

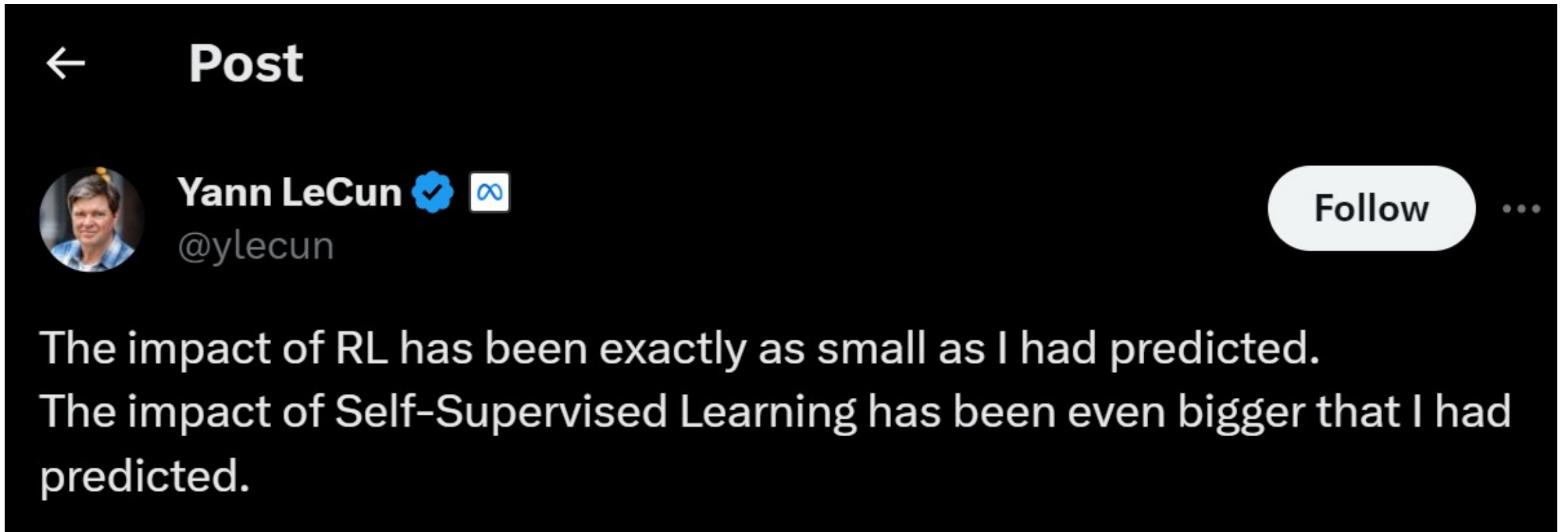


A Playful Dive into the World of RL

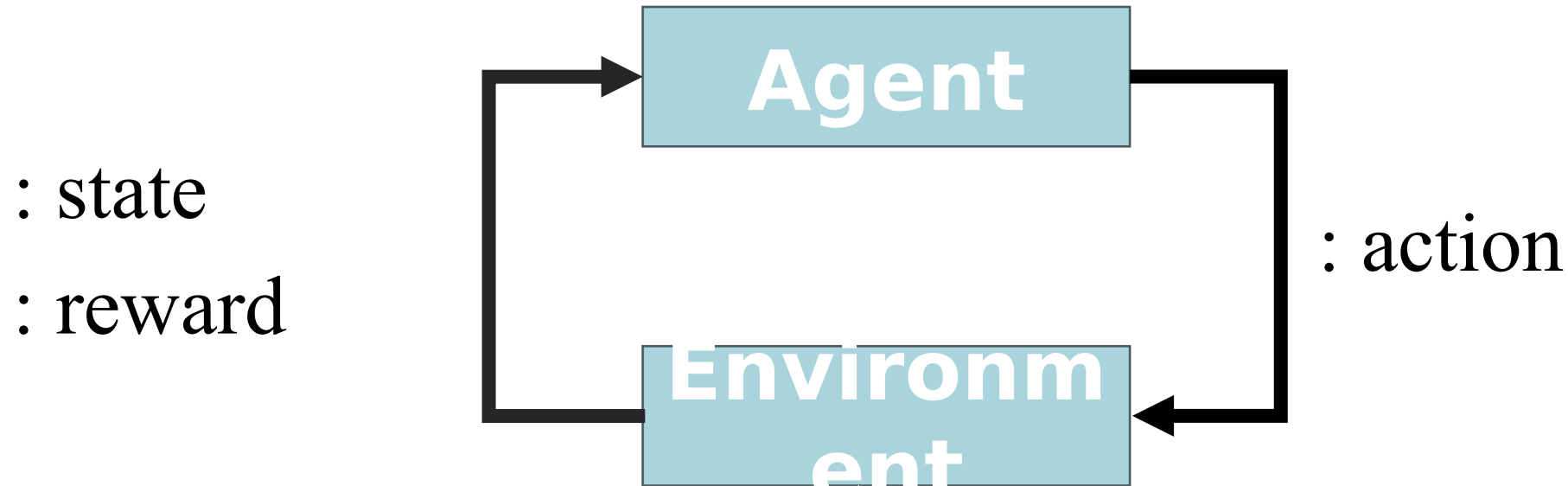
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Dyson School of Design Engineering,
Imperial College London.

