Meeting 08/26/2020

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Past week

- Checked the correctness of gradient (Matrix A, B)
- Calculated Matrix K for all 4 tasks
- Implemented (A*-based)LQR closed-loop control on gazebo hand (5 goal locations)

Set
$$P_0 = 0$$
.
for $i = 1, 2, 3, ...$

$$K_{i} = -(R_{H-i} + B_{H-i}^{\top} P_{i-1} B_{H-i})^{-1} B_{H-i}^{\top} P_{i-1} A_{H-i}$$

$$P_{i} = Q_{H-i} + K_{i}^{\top} R_{H-i} K_{i} + (A_{H-i} + B_{H-i} K_{i})^{\top} P_{i-1} (A_{H-i} + B_{H-i} K_{i})$$

Resulting policy at i time-steps from the end:

$$u_{H-i} - u_{H-i}^* = K_i(x_{H-i} - x_{H-i}^*)$$

Question

- Acrobot: Actions are discrete(0,1,2).
- How to update u_i?

Set
$$P_0 = 0$$
.
for $i = 1, 2, 3, ...$

$$K_i = -(R_{H-i} + B_{H-i}^{\top} P_{i-1} B_{H-i})^{-1} B_{H-i}^{\top} P_{i-1} A_{H-i}$$

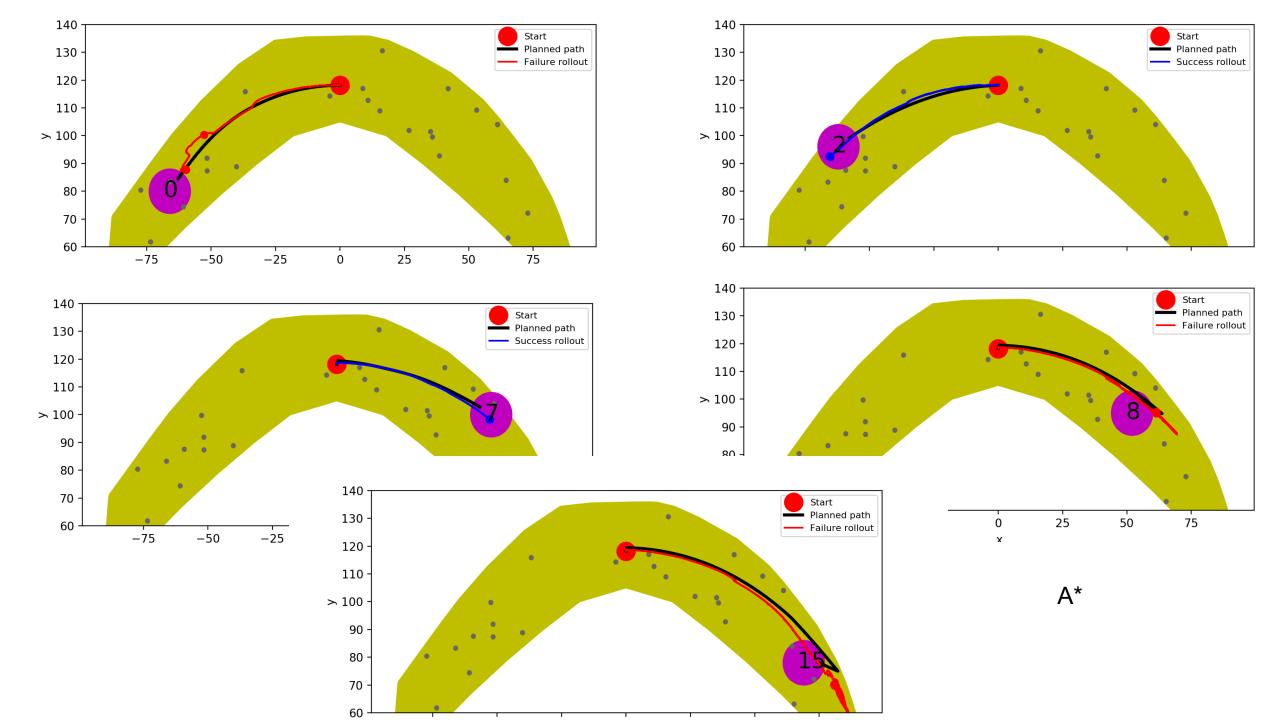
$$P_i = Q_{H-i} + K_i^{\top} R_{H-i} K_i + (A_{H-i} + B_{H-i} K_i)^{\top} P_{i-1} (A_{H-i} + B_{H-i} K_i)$$

