Deep Q-Learning, so powerful?

DEEP-LEARNING

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Bibliometrics

Title : **Human-level control through deep reinforcement learning**

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Human-level control through deep reinforcement learning

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The theory of reinforcement learning provides a normative account[1], deeply rooted in psychological[2] and neuroscientific[3] perspectives on animal behaviour, of how agents may optimize their control of an environment. To use reinforcement learning successfully in situations approaching real-world complexity, however, agents are confronted with a difficult task: they must derive efficient representations of the environment from high-dimensional sensory inputs, and use these to generalize past experience to new situations. Remarkably, humans

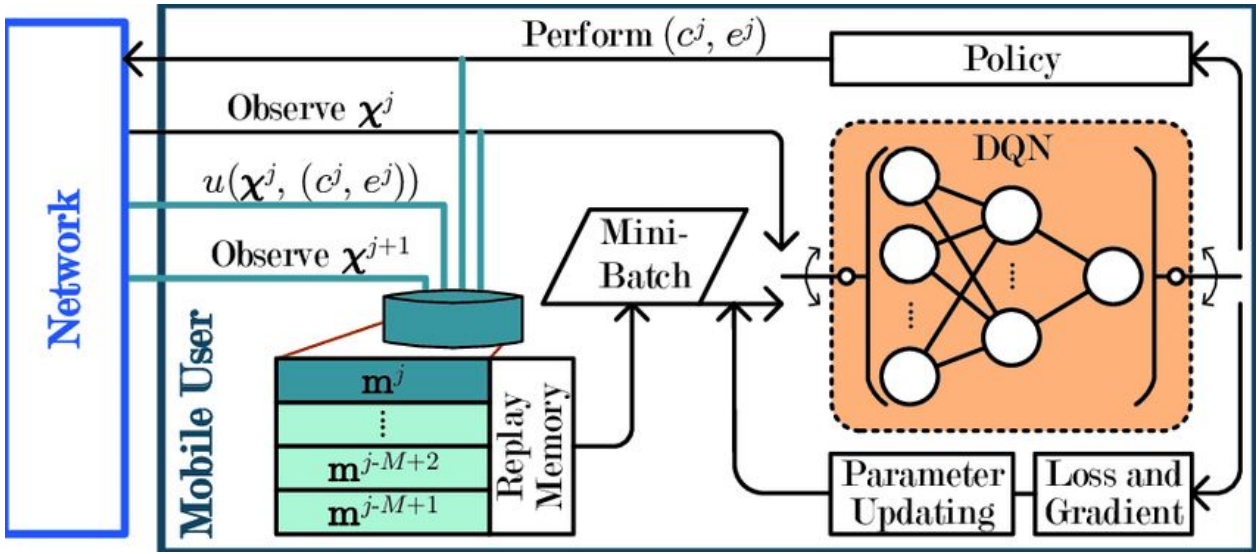
agent is to select actions in a fashion that maximizes cumulative future reward. More formally, we use a deep convolutional neural network to approximate the optimal action-value function

$$Q^*(s,a) = \max_{\pi} \mathbb{E}\left[r_t + \gamma r_{t+1} + \gamma^2 r_{t+2} + \ldots | s_t = s,\ a_t = a,\ \pi\right],$$

which is the maximum sum of rewards r_t discounted by γ at each time-step t, achievable by a behaviour policy $\pi = P(a|s)$, after making an observation (s) and taking an action (a) (see Methods)[19].

What is this article about?

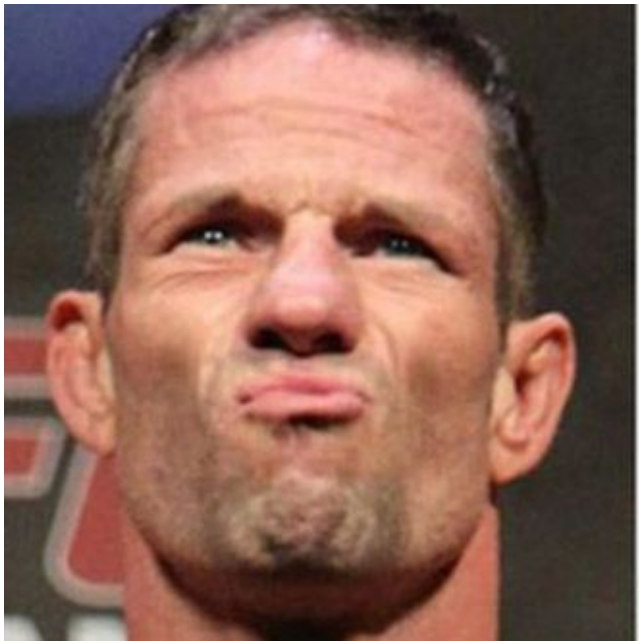
DQN - (Deep Q-Network) : predicts the value Q on the change of state of the environment after each action.



Reinforcement learning how does it already work?

