

Lecture 5: Policy Gradients

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What we'll cover

— Contents

- The policy gradient algorithm
- What does the policy gradient do?
- Basic variance reduction: causality
- Basic variance reduction: baselines
- Policy gradient examples

— Goals

- Understand policy gradient RL
- Understand practical considerations for policy gradients

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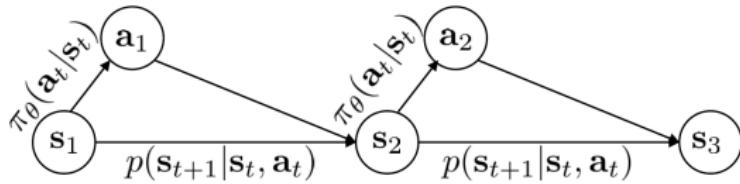
- 1 Formulation of policy gradient
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- 3 Reducing the variance
- 4 Off-policy policy gradient
- 5 Partial Observability

Recall: the Goal of RL

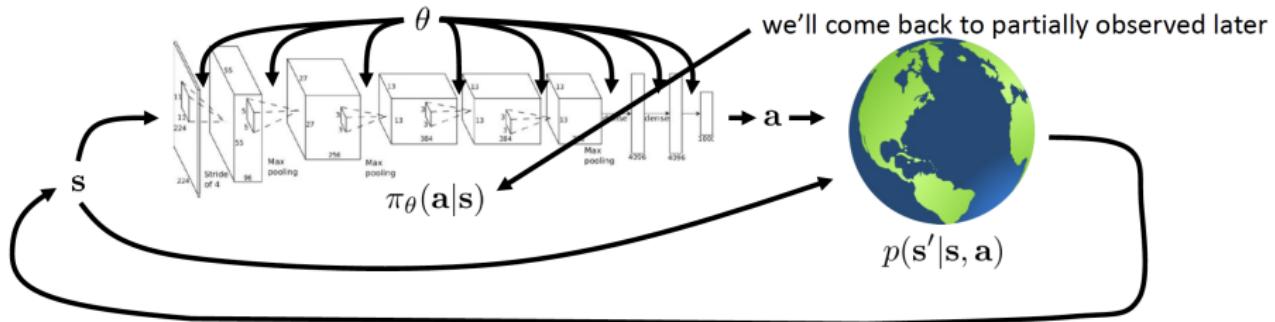
- Find **optimal policies** to maximize cumulative reward

$$\pi^* = \arg \max_{\pi} \mathbb{E}_{\pi} \left[\sum_{t=0}^{\infty} r(s_t, a_t) \right]$$

- In a **trial-and-error** manner
- A general **optimization** framework for sequential decision-making



The goal of RL



$$p_{\theta}(\tau) = p_{\theta}(s_0, a_0, \dots, s_T, a_T) = p(s_0) \prod_{t=0}^T \pi_{\theta}(a_t | s_t) p(s_{t+1} | s_t, a_t)$$

$$\theta^* = \arg \max_{\theta \in \mathbb{R}^d} \mathbb{E}_{\tau \sim p_{\theta}(\tau)} \left[\sum_t r(s_t, a_t) \right]$$

The goal of RL

$$\boldsymbol{\theta}^* = \arg \max_{\boldsymbol{\theta} \in \mathbb{R}^d} \mathbb{E}_{\tau \sim p_{\boldsymbol{\theta}}(\tau)} \left[\sum_t r(s_t, a_t) \right]$$

- Infinite horizon case

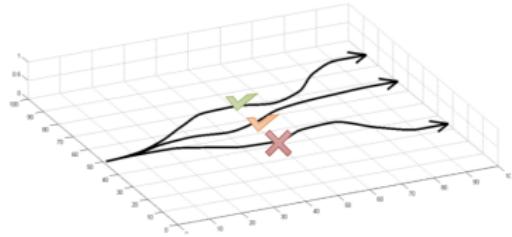
$$\boldsymbol{\theta}^* = \arg \max_{\boldsymbol{\theta}} \mathbb{E}_{(s,a) \sim p_{\boldsymbol{\theta}}(s,a)} [r(s, a)]$$

- Finite horizon case

$$\boldsymbol{\theta}^* = \arg \max_{\boldsymbol{\theta}} \sum_{t=1}^T \mathbb{E}_{(s_t, a_t) \sim p_{\boldsymbol{\theta}}(s_t, a_t)} [r(s_t, a_t)]$$

Evaluating the objective

$$\theta^* = \arg \max_{\theta \in \mathbb{R}^d} \underbrace{\mathbb{E}_{\tau \sim p_\theta(\tau)} \left[\sum_t r(s_t, a_t) \right]}_{J(\theta)}$$



$$J(\theta) = \mathbb{E}_{\tau \sim p_\theta(\tau)} \left[\sum_t r(s_t, a_t) \right] \approx \underbrace{\frac{1}{N} \sum_i \sum_t r(s_{i,t}, a_{i,t})}_{\text{sum over samples from } \pi_\theta}$$

Direct policy differentiation

- Objective function / cost function

$$J(\theta) = \mathbb{E}_{\tau \sim \pi_\theta(\tau)} [\underbrace{r(\tau)}_{\sum_{t=0}^T r(s_t, a_t)}] = \int \pi_\theta(\tau) r(\tau) d\tau$$

- The gradient – differentiate the objective function

$$\begin{aligned}\nabla_\theta J(\theta) &= \int \nabla_\theta \pi_\theta(\tau) r(\tau) d\tau = \int \pi_\theta(\tau) \nabla_\theta \log \pi_\theta(\tau) r(\tau) d\tau \\ &= \mathbb{E}_{\tau \sim \pi_\theta(\tau)} [\nabla_\theta \log \pi_\theta(\tau) r(\tau)]\end{aligned}$$

- A convenient identity 求导

$$\pi_\theta(\tau) \nabla_\theta \log \pi_\theta(\tau) = \pi_\theta(\tau) \frac{\nabla_\theta \log \pi_\theta(\tau)}{\pi_\theta(\tau)} = \nabla_\theta \pi_\theta(\tau)$$

