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Model free
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Lecture 4: Model Free Control

Emma Brunskill

CS234 Reinforcement Learning.

Winter 2019

- Structure closely follows much of David Silver's Lecture 5. For additional reading please see SB Sections 5.2-5.4, 6.4, 6.5, 6.7

Table of Contents

- 1 Generalized Policy Iteration
- 2 Importance of Exploration
- 3 Monte Carlo Control
- 4 Temporal Difference Methods for Control
- 5 Maximization Bias
- 6 Maximization Bias

Class Structure

- Last time: Policy evaluation with no knowledge of how the world works (MDP model not given)
- This time: Control (making decisions) without a model of how the world works
- Next time: Value function approximation

Evaluation to Control

- Last time: how good is a specific policy?
 - Given no access to the decision process model parameters
 - Instead have to estimate from data / experience
- Today: how can we learn a good policy?

Recall: Reinforcement Learning Involves

- Optimization]
- Delayed consequences (planning)
- Exploration]
- Generalization not yet

Today: Learning to Control Involves

- Optimization: Goal is to identify a policy with high expected rewards (similar to Lecture 2 on computing an optimal policy given decision process models)
- Delayed consequences: May take many time steps to evaluate whether an earlier decision was good or not
- Exploration: Necessary to try different actions to learn what actions can lead to high rewards

Today: Model-free Control

- Generalized policy improvement
- Importance of exploration
- Monte Carlo control
- Model-free control with temporal difference (SARSA, Q-learning)
- Maximization bias

Model-free Control Examples

- Many applications can be modeled as a MDP: Backgammon, Go, Robot locomotion, Helicopter flight, Robocup soccer, Autonomous driving, Customer ad selection, Invasive species management, Patient treatment
- For many of these and other problems either:
 - MDP model is unknown but can be sampled
 - MDP model is known but it is computationally infeasible to use directly, except through sampling

On and Off-Policy Learning

- On-policy learning
 - Direct experience
 - Learn to estimate and evaluate a policy from experience obtained from following that policy
- Off-policy learning
 - Learn to estimate and evaluate a policy using experience gathered from following a different policy

Table of Contents

- 1 Generalized Policy Iteration
- 2 Importance of Exploration
- 3 Monte Carlo Control
- 4 Temporal Difference Methods for Control
- 5 Maximization Bias
- 6 Maximization Bias

Recall Policy Iteration

- Initialize policy π
- Repeat:

- Policy evaluation: compute V^π
- Policy improvement: update π

$\pi(s) = a \quad \forall s$ *random*

$|A|^{|\mathcal{S}|}$
monotonic
policy
improvement

$$\pi'(s) = \arg \max_a \underbrace{R(s, a)} + \gamma \sum_{s' \in \mathcal{S}} \underbrace{P(s'|s, a)} V^\pi(s') = \arg \max_a Q^\pi(s, a)$$

- Now want to do the above two steps without access to the true dynamics and reward models
- Last lecture introduced methods for model-free policy evaluation

Model Free Policy Iteration

- Initialize policy π
- Repeat:
 - Policy evaluation: compute Q^π
 - Policy improvement: update π

$$Q(s, a)$$

MC for On Policy Q Evaluation

$$V : \mathcal{N}(s) \rightarrow G(s)$$

Initialize $\underline{N(s, a)} = 0$, $\underline{G(s, a)} = 0$, $\underline{Q^\pi(s, a)} = 0$, $\forall s \in S, \forall a \in A$

Loop

- Using policy π sample episode $i = s_{i,1}, a_{i,1}, r_{i,1}, s_{i,2}, a_{i,2}, r_{i,2}, \dots, s_{i,T_i}$
(s, a)
- $G_{i,t} = r_{i,t} + \gamma r_{i,t+1} + \gamma^2 r_{i,t+2} + \dots + \gamma^{T_i-1} r_{i,T_i}$
- For each **state,action** (s, a) visited in episode i
 - For **first or every** time t that (s, a) is visited in episode i
 - $N(s, a) = N(s, a) + 1$, $G(s, a) = G(s, a) + G_{i,t}$
 - Update estimate $\underline{Q^\pi(s, a)} = G(s, a) / N(s, a)$

