Stanford·CS234 | Reinforcement Learning (2019)

CS234 (2019)· 课程资料包 @ShowMeAI

视频
中英双语字幕

课件
一键打包下载

笔记
官方笔记翻译

代码
作业项目解析

视频 ·B 站 [扫码或点击链接]
https://www.bilibili.com/video/BV1H64y1x7GH

课件 & 代码 · 博客 [扫码或点击链接]
http://blog.showmeai.tech/cs234

斯坦福 reinforcement learning 马尔可夫决策过程 DQN 强化学习 值函数方法 policy gradient Q-learning 梯度策略 Model free 蒙特卡洛搜索树

Awesome AI Courses Notes Cheatsheets 是 ShowMeAI 资料库的分支系列，覆盖最具知名度的 **TOP20+** 门 AI 课程，旨在为读者和学习者提供一整套高品质中文学习笔记和速查表。

点击课程名称，跳转至课程**资料包**页面，**一键下载**课程全部资料！

机器学习	深度学习	自然语言处理	计算机视觉
Stanford · CS229	Stanford · CS230	Stanford · CS224n	Stanford · CS231n
# Awesome AI Courses Notes Cheatsheets· 持续更新中			
知识图谱	**图机器学习**	**深度强化学习**	**自动驾驶**
Stanford · CS520	Stanford · CS224W	UCBerkeley · CS285	MIT · 6.S094

微信公众号

资料下载方式 2：扫码点击底部菜单栏

称为 **AI 内容创作者？** 回复 [添砖加瓦]

Logistics

- Midterm we will be in two rooms
- The room you are assigned to depends on the first letter of your SUiD (Stanford email handle, e.g **jdoe**@stanford.edu)
- Gates B1 (a-e inclusive)
- Cubberley Auditorium (f-z)

Lecture 10: Policy Gradient III & Midterm Review [1]

Emma Brunskill

CS234 Reinforcement Learning.

Winter 2019

- Additional reading: Sutton and Barto 2018 Chp. 13

[1] With many policy gradient slides from or derived from David Silver and John Schulman and Pieter Abbeel

Class Structure

- Last time: Policy Search
- **This time: Policy Search & Midterm Review**
- Next time: Midterm

Recall: Policy-Based RL

- Policy search: directly parametrize the policy

$$\pi_\theta(s, a) = \mathbb{P}[a|s; \theta]$$

- Goal is to find a policy π with the highest value function V^π
- Focus on policy gradient methods

"Vanilla" Policy Gradient Algorithm

Initialize policy parameter θ, baseline b
for iteration$=1, 2, \cdots$ **do**
  Collect a set of trajectories by executing the current policy
  At each timestep t in each trajectory τ^i, compute
    Return $G_t^i = \sum_{t'=t}^{T-1} r_{t'}^i$, and
    Advantage estimate $\hat{A}_t^i = G_t^i - b(s_t)$.
  Re-fit the baseline, by minimizing $\sum_i \sum_t ||b(s_t) - G_t^i||^2$,
  Update the policy, using a policy gradient estimate $\hat{g}$,
    Which is a sum of terms $\nabla_\theta \log \pi(a_t|s_t, \theta)\hat{A}_t$.
    (Plug $\hat{g}$ into SGD or ADAM)
endfor

Choosing the Target

- G_t^i is an estimation of the value function at s_t from a single roll out
- Unbiased but high variance
- Reduce variance by introducing bias using bootstrapping and function approximation
  - Just like in we saw for TD vs MC, and value function approximation
- Estimate of V/Q is done by a **critic**
- **Actor-critic** methods maintain an explicit representation of policy and the value function, and update both
- A3C (Mnih et al. ICML 2016) is a very popular actor-critic method

