RBE 595 — Reinforcement Learning Week #5 Assignment

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When is it suited to apply Monte-Carlo to a problem?

Answer

Monte-Carlo methods are best suited to be applied to problems where we do not have a model of the environment (i.e., the dynamics of the environment are unknown). For example, sometimes it is simply not practical to model the complexity of the environment. In such cases, the agent must learn about the environment by interacting with it and using the obtained rewards to update its policy via the action-value function.

When does the Monte-carlo prediction performs the first update?

Answer

The Monte-Carlo prediction performs the first update after an episode terminates. This is because the Monte-Carlo method is an episodic method, i.e., it learns from a series of state, action, and reward tuples that occur in an episode.

What is off-policy learning and why it is useful?

Answer

Off-policy learning is a method of reinforcement learning where the agent learns about the environment by observing the behavior of another agent, called the *behavior policy*, which is the policy responsible for exploration and interaction. However, the agent performs evaluation and optimization using a different policy, called the *target policy*.

Off-policy learning is useful because it allows the agent to learn about the environment without having to directly interact with it. This way the agent can build upon existing knowledge and learn from the behavior of other agents.

(Exercise 5.5, page 105) Consider an MDP with a single nonterminal state and a single action that transitions back to the nonterminal state with probability p and transitions to the terminal state with probability 1-p. Let the reward be +1 on all transitions, and let $\gamma = 1$. Suppose you observe one episode that lasts 10 steps, with a return of 10. What are the first-visit and every-visit estimators of the value of the nonterminal state?

Answer

From the textbook, the first-visit MC method is defined as follows,

$$V(S_t) \doteq \frac{\sum_{t \in \mathcal{T}(S)} \rho_{t:T(t)-1} G_t}{|\mathcal{T}(S)|}$$
(5.5)

What is the difference between policy and action?

Answer

An *action* is a choice made by the agent at a given state. It is an attempted modification of the environment which leads to a new state or the same state. We give an agent an associated reward for each action.

In contrast, a policy determines how good it is for the agent to perform an action in a given state. Formally, a *policy* is a mapping from states to probabilities of selecting each possible action. It defines a probability distribution over actions for each state.

(Exercise 3.14) The Bellman equation must hold for each state for the value function v_{π} shown in Figure 3.2 (right-side) of Example 3.5. Show numerically that this equation holds for the center state, valued at +0.7, with respect to its four neighboring states, valued at +2.3, +0.4, -0.4, and +0.7. (These numbers are accurate only to one decimal place.)

Answer

From the textbook, the state-value function for a policy π is defined as,

$$v_{\pi}(s) \doteq \mathbb{E}_{\pi} \left[G_t \mid S_t = s \right]$$
$$= \sum_{a} \pi(a \mid s) \sum_{s',r} p(s',r \mid s,a) \left[r + \gamma v_{\pi}(s') \right]$$

From Example 3.5, we also know the following given information:

- The action set $A = \{\text{up}, \text{down}, \text{left}, \text{right}\}\$ in each state.
- An equiprobable random policy is used. Therefore, $\pi(a \mid s) = 0.25$ for all $a \in A$ and $s \in S$.
- The reward is always 0 for all transitions.
- $\gamma = 0.9$.
- Any action taken deterministically leads to the expected state, so p=1.

Hence, the state-value function for the center state is,

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

$$= \pi(\text{up} \mid s) p(s_{\text{up}},r \mid s,\text{up}) \left[r + \gamma v_{\pi}(s_{\text{up}}) \right] + \pi(\text{down} \mid s) p(s_{\text{down}},r \mid s,\text{down}) \left[r + \gamma v_{\pi}(s_{\text{down}}) \right]$$

$$+ \pi(\text{left} \mid s) p(s_{\text{left}},r \mid s,\text{left}) \left[r + \gamma v_{\pi}(s_{\text{left}}) \right] + \pi(\text{right} \mid s) p(s_{\text{right}},r \mid s,\text{right}) \left[r + \gamma v_{\pi}(s_{\text{right}}) \right]$$

