Tsinghua-Berkeley Shenzhen Institute LEARNING FROM DATA Fall 2018

Programming Assignment 5

5.1. (a) (10 points) Design a Deep Q-learning Net to play the cartpole game, the cartpole environment is built by a python library called gym. The algorithm is below:

Algorithm 1: deep Q-learning with experience replay.

Initialize replay memory D to capacity N

Initialize action-value function Q with random weights θ

Initialize target action-value function \hat{Q} with weights $\theta^- = \theta$

For episode = 1, M do

Initialize sequence $s_1 = \{x_1\}$ and preprocessed sequence $\phi_1 = \phi(s_1)$

For t = 1,T do

With probability ε select a random action a_t

otherwise select $a_t = \operatorname{argmax}_a Q(\phi(s_t), a; \theta)$

Execute action a_t in emulator and observe reward r_t and image x_{t+1}

Set $s_{t+1} = s_t, a_t, x_{t+1}$ and preprocess $\phi_{t+1} = \phi(s_{t+1})$

Store transition $(\phi_t, a_t, r_t, \phi_{t+1})$ in D

Sample random minibatch of transitions $(\phi_j, a_j, r_j, \phi_{j+1})$ from D

Set
$$y_j = \begin{cases} r_j & \text{if episode terminates at step } j+1 \\ r_j + \gamma \max_{a'} \hat{Q}(\phi_{j+1}, a'; \theta^-) & \text{otherwise} \end{cases}$$

Perform a gradient descent step on $\left(y_j - Q\left(\phi_j, a_j; \theta\right)\right)^2$ with respect to the network parameters θ

Every C steps reset $\hat{Q} = Q$

End For

End For

- Explain the process of this algorithm during class.
- The Framework of codes has been define for you, you main works are built a neural network and carry out the algorithm.
- This homework is a bit of challenge, find me in floor 15 C2 if you really have no clue.
- Sumbit a report about your efforts and works about this homework if you fail to complete it.

Pa5_2018.py will walk you through this exercise.