"Vanilla" Policy Gradient Algorithm

Initialize policy parameter θ, baseline b
for iteration$=1, 2, \cdots$ **do**
  Collect a set of trajectories by executing the current policy
  At each timestep t in each trajectory τ^i, compute
    Target $\hat{R}_t^i$
    Advantage estimate $\hat{A}_t^i = G_t^i - b(s_t)$.
  Re-fit the baseline, by minimizing $\sum_i \sum_t ||b(s_t) - \hat{R}_t^i||^2$,
  Update the policy, using a policy gradient estimate $\hat{g}$,
    Which is a sum of terms $\nabla_\theta \log \pi(a_t|s_t, \theta)\hat{A}_t$.
    (Plug $\hat{g}$ into SGD or ADAM)
endfor

Policy Gradient Methods with Auto-Step-Size Selection

- Can we automatically ensure the updated policy π' has value greater than or equal to the prior policy π: $V^{\pi'} \geq V^{\pi}$?
- Consider this for the policy gradient setting, and hope to address this by modifying step size

Objective Function

- Goal: find policy parameters that maximize value function[1]

$$V(\theta) = \mathbb{E}_{\pi_\theta}\left[\sum_{t=0}^{\infty} \gamma^t R(s_t, a_t); \pi_\theta\right]$$

- where $s_0 \sim \mu(s_0)$, $a_t \sim \pi(a_t|s_t), s_{t+1} \sim P(s_{t+1}|s_t, a_t)$
- Have access to samples from the current policy $\pi_{\theta_{old}}$ (param. by θ_{old})
- Want to predict the value of a different policy (off policy learning!)

[1] For today we will primarily consider discounted value functions

Objective Function

- Goal: find policy parameters that maximize value function[1]

$$V(\theta) = \mathbb{E}_{\pi_\theta}\left[\sum_{t=0}^{\infty} \gamma^t R(s_t, a_t); \pi_\theta\right]$$

- where $s_0 \sim \mu(s_0)$, $a_t \sim \pi(a_t|s_t)$, $s_{t+1} \sim P(s_{t+1}|s_t, a_t)$
- Express expected return of another policy in terms of the advantage over the original policy

$$V(\tilde{\theta}) = V(\theta) + \mathbb{E}_{\pi_{\tilde{\theta}}}\left[\sum_{t=0}^{\infty} \gamma^t A_\pi(s_t, a_t)\right] = V(\theta) + \sum_s \mu_{\tilde{\pi}}(s) \sum_a \tilde{\pi}(a|s) A_\pi(s, a)$$

- where $\mu_{\tilde{\pi}}(s)$ is defined as the discounted weighted frequency of state s under policy $\tilde{\pi}$ (similar to in Imitation Learning lecture)
- We know the advantage A_π and $\tilde{\pi}$
- But we can't compute the above because we don't know $\mu_{\tilde{\pi}}$, the state distribution under the new proposed policy

[1] For today we will primarily consider discounted value functions

Table of Contents

Local approximation

- Can we remove the dependency on the discounted visitation frequencies under the new policy?
- Substitute in the discounted visitation frequencies under the current policy to define a new objective function:

$$L_\pi(\tilde{\pi}) = V(\theta) + \sum_s \mu_\pi(s) \sum_a \tilde{\pi}(a|s) A_\pi(s,a)$$

- Note that $L_{\pi_{\theta_0}}(\pi_{\theta_0}) = V(\theta_0)$
- Gradient of L is identical to gradient of value function at policy parameterized evaluated at θ_0: $\nabla_\theta L_{\pi_{\theta_0}}(\pi_\theta)|_{\theta=\theta_0} = \nabla_\theta V(\theta)|_{\theta=\theta_0}$

Conservative Policy Iteration

- Is there a bound on the performance of a new policy obtained by optimizing the surrogate objective?
- Consider mixture policies that blend between an old policy and a different policy

$$\pi_{new}(a|s) = (1-\alpha)\pi_{old}(a|s) + \alpha\pi'(a|s)$$

- In this case can guarantee a lower bound on value of the new π_{new}:

$$V^{\pi_{new}} \geq L_{\pi_{old}}(\pi_{new}) - \frac{2\epsilon\gamma}{(1-\gamma)^2}\alpha^2$$