$$= 0.25 \cdot 1 \cdot \left[0 + 0.9 \cdot 2.3 \right] + 0.25 \cdot 1 \cdot \left[0 + 0.9 \cdot 0.4 \right] + 0.25 \cdot 1 \cdot \left[0 + 0.9 \cdot (-0.4) \right] + 0.25 \cdot 1 \cdot \left[0 + 0.9 \cdot 0.7 \right]$$

$$= 0.25 \cdot 0.9 \cdot \left[2.3 + 0.4 - 0.4 + 0.7 \right]$$

$$= 0.25 \cdot 0.9 \cdot 3.0$$

$$= 0.675 \approx 0.7 \text{ (rounded to one decimal place, as mentioned in prompt)}$$

Therefore, we see that the Bellman equation holds for the center state, valued at +0.7.

(Exercise 3.17) What is the Bellman equation for action values, that is, for q_{π} ? It must give the action value $q_{\pi}(s, a)$ in terms of the action values, $q_{\pi}(s', a')$, of possible successors to the state-action pair (s, a). Hint: the backup diagram below corresponds to this equation. Show the sequence of equations analogous to (3.14), but for action values.

Answer

From the textbook, the action-value function for a policy π is defined as,

$$\begin{split} q_{\pi}(s,a) &\doteq \mathbb{E}_{\pi} \left[G_{t} \mid S_{t} = s, A_{t} = a \right] \\ &= \mathbb{E}_{\pi} \left[\sum_{k=0}^{\infty} \gamma^{k} R_{t+k+1} \mid S_{t} = s, A_{t} = a \right] \\ &= \mathbb{E}_{\pi} \left[R_{t+1} + \gamma \sum_{k=0}^{\infty} \gamma^{k} R_{t+k+2} \mid S_{t} = s, A_{t} = a \right] \\ &= \mathbb{E}_{\pi} \left[R_{t+1} + \gamma G_{t+1} \mid S_{t} = s, A_{t} = a \right] \\ &= \mathbb{E}_{\pi} \left[R_{t+1} \mid S_{t} = s, A_{t} = a \right] + \gamma \mathbb{E}_{\pi} \left[G_{t+1} \mid S_{t} = s, A_{t} = a \right] \end{split}$$

Now, let us consider the first and second terms of the above equation separately.

First Term

$$\mathbb{E}_{\pi}\left[R_{t+1} \mid S_t = s, A_t = a\right] = \sum_{r \in \mathcal{R}} r \cdot p(r \mid s, a) = \sum_{r \in \mathcal{R}} \sum_{s' \in \mathcal{S}} r \cdot p(s', r \mid s, a)$$

Second Term

$$\begin{split} \gamma \mathbb{E}_{\pi} \left[G_{t+1} \mid S_t = s, A_t = a \right] &= \gamma \sum_{g \in \mathcal{G}} g \cdot p(g \mid s, a) \\ &= \gamma \sum_{g \in \mathcal{G}} \sum_{r \in \mathcal{R}} \sum_{s' \in \mathcal{S}} \sum_{a' \in \mathcal{A}} g \cdot p(g \mid s', a') \cdot p(s', r \mid s, a) \cdot \pi(a' \mid s') \end{split}$$

Where,
$$\sum_{g \in \mathcal{G}} g \cdot p(g \mid s', a') = \mathbb{E}_{\pi} [G_{t+1} \mid S_{t+1} = s', A_{t+1} = a'] = q_{\pi}(s', a')$$

Therefore the second term is,

$$\gamma \mathbb{E}_{\pi} \left[G_{t+1} \mid S_t = s, A_t = a \right] = \gamma \sum_{r \in \mathcal{R}} \sum_{s' \in \mathcal{S}} \sum_{a' \in \mathcal{A}} q_{\pi}(s', a') \cdot p(s', r \mid s, a) \cdot \pi(a' \mid s')$$

Now, combining the first and second terms, we get,

$$q_{\pi}(s, a) = \sum_{r \in \mathcal{R}} \sum_{s' \in \mathcal{S}} r \cdot p(s', r \mid s, a) + \gamma \sum_{r \in \mathcal{R}} \sum_{s' \in \mathcal{S}} \sum_{a' \in \mathcal{A}} q_{\pi}(s', a') \cdot p(s', r \mid s, a) \cdot \pi(a' \mid s')$$

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

Which is the Bellman equation for action values, i.e., for q_{π} .

