

1. Learning Architecture

a) Algorithm

Algorithm 1 DDPG algorithm

Randomly initialize critic network $Q(s, a|\theta^Q)$ and actor $\mu(s|\theta^\mu)$ with weights θ^Q and θ^μ .
Initialize target network Q' and μ' with weights $\theta^{Q'} \leftarrow \theta^Q, \theta^{\mu'} \leftarrow \theta^\mu$
Initialize replay buffer R
for episode = 1, M **do**
 Initialize a random process \mathcal{N} for action exploration
 Receive initial observation state s_1
 for t = 1, T **do**
 Select action $a_t = \mu(s_t|\theta^\mu) + \mathcal{N}_t$ according to the current policy and exploration noise
 Execute action a_t and observe reward r_t and observe new state s_{t+1}
 Store transition (s_t, a_t, r_t, s_{t+1}) in R
 Sample a random minibatch of N transitions (s_i, a_i, r_i, s_{i+1}) from R
 Set $y_i = r_i + \gamma Q'(s_{i+1}, \mu'(s_{i+1}|\theta^{\mu'})|\theta^{Q'})$
 Update critic by minimizing the loss: $L = \frac{1}{N} \sum_i (y_i - Q(s_i, a_i|\theta^Q))^2$
 Update the actor policy using the sampled policy gradient:

$$\nabla_{\theta^\mu} J \approx \frac{1}{N} \sum_i \nabla_a Q(s, a|\theta^Q)|_{s=s_i, a=\mu(s_i)} \nabla_{\theta^\mu} \mu(s|\theta^\mu)|_{s_i}$$

Update the target networks:

$$\begin{aligned}\theta^{Q'} &\leftarrow \tau \theta^Q + (1 - \tau) \theta^{Q'} \\ \theta^{\mu'} &\leftarrow \tau \theta^\mu + (1 - \tau) \theta^{\mu'}\end{aligned}$$

end for
end for

b) Model Structure

i. Actor:

1. Input size = State size = 33
2. Hidden layers(2)
 - a) Fully connected with 128 batch-normalized rectifiers
 - b) Fully connected with 256 rectifiers
3. Output size = Action size = 4

ii. Critic:

1. Input 1 size = State size = 33 at 1st layer
2. Input 2 size = Action size = 4 concat to 2nd layer
3. Hidden layers(2)
 - a) Fully connected with 128 batch-normalized rectifiers
 - b) Fully connected with 256+4 rectifiers
4. Output size = Value function = 1

c) Hyperparameters

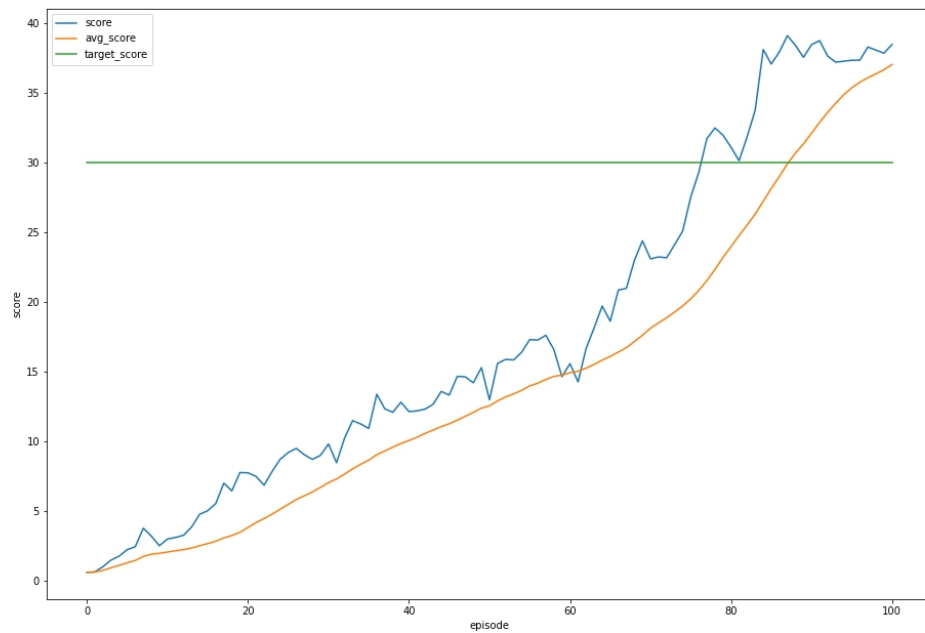
- | | |
|-------------------------------|------|
| i. Batch size | 128 |
| ii. Memory buffer size | 1e6 |
| iii. Number of episodes | 1000 |
| iv. Target score | 30.0 |
| v. Discount factor gamma | 1e-3 |
| vi. Learning rate for Actor | 1e-4 |
| vii. Learning rate for Critic | 1e-3 |

viii. Update Period	20(5 for prioritized exp replay)
ix. Update Times per update	7(1 for prioritized exp replay)
x. Weight Decay	0
xi. Agent number	20
xii. Alpha(prioritized exp replay)	0.7
xiii. Beta(prioritized exp replay)	0.8

