Lecture 7: Reinforcement Learning

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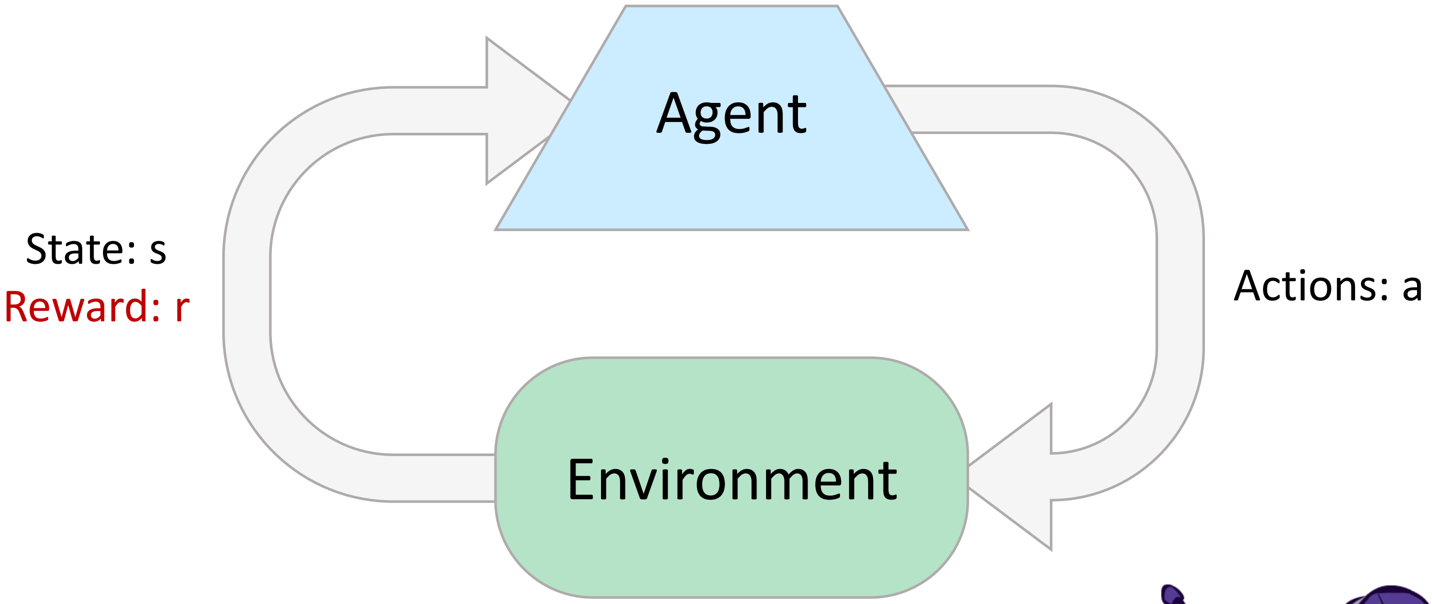
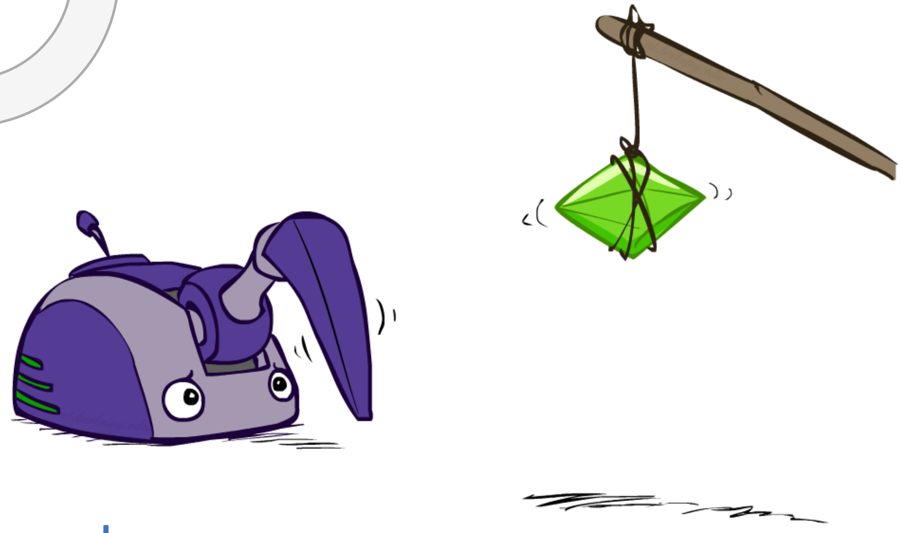
https://shuaili8.github.io/Teaching/CS410/index.html

Part of slide credits: CMU AI & http://ai.berkeley.edu

Reinforcement Learning



- Basic idea:
  - Receive feedback in the form of rewards
  - Agent's utility is defined by the reward function
  - Must (learn to) act so as to maximize expected rewards
  - All learning is based on observed samples of outcomes!