Model-free Generalized Policy Improvement

$$\pi(s) \rightarrow a$$

- Given an estimate $Q^{\pi_i}(s, a) \forall s, a$
- Update new policy

$$\underline{\pi_{i+1}}(s) = \arg \max_a Q^{\pi_i}(s, a) \quad (1)$$

Model-free Policy Iteration

- Initialize policy π
- Repeat:
 - Policy evaluation: compute Q^π
 - Policy improvement: update π given Q^π
- May need to modify policy evaluation:
 - If π is deterministic, can't compute $Q(s, a)$ for any $a \neq \pi(s)$
- How to interleave policy evaluation and improvement?
 - Policy improvement is now using an estimated Q

Table of Contents

- 1 Generalized Policy Iteration
- 2 Importance of Exploration**
- 3 Monte Carlo Control
- 4 Temporal Difference Methods for Control
- 5 Maximization Bias
- 6 Maximization Bias

Policy Evaluation with Exploration

$$Q^\pi(s, a) \quad \forall s \forall a$$

- Want to compute a model-free estimate of Q^π
- In general seems subtle
 - Need to try all (s, a) pairs but then follow π
 - Want to ensure resulting estimate Q^π is good enough so that policy improvement is a monotonic operator
- For certain classes of policies can ensure all (s, a) pairs are tried such that asymptotically Q^π converges to the true value

ϵ -greedy Policies

- Simple idea to balance exploration and exploitation
- Let $|A|$ be the number of actions
- Then an ϵ -greedy policy w.r.t. a state-action value $Q^\pi(s, a)$ is

$$\pi(a|s) = \begin{cases} \omega / \text{prob} & 1 - \epsilon \quad \text{argmax}_a Q^\pi(s, a) \\ \text{else} & a \quad \text{with prob } \frac{\epsilon}{|A|} \end{cases}$$

Check Your Understanding: MC for On Policy Q Evaluation

Initialize $N(s, a) = 0$, $G(s, a) = 0$, $Q^\pi(s, a) = 0$, $\forall s \in S$, $\forall a \in A$

Loop

- Using policy π sample episode $i = s_{i,1}, a_{i,1}, r_{i,1}, s_{i,2}, a_{i,2}, r_{i,2}, \dots, s_{i,T_i}$
- $G_{i,t} = r_{i,t} + \gamma r_{i,t+1} + \gamma^2 r_{i,t+2} + \dots + \gamma^{T_i-1} r_{i,T_i}$
- For each **state,action** (s, a) visited in episode i
 - For **first or every** time t that (s, a) is visited in episode i
 - $N(s, a) = N(s, a) + 1$, $G(s, a) = G(s, a) + G_{i,t}$
 - Update estimate $Q^\pi(s, a) = G(s, a) / N(s, a)$
- Mars rover with new actions:
 - $r(\underline{-}, a_1) = [1 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 + 10]$, $r(\underline{-}, a_2) = [0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 + 5]$, $\gamma = 1$.
- Assume current greedy $\pi(s) = a_1 \ \forall s$, $\epsilon = .5$
- Sample trajectory from ϵ -greedy policy
- Trajectory = $(s_3, a_1, 0, s_2, a_2, 0, s_3, a_1, 0, s_2, a_2, 0, s_1, a_1, 1, \text{terminal})$
- First visit MC estimate of Q of each (s, a) pair?

$$Q(\underline{-}, a_1) = \begin{bmatrix} 1 & 0 & 1 & 0 & 0 & 0 & 0 \end{bmatrix} \quad Q(\underline{-}, a_2) = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Monotonic¹ ϵ -greedy Policy Improvement

