Reinforcement Learning Formula Sheet

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Multi-Armed Bandit Problem

Expected reward of action a: $q_*(a) \equiv \mathbb{E}[R_t \mid A_t = a]$

Estimate of
$$q_*(a)$$
 at time t : $Q_t(a) \equiv \frac{\sum_{i=1}^{t-1} R_i \cdot \mathbb{1}_{A_i=a}}{\sum_{i=1}^{t-1} \mathbb{1}_{A_i=a}}$

Optimization:
$$Q_{n+1} = Q_n + \frac{1}{n}(R_n - Q_n)$$

$$\lim_{t \to \infty} Q_t(a) = q_*(a) \text{ by LLN}$$

Greedy action selection: $A_t = \operatorname{argmax} Q_t(a)$

ε-greedy selection: greedy most of time but selects random action w/ small probability ϵ

Nonstationary problems: constant step-size parameter

$$Q_{n+1} \equiv Q_n + \alpha (R_n - Q_n), \quad \alpha \in [0, 1)$$

$$Q_{n+1} = (1 - \alpha)^n Q_1 + \sum_{i=1}^n \alpha (1 - \alpha)^{n-i} R_i$$

Notice exponentially decaying past rewards.

1: A simple bandit algorithm

Initialize, for a = 1 to k:

$$Q(a) \leftarrow 0$$

 $N(a) \leftarrow 0$

Loop:

$$A \leftarrow \begin{cases} \operatorname*{argmax} Q(a), & \text{with probability } 1 - \epsilon \\ \operatorname*{random action}, & \text{with probability } \epsilon \end{cases}$$

$$R \leftarrow bandit(A)$$

$$M(A) \neq M(A) +$$

$$N(A) \leftarrow N(A) + 1$$

 $Q(A) \leftarrow Q(A) + \frac{1}{N(A)}[R - Q(A)]$

Upper Confidence Bound (UCB) Action Selection

"Optimism in the face of uncertainty"

Same as greedy except initialize $Q_t(a)$ to a high value, select value that optimizes an action A_t , and updates the upper bound to $Q_t(a)$.

$$A_t \equiv \operatorname{argmax} \left[Q_t(a) + c \sqrt{\frac{\ln t}{N_t(a)}} \right]$$

Finite Markov Decision Processes

State: $S_t \in \mathcal{S}$, Reward: $R_{t+1} \in \mathcal{R} \subset \mathbb{R}$ Action: $A_t \in \mathcal{A}(s)$,

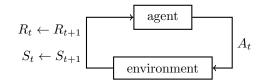
Transition dynamics fn (joint PMF):

Joint prob of next state s' and reward r given state s and action a.

$$p(s', r \mid s, a) \equiv \Pr\{S_t = s', R_t = r \mid S_{t-1} = s, A_{t-1} = a\}$$

$$p: \mathcal{S} \times \mathcal{R} \times \mathcal{S} \times \mathcal{A} \rightarrow [0, 1]$$

$$\sum_{s' \in S} \sum_{r \in \mathcal{R}} p(s', r \mid s, a) = 1, \quad \forall s \in \mathcal{S}, \forall a \in \mathcal{A}(s)$$



State-Transition Probabilities (Alternative Forms)

$$p(s', r \mid s, a) \equiv \Pr\{S_t = s', R_t = r \mid S_{t-1} = s, A_{t-1} = a\}$$

$$p(s' \mid s, a) = \Pr\{S_t = s' \mid S_{t-1} = s, A_{t-1} = a\} = \sum_{s \in \mathcal{F}} p(s', r \mid s, a)$$

$$r(s, a) \equiv \mathbb{E}[R_t \mid S_{t-1} = s, A_{t-1} = a] = \sum_{r \in \mathcal{R}} r \sum_{s' \in \mathcal{S}} p(s', r \mid s, a)$$

$$r(s, a, s') \equiv \mathbb{E}[R_t \mid S_{t-1} = s, A_{t-1} = a, S_t = s'] = \sum_{r \in \mathcal{R}} r \frac{p(s', r \mid s, a)}{p(s' \mid s, a)}$$

Markov property: future states of Markov process depend only on present state and not on past events.

