

Markov Decision Processes



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Cornell University

Announcements

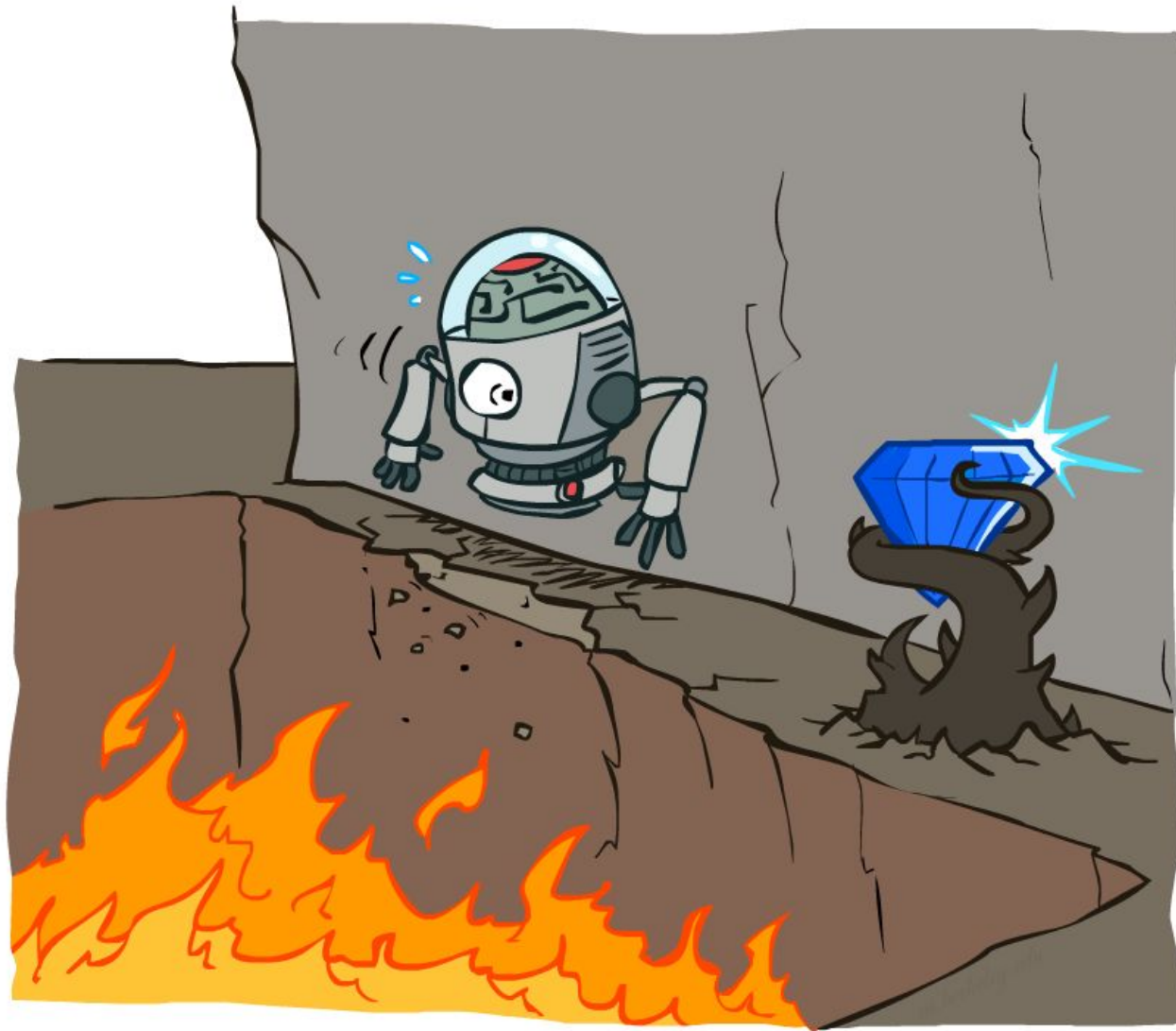
HW 2 due Wednesday

HW 3 out Wednesday

Prelim: Thursday March 14, 7:30pm

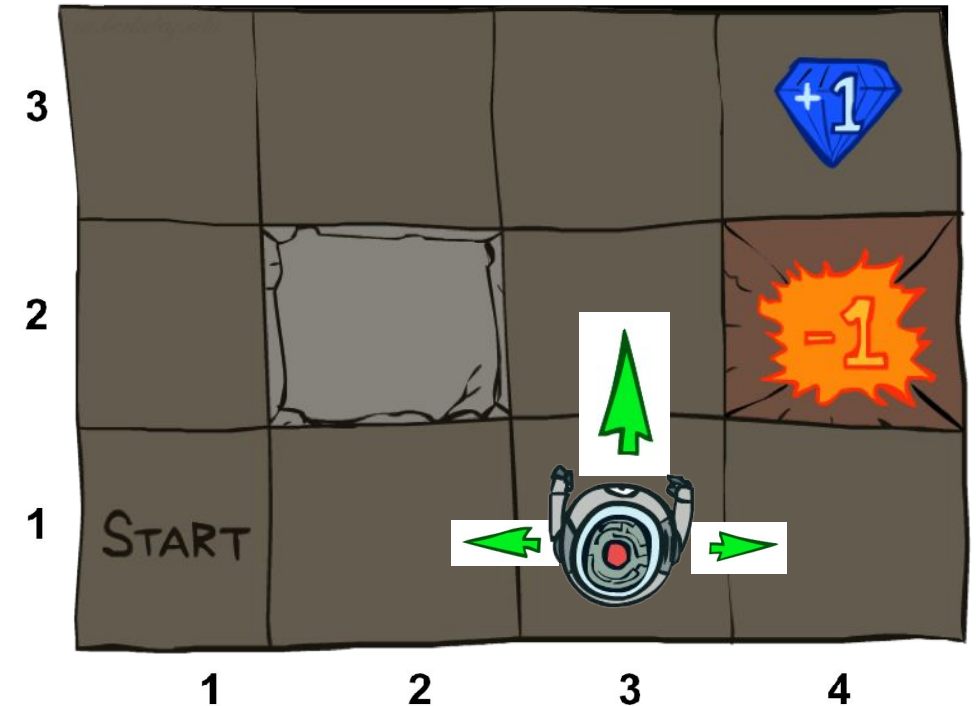
Conflict form: fill out this week

Non-Deterministic Search



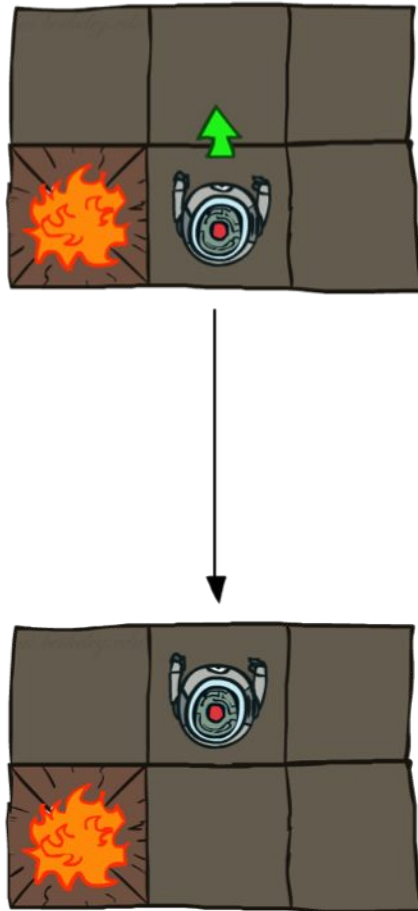
Example: Grid World

- A maze-like problem
 - The agent lives in a grid
 - Walls block the agent's path
- Noisy movement: actions do not always go as planned
 - 80% of the time, the action North takes the agent North (if there is no wall there)
 - 10% of the time, North takes the agent West; 10% East
 - If there is a wall in the direction the agent would have been taken, the agent stays put
- The agent receives rewards each time step
 - Small “living” reward each step (can be negative)
 - Big rewards come at the end (good or bad)
- Goal: maximize sum of rewards

