

Task 7.1D: Function approximation implementation

GitHub Link:

Objective: To implement Task 1.1P with the following methods:

- Semi-Gradient Sarsa(0) (From Slide 14)
- Semi-Gradient TD(0) (From Slide 9)

```
In [1]: #Loading all of our libraries...
import numpy as np
import matplotlib.pyplot as plt
# import gym
import sys

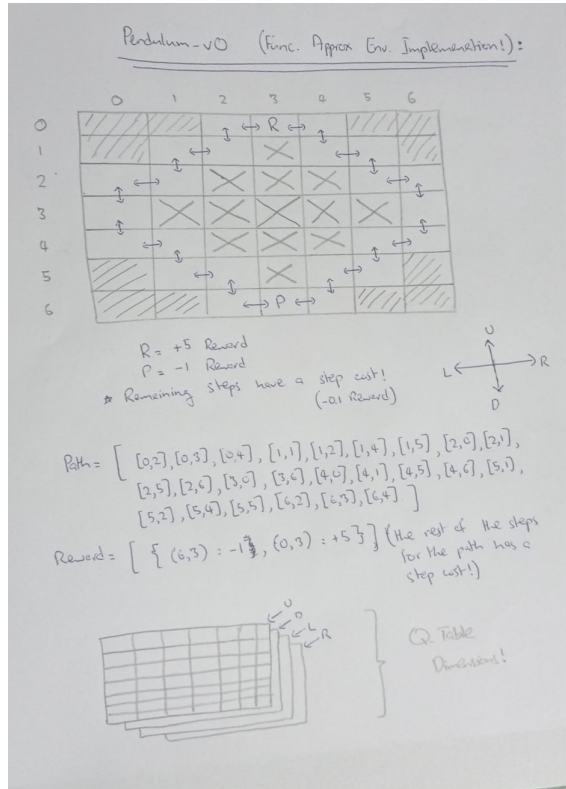
In [2]: #Connecting our Google Drive...
from google.colab import drive
drive.mount('/content/drive')
sys.path.insert(0, '/content/drive/MyDrive/Colab Notebooks/')

#Importing our GridWorld Module after connection...
from Gw import Grid, print_values, print_policy
Mounted at /content/drive
```

Creating our Environment

```
In [3]: #All the Constants...
ALL_POSSIBLE_ACTIONS = ('U', 'D', 'L', 'R')
num_episodes = 100
GAMMA = 0.9
ALPHA = 0.1
eps = 0.1
```

This is environment we have specified to the current model. This time we discretized the model based on the GridWorld. We were able to create our own Custom GridWorld based on the circular path of the Pendulum. Here's how we have developed our Environment on Sketch:



```
In [4]: #Creating the Pendulum Environment...

pendulum = Grid(7, 7, (6, 3))
step_cost = 0.1

#Dictionary of the rewards assigned at every step of the path...
rewards = {
    (0, 3): 5,
    (0, 2): step_cost,
    (0, 4): step_cost,
    (1, 1): step_cost,
    (1, 2): step_cost,
    (1, 4): step_cost,
    (1, 5): step_cost,
    (2, 0): step_cost,
    (2, 1): step_cost,
    (2, 5): step_cost,
    (2, 6): step_cost,
    (3, 0): step_cost,
    (3, 4): step_cost,
    (3, 6): step_cost,
    (4, 0): step_cost,
    (4, 1): step_cost,
    (4, 5): step_cost,
    (4, 6): step_cost,
    (5, 0): step_cost,
    (5, 2): step_cost,
    (5, 4): step_cost,
    (5, 5): step_cost,
    (6, 2): step_cost,
    (6, 4): step_cost,
    (6, 3): -1
}

#Dictionary of the actions assigned at every step of the path...
actions = {
    (0, 3): ('D', 'R'),
    (0, 3): ('L', 'R'),
    (0, 4): ('L', 'D'),
    (0, 4): ('L', 'D'),
    (1, 1): ('R', 'D'),
    (1, 2): ('L', 'U'),
    (1, 4): ('R', 'U'),
    (1, 5): ('L', 'D'),
    (2, 0): ('D', 'R'),
    (2, 1): ('L', 'U'),
    (2, 5): ('R', 'U'),
    (2, 6): ('L', 'D'),
    (3, 0): ('U', 'D'),
    (3, 6): ('U', 'D'),
    (4, 0): ('U', 'R'),
    (4, 1): ('L', 'D'),
    (4, 5): ('L', 'U'),
    (4, 6): ('U', 'R'),
    (5, 0): ('U', 'R'),
    (5, 2): ('L', 'D'),
    (5, 4): ('D', 'R'),
    (5, 5): ('L', 'U'),
    (6, 2): ('U', 'R'),
    (6, 3): ('L', 'R'),
    (6, 4): ('L', 'U'),
}

#Setting our Grid with the rewards and actions...
pendulum.set(rewards, pendulum)

In [5]: print(".....Rewards per state in the Environment.....\n")
print_values(rewards, pendulum)
```