Agent-envir interactions: episode \rightarrow terminal state \rightarrow reset

Goal of agent: maximize expected return, G_t

Episodic tasks: $G_t \equiv R_{t+1} + R_{t+2} + \cdots + R_T$

.....

Continuing Tasks (no terminal state)

$$G_t \equiv R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \dots + \gamma^{k-1} R_{t+k} + \dots = \sum_{k=0}^{\infty} \gamma^k R_{t+k+1}$$

$$G_t = R_{t+1} + \gamma G_{t+1}, \qquad \sum_{k=0}^{\infty} \gamma^k = \frac{1}{1-\gamma}, \qquad \gamma \in [0,1) \text{ is discount rate}$$

$$G_t \equiv \sum_{k=t+1}^{T} \gamma^{k-t-1} R_k$$
 $T = \infty \text{ or } \gamma = 1 \text{ (but not both)}$

Notice that future rewards are discounted more.

 $\gamma = 0$: agent only cares about immediate reward (greedy).

 $\gamma \to 1$: future rewards contribute more.

Policies

Law of total expectation: $\mathbb{E}[X] = \mathbb{E}[\mathbb{E}[X \mid Y]]$

Partition formula:
$$\mathbb{E}[X] = \sum_{i} \mathbb{E}[X \mid A_i] P(A_i)$$

Policy: mapping from states to probs of selecting each possible action.

$$\pi(a|s) = p(a \mid s) = \Pr\{A_t = a \mid S_t = s\}$$

Expectation of R_{t+1} in terms of π and p:

$$\mathbb{E}[R_{t+1} \mid S_t = s] = \sum_{a} \pi(a \mid S_t) \sum_{s', r} p(s', r \mid s, a) r$$

Value Functions

Value fine give expected return G_t when starting in state s and following policy π thereafter.

State-value fn:
$$v_{\pi}(s) \equiv \mathbb{E}_{\pi}[G_t \mid S_t = s]$$
 $G_t = \sum_{k=0}^{\infty} \gamma^k R_{t+k+1}$

Value of terminal state is always 0.

Action-value fn:
$$q_{\pi}(s, a) \equiv \mathbb{E}_{\pi}[G_t \mid S_t = s, A_t = a]$$

$$v_{\pi}$$
 in terms of q_{π} and π : $v_{\pi}(s) = \sum \pi(a \mid S_t)q_{\pi}(s, a)$

$$q_{\pi}$$
 in terms of v_{π} and p : $q_{\pi}(s, a) = \sum_{r,s'} p(s', r \mid s, a)[r + \gamma v_{\pi}(s')]$

Bellman Equations

$$v_{\pi}(s) = \sum_{a} \pi(a \mid s) \sum_{s',r} p(s',r \mid s,a) [r + \gamma v_{\pi}(s')]$$

$$q_{\pi}(s, a) = \sum_{s', r} p(s', r \mid s, a) \left[r + \gamma \sum_{a'} \pi(a' \mid s') q(s', a') \right]$$

Optimal value fns: $\pi_1 \geq \pi_2 \iff v_{\pi_1}(s) \geq v_{\pi_2}(s), \quad \forall s \in \mathcal{S}$

$$v_*(s) = \max_{\pi} v_{\pi}(s) = \max_{a} \sum_{s',r} p(s',r \mid s,a)[r + \gamma v_*(s')], \quad \forall s \in \mathcal{S}$$

$$q_*(s, a) = \max_{\pi} q_{\pi}(s, a) = \sum_{s', r} p(s', r \mid s, a) [r + \gamma \max_{a'} q_*(s', a')]$$

 $\forall s \in \mathcal{S}, \forall a \in \mathcal{A}$

Policy Evaluation

$$\pi_* = \operatorname*{argmax}_{a} \sum_{s',r} p(s',r \mid s,a)[r + \gamma v_*(s')]$$