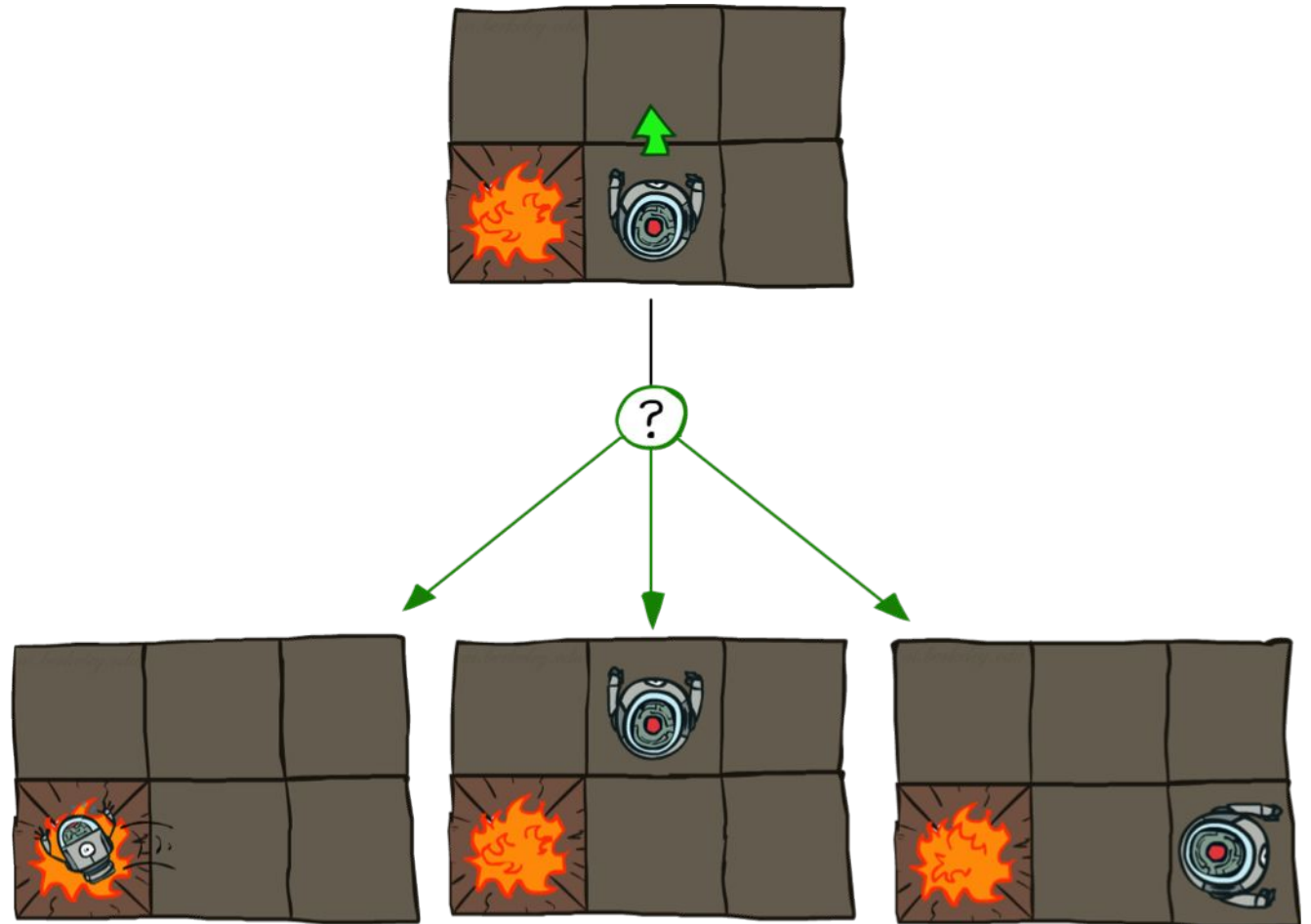


Grid World Actions

Deterministic Grid World

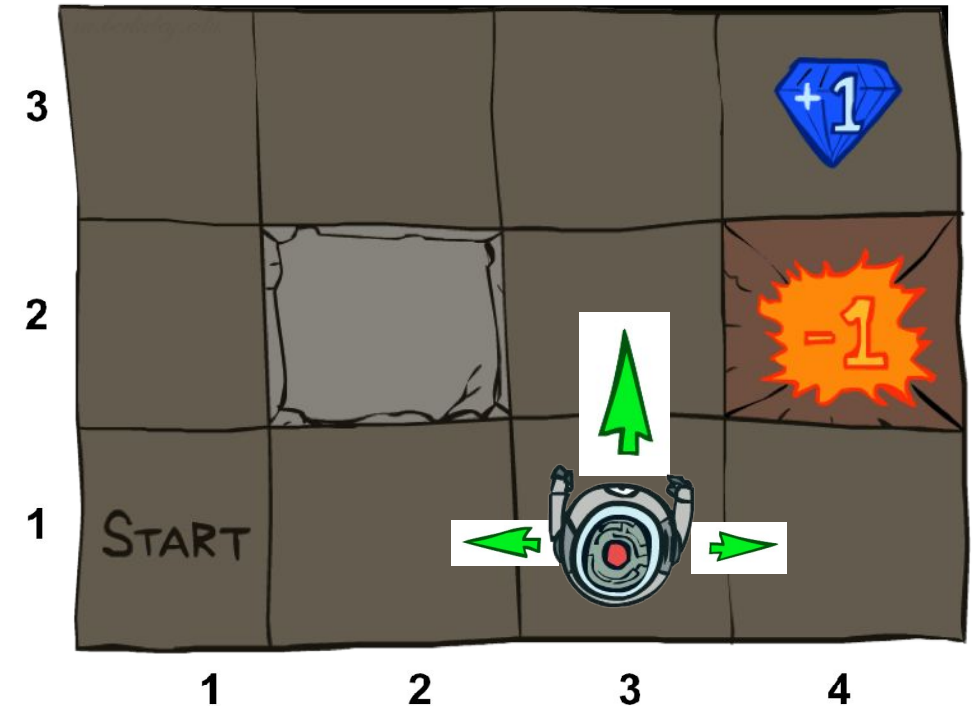


Stochastic Grid World



Markov Decision Processes

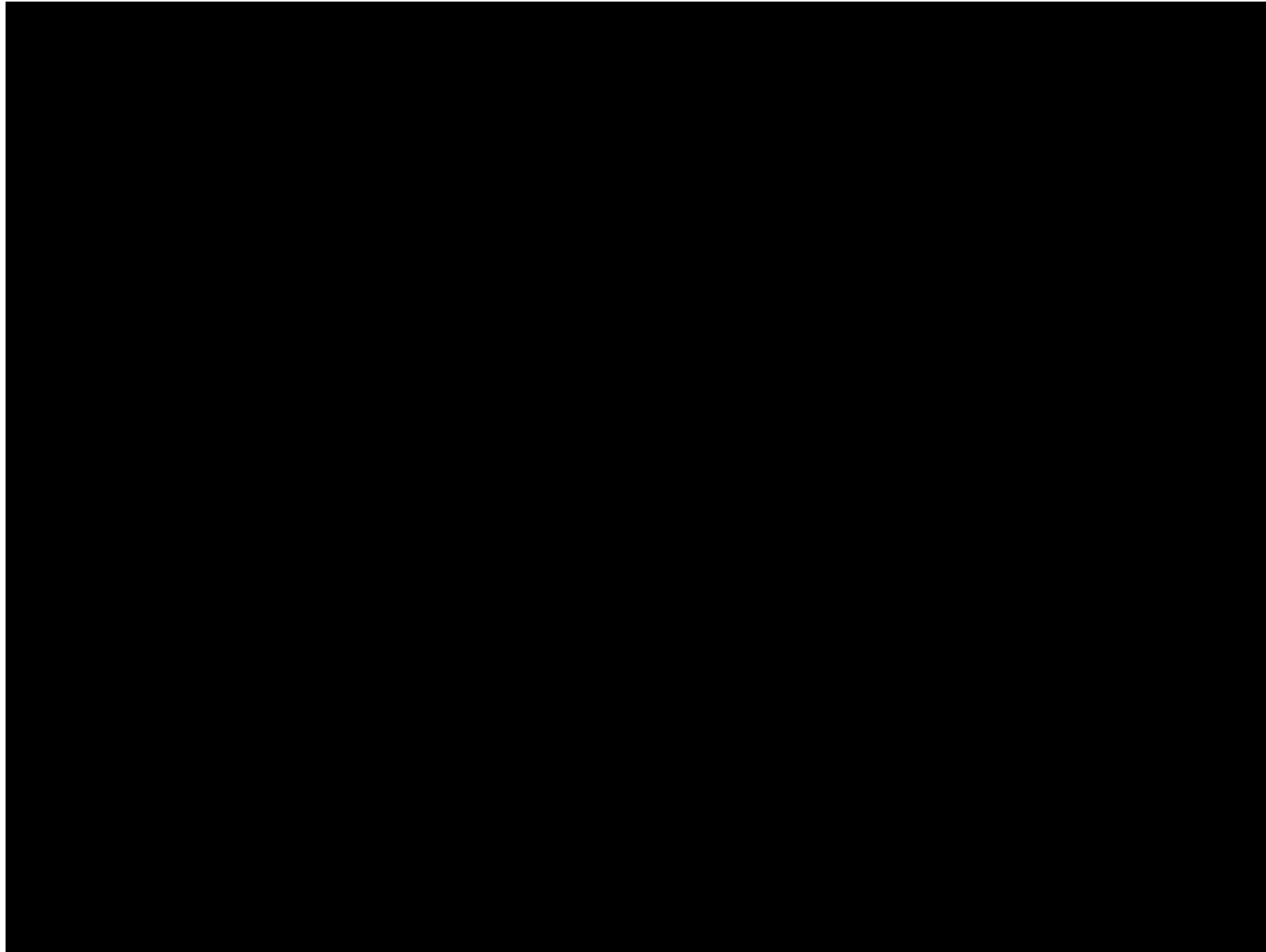
- An MDP is defined by:
 - A **set of states** $s \in S$
 - A **set of actions** $a \in A$
 - A **transition function** $T(s, a, s')$
 - Probability that a from s leads to s' , i.e., $P(s' | s, a)$
 - Also called the model or the dynamics
 - A **reward function** $R(s, a, s')$
 - Sometimes just $R(s)$ or $R(s')$
 - A **start state**
 - Maybe a **terminal state**
- MDPs are non-deterministic search problems
 - One way to solve them is with expectimax search
 - We'll have a new tool soon



Demo

```
cd ~/projects/4700b/projects/reinforcement/referencesolution;conda activate 4700e; python gridworld.py -m -r -0.1
```

Video of Demo Gridworld Manual Intro



What is Markov about MDPs?

- “Markov” generally means that given the present state, the future and the past are independent
- For Markov decision processes, “Markov” means action outcomes depend only on the current state

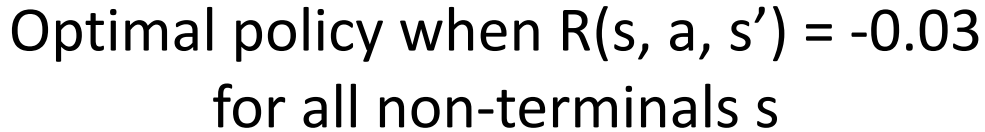
$$\begin{aligned} &P(S_{t+1} = s' | S_t = s_t, A_t = a_t, S_{t-1} = s_{t-1}, A_{t-1}, \dots, S_0 = s_0) \\ &= \\ &P(S_{t+1} = s' | S_t = s_t, A_t = a_t) \end{aligned}$$

- This is just like search, where the successor function could only depend on the current state (not the history)



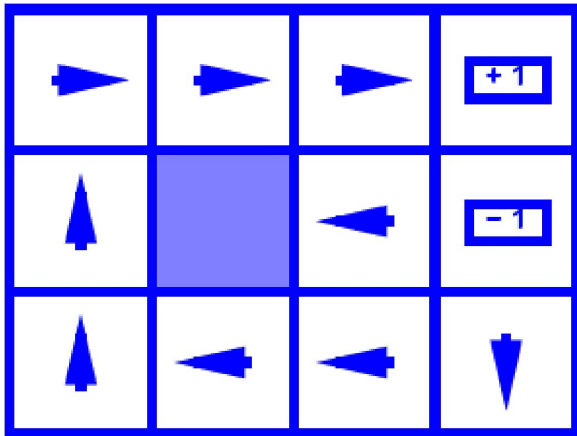
Andrey Markov
(1856-1922)

