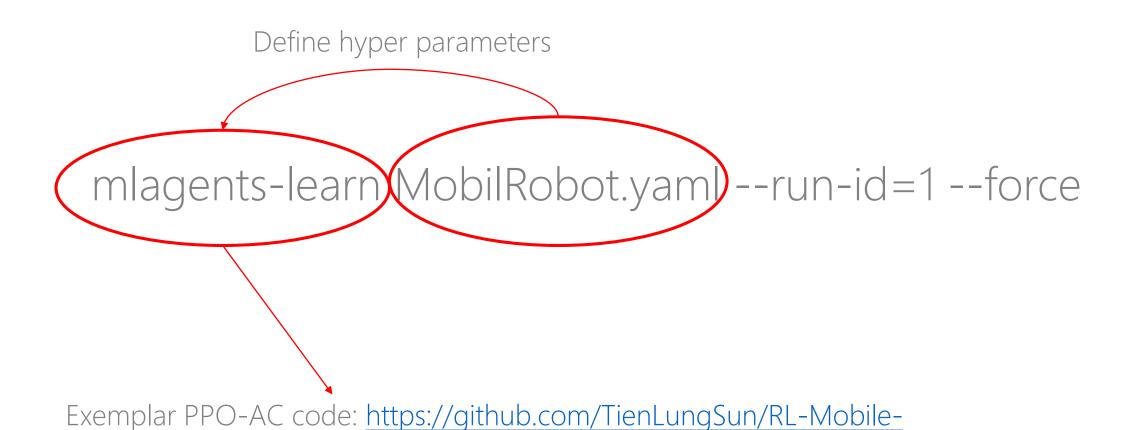
Train ML Agent

Robot/tree/main/LearnPPO-AC

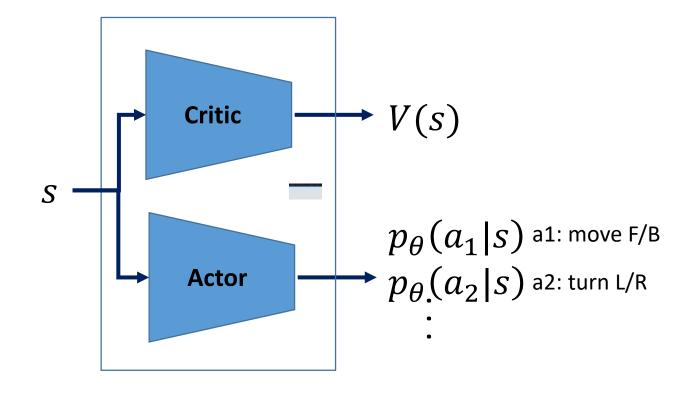


1

Two neural networks

Actor – Learns the best actions (that can have maximum long-term rewards) Critic – Learns the expected value of the long-term reward.

```
class ActorCritic(nn.Module):
    def __init__(self, num_inputs, num_outputs, hic
        super(ActorCritic, self). init ()
        self.critic = nn.Sequential(
            nn.Linear(num_inputs, hidden_size1),
            nn.LayerNorm(hidden size1),
            nn.Tanh(),
            nn.Linear(hidden size1, hidden size2),
            nn.LayerNorm(hidden_size2),
            nn.Tanh(),
            nn.Linear(hidden size2, 1),
        self.actor = nn.Sequential(
            nn.Linear(num inputs, hidden size1),
            nn.LayerNorm(hidden size1),
            nn.Tanh(),
```



Two neural networks

network_settings:
normalize: true
hidden_units: 512
num_layers: 3
vis_encode_type: simple

For simple problems where the correct action is a straightforward combination of the observation inputs, this should be small. For problems where the action is a very complex interaction between the observation variables, this should be larger.

For simple problems, fewer layers are likely to train faster and more efficiently. More layers may be necessary for more complex control problems.

