175	325	59
3	255	245	27
4	292	208	15

3 Exercise 2

3.1 Independent Q-Learning

In the first part of the second exercise, we made both prey and predators "intelligent" by implementing the Q-Learning algorithm on every agent. That means that all agents save and use their own Q(s,a) table, from which they choose the next action using ϵ -greedy action selection.

All predator now, have their own learning algorithm which will lead them to choose worthy actions for their own success. Considering the reward function discussed above, we expect a cooperative behavior among the predators, as all predators will get a positive reward in cases that a predator manage to catch the prey. For the prey, we only expect to be smart enough and to avoid being caught. In this implementation, P_{trip} (the chance of the prey tripping) becomes important, as it allows the predators to move faster than the prey, thus getting a bigger chance to catch it. If this probability was not taken into consideration, the prey would always run away, especially when it competes only with one predator.

We have seen, that independent Q-Learning has very nice results in this multi-agent framework. However, the space complexity of this algorithm makes it computationally intractable in environments that there is a big number of agents. For example, in our problem and a number of four agents, each agent is going to need to save in its Q-table up to 1.071.794.405 state-action pairs, given that each agent has 121 possible states, and the selected agent has 5 actions. Table 2, presents how the number grows exponentially as the number of agents goes up in our state space. We were able to implement independent Q-Learning even for four agents, three predators and one prey, considering prey's position always at < 5, 5 >, and transform its action to predators' movement. Running the same algorithm for five agents was unfeasible, due to memory limitations.

Table 2: Multiple Agents' Random Implementation

Number of Agents	# State-Action
1	605
2	73.205
3	8.857.805
4	1.071.794.405
5	129.687.123.005
6	$1.569214188 \times 10^{13}$

3.1.1 Results

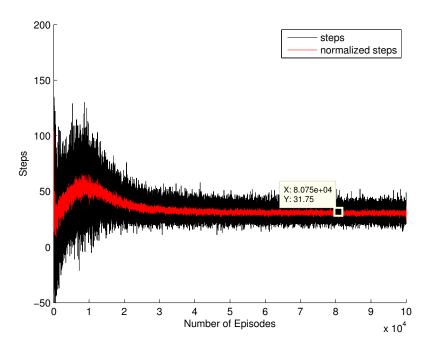


Figure 1: Performance of independent *Q-Learning* algorithm, multi-agent environment (2 predators, 1 prey), $\alpha = 0.7$.

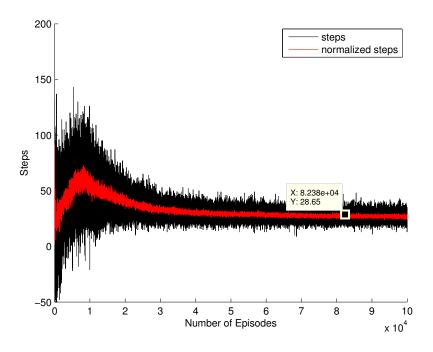


Figure 2: Performance of independent *Q-Learning* algorithm, multi-agent environment (2 predators, 1 prey), $\alpha = 0.5$.

In this phase, we are going to illustrate through the following figures the performance that independent learning had in this multi-agent system. Figure 1, 2, and, 3 illustrate our results in independent *Q-Learning* with different values for learning rate, $\alpha = 0.7$, $\alpha = 0.5$, $\alpha = 0.2$, respectively. In addition,

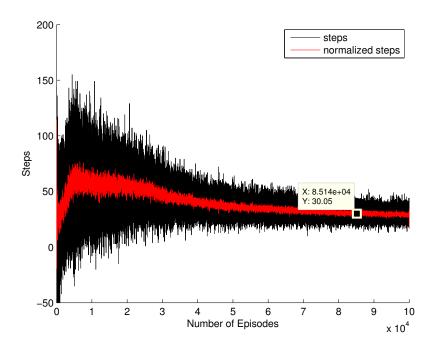


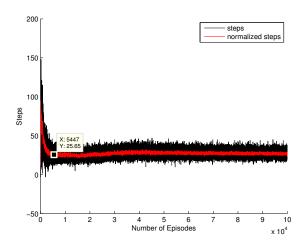
Figure 3: Performance of independent *Q-Learning* algorithm, multi-agent environment (2 predators, 1 prey), $\alpha = 0.2$.