- A

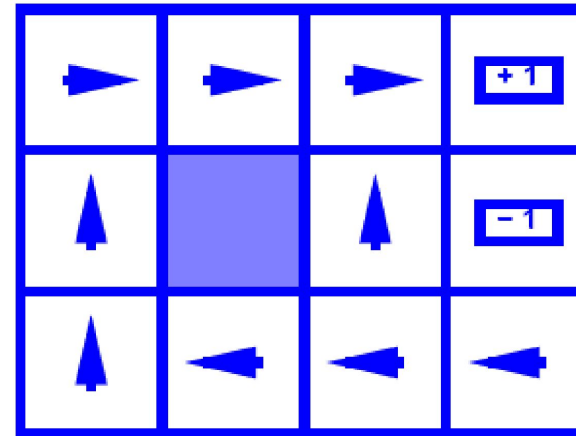


Optimal policy when $R(s, a, s') = -0.03$
for all non-terminals s

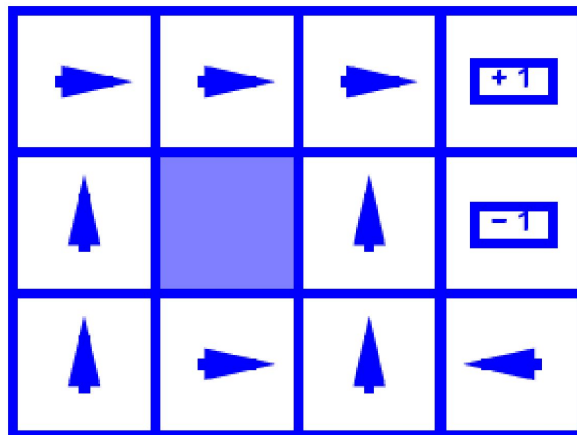
Optimal Policies



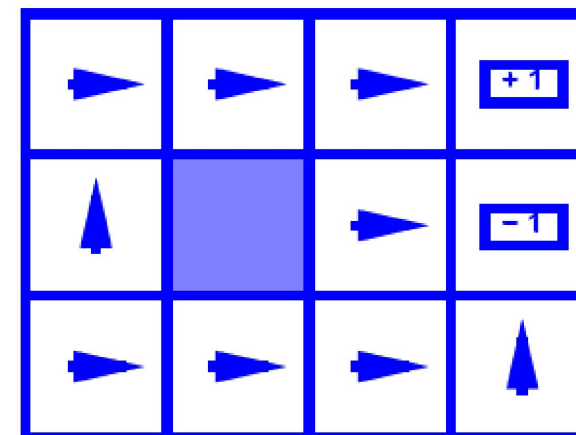
$R(s) = -0.01$



$R(s) = -0.03$

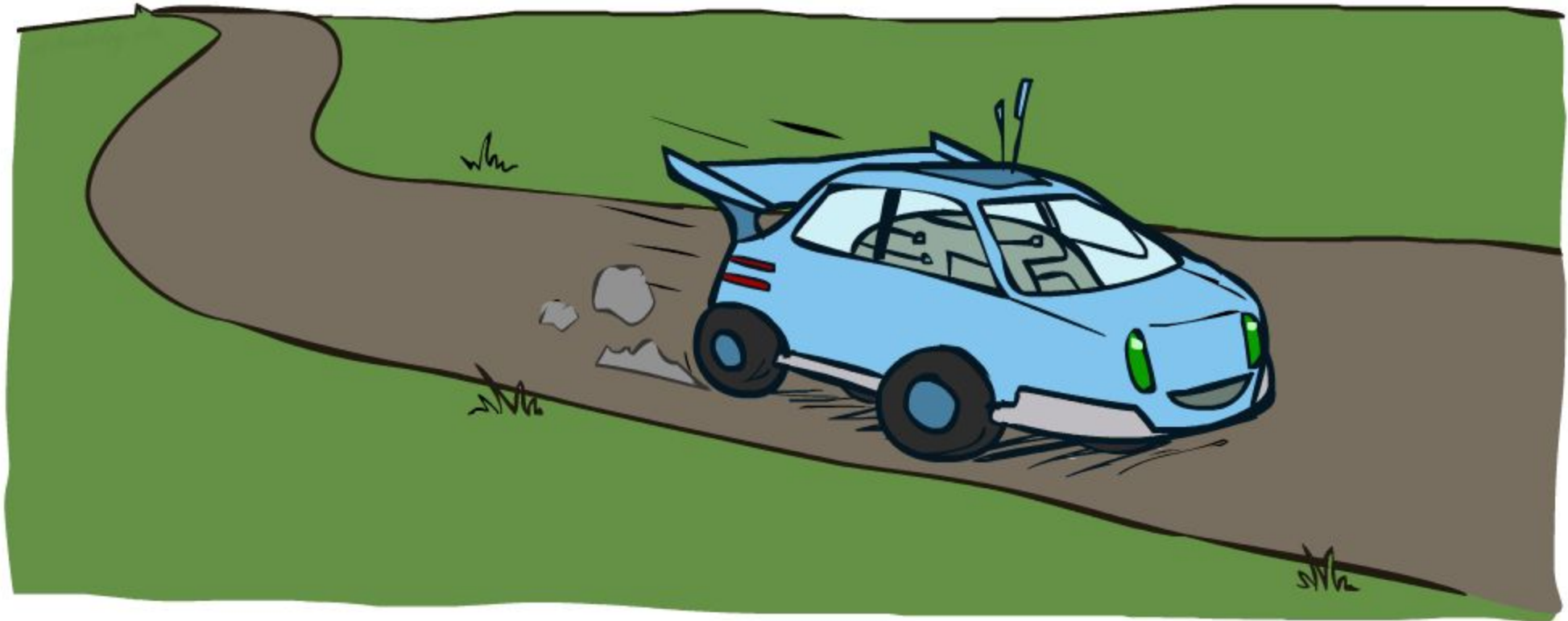


$R(s) = -0.4$



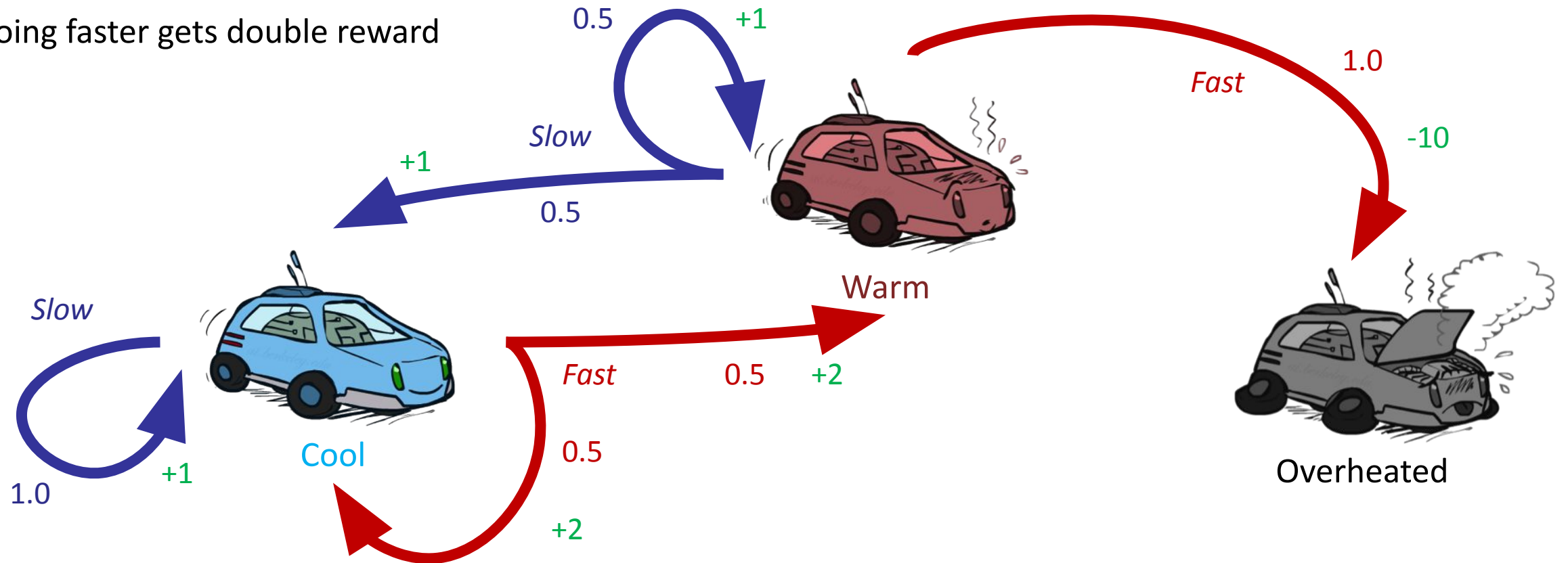
$R(s) = -2.0$

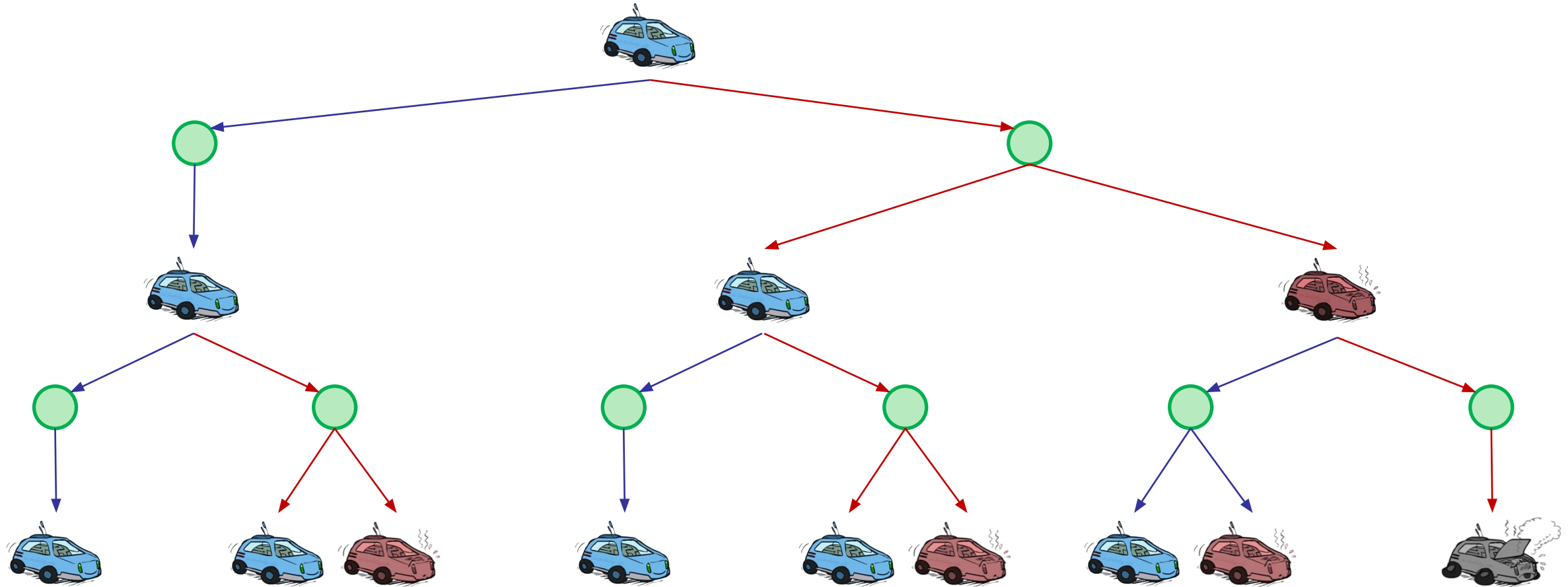
Example: Racing



Example: Racing

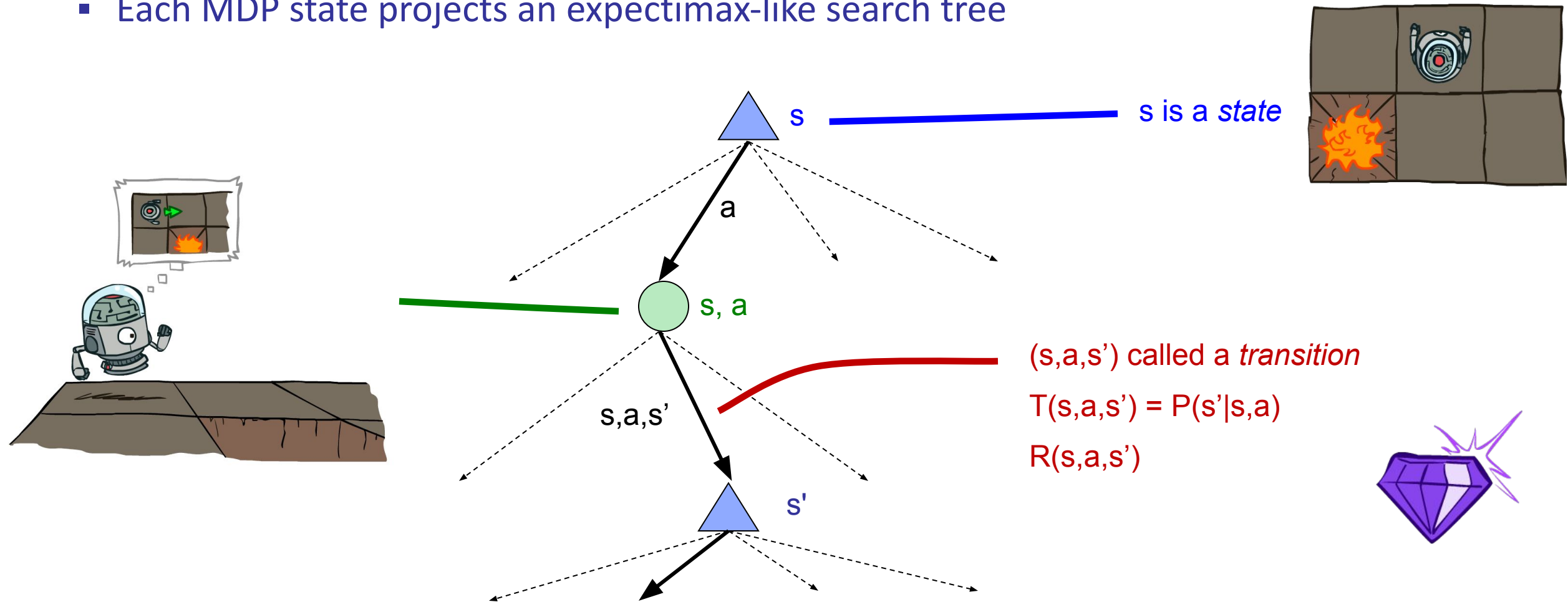
- A robot car wants to travel far, quickly
- Three states: **Cool**, **Warm**, Overheated
- Two actions: **Slow**, **Fast**
- Going faster gets double reward