Environment - Face

State - insurance

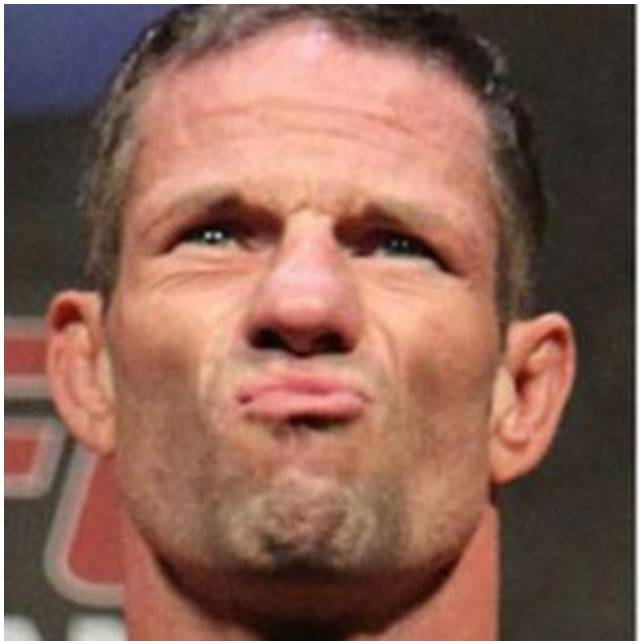


Reinforcement learning how does it already work?

Environment - Face

State - insurance

Action - Fight



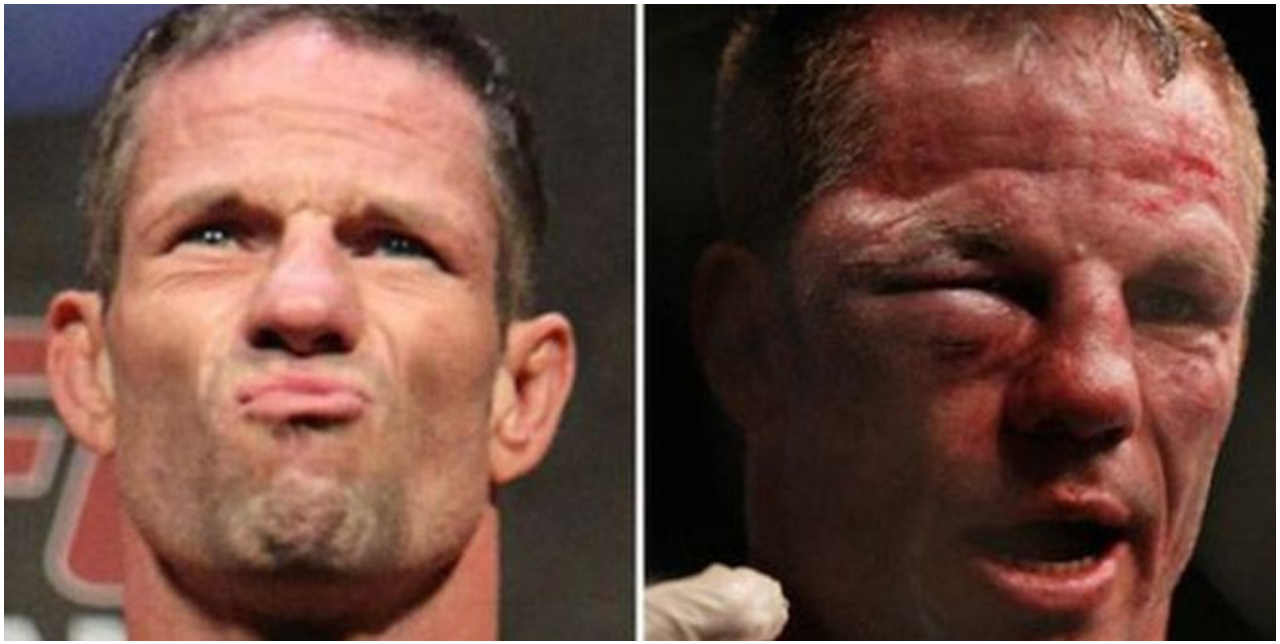
Reinforcement learning how does it already work?

Environment - Face

State - insurance

Action - Fight

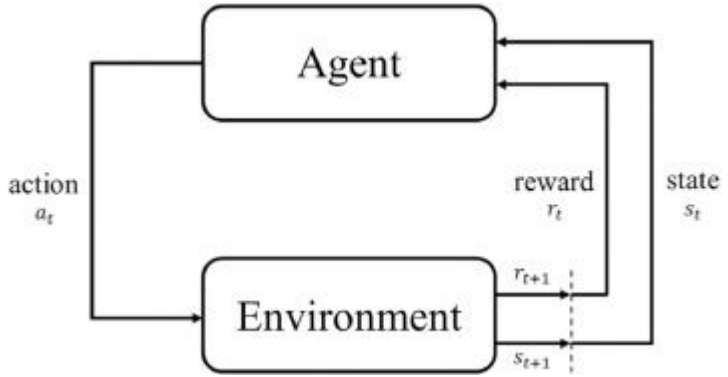
New state - Oupss



Reward 10 days of ITT

Summary of the principle and Q value

- Action-Value Function Q gives expected total reward from a state and action from some policy