2: Iterative Policy Evaluation

Input π , the policy to be evaluated $\vec{V} \leftarrow \vec{0}, \vec{V}' \leftarrow \vec{0}$ loop: loop for each $s \in \mathcal{S}$: $V'(s) \leftarrow \sum_{a} \pi(a \mid s) \sum_{s',r} p(s',r \mid s,a) [r + \gamma V(s')]$

until $\Delta < \theta$ (small positive number) return $V \approx v_{\pi}$

Policy improvement thm: $q_{\pi}(s, \pi'(s)) \geq v_{\pi}(s), \forall s \in \mathcal{S}$

$$\pi'(s) \equiv \operatorname*{argmax}_{a} q_{\pi}(s, a) = \operatorname*{argmax}_{a} \sum_{s', r} p(s', r \mid s, a) [r + \gamma v_{\pi}(s')]$$

3: Policy Iteration

1. Initialization

 $V(s) \in \mathbb{R}$ and $\pi(s) \in \mathcal{A}(s)$ arbitrarily $\forall s \in \mathcal{S}$

2. Policy Evaluation

Loop:

$$\Delta \leftarrow 0$$

Loop for each $s \in \mathcal{S}$:

$$v \leftarrow V(s)$$

$$V(s) \leftarrow \sum_{s',r} p(s',r \mid s,\pi(s))[r + \gamma V(s')]$$

$$\Delta \leftarrow \max(\Delta, |v - V(s)|)$$

3. Policy Improvement

policy- $stable \leftarrow true$

For each $s \in \mathcal{S}$:

$$old\text{-}action \leftarrow \pi(s)$$

old-action
$$\leftarrow \pi(s)$$

 $\pi(s) \leftarrow \underset{a}{\operatorname{argmax}} \sum_{s',r} p(s',r \mid s,a)[r + \gamma V(s')]$

If old-action $\neq \pi(s)$, then policy-stable \leftarrow false If policy-stable, then stop and return $V \approx v_*$ and $\pi \approx \pi_*$; else go to 2.

Monte Carlo Methods

- Regs only sample sequences of states, actions, rewards from interactions w/ envir. Works in RL by averaging sample returns.
- MC only for episodic tasks b/c only upon completion of episode are value estimates and policies changed.

4: First-visit MC prediction for estimating $V \approx v_{\pi}$

Input: policy π to be evaluated

Initialize:

 $V(s) \in \mathbb{R}$, arbitrarily $\forall s \in \mathcal{S}$ $Returns(s) \leftarrow \text{empty list } \forall s \in \mathcal{S}$

Loop (for each episode):

Generate episode following π

Loop for each step of episode, $t = T - 1, T - 2, \dots, 0$: $G \leftarrow \gamma G + R_{t+1}$

Unless S_t appears in $S_0, S_1, \ldots, S_{t-1}$:

Append G to $Returns(S_t)$

 $V(S_t) \leftarrow \text{average}(Returns(S_t))$

MC Estimation of Action Values

$$\pi(s) \equiv \underset{a}{\operatorname{argmax}} q(s, a), \qquad q_{\pi_k}(s, \pi_{k+1}(s)) \ge q_{\pi_k}(s, \pi_k(s)) \ge v_{\pi_k}(s)$$

5: First-visit MC prediction for estimating $V \approx v_{\pi}$

Input: policy π to be evaluated

Initialize:

 $\pi(s) \in \mathcal{A}(s)$, arbitrarily $\forall s \in \mathcal{S}$ $Q(s, a) \in \mathbb{R}$, arbitrarily $\forall s \in \mathcal{S}, \forall a \in \mathcal{A}$ $Returns(s) \leftarrow \text{empty list } \forall s \in \mathcal{S}, \forall a \in \mathcal{A}$

Loop (for each episode):

Choose $S_0 \in \mathcal{S}, A_0 \in \mathcal{A}(S_0)$ randomly st all pairs have probabilities greater than 0

Generate episode from S_0, A_0 following π

 $G \leftarrow 0$

Loop for each step of episode, $t = T - 1, T - 2, \dots, 0$:

 $G \leftarrow \gamma G + R_{t+1}$

Unless S_t appears in $S_0, A_0, \ldots, S_{t-1}, A_{t-1}$:

Append G to $Returns(S_t)$

 $Q(S_t, A_t) \leftarrow \text{average}(Returns(S_t, A_t))$

 $\pi(S_t) \leftarrow \operatorname{argmax} Q(S_t, a)$

Note the last three lines can be made more efficient:

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \frac{1}{n}(G - Q(S_t, A_t))$$

 $\pi(S_t) \leftarrow \operatorname{argmax} Q(S_t, a)$

MC Control w/o Exploring Starts

On-policy: tries to evaluate or improve policy used to make decisions.

Off-policy: same as on-policy but policy is different from that used to generate data: target policy + behaviour policy.

 ϵ -soft policy: all nongreedy actions given minimal probability of selection $\epsilon/|\mathcal{A}(s)|$ whereas greedy action given probability $1 - \epsilon + \epsilon/|\mathcal{A}(s)|$.

6: On-policy first-visit MC control (for ϵ -soft policies,

Algorithm parameter: small $\epsilon > 0$

Initialize:

 $\pi \leftarrow \text{arbitrary } \epsilon \text{-soft policy}$ $Q(s, a) \in \mathbb{R}$, arbitrarily $\forall s \in \mathcal{S}, \forall a \in \mathcal{A}$ $Returns(s) \leftarrow \text{empty list } \forall s \in \mathcal{S}, \forall a \in \mathcal{A}$

Loop (for each episode):

Generate episode from S_0, A_0 following π

 $G \leftarrow 0$

Loop for each step of episode, $t = T - 1, T - 2, \dots, 0$:

 $G \leftarrow \gamma G + R_{t+1}$

Unless pair S_t, A_t appears in $S_0, A_0, \ldots, S_{t-1}, A_{t-1}$:

Append G to $Returns(S_t)$

 $Q(S_t, A_t) \leftarrow average(Returns(S_t, A_t))$

 $A^* \leftarrow \operatorname{argmax} Q(S_t, a)$

 $\forall a \in \mathcal{A}(S_t^a)$:

$$\pi(a \mid S_t) \leftarrow \begin{cases} 1 - \epsilon + \epsilon/|A(S_t)| & \text{if } a = A^* \\ \epsilon/|A(S_t)| & \text{if } a \neq A^* \end{cases}$$

Off-Policy Prediction via Importance Sampling

$$\Pr\{A_t, S_{t+1}, A_{t+1}, \dots, S_T \mid S_t, A_{t:T-1} \sim \pi\} = \prod_{k=t}^{T-1} \pi(A_k \mid S_k) p(S_{k+1} \mid S_k, A_k)$$

$$\mathbb{E}[G_t \mid S_t = s] = v_b(s)$$

$$\mathbb{E}[\rho_{t:T-1}G_t \mid S_t = s] = v_{\pi}(s)$$

$$\rho_{t:T-1} = \prod_{k=t}^{T-1} \frac{\pi(A_k \mid S_k)}{b(A_k \mid S_k)}$$

Ordinary importance sampling: $V(s) \equiv \frac{\sum_{t \in \mathcal{T}(s)} \rho G_t}{|\mathcal{T}(s)|}$

Weighted importance sampling: $V(s) \equiv \frac{\sum_{t \in \mathcal{T}(s)} \rho G_t}{\sum_{t \in \mathcal{T}(s)} \rho}$

Ordinary unbiased w/ high variance; weighted is biased w/ lower variance (preferred method).

Incremental Implementation

Suppose we have seq of returns $G_1, G_2, \ldots, G_{n-1}$ all starting from same state with random weight W_i . We wish to estimate

$$V_n \equiv \frac{\sum_{k=1}^{n-1}}{W}_k G_k \sum_{k=1}^{n-1} W_k, \quad n \ge 2$$

We can use the following equation:

$$V_{n+1} \equiv V_n + \frac{W_n}{C_n} (G_n - V_n), \quad n \ge 1$$

where $C_{n+1} \equiv C_n + W_{n+1}$ and $C_0 = 0$ (C_n is sum of weights).

