Machine Learning

Lecture 14: Fundamentals of Reinforcement Learning

Nevin L. Zhang

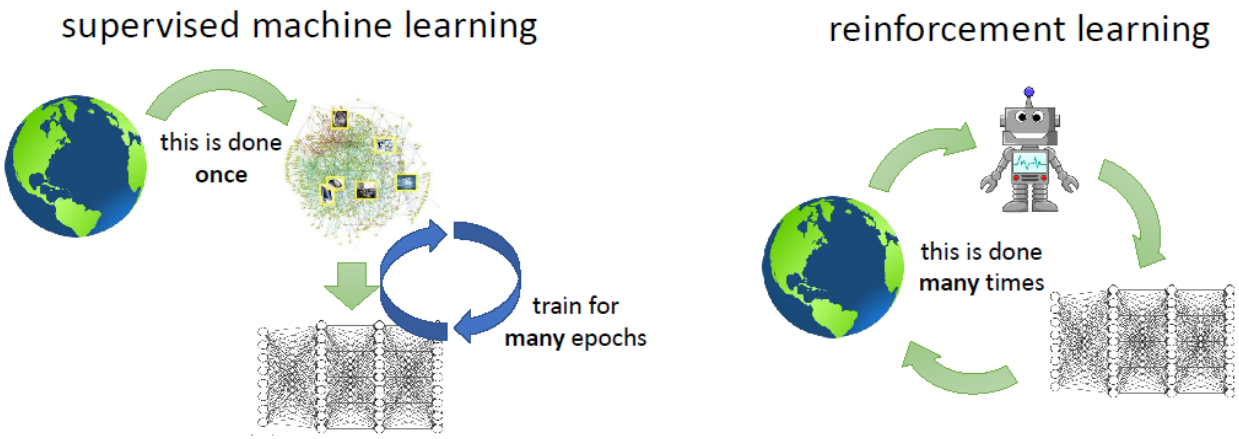
Department of Computer Science and Engineering
The Hong Kong University of Science and Technology

This set of notes is based on internet resources and
Richard Sutton and Andrew Barto (1998). *Reinforcement Learning*. MIT Press.

Outline

Introduction to RL

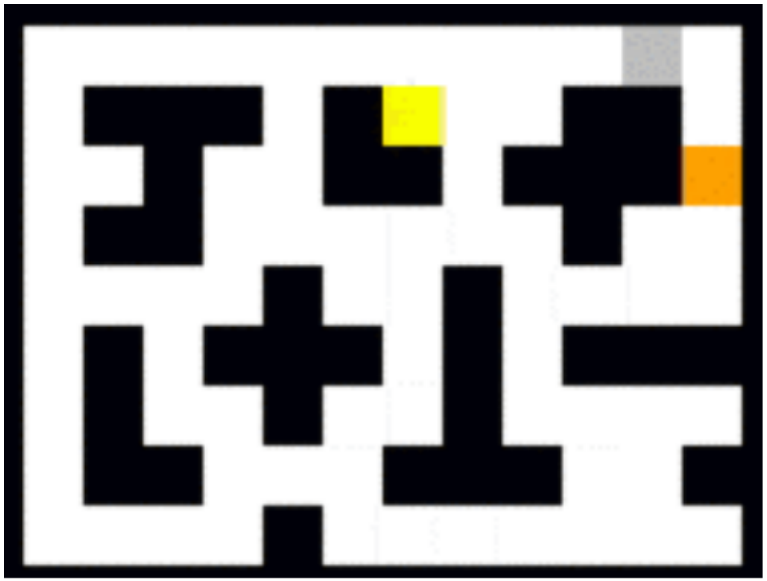
- **Supervised learning**: Learn how to predict from labelled data $\{\mathbf{x}_i, y_i\}_{i=1}^N$.
- **Unsupervised learning**: Understand unlabelled data $\{\mathbf{x}_i\}_{i=1}^N$, learn how to generate and manipulate data.
  In both cases, the data are collected beforehand.



- **Reinforcement Learning**: Learn how to act from experiences $\{(s, a, r, s')\}$ with the environment, which are collected by the learning agent itself.
  So, RL is a kind of **active learning**.

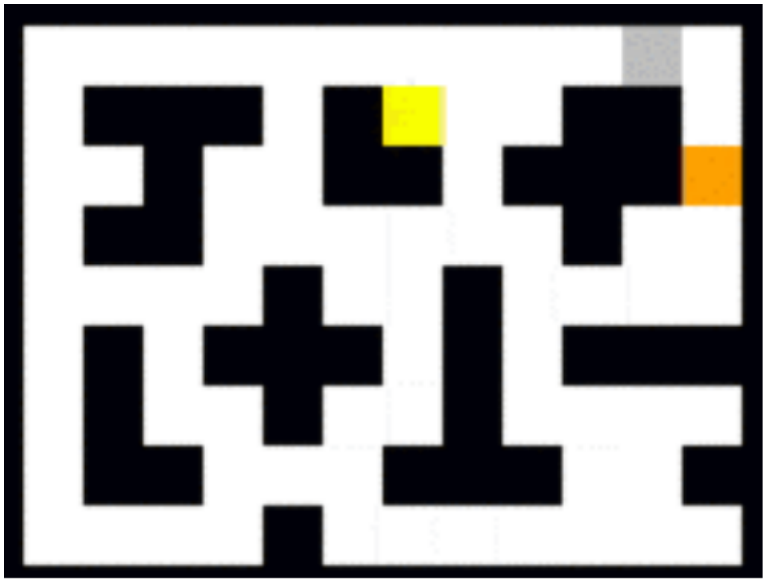
The cat-mouse-cheese example

`github.com/vmayoral/basic_reinforcement_learning/blob/master/tutorial1/README.md`



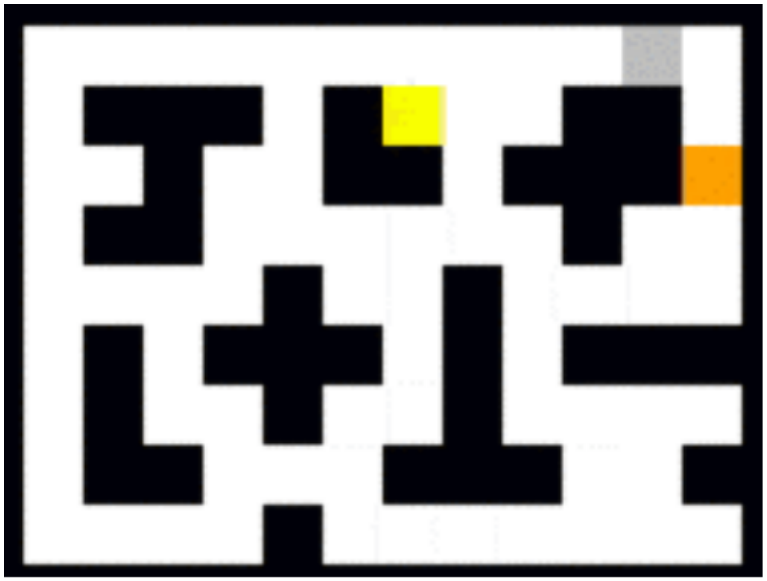
- A cat (orange), a mouse (gray), a piece of cheese (yellow) in a maze environment.
- Actions for the mouse and the cat: Move up, down, left and right.
- The mouse gets a **reward** at each time step:
  - -100: if eaten by the cat
  - 50: if eats the cheese
  - -1: otherwise

