Lecture 5: Model-Free Control

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Outline

Model-Free Reinforcement Learning

- Last lecture:
  - Model-free prediction
  - *Estimate* the value function of an *unknown* MDP
- This lecture:
  - Model-free control
  - *Optimise* the value function of an *unknown* MDP

Uses of Model-Free Control

Some example problems that can be modelled as MDPs

- Elevator
- Parallel Parking
- Ship Steering
- Bioreactor
- Helicopter
- Aeroplane Logistics

- Robocup Soccer
- Quake
- Portfolio management
- Protein Folding
- Robot walking
- Game of Go

For most of these problems, either:

- MDP model is unknown, but experience can be sampled
- MDP model is known, but is too big to use, except by samples

Model-free control can solve these problems

On and Off-Policy Learning

- On-policy learning
  - "Learn on the job"
  - Learn about policy π from experience sampled from π
- Off-policy learning
  - "Look over someone's shoulder"
  - Learn about policy π from experience sampled from μ

Generalised Policy Iteration (Refresher)
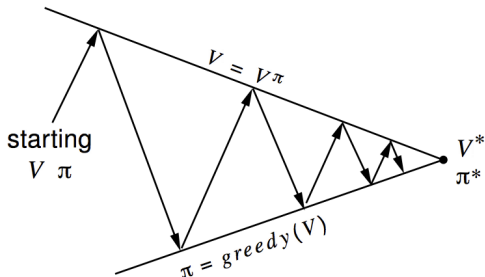
Policy evaluation Estimate v_π
  e.g. Iterative policy evaluation

Policy improvement Generate $\pi' \geq \pi$
  e.g. Greedy policy improvement
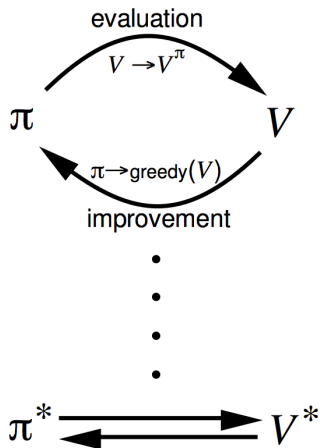
Generalised Policy Iteration With Monte-Carlo Evaluation

Policy evaluation Monte-Carlo policy evaluation, $V = v_\pi$?

Policy improvement Greedy policy improvement?

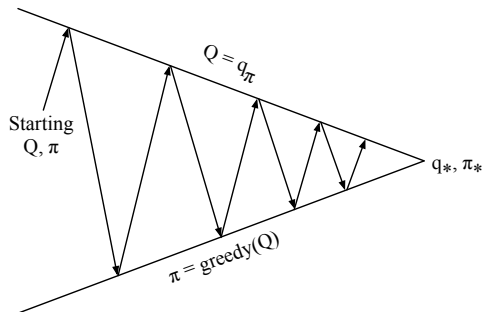# Model-Free Policy Iteration Using Action-Value Function

- Greedy policy improvement over $V(s)$ requires model of MDP

$$\pi'(s) = \underset{a \in \mathcal{A}}{\operatorname{argmax}} \; \mathcal{R}_s^a + \mathcal{P}_{ss'}^a V(s')$$

- Greedy policy improvement over $Q(s, a)$ is model-free

$$\pi'(s) = \underset{a \in \mathcal{A}}{\operatorname{argmax}} \; Q(s, a)$$

Generalised Policy Iteration with Action-Value Function

Policy evaluation Monte-Carlo policy evaluation, $Q = q_\pi$

Policy improvement Greedy policy improvement?

Example of Greedy Action Selection

"Behind one door is tenure - behind the other is flipping burgers at McDonald's."

- There are two doors in front of you.
- You open the left door and get reward 0
  $V(left) = 0$
- You open the right door and get reward $+1$
  $V(right) = +1$
- You open the right door and get reward $+3$
  $V(right) = +2$
- You open the right door and get reward $+2$
  $V(right) = +2$
  $\vdots$

- Are you sure you've chosen the best door?