Backup Diagram Confirmation

This equation can be verified by looking at the backup diagram given in the prompt. The backup diagram shows that we start with the state-action pair (s, a). To get to the next state, we are subjected to the environment $p(s', r \mid s, a)$. The reward r is added to the discounted return G_{t+1} . This brings us to our new state, s'. At this point, the equation would look as follows,

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

However we still need to eliminate the $v_{\pi}(s')$ term. To do this, we go through our policy, π , to get the action a' that we would take in the state s'. Now the equation becomes,

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

So, the Bellman equation for action values, i.e., for q_{π} , is confirmed by the backup diagram.

(Exercise 3.22) Consider the continuing MDP shown below. The only decision to be made is that in the top state, where two actions are available, left and right. The numbers show the rewards that are received deterministically after each action. There are exactly two deterministic policies, π_{left} and π_{right} . What policy is optimal if $\gamma = 0$? If $\gamma = 0.9$? If $\gamma = 0.5$?

Answer

The discounted return is defined as,

$$G_t \doteq R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \dots = \sum_{k=0}^{\infty} \gamma^k R_{t+k+1}$$
 (3.8)

Case 1: $\gamma = 0$

When $\gamma = 0$, the left policy rewards are calculated as follows,

$$G_{\text{left}} = 1 + 0 + 0 + \dots = 1$$

Similarly, the right policy rewards are calculated as follows,

$$G_{\text{right}} = 0 + 0 + \dots = 0$$

In this case, the **left** policy is optimal.

Case 2: $\gamma = 0.9$

When $\gamma = 0.9$, the left policy rewards are calculated as follows,

$$G_{\text{left}} = 1 + 0.9 \cdot 0 + 0.9^{2} \cdot 1 + \cdots$$

$$= 1 + 0.9^{2} + 0.9^{4} + \cdots$$

$$= \sum_{k=0}^{\infty} 0.9^{2k}$$

$$= \sum_{k=0}^{\infty} 0.81^{k}$$

$$= \frac{1}{1 - 0.81} = \frac{1}{0.19}$$

$$= 5.263$$

Similarly, the right policy rewards are calculated as follows,

$$G_{\text{right}} = 0 + 0.9 \cdot 2 + 0 + 0.9^{3} \cdot 2 + \cdots$$

$$= 0.9 \cdot 2 + 0.9^{3} \cdot 2 + \cdots$$

$$= 2 \cdot \sum_{k=0}^{\infty} 0.9^{2k+1} = 2 \cdot \sum_{k=0}^{\infty} (0.9)(0.81)^{k} = 2 \cdot \frac{0.9}{1 - 0.81}$$

$$= \frac{1.8}{0.19} = 9.474$$

In this case, the **right** policy is optimal.

Case 3: $\gamma = 0.5$

When $\gamma = 0.5$, the left policy rewards are calculated as follows,

$$G_{\text{left}} = 1 + 0.5 \cdot 0 + 0.5^{2} \cdot 1 + \cdots$$

$$= 1 + 0.5^{2} + 0.5^{4} + \cdots$$

$$= \sum_{k=0}^{\infty} 0.5^{2k} = \sum_{k=0}^{\infty} 0.25^{k}$$

$$= \frac{1}{1 - 0.25} = \frac{1}{0.75}$$

$$= 1.333$$

Similarly, the right policy rewards are calculated as follows,

$$G_{\text{right}} = 0 + 0.5 \cdot 2 + 0 + 0.5^{3} \cdot 2 + \cdots$$

$$= 0.5 \cdot 2 + 0.5^{3} \cdot 2 + \cdots$$

$$= 2 \cdot \sum_{k=0}^{\infty} 0.5^{2k+1} = 2 \cdot \sum_{k=0}^{\infty} (0.5)(0.25)^{k} = 2 \cdot \frac{0.5}{1 - 0.25}$$

$$= \frac{1}{0.75} = 1.333$$

In this case, both the **left** and **right** policies are optimal.