Direct policy differentiation

$$\theta^* = \arg \max_{\theta} J(\theta)$$

$$J(\theta) = E_{\tau \sim \pi_\theta(\tau)}[r(\tau)]$$

$$\nabla_{\theta} J(\theta) = E_{\tau \sim \pi_\theta(\tau)}[\nabla_{\theta} \log \pi_{\theta}(\tau) r(\tau)]$$

$$\nabla_{\theta} \left[\cancel{\log p(\mathbf{s}_1)} + \sum_{t=1}^T \log \pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t) + \cancel{\log p(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{a}_t)} \right]$$

$$\nabla_{\theta} J(\theta) = E_{\tau \sim \pi_\theta(\tau)} \left[\left(\sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t) \right) \left(\sum_{t=1}^T r(\mathbf{s}_t, \mathbf{a}_t) \right) \right]$$

log of both sides

$$\begin{aligned} \pi_{\theta}(\mathbf{s}_1, \mathbf{a}_1, \dots, \mathbf{s}_T, \mathbf{a}_T) &= p(\mathbf{s}_1) \prod_{t=1}^T \pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t) p(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{a}_t) \\ \log \pi_{\theta}(\tau) &= \log p(\mathbf{s}_1) + \sum_{t=1}^T \log \pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t) + \log p(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{a}_t) \end{aligned}$$

Evaluating the policy gradient

recall: $J(\theta) = E_{\tau \sim p_\theta(\tau)} \left[\sum_t r(\mathbf{s}_t, \mathbf{a}_t) \right] \approx \frac{1}{N} \sum_i \sum_t r(\mathbf{s}_{i,t}, \mathbf{a}_{i,t})$

$$\nabla_\theta J(\theta) = E_{\tau \sim \pi_\theta(\tau)} \left[\left(\sum_{t=1}^T \nabla_\theta \log \pi_\theta(\mathbf{a}_t | \mathbf{s}_t) \right) \left(\sum_{t=1}^T r(\mathbf{s}_t, \mathbf{a}_t) \right) \right]$$

$$\nabla_\theta J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \left(\sum_{t=1}^T \nabla_\theta \log \pi_\theta(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \right) \left(\sum_{t=1}^T r(\mathbf{s}_{i,t}, \mathbf{a}_{i,t}) \right)$$

$$\theta \leftarrow \theta + \alpha \nabla_\theta J(\theta)$$

REINFORCE algorithm:

- 1. sample $\{\tau^i\}$ from $\pi_\theta(\mathbf{a}_t | \mathbf{s}_t)$ (run the policy)
- 2. $\nabla_\theta J(\theta) \approx \sum_i (\sum_t \nabla_\theta \log \pi_\theta(\mathbf{a}_t^i | \mathbf{s}_t^i)) (\sum_t r(\mathbf{s}_t^i, \mathbf{a}_t^i))$
- 3. $\theta \leftarrow \theta + \alpha \nabla_\theta J(\theta)$

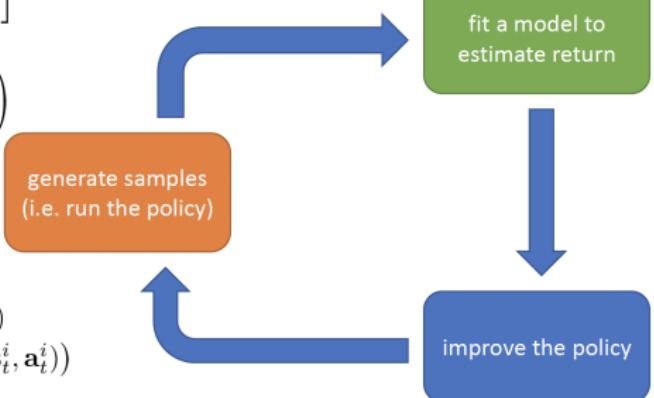
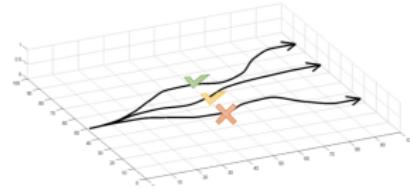


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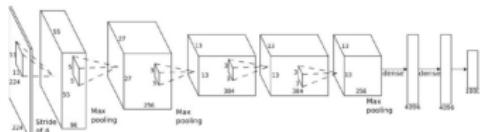
Evaluating the policy gradient

$$\text{recall: } J(\theta) = E_{\tau \sim p_\theta(\tau)} \left[\sum_t r(\mathbf{s}_t, \mathbf{a}_t) \right] \approx \frac{1}{N} \sum_i \sum_t r(\mathbf{s}_{i,t}, \mathbf{a}_{i,t})$$

$$\nabla_\theta J(\theta) = E_{\tau \sim \pi_\theta(\tau)} \left[\left(\sum_{t=1}^T \nabla_\theta \log \pi_\theta(\mathbf{a}_t | \mathbf{s}_t) \right) \left(\sum_{t=1}^T r(\mathbf{s}_t, \mathbf{a}_t) \right) \right]$$

$$\nabla_\theta J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \left(\sum_{t=1}^T \nabla_\theta \log \pi_\theta(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \right) \left(\sum_{t=1}^T r(\mathbf{s}_{i,t}, \mathbf{a}_{i,t}) \right)$$

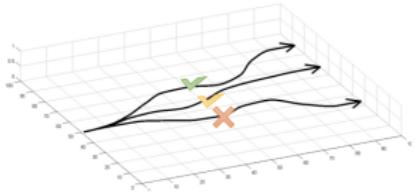
what is this?



\mathbf{s}_t

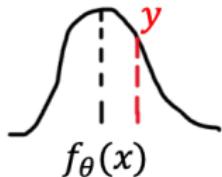


\mathbf{a}_t



Maximum likelihood estimation (MLE)

- A method of estimating the parameters of a probability distribution by maximizing a likelihood function
 - So that under the assumed statistical model, **the observed data is most probable**
- For regression problem, input-label (x, y) , prediction $\hat{y} = f_\theta(x)$



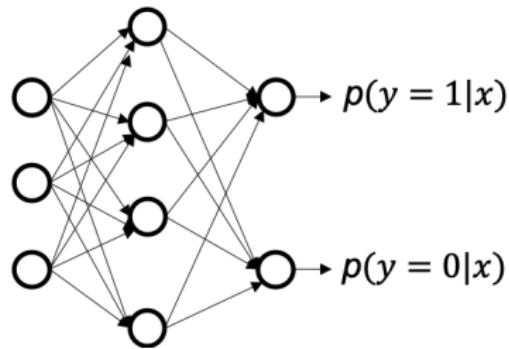
$$\text{likelihood: } \theta^* = \arg \max_{\theta \in \mathbb{R}^d} \prod_i \mathcal{N}(y_i; f_\theta(x_i), \sigma^2)$$

$$\text{negative log-likelihood: } \theta^* = \arg \min_{\theta \in \mathbb{R}^d} \sum_i (y_i - f_\theta(x_i))^2$$

Maximum likelihood estimation (MLE)

