Z-learning in problems of energy systems

Aleksandr Beznosikov

Moscow Institute of Physics and Technology

Course: Machine Learning and Data Analysis (Strijov's practice)/Group 674, 2019 Consultant: Y. V. Maximov

Goal of research

Goal

To compare results of working of Z-learning and Q-learning in problem of energy systems.

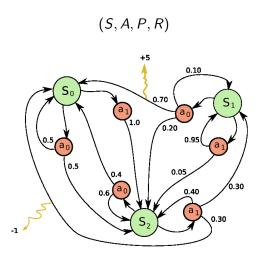
Problem

Transfer the system of device from one statement to another optimizing the energy spent

Method

A modification of the classical Q-learning method is used.

Statement - Energy



Picture from https://ru.wikipedia.org

Statement - Energy

$$\min_{p,\rho} \sum_{t=0}^{T-1} \sum_{j} \rho_{j}(t) \left(\sum_{i} p_{ij}(t) \left(U_{i}(t+1) + \gamma_{ij} \log \frac{p_{ij}}{\bar{p}_{ij}} \right) \right)$$
(1)

s.t.
$$\sum_{i} \rho_{ij}(t) = 1, \quad \forall t, \quad \forall j$$
 (2)

$$\rho_i(t+1) = \sum_j p_{ij}(t)\rho_j(t) = 1, \quad \forall t, \quad \forall i$$
 (3)

initial conditions:
$$\rho_i(0)$$
, $\forall i$ (4)

Basic code

Algorithm 1 Z - learning

- 1: Initialize: Z
- 2: **Input:** $\mathfrak{G} = (i_k, j_k, u_k)$
- 3: **for** $t = 0, 1, 2, \dots, k-1$
- 4: $Z(s_k) := (1 \alpha_t)Z(i_k) + \alpha_k \exp(-u_k)Z(j_k)$
- 5: $\mathbf{return} \ Z$

Algorithm 3 Q - learning

- 1: Initialize: Q
- 2: **Input:** $\mathfrak{G} = (i_k, j_k, u_k)$
- 3: **for** $t = 0, 1, 2, \dots, k-1$
- 4: $Q(i_k, p_k) := (1 \alpha_k)Q(i_k, p_k) + \alpha_k \min_{p'} (l_k + Q(j_k, p'))$
- 5: **return** Q

Results