ϵ-Greedy Exploration

- Simplest idea for ensuring continual exploration
- All m actions are tried with non-zero probability
- With probability $1 - \epsilon$ choose the greedy action
- With probability ϵ choose an action at random

$$\pi(a|s) = \begin{cases} \epsilon/m + 1 - \epsilon & \text{if } a^* = \underset{a \in \mathcal{A}}{\operatorname{argmax}} \, Q(s, a) \\ \epsilon/m & \text{otherwise} \end{cases}$$

ϵ-Greedy Policy Improvement

Theorem

For any ϵ-greedy policy π, the ϵ-greedy policy π' with respect to q_π is an improvement, $v_{\pi'}(s) \geq v_\pi(s)$

$$
\begin{aligned}
q_\pi(s, \pi'(s)) &= \sum_{a \in \mathcal{A}} \pi'(a|s) q_\pi(s, a) \\
&= \epsilon/m \sum_{a \in \mathcal{A}} q_\pi(s, a) + (1 - \epsilon) \max_{a \in \mathcal{A}} q_\pi(s, a) \\
&\geq \epsilon/m \sum_{a \in \mathcal{A}} q_\pi(s, a) + (1 - \epsilon) \sum_{a \in \mathcal{A}} \frac{\pi(a|s) - \epsilon/m}{1 - \epsilon} q_\pi(s, a) \\
&= \sum_{a \in \mathcal{A}} \pi(a|s) q_\pi(s, a) = v_\pi(s)
\end{aligned}
$$

Therefore from policy improvement theorem, $v_{\pi'}(s) \geq v_\pi(s)$

Monte-Carlo Policy Iteration
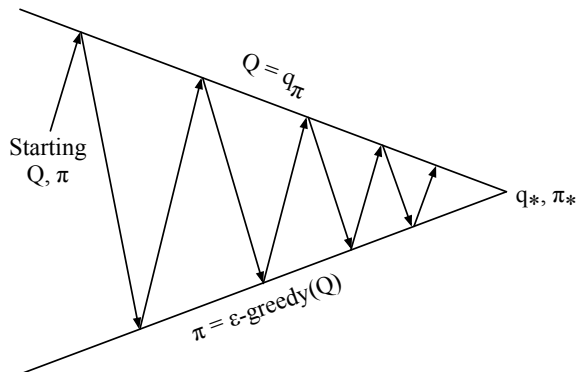
Policy evaluation Monte-Carlo policy evaluation, $Q = q_\pi$

Policy improvement ϵ-greedy policy improvement

Monte-Carlo Control
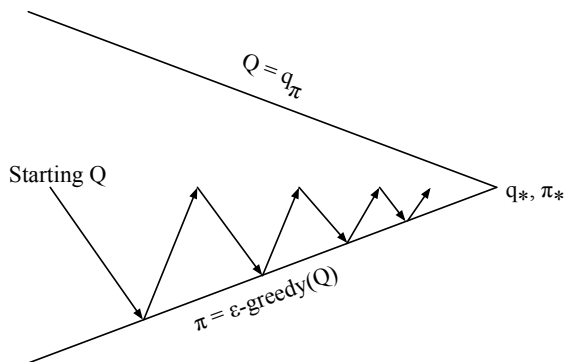
Every episode:

Policy evaluation Monte-Carlo policy evaluation, $Q \approx q_\pi$

Policy improvement ϵ-greedy policy improvement

GLIE

Definition

Greedy in the Limit with Infinite Exploration (GLIE)

- All state-action pairs are explored infinitely many times,

$$\lim_{k \to \infty} N_k(s, a) = \infty$$

- The policy converges on a greedy policy,

$$\lim_{k \to \infty} \pi_k(a|s) = \mathbf{1}(a = \underset{a' \in \mathcal{A}}{\operatorname{argmax}} \, Q_k(s, a'))$$

- For example, ϵ-greedy is GLIE if ϵ reduces to zero at $\epsilon_k = \frac{1}{k}$