-----Rewards per state in the Environment-----

```
0.00 |
0.00 |
-0.10 |
5.00 |
-0.10 |
0.00 |
0.00 |
```

```
0.00 |
-0.10 |
-0.10 |
0.00 |
-0.10 |
-0.10 |
0.00 |
```

```
-0.10 |
-0.10 |
0.00 |
0.00 |
0.00 |
-0.10 |
-0.10 |
```

```
-0.10 |
0.00 |
0.00 |
0.00 |
0.00 |
0.00 |
-0.10 |
```

```
-0.10 |
-0.10 |
0.00 |
0.00 |
0.00 |
-0.10 |
-0.10 |
```

```
0.00 |
-0.10 |
-0.10 |
0.00 |
-0.10 |
0.00 |
0.00 |
```

```
0.00 |
0.00 |
-0.10 |
-1.00 |
-0.10 |
0.00 |
0.00 |
```

In [6]: #Enumerating all the possible actions per state...

```
state = list(actions.keys())
possible_actions = list(actions.values())

print("-----Possible Actions at every step in the Environment-----\n")
for i in range(len(state)):
    print("{} | {}".format(state[i], possible_actions[i]))
```

-----Possible Actions at every step in the Environment-----

```
(0, 2) | ('D', 'R')
(0, 3) | ('L', 'R')
(0, 4) | ('L', 'D')
(1, 2) | ('R', 'D')
(1, 2) | ('L', 'U')
(1, 4) | ('R', 'U')
(1, 5) | ('L', 'D')
(2, 0) | ('D', 'R')
(2, 3) | ('L', 'U')
(2, 5) | ('R', 'U')
(2, 6) | ('L', 'D')
(3, 0) | ('U', 'D')
(3, 4) | ('U', 'D')
(4, 0) | ('U', 'R')
(4, 1) | ('L', 'D')
(4, 3) | ('R', 'D')
(4, 4) | ('L', 'U')
(5, 1) | ('U', 'R')
(5, 2) | ('L', 'D')
(5, 4) | ('D', 'R')
(5, 5) | ('L', 'U')
(6, 2) | ('U', 'R')
(6, 3) | ('L', 'R')
(6, 4) | ('L', 'U')
```

Semi-Gradient Sarsa(0)

We will create some basic functionalities for our algorithms while the agent learns in the environment.

In [24]: # #Function for getting the actions of our Optimal Policy...

```
# def max_dict(d):
#     # returns the argmax (key) and max (value) from a dictionary
#     max_key = None
#     max_val = float('-inf')
#     for k, v in d.items():
#         if v > max_val:
#             max_val = v
#             max_key = k
#     return max_key, max_val
```

In [25]: #Greedy/Exploration Function...

```
def epsilon_greedy_action(state, epsilon):
    #Exploration
    if np.random.uniform() < epsilon:
        return np.random.choice(ALL_POSSIBLE_ACTIONS) #Returns letter, not the index...
    #Exploitation
    else:
        maxarg_a = actions[(state[0], state[1])]
        return maxarg_a #Returns letter, not the index...
```

In [26]: #Function for mapping actions into index...

```
def action_map(a):
    if a == 'U':
        i = 0
    elif a == 'D':
        i = 1
    elif a == 'R':
        i = 2
    elif a == 'L':
        i = 3
    return i
```