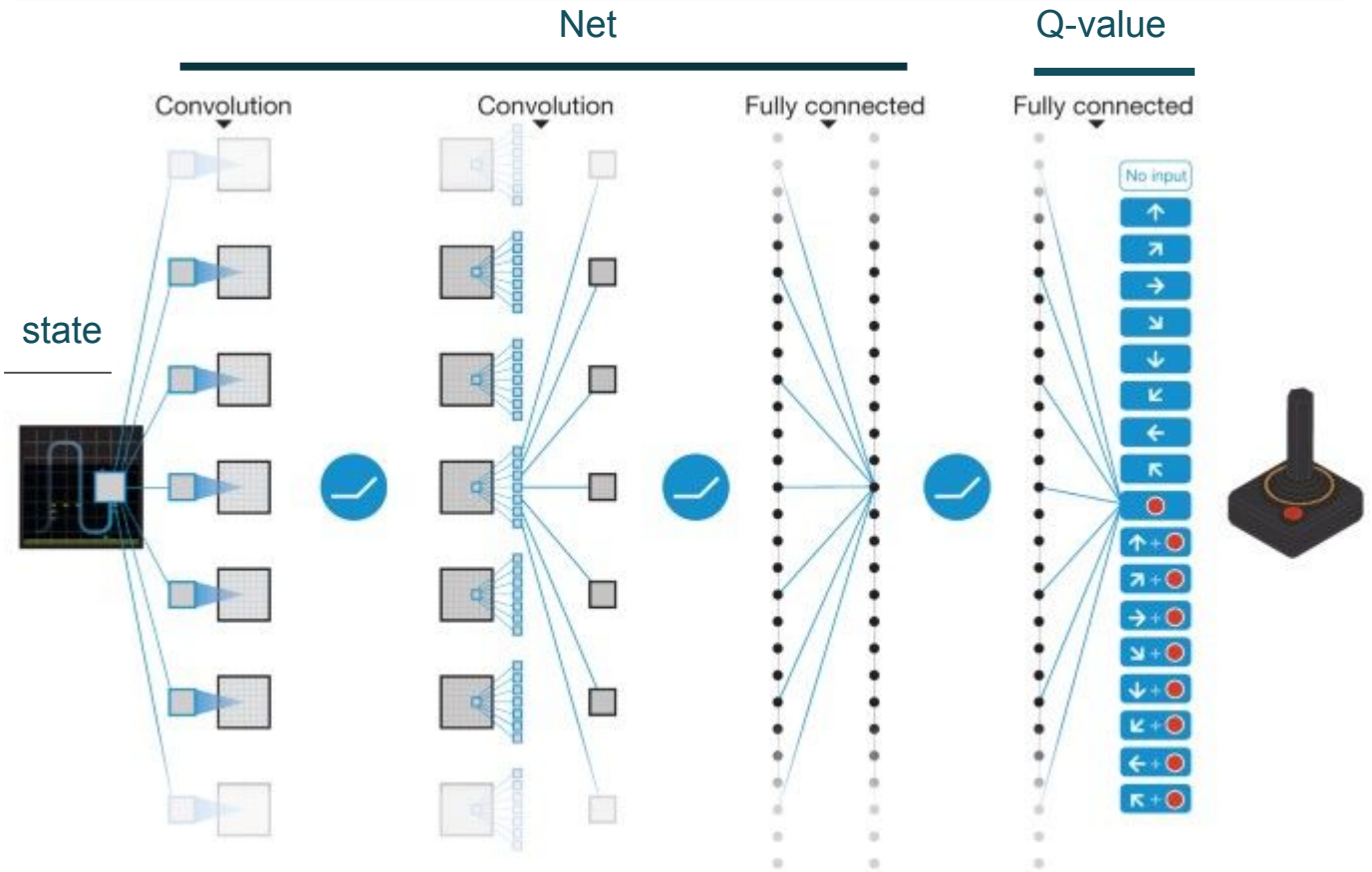


$$Q^{\pi}(s,a) = \mathbb{E}[r_{t+1} + \gamma r_{t+2} + \gamma^2 r_{t+3} + ... | s_t = s, a_t = a]$$