Interact with training environment to collect data

```
while frame < max frames
  while (episodes < buffer size)
        get s<sub>1</sub>
        for step in range(time horizon):
           (s_1, a_1, r_1, s_2), v_1, \log p_1
           (s_2, a_2, r_2, s_3), v_2, \log p_2
           (s_N, a_N, r_N, s_{N+1}), v_N, \log p_N
    calculate GAE
   use GAE to update NN
```

hyperparameters:

batch size: 2048

buffer_size: 20480

learning_rate: 0.0003

keep_checkpoints: 5

max_steps: 5000000

time_horizon: 1000

summary_freq: 30000

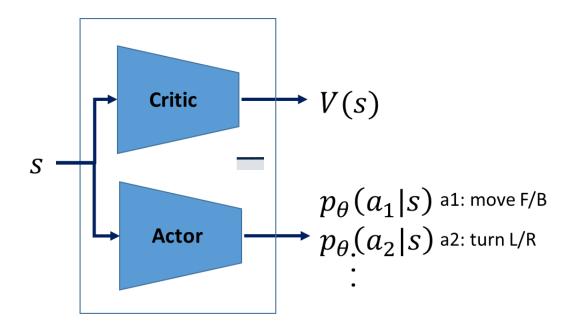
threaded: true

Time_horizon: This parameter trades off between a less biased, but higher variance estimate (long time horizon) and more biased, but less varied estimate (short time horizon). In cases where there are frequent rewards within an episode, or episodes are prohibitively large, a smaller number can be more ideal. This number should be large enough to capture all the important behavior within a sequence of an agent's actions.

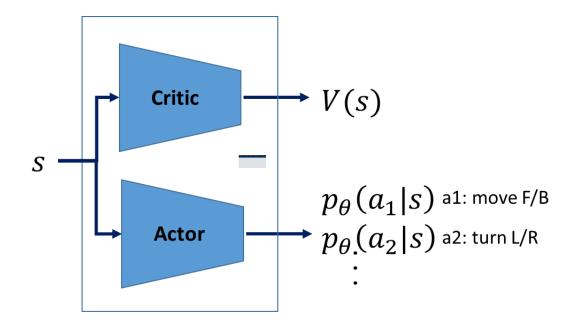
Buffer size: larger value corresponds to more stable training updates

State

```
// s = (1, 0, 0, theta, d1~dn)
sensor.AddObservation(1);
sensor.AddObservation(0);
sensor.AddObservation(0);
Vector3 targetDir = goal.transform.position - I
float facingAngle = Vector3.SignedAngle(robot.
sensor.AddObservation(facingAngle); // theta
for (int i = 0; i < 18; i++) //add dista
    if (Physics.Raycast(distSensor[i].po
        sensor.AddObservation(hit.distan
    else
        sensor.AddObservation(1);
```



Actions

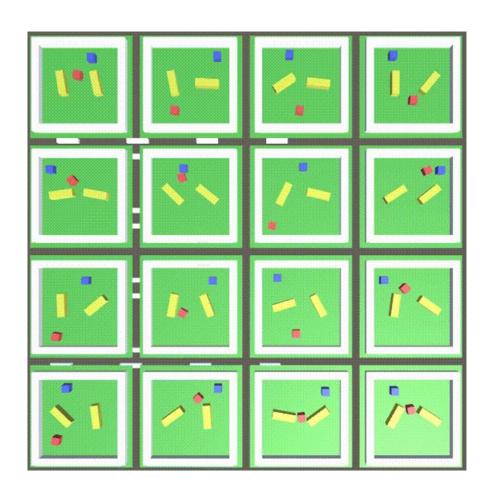


```
public override void OnActionReceived(float[] vectorAction)
{
   int oldStage = DetermineStage();
   robot.transform.Translate(0, 0, vectorAction[0]*0.4f);
   robot.transform.Rotate(0, vectorAction[1]*10.0f, 0);
```

Rewards

```
AddReward(-0.005f * newStage); //punish more st
Addheward(-0.0051 * (oldStage-newStage)); //pur
//Part II: rewards based on distance sensors, \epsilon
for (int i = 0; i < 18; i++)
    //Debug.DrawRay(distSensor[i].position, dis
    if (Physics.Raycast(distSensor[i].position,
        if (hit.collider.tag == "goal" && ((i >
            //print("Goal!");
            AddReward(100.0f);
            EndEpisode();
        else if (hit.distance < 1.0f) //too cl
            Debug.DrawRay(distSensor[i].positic
            AddReward(-0.5f);
```

Interact with training environment to collect data



keep_checkpoints: 5

max_steps: 5000000

time_horizon: 1000

summary freq: 30000

threaded: true

By default, model updates can happen while the environment is being stepped. This violates the on-policy assumption of PPO slightly in exchange for a training speedup. To maintain the strict on-policy of PPO, you can disable parallel updates by setting threaded to false.