The cat-mouse-cheese example



- The cat is preprogrammed to catch the the mouse.
- Focus of this lecture: Make the mouse smart through learning,
  - Learn to do the right thing at each time step.

Learning a policy



- At each step, the mouse knows the current situation s (full observability).
  - The maze, locations of cat and cheese.
  - s is called a **state**.
  - **State space** S: set of all possible states.
  - The mouse needs to pick an **action** a from a **set** A **of possible actions**.
- Needs to learn **policy** π: $S \rightarrow A$
  - $\pi(s)$ is the action to take in situation s.

Learning a policy

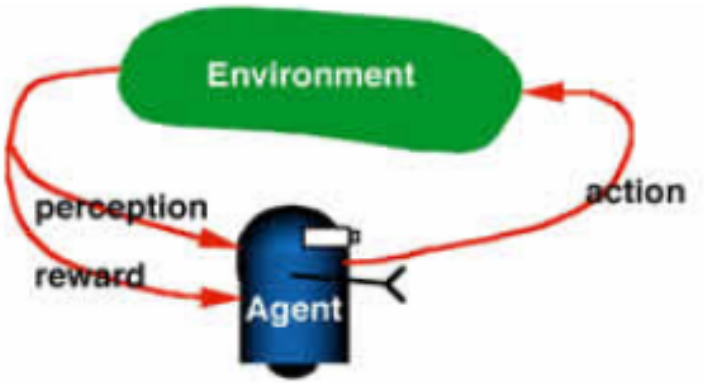
- The mouse needs to learn a **policy** π: $S \rightarrow A$.
- From?
  - Experiences with the games.
    - If wins, do the same again.
    - If loses, avoid making the same mistake.
- This is a new type of problem:
  - Training data not in the form $\{\mathbf{x}_i, y_i\}_{i=1}^N$.
  - It is not an unsupervised learning problem.
- It is a **reinforcement learning** problem: The mouse needs to learn from interactions with the environment to improve its behavior over time.

Reinforcement Learning and Markov Decision Process

- The cat is preprogrammed.
- If we knw how that program works, then we can figure out the best policy for the mouse and program it accordingly. No need to learning from experiences.
- In general, if we have a **MDP (Markov Decision Process)** model of the environment of an agent, we figure out the optimal policy and program the agent accordingly.
- Next:
  - What are MDPs? How to derive optimal policies from MDPs?
- Later:
  - What to do if we don't have an MDP model of environment?
  - Answer: reinforcement learning
    - We program the agent to learn from interactions with environment
  - Discussions on MDPs will give us the framework for discussing reinforcement learning.

Outline

Markov Decision Process



- **Markov Decision Process (MDP)** is a model about how an agent interacts with its environment.
- At each step,
  - Environment is in some **state** s.
  - Depending on what s is, the agent takes an **action** a:
    - Environments moves to another state s'.
    - Agents gets an **immediate reward/penality** r.
  - Repeat

Markov Decision Process

A **MDP** consists of:

- A finite **state space**: S
- A **space of actions**: A
- A **transition probability**: $P(s'|s,a)$
  - Suppose environment is current in s and agent takes action a.
  - The probability of the state at the next time being s' is $P(s'|s,a)$.
- Immediate **reward function**: $r(s,a,s')$

Given an MDP, we want to find a **policy** that specifies an action for each possible state

$$\begin{aligned} \pi: \quad & S \mapsto A \\ & s \to \pi(s) \end{aligned}$$

The Reward Function

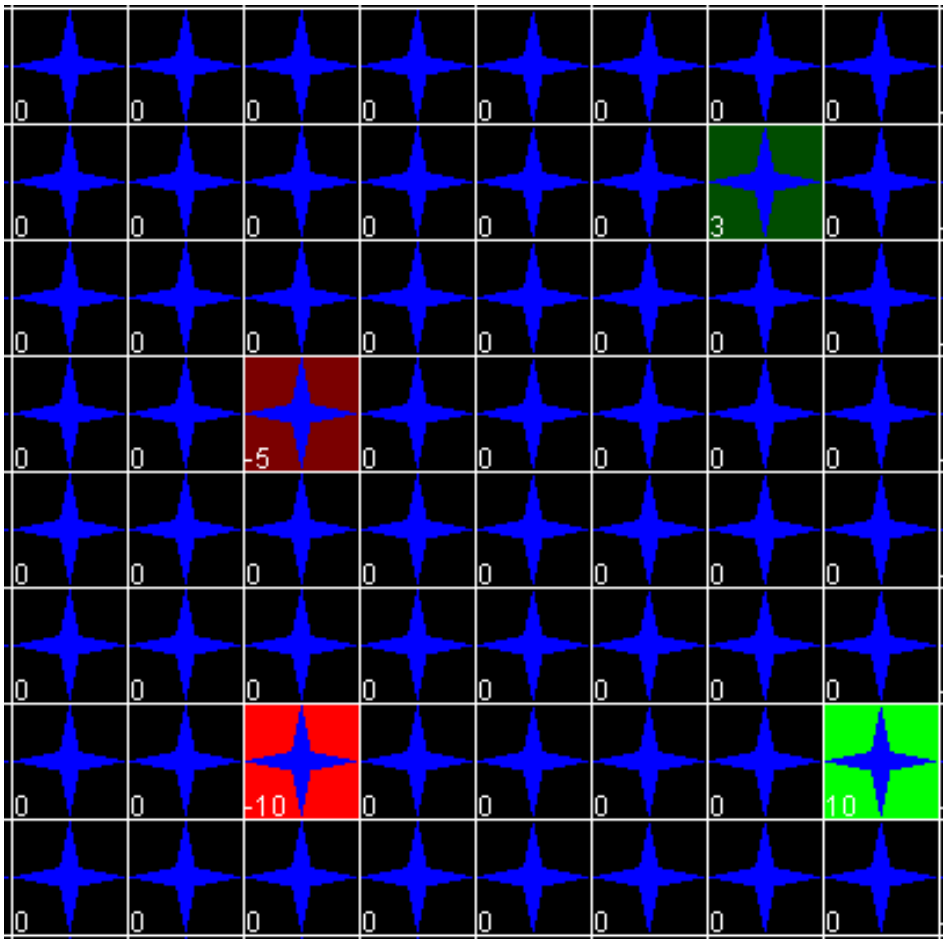
A **MDP** consists of:

- The immediate reward function: $r(s, a, s')$ is influenced by only the current action, not by future actions.
- After taking action a, we can calculate the expected reward:

$$r(s, a) = \sum_{s'} r(s, a, s') P(s'|s, a)$$

- In the following, we will sometimes regard $r(s, a)$ as the reward we obtain right away after taking action a in state s.