 γ parameter is always fixed at 0.7, as we have seen it to perform really good for single agent Q-Learning. We can figure out that, as the α goes down, independent Q-Learning needs more episodes to converge. All of the three versions converge almost at the same number of steps, indicating that an optimal policy has been found in all the three cases. One more interesting thing that these figures indicate, is the negative number of steps. Every time that there is a collision between the predators, we are saving the number of steps multiplied by -1 to be able to illustrate better their learning process. At the beginning of predators' learning we can see that, there is a random movement resulting in a big number of collisions between them. After one thousand episodes predators have learned how to avoid collisions and are focusing only about catching the prey as quick as possible. This is the reason why we see the number of steps to grow fast at the first one thousand episodes.

We also did some changes in the parameters of the independent *Q-Learning* algorithm in order to watch its behavior under certain circumstances. Figure 4, presents these two tests. In the first case, each agent initialized its Q-table with zero values (pessimistic). As we expected, the algorithm converged really fast, as the predators found an optimal policy fast enough without any need of further exploration. In the second case, predators had a the learning rate was different for predators and prey. Predators learned fast a policy but prey was learning with a slow rate resulting in the continuous improvement of its policy. We can see that after the 1000 episodes, the average number of steps increases continuously.

3.2 Minimax Q-Learning

In the second part of the first exercise we implemented the minimax Q-Learning algorithm, as described in the paper: "Markov games as a framework for multi-agent reinforcement learning" by M.L. Littman, 1994.



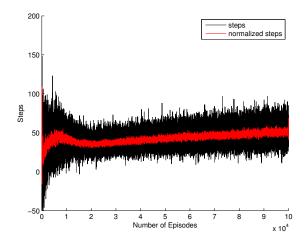


Figure 4: **Left:** Further testing of independent *Q-Learning* algorithm, multi-agent environment (2 predators, 1 prey), $\alpha = 0.7$, *Q-*initialization to zero value. **Right:** Further testing of independent *Q-Learning* algorithm, multi-agent environment (2 predators ($\alpha = 0.9$), 1 prey ($\alpha = 0.1$)).

3.2.1 Description

First, the algorithm discussed in that paper is only described in a zero-sum two player Markov game. The obvious goal of both agents is to maximize their expected sum of discounted rewards, just like in an MDP. However, this algorithm discriminates the two agents by introducing a single reward function R(s, a, o), which each agent tries to maximize and the other one (opponent) tries to minimize it. So, for example, when the game is in state s, the predator will consider the prey will pick the optimal action o which means the worst action for its opponent. As a consequence, the predator will choose the next possible action s that maximizes its reward, always considering the worst case scenario. On the other hand, the prey will consider the predator picking the next possible action that is optimal. Generally, it is a fact that in the minimax-Q algorithm each agent considers its opponent to be optimal (picking the optimal actions each time), and defines its next action according to that.

The minimax Q-Learning algorithm consists of three parts: Initialization, choosing the next action and learning. Each agent initializes its own Q[s,a,o] table, with initial value, 1. For each possible state s, it also initializes the state value V[s] table with initial value of 1, as well. The probability between all the possible actions $a \in A$ deriving from each state s is distributed equally, with $P(s,a_i) = 1/|A|$ $\forall a_i \in A$, and is also saved in the π -table, pi[s,a]. Learning rate α is also initialized as 1 and will descend as the steps in each episode goes on. That means, the agents learn based on their immediate past in the beginning of the algorithm, but they consider their past to become more important in the next stages as they do not learn if learning rate becomes very low.

After the initialization of the data, each agent will have to choose its next action. That depends on a variable ϵ , so as, agents choose the action with maximum probability in the pi[s,a] table with probability $1-\epsilon$, but they choose a random action among the possible ones with probability ϵ . This is very similar to ϵ -greedy action selection, but this time, the action is chosen based on its probability of being chosen and not on its expected reward. The learning part of the algorithm is described below:

• After receiving reward R_t for moving from state s to s', via action a and opponent's action o,

$$Q_{t+1}[s, a, o] = (1 - \alpha) \times Q_t[s, a, o] + \alpha \times (r + \gamma \times V[s'])$$

• We used linear programming to find pi[s,.] such that:

$$pi[s,.] = \arg\max_{pi'[s,.]} (\min_{o'} \sum_{a'} (pi[s,a'] \times Q[s,a',o']))$$