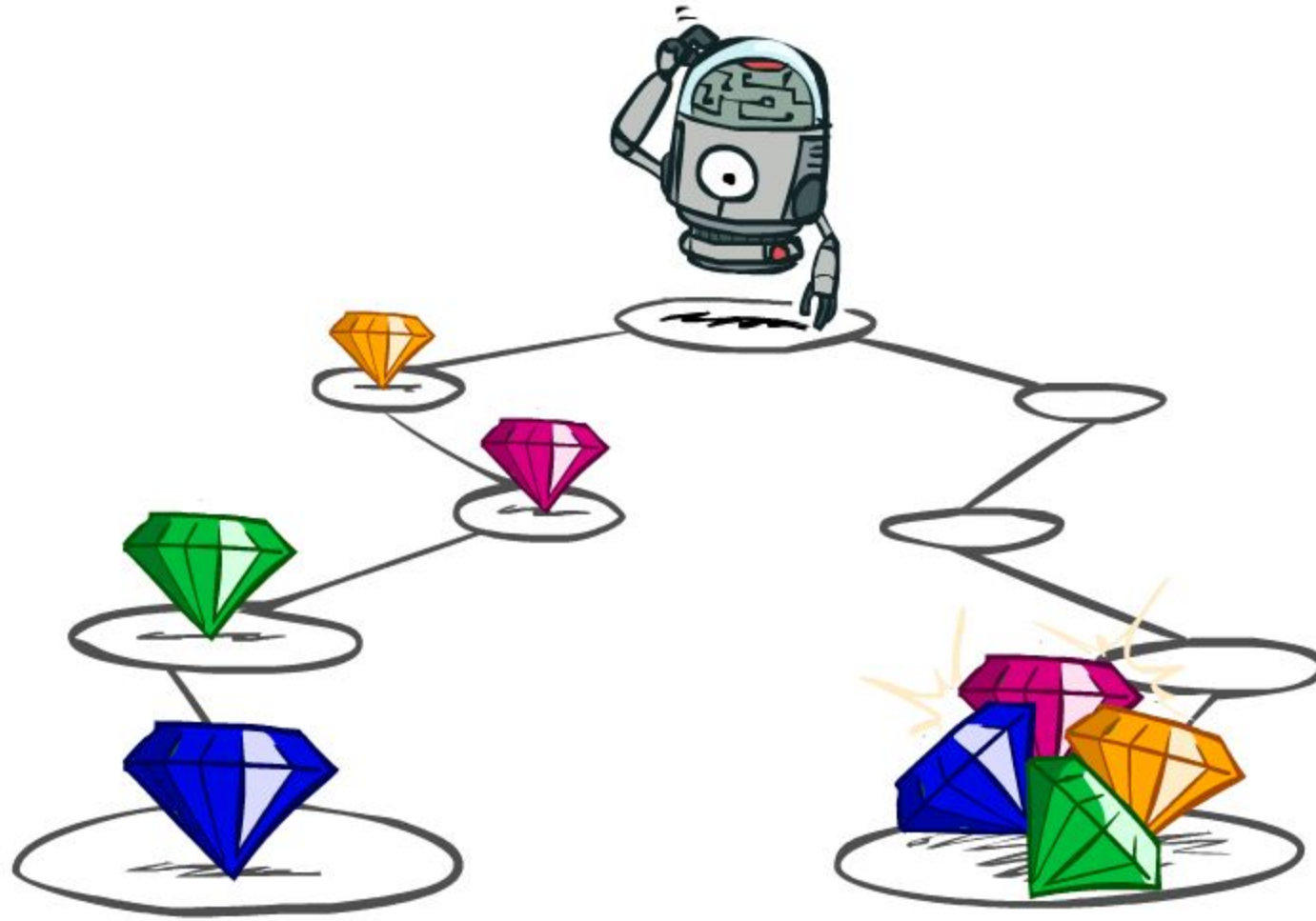


MDP Search Trees

- Each MDP state projects an expectimax-like search tree

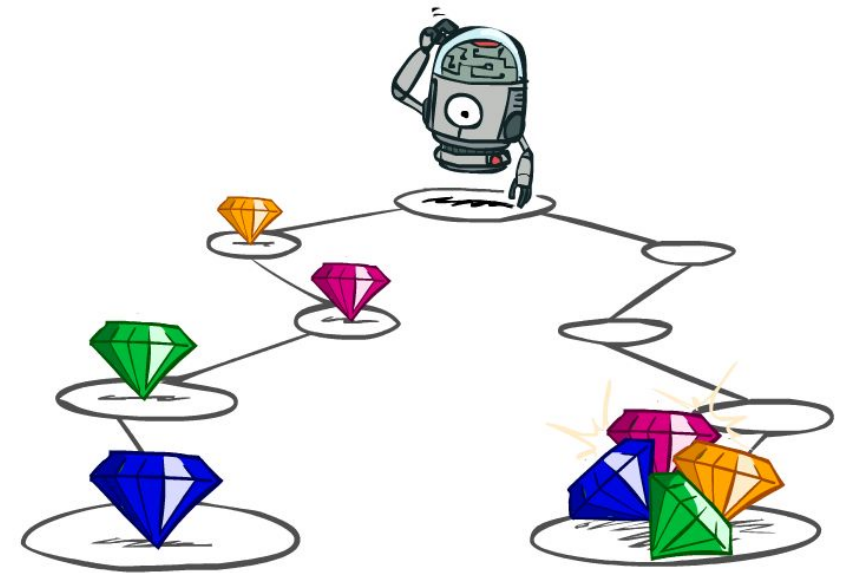


Utilities of Sequences



Utilities of Sequences

- What preferences should an agent have over reward sequences?
- More or less? $[1, 2, 2]$ or $[2, 3, 4]$
- Now or later? $[0, 0, 1]$ or $[1, 0, 0]$



Discounting

- It's reasonable to maximize the sum of rewards
- It's also reasonable to prefer rewards now to rewards later
- One solution: values of rewards decay exponentially



1

Worth Now



γ

Worth Next Step



γ^2

Worth In Two Steps

Discounting

- How to discount?

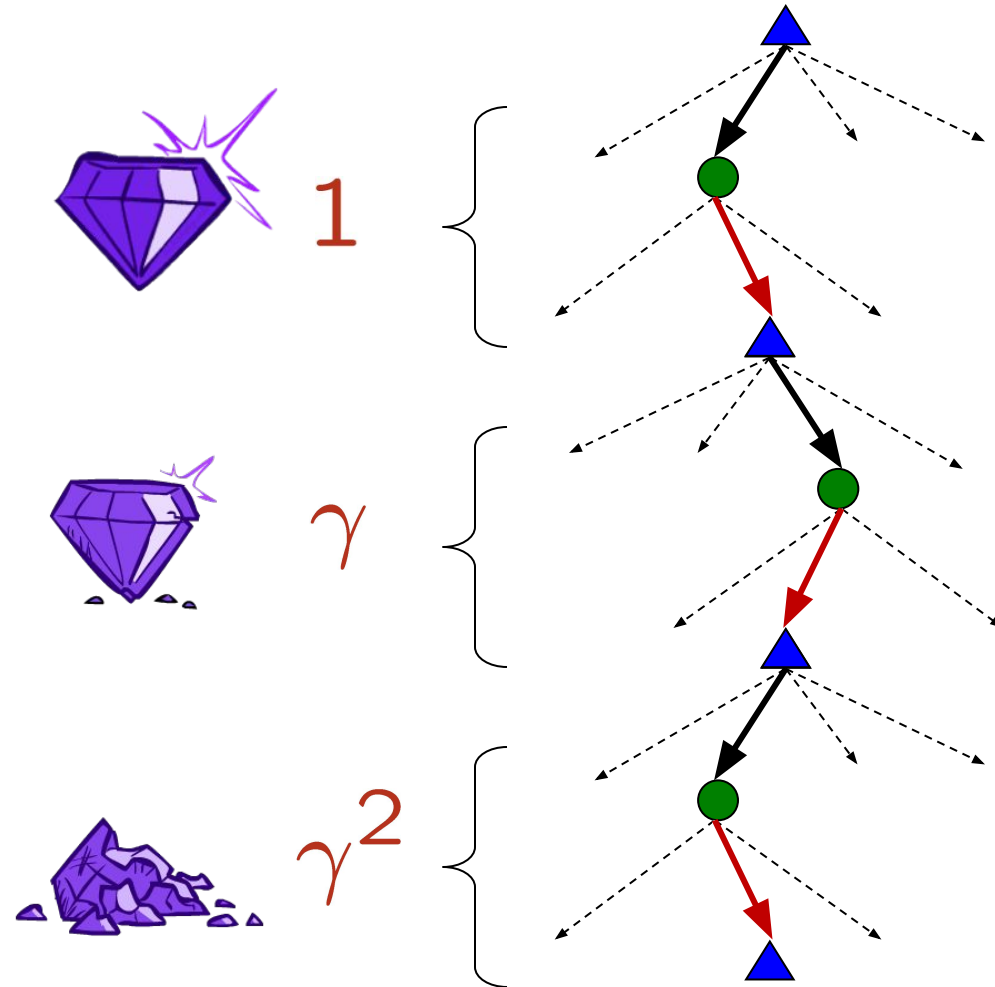
- Each time we descend a level, we multiply in the discount once

- Why discount?

- Sooner rewards probably do have higher utility than later rewards
- Also helps our algorithms converge

- Example: discount of 0.5

- $U([1,2,3]) = 1*1 + 0.5*2 + 0.25*3$
- $U([1,2,3]) < U([3,2,1])$



Stationary Preferences

- Theorem: if we assume **stationary preferences**:

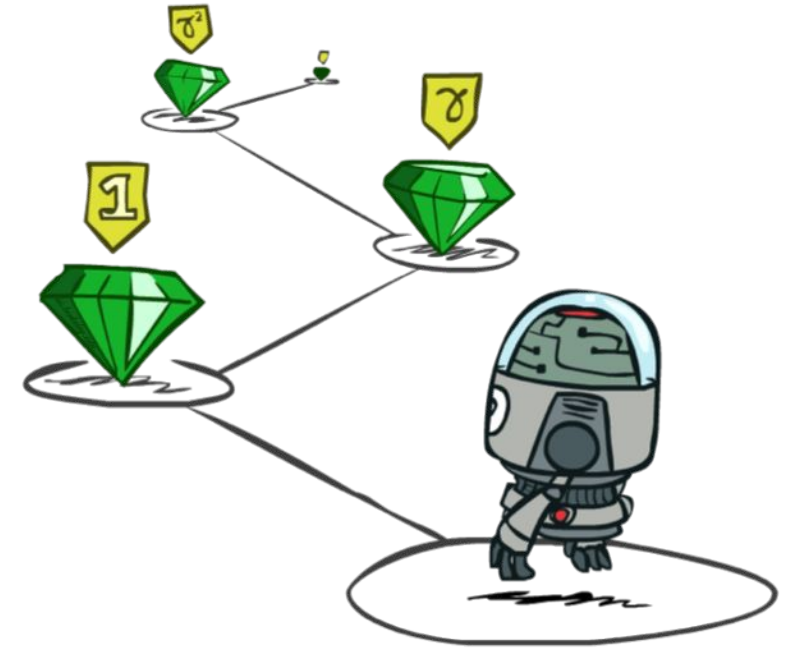
$$[a_1, a_2, \dots] \succ [b_1, b_2, \dots]$$



$$[r, a_1, a_2, \dots] \succ [r, b_1, b_2, \dots]$$

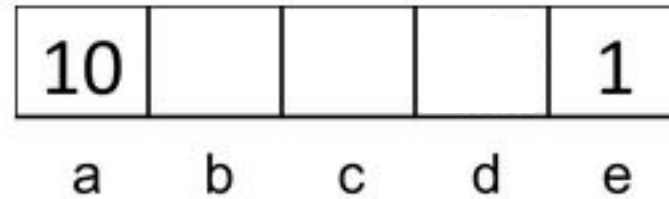
- Then: there are only two ways to define utilities

- Additive utility: $U([r_0, r_1, r_2, \dots]) = r_0 + r_1 + r_2 + \dots$
- Discounted utility: $U([r_0, r_1, r_2, \dots]) = r_0 + \gamma r_1 + \gamma^2 r_2 \dots$



Quiz: Discounting

- Given:



- Actions: East, West, and Exit (only available in exit states a, e)
- Transitions: deterministic

- Quiz 1: For $\gamma = 1$, what is the optimal policy?



- Quiz 2: For $\gamma = 0.1$, what is the optimal policy?



- Quiz 3: For which γ are West and East equally good when in state d?

Infinite Utilities?!

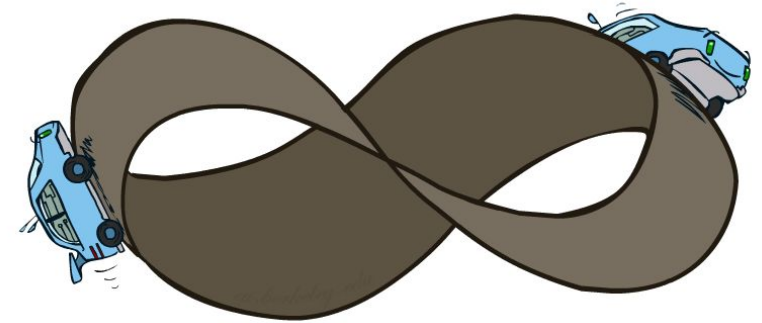
- Problem: What if the game lasts forever? Do we get infinite rewards?
- Solutions:

- Finite horizon: (similar to depth-limited search)
 - Terminate episodes after a fixed T steps (e.g. life)
 - Gives nonstationary policies (π depends on time left)

- Discounting: use $0 < \gamma < 1$

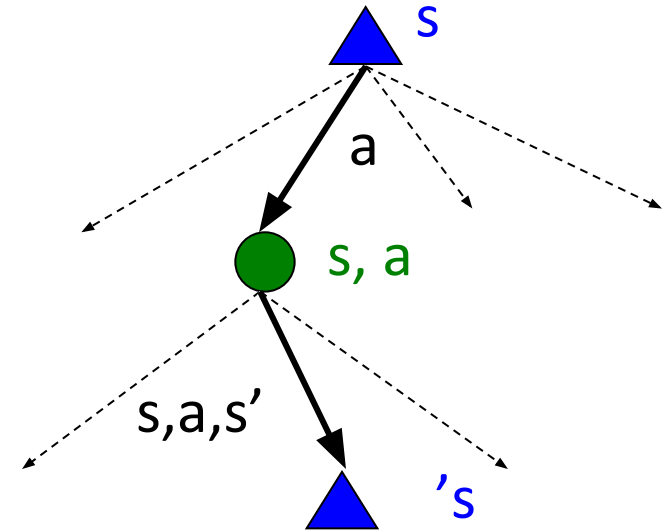
$$U([r_0, \dots, r_\infty]) = \sum_{t=0}^{\infty} \gamma^t r_t \leq R_{\max} / (1 - \gamma)$$

- Smaller γ means smaller “horizon” – shorter term focus
- Absorbing state: guarantee that for every policy, a terminal state will eventually be reached (like “overheated” for racing)