Calculate GAE

```
In [4]: def compute_gae(next_value, rewards, masks, values, gamma=0.99, tau=0.95):
    values = values + [next_value]
    gae = 0
    returns = []
    for step in reversed(range(len(rewards))):
        delta = rewards[step] + gamma * values[step + 1] * masks[step] - values[step]
        gae = delta + gamma * tau * masks[step] * gae
        returns.insert(0, gae + values[step])
    return returns
```

 Δ = reward of this step + expected reward of next step gae = Δ + accumulated gae Return = gae + v

$$\Delta_{20} = r_{20} + \gamma * v_{21} * mask_{20} - v_{20}$$

$$gae_{20} = \Delta_{20} + \gamma * \tau * mask_{20} * gae_{initial}$$

$$return_{20} = gae_{20} + v_{20}$$

$$\Delta_{19} = r_{19} + \gamma * v_{20} * mask_{19} - v_{19}$$

$$gae_{19\sim20} = \Delta_{19} + \gamma * \tau * mask_{19} * gae_{20}$$

$$return_{19} = gae_{19\sim20} + v_{19}$$

. . .

$$\Delta_1 = r_1 + \gamma * v_2 * mask_1 - v_1$$
 $gae_{1\sim 20} = \Delta_1 + \gamma * \tau * mask_1 * gae_{2\sim 20}$
 $return_1 = gae_{1\sim 20} + v_1$

Calculate GAE

```
def compute_gae(next_value, rewards, masks, values, gamma=0.99 tau=0.95):
    values = values + [next_value]
    gae = 0
    returns = []
    for step in reversed(range(len(rewards))):
        delta = rewards[step] + gamma * values[step + 1] * masks[step] - va
        gae = delta + gamma * tau * masks[step] * gae
        returns.insert(0, gae + values[step])
    return returns
```

```
\begin{split} &\Delta_{20} = r_{20} + \gamma * v_{21} * mask_{20} - v_{20} \\ &gae_{20} = \Delta_{20} + \gamma * \tau * mask_{20} * gae_{initial} \\ &return_{20} = gae_{20} + v_{20} \end{split}
```

$$\begin{split} &\Delta_{19} = r_{19} + \gamma * v_{20} * mask_{19} - v_{19} \\ &gae_{19 \sim 20} = \Delta_{19} + \gamma * \tau * mask_{19} * gae_{20} \\ &return_{19} = gae_{19 \sim 20} + v_{19} \end{split}$$

• • •

hyperparameters:

batch_size: 2048

buffer_size: 20480

learning_rate: 0.0003

beta: 0.005

epsilon: 0.2

lambd: 0.95

reward_signals:

extrinsic:

(gamma: 0.995

strength: 1.0

Low values correspond to relying more on the current value estimate (which can be high bias), and high values correspond to relying more on the actual rewards received in the environment (which can be high variance).

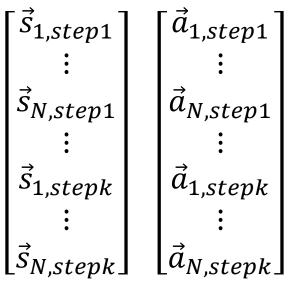
In situations when the agent should be acting in the present in order to prepare for rewards in the distant future, this value should be large. In cases when rewards are more immediate, it can be smaller. Must be strictly smaller than 1.

Combine data collected from different agents

```
next_state = torch.FloatTensor(next_state).to(device)
_, next_value = model(next_state)
returns = compute_gae(next_value, rewards, masks, values)

returns = torch.cat(returns).detach()
log_probs = torch.cat(log_probs).detach()
values = torch.cat(values).detach()
states = torch.cat(states)
actions = torch.cat(actions)
advantage = returns - values
```

N: no. of agents K: time horizon



```
\begin{bmatrix} v_{1,step1} \\ \vdots \\ v_{N,step1} \\ \vdots \\ v_{1,stepk} \\ \vdots \\ v_{N,stepk} \end{bmatrix}
```

```
[return_{1,step1}]
\vdots
return_{N,step1}
\vdots
return_{1,stepk}
\vdots
return_{N,stepk}]
```