- For classification problem, input-label (x, y) , prediction $p_\theta(y|x)$
- Cross-entropy loss, minimize the negative log-likelihood:

$$\theta^* = \arg \min_{\theta \in \mathbb{R}^d} \sum_i -y_i \log p_\theta(y_i = 1|x_i) - (1 - y_i) \log(1 - p_\theta(y_i = 1|x_i))$$



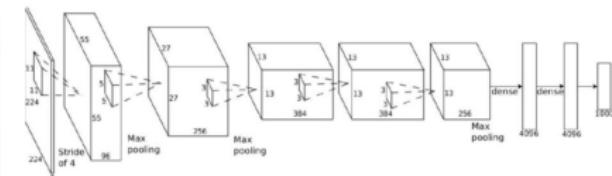
Comparison to maximum likelihood

$$\text{policy gradient: } \nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \left(\sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \right) \left(\sum_{t=1}^T r(\mathbf{s}_{i,t}, \mathbf{a}_{i,t}) \right)$$

$$\text{maximum likelihood: } \nabla_{\theta} J_{\text{ML}}(\theta) \approx \frac{1}{N} \sum_{i=1}^N \left(\sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \right)$$



\mathbf{s}_t



\mathbf{a}_t



\mathbf{s}_t
 \mathbf{a}_t



supervised learning

$$\pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t)$$

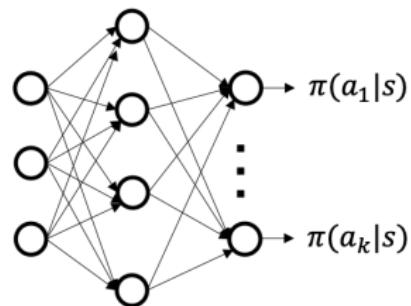
Discrete action space: Categorical distribution

- Categorical distribution for the finite number of actions
- What is Categorical distribution?

Discrete action space: Categorical distribution

- A discrete probability distribution that describes the possible results of a random variable that can take on one of k possible categories, with the probability of each category separately specified

- $k > 0$: number of categories
- p_1, \dots, p_k : event probabilities
- $p_i > 0, \sum_i p_i = 1$



Discrete action space: Categorical distribution

```
import torch
import torch.nn as nn
import torch.nn.functional as F
from torch.distributions import Categorical

class CategoricalMLPPolicy(Policy):
    def __init__(self, state_dim, num_actions):
        super(CategoricalMLPPolicy, self).__init__()

        self.input_layer = nn.Linear(state_dim, 512)
        self.hidden_layer = nn.Linear(512, 512)
        self.output_layer = nn.Linear(512, num_actions)

    def forward(self, input, params=None):
        # states: (time_horizon * batch_size * state_dim) tensor of states
        x = self.input_layer(states)
        x = F.relu(x)
        x = self.hidden_layer(x)
        x = F.relu(x)

        # probabilities for discrete actions
        logits = self.output_layer(x)

        return Categorical(logits=logits)
```

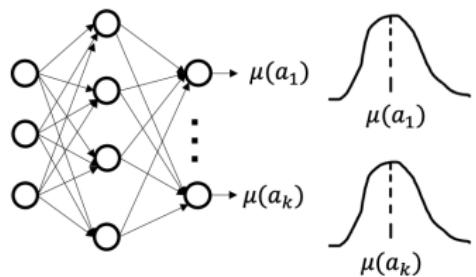
Continuous action space: Gaussian distribution

$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \left(\sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \right) \left(\sum_{t=1}^T r(\mathbf{s}_{i,t}, \mathbf{a}_{i,t}) \right)$$

example: $\pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t) = \mathcal{N}(f_{\text{neural network}}(\mathbf{s}_t); \Sigma)$

$$\log \pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t) = -\frac{1}{2} \|f(\mathbf{s}_t) - \mathbf{a}_t\|_{\Sigma}^2 + \text{const}$$

$$\nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t) = -\frac{1}{2} \Sigma^{-1}(f(\mathbf{s}_t) - \mathbf{a}_t) \frac{df}{d\theta}$$



REINFORCE algorithm:

- 1. sample $\{\tau^i\}$ from $\pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t)$ (run it on the robot)
- 2. $\nabla_{\theta} J(\theta) \approx \sum_i (\sum_t \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_t^i | \mathbf{s}_t^i)) (\sum_t r(\mathbf{s}_t^i, \mathbf{a}_t^i))$
- 3. $\theta \leftarrow \theta + \alpha \nabla_{\theta} J(\theta)$

Continuous action space: Gaussian distribution

```
import torch
import torch.nn as nn
import torch.nn.functional as F
from torch.distributions import Normal

class NormalMLPPolicy(nn.Module):
    def __init__(self, state_dim, action_dim):
        super(NormalMLPPolicy, self).__init__()

        self.input_layer = nn.Linear(state_dim, 512)
        self.hidden_layer = nn.Linear(512, 512)
        self.output_layer = nn.Linear(512, action_dim)

        # Gaussian layer, add stochasticity to actions
        # the scale of the Gaussian distribution for the action
        self.sigma = nn.Parameter(torch.Tensor(action_dim))
        self.sigma.data.fill_(math.log(1.0))

    def forward(self, states):
        # states: (time_horizon * batch_size * state_dim) tensor of states
        x = self.input_layer(states)
        x = F.relu(x)
        x = self.hidden_layer(x)
        x = F.relu(x)

        # the mean of the Gaussian distribution for the action
        mu = self.output_layer(x)

        return Normal(loc=mu, scale=self.sigma)
```

What did we just do?

$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \left(\sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \right) \left(\sum_{t=1}^T r(\mathbf{s}_{i,t}, \mathbf{a}_{i,t}) \right)$$

$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \underbrace{\sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(\tau_i)}_{\nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t})} r(\tau_i)$$

maximum likelihood: $\nabla_{\theta} J_{\text{ML}}(\theta) \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\theta} \log \pi_{\theta}(\tau_i)$

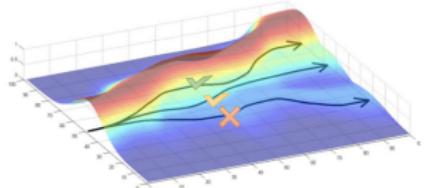
good stuff is made more likely

bad stuff is made less likely

simply formalizes the notion of “trial and error”!