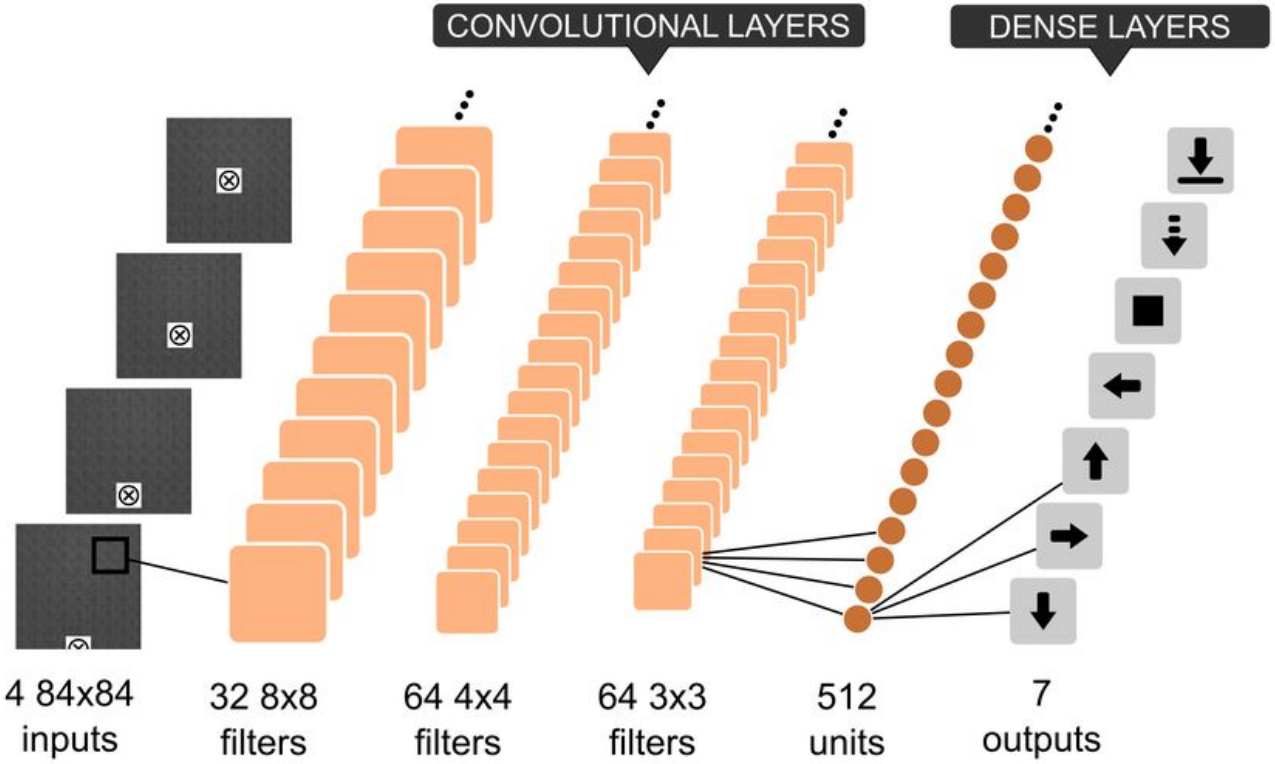
$$\begin{aligned} Q^*(s,a) &= \max_{\pi} \mathbb{E}[r_{t+1} + \gamma r_{t+2} + \gamma^2 r_{t+3} + ... | s_t = s, a_t = a, \pi] \\ &= \mathbb{E}_{s'}[r + \gamma \max_{a'} Q^*(s', a') | s, a] \end{aligned}$$

$$L_i(\theta_i) = \mathbb{E}_{(s,a,r,s') \sim \mathrm{U}(D)} \left[\left(r + \gamma \max_{a'} Q(s', a'; \theta_i^-) - Q(s, a; \theta_i) \right)^2 \right]$$