7: Off-policy MC prediction (policy evaluation) $Q \approx$ Q_{π}

Input: an arbitrary target policy π

Initialize, $\forall s \in \mathcal{S}, a \in \mathcal{A}(s)$: $Q(s,a) \in \mathbb{R}$ (arbitrarily)

$$C(s,a) \leftarrow 0$$

Loop (for each episode):

 $b \leftarrow \text{any policy w/ coverage of } \pi$

Generate an episode following $b: S_0, A_0, R_1, \ldots$

 $W \leftarrow 1$

Loop for each step of episode, $t = T - 1, T - 2, \dots, 0$ while

 $W \neq 0$:

$$G \leftarrow \gamma G + R_{t+1}$$

 $C(S, A_t) \leftarrow C(S, A_t)$

$$C(S_t, A_t) \leftarrow C(S_t, A_t) + W$$

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \frac{W}{C(S_t, A_t)} [G - Q(S_t, A_t)]$$

$$W \leftarrow W \frac{\pi(A_t \mid S_t)}{b(A_t \mid S_t)}$$

8: Off-policy MC control $\pi \approx \pi_*$)

Initialize, $\forall s \in \mathcal{S}, a \in \mathcal{A}(s)$:

 $Q(s, a) \in \mathbb{R}$ (arbitrarily)

 $C(s,a) \leftarrow 0$ $\pi(s) \leftarrow \operatorname{argmax} Q(s, a)$

Loop (for each episode):

 $b \leftarrow$ any policy w/ coverage of π

Generate an episode following $b: S_0, A_0, R_1, \ldots$

 $G \leftarrow 0$

 $W \leftarrow 1$

Loop for each step of episode, $t = T - 1, T - 2, \dots, 0$:

 $G \leftarrow \gamma G + R_{t+1}$

 $C(S_t, A_t) \leftarrow C(S_t, A_t) + W$

 $Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \frac{W}{C(S_t, A_t)} [G - Q(S_t, A_t)]$

 $\pi(S_t) \leftarrow \operatorname{argmax} Q(S_t, a)$

If $A_t \neq \pi(S_t)$ then exit inner Loop $W \leftarrow W \frac{1}{b(A_t \mid S_t)}$

$$W \leftarrow W \frac{1}{b(A_t \mid S_t)}$$

Temporal-Difference Learning

TD(0) update: $V(S_t) \leftarrow V(S_t) + \alpha [R_{t+1} + \gamma V(S_{t+1}) - V(S_t)]$

TD error: $\delta_t \equiv R_{t+1} + \gamma V(S_{t+1}) - V(S_t)$

9: Tabular TD(0) for estimating v_{π}

Input: policy π to be evaluated

Algorithm parameter: step size $\alpha \in (0,1]$

Initialize $V(s), \forall s \in \mathcal{S}$ arbitrarily except V(terminal) = 0

Loop (for each episode):

Initialize S

Loop for each step of episode:

 $A \leftarrow$ action given by π for S

Take action A, observe R, S'

$$V(s) \leftarrow V(s) + \alpha [R + \gamma V(s') - V(s)]$$

 $S \leftarrow S'$

until S is terminal

MC error:
$$G_t - V(S_t) = \sum_{k=t}^{T-1} \gamma^{k-t} S_t$$

Sarsa: On-Policy TD Control

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha [R_{t+1} + \gamma Q(S_{t+1}, A_{t+1}) - Q(S_t, A_t)]$$

10: Sarsa (on-policy TD control) for estimating $Q \approx q_*$

Algorithm parameter: step size $\alpha \in (0,1]$, small $\epsilon > 0$ Initialize $Q(s,a), \ \forall s \in \mathcal{S}, a \in \mathcal{A}(s)$ arbitrarily except $Q(\text{terminal}, \cdot) = 0$

Loop (for each episode):

Initialize S

Choose A from S using policy derived from Q:

Loop for each step of episode:

Take action A, observe R, S'

