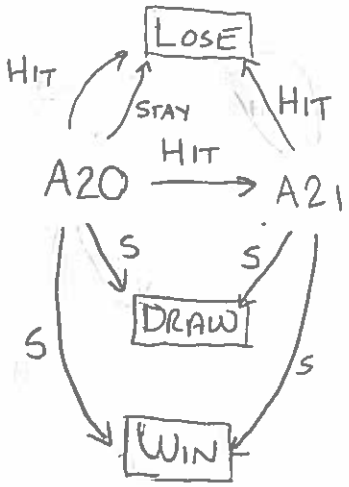
Passive Reinforcement Learning

1) Consider the following MDP for blackjack:



$R_t(\text{WIN}) = 1$

$R_t(\text{LOSE}) = -1$

$R_t(\text{DRAW}) = 0$

$R_t(\text{A20}) = R_t(\text{A21}) = 0$

$P(\text{LOSE} \mid \text{A20}, \text{STAY}) = 0.12$

$P(\text{DRAW} \mid \text{A20}, \text{STAY}) = 0.3$

$P(\text{WIN} \mid \text{A20}, \text{STAY}) = 0.58$

etc.

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2) What if we only knew the states, actions, and rewards?

$Q = \{\text{A20}, \text{A21}, \text{WIN}, \text{LOSE}, \text{DRAW}\}$

$\Sigma = \{\text{HIT}, \text{STAY}\}$

$\Delta = ???$

$q_0 = \text{A20}$

$F = \{\text{WIN}, \text{LOSE}, \text{DRAW}\}$

$R_t(\text{WIN}) = 1$

$R_t(\text{LOSE}) = -1$

$R_t(\text{DRAW}) = 0$

$R_t(\text{A20}) = R_t(\text{A21}) = 0$

$P(q' \mid q, a) = ???$

Can we still compute the expected utility of a particular policy, e.g. $\pi(\text{A20}) = \text{HIT}$, $\pi(\text{A21}) = \text{STAY}$?

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③ Well, not without more information. However, suppose we play several games using this policy:

(i) A20 $\xrightarrow{\text{HIT}}$ LOSE (utility = −1)

(ii) A20 $\xrightarrow{\text{HIT}}$ LOSE (utility = −1)

(iii) A20 $\xrightarrow{\text{HIT}}$ A21 $\xrightarrow{\text{STAY}}$ WIN (utility = 1)

(iv) A20 $\xrightarrow{\text{HIT}}$ LOSE (utility = −1)

(v) A20 $\xrightarrow{\text{HIT}}$ A21 $\xrightarrow{\text{STAY}}$ DRAW (utility = 0)

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④ The simplest strategy is to estimate the expected utility directly:

$$U^{\pi}(\text{A20}) = \frac{(-1)+(-1)+1+(-1)+0}{5}$$

$$= \frac{-2}{5}$$

$$= -0.4$$

This is just the average utility I've experienced over the 5 times I've been in state A20.

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⑤ The main downside to this strategy (called <u>direct utility estimation</u>) is that it treats each state independently, e.g. $U^{\pi}(\text{A20})$ and $U^{\pi}(\text{A21})$ are estimated as if they have nothing to do with each other.

⑥ Another strategy is to estimate the transition probabilities of the MDP by keeping track of how many times we experience each transition $\langle q, \sigma, q' \rangle$.

(i) A20 $\xrightarrow{\text{HIT}}$ LOSE
(ii) A20 $\xrightarrow{\text{HIT}}$ LOSE
(iii) A20 $\xrightarrow{\text{HIT}}$ A21 $\xrightarrow{\text{STAY}}$ WIN
(iv) A20 $\xrightarrow{\text{HIT}}$ LOSE
(v) A20 $\xrightarrow{\text{HIT}}$ A21 $\xrightarrow{\text{STAY}}$ DRAW

	count
A20 $\xrightarrow{\text{HIT}}$ LOSE	3
A20 $\xrightarrow{\text{HIT}}$ A21	2
A21 $\xrightarrow{\text{STAY}}$ WIN	1
A21 $\xrightarrow{\text{STAY}}$ DRAW	1