Architecture



Architecture



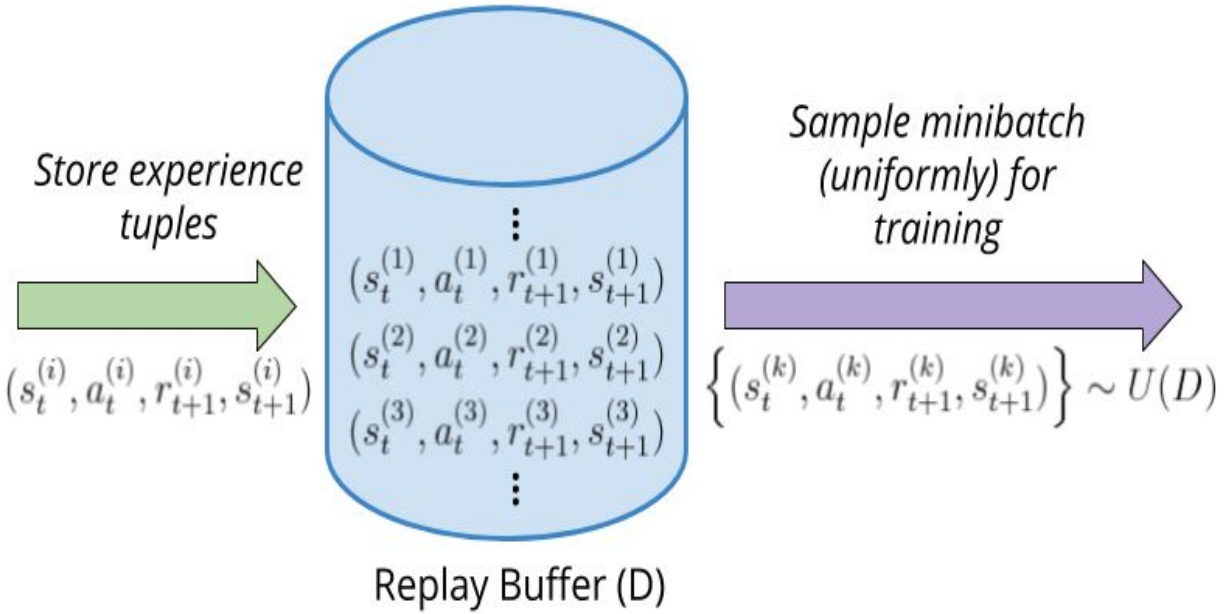
Hyperparameter of DQN

Hyperparameter	Value	Description
minibatch size	32	Number of training cases over which each stochastic gradient descent (SGD) update is computed.
replay memory size	1000000	SGD updates are sampled from this number of most recent frames.
agent history length	4	The number of most recent frames experienced by the agent that are given as input to the Q network.
target network update frequency	10000	The frequency (measured in the number of parameter updates) with which the target network is updated (this corresponds to the parameter *C* from Algorithm 1).
discount factor	0.99	Discount factor gamma used in the Q-learning update.
action repeat	4	Repeat each action selected by the agent this many times. Using a value of 4 results in the agent seeing only every 4th input frame.
update frequency	4	The number of actions selected by the agent between successive SGD updates. Using a value of 4 results in the agent selecting 4 actions between each pair of successive updates.
learning rate	0.00025	The learning rate used by RMSProp.
gradient momentum	0.95	Gradient momentum used by RMSProp.
squared gradient momentum	0.95	Squared gradient (denominator) momentum used by RMSProp.
min squared gradient	0.01	Constant added to the squared gradient in the denominator of the RMSProp update.
initial exploration	1	Initial value of ε in ε-greedy exploration.
final exploration	0.1	Final value of ε in ε-greedy exploration.
final exploration frame	1000000	The number of frames over which the initial value of ε is linearly annealed to its final value.
replay start size	50000	A uniform random policy is run for this number of frames before learning starts and the resulting experience is used to populate the replay memory.
no-op max	30	Maximum number of “do nothing” actions to be performed by the agent at the start of an episode.

Experience replay

Q value diverges when the function is non-linear

- The correlations present in the sequence of observations,
- the fact that small updates of Q can significantly change the policy and therefore change the distribution of the data,
- the correlations between action values (Q) and target values