In fact we need to maximize what our opponent agent wants to minimize. The maximization term goes to the probabilities of choosing our set of actions, given that our opponent is going to minimize it. For the linear programming we used 6 variables. One for the opponent's minimization m, and the remaining 5 for our actions, p_1, p_2, \ldots, p_5 . Linear programming needs constraints in order to maximize the given linear combination of variables. Our main function to maximize was f(m), and the constraints were:

- $\sum_{i} p_{i} = 1.0$ $p_{i} \ge 0.0$ $\sum_{a'} (pi[s, a'] \times Q[s, a', o']) \ge m, \forall o' \in O$
- The value of the state s will be equal with the maximized value of variable from the linear program m: V[s] = m
- Learning rate will be always decayed in each update: $\alpha = \alpha \times decay$. $decay \in (0,1)$ is the variable we use to reduce the value of α .

3.3 Results

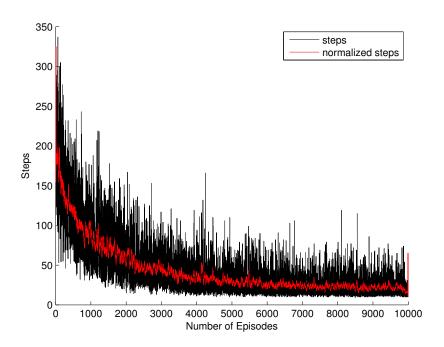


Figure 5: Performance of *Minimax Q-Learning* algorithm, multi-agent environment (1 predator($Minimax\ Q-Learning$), 1 prey(random)), $\alpha = 0.5$, $\gamma = 0.5$.

First, we wanted to test our implementation of the *Minimax Q-learning* algorithm. We have done so by using predators which learn according to this method, and a prey with a random policy. Figure 5 and Figure 6, shows the results we have in the approach with the random prey. We can see that, algorithm converges to a optimal policy for the predator. Although, we can see some peaks in the graph. The main characteristic of the *Minimax Q-learning* is that we always consider our opponent to be optimal. This means that even predator was competing with a random prey, it was doing actions in respect that prey's best action. Therefore, we have a good reason why this is happening.

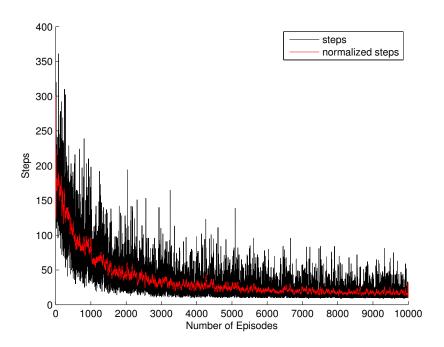


Figure 6: Performance of *Minimax Q-Learning* algorithm, multi-agent environment (1 predator(*Minimax Q-Learning*), 1 prey(random)), $\alpha = 0.7$, $\gamma = 0.7$.

Next, we did the same but now both agents learn using the *Minimax Q-learning* algorithm. Figure 7, presents our results in this part of the assignment. Although, we tested our implementation for possible bugs, we do not have a clear idea why it this thing happening. Algorithm does not seem to converge. Both agents use the policy that it is generated by the linear program in each update. Both agents use random actions with probability $p_{random} = 0.1$. The red line indicates that more than 300 steps is needed by the predator in average to catch the prey. This is not normal as the prey holds a probability to trip in every action that it takes.

4 WoLF-PHC

In the final part of the exercise we chose to implement Wolf-Policy Hill Climbing. This algorithm is described in detail in the slides of the Autonomous Agents course. In addition, the paper "Efficient Learning in Games", by Raghav Aras, Alain Dutech and Francois Charpillet, was really useful for us in order to implement this algorithm.

