NREIP TestRL Notes

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November 20, 2024

Explanation of the MATLAB Script

The MATLAB script is designed to set up and train a Deep Deterministic Policy Gradient (DDPG) agent within a Simulink environment for a reinforcement learning task. Here's a breakdown of what each part of the script does:

1. Define Observation and Action Specifications

- obsInfo = rlNumericSpec([3, 1], LowerLimit = 0, UpperLimit = 1);
 - This line creates an observation specification object defining the shape and range of the observations the agent will receive. It specifies a 3-dimensional vector with values ranging from 0 to 1.
- actInfo = rlNumericSpec([3, 1], LowerLimit = -0.5, UpperLimit = 0.5);
 - Similarly, this line creates an action specification object defining the shape and range of the actions the agent can take. It specifies a 3-dimensional vector with values ranging from -0.5 to 0.5.

2. Create the Reinforcement Learning Environment

- env = rlSimulinkEnv("RL_Rough_Structure5", "RL_Rough_Structure5/RL Agent", obsInfo, actInfo);
 - This line initializes the Simulink environment for reinforcement learning. It specifies the Simulink model RL_Rough_Structure5 and the block RL Agent within that model where the agent interfaces.
 - It also passes the observation and action specifications to the environment.

3. Configure the Agent Options

- opts = rlDDPGAgentOptions("DiscountFactor", 0.6);
 - This line creates an options object for the DDPG agent, setting the discount factor (which determines the importance of future rewards) to 0.6.

4. Create the DDPG Agent

- agent = rlDDPGAgent(obsInfo, actInfo, opts);
 - This line initializes the DDPG agent using the previously defined observation and action specifications and the agent options.

5. Set Training Options

- opts = rlTrainingOptions("MaxEpisodes", 2000, "MaxStepsPerEpisode", 10, "ScoreAveragingWindowLength", 100, "StopTrainingCriteria", "AverageReward", "StopTrainingValue", 10000);
 - This line sets up the training options, including:
 - * Maximum number of episodes: 2000
 - * Maximum steps per episode: 10
 - * Window length for averaging the reward: 100
 - * Criteria to stop training when the average reward reaches 10000

6. Train the Agent

- train(agent, env, opts);
 - This line starts the training process of the agent within the environment using the specified training options.

Python Implementation

Now, let's walk through the equivalent Python code using the gym and stable_baselines3 libraries.

1. Import Necessary Libraries

```
import gym
import numpy as np
from stable_baselines3 import DDPG
from stable_baselines3.common.noise import NormalActionNoise
from stable_baselines3.common.callbacks import BaseCallback
```

2. Define the Custom Environment

Since we don't have the Simulink environment in Python, we'll need to create a custom environment that mimics the behavior.

```
class CustomEnv(gym.Env):
    def __init__(self):
        super(CustomEnv, self).__init__()
```

```
\# Observation space: 3-dimensional vector with red\hookrightarrow
        red \rightarrow values between 0 and 1
     self.observation_space = gym.spaces.Box(low=0, highred↔
        red \rightarrow =1, shape = (3,), dtype = np. float 32)
    \# Action space: 3-dimensional vector with values red\hookrightarrow
        red \rightarrow between -0.5 and 0.5
     self.action_space = gym.spaces.Box(low=-0.5, highred\leftarrow
        red \rightarrow =0.5, shape = (3,), dtype = np. float 32)
     self.state = None
     self.current\_step = 0
     self.max_steps_per_episode = 10
def reset (self):
     self.state = np.random.uniform(0, 1, size = (3,))
     self.current\_step = 0
    return self.state
def step (self, action):
    # Apply action to the environment (define your red-
        red \rightarrow dynamics here)
    \# For demonstration, we'll just generate a random red\leftarrow
        red \rightarrow next state
     self.state = np.random.uniform(0, 1, size = (3,))
    \# Define a reward function (customize this based on red\leftrightarrow
        red \rightarrow your problem)
    reward = -\text{np.sum}(\text{np.square}(\text{action})) # Example: red\leftarrow
        red \rightarrow Penalize large actions
     self.current_step += 1
     done = self.current_step >= self.red↔
        red→ max_steps_per_episode
     info = \{\}
    return self.state, reward, done, info
```