Theorem

For any ϵ -greedy policy π_i , the ϵ -greedy policy w.r.t. Q^{π_i} , π_{i+1} is a monotonic improvement $V^{\pi_{i+1}} \geq V^{\pi_i}$

$$\begin{aligned}
 \underbrace{Q^{\pi_i}(s, \pi_{i+1}(s))}_{\substack{\text{random} \\ \text{w/ prob } \epsilon \\ \swarrow \text{greedy}}} &= \sum_{a \in A} \underbrace{\pi_{i+1}(a|s)}_{\substack{\text{random} \\ \text{w/ prob } \epsilon}} Q^{\pi_i}(s, a) \\
 &= (\epsilon/|A|) \sum_{a \in A} Q^{\pi_i}(s, a) + (1-\epsilon) \max_a Q^{\pi_i}(s, a) = 1 \\
 &= \frac{\epsilon}{|A|} \sum_a Q^{\pi_i}(s, a) + (1-\epsilon) \max_a Q^{\pi_i}(s, a) \frac{1-\epsilon}{1-\epsilon} \\
 &= \frac{\epsilon}{|A|} \sum_a Q^{\pi_i}(s, a) + (1-\epsilon) \max_a Q^{\pi_i}(s, a) \left[\frac{\sum_a (\pi_i(a|s) - \epsilon/|A|)}{1-\epsilon} \right] \\
 &\geq \frac{\epsilon}{|A|} \sum_a Q^{\pi_i}(s, a) + \frac{(1-\epsilon)}{1-\epsilon} \sum_a (\pi_i(a|s) - \frac{\epsilon}{|A|}) Q^{\pi_i}(s, a) \\
 &= \frac{\epsilon}{|A|} \sum_a Q^{\pi_i}(s, a) + \sum_a \pi_i(a|s) Q^{\pi_i}(s, a) - \frac{\epsilon}{|A|} \sum_a Q^{\pi_i}(s, a) \\
 &= \sum_a \pi_i(a|s) Q^{\pi_i}(s, a) = V^{\pi_i}
 \end{aligned}$$

- Therefore $V^{\pi_{i+1}} \geq V^{\pi_i}$ (from the policy improvement theorem)

¹The theorem assumes that Q^{π_i} has been computed exactly.


Monotonic¹ ϵ -greedy Policy Improvement

Theorem

For any ϵ -greedy policy π_i , the ϵ -greedy policy w.r.t. Q^{π_i} , π_{i+1} is a monotonic improvement $V^{\pi_{i+1}} \geq V^{\pi}$

$$\begin{aligned} Q^{\pi_i}(s, \pi_{i+1}(s)) &= \sum_{a \in A} \pi_{i+1}(a|s) Q^{\pi_i}(s, a) \\ &= (\epsilon/|A|) \sum_{a \in A} Q^{\pi_i}(s, a) + (1 - \epsilon) \max_a Q^{\pi_i}(s, a) \\ &= (\epsilon/|A|) \sum_{a \in A} Q^{\pi_i}(s, a) + (1 - \epsilon) \max_a Q^{\pi_i}(s, a) \frac{1 - \epsilon}{1 - \epsilon} \\ &= (\epsilon/|A|) \sum_{a \in A} Q^{\pi_i}(s, a) + (1 - \epsilon) \max_a Q^{\pi_i}(s, a) \sum_{a \in A} \frac{\pi_i(a|s) - \frac{\epsilon}{|A|}}{1 - \epsilon} \\ &\geq \frac{\epsilon}{|A|} \sum_{a \in A} Q^{\pi_i}(s, a) + (1 - \epsilon) \sum_{a \in A} \frac{\pi_i(a|s) - \frac{\epsilon}{|A|}}{1 - \epsilon} Q^{\pi_i}(s, a) \\ &= \sum_{a \in A} \pi_i(a|s) Q^{\pi_i}(s, a) = V^{\pi_i}(s) \end{aligned}$$

- Therefore $V^{\pi_{i+1}} \geq V^{\pi}$ (from the policy improvement theorem)

¹The theorem assumes that Q^{π_i} has been computed exactly. 