- where $\epsilon = \max_s \left|\mathbb{E}_{a\sim\pi'(a|s)}\left[A_\pi(s,a)\right]\right|$

Find the Lower-Bound in General Stochastic Policies

- Would like to similarly obtain a lower bound on the potential performance for general stochastic policies (not just mixture policies)
- Recall $L_\pi(\tilde{\pi}) = V(\theta) + \sum_s \mu_\pi(s) \sum_a \tilde{\pi}(a|s) A_\pi(s, a)$

Theorem

Let $D_{TV}^{\max}(\pi_1, \pi_2) = \max_s D_{TV}(\pi_1(\cdot|s), \pi_2(\cdot|s))$. *Then*

$$V^{\pi_{new}} \geq L_{\pi_{old}}(\pi_{new}) - \frac{4\epsilon\gamma}{(1-\gamma)^2} (D_{TV}^{\max}(\pi_{old}, \pi_{new}))^2$$

where $\epsilon = \max_{s,a} |A_\pi(s, a)|$.

Find the Lower-Bound in General Stochastic Policies

- Would like to similarly obtain a lower bound on the potential performance for general stochastic policies (not just mixture policies)
- Recall $L_\pi(\tilde{\pi}) = V(\theta) + \sum_s \mu_\pi(s) \sum_a \tilde{\pi}(a|s) A_\pi(s,a)$

Theorem

Let $D_{TV}^{\max}(\pi_1, \pi_2) = \max_s D_{TV}(\pi_1(\cdot|s), \pi_2(\cdot|s))$. *Then*

$$V^{\pi_{new}} \geq L_{\pi_{old}}(\pi_{new}) - \frac{4\epsilon\gamma}{(1-\gamma)^2}(D_{TV}^{\max}(\pi_{old}, \pi_{new}))^2$$

where $\epsilon = \max_{s,a} |A_\pi(s,a)|$.

- Note that $D_{TV}(p,q)^2 \leq D_{KL}(p,q)$ for prob. distrib p and q.
- Then the above theorem immediately implies that

$$V^{\pi_{new}} \geq L_{\pi_{old}}(\pi_{new}) - \frac{4\epsilon\gamma}{(1-\gamma)^2} D_{KL}^{\max}(\pi_{old}, \pi_{new})$$

- where $D_{KL}^{\max}(\pi_1, \pi_2) = \max_s D_{KL}(\pi_1(\cdot|s), \pi_2(\cdot|s))$

Guaranteed Improvement[1]

- Goal is to compute a policy that maximizes the objective function defining the lower bound:

[1] $L_\pi(\tilde{\pi}) = V(\theta) + \sum_s \mu_\pi(s) \sum_a \tilde{\pi}(a|s) A_\pi(s,a)$

Guaranteed Improvement[1]

- Goal is to compute a policy that maximizes the objective function defining the lower bound:

$$
\begin{aligned}
M_i(\pi) &= L_{\pi_i}(\pi) - \frac{4\epsilon\gamma}{(1-\gamma)^2} D_{KL}^{\max}(\pi_i, \pi) \\
V^{\pi_{i+1}} &\geq L_{\pi_i}(\pi) - \frac{4\epsilon\gamma}{(1-\gamma)^2} D_{KL}^{\max}(\pi_i, \pi) = M_i(\pi_{i+1}) \\
V^{\pi_i} &= M_i(\pi_i) \\
V^{\pi_{i+1}} - V^{\pi_i} &\geq M_i(\pi_{i+1}) - M_i(\pi_i)
\end{aligned}
$$

- So as long as the new policy π_{i+1} is equal or an improvement compared to the old policy π_i with respect to the lower bound, we are guaranteed to to monotonically improve!
- The above is a type of Minorization-Maximization (MM) algorithm