The general idea behind this algorithm is that, agent chooses its action by its π -table in respect to the probability of each action. Next, agent updates its Q-table:

$$Q_{t+1}(s, a) \leftarrow (1 - \alpha)Q_t(s, a) + \alpha(r + \gamma \max_{a'} Q(s', a'))$$

Next, agent has to update its average policy. Every state has a counter which indicated the times that was visited by the agent in the past. Using this counter, agent, is able to update the value of the its current state's policy for all actions:

$$\bar{\pi}(s,b) \leftarrow \bar{\pi}(s,b) + \frac{1}{V}(\pi(s,b) - \bar{\pi}(s,b)), \forall b$$

, where V is the number of visits in this state. A big difference from the other learning algorithms is on the policy update. In general this algorithm uses two variables to change the probability of choosing

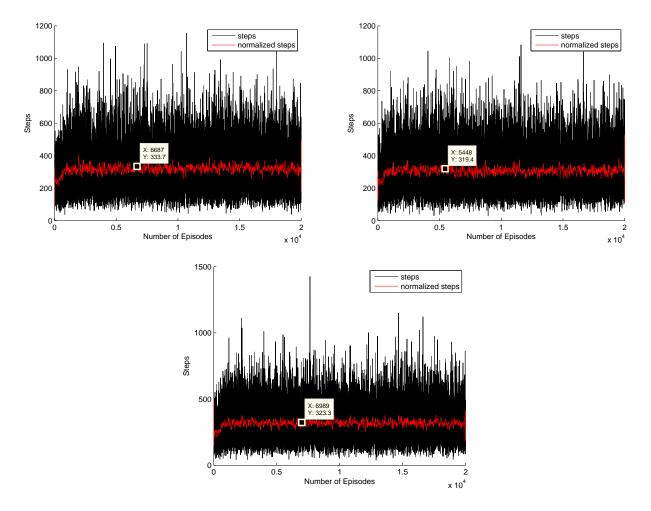


Figure 7: Performance of Minimax Q-Learning algorithm, multi-agent environment (1 predator(Minimax Q-Learning)), 1 prey(Minimax Q-Learning)), Left: $\alpha = 0.5$, $\gamma = 0.7$, Right: $\alpha = 0.7$, $\gamma = 0.7$, Middle: $\alpha = 0.9$, $\gamma = 0.7$.

the taken action. δ_{win} , δ_{lose} , the first one is used whenever agent chose an action which was better than the average policy and the second for the opposite case. This unique way to update the policy being followed by the agent is the main characteristic of this algorithm.

4.1 Results

Figures 8, 9, 10, and, 11, present the results we have in WoLF-PHC learning algorithm. We can see four different implementations with different parameters for δ variable. This parameter is the most important parameter of this algorithm. Through testing we realize that the performance of this algorithm depends heavily on the ratio: $\frac{\delta_{lose}}{\delta}$.

Then, we took the best parameters from the above experiments for, $\delta_{lose} = 0.3$, $\delta_{win} = 0.15$ and perform the same experiment for two predators, and one prey now. Figure 12, presents the results. WoLF-PHC, converges to an average positive 50 steps after two million episodes. So, it is clear that predators learn how not to collide with each other. Unfortunately, we were not able to perform the same test for more more episodes, but we believe that the learning process is depicted clear enough in this figure.

4.1.1 Observations

- In Figure 8, we used a ratio $\frac{\delta_{lose}}{\delta_{win}} = 2.5$. Fast converge of the algorithm in an average of 76 steps.
- In Figure 9, we used a ratio $\frac{\delta_{lose}}{\delta_{win}}=2$. Slower converge than the first implementation , in an average of 54 steps. Few random placed peaks up to 300 steps.
- In Figure 10, we used a ratio $\frac{\delta_{lose}}{\delta_{win}} = 3$. Slower converge than the first two implementations, in an average of 35 steps. More random placed peaks up to 900 steps.
- In Figure 11, we used a ratio $\frac{\delta_{lose}}{\delta_{win}} = 5$. Same converge with the previous implementation, in an average of 39 steps. Lots of random placed peaks up to 3000 steps (Are not shown in the figure due to scale equality of the four figures).

The first thing we want to mention is that, the converge speed of this learning algorithm is mainly depends on how big values we used for δ_{win} . As δ_{win} went down, algorithm converged in a better average of steps. This happened because for every visited state is giving agent just adds a small value in the best policy causing the same effect α parameter has in pure Q-Learning.

Second, we have noticed an increasing number of peaks as the ratio $\frac{\delta_{lose}}{\delta_{win}}$ is going up. A big ratio means that, agents are able to perform huge changes in their policies as δ_{lose} is now a lot bigger than the δ_{win} . For example, prey is always "disappointed" from its policy and tries to change it causing these abnormal peaks.