3. Create the Environment Instance

env = CustomEnv()

4. Configure the Agent Options

```
# Number of actions
n_actions = env.action_space.shape[0]

# Add action noise for exploration
action_noise = NormalActionNoise(mean=np.zeros(n_actions), red
red→ sigma=0.1 * np.ones(n_actions))

# Create the DDPG agent
```

```
agent = DDPG(
   "MlpPolicy",
   env,
   gamma=0.6, # Discount factor equivalent to MATLAB's red
      red→ DiscountFactor
   action_noise=action_noise,
   verbose=1,
)
```

5. Implement Custom Training Callback for Stopping Criteria

We need to implement a callback to stop training when the average reward reaches 10000 over a window length of 100 episodes.

```
{\bf class} \  \, {\bf StopTrainingOnRewardThreshold (\, BaseCallback \,):}
    def __init__(self, reward_threshold, window_length, red←
       red \rightarrow verbose = 0):
         super (Stop Training On Reward Threshold, self). __init__ (red ←
            red→ verbose)
         self.reward\_threshold = reward\_threshold
         self.window_length = window_length
         self.episode_rewards = []
    def _on_step(self):
         if self.locals.get('dones'):
             # Episode finished
             episode_reward = self.locals['infos'][0].get('red \leftarrow
                red→ episode')['r']
             self.episode_rewards.append(episode_reward)
             if len(self.episode_rewards) > self.red↔
                red→ window_length:
                  self.episode_rewards = self.episode_rewardsred↔
                     red \rightarrow [-self.window_length:]
                  average_reward = np.mean(self.red↔
                     red→ episode_rewards)
                  if average_reward >= self.reward_threshold:
                      print (f" Stopping - training - as - average - red ←
                         red→ reward { average_reward } - "
                             f"over - { self.window_length } - red←
                                red→ episodes >= { self.red←
                                red→ reward_threshold \}")
                      return False
                                      # Returning False stops red↔
                         red \rightarrow training
         return True
```

6. Train the Agent with the Training Options

```
# Training options
```

```
callback = StopTrainingOnRewardThreshold(reward_thresholdred↔
  red→ =10000, window_length=100)

# Train the agent
agent.learn(total_timesteps=2000 * 10, callback=callback) #red→
  red→ Total timesteps equivalent to MaxEpisodes * red←
  red→ MaxStepsPerEpisode
```

7. Save the Trained Agent

```
agent.save("ddpg_agent")
```

8. Load and Test the Trained Agent

```
# Load the trained agent
agent = DDPG.load("ddpg_agent", env=env)

# Test the agent
obs = env.reset()
for _ in range(10):
    action, _states = agent.predict(obs, deterministic=True)
    obs, reward, done, info = env.step(action)
    if done:
        obs = env.reset()
```

Explanation

In the Python implementation:

- We create a custom environment CustomEnv that defines the observation and action spaces equivalent to the MATLAB specifications.
- The reset and step methods are placeholders and should be implemented based on the specific dynamics of your environment. The reward function and transition dynamics need to reflect your actual problem.
- We configure the DDPG agent with a discount factor (gamma) of 0.6, matching the MATLAB agent options.
- A custom callback StopTrainingOnRewardThreshold is implemented to stop training when the average reward over a specified window reaches a certain threshold, similar to MATLAB's StopTrainingCriteria and StopTrainingValue.
- We train the agent for a total number of timesteps calculated by multiplying MaxEpisodes and MaxStepsPerEpisode to mirror MATLAB's training duration.

Additional Notes

- The stable_baselines3 library does not natively support all the training options available in MATLAB's rlTrainingOptions, so custom implementations (like the callback) are necessary.
- Ensure that the reward function and the environment dynamics in the step method accurately represent your specific use case for meaningful training results.
- The action noise is added to encourage exploration during training, similar to the behavior of the DDPG algorithm in MATLAB.
- Saving and loading the agent allows you to persist the trained model and reuse it without retraining.