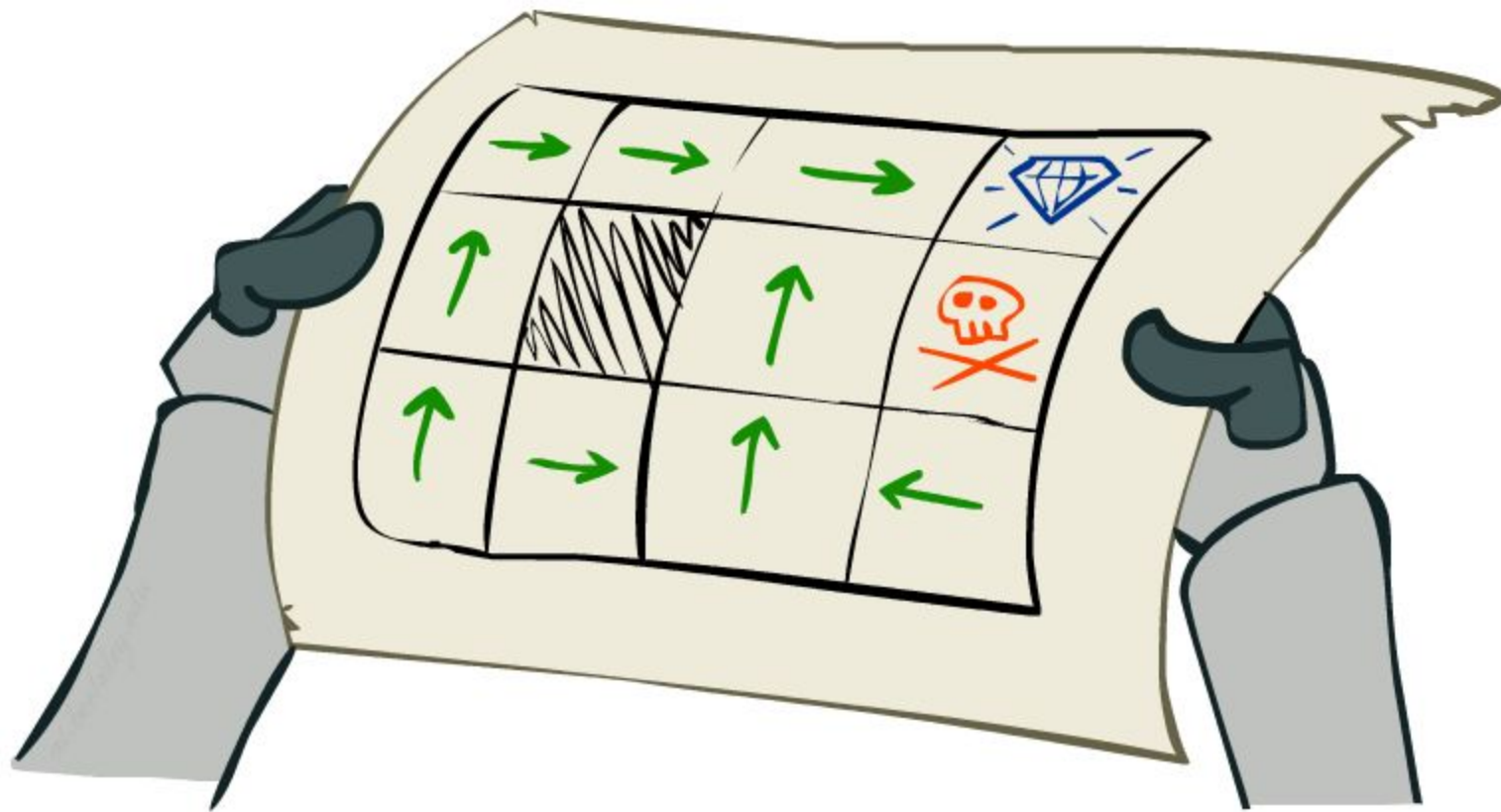


Recap: Defining MDPs

- Markov decision processes:
 - Set of states S
 - Start state s_0
 - Set of actions A
 - Transitions $P(s' | s, a)$ (or $T(s, a, s')$)
 - Rewards $R(s, a, s')$ (and discount γ)
- MDP quantities so far:
 - Policy = Choice of action for each state
 - Utility = sum of (discounted) rewards

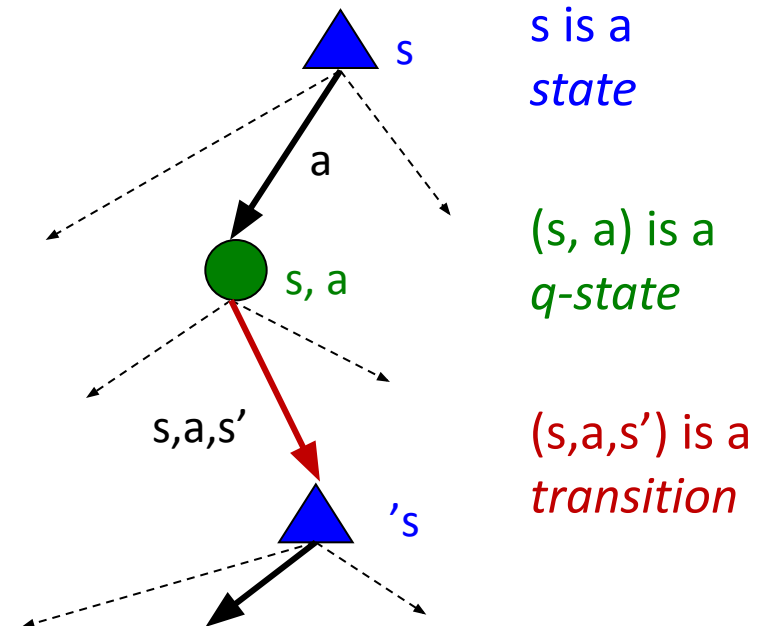


Solving MDPs



Optimal Quantities

- The value (utility) of a state s :
 $V^*(s)$ = expected utility starting in s and acting optimally
- The value (utility) of a q-state (s,a) :
 $Q^*(s,a)$ = expected utility starting out having taken action a from state s and (thereafter) acting optimally
- The optimal policy:
 $\pi^*(s)$ = optimal action from state s

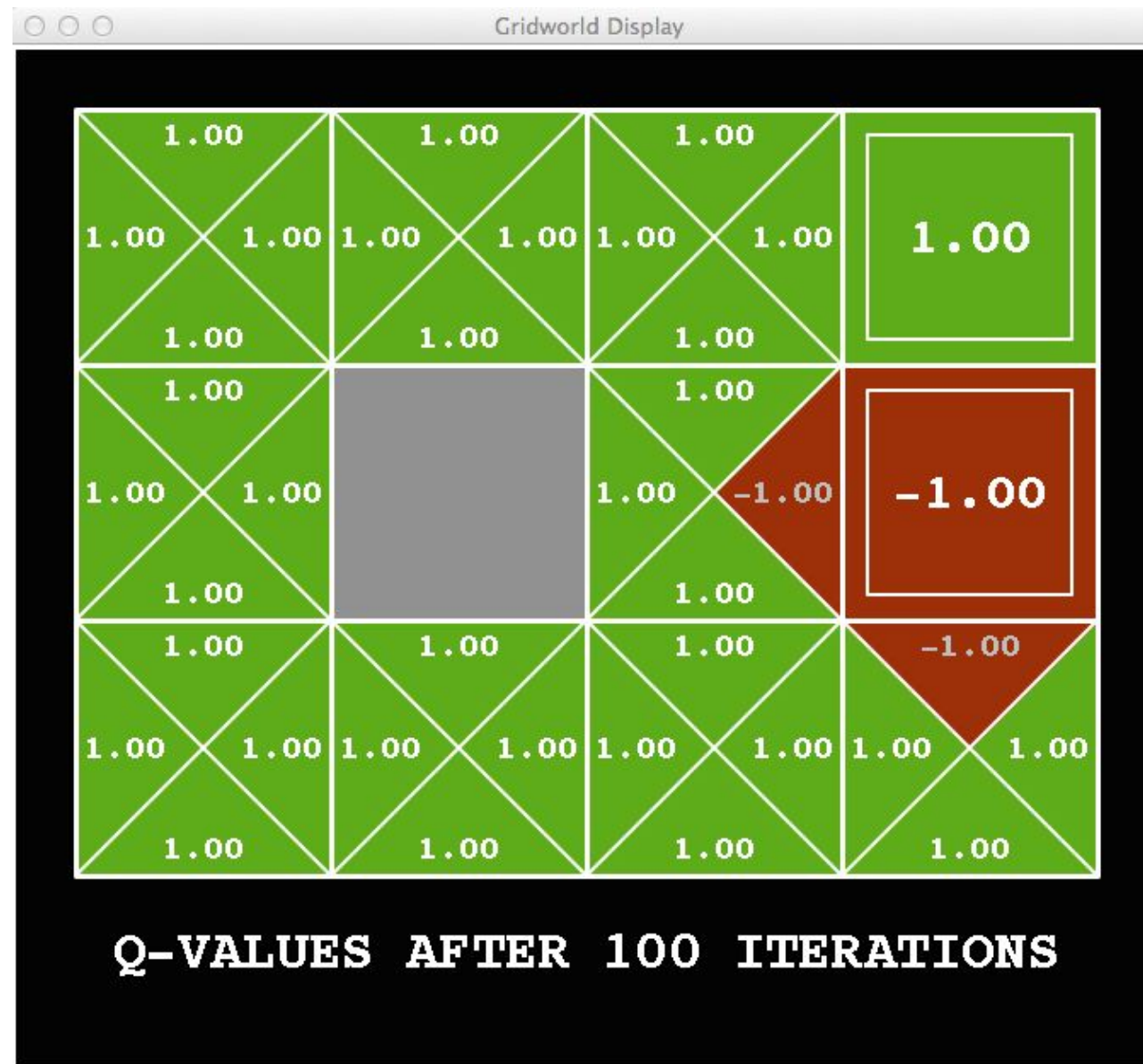


Snapshot of Demo – Gridworld V Values



Noise = 0
Discount = 1
Living reward = 0

Snapshot of Demo – Gridworld Q Values



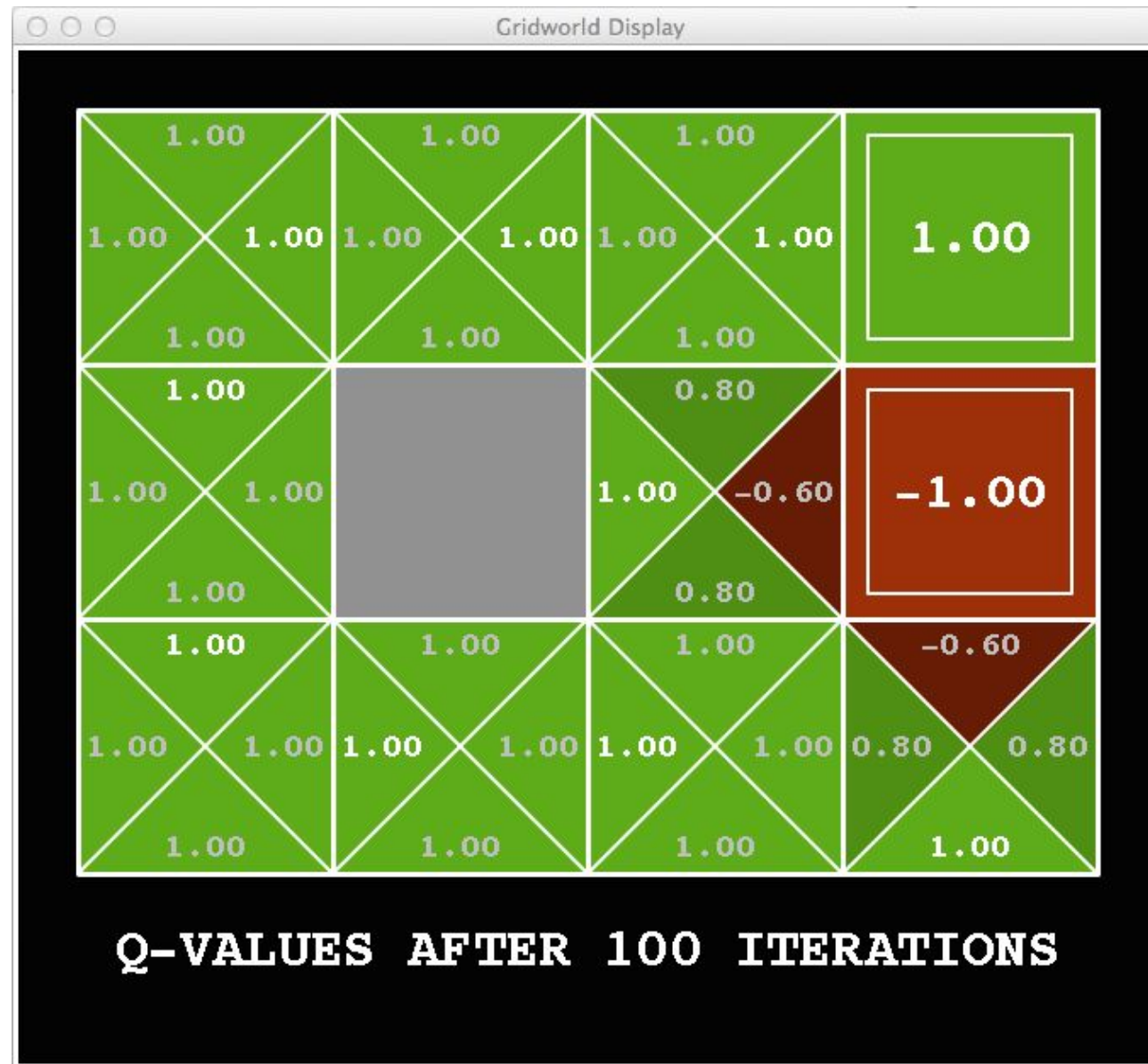
Noise = 0
Discount = 1
Living reward = 0