2. Results

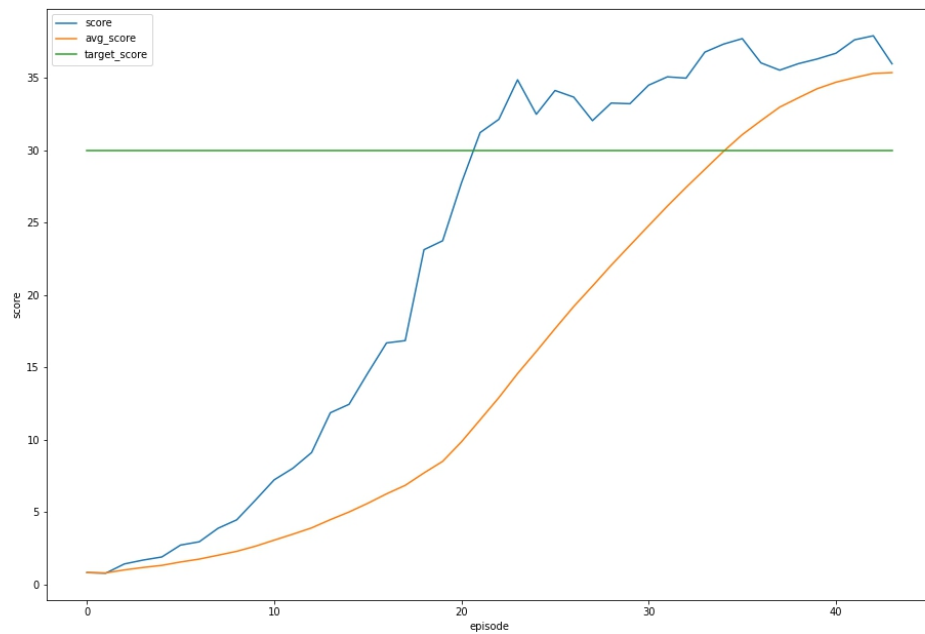
a) Original DDPG

- i. Folder: (ddpg_result_2022_10_04_16_14_37)
- ii. Result:



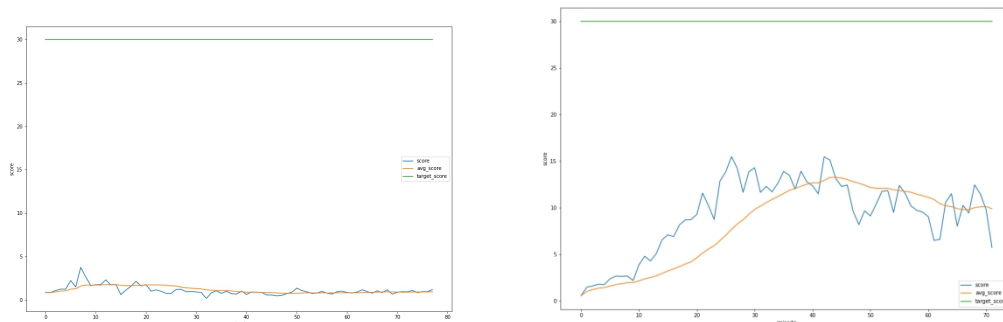
b) DDPG with prioritized experience replay

- i. Folder: (ddpg_result_2022_10_08_21_09_12)
- ii. Result:

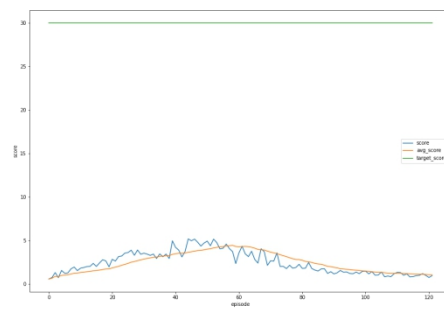
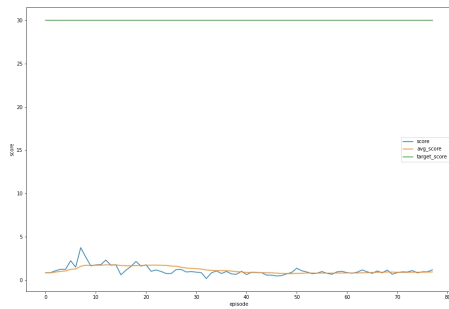