Greedy in the Limit of Infinite Exploration (GLIE)

Definition of GLIE

- All state-action pairs are visited an infinite number of times

$$\lim_{i \rightarrow \infty} N_i(s, a) \rightarrow \infty$$

- Behavior policy converges to greedy policy

$$\lim_{i \rightarrow \infty} \pi(a|s) \rightarrow \arg \max_{w.\text{prob } s} Q(s, a)$$

- A simple GLIE strategy is ϵ -greedy where ϵ is reduced to 0 with the following rate: $\epsilon_i = 1/i$

Table of Contents

- 1 Generalized Policy Iteration
- 2 Importance of Exploration
- 3 Monte Carlo Control**
- 4 Temporal Difference Methods for Control
- 5 Maximization Bias
- 6 Maximization Bias

Monte Carlo Online Control / On Policy Improvement

```
1: Initialize  $Q(s, a) = 0, N(s, a) = 0 \forall (s, a)$ , Set  $\epsilon = 1, k = 1$   
2:  $\pi_k = \epsilon\text{-greedy}(Q)$  // Create initial  $\epsilon$ -greedy policy  
3: loop  
4:   Sample  $k$ -th episode  $(s_{k,1}, a_{k,1}, r_{k,1}, s_{k,2}, \dots, s_{k,T})$  given  $\pi_k$   
4:    $G_{k,t} = r_{k,t} + \gamma r_{k,t+1} + \gamma^2 r_{k,t+2} + \dots + \gamma^{T-t} r_{k,T}$   
5:   for  $t = 1, \dots, T$  do  
6:     if First visit to  $(s, a)$  in episode  $k$  then ← could do every visit  
7:        $N(s, a) = N(s, a) + 1$   
8:        $Q(s_t, a_t) = Q(s_t, a_t) + \frac{1}{N(s, a)}(G_{k,t} - Q(s_t, a_t))$   
9:     end if  
10:  end for  
11:   $k = k + 1, \epsilon = \frac{1}{k}$   
12:   $\pi_k = \epsilon\text{-greedy}(Q)$  // Policy improvement  
13: end loop
```

Check Your Understanding: MC for On Policy Control

- Mars rover with new actions:
 - $r(-, a_1) = [1 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 +10]$, $r(-, a_2) = [0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 +5]$, $\gamma = 1$.
 - Assume current greedy $\pi(s) = a_1 \ \forall s$, $\epsilon = .5$
 - Sample trajectory from ϵ -greedy policy
 - Trajectory = $(s_3, a_1, 0, s_2, a_2, 0, s_3, a_1, 0, s_2, a_2, 0, s_1, a_1, 1, \text{terminal})$
 - First visit MC estimate of Q of each (s, a) pair?
 - $\underline{Q^{\epsilon-\pi}}(-, a_1) = [1 \ 0 \ 1 \ 0 \ 0 \ 0 \ 0]$, $\underline{Q^{\epsilon-\pi}}(-, a_2) = [0 \ 1 \ 0 \ 0 \ 0 \ 0 \ 0]$
 - What is $\pi(s) = \arg \max_a Q^{\epsilon-\pi}(s, a) \ \forall s$?
-
- What is new ϵ -greedy policy, if $k = 3$, $\epsilon = 1/k$

Theorem

GLIE Monte-Carlo control converges to the optimal state-action value function $Q(s, a) \rightarrow Q^*(s, a)$

Model-free Policy Iteration

- Initialize policy π
- Repeat:
 - Policy evaluation: compute Q^π
 - Policy improvement: update π given Q^π

bootstrapping



- What about TD methods?

$$V^\pi(s) = V^\pi(s) + \alpha \left(\underbrace{r + \gamma V^\pi(s')}_{\text{sampling expectation}} - V^\pi(s) \right)$$

Table of Contents

- 1 Generalized Policy Iteration
- 2 Importance of Exploration
- 3 Monte Carlo Control
- 4 Temporal Difference Methods for Control**
- 5 Maximization Bias
- 6 Maximization Bias

Model-free Policy Iteration with TD Methods

- Use temporal difference methods for policy evaluation step
- Initialize policy π
- Repeat:
 - Policy evaluation: compute Q^π using temporal difference updating with ϵ -greedy policy
 - Policy improvement: Same as Monte carlo policy improvement, set π to ϵ -greedy (Q^π)