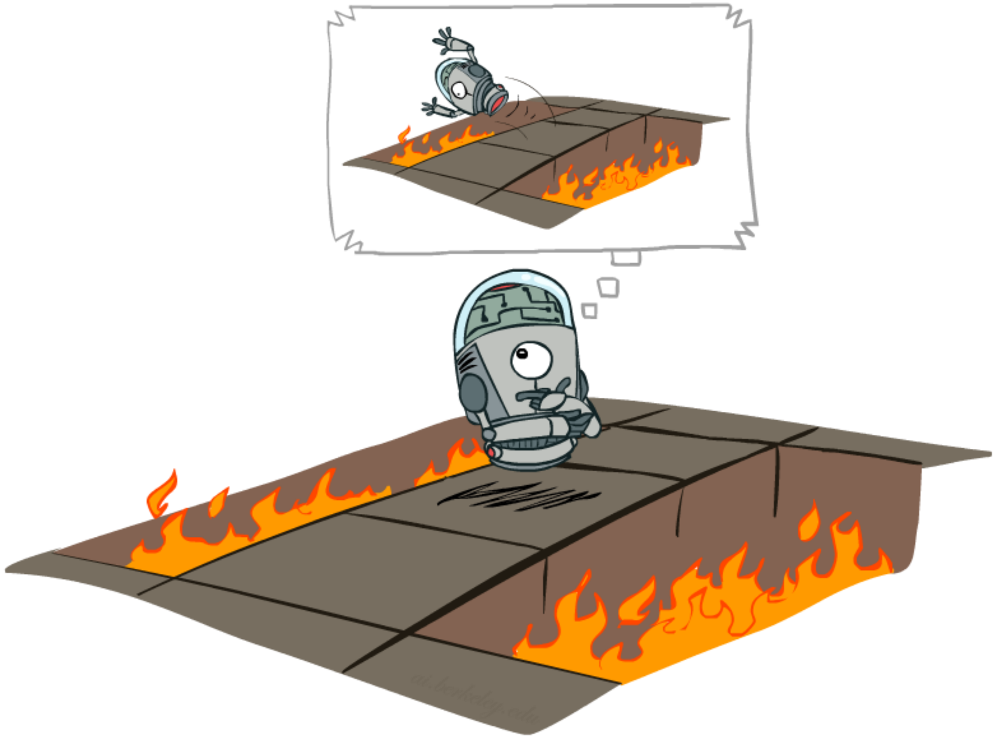


Reinforcement Learning

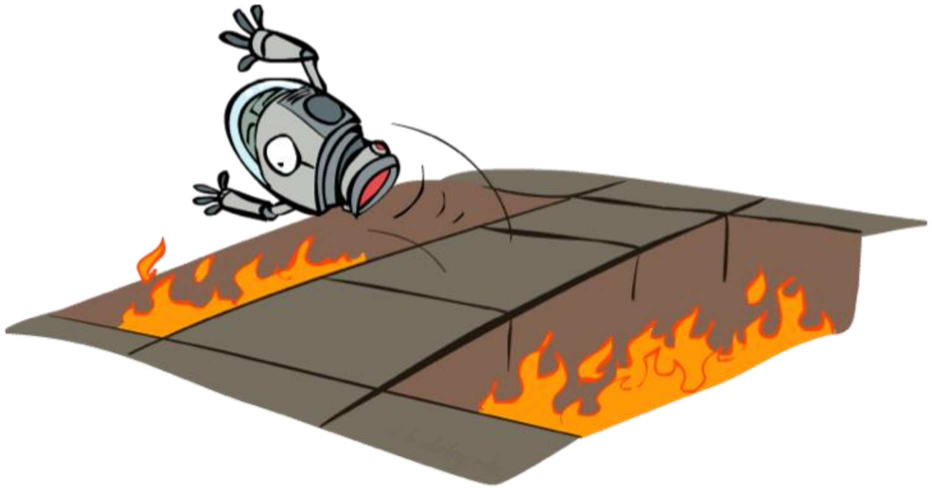
- Still assume a Markov decision process (MDP):
  - A set of states $s \in S$
  - A set of actions (per state) A
  - A model T(s,a,s’)
  - A reward function R(s,a,s’)
- Still looking for a policy $\pi(s)$