1. Overview

The Gloomy Comment



The RL Paradigm



Most likely the agent does not know the inner working of the environment, i.e. model-free RL

An Example : Pac-Man

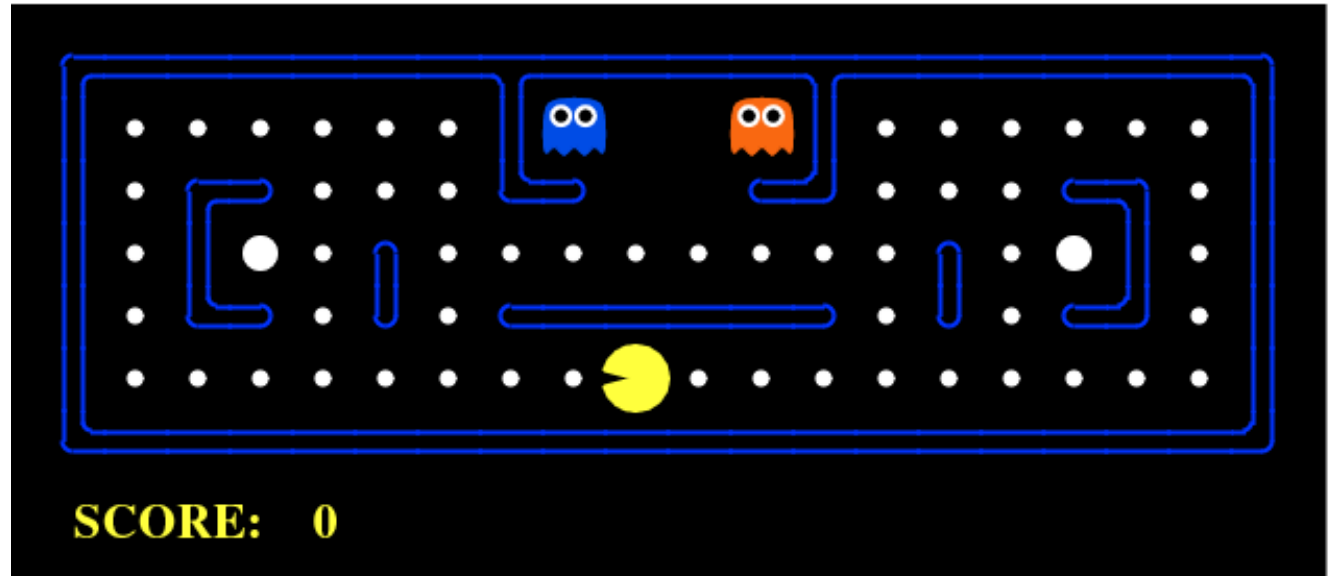
: $\{\uparrow, \downarrow, \leftarrow, \rightarrow\}$