[1] $L_\pi(\tilde{\pi}) = V(\theta) + \sum_s \mu_\pi(s) \sum_a \tilde{\pi}(a|s) A_\pi(s,a)$

Guaranteed Improvement[1]

$$V^{\pi_{new}} \geq L_{\pi_{old}}(\pi_{new}) - \frac{4\epsilon\gamma}{(1-\gamma)^2} D_{KL}^{\max}(\pi_{old}, \pi_{new})$$

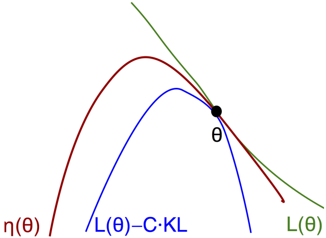

Figure: Source: John Schulman, Deep Reinforcement Learning, 2014

[1] $L_\pi(\tilde{\pi}) = V(\theta) + \sum_s \mu_\pi(s) \sum_a \tilde{\pi}(a|s) A_\pi(s, a)$

Table of Contents

Optimization of Parameterized Policies[1]

- Goal is to optimize

$$\max_\theta L_{\theta_{old}}(\theta_{new}) - \frac{4\epsilon\gamma}{(1-\gamma)^2} D_{KL}^{\max}(\theta_{old}, \theta_{new}) = L_{\theta_{old}}(\theta_{new}) - C D_{KL}^{\max}(\theta_{old}, \theta_{new})$$

- where C is the penalty coefficient
- In practice, if we used the penalty coefficient recommended by the theory above $C = \frac{4\epsilon\gamma}{(1-\gamma)^2}$, the step sizes would be very small

[1] $L_\pi(\tilde{\pi}) = V(\theta) + \sum_s \mu_\pi(s) \sum_a \tilde{\pi}(a|s) A_\pi(s,a)$

Optimization of Parameterized Policies[1]

- Goal is to optimize

$$\max_\theta L_{\theta_{old}}(\theta_{new}) - \frac{4\epsilon\gamma}{(1-\gamma)^2} D_{KL}^{\max}(\theta_{old}, \theta_{new}) = L_{\theta_{old}}(\theta_{new}) - C D_{KL}^{\max}(\theta_{old}, \theta_{new})$$

- where C is the penalty coefficient
- In practice, if we used the penalty coefficient recommended by the theory above $C = \frac{4\epsilon\gamma}{(1-\gamma)^2}$, the step sizes would be very small
- New idea: Use a trust region constraint on step sizes (Schulman, Levine, Abbeel, Jordan, & Moritz ICML 2015). Do this by imposing a constraint on the KL divergence between the new and old policy.

$$\max_\theta L_{\theta_{old}}(\theta)$$

$$\text{subject to } D_{KL}^{s\sim\mu_{\theta_{old}}}(\theta_{old}, \theta) \leq \delta$$

- This uses the average KL instead of the max (the max requires the KL is bounded at all states and yields an impractical number of constraints)

[1] $L_\pi(\tilde{\pi}) = V(\theta) + \sum_s \mu_\pi(s) \sum_a \tilde{\pi}(a|s) A_\pi(s,a)$

From Theory to Practice

- Prior objective:

$$\max_{\theta} L_{\theta_{old}}(\theta)$$
$$\text{subject to } D_{KL}^{s \sim \mu_{\theta_{old}}}(\theta_{old}, \theta) \leq \delta$$

where $L_{\theta_{old}}(\theta) = V(\theta) + \sum_s \mu_{\theta_{old}}(s) \sum_a \pi(a|s,\theta) A_{\theta_{old}}(s,a)$

- Don't know the discounted visitation weights nor true advantage function
- Instead do the following substitutions:

$$\sum_s \mu_{\theta_{old}}(s) \rightarrow \frac{1}{1-\gamma} \mathbb{E}_{s \sim \mu_{\theta_{old}}}[\ldots],$$

From Theory to Practice

- Next substitution:

$$\sum_a \pi_\theta(a|s_n) A_{\theta_{old}}(s_n, a) \rightarrow \mathbb{E}_{a\sim q}\left[\frac{\pi_\theta(a|s_n)}{q(a|s_n)} A_{\theta_{old}}(s_n, a)\right]$$

- where q is some sampling distribution over the actions and s_n is a particular sampled state.
- This second substitution is to use importance sampling to estimate the desired sum, enabling the use of an alternate sampling distribution q (other than the new policy π_θ).