- New twist: don’t know T or R
  - I.e. we don’t know which states are good or what the actions do
  - Must actually try actions and states out to learn

Offline (MDPs) vs. Online (RL)



Offline Solution



Online Learning

Example: Learning to Walk

Initial

A Learning Trial

After Learning [1K Trials]

[Kohl and Stone, ICRA 2004]

Example: Learning to Walk 2

Initial

[Kohl and Stone, ICRA 2004]

[Video: AIBO WALK – initial]

Example: Learning to Walk 3

Training

[Kohl and Stone, ICRA 2004]

[Video: AIBO WALK – training]

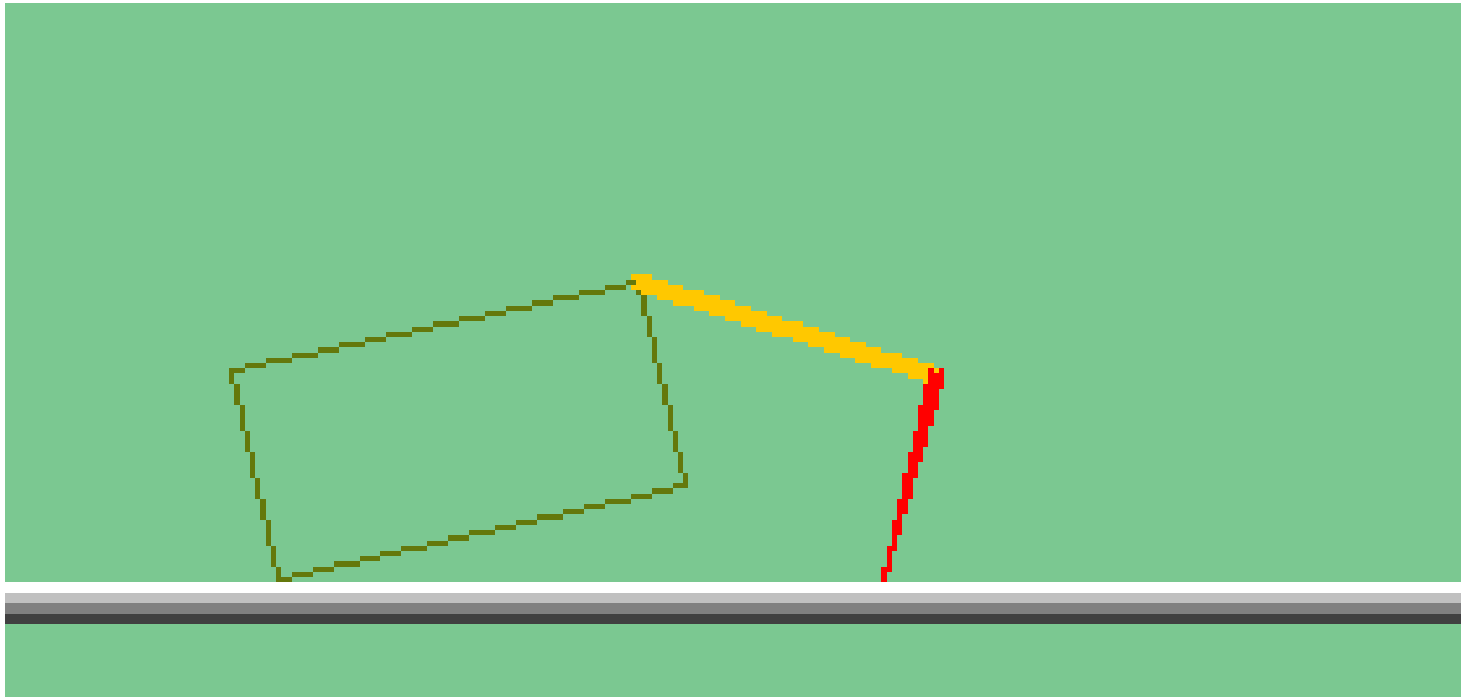
Example: Learning to Walk 4

Finished

[Kohl and Stone, ICRA 2004]

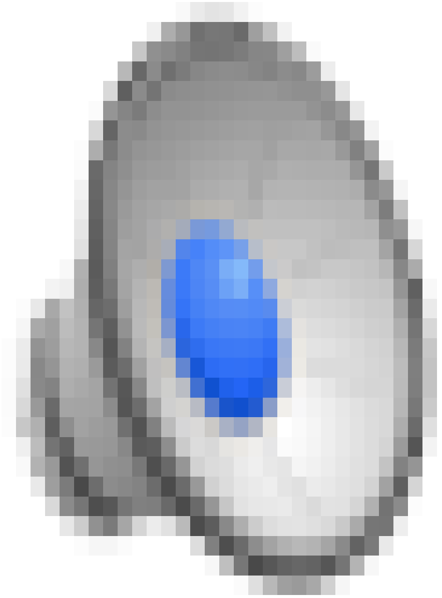
[Video: AIBO WALK – finished]

Example: The Crawler!