: $\{I_0, I_{-1}, I_{-2}, I_{-3}\}$

: $\{\dots\}$

: $\{+1, 0, -100\}$

: $\{0, -100\}$



The choice of state and reward are flexible

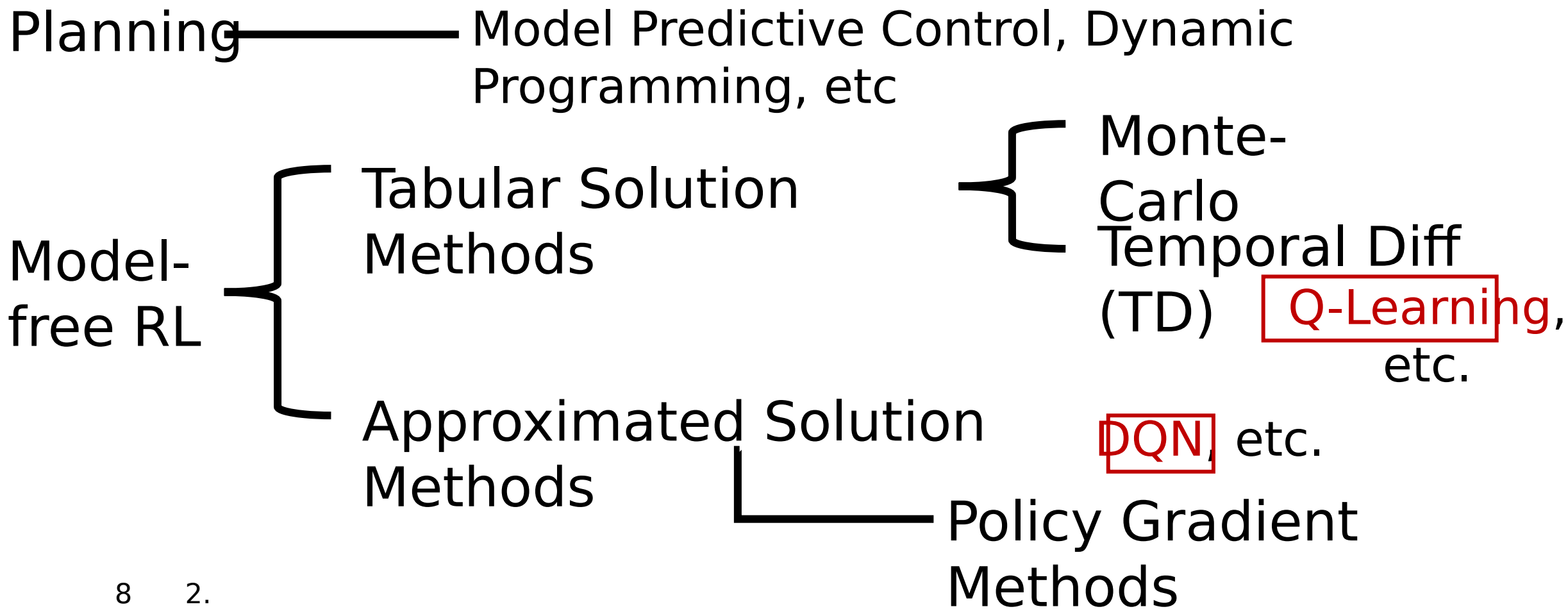
2. Methodology


How RL Works

Reinforcement Learning

At state s , choose action a , that maximizes the **expected cumulative reward**. Formally:

RL Classification





Tabular Solution Method

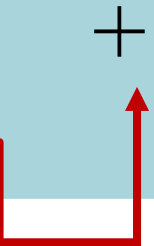
Example: Q-Learning

Q-Learning

Reinforcement Learning

Find π that maximizes the **expected cumulative reward**.

Assume r at leads to
determined



A red rectangular box is positioned on the left side of the slide. Inside the box, the text "Assume r at leads to determined" is written in black. A red arrow originates from the right side of the box, points horizontally to the right, and then turns vertically upwards to point at a plus sign (+) located in the center of the slide.