REINFORCE algorithm:

- 1. sample $\{\tau^i\}$ from $\pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t)$ (run it on the robot)
- 2. $\nabla_{\theta} J(\theta) \approx \sum_i (\sum_t \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_t^i | \mathbf{s}_t^i)) (\sum_t r(\mathbf{s}_t^i, \mathbf{a}_t^i))$
- 3. $\theta \leftarrow \theta + \alpha \nabla_{\theta} J(\theta)$



Policy gradient with automatic differentiation

$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \underbrace{\nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \hat{Q}_{i,t}}_{\text{pretty inefficient to compute these explicitly!}}$$

How can we compute policy gradients with automatic differentiation?

We need a graph such that its gradient is the policy gradient!

maximum likelihood: $\nabla_{\theta} J_{\text{ML}}(\theta) \approx \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t})$ $J_{\text{ML}}(\theta) \approx \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t})$

Just implement “pseudo-loss” as a weighted maximum likelihood:

$$\tilde{J}(\theta) \approx \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \hat{Q}_{i,t}$$

 cross entropy (discrete) or squared error (Gaussian)

Policy gradient with automatic differentiation

- Pseudocode example (with discrete actions):
- Maximum likelihood:

```
# Given:  
# states: (time_horizon * batch_size * state_dim) tensor of states  
# actions: (time_horizon * batch_size * num_actions) tensor of actions  
  
# Build the graph  
logits = policy(states)  
negative_likelihoods = torch.nn.CrossEntropyLoss(labels=actions, logits=logits)  
loss = torch.mean(negative_likelihoods)    # The loss is a scalar  
gradients = torch.autograd.grad(loss, policy.parameters())
```

Policy gradient with automatic differentiation

- Pseudocode example (with discrete actions):
- Policy gradient:

```
# Given:  
# states: (time_horizon * batch_size * state_dim) tensor of states  
# actions: (time_horizon * batch_size * num_actions) tensor of actions  
# q_values: (time_horizon * batch_size * 1) tensor of estimated state-action values  
  
# Build the graph  
logits = policy(states)  
negative_likelihoods = torch.nn.CrossEntropyLoss(labels=actions, logits=logits)  
weighted_negative_likelihoods = negative_likelihoods * q_values # element-wise multiply  
loss = torch.mean(weighted_negative_likelihoods) # The loss is a scalar  
gradients = torch.autograd.grad(loss, policy.parameters())
```

$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(a_{i,t} | s_{i,t}) \underbrace{\left(\sum_{t'=t}^T r(s_{i,t'}, a_{i,t'}) \right)}_{Q(s_{i,t}, a_{i,t}), \text{ q-values}}$$

Review of the policy gradient

- Evaluating the RL objective
 - Generate samples
- Evaluating the policy gradient
 - Log gradient trick
 - Generate samples
- Understand policy gradient
 - Formalization of trial-and-error
- Can implement with automatic differentiation – need to know what to backpropagate

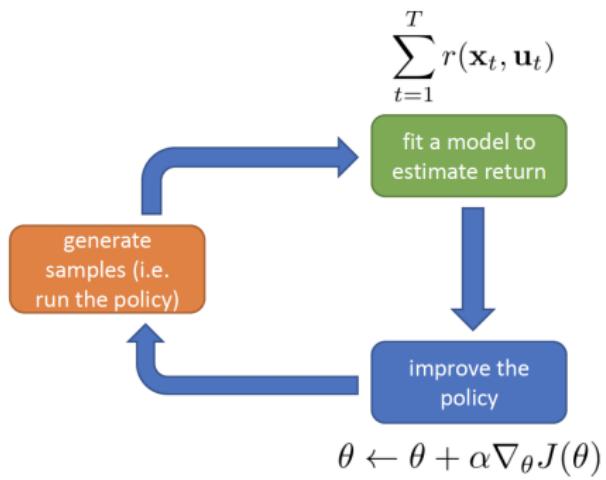
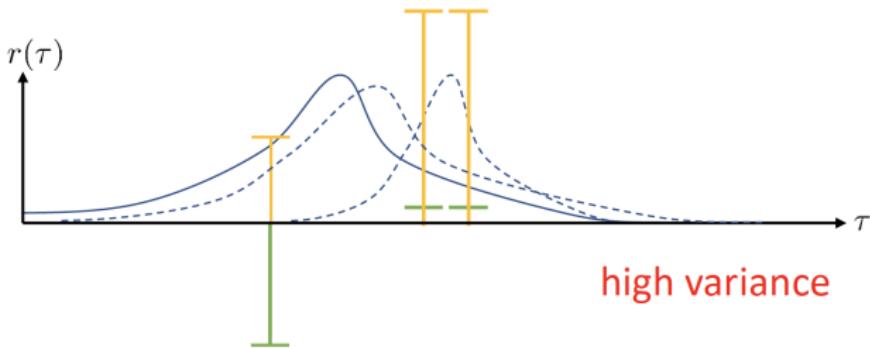


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What is wrong with the policy gradient?

$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\theta} \log \pi_{\theta}(\tau) r(\tau)$$



- Even worse: what if the two “good” samples have $r(\tau) = 0$?

Reducing variance - Causality

$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \left(\sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(a_{i,t} | s_{i,t}) \right) \left(\sum_{t=1}^T r(s_{i,t}, a_{i,t}) \right)$$

\Downarrow

- **Causality:** policy at time t' cannot affect reward at time t when $t < t'$



$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(a_{i,t} | s_{i,t}) \underbrace{\left(\sum_{t'=t}^{\textcolor{red}{T}} r(s_{i,t'}, a_{i,t'}) \right)}_{Q(s_{i,t}, a_{i,t})}$$

“reward to go”

Reducing variance - Baselines

$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\theta} \log \pi_{\theta}(\tau) [\textcolor{red}{r}(\tau) - b]$$

$$b = \frac{1}{N} \sum_{i=1}^N r(\tau)$$

- But... are we allowed to do that?
- The key problem is

$$\mathbb{E}_{\pi_{\theta}(\tau)}[\nabla_{\theta} \log \pi_{\theta}(\tau) \textcolor{blue}{r}(\tau)] = \mathbb{E}_{\pi_{\theta}(\tau)}[\nabla_{\theta} \log \pi_{\theta}(\tau) [\textcolor{red}{r}(\tau) - b]] \quad ???$$

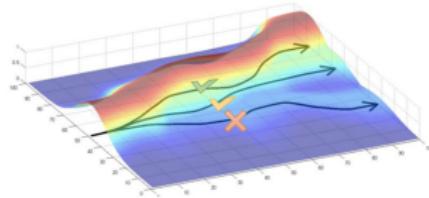
Reducing variance - Baselines

$$\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\theta} \log \pi_{\theta}(\tau) [r(\tau) - b]$$

a convenient identity

$$\pi_{\theta}(\tau) \nabla_{\theta} \log \pi_{\theta}(\tau) = \nabla_{\theta} \pi_{\theta}(\tau)$$

$$b = \frac{1}{N} \sum_{i=1}^N r(\tau)$$



- But... are we allowed to do that?

$$\begin{aligned}\mathbb{E}_{\pi_{\theta}(\tau)}[\nabla_{\theta} \log \pi_{\theta}(\tau) b] &= \int \pi_{\theta}(\tau) \nabla_{\theta} \log \pi_{\theta}(\tau) b d\tau = \int \nabla_{\theta} \pi_{\theta}(\tau) b d\tau \\ &= b \nabla_{\theta} \int \pi_{\theta}(\tau) d\tau = b \nabla_{\theta} 1 = 0\end{aligned}$$

- Subtracting a baseline is unbiased in expectation!
- Average reward is not the best baseline, but it's pretty good!