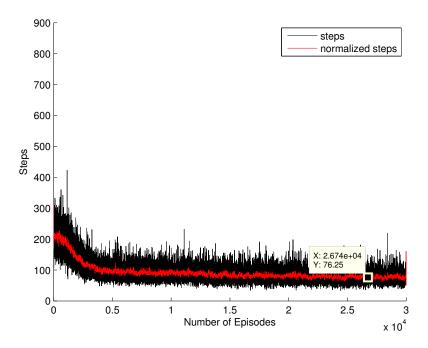


Figure 8: Performance of WoLF-PHC algorithm, multi-agent environment (1 predator(WoLF-PHC), 1 prey(WoLF-PHC)), $\alpha = 0.7$, $\gamma = 0.7$, $\delta_{lose} = 0.5$, $\delta_{win} = 0.2$.

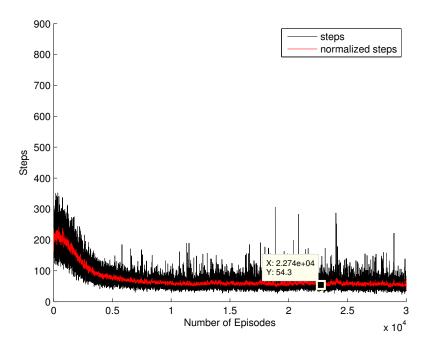


Figure 9: Performance of WoLF-PHC algorithm, multi-agent environment (1 predator(WoLF-PHC), 1 prey(WoLF-PHC)), $\alpha=0.7,\ \gamma=0.7,\ \delta_{lose}=0.3,\ \delta_{win}=0.15.$

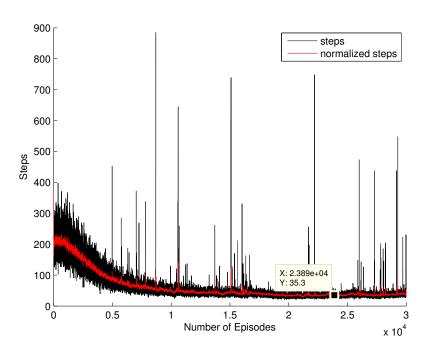


Figure 10: Performance of WoLF-PHC algorithm, multi-agent environment (1 predator(WoLF-PHC), 1 prey(WoLF-PHC)), $\alpha=0.7,\ \gamma=0.7,\ \delta_{lose}=0.15,\ \delta_{win}=0.05.$

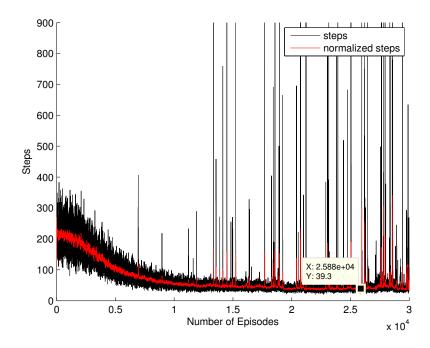


Figure 11: Performance of WoLF-PHC algorithm, multi-agent environment (1 predator (WoLF-PHC), 1 prey (WoLF-PHC)), $\alpha = 0.7$, $\gamma = 0.7$, $\delta_{lose} = 0.1$, $\delta_{win} = 0.02$.

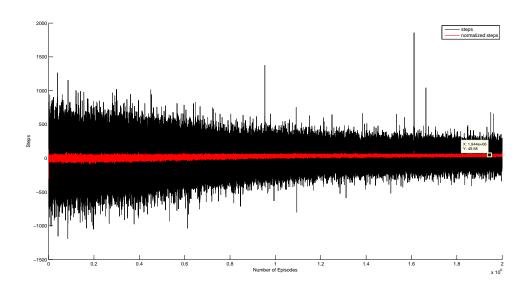


Figure 12: Performance of WoLF-PHC algorithm, multi-agent environment (2 predator(WoLF-PHC), 1 prey(WoLF-PHC)), $\alpha = 0.7$, $\gamma = 0.7$, $\delta_{lose} = 0.3$, $\delta_{win} = 0.15$.

5 Conclusion

In this last assignment of the Autonomous Agents course, we implemented and experimented on different learning algorithms that can be used in multi-agent frameworks. We comprehend how more than one agents can explode the space complexity of these specific algorithms, considering that fact, we can understand the reason why planning and learning in multi-agent system have triggered a great research

interest the last decade.