Q-Learning

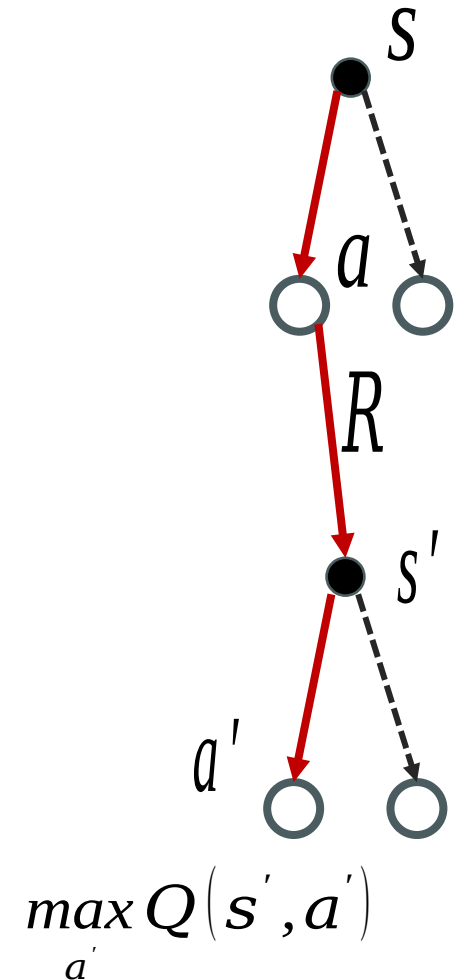
1. Act => greedy:

$\left. \begin{array}{l} \text{=> Exploitation with possibility} \\ \text{act randomly} \end{array} \right\} \text{=> Exploration with possibility}$

2. Update:

At state , take , update :

Bootstrapped estimation of
Based on greedy assumption for future states

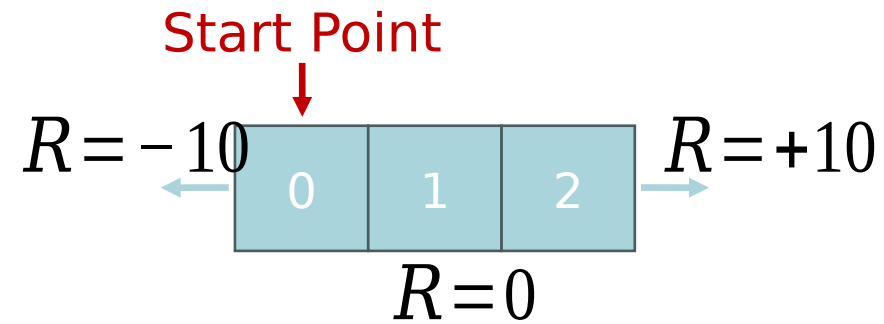


1. Act:

,
If , act randomly

2. Update:

At state , take , update :



1. Act:

Q(s, a)		Actions	
		-1	+1
States	0	-10	0
	1	0	0
	2	0	+10

Policy:

Initialized to
be 0

2. Update:

Q(s, a)		Actions	
		-1	+1
States	0	-10	0
	1	0	0
	2	0	+10

Update:

1. Act:

,

If , act randomly

2. Update:

At state , take , update :



1. Act:

Q(s, a)		Actions	
		-1	+1
States	0	-10	0
	1	0	0
	2	0	+10

Policy:

2. Update:

Q(s, a)		Actions	
		-1	+1
States	0	-10	0
	1	0	+10
	2	0	+10

Update:

1. Act:

,

If , act randomly

2. Update:

At state , take , update :



1. Act:

Q(s, a)		Actions	
		-1	+1
States	0	-10	0
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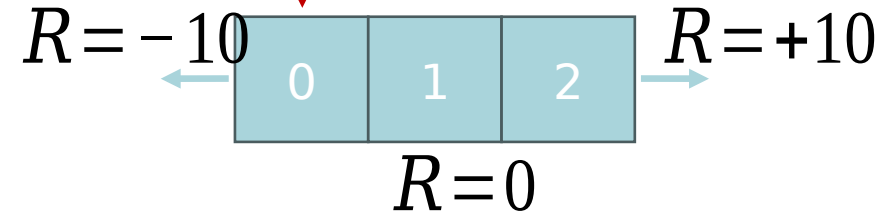
Policy:

2. Update:

Q(s, a)		Actions	
		-1	+1
States	0	-10	0
	1	0	+10
	2	0	+10

Update:

Start Point



Q-Learning

Q-learning: An off-policy TD control algorithm

Initialize $Q(s, a), \forall s \in \mathcal{S}, a \in \mathcal{A}(s)$, arbitrarily, and $Q(\text{terminal-state}, \cdot) = 0$

Repeat (for each episode):

Initialize S

Repeat (for each step of episode):

Choose A from S using policy derived from Q (e.g., ϵ -greedy)

Take action A , observe R, S'