General Form of SARSA Algorithm

-
- 1: Set initial ϵ -greedy policy π randomly, $t = 0$, initial state $s_t = s_0$
 - 2: Take $a_t \sim \pi(s_t)$ // Sample action from policy
 - 3: Observe (r_t, s_{t+1})
 - 4: **loop**
 - 5: Take action $a_{t+1} \sim \pi(s_{t+1})$
 - 6: Observe (r_{t+1}, s_{t+2})
 - 7: Update Q given $(s_t, a_t, r_t, s_{t+1}, a_{t+1})$:
$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + (1 - \alpha) (r_t + \gamma Q(s_{t+1}, a_{t+1}) - Q(s_t, a_t))$$

\downarrow
 - 8: Perform policy improvement:
$$\pi(s_t) = \arg \max_a Q(s_t, a) \quad \epsilon\text{-greedy}$$
 - 9: $t = t + 1$
 - 10: **end loop**
-

General Form of SARSA Algorithm

$$(1-\alpha)V + \alpha(r + \gamma Q) \\ V \leftarrow \alpha(r + \gamma Q - V)$$

- 1: Set initial ϵ -greedy policy π , $t = 0$, initial state $s_t = s_0$
- 2: Take $a_t \sim \pi(s_t)$ // Sample action from policy
- 3: Observe (r_t, s_{t+1})
- 4: **loop**
- 5: Take action $a_{t+1} \sim \pi(s_{t+1})$
- 6: Observe (r_{t+1}, s_{t+2})
- 7: $Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha(r_t + \gamma Q(s_{t+1}, a_{t+1}) - Q(s_t, a_t))$
- 8: $\pi(s_t) = \arg \max_a Q(s_t, a)$ w. prob $1 - \epsilon$, else random
- 9: $t = t + 1$
- 10: **end loop**

What are the benefits to improving the policy after each step?

What are the benefits to updating the policy less frequently?

Convergence Properties of SARSA

Theorem

SARSA for finite-state and finite-action MDPs converges to the optimal action-value, $Q(s, a) \rightarrow Q^*(s, a)$, under the following conditions:

- 1 The policy sequence $\pi_t(a|s)$ satisfies the condition of GLIE
- 2 The step-sizes α_t satisfy the Robbins-Munro sequence such that

*learning
rate
parameter*

$$\left. \begin{aligned} \sum_{t=1}^{\infty} \alpha_t &= \infty \\ \sum_{t=1}^{\infty} \alpha_t^2 &< \infty \end{aligned} \right\}$$

$\alpha_t = 1/t$

*empirically
you don't
use this*

Convergence Properties of SARSA

Theorem

SARSA for finite-state and finite-action MDPs converges to the optimal action-value, $Q(s, a) \rightarrow Q^*(s, a)$, under the following conditions:

- 1 The policy sequence $\pi_t(a|s)$ satisfies the condition of GLIE
- 2 The step-sizes α_t satisfy the Robbins-Munro sequence such that

$$\sum_{t=1}^{\infty} \alpha_t = \infty$$
$$\sum_{t=1}^{\infty} \alpha_t^2 < \infty$$

Would one want to use a step size choice that satisfies the above in practice? Likely not.

Q-Learning: Learning the Optimal State-Action Value

- Can we estimate the value of the optimal policy π^* without knowledge of what π^* is?
- Yes! Q-learning
- Key idea: Maintain state-action Q estimates and use to bootstrap—use the value of the best future action
- Recall SARSA

$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha((r_t + \gamma Q(s_{t+1}, \underline{a_{t+1}})) - Q(s_t, a_t)) \quad (2)$$

- Q-learning:

$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha((r_t + \gamma \max_{a'} \underline{Q(s_{t+1}, a')}) - Q(s_t, a_t)) \quad (3)$$