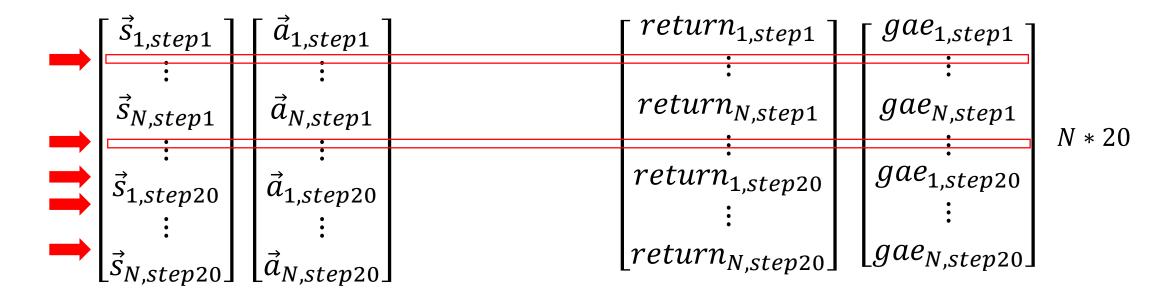
 $\begin{bmatrix} gae_{1,step1} \\ \vdots \\ gae_{N,step1} \\ \vdots \\ gae_{1,stepk} \\ \vdots \\ gae_{N,stepk} \end{bmatrix}$

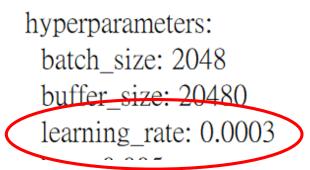
Sampling a batch of data to train NN

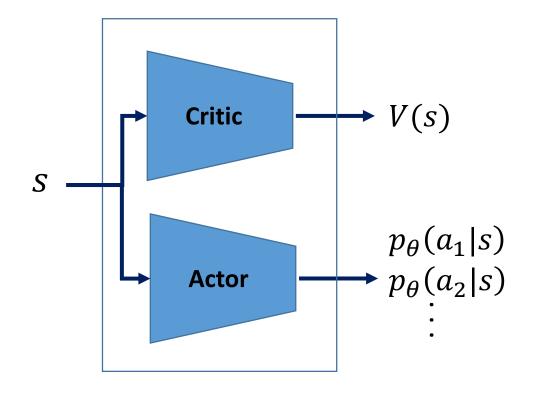
```
In [5]: import numpy as np

def ppo_iter(mini_batch_size, states, actions, log_probs, returns, advantage):
    batch_size = states.size(0)
    for _ in range(batch_size // mini_batch_size):
        rand_ids = np.random.randint(0, batch_size, mini_batch_size)
        yield states[rand_ids, :], actions[rand_ids, :], log_probs[rand_ids, :]
```

hyperparameters: batch_size: 2048







$$L = c_v L_v + L_\pi + c_{reg} L_{reg}$$

$$L_v = MSE \ of (return - v)$$

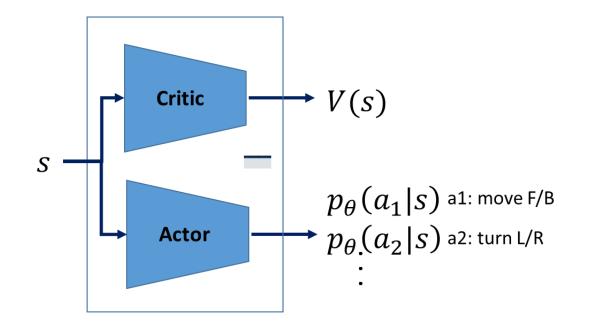
$$return_{i} = gae_{i \sim K} + v_{i}$$

$$gae_{i \sim K} = \Delta_{i} + \gamma * \tau * mask_{i} * gae_{i+1 \sim K}$$

$$\Delta_i = r_i + \gamma * v_{i+1} * mask_i - v_i$$

$$L = c_v L_v + L_\pi + c_{reg} L_{reg}$$

$$L_{\pi} = \sum_{(s_t, a_t)} min\left(\frac{p_{\theta}(a_t|s_t)}{p_{\theta'}(a_t|s_t)}A^{\theta'}(s_t, a_t), clip\left(\frac{p_{\theta}(a_t|s_t)}{p_{\theta'}(a_t|s_t)}, 1 - \varepsilon, 1 + \varepsilon\right)A^{\theta'}(s_t, a_t)\right)$$