$Q(S, A) \leftarrow Q(S, A) + \alpha [R + \gamma \max_a Q(S', a) - Q(S, A)]$

$S \leftarrow S'$

until S is terminal

1. Act

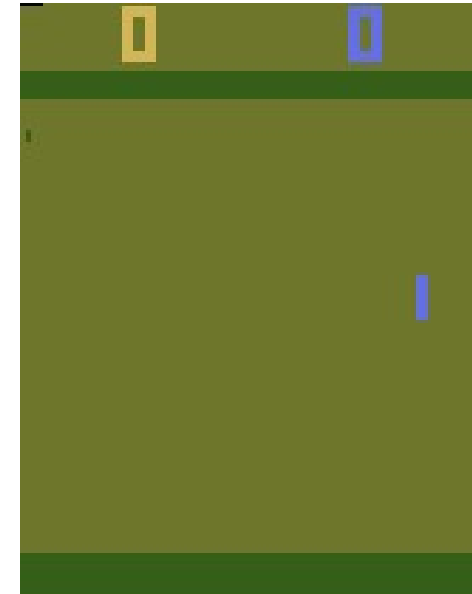
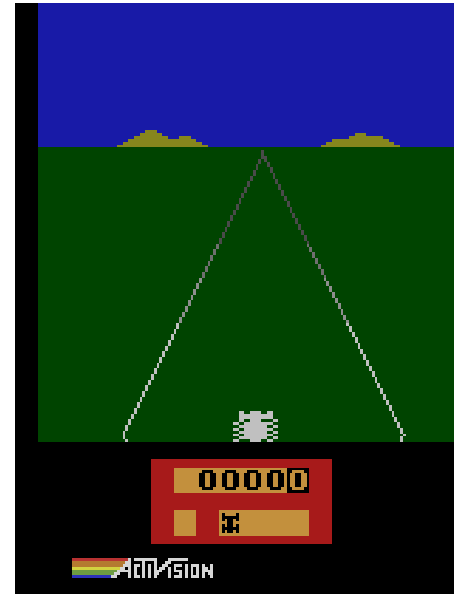
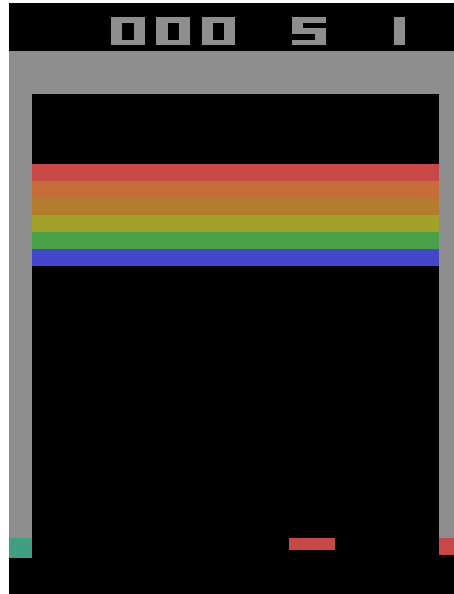
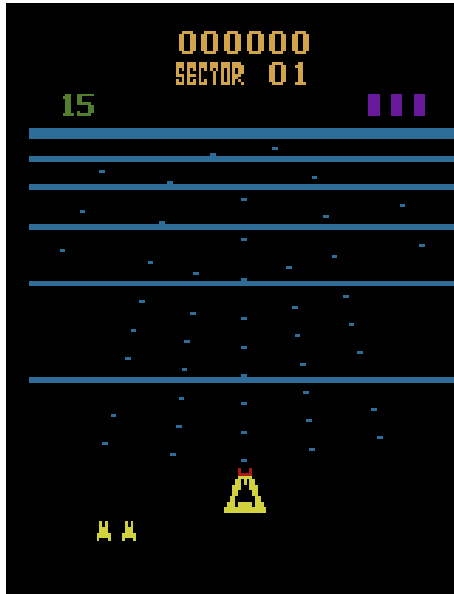
2. Update