MDP example

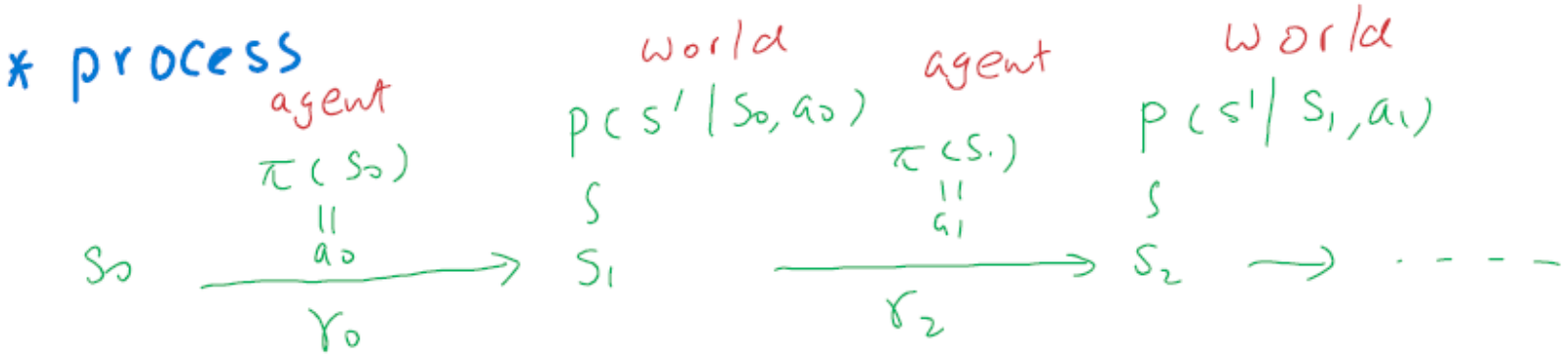


- S: 8×8 grid
- A: 4 actions: up, down, left and right.
- Transition probability:
  - 0.7 chance move in intended direction, 0.1 chance in each of the other 3 directions.
  - Does not move when bumping against the wall.
- Reward: 4 reward states (reward obtained when leaving those states); -1 for bumping into walls.

MDP: The process

$\pi : S \rightarrow A$

* process



Discounted total rewards

Discount factor $0 < \gamma < 1$

$R^{\pi}(s_0) = r_0 + \gamma r_1 + \gamma^2 r_2 + \cdots$

0.95

Value function of π

$V^{\pi}(s) = E[R^{\pi}(s)]$

MDP: The Process

- Initial state of environment: s_0.
- For $t = 0$ to ∞
  - Environment in state s_t
  - Agent takes action $a_t = \pi(s_t)$
  - Receives reward r_t.
  - Environment change to another state s_{t+1} according to transition probability $P(s_{t+1}|s_t, a_t)$.
- **Trajectory (rollout)**: $s_0, a_0, r_0, s_1, a_1, r_1, \ldots$
- Discounted total reward **depends on** π:

$$R^{\pi}(s_0) = r_0 + \gamma r_1 + \gamma^2 r_2 + \ldots$$

Value Function of Policy π

- $R^\pi(s)$ might be different in different runs. There are randomness in the system.
- Define

$$V^\pi(s) = E[R^\pi(s)]$$

  - total reward expected to get if follow policy π starting from state s
  - Called value function of policy π.

Optimal Policy

- Different policies have different value functions.
- There exist a policy, π^*, such that, for any other policy π:

$$V^{\pi^*}(s) \geq V^{\pi}(s) \quad \forall s$$

- It is called the optimal policy.
- Its value function is called the optimal state value function, denoted by $V^*(s)$:

$$V^*(s) = V^{\pi^*}(s)$$

Planning vs Reinforcement Learning vs Unsupervised Learning

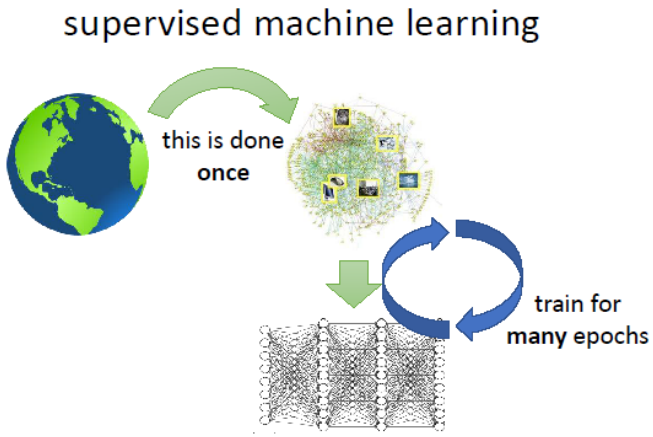
- **Planning**:

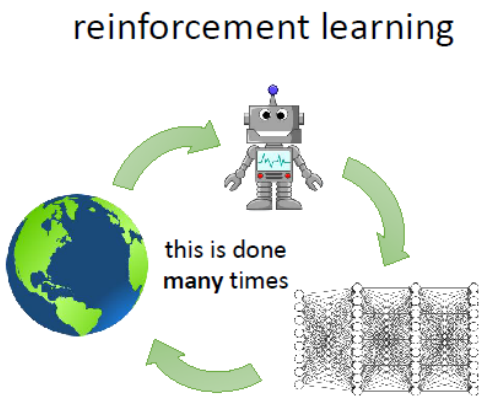
$$P(s'|s,a), r(s,a) \Rightarrow \pi^*$$

- **Reinforcement Learning**:

$$\{(s,a,r,s')\} \Rightarrow \pi^*$$

The **experience tuples** (s,a,r,s') are collected by the learning agent itself. So, RL is a kind of **active learning**.