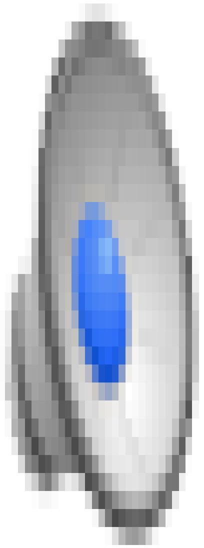


[Demo: Crawler Bot (L10D1)]

Video of Demo Crawler Bot



DeepMind Atari (©Two Minute Lectures)



Reinforcement Learning -- Overview

- Passive Reinforcement Learning (= how to learn from experiences)
  - Model-based Passive RL
    - Learn the MDP model from experiences, then solve the MDP
  - Model-free Passive RL
    - Forego learning the MDP model, directly learn V or Q:
      - Value learning – learns value of a fixed policy; 2 approaches: Direct Evaluation & TD Learning
      - Q learning – learns Q values of the optimal policy (uses a Q version of TD Learning)
- Active Reinforcement Learning (= agent also needs to decide how to collect experiences)
  - Key challenges:
    - How to efficiently explore?
    - How to trade off exploration <> exploitation
  - Applies to both model-based and model-free.
    we'll cover only in context of Q-learning

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Model-Based Reinforcement Learning

- Model-Based Idea:
  - Learn an approximate model based on experiences
  - Solve for values as if the learned model were correct

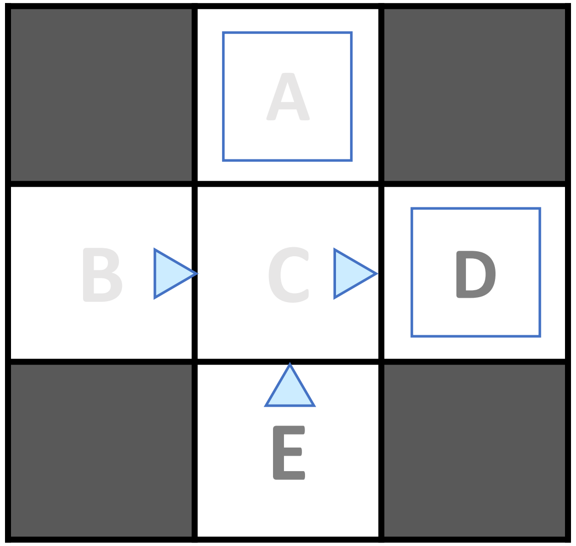
- Step 1: Learn empirical MDP model
  - Count outcomes s’ for each s, a
  - Normalize to give an estimate of $\widehat{T}(s, a, s')$
  - Discover each $\widehat{R}(s, a, s')$ when we experience (s, a, s’)

- Step 2: Solve the learned MDP
  - For example, use value iteration, as before

(and repeat as needed)

Example: Model-Based RL

Input Policy π



Assume: γ = 1

Observed Episodes (Training)

Episode 1

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 2

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 3

E, north, C, -1
C, east, D, -1
D, exit, x, +10

Episode 4

E, north, C, -1
C, east, A, -1
A, exit, x, -10

Learned Model

$$\hat{T}(s, a, s')$$

T(B, east, C) = 1.00
T(C, east, D) = 0.75
T(C, east, A) = 0.25
…

$$\hat{R}(s, a, s')$$

R(B, east, C) = -1
R(C, east, D) = -1
R(D, exit, x) = +10
…

Analogy: Expected Age

Goal: Compute expected age of students

Known P(A)

$$E[A] = \sum_a P(a) \cdot a \qquad = 0.35 \times 20 + \ldots$$

Without P(A), instead collect samples [a_1, a_2, … a_N]

Unknown P(A): “Model Based”

$$\hat{P}(a) = \frac{\text{num}(a)}{N}$$

$$E[A] \approx \sum_a \hat{P}(a) \cdot a$$

Why does this work? Because eventually you learn the right model.