GLIE Monte-Carlo Control

- Sample kth episode using π: $\{S_1, A_1, R_2, ..., S_T\} \sim \pi$
- For each state S_t and action A_t in the episode,

$$N(S_t, A_t) \leftarrow N(S_t, A_t) + 1$$
$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \frac{1}{N(S_t, A_t)} \left(G_t - Q(S_t, A_t) \right)$$

- Improve policy based on new action-value function

$$\epsilon \leftarrow 1/k$$
$$\pi \leftarrow \epsilon\text{-greedy}(Q)$$

Theorem

GLIE Monte-Carlo control converges to the optimal action-value function, $Q(s, a) \rightarrow q_*(s, a)$

Back to the Blackjack Example

Monte-Carlo Control in Blackjack
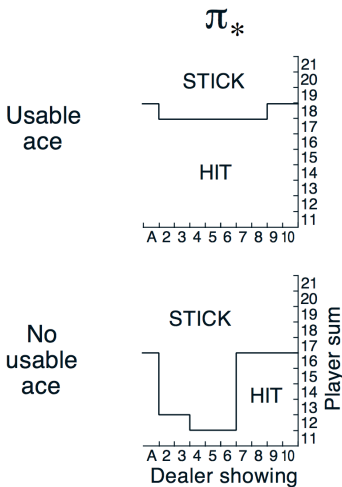
MC vs. TD Control

- Temporal-difference (TD) learning has several advantages over Monte-Carlo (MC)
    - Lower variance
    - Online
    - Incomplete sequences
- Natural idea: use TD instead of MC in our control loop
    - Apply TD to $Q(S, A)$
    - Use ϵ-greedy policy improvement
    - Update every time-step

Updating Action-Value Functions with Sarsa
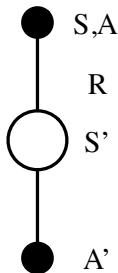
$$Q(S, A) \leftarrow Q(S, A) + \alpha \left(R + \gamma Q(S', A') - Q(S, A) \right)$$

On-Policy Control With Sarsa

Every time-step:

Policy evaluation Sarsa, $Q \approx q_\pi$

Policy improvement ϵ-greedy policy improvement

Sarsa Algorithm for On-Policy Control

Initialize $Q(s, a), \forall s \in \mathcal{S}, a \in \mathcal{A}(s)$, arbitrarily, and $Q(\textit{terminal-state}, \cdot) = 0$
Repeat (for each episode):
    Initialize S
    Choose A from S using policy derived from Q (e.g., ε-greedy)
    Repeat (for each step of episode):
        Take action A, observe R, S'
        Choose A' from S' using policy derived from Q (e.g., ε-greedy)
        $Q(S, A) \leftarrow Q(S, A) + \alpha \big[R + \gamma Q(S', A') - Q(S, A) \big]$
        $S \leftarrow S'; A \leftarrow A';$
    until S is terminal

Convergence of Sarsa

Theorem

Sarsa converges to the optimal action-value function,
$Q(s, a) \rightarrow q_*(s, a)$, under the following conditions:

- *GLIE sequence of policies $\pi_t(a|s)$*
- *Robbins-Monro sequence of step-sizes α_t*

$$\sum_{t=1}^{\infty} \alpha_t = \infty$$

$$\sum_{t=1}^{\infty} \alpha_t^2 < \infty$$

Windy Gridworld Example
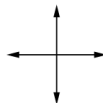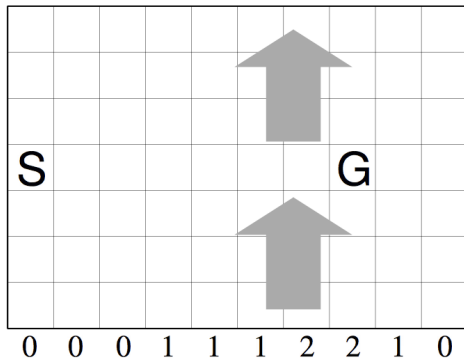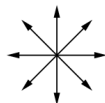
- Reward = -1 per time-step until reaching goal
- Undiscounted