The expected GAE that can be obtained under the policy given by the actor neural network parameters $\boldsymbol{\theta}$

ate NN

return float(loss)

```
def ppo_update(ppo_epochs,) mini_batch_size, states, actions, log_probs, returns, advantage
   for in range(ppo epochs):
       for state, action, old_log_probs, return_, advantage in ppo_iter(mini_batch_size)
vantages):
            dist, value = model(state)
            entropy = dist.entropy().mean()
            new log probs = dist.log prob(action)
            ratio = (new log probs - old log probs).exp()
            surr1 = ratio * advantage
            surr2 = torch.clamp(ratio, 1.0 - clip_param, 1.0 + clip_param) * advantage
            actor loss = - torch.min(surr1, surr2).mean()
            critic loss = (return - value).pow(2).mean()
            loss = 0.5 * critic loss + actor loss - 0.001 * entropy
            optimizer.zero grad()
            loss.backward()
            optimizer.step()
```

beta: 0.005 epsilon: 0.2

lambd: 0.95

num_epoch: 3

The larger the batch_size, the larger it is acceptable to make this. Decreasing this will ensure more stable updates, at the cost of slower learning.

For PPO, we recommend decaying learning rate until max_steps so learning converges more stably. Linear decays the learning_rate linearly, reaching 0 at max_steps, while constant keeps the learning rate constant for the entire training run.

epsilon: 0.2

lambd: 0.95

num_epoch: 3

learning_rate_schedule: linear

```
def ppo_update(ppo_epochs, mini_batch_size, states, actions, log_prot
m=0.2):
   for _ in range(ppo_epochs):
        for state, action, old_log_probs, return_, advantage in ppo_i
ons, log probs, returns, advantages):
            dist, value = model(state)
            entropy = dist.entropy().mean()
            new_log_probs = dist.log_prob(action)
            ratio = (new_log_probs - old_log_probs).exp()
            surr1 = ratio * advantage
            surr2 = torch.clamp(ratio, 1.0 - clip_param, 1.0 + clip_r
            actor loss = - torch.min(surr1, surr2).mean()
            critic_loss = (return_ - value).pow(2).mean()
            loss = 0.5 * critic_loss + actor_loss - (0.001 * entropy
```

```
behaviors:

MobileRobot:

trainer_type: ppo
hyperparameters:
batch_size: 2048
buffer_size: 20480
learning_rate: 0.0003
beta: 0.005
```

optimizer.zero_grad()
loss.backward()

$$L = c_v L_v + L_\pi + \beta L_{reg}$$

Increasing beta will ensure more random actions are taken. Beta should be adjusted such that the entropy slowly decreases alongside increases in reward. If entropy drops too quickly, increase beta. If entropy drops too slowly, decrease beta.

Setting epsilon small will result in more stable updates, but will also slow the training process.

buffer_size: 20480 learning rate: 0.0003

beta: 0.005

epsilon: 0.2

```
def ppo_update(ppo_epochs, mini_batch_size, states, actions, log_probs, returns, advantages, clip_param=0.2):
    for _ in range(ppo_epochs):
        for state, action, old_log_probs, return_, advantage in ppo_iter(mini_batch_size, states, actions, log
vantages):
            dist, value = model(state)
            entropy = dist.entropy().mean()
            new log probs = dist.log prob(action)
            ratio = (new log probs - old log probs).exp()
            surr1 = ratio * advantage
            surr2 = torch.clamp(ratio, 1.0 - clip_param, 1.0 + clip_param) * advantage
            actor loss = - torch.min(surr1, surr2).mean()
            critic loss = (return - value).pow(2).mean()
```

$$L_{\pi} = \sum_{(s_t, a_t)} min\left(\frac{p_{\theta}(a_t|s_t)}{p_{\theta'}(a_t|s_t)}A^{\theta'}(s_t, a_t), clip\left(\frac{p_{\theta}(a_t|s_t)}{p_{\theta'}(a_t|s_t)}, 1 - \varepsilon, 1 + \varepsilon\right)A^{\theta'}(s_t, a_t)\right)$$

How to find the optimal parameters?

$$\tau = (s_1, a_1, r_1, s_2, a_2, r_2, \dots s_T, a_T)$$

$$p_{\theta}(\tau) = p(s_1)p_{\theta}(a_1|s_1)p(s_2|s_1, a_1)p_{\theta}(a_2|s_2)p(s_3|s_2, a_2) \cdots$$

$$R(\tau) = \sum_{t=1}^{T} r_t$$

$$\bar{R}_{\theta} = \sum R(\tau) p_{\theta}(\tau) = E_{\tau \sim p_{\theta}(\tau)}[R(\tau)]$$