What is the best baseline?

- The best baseline makes the **variance** of $\nabla_{\theta} J(\theta)$ minimal

$$\nabla_{\theta} J(\theta) = \mathbb{E}_{\tau \sim \pi_{\theta}(\tau)} [\nabla_{\theta} \log \pi_{\theta}(\tau) (r(\tau) - b)] = \mathbb{E}_{\tau \sim \pi_{\theta}(\tau)} [g(\tau)(r(\tau) - b)]$$

- Compute the variance: $var[x] = \mathbb{E}[x^2] - \mathbb{E}[x]^2$

$$var = \mathbb{E}[g(\tau)^2(r(\tau) - b)^2] - \mathbb{E}[g(\tau)(r(\tau) - b)]^2$$

- How to derive the best baseline b ???**

Analyzing the variance

can we write down the variance?

$$\text{Var}[x] = E[x^2] - E[x]^2$$

$$\nabla_{\theta} J(\theta) = E_{\tau \sim \pi_{\theta}(\tau)} [\nabla_{\theta} \log \pi_{\theta}(\tau) (r(\tau) - b)]$$

$$\text{Var} = E_{\tau \sim \pi_{\theta}(\tau)} [(\nabla_{\theta} \log \pi_{\theta}(\tau) (r(\tau) - b))^2] - E_{\tau \sim \pi_{\theta}(\tau)} [\nabla_{\theta} \log \pi_{\theta}(\tau) (r(\tau) - b)]^2$$

this bit is just $E_{\tau \sim \pi_{\theta}(\tau)} [\nabla_{\theta} \log \pi_{\theta}(\tau) r(\tau)]$
(baselines are unbiased in expectation)

$$\begin{aligned} \frac{d\text{Var}}{db} &= \frac{d}{db} E[g(\tau)^2 (r(\tau) - b)^2] = \frac{d}{db} (E[g(\tau)^2 r(\tau)^2] - 2E[g(\tau)^2 r(\tau)b] + b^2 E[g(\tau)^2]) \\ &= -2E[g(\tau)^2 r(\tau)] + 2bE[g(\tau)^2] = 0 \end{aligned}$$

$$b = \frac{E[g(\tau)^2 r(\tau)]}{E[g(\tau)^2]} \quad \leftarrow \quad \text{This is just expected reward, but weighted by gradient magnitudes!}$$

Review

- The high variance of policy gradient
- Exploiting causality
 - Future doesn't affect the past
- Baselines
 - Unbiased!
- Analyzing variance
 - Can derive optimal baselines

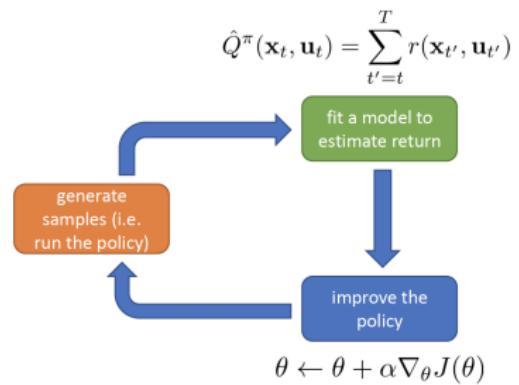


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Recall: On-policy vs. off-policy

Target policy $\pi(a s)$	Behavior policy $b(a s)$
To be evaluated or improved	To explore to generate data
Make decisions finally	Make decisions in training phase

- **On-policy** methods: $\pi(a|s) = b(a|s)$
 - Evaluate or improve the policy that is used to make decisions during training
 - e.g., SARSA
- **Off-policy** methods: $\pi(a|s) \neq b(a|s)$
 - Evaluate or improve a policy different from that used to generate the data
 - Separate exploration from control
 - e.g., Q-learning

Policy gradient is on-policy

$$\theta^* = \arg \max_{\theta} J(\theta)$$

$$J(\theta) = E_{\tau \sim \pi_\theta(\tau)}[r(\tau)]$$

$$\nabla_{\theta} J(\theta) = E_{\tau \sim \pi_\theta(\tau)}[\nabla_{\theta} \log \pi_{\theta}(\tau) r(\tau)]$$



this is trouble...

- Neural networks change only a little bit with each gradient step
- On-policy learning can be extremely inefficient!

can't just skip this!

REINFORCE algorithm:

- 
1. sample $\{\tau^i\}$ from $\pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t)$ (run it on the robot)
 2. $\nabla_{\theta} J(\theta) \approx \sum_i (\sum_t \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_t^i | \mathbf{s}_t^i)) (\sum_t r(\mathbf{s}_t^i, \mathbf{a}_t^i))$
 3. $\theta \leftarrow \theta + \alpha \nabla_{\theta} J(\theta)$

The off-policy case

- How to reuse samples that are generated by another behavior policy $\bar{\pi}, \bar{\pi} \neq \pi_\theta$?

$$\begin{aligned}\nabla_\theta J(\theta) &= \mathbb{E}_{\tau \sim \pi_\theta(\tau)} [\nabla_\theta \log \pi_\theta(\tau) r(\tau)] \\ &\neq \mathbb{E}_{\tau \sim \bar{\pi}(\tau)} [\nabla_\theta \log \pi_\theta(\tau) r(\tau)]\end{aligned}$$

- How to estimate $\nabla_\theta J(\theta)$ using samples $\tau \sim \bar{\pi}(\tau)$?

