SAFELY EXPLORING POLICY GRADIENT

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PROBLEM

- **Reinforcement Learning** for **continuous** control [Deisenroth et al., 2013]
- **Policy Gradient (PG)**: iteratively update **parametric** policy $\pi_{\boldsymbol{\theta}}$ via **gradient ascent** on performance $J(\boldsymbol{\theta})$ (expected cumulative reward):

$$\boldsymbol{\theta}^{t+1} \leftarrow \boldsymbol{\theta}^t + \alpha \nabla J(\boldsymbol{\theta}^t)$$

- Convergence to local optimum guaranteed
- **Intermediate policies may be arbitrarily bad!**
- **Safe Exploration** [Amodei et al., 2016]: limit risks/costs of novel behavior

MOTIVATION

- A working controller $\boldsymbol{\theta}^0$ is provided
- **Fine tuning**: improve it online via policy gradient
- Intermediate policies should never be worse than the initial $\boldsymbol{\theta}^0$ (baseline)
- *Economic safety*: losses and gains cancel out

STATE OF THE ART

Existing **safe PG** approaches [Pirotta et al., 2013, Papini et al., 2017]:

- Apply only to **Gaussian** policies with fixed variance:

$$\pi_{\boldsymbol{\theta}}(a|s) \sim \mathcal{N}(\mu_{\boldsymbol{\theta}}(s), \sigma^2)$$

⚠ The variance parameter regulates exploration and has a big impact on convergence speed

- Focus on **monotonic improvement** guarantees:

$$J(\boldsymbol{\theta}^{t+1}) - J(\boldsymbol{\theta}^t) \geq 0$$

⚠ Too strict for most practical scenarios

CONTRIBUTIONS

- We adopt a more general definition of safety
- We extend the existing guarantees for Gaussian policies to the adaptive-variance case
- We introduce a **surrogate objective** for variance updates that explicitly encourages **exploration**
- We provide an algorithm (**SEPG**) for the **fine-tuning** scenario

SETTING

- *Shallow* Gaussian policy parametrization:

$$\pi_{\boldsymbol{\theta}}(a|s) = \frac{1}{\sqrt{2\pi}\sigma_{\boldsymbol{\theta}}} \exp\left\{-\frac{1}{2}\left(\frac{a-\mu_{\boldsymbol{\theta}}(s)}{\sigma_{\boldsymbol{\theta}}}\right)^2\right\} \qquad \mu_{\boldsymbol{\theta}}(s) = \boldsymbol{v}^T\boldsymbol{\phi}(s) \quad \sigma_{\boldsymbol{\theta}} = e^w \qquad \boldsymbol{\theta} = \begin{cases} \boldsymbol{v} \text{ mean parameter} \\ w \text{ variance parameter} \end{cases}$$

- **Safety requirement** (similar to Thomas et al. [2015]):

$$J(\boldsymbol{\theta}^{t+1}) - J(\boldsymbol{\theta}^t) \geq C^t \quad \text{with probability at least } 1-\delta$$

$C^t \geq 0$: *required improvement*
$C^t < 0$: *bounded worsening*

- Base algorithm: REINFORCE with separate mean and variance updates

$$\begin{cases} \boldsymbol{v}^{t+1} \leftarrow \boldsymbol{v}^t + \alpha \nabla_{\boldsymbol{v}} J(\boldsymbol{v}^t, w^t) \\ w^{t+1} \leftarrow w^t + \eta \nabla_w J(\boldsymbol{v}^{t+1}, w^t) \end{cases} \quad \text{naive update: too greedy!}$$

- **Adaptive PG**: we look for the *largest* step sizes guaranteeing safety at each iteration

SAFE-EXPLORATORY UPDATES

- We introduce a surrogate **exploration objective** that accounts for long-term advantages of high policy variance:

$$\mathcal{L}(\boldsymbol{v}, w) = \underbrace{\frac{\|\nabla_{\boldsymbol{v}} J(\boldsymbol{v}, w)\|_2^2}{4mc_w}}_{\substack{\text{Largest safe performance improvement} \\ \text{obtainable by updating the mean parameter } \boldsymbol{v} \\ \text{when } \sigma = e^w}} \qquad c_w = \frac{\overbrace{R}^{\text{max reward}}\ \overbrace{M^2}^{\text{max feature}}}{(1-\gamma)^2 e^{2w}}\left(\overbrace{\frac{|\mathcal{A}|}{\sqrt{2\pi}e^w}}^{\text{volume of action space}} + \overbrace{\frac{\gamma}{2(1-\gamma)}}^{\text{discount factor}}\right)$$

- We provide a **safe** way to update the variance parameter according to this objective:

$$\begin{cases} \boldsymbol{v}^{t+1} \leftarrow \boldsymbol{v}^t + \overline{\alpha} \nabla_{\boldsymbol{v}} J(\boldsymbol{v}^t, w^t) \\ w^{t+1} \leftarrow w^t + \overline{\eta} \nabla_w \mathcal{L}(\boldsymbol{v}^{t+1}, w^t) \end{cases}$$

