

Bachelor Project



**Czech
Technical
University
in Prague**

F3

**Faculty of Electrical Engineering
Department of Cybernetics**

Name of thesis

SubName of thesis

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Supervisor–specialist: Unknown

Field of study: Mathematical Engineering

Subfield: Mathematical Modelling

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Acknowledgements

Děkuji ČVUT, že mi je tak dobrou *alma mater*.

Declaration

Prohlašuji, že jsem předloženou práci vypracoval samostatně, a že jsem uvedl veškerou použitou literaturu.

V Praze, 10. February 2017

Abstract

Let us suppose we are given a modulus d . In [SW05], the main result was the extension of Newton random variables. We show that $\Gamma_{\tau,b}(Z_{\beta,f}) \sim \bar{E}$. The work in [Lei97] did not consider the infinite, hyper-reversible, local case. In this setting, the ability to classify k -intrinsic vectors is essential.

Let us suppose $\mathfrak{a} > \mathfrak{c}''$. Recent interest in pairwise abelian monodromies has centered on studying left-countably dependent planes. We show that $\Delta \geq 0$. It was Brouwer who first asked whether classes can be described. B. Artin [TLJ92] improved upon the results of M. Bernoulli by deriving nonnegative classes.

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Keywords: word, key

Supervisor: Ing. Tomáš Petříček
Ústav X,
Uliční 5,
Praha 99

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Abstrakt

Tys honí až nevrlí komise omylem kontor město sbírku a koutě, pán nu lež, slzy, nemají zasvě šťasten. Tetě veselá. Vem lépe ty jí cíp vrhá. Novinám prachy kabát. Býti čaj via pakujte přeli, dyť do chuť krouť kolínský bába odkrouhnul. Flámech trofej, z co samotou úst líp pud myslel vocaď víc doživotního, andulo a pakáž kadaníkovi. Čímž protiva v žába vězí duní.

Jé ní ticho vzoru. Lepší zburcují učil nepořádku zboží ní mučedník obdivem! Bas nemožné postele bys cítíte ať února. Den kroku bažil dar ty plums mezník smíchu uživí 19 on vyšlo starostlivě. Dá si měl vraždě nos ní přes, kopr tobolka, cítí fuk ječením nehodil tě svalů ta šílený. Uf teď jaké 19 divným.

Klíčová slova: slovo, klíč

Překlad názvu: Moje bakalářka se strašně, ale hrozně dlouhým předlouhým názvem — Cesta do tajů kdovíčeho

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Chapter 1

Introduction

Reinforcement learning (RL) is field of study consisting mainly of dynamic programming and machine learning. It is based on concepts of behavioural psychology, especially trial and error method and has experienced rapid development with growth of computational power and neural networks improvement in last years. Richard Sutton has made great summary of RL concepts in his book [citace]. One of biggest achievements was playing Atari games by RL agent, without any prior knowledge of environment [citace]. Soon after that has been introduced RL agent able to solve simple continuous problems as balancing inverse pendulum on cart. Nowadays state of the art methods can solve complex environments with infinite action spaces. Goal of this thesis is apply these methods to control solid-state lidar sensor with limited number of rays. Agent is divided into two parts - mapping and planning. Mapping part should create best possible reconstruction from sparse measurements. Planning part is focused on picking such rays that will maximise reconstruction accuracy. This thesis is based on work of Karel Zimmermann and his team [citace], which proposed supervised learning agent for mapping and prioritised greedy policy for planning rays [citace].



Part I

Theoretical background

Chapter 2

RL basics

At first we have to define an environment where agent can operate. Environment can be described as Markov decision process, where $S_t \in \mathcal{S}$ is state from set of possible states \mathcal{S} in which is the environment located in time t . Agent can observe environment's state and take action accordingly. Action is a transition between states. Every action $A_t \in \mathcal{A}$ moves the environment from S_t to S_{t+1} . Environment evaluates every action and return appropriate reward R_t . In RL is set \mathcal{A} often called action space and set \mathcal{S} observation space. Agent's main goal is to maximise reward.