Value Iteration

- **Planning**:

$$P(s'|s,a), r(s,a) \Rightarrow \pi^*$$

- Do it in two steps:
  - **Value iteration**: $P(s'|s,a), r(s,a) \Rightarrow v^*$
  - $V^* \Rightarrow \pi^*$

Value Iteration

- **Value Iteration (VI)**:
  - Pick $V_0(s)$, $k = 0$
  - Repeat:
    - $V_{k+1}(s) = \max_a \{r(s,a) + \gamma \sum_{s'} P(s'|s,a) V_k(s')\}$
    - $k = k + 1$
  - until $\max_s |V_{k+1}(s) - V_k(s)| \leq \epsilon$
- AKA: Dynamic programming for MDPs.
- The mapping from V_k to V_{k+1} is called the **Bellman Operator**.

Value Iteration

- The sequence $\{V_0, V_1, V_2, \ldots, \}$ converges to V^*, regardless of the choice of V_0,
  - Because of **contraction property** of value iteration (or Bellman Operator):

$$\max_s |V_{k+1}(s) - V_k(s)| \leq \gamma \max_s |V_k(s) - V_{k-1}(s)|$$

Bellman's Optimality Equations

- In particular, it VI starts with V^*, it converges in one step:

$$V^*(s) = \max_a \{r(s,a) + \gamma \sum_{s'} P(s'|s,a) V^*(s')\}$$

  This is called Bellman's optimality equation.

- Optimal **state-action value function**:

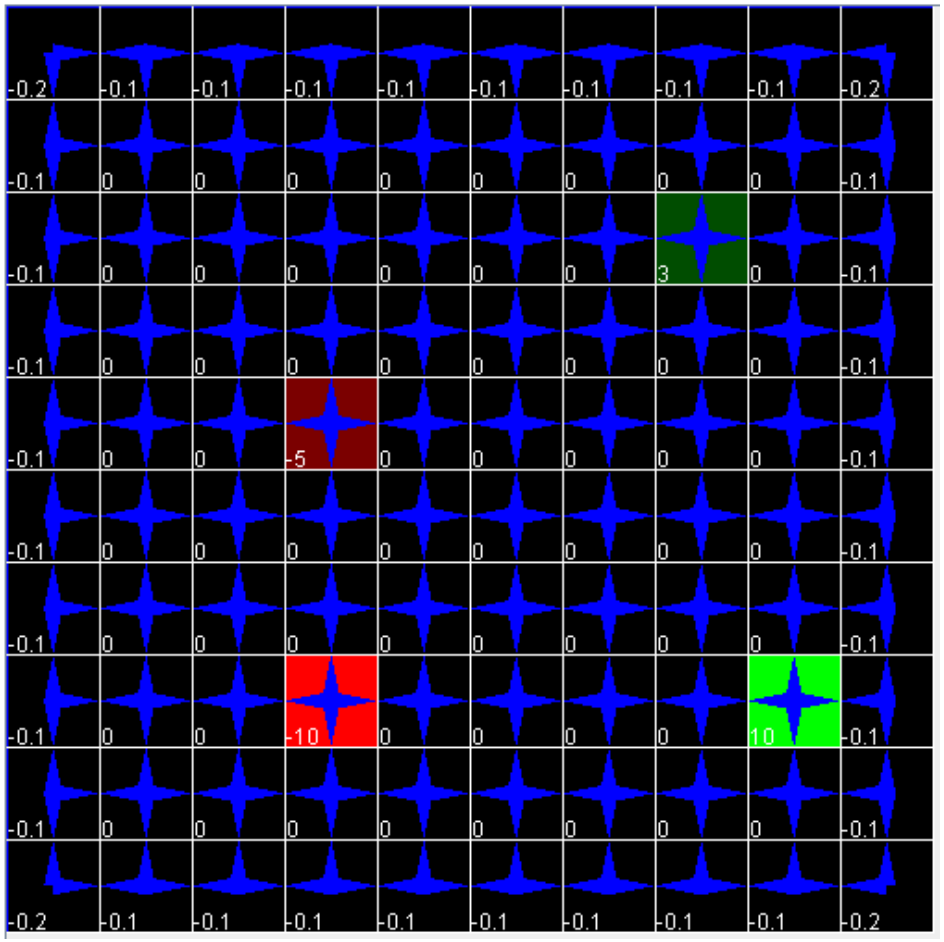
$$Q^*(s,a) = r(s,a) + \gamma \sum_{s'} P(s'|s,a) V^*(s')$$

  Total reward for, starting from s, taking action a and acting optimally after that.

- The optimal policy can be obtained from Q^*:

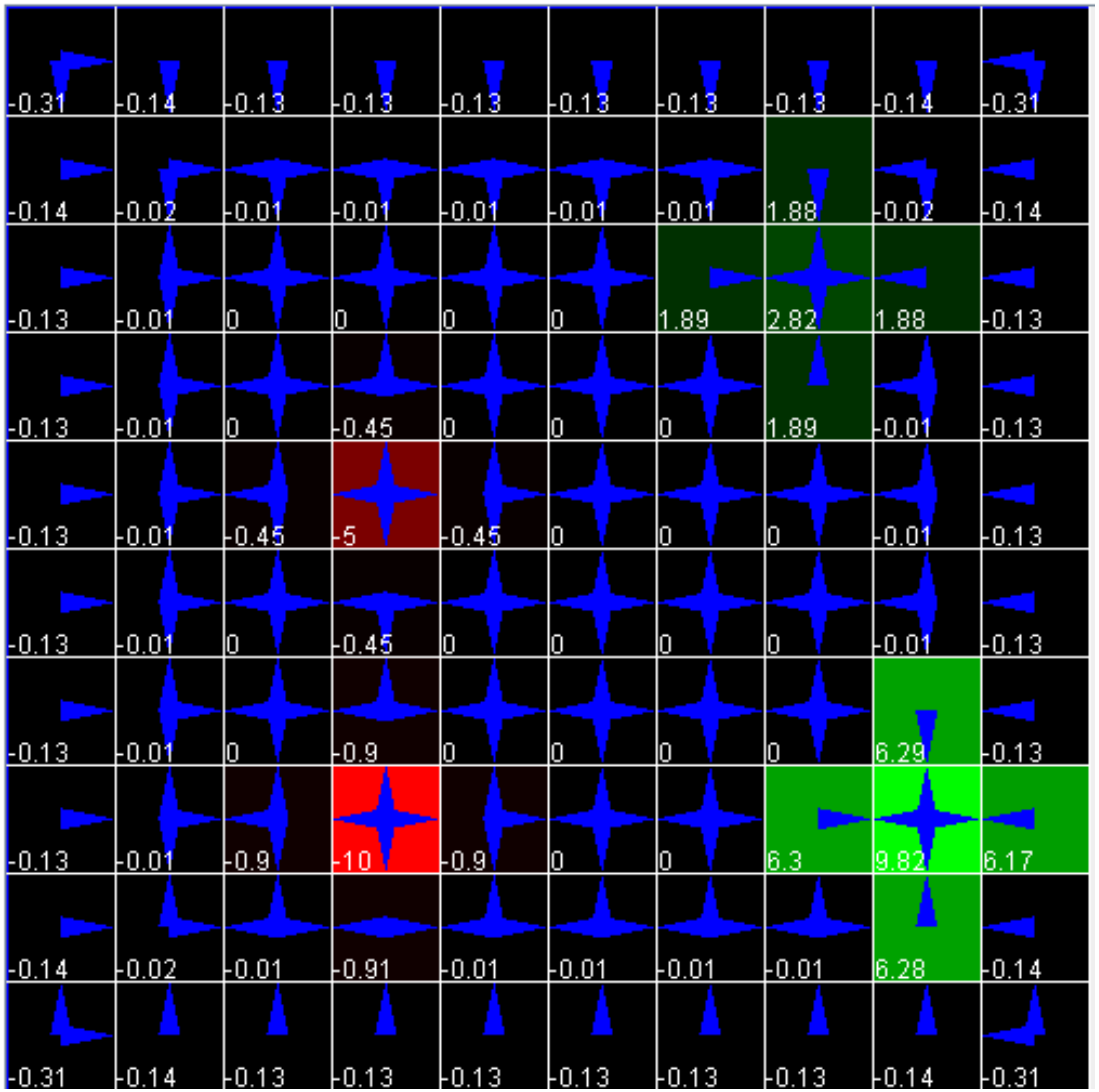
$$\pi^*(s) = \arg\max_a Q^*(s,a).$$

Value Iteration Example



- S: 10×10 grid
- A: 4 actions: up, down, left and right.
- Transition probability:
  - 0.7 chance move in intended direction, 0.1 chance in each of the other 3 directions.
  - Does not move when bumping against the wall.
- Reward: 4 reward states (reward obtained when leaving); -1 for bumping into walls.
- **Figure shows V_1 ($V_0 = 0$)**

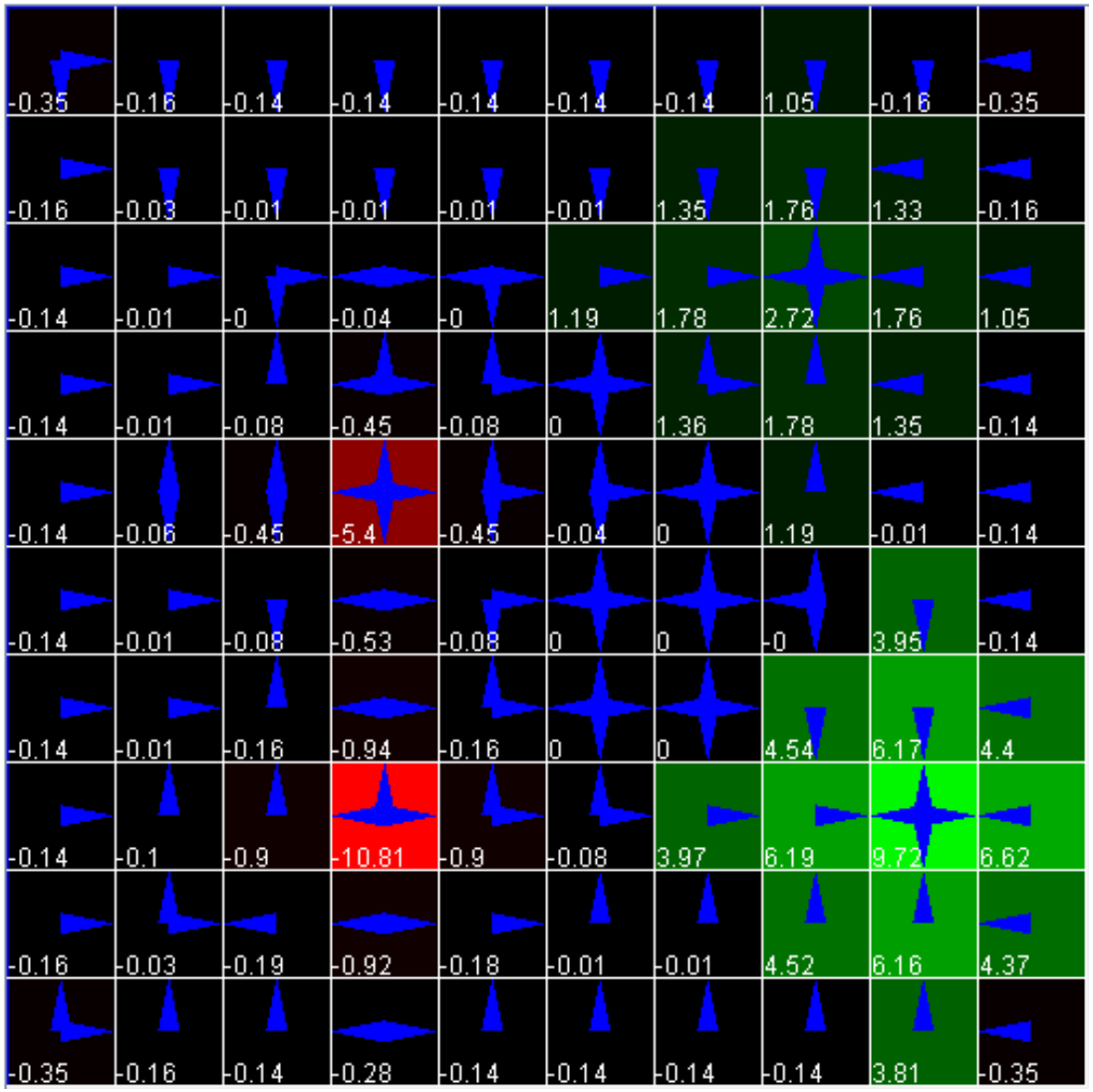
Value Iteration Example



V_2:

- States near positive-reward states
  - Values changed drastically.
  - Actions decided: Go there!
- States near negative-reward states
  - Values changed slight.
  - Actions decided: avoid going there!
- Avoid walls.