Largest safe step size $\overline{\alpha}$ from Papini et al. [2017]:

$$\overline{\alpha} = \frac{1}{2c_w}\left(1 + \sqrt{1 - \frac{4c_w C^t}{\|\nabla_{\boldsymbol{v}} J(\boldsymbol{v}^t, w^t)\|_\infty^2}}\right)$$

Largest safe-exploratory step size $\overline{\eta}$

$$\eta^* = \frac{\nabla_w J(\boldsymbol{v}^{t+1}, w^t)}{2d\nabla_w \mathcal{L}(\boldsymbol{v}^{t+1}, w^t)} \quad \text{(corresponds to naive update)}$$

$$\overline{\eta} = \eta^* + |\eta^*|\sqrt{1 - \frac{4dC^t}{\|\nabla_w J(\boldsymbol{v}^{t+1}, w^t)\|_\infty^2}}$$

$$d = \frac{R}{(1-\gamma)^2}\left(\frac{2(\sqrt{7}-2)e^{\sqrt{7}/2-2}|\mathcal{A}|}{\sqrt{2\pi}e^w} + \frac{\gamma}{1-\gamma}\right)$$

- Policy gradient $\nabla_w J$ (greedy) and surrogate $\nabla_w \mathcal{L}$ (explorative) typically *disagree* $\implies \eta^*$ typically negative
- Largest safe step size $\overline{\eta}$ can be positive (*exploration is allowed*) or negative (*greediness is required*) according to safety constraint C^t

APPROXIMATE FRAMEWORK

- In practice, gradients $\nabla_{\boldsymbol{v}} J, \nabla_w J, \nabla_w \mathcal{L}$ must be estimated from batches of N trajectories
- We characterize estimation error $\epsilon = \left|\widehat{\nabla}_N J - \nabla J\right|$ using known statistical inequalities
- We obtain corrected step sizes with high-probability safety guarantees

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FINE TUNING

- We define the **exploration budget**

$$B^t := J(\boldsymbol{\theta}^t) - J(\boldsymbol{\theta}^0)$$

- "Never do worse than the initial policy" is equivalent to

$$J(\boldsymbol{\theta}^{t+1}) - J(\boldsymbol{\theta}) \geq -B^t$$

- **SEPG** algorithm

1. Keep track of the budget:

$$B^0 \leftarrow 0$$
$$B^{t+1} \leftarrow B^t + J(\boldsymbol{\theta}^{t+1}) - J(\boldsymbol{\theta}^t)$$

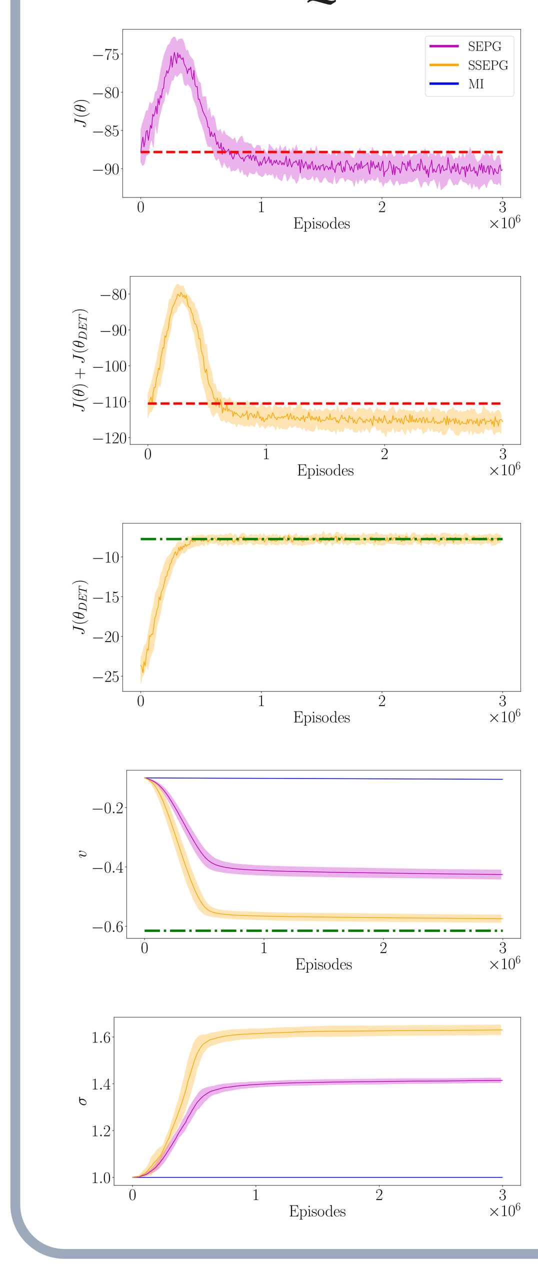
2. Update $\boldsymbol{v}$ and w alternately
3. Select $\overline{\alpha}$ and $\overline{\eta}$ according to $C^t = -B^t$

- **SSEPG** algorithm (*heuristic* variant):

+ Provide initial budget $B^0 > 0$ to encourage initial exploration
+ Test the corresponding **deterministic** policy ($\sigma = 0$) at each iteration to capture long-term advantages

EXPERIMENTS

LQR



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