Importance sampling

- A general technique for estimating properties of a particular distribution $p(x)$, while only having samples generated from a different distribution $q(x)$ than the distribution of interest $p(x)$

$$\begin{aligned}\mathbb{E}_{x \sim p(x)}[f(x)] &= \int p(x)f(x)dx \\ &= \int \frac{q(x)}{q(x)}p(x)f(x) dx \\ &= \int q(x)\frac{p(x)}{q(x)}f(x) dx \\ &= \mathbb{E}_{x \sim q(x)}\left[\frac{p(x)}{q(x)}f(x)\right]\end{aligned}$$

Importance sampling for estimating policy gradient

- We need to estimate the gradient $\nabla_{\theta} \log \pi_{\theta}(\tau) r(\tau)$ of a distribution $\tau \sim \pi_{\theta}(\tau)$, while only having samples generated from a different distribution $\tau \sim \bar{\pi}(\tau)$

$$\begin{aligned}\nabla_{\theta} J(\theta) &= \mathbb{E}_{\tau \sim \pi_{\theta}(\tau)} [\nabla_{\theta} \log \pi_{\theta}(\tau) r(\tau)] \\ &= \mathbb{E}_{\tau \sim \bar{\pi}(\tau)} [??]\end{aligned}$$

Off-policy learning & importance sampling

$$\theta^* = \arg \max_{\theta} J(\theta)$$

$$J(\theta) = E_{\tau \sim \pi_\theta(\tau)}[r(\tau)]$$

what if we don't have samples from $\pi_\theta(\tau)$?

(we have samples from some $\bar{\pi}(\tau)$ instead)

$$J(\theta) = E_{\tau \sim \bar{\pi}(\tau)} \left[\frac{\pi_\theta(\tau)}{\bar{\pi}(\tau)} r(\tau) \right]$$

$$\pi_\theta(\tau) = p(\mathbf{s}_1) \prod_{t=1}^T \pi_\theta(\mathbf{a}_t | \mathbf{s}_t) p(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{a}_t)$$

$$\frac{\pi_\theta(\tau)}{\bar{\pi}(\tau)} = \frac{\cancel{p(\mathbf{s}_1)} \prod_{t=1}^T \pi_\theta(\mathbf{a}_t | \mathbf{s}_t) \cancel{p(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{a}_t)}}{\cancel{p(\mathbf{s}_1)} \prod_{t=1}^T \bar{\pi}(\mathbf{a}_t | \mathbf{s}_t) \cancel{p(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{a}_t)}} = \frac{\prod_{t=1}^T \pi_\theta(\mathbf{a}_t | \mathbf{s}_t)}{\prod_{t=1}^T \bar{\pi}(\mathbf{a}_t | \mathbf{s}_t)}$$

importance sampling

$$\begin{aligned} E_{x \sim p(x)}[f(x)] &= \int p(x)f(x)dx \\ &= \int \frac{q(x)}{q(x)}p(x)f(x)dx \\ &= \int q(x)\frac{p(x)}{q(x)}f(x)dx \\ &= E_{x \sim q(x)} \left[\frac{p(x)}{q(x)}f(x) \right] \end{aligned}$$

Policy gradient with importance sampling

$$\theta^* = \arg \max_{\theta} J(\theta)$$

$$J(\theta) = E_{\tau \sim \pi_\theta(\tau)}[r(\tau)]$$

a convenient identity

$$\pi_\theta(\tau) \nabla_\theta \log \pi_\theta(\tau) = \nabla_\theta \pi_\theta(\tau)$$

can we estimate the value of some *new* parameters θ' ?

$$J(\theta') = E_{\tau \sim \pi_\theta(\tau)} \left[\frac{\pi_{\theta'}(\tau)}{\pi_\theta(\tau)} r(\tau) \right]$$

the only bit that depends on θ'

$$\nabla_{\theta'} J(\theta') = E_{\tau \sim \pi_\theta(\tau)} \left[\frac{\nabla_{\theta'} \pi_{\theta'}(\tau)}{\pi_\theta(\tau)} r(\tau) \right] = E_{\tau \sim \pi_\theta(\tau)} \left[\frac{\pi_{\theta'}(\tau)}{\pi_\theta(\tau)} \nabla_{\theta'} \log \pi_{\theta'}(\tau) r(\tau) \right]$$

now estimate locally, at $\theta = \theta'$: $\nabla_\theta J(\theta) = E_{\tau \sim \pi_\theta(\tau)} [\nabla_\theta \log \pi_\theta(\tau) r(\tau)]$

The off-policy policy gradient

$$\theta^* = \arg \max_{\theta} J(\theta)$$

$$J(\theta) = E_{\tau \sim \pi_\theta(\tau)}[r(\tau)]$$

$$\frac{\pi_{\theta'}(\tau)}{\pi_\theta(\tau)} = \frac{\prod_{t=1}^T \pi_{\theta'}(\mathbf{a}_t | \mathbf{s}_t)}{\prod_{t=1}^T \pi_\theta(\mathbf{a}_t | \mathbf{s}_t)}$$

$$\nabla_{\theta'} J(\theta') = E_{\tau \sim \pi_\theta(\tau)} \left[\frac{\pi_{\theta'}(\tau)}{\pi_\theta(\tau)} \nabla_{\theta'} \log \pi_{\theta'}(\tau) r(\tau) \right] \quad \text{when } \theta \neq \theta'$$

$$= E_{\tau \sim \pi_\theta(\tau)} \left[\left(\prod_{t=1}^T \frac{\pi_{\theta'}(\mathbf{a}_t | \mathbf{s}_t)}{\pi_\theta(\mathbf{a}_t | \mathbf{s}_t)} \right) \left(\sum_{t=1}^T \nabla_{\theta'} \log \pi_{\theta'}(\mathbf{a}_t | \mathbf{s}_t) \right) \left(\sum_{t=1}^T r(\mathbf{s}_t, \mathbf{a}_t) \right) \right] \text{ what about causality?}$$

$$= E_{\tau \sim \pi_\theta(\tau)} \left[\sum_{t=1}^T \nabla_{\theta'} \log \pi_{\theta'}(\mathbf{a}_t | \mathbf{s}_t) \underbrace{\left(\prod_{t'=1}^t \frac{\pi_{\theta'}(\mathbf{a}_{t'} | \mathbf{s}_{t'})}{\pi_\theta(\mathbf{a}_{t'} | \mathbf{s}_{t'})} \right) \left(\sum_{t'=t}^T r(\mathbf{s}_{t'}, \mathbf{a}_{t'}) \right)}_{\text{future actions don't affect current weight}}$$