Unknown P(A): “Model Free”

$$E[A] \approx \frac{1}{N} \sum_i a_i$$

Why does this work? Because samples appear with the right frequencies.

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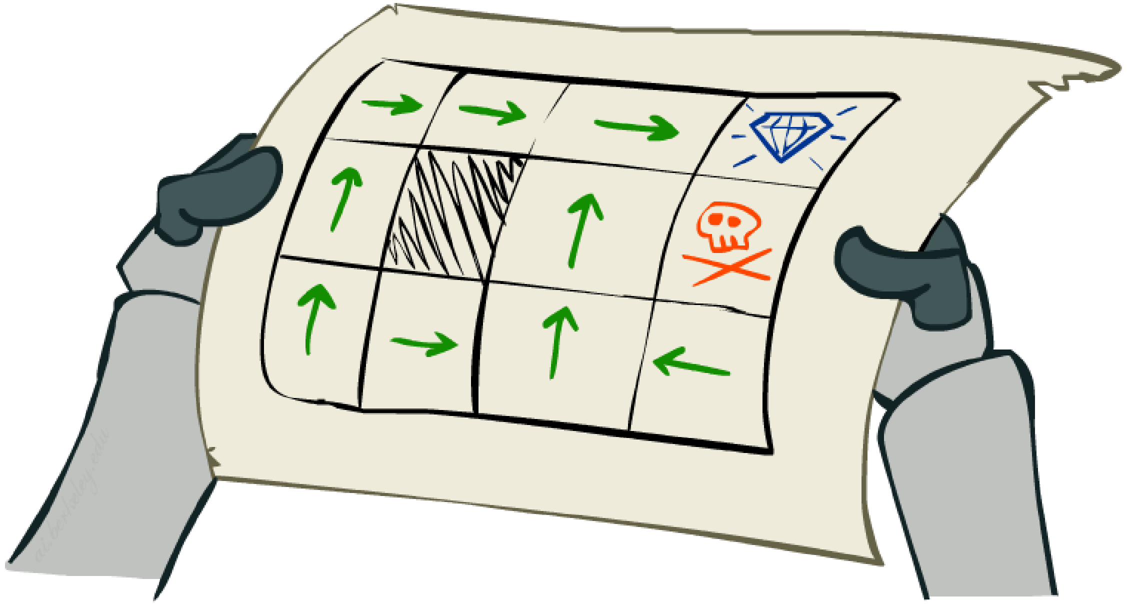
Passive Model-Free Reinforcement Learning

- Simplified task: policy evaluation
  - Input: a fixed policy $\pi(s)$
  - You don't know the transitions T(s,a,s')
  - You don't know the rewards R(s,a,s')
  - Goal: learn the state values



- In this case:
  - Learner is "along for the ride"
  - No choice about what actions to take
  - Just execute the policy and learn from experience
  - This is NOT offline planning! You actually take actions in the world.

Direct Evaluation

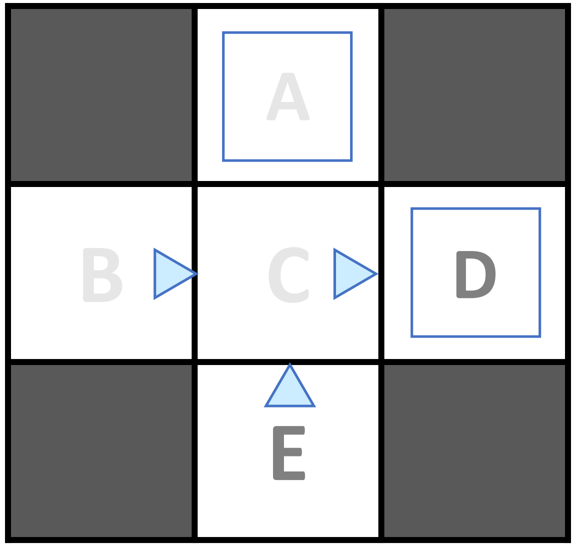
- Goal: Compute values for each state under π

- Idea: Average together observed sample values
  - Act according to π
  - Every time you visit a state, write down what the sum of discounted rewards turned out to be
  - Average those samples

- This is called direct evaluation

Example: Direct Evaluation

Input Policy π



Assume: $\gamma = 1$

Observed Episodes (Training)

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B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 2