Sarsa on the Windy Gridworld
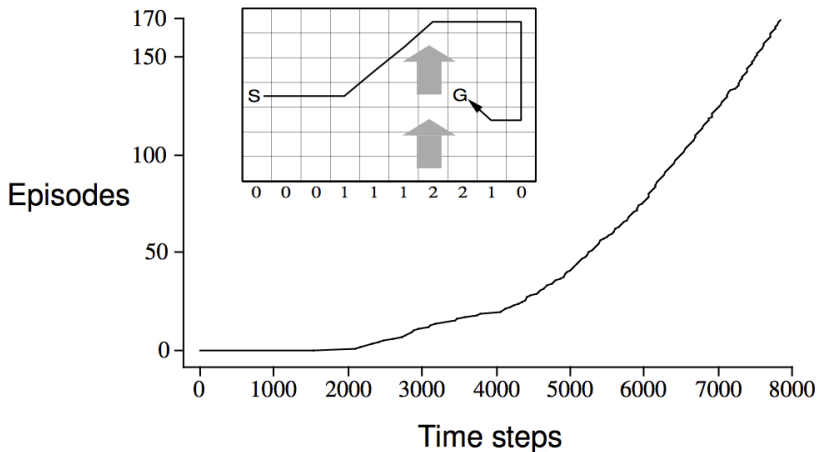
n-Step Sarsa

- Consider the following n-step returns for $n = 1, 2, \infty$:

$$
\begin{aligned}
n = 1 \quad &(\textit{Sarsa}) \quad q_t^{(1)} = R_{t+1} + \gamma Q(S_{t+1}) \\
n = 2 \quad & \qquad\qquad q_t^{(2)} = R_{t+1} + \gamma R_{t+2} + \gamma^2 Q(S_{t+2}) \\
\vdots \quad & \qquad\qquad \vdots \\
n = \infty \quad &(\textit{MC}) \quad q_t^{(\infty)} = R_{t+1} + \gamma R_{t+2} + ... + \gamma^{T-1} R_T
\end{aligned}
$$

- Define the n-step Q-return

$$
q_t^{(n)} = R_{t+1} + \gamma R_{t+2} + ... + \gamma^{n-1} R_{t+n} + \gamma^n Q(S_{t+n})
$$

- n-step Sarsa updates $Q(s, a)$ towards the n-step Q-return

$$
Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha \left(q_t^{(n)} - Q(S_t, A_t) \right)
$$

Forward View Sarsa(λ)
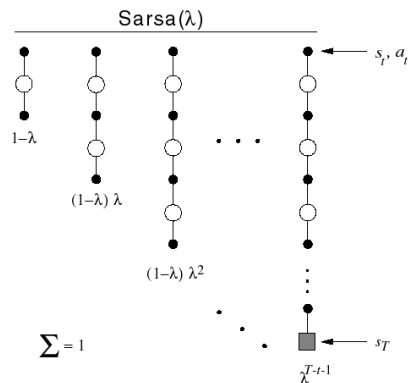
Sarsa(λ)

- The q^λ *return* combines all n-step Q-returns $q_t^{(n)}$
- Using weight $(1 - \lambda)\lambda^{n-1}$

$$q_t^\lambda = (1 - \lambda) \sum_{n=1}^{\infty} \lambda^{n-1} q_t^{(n)}$$

- Forward-view Sarsa(λ)

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha \left(q_t^\lambda - Q(S_t, A_t) \right)$$

Backward View Sarsa(λ)

- Just like TD(λ), we use eligibility traces in an online algorithm
- But Sarsa(λ) has one eligibility trace for each state-action pair

$$E_0(s, a) = 0$$
$$E_t(s, a) = \gamma \lambda E_{t-1}(s, a) + \mathbf{1}(S_t = s, A_t = a)$$

- $Q(s, a)$ is updated for every state s and action a
- In proportion to TD-error δ_t and eligibility trace $E_t(s, a)$

$$\delta_t = R_{t+1} + \gamma Q(S_{t+1}, A_{t+1}) - Q(S_t, A_t)$$
$$Q(s, a) \leftarrow Q(s, a) + \alpha \delta_t E_t(s, a)$$