A first-order approximation for importance sampling

$$\nabla_{\theta'} J(\theta') = E_{\tau \sim \pi_\theta(\tau)} \left[\sum_{t=1}^T \nabla_{\theta'} \log \pi_{\theta'}(\mathbf{a}_t | \mathbf{s}_t) \underbrace{\left(\prod_{t'=1}^t \frac{\pi_{\theta'}(\mathbf{a}_{t'} | \mathbf{s}_{t'})}{\pi_\theta(\mathbf{a}_{t'} | \mathbf{s}_{t'})} \right) \left(\sum_{t'=t}^T r(\mathbf{s}_{t'}, \mathbf{a}_{t'}) \right)}_{\text{exponential in } T...} \right]$$

let's write the objective a bit differently...

on-policy policy gradient: $\nabla_{\theta} J(\theta) \approx \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \nabla_{\theta} \log \pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \hat{Q}_{i,t}$

off-policy policy gradient: $\nabla_{\theta'} J(\theta') \approx \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \frac{\pi_{\theta'}(\mathbf{s}_{i,t}, \mathbf{a}_{i,t})}{\pi_{\theta}(\mathbf{s}_{i,t}, \mathbf{a}_{i,t})} \nabla_{\theta'} \log \pi_{\theta'}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \hat{Q}_{i,t}$

$$= \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \frac{\pi_{\theta'}(\mathbf{s}_{i,t})}{\pi_{\theta}(\mathbf{s}_{i,t})} \frac{\pi_{\theta'}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t})}{\pi_{\theta}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t})} \nabla_{\theta'} \log \pi_{\theta'}(\mathbf{a}_{i,t} | \mathbf{s}_{i,t}) \hat{Q}_{i,t}$$

ignore this part

Example of off-policy policy gradient

Incremental Reinforcement Learning in Continuous Spaces via Policy Relaxation and Importance Weighting

Zhi Wang[✉], Student Member, IEEE, Han-Xiong Li[✉], Fellow, IEEE, and Chunlin Chen[✉], Member, IEEE

Algorithm 1 Policy Relaxation With Importance Sampling

Input: Number of burn-in episodes k ;
learning rate α ; batch size m
Output: Optimal policy parameters θ^*

1 Initialize the number of learning episodes: $\eta \leftarrow 0$
2 **while** not converged **do**
3 **if** $\eta \leq k$ **then**
4 $\pi_r(a|s) = \text{Uniform}(A(s)), \forall s$
5 Sample m episodes from π_r : $\tau^i \sim \pi_r$
6 $\nabla_{\theta} J(\theta) = \sum_{i=1}^m \frac{\pi_{\theta}(\tau^i)}{\pi_r(\tau^i)} \nabla_{\theta} \log \pi_{\theta}(\tau^i) r(\tau^i)$
7 **else**
8 Sample m episodes from π_{θ} : $\tau^i \sim \pi_{\theta}$
9 $\nabla_{\theta} J(\theta) = \sum_{i=1}^m \nabla_{\theta} \log \pi_{\theta}(\tau^i) r(\tau^i)$
10 **end**
11 $\theta \leftarrow \theta + \alpha \nabla_{\theta} J(\theta)$
12 $\eta \leftarrow \eta + m$
13 **end**

B. Policy Relaxation

In the new environment M_t , the agent tends to visit a small part of the whole state-action space when executing the previously learned policy, thus probably leading to a local optimum due to insufficient exploration. Hence, we propose a policy relaxation mechanism to encourage a proper exploration. Specifically, in the k burn-in learning episodes, the agent is forced to execute a relaxed policy where actions are randomly selected from the available set. For better readability, let θ denote the current parameters in M_t , and π_{θ} be the policy derived from θ . Regarding the number of learning episodes η , the agent's behavior policy π_r is relaxed as

$$\pi_r(a|s) = \begin{cases} \text{Uniform}(A(s)), & \eta \leq k \\ \pi_{\theta}(a|s), & \eta > k \end{cases} \quad (9)$$

Policy gradient in practice

- Remember that the gradient has high variance
 - This isn't the same as supervised learning!
 - Gradients will be really noisy!
- Consider using much larger batches
- Tweaking learning rates is very hard
 - Using adaptive step size rules like ADAM
 - More policy gradient specific learning rate adjustment methods...

Review

- Policy gradient is on-policy
- Can derive off-policy variant
 - Use importance sampling
 - Exponential scaling in T
 - Can ignore state portion (first-order approximation)
- Practical considerations: batch size, learning rates, optimizers

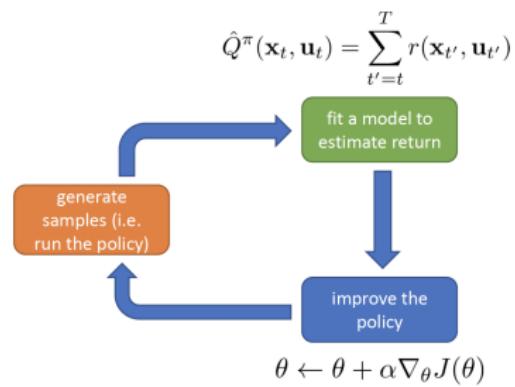


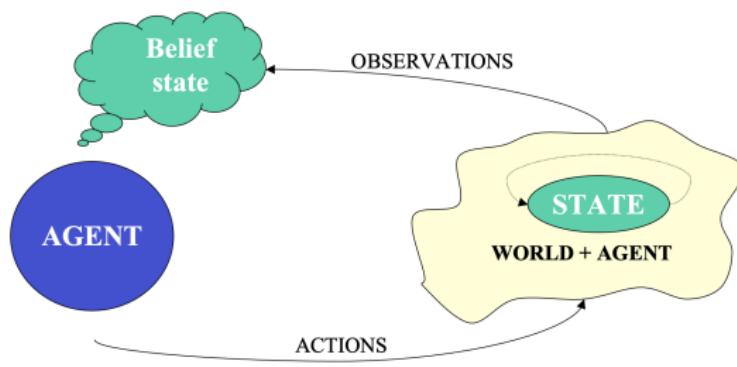
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Recall: Partially Observable MDP (POMDP)

POMDP: Uncertainty

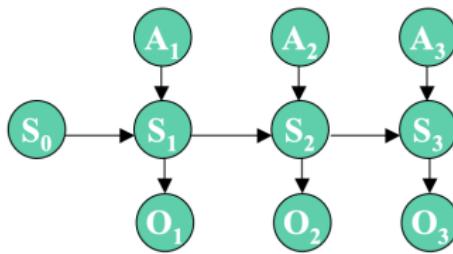
- Case 1: Uncertainty about the action outcome
- Case 2: Uncertainty about the world state due to imperfect (partial) information



GOAL = Selecting appropriate actions

Recall: Partially Observable MDP (POMDP)