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D, exit, x, +10

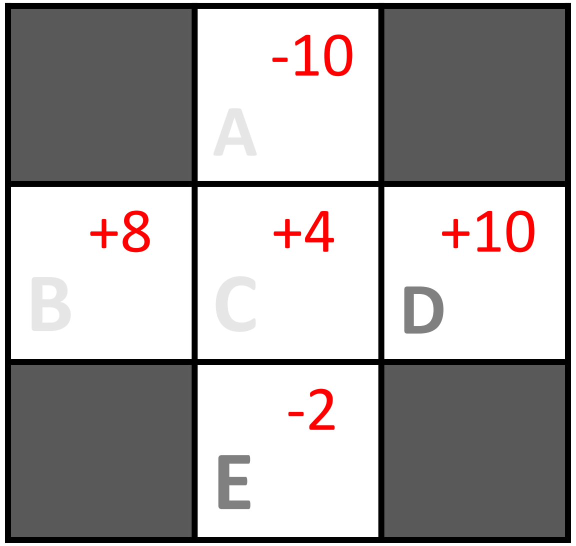
Episode 3

E, north, C, -1
C, east, D, -1
D, exit, x, +10

Episode 4

E, north, C, -1
C, east, A, -1
A, exit, x, -10

Output Values



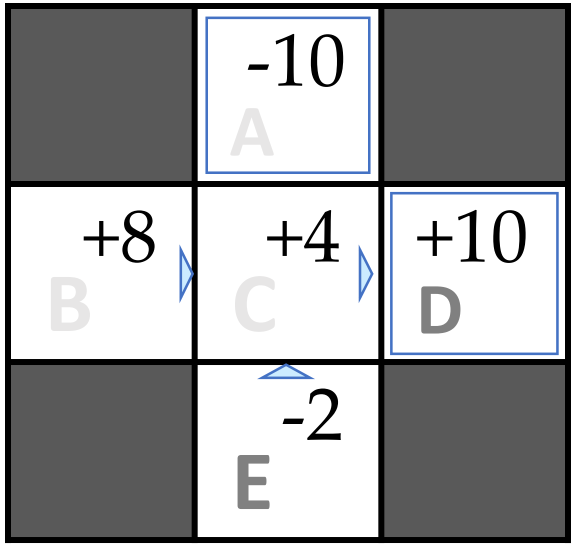
If B and E both go to C under this policy, how can their values be different?

Problems with Direct Evaluation

- What's good about direct evaluation?
  - It's easy to understand
  - It doesn't require any knowledge of T, R
  - It eventually computes the correct average values, using just sample transitions

- What bad about it?
  - It wastes information about state connections
  - Each state must be learned separately
  - So, it takes a long time to learn

Output Values



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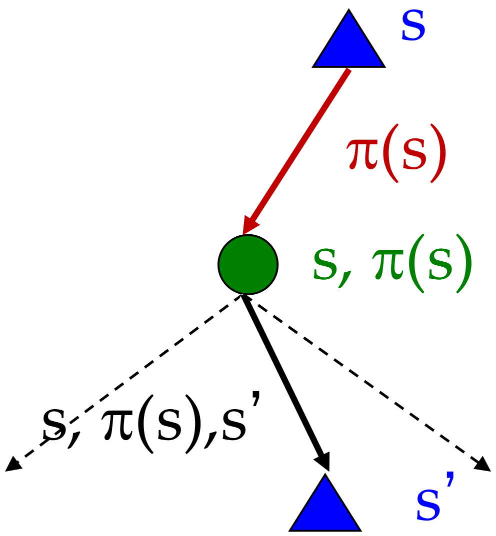
Why Not Use Policy Evaluation?

- Simplified Bellman updates calculate V for a fixed policy:
  - Each round, replace V with a one-step-look-ahead layer over V

$$V_0^\pi(s) = 0$$

$$V_{k+1}^\pi(s) \leftarrow \sum_{s'} T(s,\pi(s),s')[R(s,\pi(s),s') + \gamma V_k^\pi(s')]$$

  - This approach fully exploited the connections between the states
  - Unfortunately, we need T and R to do it!



- Key question: how can we do this update to V without knowing T and R?
  - In other words, how to we take a weighted average without knowing the weights?

Sample-Based Policy Evaluation?