In [27]: #Function to return reward with from a certain state with Grid Properties...

```
def step_function(s,a):
    # r = pendulum.move(a)
    i,j = s

    if s in actions.keys():
        if a == 'U':
            i -= 1
        elif a == 'D':
            i += 1
        elif a == 'R':
            j -= 1
        elif a == 'L':
            j += 1

        next_s = (i,j)
        if next_s in actions.keys():
            r = rewards.get(next_s, 0)
            #print(next_s,"-----",r)
            return next_s, r
        else:
            r = 0
            #print(next_s,"-----",r)

    #Undo the move...
    if a == 'U':
        i -= 1
    elif a == 'D':
        i += 1
    elif a == 'R':
        j -= 1
    elif a == 'L':
        j += 1
    #print("\nOut of bounds. Move Undone...")
    next_s = s
    return next_s, r

    else:
        r = 0
        #print("\nOut of bounds. Move Undone...")
        return s, r

#Running a small test for the function...
next_s, r = step_function((5,3),'D')
print(next_s, r)

(5, 3) 0
```

In [28]: #Function for computing the gradient of the model...

```
def grad(Q, state, action):
    ci, cj = state
    gradient = np.zeros_like(Q)
    gradient = 1
    return gradient
```

For our Semi-Gradient SARSA(0), this is the pseudocode for us to implement:

Input:
A differentiable state-action value function $\hat{q}: \mathcal{S} \times \mathcal{A} \times \mathbb{R}^d \rightarrow \mathbb{R}$
A policy π if predicting or q_π if estimating (e.g. using $\varepsilon - greedy$)

Algorithm Parameter:
Step size $\alpha \in (0,1]$

Initialise:
 $\mathbf{w} \in \mathbb{R}^d$ arbitrarily e.g. $\mathbf{w} = 0$

Loop forever (for each episode):
 $S, A \leftarrow$ initial state and action of episode (e.g. using $\varepsilon - greedy$)
Loop for each step of the episode until $S \in \mathcal{S}^{(Terminal)}$:
Take action A , observe R, S'
If $S' \in \mathcal{S}^{(Terminal)}$ then:
 $\mathbf{w} = \mathbf{w} + \alpha[R + \gamma \hat{q}(S, A, \mathbf{w})] \nabla \hat{q}(S, A, \mathbf{w})$, special case for terminal state can't include future state
else:
Choose A' as a function of $\hat{q}(S'; \mathbf{w})$ (e.g. using $\varepsilon - greedy$)
 $\mathbf{w} = \mathbf{w} + \alpha[R + \gamma \hat{q}(S', A', \mathbf{w}) - \hat{q}(S, A, \mathbf{w})] \nabla \hat{q}(S, A, \mathbf{w})$
 $S \leftarrow S'$
 $A \leftarrow A'$

```
In [29]: def semi_gradient_sarsa(num_episodes, alpha, gamma, epsilon):
total_reward_per_episode = []
average_reward_per_episode = []

for i in range(num_episodes):
    #pendulum.set_state(s) / state = env.reset()
    state = (6,3) #starting point of the Agent in the Environment...
    num_actions = len(ALL_POSSIBLE_ACTIONS) # Number of Actions
    Q = np.zeros((7, 7, num_actions)) # Q-table Initialized
    Total_Q = np.zeros((7, 7, num_actions))
    total_reward = 0

    action = epsilon_greedy_action(state, epsilon)
    for t in range(200):

        # Getting next state and reward...
        next_state, reward = step_function(state, action)

        #Getting dimensions of the current and next state in order to update the Q-Table...
        ci, cj = state
        ni, nj = next_state

        #Get the next action...
        next_action = epsilon_greedy_action(next_state, epsilon)

        #Mapping the current and next action...
        a = action_map(action)
        next_a = action_map(next_action)

        #update the Q-Table...
        td_err = reward + gamma * Q[ni][nj][next_a] - Q[ci][cj][a]
        Q[ci][cj][a] += alpha * td_err * grad(Q[ci][cj][a], state, a)

        #creating the total sum of the reward...
        total_reward += reward

        #Assign the new state and action and repeat...
        state = next_state
        action = next_action

    #Assigning the final state values in the final step...
    if i + 1 == 100:
        Total_Q += Q

    average_reward_per_episode.append(total_reward/200)
    total_reward_per_episode.append(total_reward)
    print("Episode --- {}(1/100) | Reward ---- {}".format(i + 1, total_reward))

return total_reward_per_episode, average_reward_per_episode, Total_Q
```