Choose A' from S' using policy derived from Q

$$Q(S, A) \leftarrow Q(S, A) + \alpha [R + \gamma Q(S', A') - Q(S, A)]$$

$$S \leftarrow S'; A \leftarrow A'$$

until S is terminal

Q-Learning: Off-Policy TD Control

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha [R_{t+1} + \gamma \max_{a} Q(S_{t+1}, a) - Q(S_t, A_t)]$$

11: Q-learning (off-policy TD control) for estimating $\pi \approx \pi_*$

Algorithm parameter: step size $\alpha \in (0,1]$, small $\epsilon > 0$ Initialize $Q(s,a), \ \forall s \in \mathcal{S}, a \in \mathcal{A}(s)$ arbitrarily except $Q(\text{terminal}, \cdot) = 0$

Loop (for each episode):

Initialize S

Choose A from S using policy derived from Q:

Loop for each step of episode:

Choose A from S using policy derived from Q

Take action A, observe R, S'

$$Q(S, A) \leftarrow Q(S, A) + \alpha [R + \max_{a} \gamma Q(S', a) - Q(S, A)]$$

 $S \leftarrow S'$

until S is terminal

Double Q-learning addresses maximization bias problem. Instead of single Q(S, A) update, with 0.5 probability, choose one of:

$$\begin{cases} Q_1(S,A) + \alpha \left(R + \gamma Q_2(S', \underset{a}{\operatorname{argmax}} Q_1(S',a)) - Q_1(S,A) \right) \\ Q_2(S,A) + \alpha \left(R + \gamma Q_1(S', \underset{a}{\operatorname{argmax}} Q_2(S',a)) - Q_2(S,A) \right) \end{cases}$$

Can adapt this for Sarsa and expected Sarsa updates.

Expected Sarsa

$$Q(S_t, A_t)$$

$$\leftarrow Q(S_t, A_t) + \alpha [R_{t+1} + \gamma \mathbb{E}_{\pi} [Q(S_{t+1}, A_{t+1}) \mid S_{t+1}] - Q(S_t, A_t)]$$

$$\leftarrow Q(S_t, A_t) + \alpha [R_{t+1} + \gamma \sum_{a} \pi(a \mid S_{t+1}) Q(S_{t+1}, a) - Q(S_t, A_t)]$$

Eliminates variance due to random selection of A_{t+1} from Sarsa.

Models and Planning

 $\text{model} \xrightarrow{\text{planning}} \text{policy}$

12: Random-sample one-step tabular Q-planning

Loop:

- 1. Select a state, $S \in \mathcal{S}$ and action, $A \in \mathcal{A}(S)$, at random
- Send S, A to a sample model and obtain sample next reward R and sample next state S'
- 3. Apply one-step tabular Q-learning to S,A,R,S': $Q(S,A) \leftarrow Q(S,A) + \alpha[R + \gamma \max_a Q(S',a) Q(S,A)]$

Dyna-Q

13: Tabular Dyna-Q

Initialize Q(s, a) and $Model(s, a), \forall s \in \mathcal{S}, a \in \mathcal{A}(s)$ Loop:

- 1. $S \leftarrow \text{current (nonterminal) state}$
- 2. $A \leftarrow \epsilon$ -greedy(S, Q)
- 3. Take action A; observe resultant reward R and state S'
- 4. $Q(S, A) \leftarrow Q(S, A) + \alpha [R + \gamma \max_{a} Q(S', a) Q(S, A)]$
- 5. $Model(S, A) \leftarrow R, S'$ (assuming deterministic envir)
- 6. Loop repeat n times:

 $S \leftarrow \text{random previously observed state}$

 $A \leftarrow$ random action previously taken in S

 $R, S' \leftarrow Model(S, A)$

 $Q(S,A) \leftarrow Q(S,A) + \alpha[R + \gamma \max_{a} Q(S',a) - Q(S,A)]$

Dyna-Q+ has reward of $r + \kappa \sqrt{\tau}$, where κ is a constant and τ is the number of time steps since a given transition.