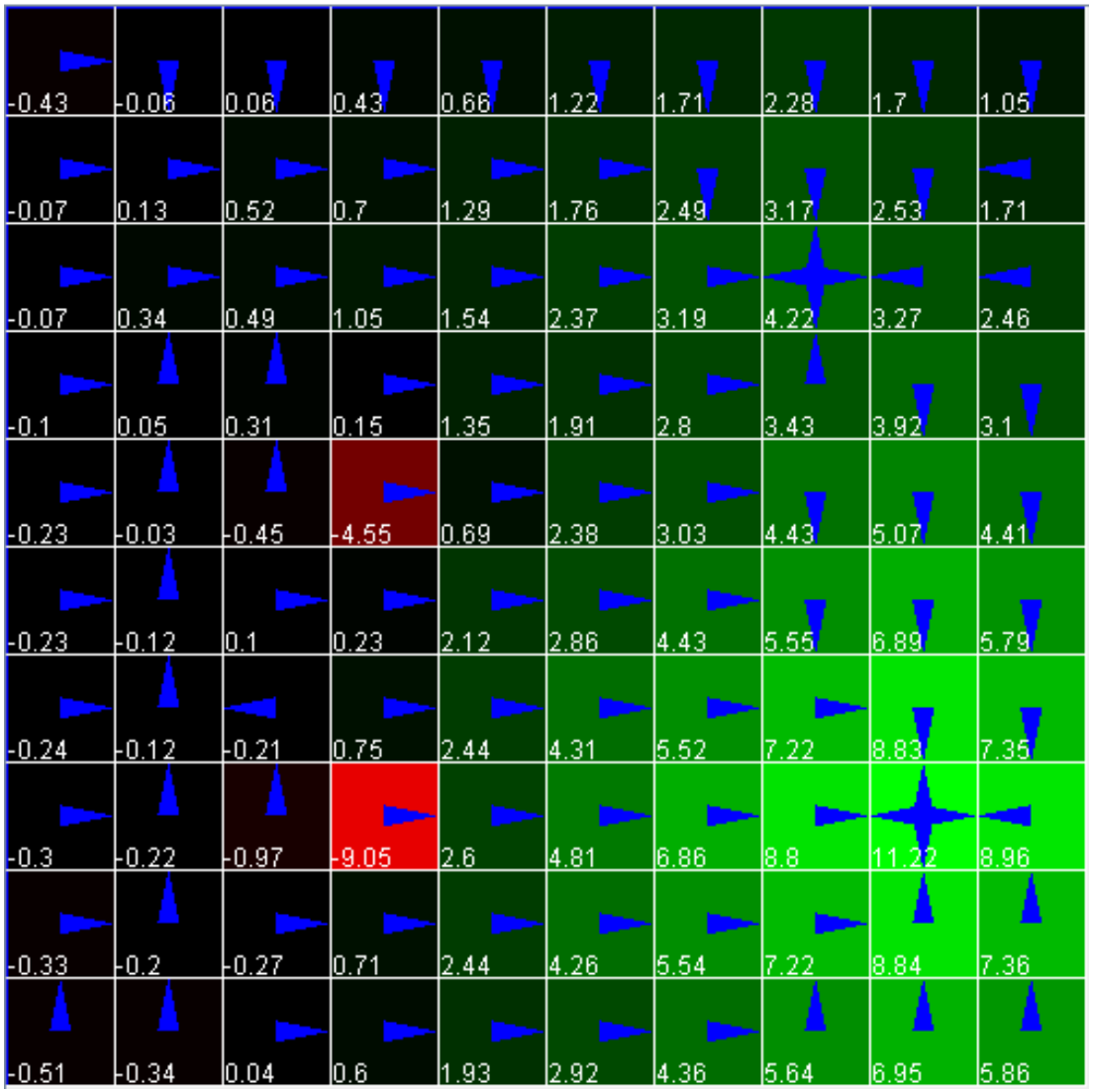
Value Iteration Example



V_3:

- For more states near positive-reward states
  - Values changed drastically.
  - Actions decided: Go there!
- For more states near negative-reward states
  - Values changed slightly.
  - Actions decided: avoid going there!

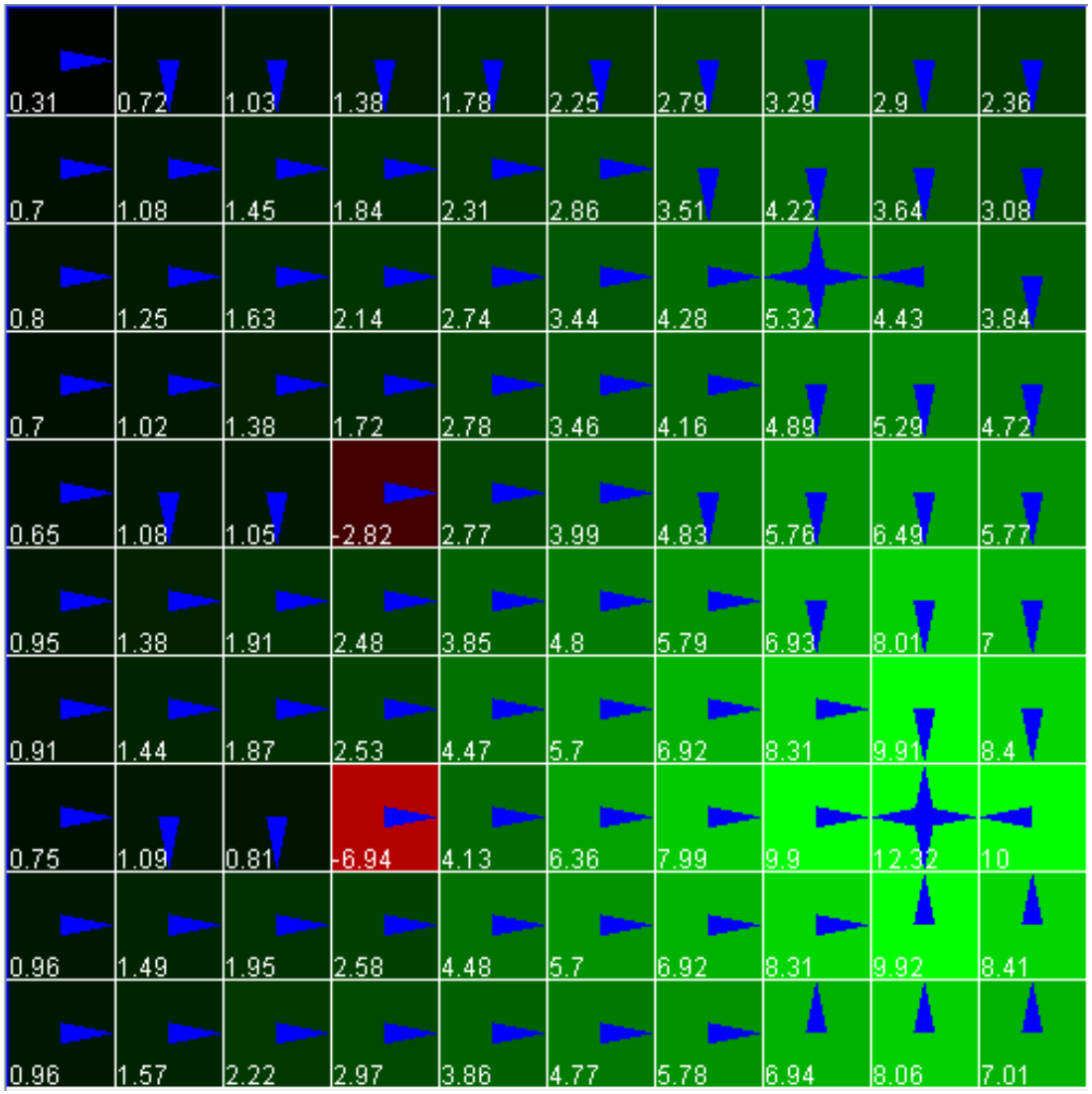
Value Iteration Example



V_{10}:

- A clear policy emerged
  - Move toward the state with reward 10 if it is not too far away compared with the state with reward 3.

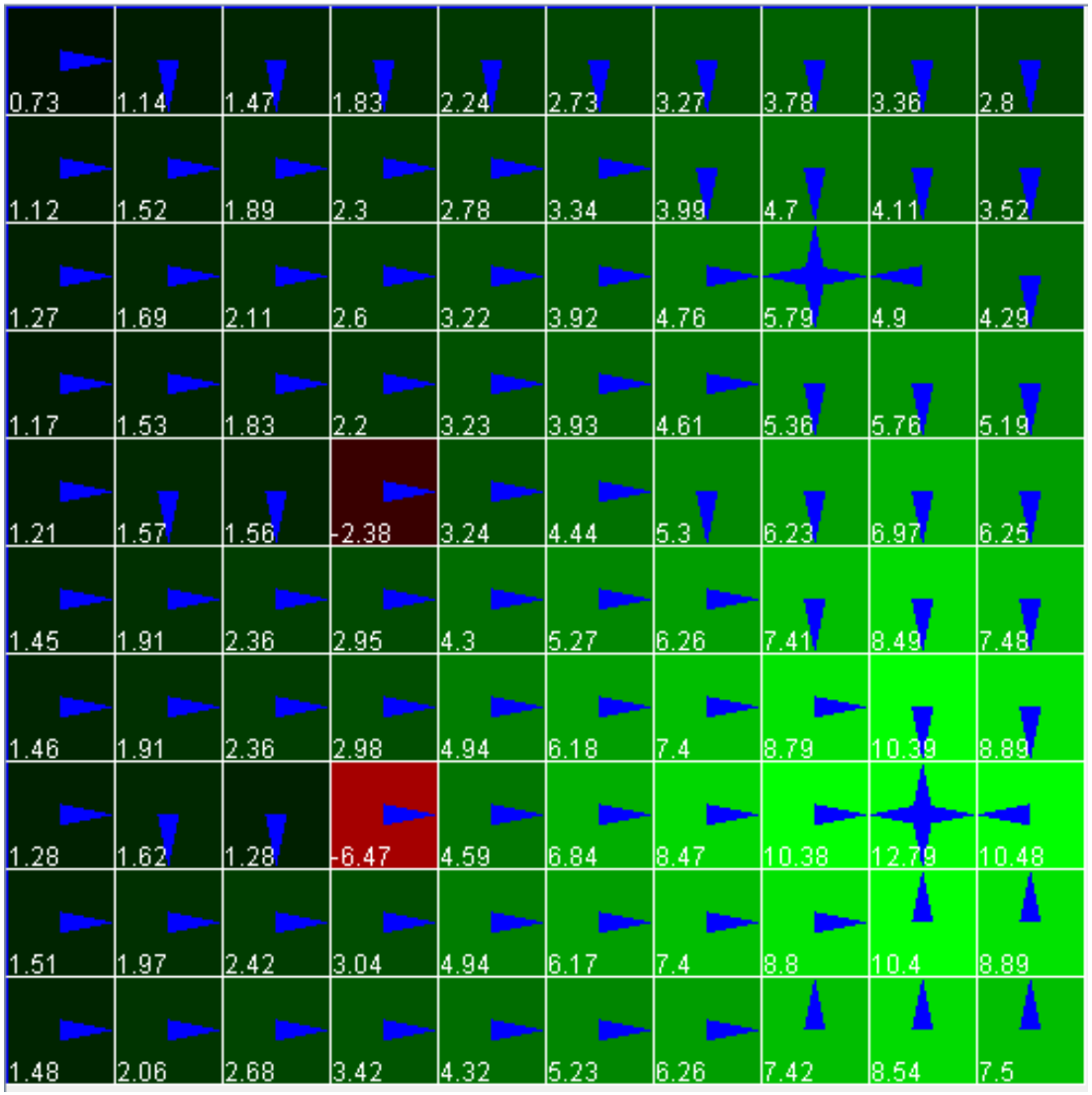
Value Iteration Example



V_{20}:

- Values changed quite a lot from V_{10}
- Policy did not change much:
  - Only the action for (5, 7) is changed.

Value Iteration Example



- V_{30}:
- Values changed some more from V_{20}
- Policy did not change at all.
  - Optimal policy found.
- Note that how the policy avoids the negative-reward states.

Value Iteration

- Can also carry out **Value Iteration (VI)** in terms of Q function directly:
  - Pick $Q_0(s, a)$, $k = 0$
  - Repeat:
    - $Q_{k+1}(s, a) = r(s, a) + \gamma \sum_{s'} P(s'|s, a) \max_{a'} Q_k(s', a')$
    - $k = k + 1$
  - until $\max_s |max_a Q_{k+1}(s, a) - \max_a Q_k(s, a)| \leq \epsilon$
- The mapping from Q_k to Q_{k+1} is called the **Bellman Operator**.

Value Iteration

- The sequence $\{Q_0, Q_1, Q_2, \ldots, \}$ converges to Q^*, regardless of the choice of Q_0.
- The optimal **action-value function** Q^* also satisfies Bellman's optimality equation.

$$Q^*(s,a) = r(s,a) + \gamma \sum_{s'} P(s'|s,a) \max_{a'} Q^*(s',a')\}$$

- The **greedy policy** π_k based on Q_k is given by:

$$\pi_k(s) = \arg\max_a Q_k(s,a)$$

- π_k will approach and stabilize at π^* in a finite number of steps.