Snapshot of Demo – Gridworld V Values



Noise = 0.2
Discount = 1
Living reward = 0

Snapshot of Demo – Gridworld Q Values



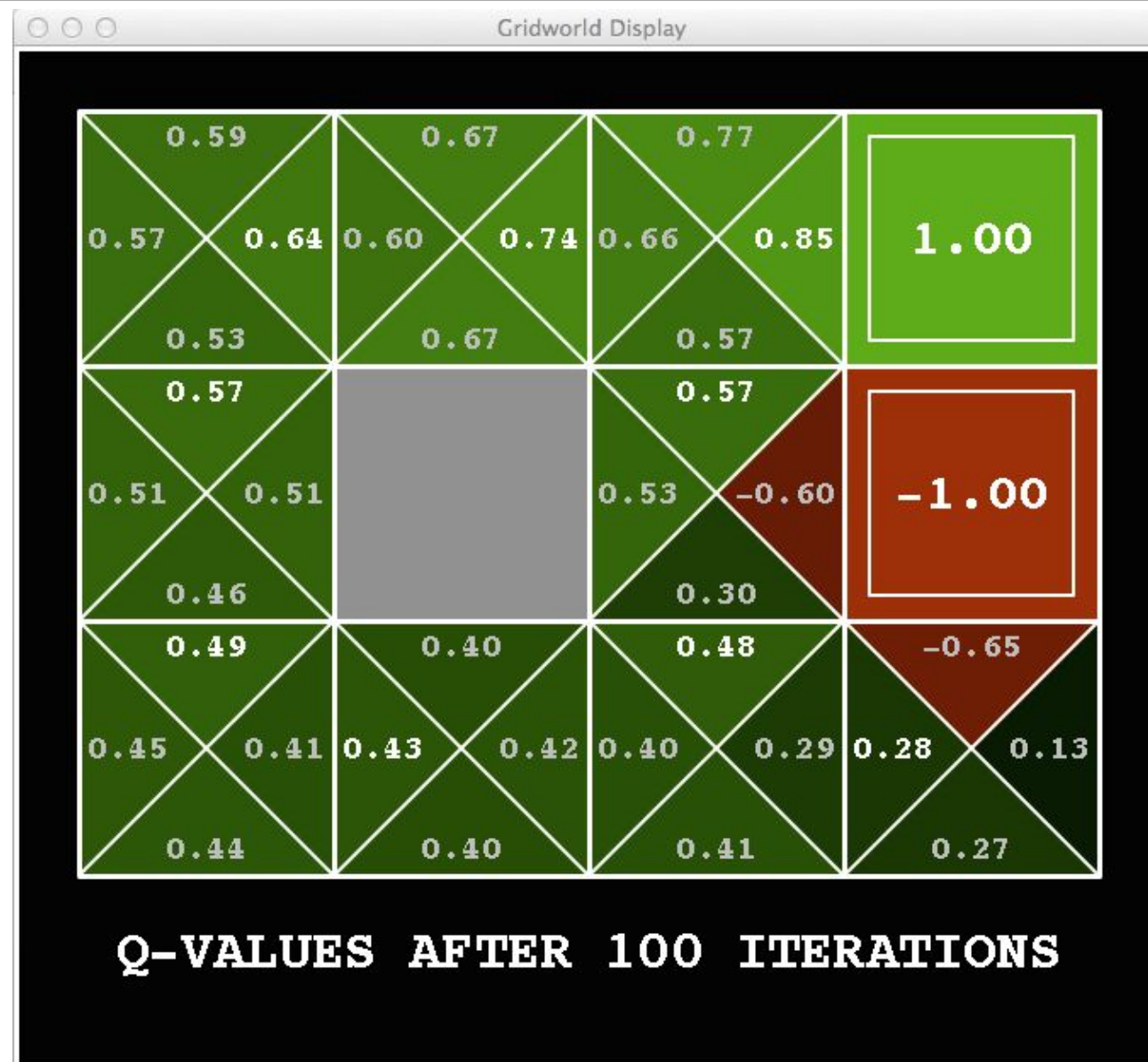
Noise = 0.2
Discount = 1
Living reward = 0

Snapshot of Demo – Gridworld V Values



Noise = 0.2
Discount = 0.9
Living reward = 0

Snapshot of Demo – Gridworld Q Values



Noise = 0.2
Discount = 0.9
Living reward = 0

Snapshot of Demo – Gridworld V Values



Noise = 0.2
Discount = 0.9
Living reward = -0.1

Snapshot of Demo – Gridworld Q Values



Noise = 0.2
Discount = 0.9
Living reward = -0.1

Values of States

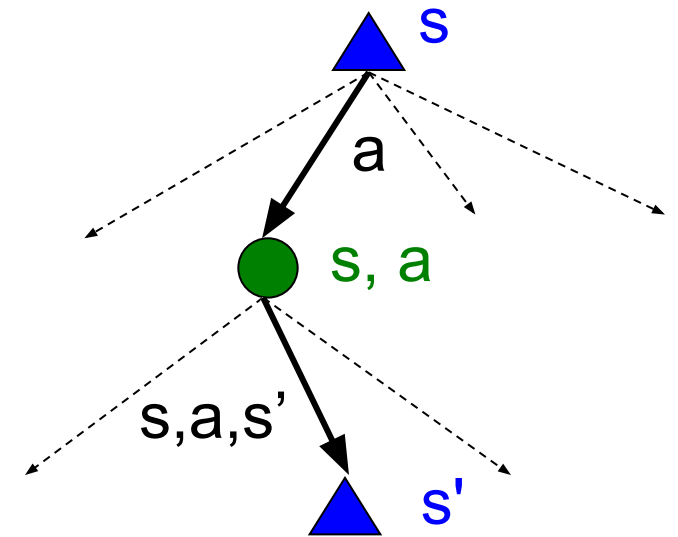
- Fundamental operation: compute the (expectimax) value of a state
 - Expected utility under optimal action
 - Average sum of (discounted) rewards
 - This is just what expectimax computed!

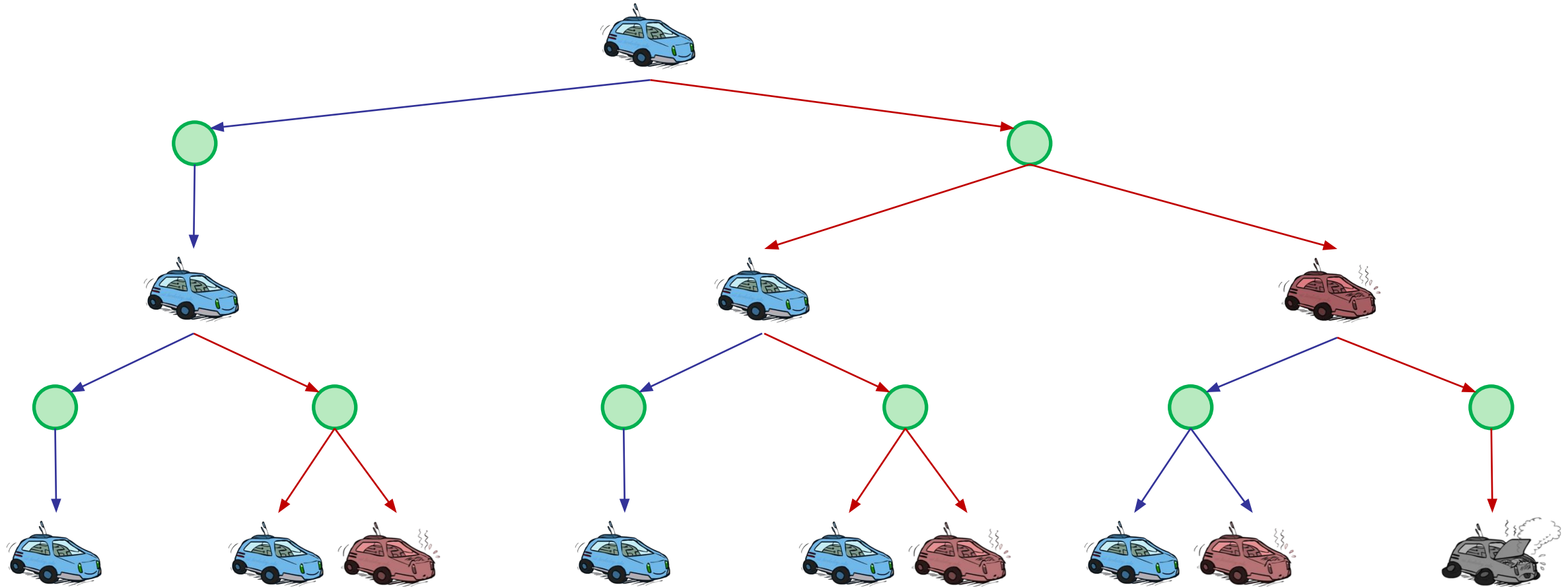
- Recursive definition of value:

$$V^*(s) = \max_a Q^*(s, a)$$

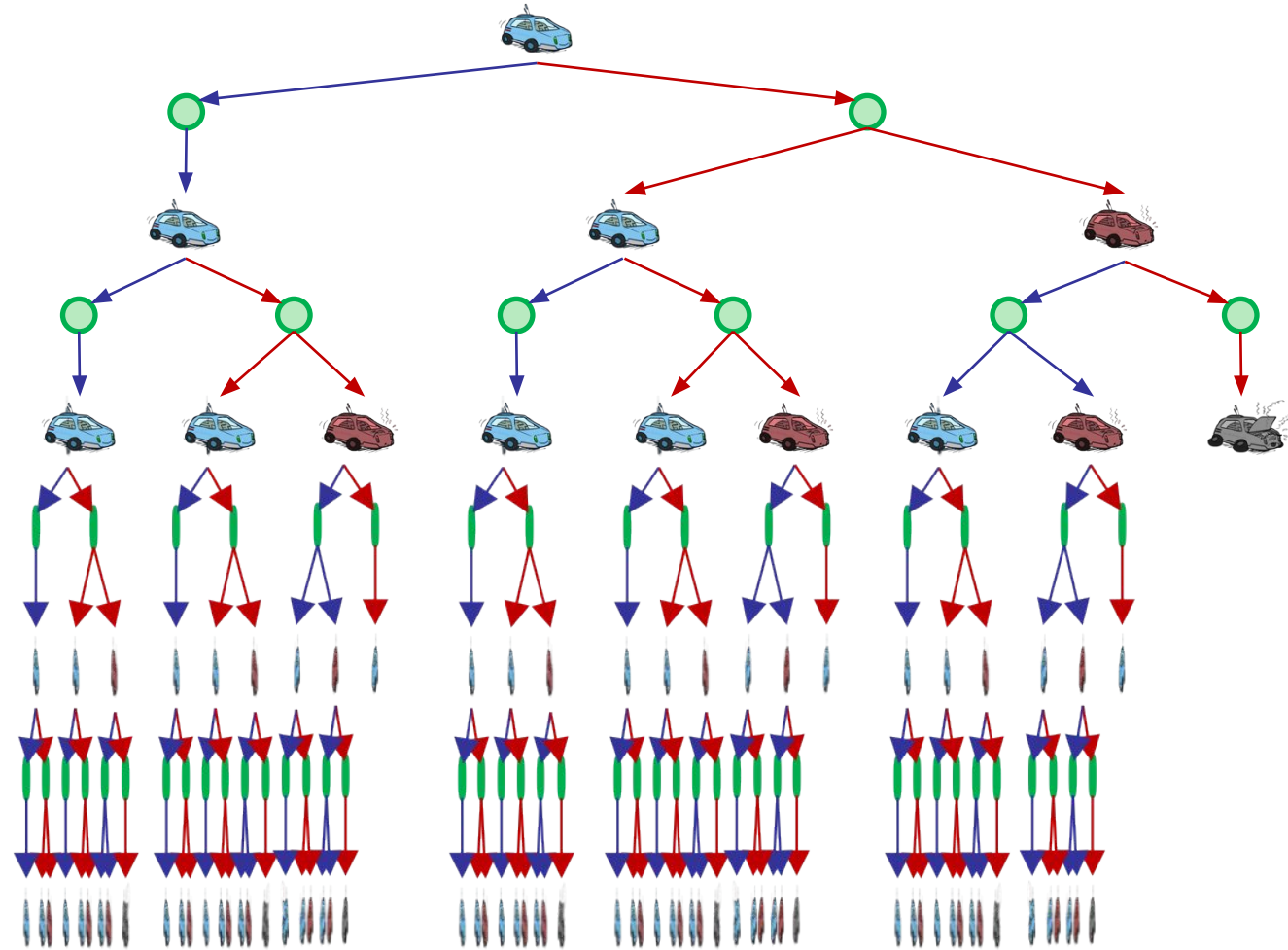
$$Q^*(s, a) = \sum_{s'} T(s, a, s') [R(s, a, s') + \gamma V^*(s')]$$