Semi-Gradient TD(λ)

```
In [7]: weights = np.zeros((7, 7, 4)) # Q-table/weights Initialized
weights[3,2,:]
```

```
Out[7]: array([0., 0., 0., 0.])
```

"Again, we are going to implement some of the basic functionalities for this algorithm as well."

```
In [8]: # Function for predicting the weights...
def predict(state, weights):
    i,j = state
    return np.dot(weights[i,j,:], np.ones(4))
```

```
In [9]: #Function to return reward with from a certain state with Grid Properties...
```

```
def step_function(s,a):
    # r = pendulum.move(s)
    i,j = s

    if s in actions.keys():
        if a == 0: # 'U'
            i += 1
        elif a == 1: # 'D'
            i -= 1
        elif a == 2: # 'L'
            j -= 1
        elif a == 3: # 'R'
            j += 1

    next_s = (i,j)
    if next_s in actions.keys():
        r = rewards.get(next_s, 0)
        # print(next_s,"-----",r)
        return next_s, r

    else:
        r = 0
        #print(next_s,"-----",r)

    #Undo the move...
    if a == 0: # 'U'
        i += 1
    elif a == 1: # 'D'
        i -= 1
    elif a == 2: # 'L'
        j -= 1
    elif a == 3: # 'R'
        j += 1
    #print("\nOut of bounds. Move Undone...")
    next_s = s
    return next_s, r

    else:
        r = 0
        #print("\nOut of bounds. Move Undone...")
        return s, r
```

```
In [10]: #Running a small test for the function...
next_s, r = step_function((0,2),3)
print(next_s, r)
```

```
(0, 3) 5
```

Likewise, for our second algorithm, this is how we will implement from the below pseudocode:

Input:
The policy π to be evaluate
A differentiable function $\hat{\theta}: \mathcal{S} \times \mathbb{R}^d \rightarrow \mathbb{R}$

Algorithm Parameter:
Step size $\alpha \in (0,1]$
Trace decay rate $\lambda \in [0,1]$

Initialise:
 $\mathbf{w} \in \mathbb{R}^d$ arbitrarily e.g. $\mathbf{w} = 0$

Loop forever (for each episode):
Initialize S
Reset $\mathbf{z} = \mathbf{0}$
Loop for each step of the episode until $S \in \mathcal{S}^{(Terminal)}$:
Choose $A \sim \pi(\cdot | S)$
Take action A , observe R, S'
 $\mathbf{z} \leftarrow \gamma \lambda \mathbf{z} + \nabla \hat{\theta}(S, \mathbf{w})$
 $\delta \leftarrow R + \gamma \hat{\theta}(S', \mathbf{w}) - \hat{\theta}(S, \mathbf{w})$
 $\mathbf{w} = \mathbf{w} + \alpha \delta \mathbf{z}$
 $S \leftarrow S'$

```
In [19]: def semi_gradient_td_lambda(num_episodes, alpha, gamma, epsilon, lambda):
total_reward_per_episode = []
average_reward_per_episode = []

for i in range(num_episodes):
    #pendulum.set_state(s) / state = env.reset()
    state = (6,3) #Starting point of the Agent in the Environment...

    num_actions = len(ALL_POSSIBLE_ACTIONS) # Number of Actions
    weights = np.zeros((7, 7, num_actions)) # Q-table/weights Initialized
    Total_Q = np.zeros((7, 7, num_actions))
    eligibility_trace = np.zeros((7,7,4)) # Resetting Eligibility Trace

    total_reward = 0
    # a = np.argmax(predict(state, weights))

    for t in range(200):
```

```
#Taking a Random Action...
a = np.random.choice([0,1,2,3])
# to kick-start the algorithm...

# Getting next state and reward...
next_state, reward = step_function(state, a)
#env.step(action)

#Setting dimensions of the current and next state in order to update the weights...
ci, cj = state
# ni, nj = next_state

#Get the next action...
next_a = predict(next_state, weights)

#Computing TD Error= (delta)...
delta = reward + gamma * predict(next_state, weights) - predict(state, weights)

#Updating the Q-Table/Weights...
eligibility_trace = lambda
eligibility_trace[c[i,j],int(a)] += 1
weights += alpha * delta * eligibility_trace

#Creating the total sum of the reward...
total_reward += reward

#Assign the new state and action and repeat...
state = next_state
a = next_a

#Assigning the final state values in the final step...
if i + 1 == 100:
    Total_Q = weights

    average_reward_per_episode.append(total_reward/200)
    total_reward_per_episode.append(total_reward)
    print("Episode --- ({})/100 | Reward ---- {}".format(i + 1, total_reward))

return total_reward_per_episode, average_reward_per_episode, Total_Q
```

