SARSA & Q-Learning

Machine Learning and Deep Learning

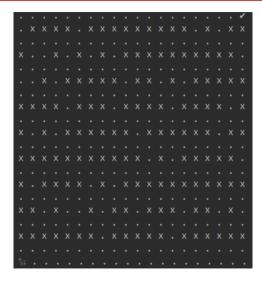
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Problem setting





We have an agent stuck in a maze.

- state is (x,y) position
- reward is -1 for each time step
- when the exit of the labirinth is reached, the episode terminates
- allowed actions are N,S,W,E

Guide him out with reinforcement learning!

Q-learning algorithm for off-policy control



```
Initialize Q(s, a), \forall s \in S, a \in A(s), arbitrarily, and Q(\text{terminal-state}, \cdot) = 0
for each episode do
  Intialise S
  for each step of episode do
     Choose A from S using policy derived from Q (e.g., \epsilon-greedy)
     Take action A. observe R. S'
     Q(S, A) \leftarrow Q(S, A) + \alpha(R + \gamma \max_{a'} Q(S', a') - Q(S, A))
     S \leftarrow S'
  end for
end for
```

SARSA algorithm for on-policy control



```
Initialize Q(s, a), \forall s \in S, a \in \mathcal{A}(s), arbitrarily, and Q(\text{terminal-state}, \cdot) = 0
for each episode do
   Intialise S
   Choose A from S using policy derived from Q (e.g., \epsilon-greedy)
   for each step of episode do
     Take action A. observe R. S'
     Choose A' from S' using policy derived from Q (e.g., \epsilon-greedy)
     Q(S,A) \leftarrow Q(S,A) + \alpha(R + \gamma Q(S',A') - Q(S,A))
     S \leftarrow S' \cdot A \leftarrow A'
   end for
end for
```

More fun with gym!



If you are curious about RL, try OpenAl gym:



pip install gym