$$V^*(s) = \max_a \sum_{s'} T(s, a, s') [R(s, a, s') + \gamma V^*(s')]$$



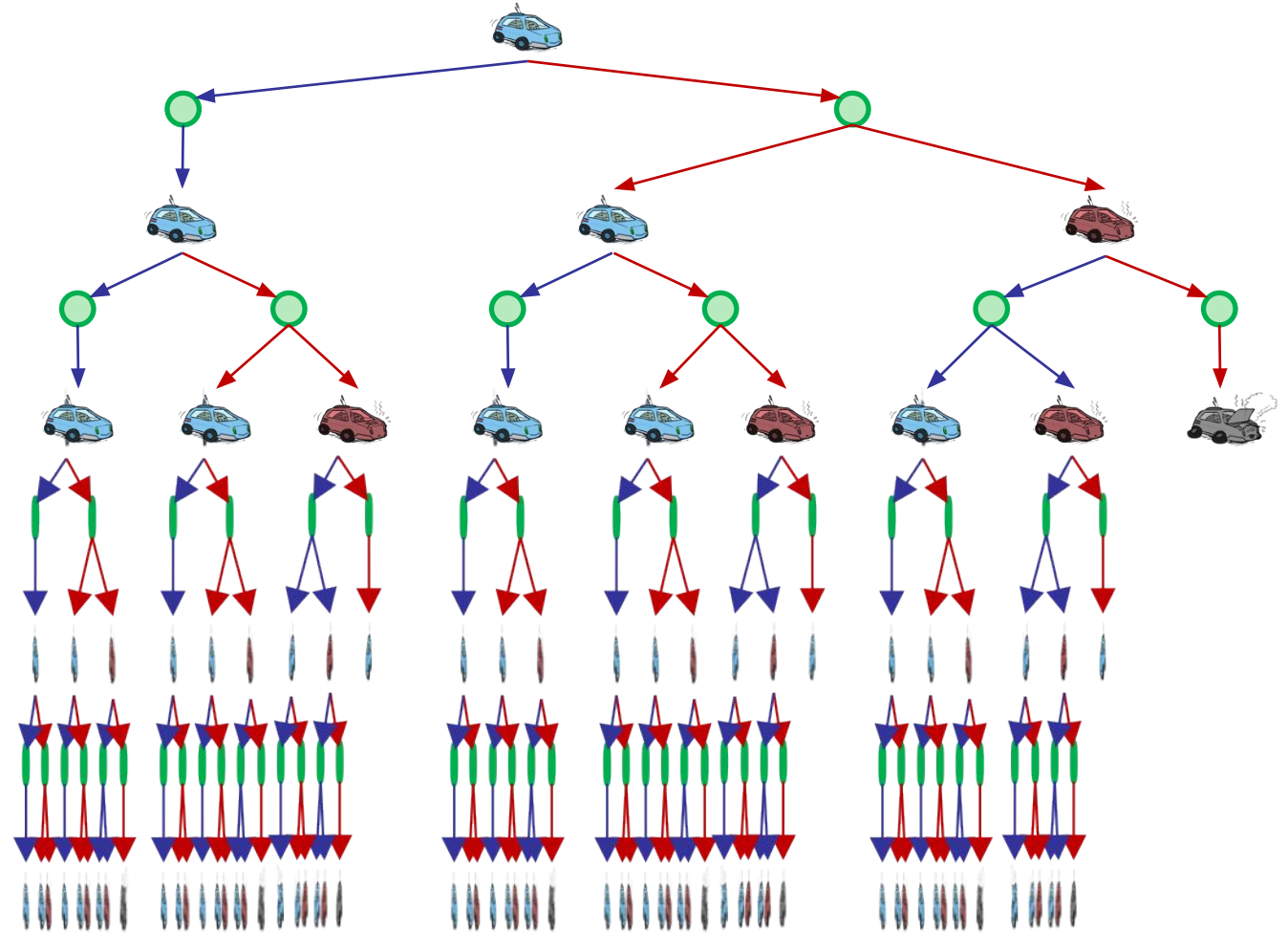


Racing Search Tree



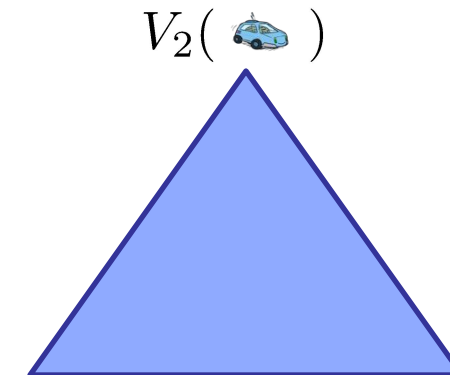
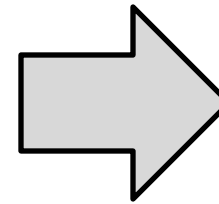
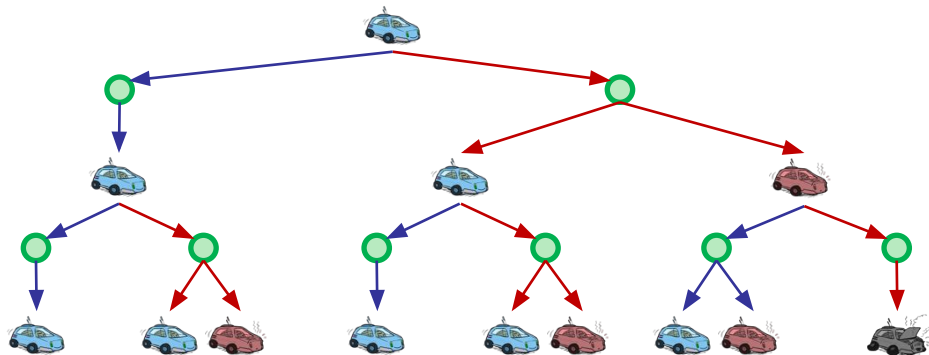
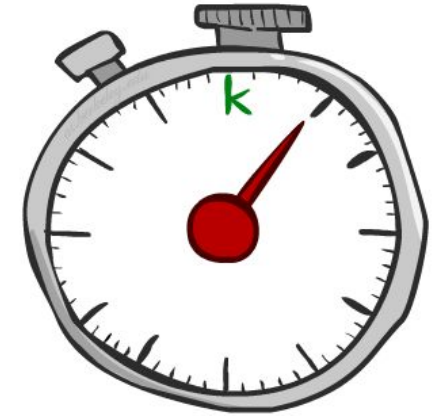
Racing Search Tree

- We're doing way too much work with expectimax!
- Problem: States are repeated
 - Idea: Only compute needed quantities once
- Problem: Tree goes on forever
 - Idea: Do a depth-limited computation, but with increasing depths until change is small
 - Note: deep parts of the tree eventually don't matter if $\gamma < 1$

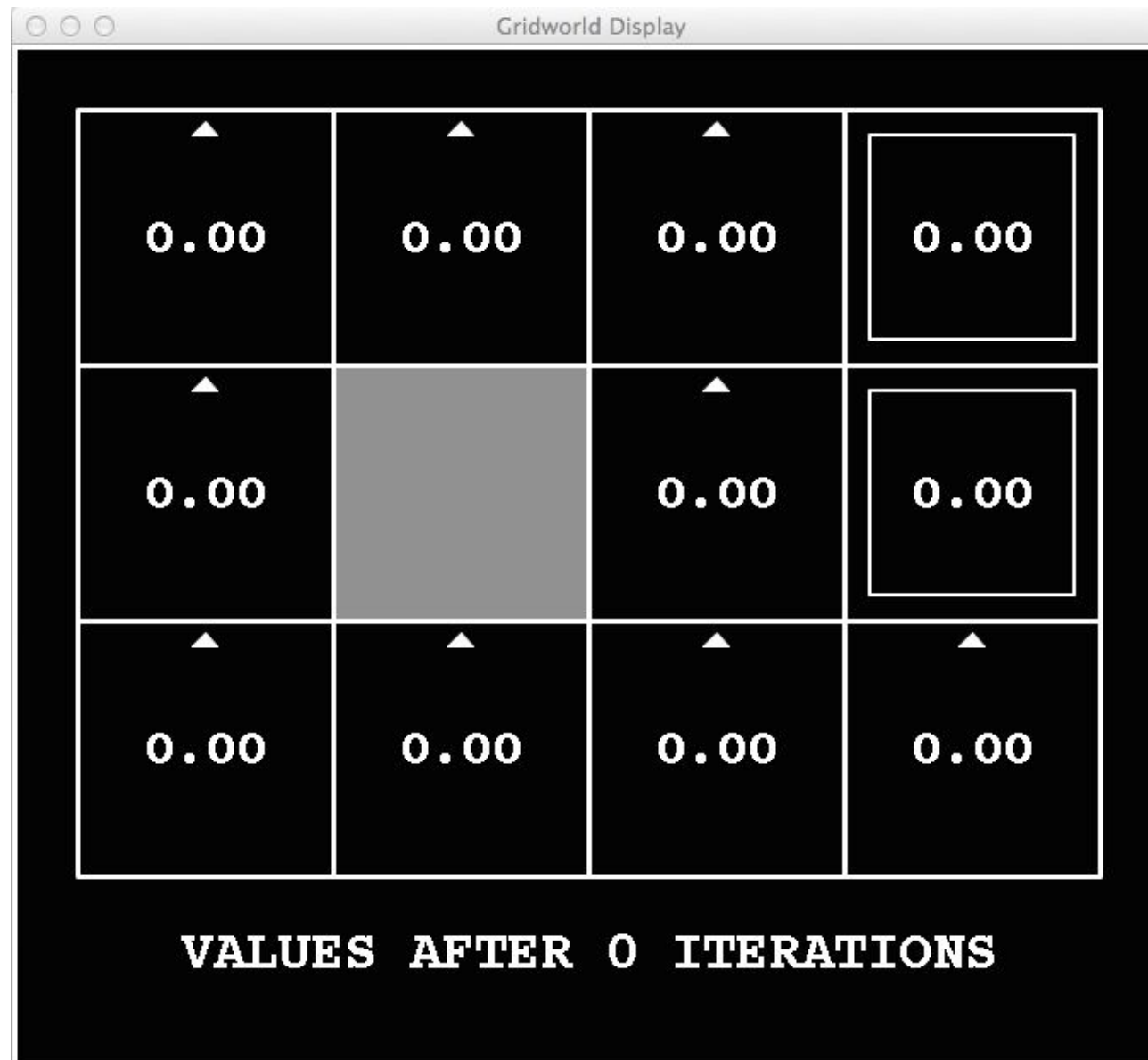


Time-Limited Values

- Key idea: time-limited values
- Define $V_k(s)$ to be the optimal value of s if the game ends in k more time steps
 - Equivalently, it's what a depth- k expectimax would give from s