Sarsa(λ) Algorithm

Initialize $Q(s, a)$ arbitrarily, for all $s \in \mathcal{S}, a \in \mathcal{A}(s)$
Repeat (for each episode):
    $E(s, a) = 0$, for all $s \in \mathcal{S}, a \in \mathcal{A}(s)$
    Initialize S, A
    Repeat (for each step of episode):
        Take action A, observe R, S'
        Choose A' from S' using policy derived from Q (e.g., ε-greedy)
        $\delta \leftarrow R + \gamma Q(S', A') - Q(S, A)$
        $E(S, A) \leftarrow E(S, A) + 1$
        For all $s \in \mathcal{S}, a \in \mathcal{A}(s)$:
            $Q(s, a) \leftarrow Q(s, a) + \alpha \delta E(s, a)$
            $E(s, a) \leftarrow \gamma \lambda E(s, a)$
        $S \leftarrow S'$; $A \leftarrow A'$
    until S is terminal

Sarsa(λ) Gridworld Example

Path taken

Action values increased
by one-step Sarsa

Action values increased
by Sarsa(λ) with λ=0.9

Off-Policy Learning

- Evaluate target policy $\pi(a|s)$ to compute $v_\pi(s)$ or $q_\pi(s, a)$
- While following behaviour policy $\mu(a|s)$

$$\{S_1, A_1, R_2, ..., S_T\} \sim \mu$$

- Why is this important?
- Learn from observing humans or other agents
- Re-use experience generated from old policies $\pi_1, \pi_2, ..., \pi_{t-1}$
- Learn about *optimal* policy while following *exploratory* policy
- Learn about *multiple* policies while following *one* policy

Importance Sampling

- Estimate the expectation of a different distribution

$$\mathbb{E}_{X \sim P}[f(X)] = \sum P(X)f(X)$$
$$= \sum Q(X)\frac{P(X)}{Q(X)}f(X)$$
$$= \mathbb{E}_{X \sim Q}\left[\frac{P(X)}{Q(X)}f(X)\right]$$

Importance Sampling for Off-Policy Monte-Carlo

- Use returns generated from μ to evaluate π
- Weight return G_t according to similarity between policies
- Multiply importance sampling corrections along whole episode

$$G_t^{\pi/\mu} = \frac{\pi(A_t|S_t)}{\mu(A_t|S_t)} \frac{\pi(A_{t+1}|S_{t+1})}{\mu(A_{t+1}|S_{t+1})} \cdots \frac{\pi(A_T|S_T)}{\mu(A_T|S_T)} G_t$$

- Update value towards *corrected* return

$$V(S_t) \leftarrow V(S_t) + \alpha \left(G_t^{\pi/\mu} - V(S_t) \right)$$

- Cannot use if μ is zero when π is non-zero
- Importance sampling can dramatically increase variance

Importance Sampling for Off-Policy TD

- Use TD targets generated from μ to evaluate π
- Weight TD target $R + \gamma V(S')$ by importance sampling
- Only need a single importance sampling correction

$$V(S_t) \leftarrow V(S_t) +$$
$$\alpha \left(\frac{\pi(A_t|S_t)}{\mu(A_t|S_t)} \left(R_{t+1} + \gamma V(S_{t+1}) \right) - V(S_t) \right)$$

- Much lower variance than Monte-Carlo importance sampling
- Policies only need to be similar over a single step

Q-Learning

- We now consider off-policy learning of action-values $Q(s, a)$
- No importance sampling is required
- Next action is chosen using behaviour policy $A_{t+1} \sim \mu(\cdot|S_t)$
- But we consider alternative successor action $A' \sim \pi(\cdot|S_t)$
- And update $Q(S_t, A_t)$ towards value of alternative action

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha \left(R_{t+1} + \gamma Q(S_{t+1}, A') - Q(S_t, A_t) \right)$$
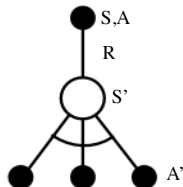
Off-Policy Control with Q-Learning