These counts allow us to estimate the transition probabilities in a straightforward way:

$$P(\text{LOSE} \mid \text{A20}, \text{HIT}) = \frac{\text{count}(\text{A20} \xrightarrow{\text{HIT}} \text{LOSE})}{\text{count}(\text{A20} \xrightarrow{\text{HIT}} \text{LOSE}) + \text{count}(\text{A20} \xrightarrow{\text{HIT}} \text{A21})} = \frac{3}{5}$$

$$P(\text{A21} \mid \text{A20}, \text{HIT}) = \frac{\text{count}(\text{A20} \xrightarrow{\text{HIT}} \text{A21})}{\text{count}(\text{A20} \xrightarrow{\text{HIT}} \text{LOSE}) + \text{count}(\text{A20} \xrightarrow{\text{HIT}} \text{A21})} = \frac{2}{5}$$

etc.

This technique is called Adaptive Dynamic Programming (ADP).

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(7) Once we know the transition probabilities, we can estimate the utilities using the standard techniques (e.g. value iteration) for fully-specified MDPs.

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(8) Both of these methods (direct utility estimation and ADP) require us to store all our games and their results in memory. These are called offline methods.

Can we play a game, update our utilities online, and then forget about the game (i.e. don't store the results, except via our updated utilities)?

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(9) Consider the task of computing the mean of a sequence of numbers:

$$15,\ 3,\ 10,\ 4,\ 3$$

Everybody probably knows the offline method:

$$\text{mean} = \frac{15 + 3 + 12 + 2 + 3}{5}$$

$$= \frac{35}{5}$$

$$= 7$$

(10) But there's also a convenient online method:

n	next num x_n	online mean m_n
1	15	15
2	3	$m_1 + \frac{1}{2} \cdot (x_2 - m_1) = 9$
3	12	$m_2 + \frac{1}{3}(x_3 - m_2) = 10$
4	2	$m_3 + \frac{1}{4}(x_4 - m_3) = 8$
5	3	$m_4 + \frac{1}{5}(x_5 - m_4) = 7$

(11) In pseudocode:

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m = 0
for n = 1 to N:
    m = m + 1/n · (x_n − m)
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Note that we only need to ever have 3 numbers in memory at one time: m, n, and x_n.

This is true regardless of how many numbers we are averaging.

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(12) Now consider applying this to compute expected utility of a state, given a policy π. As we play the game according to our policy, we get a sequence of utilities, e.g.

A21 $\xrightarrow{\text{STAY}}$ WIN (utility = $U^{\pi}(\text{WIN}) = 1$)

A21 $\xrightarrow{\text{STAY}}$ WIN (utility = $U^{\pi}(\text{WIN}) = 1$)

A21 $\xrightarrow{\text{STAY}}$ DRAW (utility = $U^{\pi}(\text{DRAW}) = 0$)

The expected utility of state A21 is the average of these utilities as our number of observations goes to infinity.

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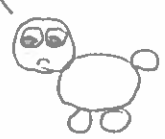
(13) In other words, we want to average

$$R(q) + \gamma \cdot U^{\pi}(q')$$

reward + the discounted utility of the next state

for each transition $q \xrightarrow{\pi(q)} q'$ we observe.



So we can compute this using our online technique:

$U^{\pi}(q) = 0$

for $n = 1$ to ∞:

$$U^{\pi}(q) = U^{\pi}(q) + \frac{1}{n} \cdot \left(\overbrace{\left[R(q) + \gamma U^{\pi}(q') \right]}^{\text{"}x_n\text{"}} - \overbrace{U^{\pi}(q)}^{\text{"}m\text{"}} \right)$$

(14) Turns out this works even when we compute the expected utility of each state simultaneously:

TDLEARNING(Q, Σ, R, π):

set $U^\pi(q) = 0$, $n_q = 1$ for all $q \in Q$

repeat:

observe transition $q \xrightarrow{\pi(q)} q'$.

update $U^\pi(q) = U^\pi(q) + \frac{1}{n_q}\left([R(q) + \gamma U^\pi(q')] - U^\pi(q)\right)$

$n_q \mathrel{+}= 1$

if we keep taking observations forever, then this can be replaced with $\forall \alpha(n_q) = O\left(\frac{1}{n_q}\right)$ and it will converge to the mean as $n_q \to \infty$

This is called <u>temporal difference (TD) learning</u>.