Comparison of Results

SARSA(0) Results

```

Episode ... [1/100] | Reward .... -5.3
Episode ... [2/100] | Reward .... -5.3
Episode ... [3/100] | Reward .... -5.699999999999998
Episode ... [4/100] | Reward .... -5.1000000000000005
Episode ... [5/100] | Reward .... -8.999999999999998
Episode ... [6/100] | Reward .... -7.899999999999999
Episode ... [7/100] | Reward .... -9.699999999999996
Episode ... [8/100] | Reward .... -11.899999999999983
Episode ... [9/100] | Reward .... -16.899999999999997
Episode ... [10/100] | Reward .... -4.9999999999999964
Episode ... [11/100] | Reward .... -3.5000000000000001
Episode ... [12/100] | Reward .... -6.199999999999999
Episode ... [13/100] | Reward .... -10.199999999999979
Episode ... [14/100] | Reward .... -4.199999999999995
Episode ... [15/100] | Reward .... -13.199999999999968
Episode ... [16/100] | Reward .... -6.4
Episode ... [17/100] | Reward .... -7.699999999999998
Episode ... [18/100] | Reward .... -7.1
Episode ... [19/100] | Reward .... -5.699999999999999
Episode ... [20/100] | Reward .... -12.199999999999973
Episode ... [21/100] | Reward .... -6.399999999999975
Episode ... [22/100] | Reward .... -4.299999999999999
Episode ... [23/100] | Reward .... -3.3000000000000007
Episode ... [24/100] | Reward .... -11.699999999999998
Episode ... [25/100] | Reward .... -5.3
Episode ... [26/100] | Reward .... -6.299999999999998
Episode ... [27/100] | Reward .... -4.899999999999995
Episode ... [28/100] | Reward .... -3.1000000000000001
Episode ... [29/100] | Reward .... -8.499999999999971
Episode ... [30/100] | Reward .... -4.799999999999998
Episode ... [31/100] | Reward .... -9.899999999999998
Episode ... [32/100] | Reward .... -6.899999999999997
Episode ... [33/100] | Reward .... -8.6
Episode ... [34/100] | Reward .... -11.299999999999997
Episode ... [35/100] | Reward .... -16.699999999999997
Episode ... [36/100] | Reward .... -4.2
Episode ... [37/100] | Reward .... -11.499999999999975
Episode ... [38/100] | Reward .... -4.7
Episode ... [39/100] | Reward .... -2.4
Episode ... [40/100] | Reward .... -6.799999999999998
Episode ... [41/100] | Reward .... -11.199999999999999
Episode ... [42/100] | Reward .... -8.899999999999999
Episode ... [43/100] | Reward .... -8.799999999999995
Episode ... [44/100] | Reward .... -1.1
Episode ... [45/100] | Reward .... -8.499999999999995
Episode ... [46/100] | Reward .... -7.499999999999975
Episode ... [47/100] | Reward .... -4.7
Episode ... [48/100] | Reward .... -6.799999999999997
Episode ... [49/100] | Reward .... -1.2000000000000002
Episode ... [50/100] | Reward .... -4.199999999999995
Episode ... [51/100] | Reward .... -5.299999999999997
Episode ... [52/100] | Reward .... -3.3000000000000001
Episode ... [53/100] | Reward .... -4.7000000000000001
Episode ... [54/100] | Reward .... -8.799999999999997
Episode ... [55/100] | Reward .... -3.1000000000000001
Episode ... [56/100] | Reward .... -7.199999999999996
Episode ... [57/100] | Reward .... -6.399999999999995
Episode ... [58/100] | Reward .... -4.599999999999999
Episode ... [59/100] | Reward .... -8.399999999999997
Episode ... [60/100] | Reward .... -4.2
Episode ... [61/100] | Reward .... -6.2
Episode ... [62/100] | Reward .... -8.899999999999996
Episode ... [63/100] | Reward .... -6.1
Episode ... [64/100] | Reward .... -2.9000000000000001
Episode ... [65/100] | Reward .... -6.799999999999997
Episode ... [66/100] | Reward .... -7.199999999999998
Episode ... [67/100] | Reward .... -6.199999999999999
Episode ... [68/100] | Reward .... -7.899999999999998
Episode ... [69/100] | Reward .... -2.9000000000000001
Episode ... [70/100] | Reward .... -4.2
Episode ... [71/100] | Reward .... -7.899999999999998
Episode ... [72/100] | Reward .... -5.699999999999975
Episode ... [73/100] | Reward .... -18.299999999999995
Episode ... [74/100] | Reward .... -11.899999999999983
Episode ... [75/100] | Reward .... -4.9000000000000001
Episode ... [76/100] | Reward .... -8.499999999999995
Episode ... [77/100] | Reward .... -7.199999999999998
Episode ... [78/100] | Reward .... -6.299999999999997
Episode ... [79/100] | Reward .... -4.7
Episode ... [80/100] | Reward .... -8.2
Episode ... [81/100] | Reward .... -7.499999999999999
Episode ... [82/100] | Reward .... -10.299999999999995
Episode ... [83/100] | Reward .... -6.199999999999995
Episode ... [84/100] | Reward .... -7.499999999999998
Episode ... [85/100] | Reward .... -8.899999999999997
Episode ... [86/100] | Reward .... -4.0000000000000001
Episode ... [87/100] | Reward .... -4.4000000000000005
Episode ... [88/100] | Reward .... -3.5000000000000004
Episode ... [89/100] | Reward .... -4.4
Episode ... [90/100] | Reward .... -4.599999999999999
Episode ... [91/100] | Reward .... -2.8
Episode ... [92/100] | Reward .... -5.499999999999999
Episode ... [93/100] | Reward .... -7.499999999999998
Episode ... [94/100] | Reward .... -13.199999999999968
Episode ... [95/100] | Reward .... -7.499999999999999
Episode ... [96/100] | Reward .... -3.1
Episode ... [97/100] | Reward .... -12.199999999999997
Episode ... [98/100] | Reward .... -8.899999999999998
Episode ... [99/100] | Reward .... -8.999999999999996
Episode ... [100/100] | Reward .... -5.8
Average Reward after 100 Episodes: -6.889999999999997