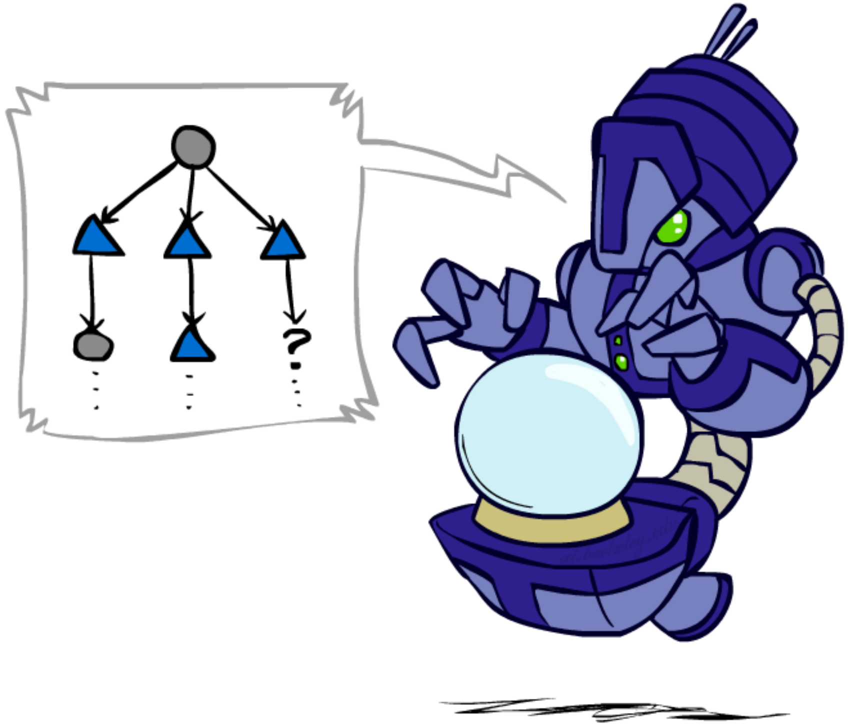
- We want to improve our estimate of V by computing these averages:

$$V_{k+1}^{\pi}(s) \leftarrow \sum_{s'} T(s,\pi(s),s')[R(s,\pi(s),s') + \gamma V_k^{\pi}(s')]$$

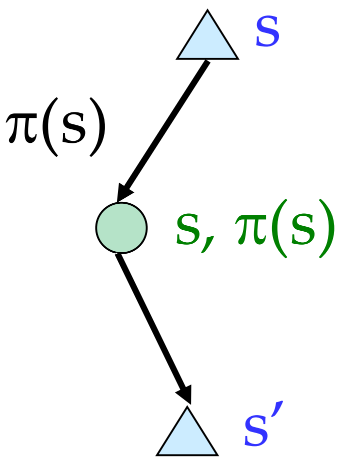
- Idea: Take samples of outcomes s’ (by doing the action!) and average

$$sample_1 = R(s,\pi(s),s_1') + \gamma V_k^{\pi}(s_1')$$
$$sample_2 = R(s,\pi(s),s_2') + \gamma V_k^{\pi}(s_2')$$
$$\ldots$$
$$sample_n = R(s,\pi(s),s_n') + \gamma V_k^{\pi}(s_n')$$

$$V_{k+1}^{\pi}(s) \leftarrow \frac{1}{n}\sum_i sample_i$$



Temporal Difference Value Learning



- Big idea: learn from every experience!
  - Update V(s) each time we experience a transition (s, a, s’, r)
  - Likely outcomes s’ will contribute updates more often
- Temporal difference learning of values
  - Policy still fixed, still doing evaluation!
  - Move values toward value of whatever successor occurs: running average

Sample of V(s): $$sample = R(s, \pi(s), s') + \gamma V^{\pi}(s')$$

Update to V(s): $$V^{\pi}(s) \leftarrow (1-\alpha)V^{\pi}(s) + (\alpha)sample$$

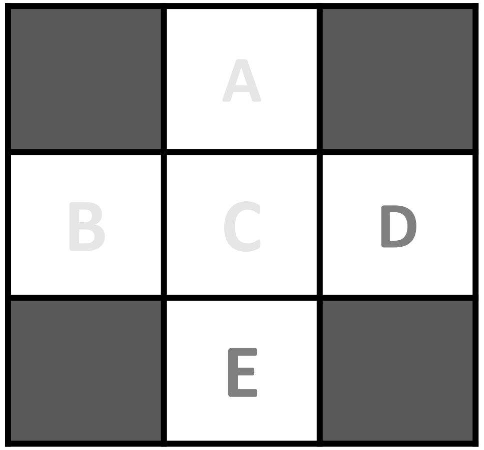
Same update: $$V^{\pi}(s) \leftarrow V^{\pi}(s) + \alpha(sample - V^{\pi}(s))$$

Exponential Moving Average

- Exponential moving average
  - The running interpolation update: $\bar{x}_n = (1 - \alpha) \cdot \bar{x}_{n-1} + \alpha \cdot x_n$
  - Makes recent samples more important
  - Forgets about the past (distant past values were wrong anyway)
- Decreasing learning rate (alpha) can give converging averages