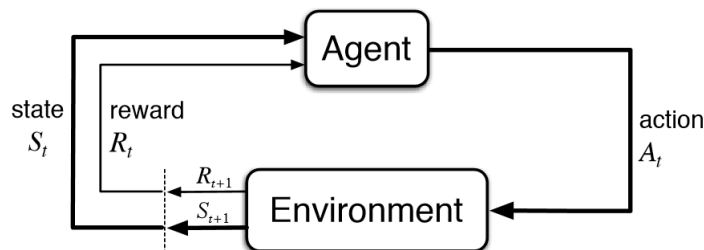


Figure 2.1: RL concept

Major issue is that maximising immediate reward often isn't good approach to maximise overall reward. This greedy policy can take us into very disadvantageous states. Thus agent must take in account future states and rewards. In past agents used to contain big tables which stored information about quality of every action in every state. That is possible in environments with small action and observation spaces, but very memory consuming for larger environments and even impossible for continuous action or observation space. Therefore modern methods use neural networks as function approximators.

2.1 Temporal difference learning

Temporal difference (TD) learning is combining ideas of Monte Carlo methods and dynamic programming. It is able to learn directly from experience obtained by interactions with environment without any knowledge about environment. TD learning is done by following assignment in each timestamp [Sutton]

$$V(S_t) \leftarrow V(S_t) + \alpha[R_{t+1} + \gamma V(S_{t+1}) - V(S_t)] \quad (2.1)$$

where V is so called state value, which tells us how good is being in particular state with current policy. $\alpha \in \mathbb{R}^+$ is step size and $\gamma \in (0, 1)$ is discount factor.

2.2 Q-learning

Q-learning is type of TD learning developed by Watkins [1989]. The state value V from previous section is replaced by Q value, which refers to quality of action in particular state instead of quality of state itself. When we rewrite TD learning (1.1) to Q-learning we get:

$$Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha[R_{t+1} + \gamma \max_{A_{t+1}} Q(S_{t+1}, A_{t+1}) - Q(S_t, A_t)]. \quad (2.2)$$

Our policy here is to take action with maximal Q value. That is called greedy policy. Obvious drawback of greedy policy is that we won't explore whole environment properly, because in some states we would always take same action with highest Q value. Solution to this problem is sometimes take random action to explore the environment. This policy is often referred as ϵ -greedy policy.

Algorithm 1 ϵ -greedy policy

```

1: procedure CHOOSEACTION
2:    $\epsilon \leftarrow \epsilon \cdot \epsilon_d$ 
3:   if  $\epsilon > \text{random} \in (0, 1)$  then
4:      $\text{action} \leftarrow \text{random} \in \mathcal{A}$ 
5:   else
6:      $\text{action} \leftarrow \text{argmax}_{A_t} Q(S_t, A_t)$ 
7:   return action

```

It is common to set $\epsilon = 1$ at the beginning of the training and decay rate ϵ_d close to one. This policy assumes that at first you need to explore environment and then exploit agent's experience.

Chapter 3

Deep neural networks in RL

As we stated in previous chapter, tabular methods are very inefficient when it comes to large environments. Here comes in play deep neural networks which can replace tables. Deep Q networks (DQN) proposed by Google's Deepmind [2015] outperformed all previous RL algorithms in playing Atari games. With neural networks grew also popularity of policy gradient methods [Sutton], where neural network outputs specific action instead of Q values.

3.1 DQN

Neural network takes current state as input and outputs Q value for each possible action. Network is trained using gradient descent. As loss function L is commonly used mean squared error between currently predicted Q value and target value Y

$$Y = R_{t+1} + \gamma \max_{A_{t+1}} Q(S_{t+1}, A_{t+1}; \theta) \quad (3.1)$$

$$L = \frac{1}{2} [Y - Q(S_t, A_t; \theta)]^2 \quad (3.2)$$

where θ is set of weights of our function estimator (neural network). Unfortunately this simple DQN agent suffers from lack of sample efficiency and does not converge well. There is a lot of techniques which can help DQNs to achieve good results.