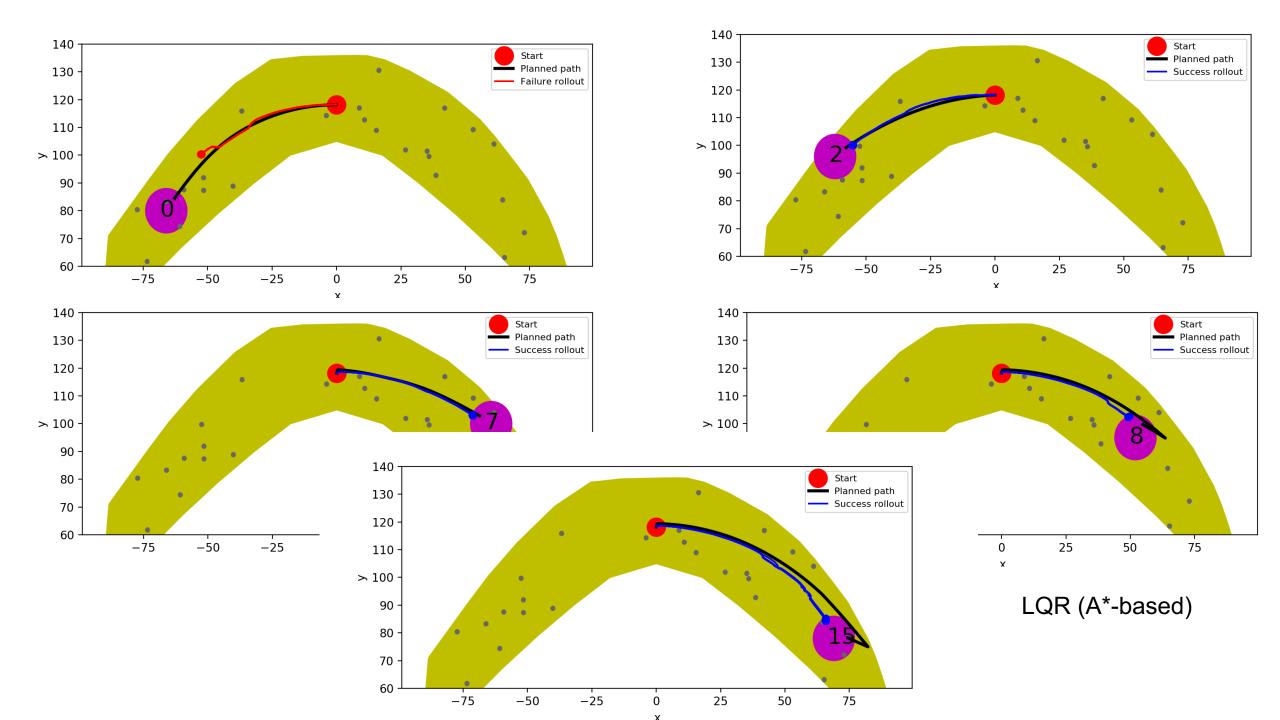
Resulting policy at i time-steps from the end:

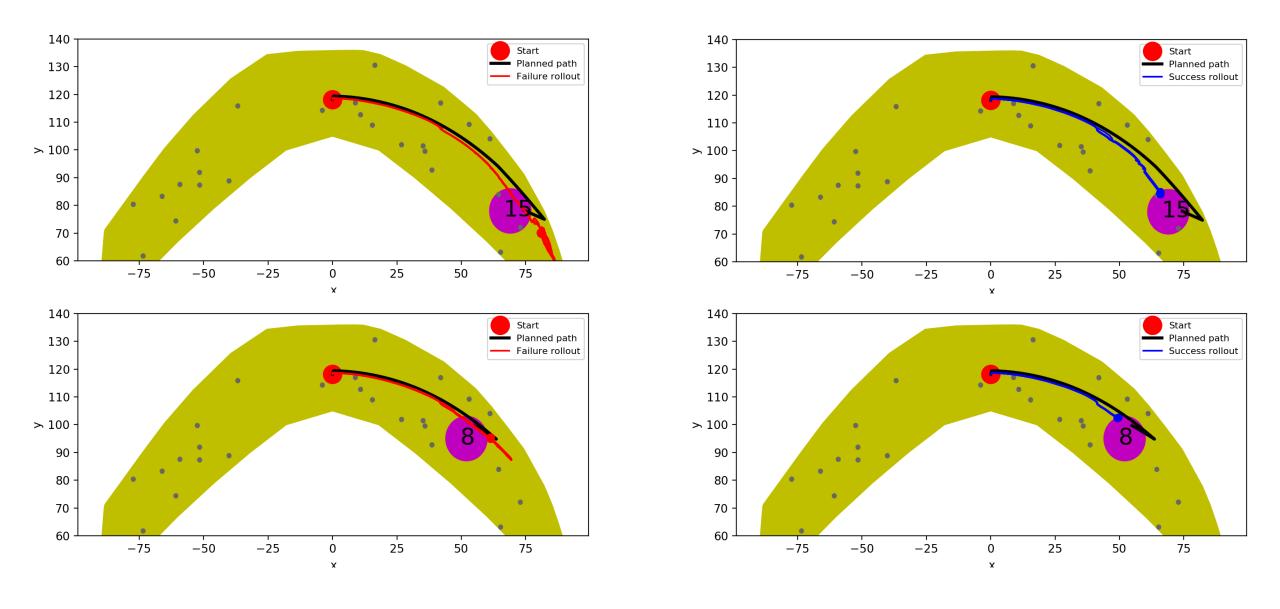
$$u_{H-i} - u_{H-i}^* = K_i(x_{H-i} - x_{H-i}^*)$$

Goal Reach Rate

Goal Location	0	2	7	8	15
A*	0%	100%	100%	0%	0%
LQR(A*-based)	0%	100%	100%	100%	100%

