From Policy Gradient to Actor-Critic methods

Bias variance trade-off

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Bias versus variance

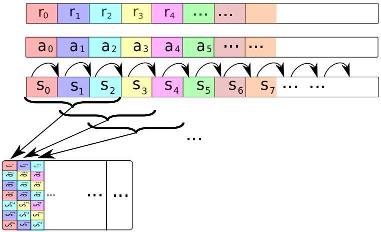
- PG methods estimate an expectation from a finite state of trajectories
- If you estimate an expectation over a finite set of samples, you get a different number each time
- This is known as variance
- Given a large variance, you need many samples to get an accurate estimate of the mean
- That's the issue with MC methods
- If you update an expectation estimate based on a previous (wrong) expectation estimate, the estimate you get even from infinitely many samples is wrong
- This is known as bias
- This is what bootstrap methods do

Geman, S., Bienenstock, E., & Doursat, R. (1992) Neural networks and the bias/variance dilemma. *Neural computation*, 4(1):1–58

Bias variance trade-off

- More complex model (e.g. bigger network): more variance, less bias
- Total error = bias^2 + variance + irreducible error
- There exists an optimum complexity to minimize total error

N-step return and replay buffer



- One-step TD is poor at backpropagating value from the end to the beginning of trajectories
- N-step TD is better: N steps of backprop per trajectory instead of one
- Can be implemented efficiently using a replay buffer
- Various implementations are possible

Lin, L.-J. (1992) Self-Improving Reactive Agents based on Reinforcement Learning, Planning and Teaching. *Machine Learning*, 8(3/4), 293–321

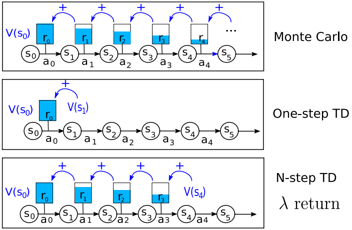
Generalized Advantage Estimation: λ return

- The N-step return can be reformulated using a continuous parameter λ
- $\hat{A}_{\boldsymbol{\phi}}^{(\gamma,\lambda)} = \sum_{l=0}^{H} (\gamma\lambda)^l \delta_{t+l}$
- $\hat{A}_{\boldsymbol{\phi}}^{(\gamma,0)} = \delta_t$ = one-step return
- $\hat{A}_{\boldsymbol{\phi}}^{(\gamma,1)} = \sum_{l=0}^{H} (\gamma)^l \delta_{t+l}$ = MC estimate
- The λ return comes from eligibity trace methods
- Provides a continuous grip on the bias-variance trade-off

John Schulman, Philipp Moritz, Sergey Levine, Michael I. Jordan, and Pieter Abbeel. High-dimensional continuous control using generalized advantage estimation. *arXiv preprint arXiv:1506.02438*, 2015

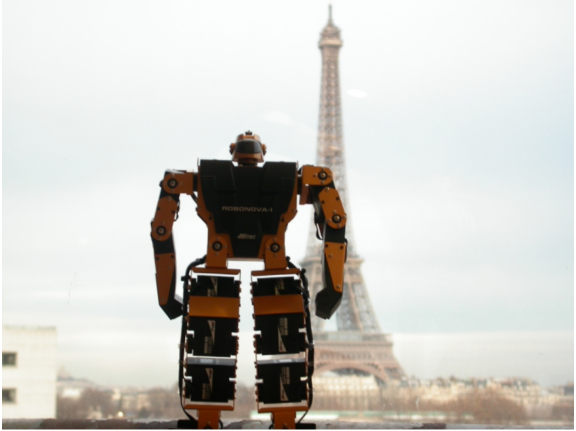
Sharma, S., Ramesh, S., Ravindran, B., et al. (2017) Learning to mix N-step returns: Generalizing λ-returns for deep reinforcement learning. *arXiv preprint arXiv:1705.07445*

Bias-variance compromize



- MC: unbiased estimate of the critic
- But MC suffers from variance due to exploration (+ stochastic trajectories)
- MC on-policy → no replay buffer → less sample efficient
- Bootstrap is sample efficient but suffers from bias and is unstable
- N-step TD or λ return: control the bias-variance compromize
- Acts on critic, indirect effect on performance
- Next lesson: on-policy vs off-policy

Any question?



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Stuart Geman, Elie Bienenstock, and René Doursat.
Neural networks and the bias/variance dilemma.
Neural computation, 4(1):1–58, 1992.

Long-Jin Lin.
Self-Improving Reactive Agents based on Reinforcement Learning, Planning and Teaching.
Machine Learning, 8(3/4):293–321, 1992.

Sahil Sharma, Srivatsan Ramesh, Balaraman Ravindran, et al.
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