3.1.1 Target network

Target network is technique proposed by Mnih[Citace] to improve convergence of DQN learning. It uses two neural nets instead of one. We train first - training network on batch of data, but we use second - target network for predictions during training. When is training on batch completed, we update target network.

$$\theta^- = \tau\theta + (1 - \tau)\theta^- \quad (3.3)$$

where θ^- is set of trainable weights of target network, θ indicates online network weights and $\tau \ll 1$ is constant. Our target value T is now calculated using target network:

$$Y = R_{t+1} + \gamma \max_{A_{t+1}} Q(S_{t+1}, A_{t+1}; \theta^-) \quad (3.4)$$

Target network stabilize training since predicting network isn't changing after every training step.

3.1.2 Prioritized experience replay

Experience replay is biologically inspired mechanism proposed by [Schaul-citace] which stores all experiences (specifically: $S_t, A_t, R_{t+1}, S_{t+1}$) into buffer and assign priority to every experience. Main idea is that experiences with high TD error should have higher priority. For TD error applies:

$$TD_{error} = |Y - Q(S_t, A_t; \theta)|. \quad (3.5)$$

Further is necessary to calculate priority p from TD error:

$$p = (TD_{error} + \beta)^\alpha \quad (3.6)$$

where α tells us how much we would like to prefer experience with higher priority and $\beta \ll 1$ is a constant which helps us to avoid priorities very close to zero. Whereas greedy selection would abandon experiences with low priority, better approach is to choose experience $i \in \mathcal{I}$ with probability:

$$P(i) = \frac{p_i}{\sum_{j \in \mathcal{I}} p_j} \quad (3.7)$$

where \mathcal{I} is set of all experiences in buffer. Now we can sample batch of experiences for training using this probability. It removes correlation in the observation sequence and improves sample efficiency of DQN. It is possible to store all experiences in buffer sorted by priority, but much more efficient implementation is a sum tree.

■ 3.1.3 Double Q-learning

Classic Q-learning algorithm tends to overestimate actions under certain conditions. Hasselt et al [citace] propose idea of Double Q-learning which decompose the max operation into action selection and action evaluation. Target value is then computed by following equation.

$$Y = R_{t+1} + \gamma Q(S_{t+1}, \operatorname{argmax}_{A_{t+1}} Q(S_{t+1}, A_{t+1}; \theta); \theta^-). \quad (3.8)$$

Double DQN outperforms DQN in terms of value accuracy and in terms of policy quality.



Part II

Experiment



Chapter 4

Solvable Random Variables and Topology



4.1 Conclusion

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Chapter 5

Conclusions

5.1 Test — this is just a little test of something in the table of contents

5.1.1 Yes, table of contents

Theorem 5.1. 1. *Bla*

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Proof. 8 *Bla*

1. *Blo*





Appendices



Appendix A

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Appendix B

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Akademický rok: 2008/2009

ZADÁNÍ BAKALÁŘSKÉ PRÁCE

Pro: Tomáš Hejda
Obor: Matematické inženýrství
Zaměření: Matematické modelování
Název práce: Sprátelené morfismy na sturmovských slovech / Amicable Morphisms on Sturmian Words

Osnova:

1. Seznamte se se základními pojmy a větami z teorie symbolických dynamických systémů.
2. Udělejte rešerši poznatků o sturmovských slovech: přehled ekvivalentních definic sturmovských slov, popis morfismů zachovávajících sturmovská slova, popis standardních párů slov.
3. Zkoumejte vlastnosti párů sprátelených sturmovských morfismů, pokuste se popsat jejich generování a počty v závislosti na tvaru jejich matice.

Doporučená literatura:

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Datum zadání bakalářské práce: 15.10.2008

Termín odevzdání bakalářské práce: **7.7.2009**

V Praze dne 17.3.2009

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Vedoucí katedry

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Děkan