From Theory to Practice

- Third substitution:

$$A_{\theta_{old}} \rightarrow Q_{\theta_{old}}$$

- Note that these 3 substitutions do not change the solution to the above optimization problem

Selecting the Sampling Policy

- Optimize

$$\max_\theta \mathbb{E}_{s\sim\mu_{\theta_{old}}, a\sim q}\left[\frac{\pi_\theta(a|s)}{q(a|s)} Q_{\theta_{old}}(s,a)\right]$$
$$\text{subject to } \mathbb{E}_{s\sim\mu_{\theta_{old}}} D_{KL(}\pi_{\theta_{old}}(\cdot|s), \pi_\theta(\cdot|s)) \leq \delta$$

Selecting the Sampling Policy

- Optimize

$$\max_{\theta} \mathbb{E}_{s \sim \mu_{\theta_{old}}, a \sim q} \left[\frac{\pi_\theta(a|s)}{q(a|s)} Q_{\theta_{old}}(s,a) \right]$$

$$\text{subject to } \mathbb{E}_{s \sim \mu_{\theta_{old}}} D_{KL(}\pi_{\theta_{old}}(\cdot|s), \pi_\theta(\cdot|s)) \leq \delta$$

- Standard approach: sampling distribution is $q(a|s)$ is simply $\pi_{old}(a|s)$
- For the vine procedure see the paper

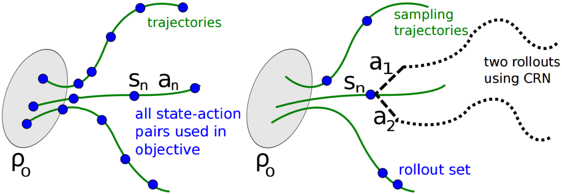

Figure: Trust Region Policy Optimization, Schulman et al, 2015

Searching for the Next Parameter

- Use a linear approximation to the objective function and a quadratic approximation to the constraint
- Constrained optimization problem
- Use conjugate gradient descent

schulman2015trust

Table of Contents

Practical Algorithm: TRPO

for iteration$=1,2,\dots$ **do**

  Run policy for T timesteps or N trajectories

  Estimate advantage function at all timesteps

  Compute policy gradient g

  Use CG (with Hessian-vector products) to compute $F^{-1}g$ where F is the Fisher information matrix