Off-Policy Control Using Q-learning

- In the prior slide assumed there was some π_b used to act
- π_b determines the actual rewards received
- Now consider how to improve the behavior policy (policy improvement)
- Let behavior policy π_b be ϵ -greedy with respect to (w.r.t.) current estimate of the optimal $Q(s, a)$

Q-Learning with ϵ -greedy Exploration

1: Initialize $Q(s, a), \forall s \in S, a \in A$ $t = 0$, initial state $s_t = s_0$

2: Set π_b to be ϵ -greedy w.r.t. Q

3: **loop**

4: Take $a_t \sim \pi_b(s_t)$ // Sample action from policy

5: Observe (r_t, s_{t+1})

6: Update Q given (s_t, a_t, r_t, s_{t+1}) :

$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha (r_t + \max_{a'} Q(s_t, a') - Q(s_t, a_t))$$

7: Perform policy improvement: set π_b to be ϵ -greedy w.r.t. Q

8: $t = t + 1$

π_b for s_t

9: **end loop**

Q-Learning with ϵ -greedy Exploration

-
- 1: Initialize $Q(s, a), \forall s \in S, a \in A$ $t = 0$, initial state $s_t = s_0$
 - 2: Set π_b to be ϵ -greedy w.r.t. Q
 - 3: **loop**
 - 4: Take $a_t \sim \pi_b(s_t)$ // Sample action from policy
 - 5: Observe (r_t, s_{t+1})
 - 6: $Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha(r_t + \gamma \max_a Q(s_{t+1}, a) - Q(s_t, a_t))$
 - 7: $\pi(s_t) = \arg \max_a Q(s_t, a)$ w.prob $1 - \epsilon$, else random
 - 8: $t = t + 1$
 - 9: **end loop**
-

Does how Q is initialized matter?

Check Your Understanding: Q-learning

- Mars rover with new actions:
 - $r(-, a_1) = [1 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 +10]$, $r(-, a_2) = [0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 +5]$, $\gamma = 1$.
- Assume current greedy $\pi(s) = a_1 \ \forall s$, $\epsilon = .5$
- Sample trajectory from ϵ -greedy policy
- Trajectory = $(s_3, a_1, 0, s_2, a_2, 0, s_3, a_1, 0, s_2, a_2, 0, s_1, a_1, 1, \text{terminal})$
- New ϵ -greedy policy under MC, if $k = 3$, $\epsilon = 1/k$: with probability $2/3$ choose $\pi = [1 \ 2 \ 1 \ \text{tie} \ \text{tie} \ \text{tie} \ \text{tie}]$, else choose randomly
- Q-learning updates? Initialize $\epsilon = 1/k$, $k = 1$, and $\alpha = 0.5$
- π is random with probability ϵ , else $\pi = [1 \ 1 \ 1 \ 2 \ 1 \ 2 \ 1]$
- First tuple: $(s_3, a_1, 0, s_2)$.
- Q-learning:
$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha(r_t + \gamma \arg \max_a Q(s_{t_1}, a) - Q(s_t, a_t))$$

Q-Learning with ϵ -greedy Exploration

- What conditions are sufficient to ensure that Q-learning with ϵ -greedy exploration converges to optimal Q^* ?

*s.a. ∞ often
conditions on $\alpha \leftarrow$ see SARSA*

- What conditions are sufficient to ensure that Q-learning with ϵ -greedy exploration converges to optimal π^* ?

GLIE

Table of Contents

- 1 Generalized Policy Iteration
- 2 Importance of Exploration
- 3 Monte Carlo Control
- 4 Temporal Difference Methods for Control
- 5 Maximization Bias**
- 6 Maximization Bias