 $\text{Max } E[\bar{R}_{\theta}]$

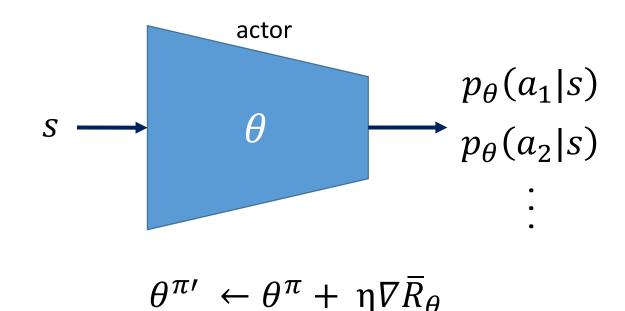
$$\max_{\theta} E[\bar{R}_{\theta}]$$

Gradient of the expected value

$$\nabla \bar{R}_{\theta} = \sum_{n=1}^{N} R(\tau) \nabla p_{\theta}(\tau) = E_{\tau \sim p_{\theta}(\tau)}[R(\tau) \nabla \log p_{\theta}(\tau)] \approx \frac{1}{N} \sum_{n=1}^{N} R(\tau^{n}) \nabla \log p_{\theta}(\tau^{n})$$

$$= \frac{1}{N} \sum_{n=1}^{N} \sum_{n=1}^{T_{n}} R(\tau^{n}) \nabla \log p_{\theta}(a_{t}^{n} | s_{t}^{n})$$

Use $\nabla \bar{R}_{\theta}$ to update policy network



$$\nabla \bar{R}_{\theta} = \frac{1}{N} \sum_{n=1}^{N} \sum_{t=1}^{T_n} R(\tau^n) \nabla \log p_{\theta}(a_t^n | s_t^n)$$

Tips to calculate $\nabla \bar{R}_{\theta}$

$$\nabla \bar{R}_{\theta} = \frac{1}{N} \sum_{n=1}^{N} \sum_{t=1}^{T_n} R(\tau^n) \nabla \log p_{\theta}(a_t^n | s_t^n)$$

Add a baseline to calculate the reward

$$\nabla \bar{R}_{\theta} \approx \frac{1}{N} \sum_{n=1}^{N} \sum_{t=1}^{T_n} (R(\tau^n) - b) \nabla \log p_{\theta}(a_t^n | s_t^n), \qquad b \approx E[R(\tau)]$$

$$\nabla \bar{R}_{\theta} \approx \frac{1}{N} \sum_{n=1}^{N} \sum_{t=1}^{T_n} \left(\sum_{t'}^{T_n} r_{t'}^n - b \right) \nabla \log p_{\theta}(a_t^n | s_t^n)$$

Assign suitable time delayed credit

$$\nabla \bar{R}_{\theta} \approx \frac{1}{N} \sum_{n=1}^{N} \sum_{t=1}^{T_n} \left(\sum_{t'}^{T_n} \gamma^{t'-t} r_{t'}^n - b \right) \nabla \log p_{\theta}(a_t^n | s_t^n), \gamma < 1$$

$$A^{\theta}(s_t, a_t) = \left(\sum_{t'}^{T_n} \gamma^{t'-t} r_{t'}^n - b\right)$$

Off-policy $abla ar{R}_{ heta}$

On-policy

$$\nabla \bar{R}_{\theta} \approx \frac{1}{N} \sum_{n=1}^{N} \sum_{t=1}^{T_n} A^{\theta}(s_t, a_t) \nabla \log p_{\theta}(a_t^n | s_t^n), \gamma < 1 \qquad A^{\theta}(s_t, a_t) = \left(\sum_{t'}^{T_n} \gamma^{t'-t} r_{t'}^n - b\right)$$

Importance sampling

$$E_{x \sim p}[f(x)] = E_{x \sim q} \left[f(x) \frac{p(x)}{q(x)} \right]$$

$$Var_{x \sim q} \left[f(x) \frac{p(x)}{q(x)} \right] = E_{x \sim q} \left[\left(f(x) \frac{p(x)}{q(x)} \right)^2 \right] - \left(E_{x \sim q} \left[f(x) \frac{p(x)}{q(x)} \right] \right)^2$$
$$= E_{x \sim p} \left[f(x)^2 \frac{p(x)}{q(x)} \right] - \left(E_{x \sim p} [f(x)] \right)^2$$