  Do line search on surrogate loss and KL constraint

end for

schulman2015trust

Practical Algorithm: TRPO

Applied to

- Locomotion controllers in 2D

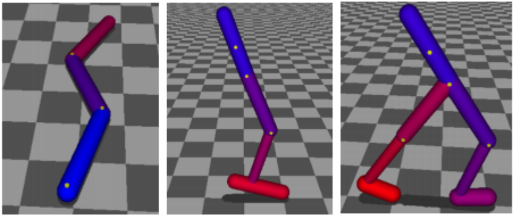

Figure: Trust Region Policy Optimization, Schulman et al, 2015

- Atari games with pixel input

---

schulman2015trust

TRPO Results

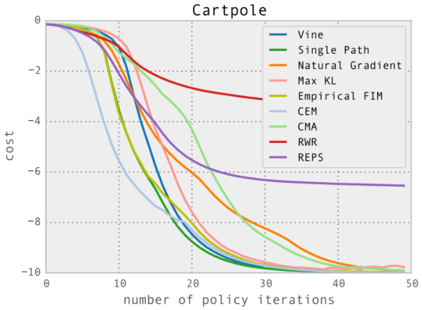

Figure: Trust Region Policy Optimization, Schulman et al, 2015

TRPO Results

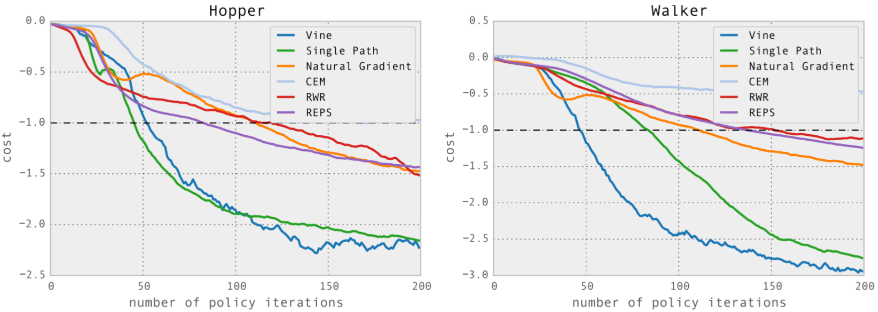

Figure: Trust Region Policy Optimization, Schulman et al, 2015

TRPO Summary

- Policy gradient approach
- Uses surrogate optimization function
- Automatically constrains the weight update to a trusted region, to approximate where the first order approximation is valid
- Empirically consistently does well
- Very influential: +350 citations since introduced a few years ago

Common Template of Policy Gradient Algorithms

for iteration$=1, 2, \ldots$ **do**
  Run policy for T timesteps or N trajectories
  At each timestep in each trajectory, compute target $Q^{\pi}(s_t, a_t)$, and baseline $b(s_t)$
  Compute estimated policy gradient $\hat{g}$
  Update the policy using $\hat{g}$, potentially constrained to a local region
end for

Policy Gradient Summary

- Extremely popular and useful set of approaches
- Can input prior knowledge in the form of specifying policy parameterization
- You should be very familiar with REINFORCE and the policy gradient template on the prior slide
- Understand where different estimators can be slotted in (and implications for bias/variance)
- Don't have to be able to derive or remember the specific formulas in TRPO for approximating the objectives and constraints
- Will have the opportunity to practice with these ideas in homework 3

Class Structure

- Last time: Policy Search
- This time: Policy Search & Midterm review
- **Next time: Midterm**

Stanford·CS234 | Reinforcement Learning (2019)

CS234 (2019)· 课程资料包 @ShowMeAI

视频	课件	笔记	代码
中英双语字幕	一键打包下载	官方笔记翻译	作业项目解析

视频 ·B 站 [扫码或点击链接]
https://www.bilibili.com/video/BV1H64y1x7GH

课件 & 代码 · 博客 [扫码或点击链接]
http://blog.showmeai.tech/cs234

斯坦福 reinforcement learning 马尔可夫决策过程 DQN 强化学习 值函数方法 policy gradient Q-learning 梯度策略 Model free 蒙特卡洛搜索树

Awesome AI Courses Notes Cheatsheets 是 ShowMeAI 资料库的分支系列，覆盖最具知名度的 **TOP20+** 门 AI 课程，旨在为读者和学习者提供一整套高品质中文学习笔记和速查表。

点击课程名称，跳转至课程**资料包**页面，**一键下载**课程全部资料！

机器学习	深度学习	自然语言处理	计算机视觉
Stanford · CS229	Stanford · CS230	Stanford · CS224n	Stanford · CS231n
# Awesome AI Courses Notes Cheatsheets· 持续更新中			
知识图谱	**图机器学习**	**深度强化学习**	**自动驾驶**
Stanford · CS520	Stanford · CS224W	UCBerkeley · CS285	MIT · 6.S094

微信公众号

资料下载方式 2：扫码点击底部菜单栏

称为 **AI 内容创作者？** 回复 [添砖加瓦]