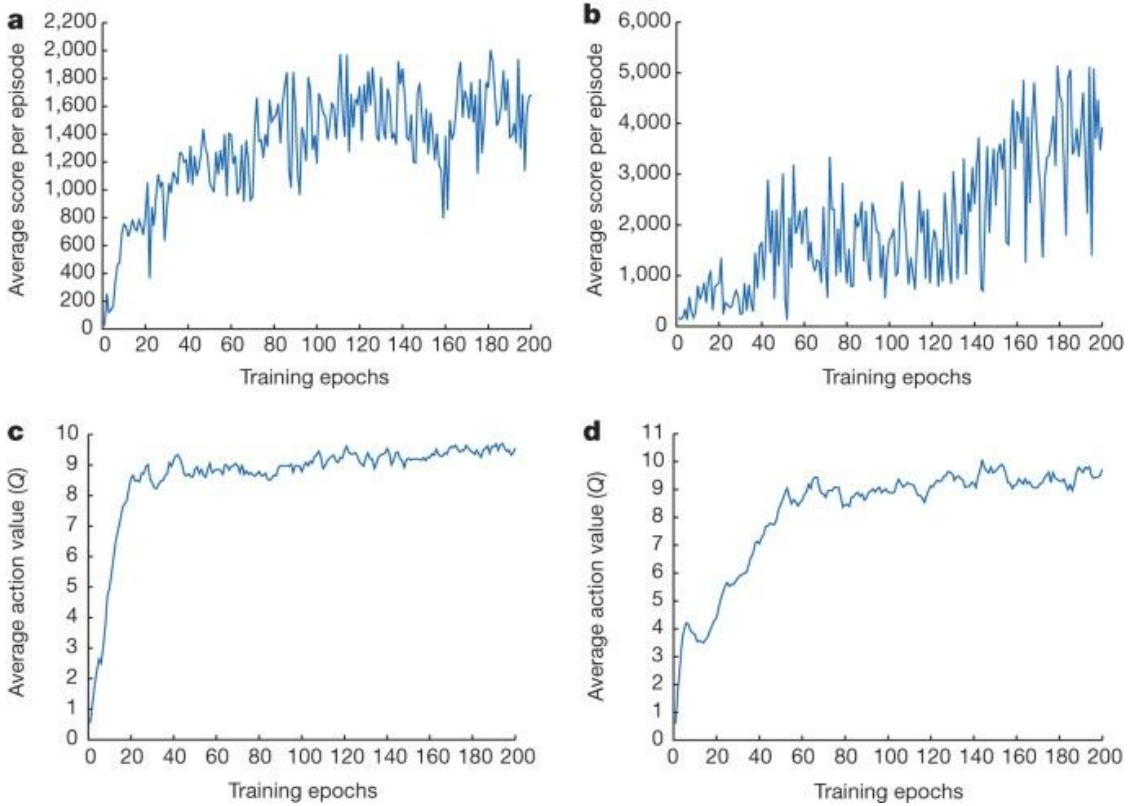


Experience replay

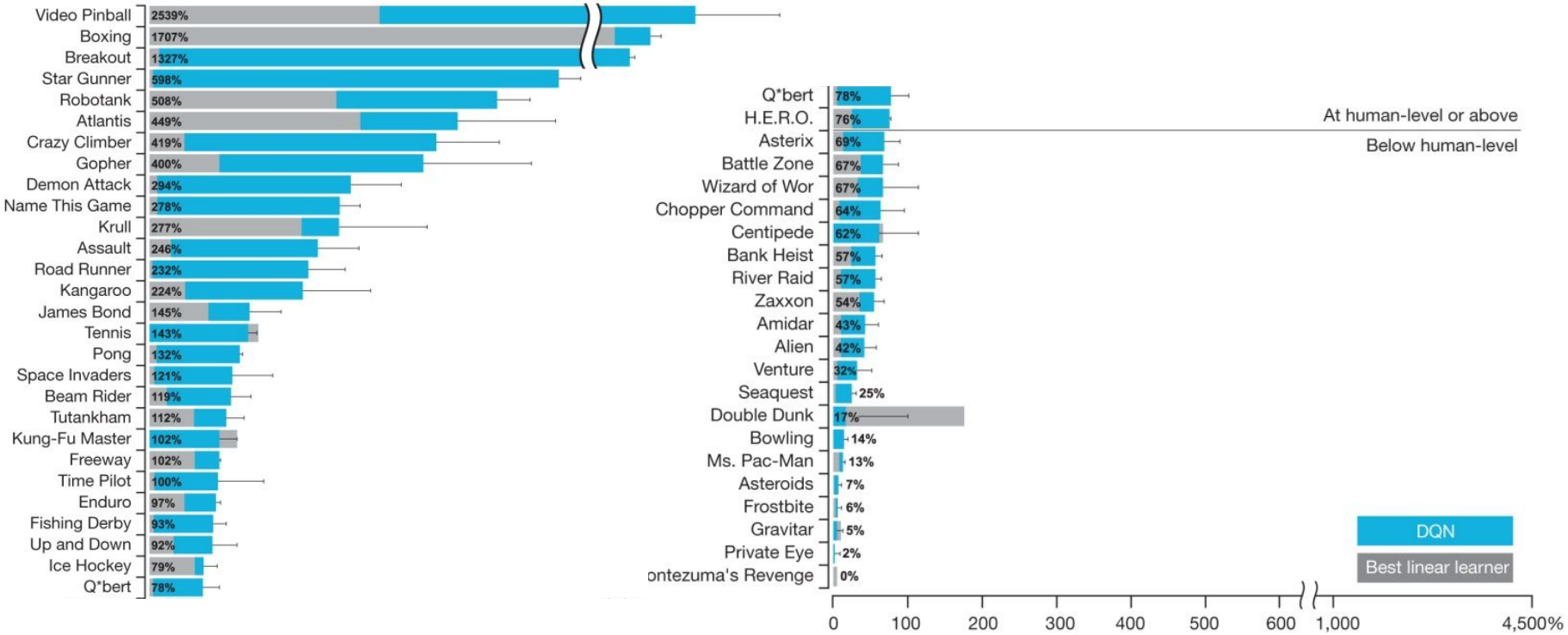
Game	With replay, with target Q	With replay, without target Q	Without replay, with target Q	Without replay, without target Q
Breakout	316.8	240.7	10.2	3.2
Enduro	1006.3	831.4	141.9	29.1
River Raid	7446.6	4102.8	2867.7	1453.0
Seaquest	2894.4	822.6	1003.0	275.8
Space Invaders	1088.9	826.3	373.2	302.0

Evaluation

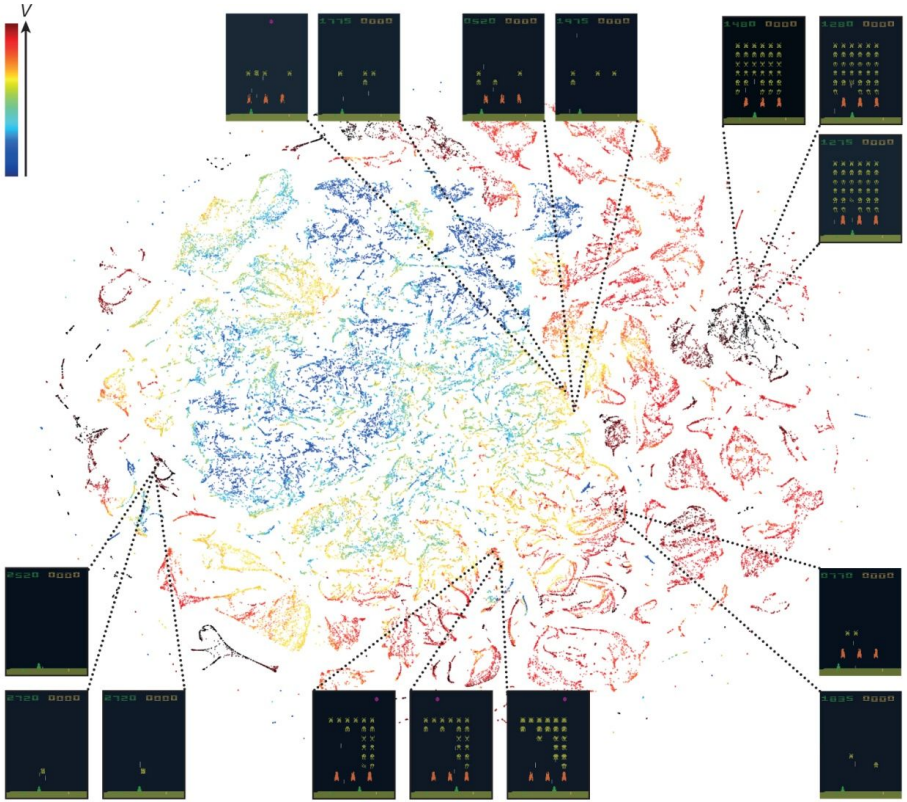
Training curves tracking the agent's average score and average predicted action-value.