Off-policy

$$\nabla \overline{R}_{\theta} = E_{(s_t, a_t) \sim \pi_{\theta'}} \left[\frac{p_{\theta}(a_t | s_t)}{p_{\theta'}(a_t | s_t)} A^{\theta'}(s_t, a_t) \nabla \log p_{\theta}(a_t^n | s_t^n) \right]$$

Loss function derived from $abla ar{R}_{ heta}$

Off-policy

$$\nabla \bar{R}_{\theta} = E_{(s_t, a_t) \sim \pi_{\theta'}} \left[\frac{p_{\theta}(a_t | s_t)}{p_{\theta'}(a_t | s_t)} A^{\theta'}(s_t, a_t) \nabla \log p_{\theta}(a_t^n | s_t^n) \right]$$

Sampling efficiency

Loss function

$$J^{\theta'}(\theta) = E_{(s_t, a_t) \sim \pi_{\theta'}} \left[\frac{p_{\theta}(a_t | s_t)}{p_{\theta'}(a_t | s_t)} A^{\theta'}(s_t, a_t) \right]$$

Proximal policy optimization (PPO)

$$J_{PPO}^{\theta'}(\theta) = J^{\theta'}(\theta) - \beta KL(\theta, \theta')$$

$$J_{PPO2}^{\theta'}(\theta) = \sum_{(s_t, a_t)} min\left(\frac{p_{\theta}(a_t|s_t)}{p_{\theta'}(a_t|s_t)}A^{\theta'}(s_t, a_t), clip\left(\frac{p_{\theta}(a_t|s_t)}{p_{\theta'}(a_t|s_t)}, 1 - \varepsilon, 1 + \varepsilon\right)A^{\theta'}(s_t, a_t)\right)$$

Actor-critic strategy to calculate $\nabla \bar{R}_{\theta}$

$$\nabla \overline{R}_{\theta} \approx \frac{1}{N} \sum_{n=1}^{N} \sum_{t=1}^{T_n} \left(\sum_{t'}^{T_n} \gamma^{t'-t} r_{t'}^n - b \right) \nabla \log p_{\theta}(a_t^n | s_t^n)$$

$$G_t^n = \sum_{t'}^{T_n} \gamma^{t'-t} r_{t'}^n$$

 $G_t^n = \sum_{t'}^{T_n} \gamma^{t'-t} r_{t'}^n$ unstable when sampling amount is not large enough

Expected value of b

Use expected value to reduce sampling variance

$$abla ar{R}_{ heta} pprox rac{1}{N} \sum_{n=1}^{N} \sum_{t=1}^{T_n} \left[\sum_{t'}^{T_n} \gamma^{t'-t} r_{t'}^n - b \right] \nabla \log p_{ heta}(a_t^n | s_t^n)$$

$$E[G_t^n] = Q^{\pi_{ heta}}(s_t^n, a_t^n) \quad \text{Expected value of } G_t^n$$

Use one neural network that estimates V

$$Q^{\pi_{\theta}}(s_t^n, a_t^n) = \mathbb{E}[r_t^n + V^{\pi_{\theta}}(s_{t+1}^n)] = r_t^n + V^{\pi_{\theta}}(s_{t+1}^n)$$

$$Q^{\pi_{\theta}}(s_t^n, a_t^n) - V^{\pi_{\theta}}(s_t^n) = r_t^n + V^{\pi_{\theta}}(s_{t+1}^n) - V^{\pi_{\theta}}(s_t^n)$$

$$A^{\theta}(s_t, a_t) = (r_t^n + V^{\pi_{\theta}}(s_{t+1}^n) - V^{\pi_{\theta}}(s_t^n))$$

Temporal difference to calculate V

$$A^{\theta}(s_t, a_t) = (r_t^n + V^{\pi_{\theta}}(s_{t+1}^n) - V^{\pi_{\theta}}(s_t^n))$$