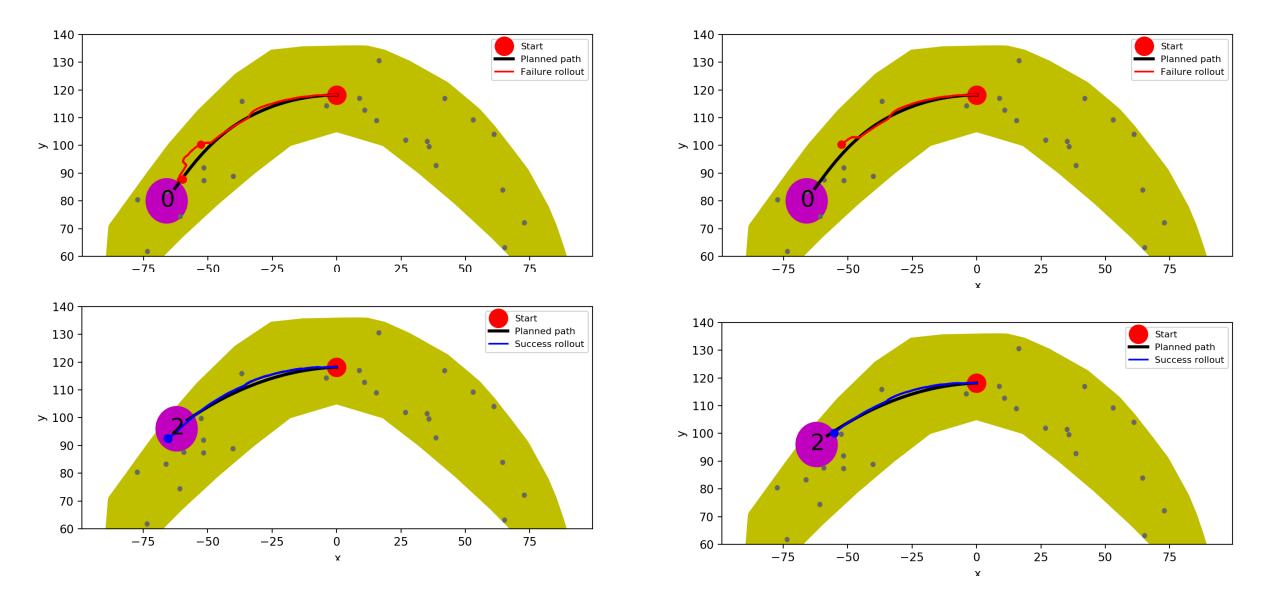






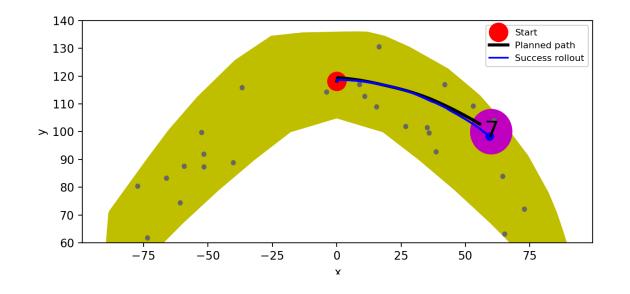
A*

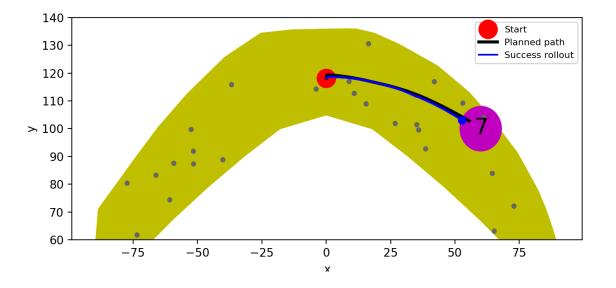
LQR (A*-based)



A*

LQR (A*-based)





Next plans

After we get LQR solutions(Matrix K_i):

- 1) LQR on other tasks(mujoco)
- 2) Should I also try closed loop control using PPO (trained from model) on real environment?
- 3) Learn more theory about conjugate gradient/line search/two-constraints(lambda-eta) optimization. Then, derive new equations, objective function and optimization procedures for our AIP?
- 4) Implement AIP

AIP Implementation (against TRPO, PPO)

Difference 1 Policy Network:

TRPO/PPO: u_final=pi_theta([x])

AIP: u_final=pi_theta([x, u_controller])

Difference 2 Constraint:

TRPO:

KL(pi_theta_new || pi_theta_old)<epsilon. (CG+Line Search)

PPO:

No constraint

Constraint (KL(pi_theta_new || pi_theta_old)<epsilon) combined into objective function

AIP:

KL(pi_theta_new || pi_theta_old)<epsilon

??KL(pi_theta || controller)<omega??

(Need to derive new equations and objective for optimization?)

Task	Open Loop A* +Rollout	Open Loop PPO + Rollout	Closed Loop PPO	Cloes Loop LQR based on A*	AIP (3 options)
Reacher (0.1% model)	Done + Done	Done + Done	Not yet	Not yet	Not yet
Gazebo Hand (0.1% model)	Done + Done	Done + Not yet	Not yet	Done	Not yet
Acrobot (100% model)	Done + Done	Done + Done	Not yet	Not yet	Not yet
Real Hand (100% model)	Done + Not yet	Done + Not yet	Not yet	Not yet	Not yet