Example: Temporal Difference Value Learning

States

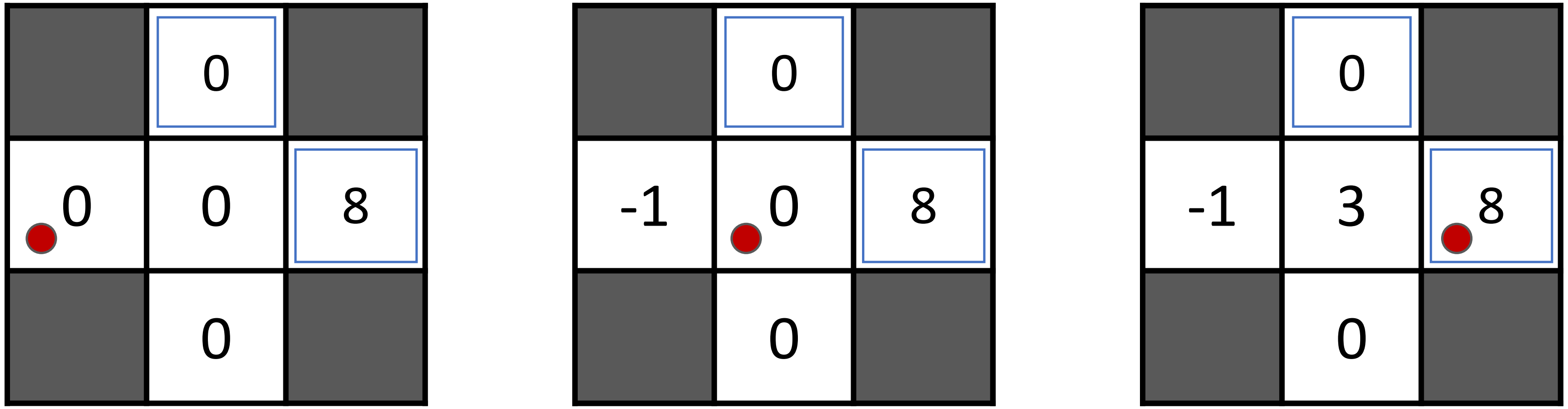


Assume: γ = 1, α = 1/2

Observed Transitions

B, east, C, -2

C, east, D, -2



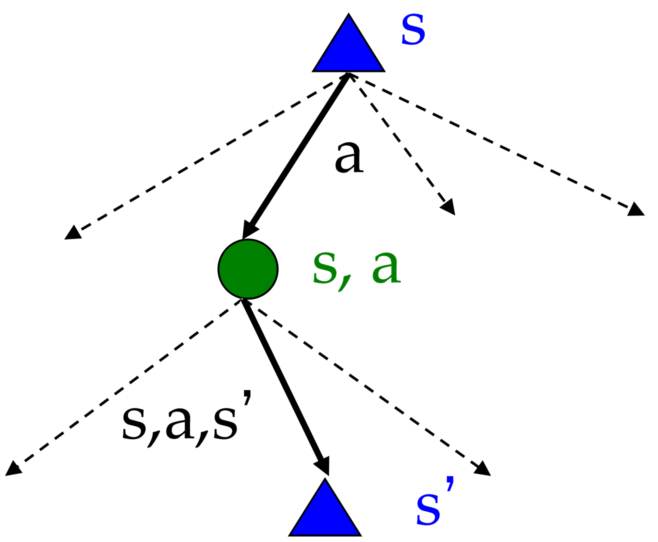
$$V^{\pi}(s) \leftarrow (1-\alpha)V^{\pi}(s) + \alpha\left[R(s,\pi(s),s') + \gamma V^{\pi}(s')\right]$$

Problems with TD Value Learning

- TD value leaning is a model-free way to do policy evaluation, mimicking Bellman updates with running sample averages
- However, if we want to turn values into a (new) policy, we're sunk:

$$\pi(s) = \arg\max_a Q(s,a)$$

$$Q(s,a) = \sum_{s'} T(s,a,s')\left[R(s,a,s') + \gamma V(s')\right]$$



- Idea: learn Q-values, not values
- Makes action selection model-free too!

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$$V_{k+1}(s) \leftarrow \max_a \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V_k(s')\right]$$

$$Q_{k+1}(s,a) \leftarrow \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma \max_{a'} Q_k(s',a')\right]$$

Summary

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- Definition

Questions?