Monte-Carlo approach

$$V^{\pi_{\theta}}(s_a) \leftrightarrow G_a$$

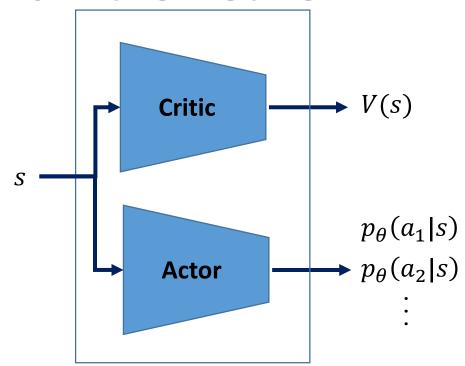
Until the end of the episode, the cumulated reward is G_a

Temporal-difference approach

$$V^{\pi_{\theta}}(s_t) + r_t = V^{\pi_{\theta}}(s_{t+1})$$

$$V^{\pi_{\theta}}(s_t) - V^{\pi_{\theta}}(s_{t+1}) \leftrightarrow r_t$$

Train the network



TD Error

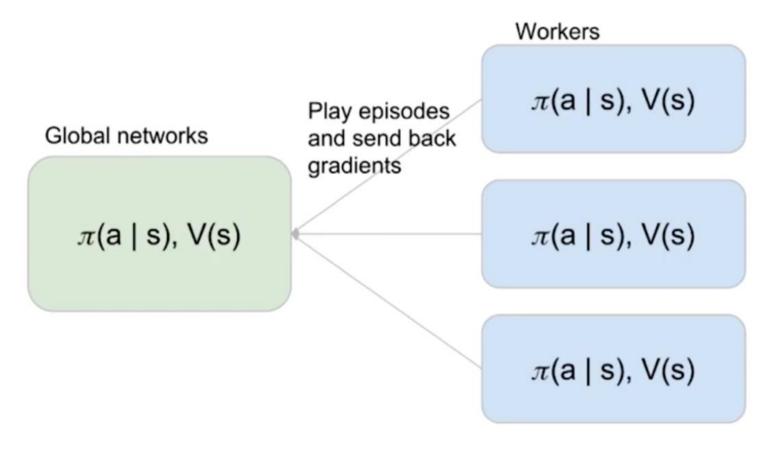
$$L = L_{\pi} + c_v L_v + c_{reg} L_{reg}$$

$$A^{\theta}(s_{t}, a_{t}) = G^{n}_{t} - V^{\pi_{\theta}}(s^{n}_{t}) = Q^{\pi_{\theta}}(s^{n}_{t}, a^{n}_{t}) - V^{\pi_{\theta}}(s^{n}_{t}) = r^{n}_{t} + \gamma V^{\pi_{\theta}}(s^{n}_{t+1}) - V^{\pi_{\theta}}(s^{n}_{t})$$

$$L_{v} = (G^{n}_{t} - V^{\pi_{\theta}}(s^{n}_{t}))^{2} = (r^{n}_{t} + \gamma V^{\pi_{\theta}}(s^{n}_{t+1}) - V^{\pi_{\theta}}(s^{n}_{t}))^{2}$$

$$L_{\pi} = \sum_{(s_{t}, a_{t})} \min\left(\frac{p_{\theta}(a_{t}|s_{t})}{p_{\theta'}(a_{t}|s_{t})}A^{\theta'}(s_{t}, a_{t}), clip\left(\frac{p_{\theta}(a_{t}|s_{t})}{p_{\theta'}(a_{t}|s_{t})}, 1 - \varepsilon, 1 + \varepsilon\right)A^{\theta'}(s_{t}, a_{t})\right)$$

A3C

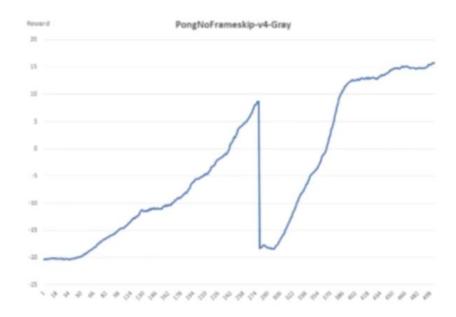


Reference: https://youtu.be/iCV3vOl8IMk

A3C

Stability

- Each episode will progress randomly
- Each action is sampled probabilistically
- Occasionally, performance of agent can drop off due to bad update
 - Well, this can still happen with A3C so don't think you are immune



Reference: https://youtu.be/iCV3vOl8IMk