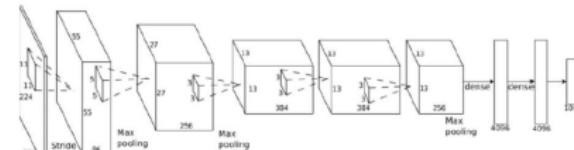
- A generalization of an MDP
 - the agent cannot directly observe the underlying state
 - it must maintain a probability distribution over the set of possible states, based on a set of observations and observation probabilities
- $M = \langle S, A, T, R, \Omega, O \rangle$
 - $\Omega = \{o_1, \dots, o_k\}$ is a set of observations
 - $O(o|s', a)$ is a set of conditional observation probabilities



Partial Observability



\mathbf{o}_t



$\pi_{\theta}(\mathbf{a}_t | \mathbf{o}_t)$

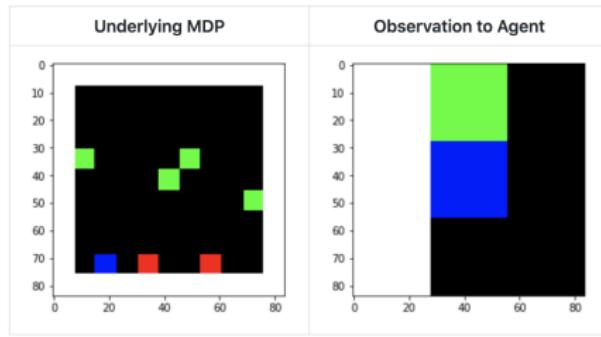


\mathbf{a}_t

$$\nabla_{\boldsymbol{\theta}} J(\boldsymbol{\theta}) \approx \frac{1}{N} \left(\sum_{t=1}^T \nabla_{\boldsymbol{\theta}} \log \pi_{\boldsymbol{\theta}}(a_{i,t} | o_{i,t}) \right) \left(\sum_{t=1}^T r(s_{i,t}, a_{i,t}) \right)$$

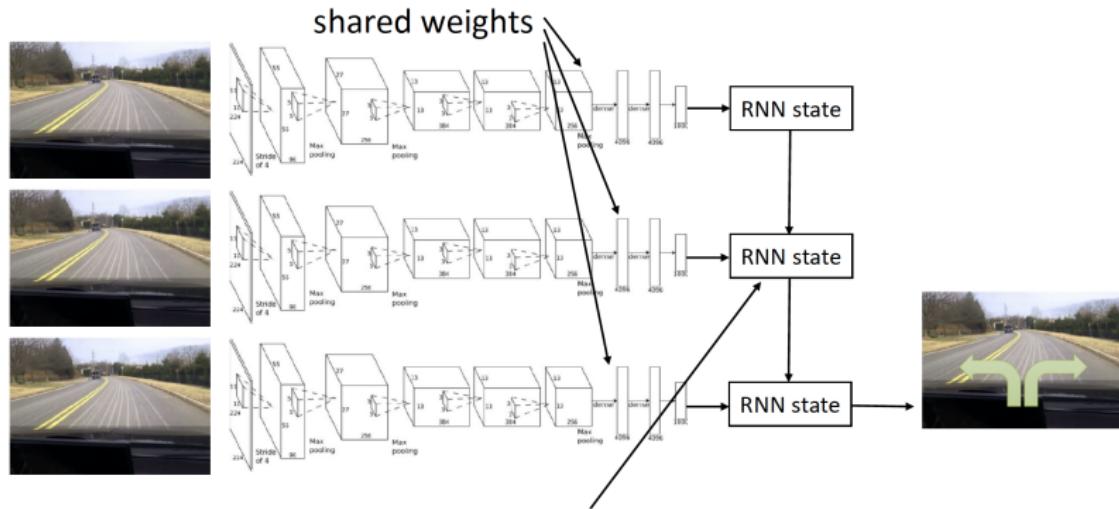
- Markov property is not actually used!
- Can use policy gradient in partially observable MDPs without modification, empirically

Examples: Partial Observability



Address partial observability: use the whole history

- Use recurrent neural network (RNN) as the encoder
- Embed the summary of past states into the internal **memory**

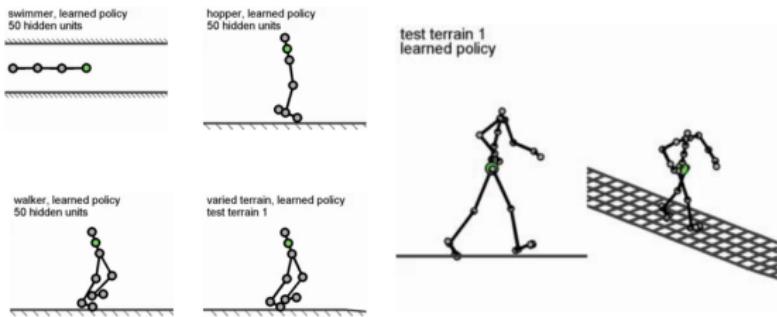


Typically, LSTM cells work better here

Example: policy gradient with importance sampling

$$\nabla_{\theta'} J(\theta') = E_{\tau \sim \pi_{\theta}(\tau)} \left[\sum_{t=1}^T \nabla_{\theta'} \log \pi_{\theta'}(\mathbf{a}_t | \mathbf{s}_t) \left(\prod_{t'=1}^t \frac{\pi_{\theta'}(\mathbf{a}_{t'} | \mathbf{s}_{t'})}{\pi_{\theta}(\mathbf{a}_{t'} | \mathbf{s}_{t'})} \right) \left(\sum_{t'=t}^T r(\mathbf{s}_{t'}, \mathbf{a}_{t'}) \right) \right]$$

- Incorporate example demonstrations using importance sampling
- Neural network policies



Learning objectives of this lecture

- You should be able to...
 - Understand and be able to use the vanilla policy gradient method
 - Be able to use the baseline to reduce the variance of policy gradient
 - Know the importance sampling technique for off-policy policy gradient
 - Know the implementation tricks in practice

References

- Lecture 5 of CS285 at UC Berkeley, *Deep Reinforcement Learning, Decision Making, and Control*
 - <http://rail.eecs.berkeley.edu/deeprlcourse/static/slides/lec-5.pdf>
- Classic papers
 - Williams (1992). **Simple statistical gradient following algorithms for connectionist reinforcement learning**: introduces REINFORCE algorithm.
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 - Z. Wang, et al., **Incremental Reinforcement Learning in Continuous Spaces via Policy Relaxation and Importance Weighting**, *TNNLS*, 2019.

THE END