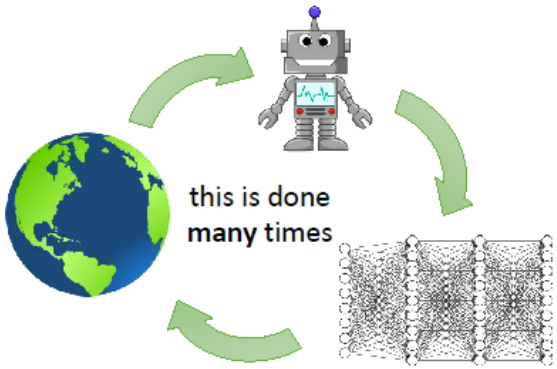
Outline

Reinforcement Learning (RL)

- RL comes into play when we
  - Don't have a model about the environment, i.e., no $P(s'|s,a)$, $r(s,a)$
  - But can interact with the environment
- RL is about learning what to do through interactions with environment.
  - Experience with environment: Trajectories/rollouts

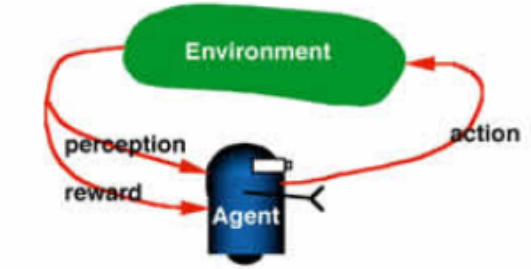
$$s_0, a_0, r_0, s_1, a_1, r_1, s_2, a_2, r_2, \ldots$$

  - Learn for the experience so that later actions become better and better



Q-Learning

- **Q-Learning** problem statement: $\{(s, a, r, s')\} \Rightarrow Q^*(s, a)$
  Recall: $\pi^*(s) = \arg\max_s Q^*(s, a)$.



- **Algorithm**:
  - Represent $Q(s, a)$ as a table (later as neural network)
  - **Initialize** $Q(s, a)$
  - **Repeat**
    - Collect experience tuple (s, a, r, s')
    - Update Q for the observed pair (s, a) using the tuple

HOW?

Q-Learning

- Recall value iteration:
  $Q_{k+1}(s,a) = r(s,a) + \gamma \sum_{s'} P(s'|s,a) \max_{a'} Q_k(s',a')$
- If we have samples $s'_1, \ldots, s'_m \sim P(s'|s,a)$, then

$$Q_{k+1}(s,a) \approx r(s,a) + \gamma \frac{1}{m} \sum_{j=1}^{m} \max_{a'} Q_k(s'_j, a')$$

- If we have only one sample $s' \sim P(s'|s,a)$, then

$$Q_{k+1}(s,a) \approx r(s,a) + \gamma \max_{a'} Q_k(s',a')$$

  RHS is called the **temporal difference (TD) target**. It is an unbiased estimation of Bellman update, which is known to be an improvement of the current estimation $Q_k(s,a)$. However, the variance is high.

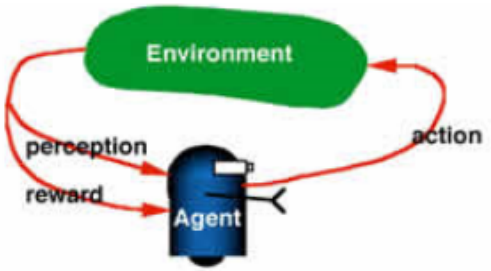
- So, we use it to update Q slightly:

$$\begin{aligned} Q_{k+1}(s,a) &\leftarrow (1-\alpha) Q_k(s,a) + \alpha(r(s,a) + \gamma \max_{a'} Q_k(s',a')) \\ &= Q_k(s,a) + \alpha[(r(s,a) + \gamma \max_{a'} Q_k(s',a')) - Q_k(s,a)] \end{aligned}$$

Q-Learning

- **Initialize** $Q(s, a)$
- **Repeat**
  - Collect experience tuple (s, a, r, s')

$$Q(s, a) \leftarrow Q(s, a) + \alpha[(r(s, a) + \gamma \max_{a'} Q(s', a')) - Q(s, a)]$$



Q-learning converges to $Q^*(s, a)$ if each (s, a) pair is updated infinitely often.

The exploration vs exploitation tradeoff

- The agent needs to collect data for learning by exploring the environment.
- Exploration
  - Explore new parts of state space so as to gain more experiences.
  - Reward might not maximized.
- Exploitation
  - Make use of experience gained so far to maximize reward.
  - Might not gain new experiences
- ϵ-greedy policy:
  - With small probability ϵ, chose an action at random.
  - With probability $1 - \epsilon$, chose the action with the highest reward according to current estimates.

Terminal States

- Terminal/absorbing states: Cannot leave once entered.
- Example: 'Game Over'.
- To continue training, need to restart the game.
- Episode: The process from initial state to terminal state.

The Q-Learning Algorithm

- Initialize $Q(s, a)$ arbitrarily.
- Repeat (for each episode)
  - Pick initial state s.
  - **Repeat**
    - Choose a for the state s (ϵ-greedy with $\arg\max_a Q(s, a)$)
    - Take action a, observe r and s'
    - Update:

$$\begin{aligned} Q(s, a) &\leftarrow Q(s, a) + \alpha[r + \gamma \max_{a'} Q(s', a') - Q(s, a)] \\ s &\leftarrow s' \end{aligned}$$

  - **until** s is terminal

Try it out:

`github.com/vmayoral/basic_reinforcement_learning/blob/master/tutorial1/README.md`

On-policy v.s. Off-policy

- An **on-policy** agent learns the value based on its current action a derived from the current policy, whereas its **off-policy** counter-part learns it based on the action a^* obtained from another policy.
- Q-learning is off-policy. It updates its Q-values using the Q-value of the next state s' and the greedy action a'.
- In other words, it estimates the return (total discounted future reward) for state-action pairs assuming a greedy policy were followed despite the fact that it's not following a greedy policy.

Sarsa

Another algorithm for temporal difference learning:

- Initialize $Q(s, a)$ arbitrarily.
- Repeat (for each episode)
  - Pick initial state s.
  - Choose a for the state s (ϵ-greedy with $\arg\max_a Q(s, a)$)
  - **Repeat**
    - Take action a, observe r and s'
    - Choose a' for s' (ϵ-greedy with $\arg\max_a Q(s', a)$)
    - Update:

$$\begin{aligned} Q(s, a) &\leftarrow Q(s, a) + \alpha[r + \gamma Q(s', a') - Q(s, a)] \\ s &\leftarrow s', a \leftarrow a' \end{aligned}$$

  - **until** s is terminal

Sarsa is On-Policy

- SARSA is on-policy.
- It updates its Q-values using the Q-value of the next state s' and the current policy's action a'.
- It estimates the return for state-action pairs assuming the current policy continues to be followed.