Maximization Bias¹

- Consider single-state MDP ($|S| = 1$) with 2 actions, and both actions have 0-mean random rewards, ($\mathbb{E}(r|a = a_1) = \mathbb{E}(r|a = a_2) = 0$). $\gamma = 0$
- Then $Q(s, a_1) = Q(s, a_2) = 0 = V(s)$ *optimal*
- Assume there are prior samples of taking action a_1 and a_2
- Let $\hat{Q}(s, a_1), \hat{Q}(s, a_2)$ be the finite sample estimate of Q
- Use an unbiased estimator for Q : e.g. $\hat{Q}(s, a_1) = \frac{1}{n(s, a_1)} \sum_{i=1}^{n(s, a_1)} r_i(s, a_1)$
- Let $\hat{\pi} = \arg \max_a \hat{Q}(s, a)$ be the greedy policy w.r.t. the estimated \hat{Q}
- *Even though each estimate of the state-action values is unbiased, the estimate of $\hat{\pi}$'s value $\hat{V}^{\hat{\pi}}$ can be biased:*

$$\begin{aligned} \hat{V}^{\hat{\pi}} &= E[\max(\hat{Q}(a_1), \hat{Q}(a_2))] \\ &\stackrel{\square}{=} \max[E(Q(a_1)), E(Q(a_2))] \\ &= \max[0, 0] \\ &= 0 \\ &= V^{\pi} \end{aligned}$$

¹Example from Mannor, Simester, Sun and Tsitsiklis. Bias and Variance

Table of Contents

- 1 Generalized Policy Iteration
- 2 Importance of Exploration
- 3 Monte Carlo Control
- 4 Temporal Difference Methods for Control
- 5 Maximization Bias
- 6 Maximization Bias**

Maximization Bias²

- Consider single-state MDP ($|S| = 1$) with 2 actions, and both actions have 0-mean random rewards, ($\mathbb{E}(r|a = a_1) = \mathbb{E}(r|a = a_2) = 0$).
- Then $Q(s, a_1) = Q(s, a_2) = 0 = V(s)$
- Assume there are prior samples of taking action a_1 and a_2
- Let $\hat{Q}(s, a_1), \hat{Q}(s, a_2)$ be the finite sample estimate of Q
- Use an unbiased estimator for Q : e.g. $\hat{Q}(s, a_1) = \frac{1}{n(s, a_1)} \sum_{i=1}^{n(s, a_1)} r_i(s, a_1)$
- Let $\hat{\pi} = \arg \max_a \hat{Q}(s, a)$ be the greedy policy w.r.t. the estimated \hat{Q}
- *Even though each estimate of the state-action values is unbiased, the estimate of $\hat{\pi}$'s value $\hat{V}^{\hat{\pi}}$ can be biased:*

²Example from Mannor, Simester, Sun and Tsitsiklis. Bias and Variance Approximation in Value Function Estimates. Management Science 2007

Double Learning

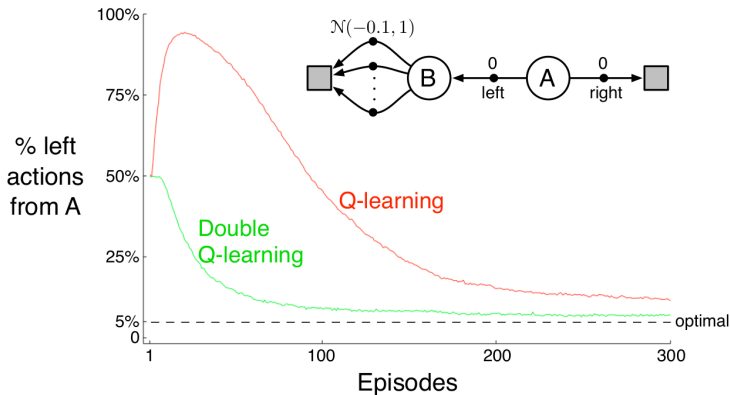
- The greedy policy w.r.t. estimated Q values can yield a maximization bias during finite-sample learning
- Avoid using max of estimates as estimate of max of true values
- Instead split samples and use to create two independent unbiased estimates of $Q_1(s_1, a_i)$ and $Q_2(s_1, a_i) \forall a$.
 - Use one estimate to select max action: $a^* = \arg \max_a Q_1(s_1, a)$
 - Use other estimate to estimate value of a^* : $Q_2(s, a^*)$
 - Yields unbiased estimate: $\mathbb{E}(Q_2(s, a^*)) = Q(s, a^*)$
- Why does this yield an unbiased estimate of the max state-action value?
- If acting online, can alternate samples used to update Q_1 and Q_2 , using the other to select the action chosen
- Next slides extend to full MDP case (with more than 1 state)