$k=0$



Noise = 0.2
Discount = 0.9
Living reward = 0

$k=1$



Noise = 0.2
Discount = 0.9
Living reward = 0

k=2



Noise = 0.2
Discount = 0.9
Living reward = 0

$k=3$



Noise = 0.2
Discount = 0.9
Living reward = 0

$k=4$



Noise = 0.2
Discount = 0.9
Living reward = 0

k=5



Noise = 0.2
Discount = 0.9
Living reward = 0

k=6



Noise = 0.2
Discount = 0.9
Living reward = 0

$k=7$



Noise = 0.2
Discount = 0.9
Living reward = 0

k=8



Noise = 0.2
Discount = 0.9
Living reward = 0

k=9



Noise = 0.2
Discount = 0.9
Living reward = 0

k=10



Noise = 0.2
Discount = 0.9
Living reward = 0

k=11



Noise = 0.2
Discount = 0.9
Living reward = 0

k=12



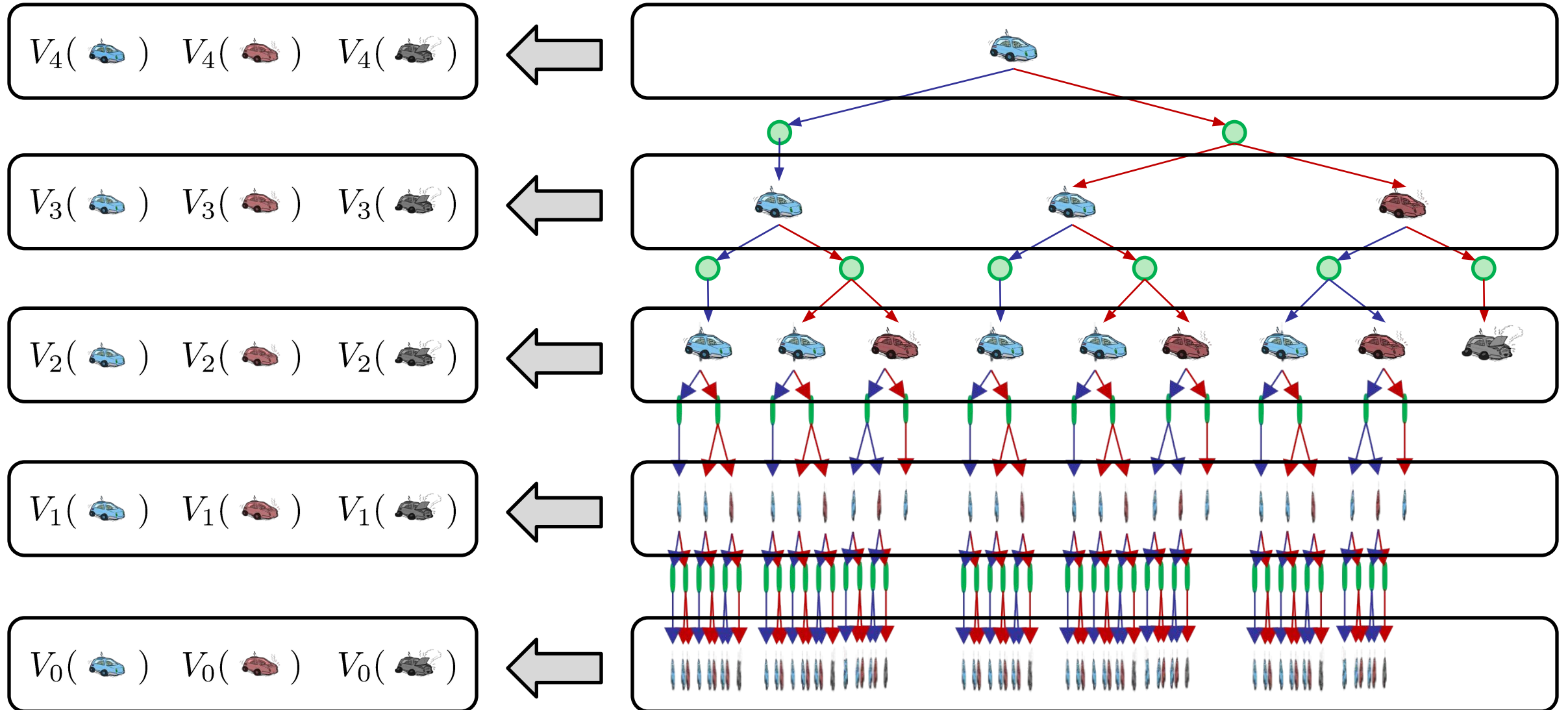
Noise = 0.2
Discount = 0.9
Living reward = 0

k=100

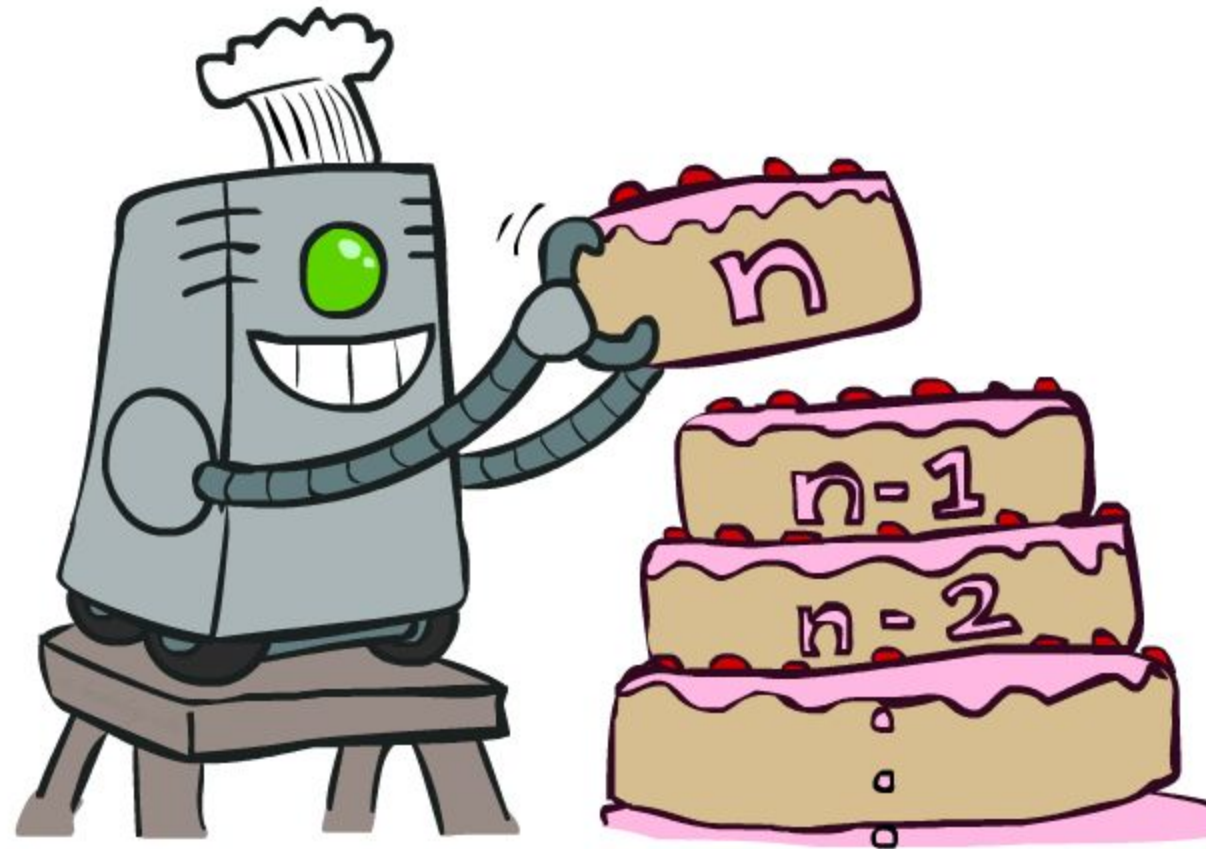


Noise = 0.2
Discount = 0.9
Living reward = 0

Computing Time-Limited Values



Value Iteration

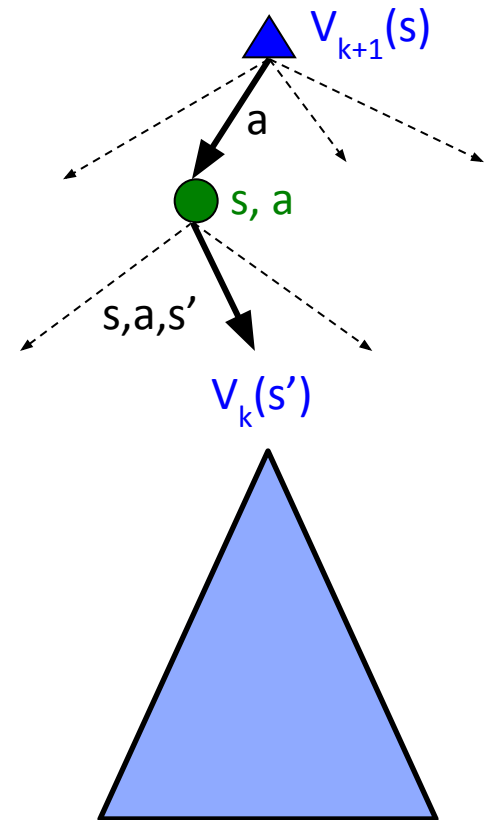


Value Iteration




- Start with $V_0(s) = 0$: no time steps left means an expected reward sum of zero
- Given vector of $V_k(s)$ values, do one ply of expectimax from each state:

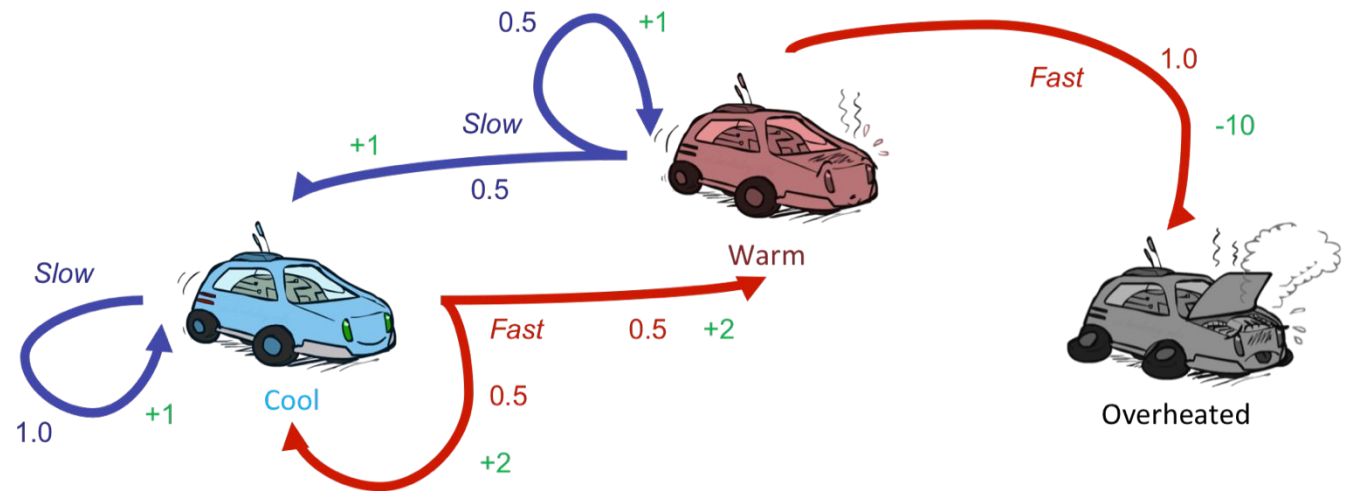
$$V_{k+1}(s) \leftarrow \max_a \sum_{s'} T(s, a, s') [R(s, a, s') + \gamma V_k(s')]$$

- Repeat until convergence
- Complexity of each iteration: $O(S^2A)$
- Theorem: will converge to unique optimal values
 - Basic idea: approximations get refined towards optimal values
 - Policy may converge long before values do



Example: Value Iteration

			
V_2	3.5	2.5	0
V_1	2	1	0
V_0	0	0	0

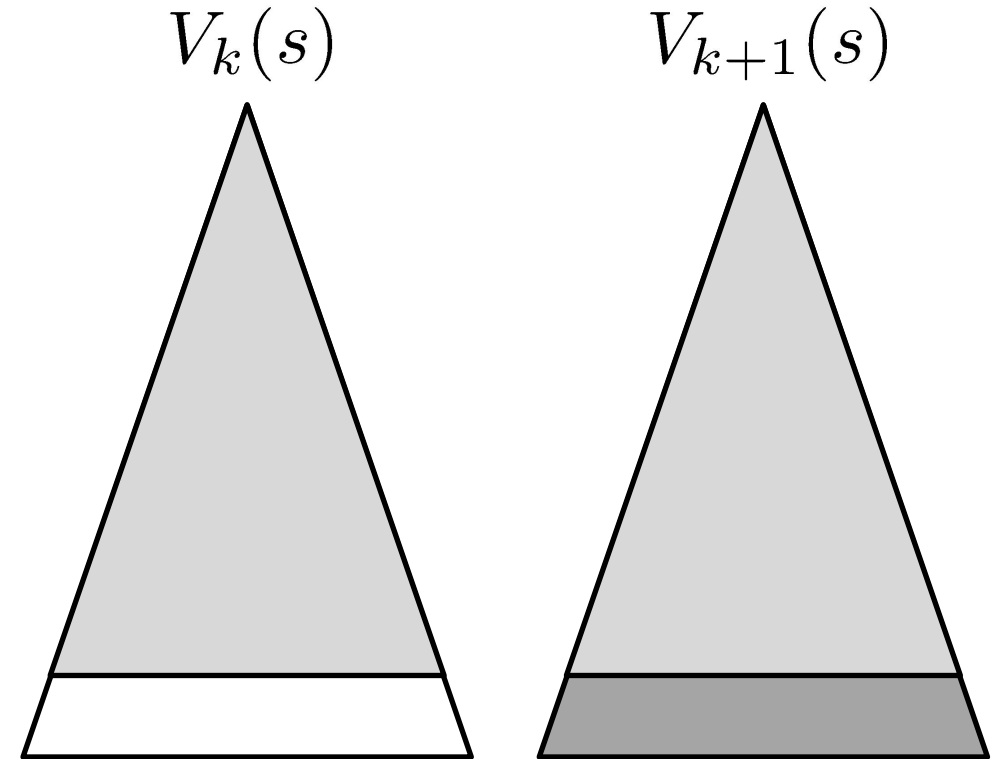


Assume no discount!

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

Convergence*

- How do we know the V_k vectors are going to converge?
- Case 1: If the tree has maximum depth M , then V_M holds the actual untruncated values
- Case 2: If the discount is less than 1
 - Sketch: For any state V_k and V_{k+1} can be viewed as depth $k+1$ expectimax results in nearly identical search trees
 - The difference is that on the bottom layer, V_{k+1} has actual rewards while V_k has zeros
 - That last layer is at best all R_{MAX}
 - It is at worst R_{MIN}
 - But everything is discounted by γ^k that far out
 - So V_k and V_{k+1} are at most $\gamma^k \max |R|$ different
 - So as k increases, the values converge



Next Time: Policy-Based Methods