```

[illegible]

```
print("Q-Table in the 100th Episode: \n", Total_Q)
```

TD(Lambda) Results

```
trpe_, td_arpe, Total_Q = semi_gradient_td_lambda(num_episodes, ALPHA, GAMMA, eps, lambda_)
print("Average Reward after 100 Episodes: ", np.mean(trpe_))
```

```
In [23]: print("Q-Table in the 100th Episode: \n", Total_Q
```

Semi-Gradient SARSA(0) vs Semi-Gradient TD(Lambda)

- https://www.gymnasium.dev/environments/classic_control/pendulum/
- <https://numpy.org/doc/stable/reference/>
- <https://www.learn datasci.com/tutorials/reinforcement-q-learning-scratch-python-openai-gym/>
- Sutton, R. S., & Barto, A. G. (2018). Reinforcement learning: An introduction. MIT press.
- Semi-Gradient SARSA: <https://web.stanford.edu/class/csych298/Readings/SuttonBartoPRLBook2ndEd.pdf> (p. 152–154)
- Class Slides (Week 7, Week07_01_Function_Approximation), Slides 9,14)
- [https://therenegadecoder.com/code/how-to-plot-a-line-using-matplotlib-in-python/#~text=Perhaps%20the%20easiest%20way%20to%20generate%20a%20line,%5B%2C%204%2C%206%2C%208%2C%2010%5D%20plt.plot\(1,28%2C%20%29%20plt.show\(\)%28%29](https://therenegadecoder.com/code/how-to-plot-a-line-using-matplotlib-in-python/#~text=Perhaps%20the%20easiest%20way%20to%20generate%20a%20line,%5B%2C%204%2C%206%2C%208%2C%2010%5D%20plt.plot(1,28%2C%20%29%20plt.show()%28%29)
- https://www.w3schools.com/python/matplotlib_markers.asp