- We now allow both behaviour and target policies to improve
- The target policy π is greedy w.r.t. $Q(s, a)$

$$\pi(S_{t+1}) = \underset{a'}{\operatorname{argmax}} \, Q(S_{t+1}, a')$$

- The behaviour policy μ is e.g. ϵ-greedy w.r.t. $Q(s, a)$
- The Q-learning target then simplifies:

$$
\begin{aligned}
& R_{t+1} + \gamma Q(S_{t+1}, A') \\
= & R_{t+1} + \gamma Q(S_{t+1}, \underset{a'}{\operatorname{argmax}} \, Q(S_{t+1}, a')) \\
= & R_{t+1} + \underset{a'}{\max} \, \gamma Q(S_{t+1}, a')
\end{aligned}
$$

Q-Learning Control Algorithm

$$Q(S, A) \leftarrow Q(S, A) + \alpha \left(R + \gamma \max_{a'} Q(S', a') - Q(S, A) \right)$$

Theorem

Q-learning control converges to the optimal action-value function, $Q(s, a) \rightarrow q_*(s, a)$

Q-Learning Algorithm for Off-Policy Control

Initialize $Q(s, a), \forall s \in \mathcal{S}, a \in \mathcal{A}(s)$, arbitrarily, and $Q(\textit{terminal-state}, \cdot) = 0$
Repeat (for each episode):
    Initialize S
    Repeat (for each step of episode):
        Choose A from S using policy derived from Q (e.g., ε-greedy)
        Take action A, observe R, S'
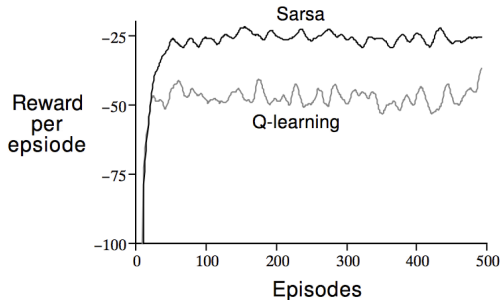 $Q(S, A) \leftarrow Q(S, A) + \alpha \left[R + \gamma \max_a Q(S', a) - Q(S, A) \right]$
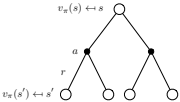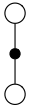 $S \leftarrow S'$;
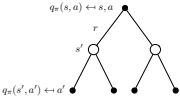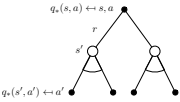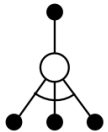   until S is terminal

Q-Learning Demo

Q-Learning Demo

Cliff Walking Example

Relationship Between DP and TD

	Full Backup (DP)	*Sample Backup (TD)*
Bellman Expectation Equation for $v_\pi(s)$	Iterative Policy Evaluation	TD Learning
Bellman Expectation Equation for $q_\pi(s, a)$	Q-Policy Iteration	Sarsa
Bellman Optimality Equation for $q_*(s, a)$	Q-Value Iteration	Q-Learning

Relationship Between DP and TD (2)

Full Backup (DP)	*Sample Backup (TD)*
Iterative Policy Evaluation	TD Learning
$V(s) \leftarrow \mathbb{E}\left[R + \gamma V(S') \mid s\right]$	$V(S) \xleftarrow{\alpha} R + \gamma V(S')$
Q-Policy Iteration	Sarsa
$Q(s, a) \leftarrow \mathbb{E}\left[R + \gamma Q(S', A') \mid s, a\right]$	$Q(S, A) \xleftarrow{\alpha} R + \gamma Q(S', A')$
Q-Value Iteration	Q-Learning
$Q(s, a) \leftarrow \mathbb{E}\left[R + \gamma \max_{a' \in \mathcal{A}} Q(S', a') \mid s, a\right]$	$Q(S, A) \xleftarrow{\alpha} R + \gamma \max_{a' \in \mathcal{A}} Q(S', a')$

where $x \xleftarrow{\alpha} y \equiv x \leftarrow x + \alpha(y - x)$

Questions?