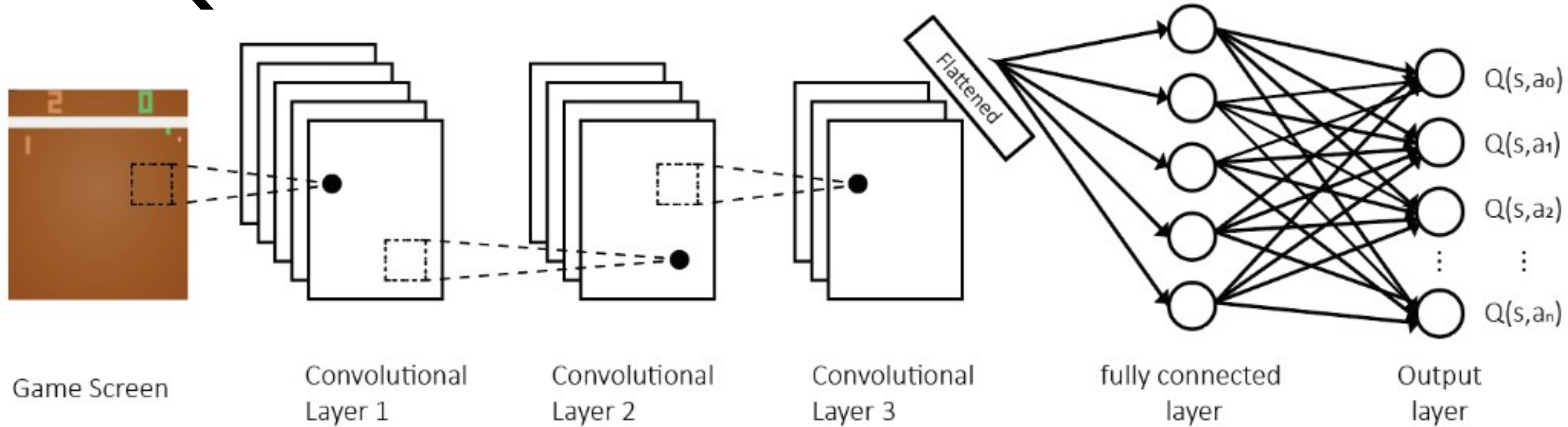
Approximated Solution Method Example: DQN

DQN

- Short for Deep Q-Network
- Proposed by Minh et al. in “Playing Atari with Deep Reinforcement Learning”



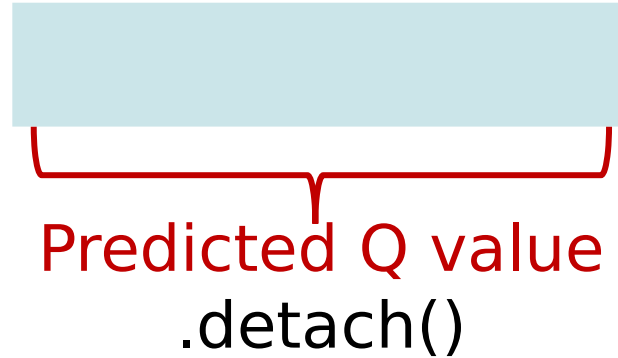
DQN



- Use NN to approximate .
- Suitable for large state and action space.
- Ability to generalize.

DQN

- To update in the NN
- Use NN to approximate



DQN

- Seems “straight-forward”:

Deeper -> More Powerful?

- In fact, the paper was not the first to propose deep networks for approximating .
- The main contribution is the **Replay Memory**.

DQN: Replay Memory

- Save experience in the Replay Buffer.
- In each iteration, sample a batch from the Replay Buffer.
- Benefits for doing this:
 - Breaks Correlation in Successive Samples
 - Promotes Sample Efficiency
 - Facilitates Learning from Rare Events
 - Improves Gradient Descent Stability (by having a batch).

3. Summary

Summary



Reinforcement Learning

RL learns from **trial and error** through interaction with an environment

Compared with Other ML Paradigm

RL generates a sequence of decision each depending on previous actions; Data distribution changes according to the agent's action.

Compared with Planning (DP, MPC)

No system model!!

Back to the Gloomy Comment



Yann LeCun



@ylecun



A minimal dose of RL is inevitable.

But the purpose of RL research should be to find ways to minimize its use because it's so sample inefficient.

My vision is to use SSL-trained world models & intrinsic objectives (hopefully differentiable), and planning.

If you are still interested



Sutton&Barto Book

Available free online:

<https://www.andrew.cmu.edu/course/10-703/textbook/BartoSutton.pdf>

David Silver UCL Lectures

Recording free on YouTube: <https://www.youtube.com/watch?v=2pWv7GOvuf0>



Thank you

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