3. Conclusions

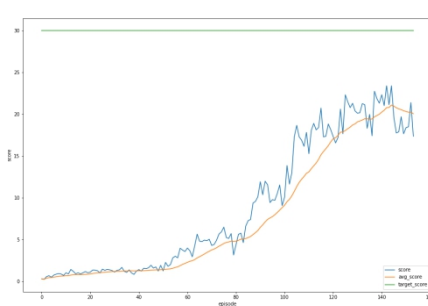
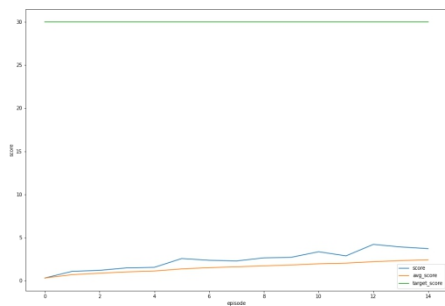
- a) Both methods converge within 100 episodes(however in the 2nd one, the training stopped early because a communication error occurred in the unity agent)
- b) Compare to original DDPG, DDPG with prioritized exp replay converge much faster(with in 40 episodes) and require much less updates(1 update per update time compared to 7 updates per update time)
- c) The training initially did not converge, so we did following steps to gradually improve the performance
 - i. Increase batch size (40->128): better
 1. left (ddpg_result_2022_09_30_17_28_04)
 2. right (ddpg_result_2022_10_01_19_12_28)



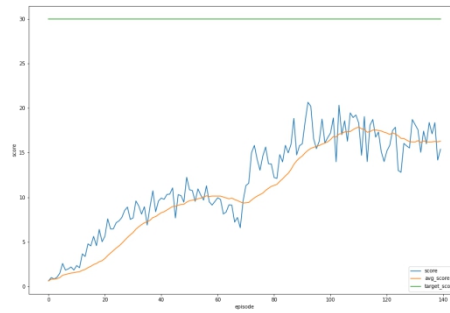
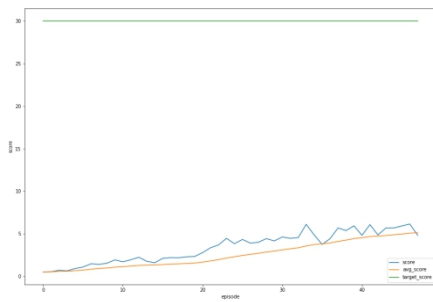
- ii. Add Batch Normalization
 1. left (ddpg_result_2022_09_30_17_28_04)
 2. right (ddpg_result_2022_10_01_19_12_28)



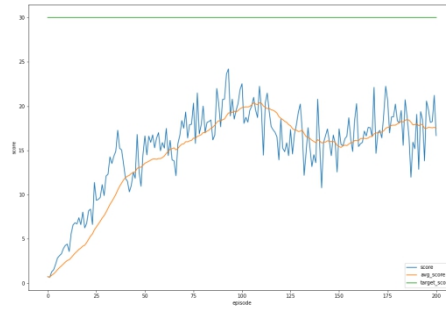
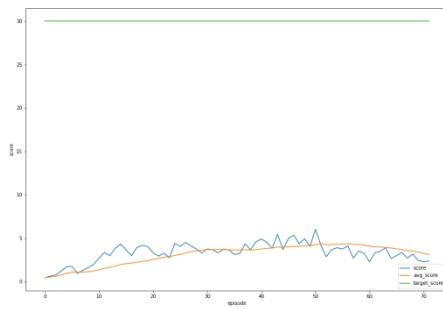
- iii. Fix OUNoise error by adding -0.5 bias: better
1. left (ddpg_result_2022_10_02_23_57_47)
 2. right (ddpg_result_2022_10_03_02_05_59)



- iv. Decrease noise std(0.2->0.05):better
1. left (ddpg_result_2022_10_02_10_04_21)
 2. right (ddpg_result_2022_10_02_12_18_34)



- v. Increase buffer size(1e5->1e6): better
1. left (ddpg_result_2022_10_01_22_51_33)
 2. right (ddpg_result_2022_10_02_01_44_19)



4. Future Improvements

- a) Will try to implement n-step bootstrapping
- b) Will try to use array to represent replay buffer's binary tree
- c) Will try to implement other algorithms like Reinforce and TRPO