Result


Video Pinball 2539%
Boxing 1707%
Breakout 1327%
Star Gunner 598%
Robotank 508%
Atlantis 449%
Crazy Climber 419%
Gopher 400%
Demon Attack 294%
Name This Game 278%
Krull 277%
Assault 246%
Road Runner 232%
Kangaroo 224%
James Bond 145%
Tennis 143%
Pong 132%
Space Invaders 121%
Beam Rider 119%
Tutankham 112%
Kung-Fu Master 102%
Freeway 102%
Time Pilot 100%
Enduro 97%
Fishing Derby 93%
Up and Down 92%
Ice Hockey 79%
Q*bert 78%
Q*bert 78%
H.E.R.O. 76%
Asterix 69%
Battle Zone 67%
Wizard of Wor 67%
Chopper Command 64%
Centipede 62%
Bank Heist 57%
River Raid 57%
Zaxxon 54%
Amidar 43%
Alien 42%
Venture 32%
Seaquest 25%
Double Dunk 17%
Bowling 14%
Ms. Pac-Man 13%
Asteroids 7%
Frostbite 6%
Gravitar 5%
Private Eye 2%
ontezuma's Revenge 0%
At human-level or above
Below human-level
DQN
Best linear learner
0
100
200
300
400
500
600
1,000
4,500%

Data Generalization

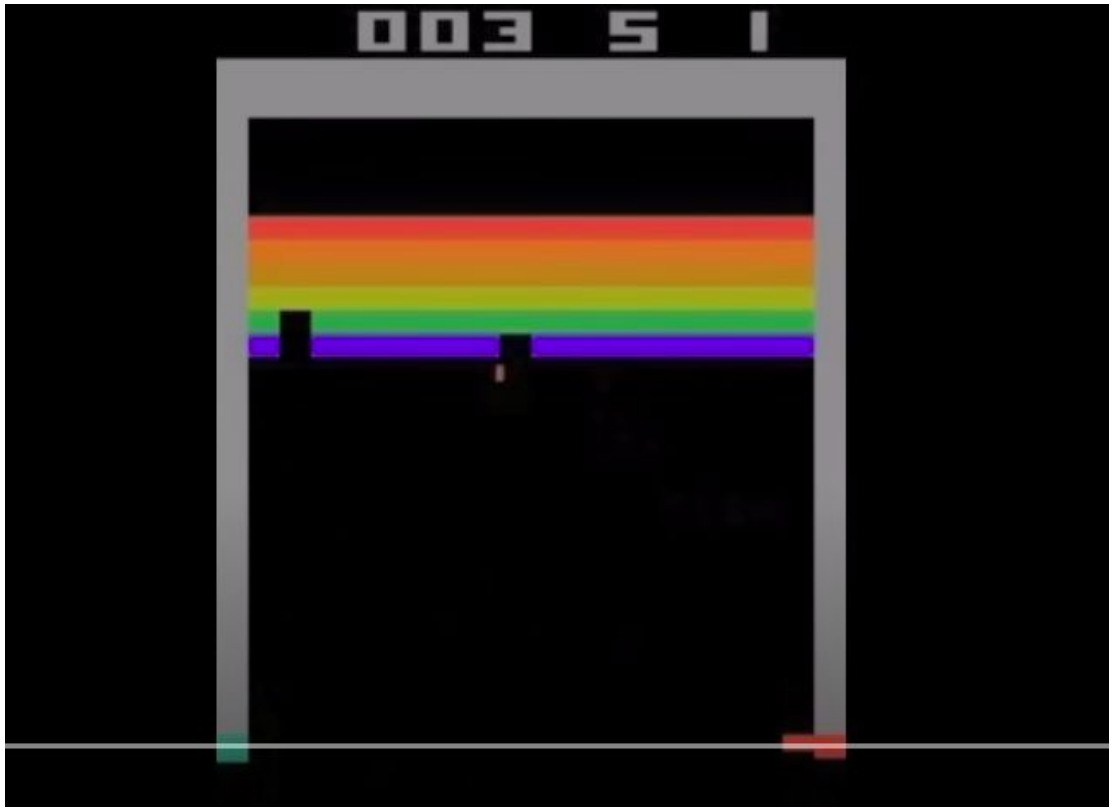


Two-dimensional t-SNE embedding of the representations in the last hidden layer assigned by DQN to game states experienced while playing Space Invaders.

The states with the same values are very close but perceptual dissimilarity

Demo

https://youtu.be/TmPfTpjtdgg



Performance comparison

Game	DQN	Linear
Breakout	316.8	3.00
Enduro	1006.3	62.0
River Raid	7446.6	2346.9
Seaquest	2894.4	656.9
Space Invaders	1088.9	301.3