Double Q-Learning

```
1: Initialize  $Q_1(s, a)$  and  $Q_2(s, a), \forall s \in S, a \in A$   $t = 0$ , initial state  $s_t = s_0$ 
2: loop
3:   Select  $a_t$  using  $\epsilon$ -greedy  $\pi(s) = \arg \max_a Q_1(s_t, a) + Q_2(s_t, a)$ 
4:   Observe  $(r_t, s_{t+1})$ 
5:   if (with 0.5 probability) then
6:      $Q_1(s_t, a_t) \leftarrow Q_1(s_t, a_t) + \alpha ($ 
7:   else
8:      $Q_2(s_t, a_t) \leftarrow Q_2(s_t, a_t) + \alpha ($ 
9:   end if
10:   $t = t + 1$ 
11: end loop
```

- Compared to Q-learning, how does this change the: memory requirements, computation requirements per step, amount of data required?

Double Q-Learning (Figure 6.7 in Sutton and Barto 2018)



Due to the maximization bias, Q-learning spends much more time selecting suboptimal actions than double Q-learning.

Table of Contents

- 1 Generalized Policy Iteration
- 2 Importance of Exploration
- 3 Monte Carlo Control
- 4 Temporal Difference Methods for Control
- 5 Maximization Bias
- 6 Maximization Bias

What You Should Know

- Be able to implement MC on policy control and SARSA and Q-learning
- Compare them according to properties of how quickly they update, (informally) bias and variance, computational cost
- Define conditions for these algorithms to converge to the optimal Q and optimal π and give at least one way to guarantee such conditions are met.

Class Structure

- Last time: Policy evaluation with no knowledge of how the world works (MDP model not given)
- This time: Control (making decisions) without a model of how the world works
- **Next time: Value function approximation**

Backup Material, Not Expected to Cover in This Lecture

Recall: Off Policy, Policy Evaluation

- Given data from following a behavior policy π_b can we estimate the value V^{π_e} of an alternate policy π_e ?
- Neat idea: can we learn about other ways to do things different than what we actually did?
- Discussed how to do this for Monte Carlo evaluation
- Used Importance Sampling
- First see how to do off policy evaluation with TD

Importance Sampling for Off Policy TD (Policy Evaluation)

- Recall the Temporal Difference (TD) algorithm which is used to incremental model-free evaluation of a policy π_b . Precisely, given a state s_t , an action a_t sampled from $\pi_b(s_t)$ and the observed reward r_t and next state s_{t+1} , TD performs the following update:

$$V^{\pi_b}(s_t) = V^{\pi_b}(s_t) + \alpha(r_t + \gamma V^{\pi_b}(s_{t+1}) - V^{\pi_b}(s_t)) \quad (4)$$

- Now want to use data generated from following π_b to estimate the value of different policy π_e , V^{π_e}
- Change TD target $r_t + \gamma V(s_{t+1})$ to weight target by single importance sample ratio
- New update:

$$V^{\pi_e}(s_t) = V^{\pi_e}(s_t) + \alpha \left[\frac{\pi_e(a_t|s_t)}{\pi_b(a_t|s_t)} (r_t + \gamma V^{\pi_e}(s_{t+1}) - V^{\pi_e}(s_t)) \right] \quad (5)$$

Importance Sampling for Off Policy TD Cont.

- Off Policy TD Update:

$$V^{\pi_e}(s_t) = V^{\pi_e}(s_t) + \alpha \left[\frac{\pi_e(a_t|s_t)}{\pi_b(a_t|s_t)} (r_t + \gamma V^{\pi_e}(s_{t+1}) - V^{\pi_e}(s_t)) \right] \quad (6)$$

- Significantly lower variance than MC IS. (Why?)
- Does π_b need to be the same at each time step?
- What conditions on π_b and π_e are needed for off policy TD to converge to V^{π_e} ?

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