Performance comparison

Game	Random Play	Best Linear Learner	Contingency (SARSA)	Human	DQN (± std)	Normalized DQN (% Human)
Alien	227.8	939.2	103.2	6875	3069 (±1093)	42.7%
Amidar	5.8	103.4	183.6	1676	739.5 (±3024)	43.9%
Assault	222.4	628	537	1496	3359(±775)	246.2%
Asterix	210	987.3	1332	8503	6012 (±1744)	70.0%
Asteroids	719.1	907.3	89	13157	1629 (±542)	7.3%
Atlantis	12850	62687	852.9	29028	85641(±17600)	449.9%
Bank Heist	14.2	190.8	67.4	734.4	429.7 (±650)	57.7%
Battle Zone	2360	15820	16.2	37800	26300 (±7725)	67.6%
Beam Rider	363.9	929.4	1743	5775	6846 (±1619)	119.8%
Bowling	23.1	43.9	36.4	154.8	42.4 (±88)	14.7%
Boxing	0.1	44	9.8	4.3	71.8 (±8.4)	1707.9%
Breakout	1.7	5.2	6.1	31.8	401.2 (±26.9)	1327.2%
Centipede	2091	8803	4647	11963	8309(±5237)	63.0%
Chopper Command	811	1582	16.9	9882	6687 (±2916)	64.8%
Crazy Climber	10781	23411	149.8	35411	114103 (±22797)	419.5%
Demon Attack	152.1	520.5	0	3401	9711 (±2406)	294.2%
Double Dunk	-18.6	-13.1	-16	-15.5	-18.1 (±2.6)	17.1%
Enduro	0	129.1	159.4	309.6	301.8 (±24.6)	97.5%
Fishing Derby	-91.7	-89.5	-85.1	5.5	-0.8 (±19.0)	93.5%
Freeway	0	19.1	19.7	29.6	30.3 (±0.7)	102.4%

Performance comparison

H.E.R.O.	1027	6459	7295	25763	19950 (±158)	76.5%
Ice Hockey	-11.2	-9.5	-3.2	0.9	-1.6 (±2.5)	79.3%
James Bond	29	202.8	354.1	406.7	576.7 (±175.5)	145.0%
Kangaroo	52	1622	8.8	3035	6740 (±2959)	224.2%
Krull	1598	3372	3341	2395	3805 (±1033)	277.0%
Kung-Fu Master	258.5	19544	29151	22736	23270 (±5955)	102.4%
Montezuma's Revenge	0	10.7	259	4367	0 (±0)	0.0%
Ms. Pacman	307.3	1692	1227	15693	2311(±525)	13.0%
Name This Game	2292	2500	2247	4076	7257 (±547)	278.3%
Pong	-20.7	-19	-17.4	9.3	18.9 (±1.3)	132.0%
Private Eye	24.9	684.3	86	69571	1788 (±5473)	2.5%
Q*Bert	163.9	613.5	960.3	13455	10596 (±3294)	78.5%
River Raid	1339	1904	2650	13513	8316 (±1049)	57.3%
Road Runner	11.5	67.7	89.1	7845	18257 (±4268)	232.9%
Robotank	2.2	28.7	12.4	11.9	51.6 (±4.7)	509.0%
Seaquest	68.4	664.8	675.5	20182	5286(±1310)	25.9%
Space Invaders	148	250.1	267.9	1652	1976 (±893)	121.5%
Star Gunner	664	1070	9.4	10250	57997 (±3152)	598.1%
Tennis	-23.8	-0.1	0	-8.9	-2.5 (±1.9)	143.2%
Time Pilot	3568	3741	24.9	5925	5947 (±1600)	100.9%
Tutankham	11.4	114.3	98.2	167.6	186.7 (±41.9)	112.2%
Up and Down	533.4	3533	2449	9082	8456 (±3162)	92.7%
Venture	0	66	0.6	1188	380.0 (±238.6)	32.0%
Video Pinball	16257	16871	19761	17298	42684 (±16287)	2539.4%

Algorithm

Algorithm 1: deep Q-learning with experience replay.

Initialize replay memory D to capacity N

Initialize action-value function Q with random weights θ

Initialize target action-value function $\hat{Q}$ with weights $\theta^{-} = \theta$

For episode $= 1, M$ **do**

Initialize sequence $s_1 = \{x_1\}$ and preprocessed sequence $\phi_1 = \phi(s_1)$

For $t = 1$,T **do**

With probability ε select a random action a_t

otherwise select $a_t = \text{argmax}_a Q(\phi(s_t), a; \theta)$

Execute action a_t in emulator and observe reward r_t and image x_{t+1}

Set $s_{t+1} = s_t, a_t, x_{t+1}$ and preprocess $\phi_{t+1} = \phi(s_{t+1})$

Store transition $\left(\phi_t, a_t, r_t, \phi_{t+1}\right)$ in D

Sample random minibatch of transitions $\left(\phi_j, a_j, r_j, \phi_{j+1}\right)$ from D

Set $y_j = \begin{cases} r_j & \text{if episode terminates at step j+1} \\ r_j + \gamma \max_{a'} \hat{Q}\left(\phi_{j+1}, a'; \theta^{-}\right) & \text{otherwise} \end{cases}$

Perform a gradient descent step on $\left(y_j - Q\left(\phi_j, a_j; \theta\right)\right)^2$ with respect to the network parameters θ

Every C steps reset $\hat{Q} = Q$

End For

End For

Some issues raised by scientists

- Observations are sequential and correlated (non iid).
- How about destroying the temporal structure?
- Data distribution depends on policy (action), which may change drastically with small changes in Q.
- Good policy at some situations will be irrelevant at other situations.
- Gradients are sensitive to scale of Rewards

Some questions

- is it possible to obtain an algorithm able to deduce?
- is the nature of the objects taken into account?
- And if we introduced a RNN or LSTM layer, couldn't we better manage the divergence?

Muchas gracias!!