Lecture 5: Computational Cognitive Modeling

Reinforcement Learning (pt. 0.5)

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course website:
https://brendenlake.github.io/CCM-site/

Types of learning (from a ML perspective)

- **Supervised learning**
    - Works by instructing the learning system what output to give for each input. Corrective feedback that is diagnostic (“this not that”).
- **Unsupervised learning**
    - No feedback. Works by detecting the correlational and covariation structure of the input to find generalizable patterns.
- **Reinforcement learning**
    - Evaluating feedback (good) but not corrective. Goal is to take actions or make decisions in order to earn higher rewards.

Types of learning (from a ML perspective)

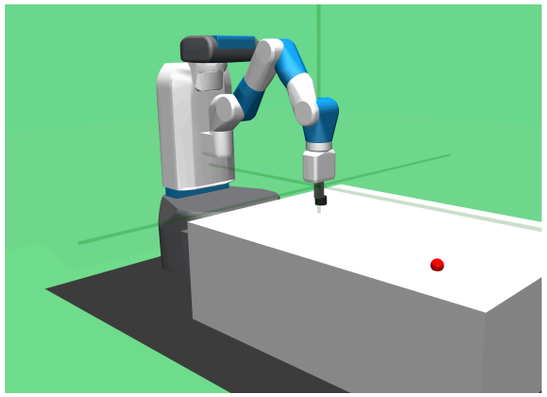
- **"Pure" Reinforcement Learning (cherry)**
  - The machine predicts a scalar reward given once in a while.
  - **A few bits for some samples**
- **Supervised Learning (icing)**
  - The machine predicts a category or a few numbers for each input
  - Predicting human-supplied data
  - **10→10,000 bits per sample**
- **Unsupervised/Predictive Learning (cake)**
  - The machine predicts any part of its input for any observed part.
  - Predicts future frames in videos
  - **Millions of bits per sample**

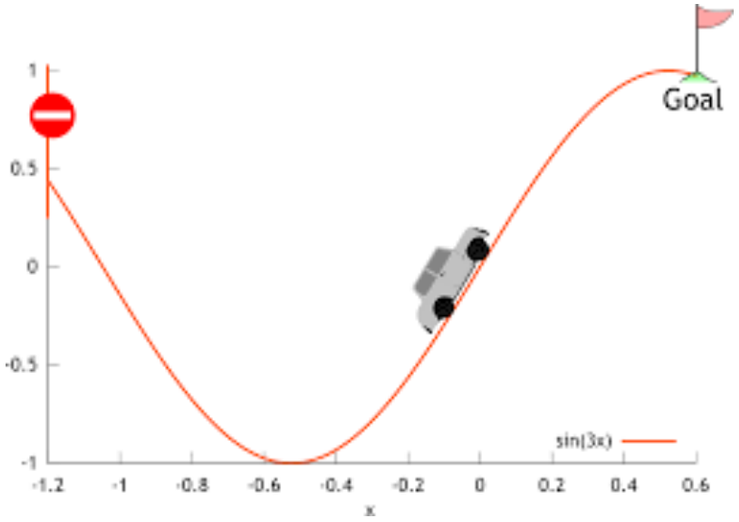
- **(Yes, I know, this picture is slightly offensive to RL folks. But I'll make it up)**

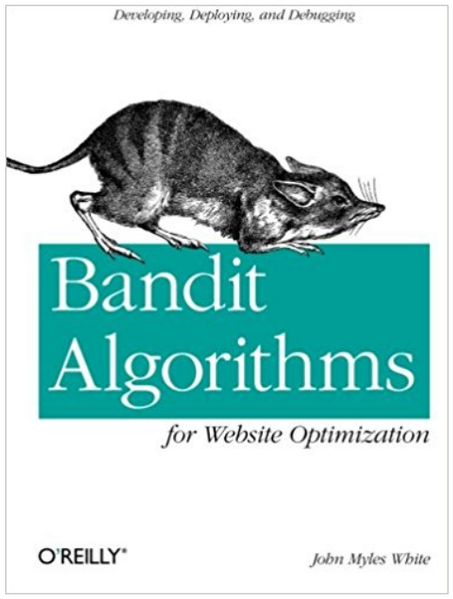
(famous yann lecun slide)

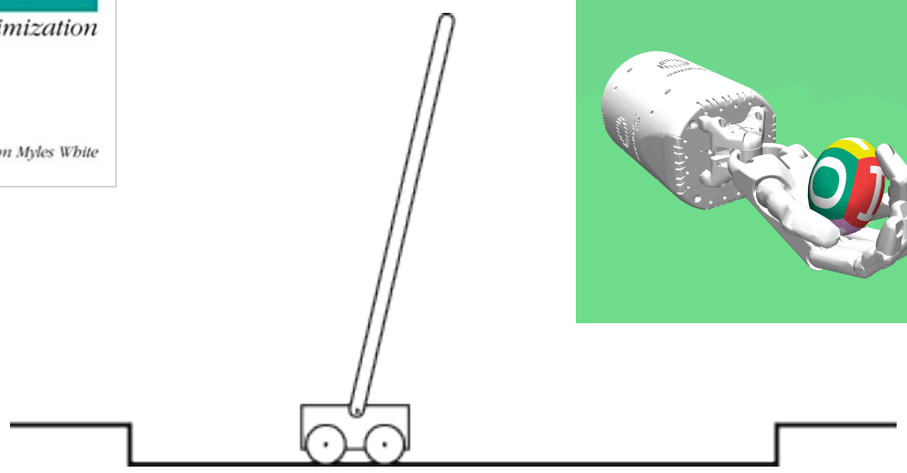
Example applications: Dynamic control problems

- autonomous helicopter flight
- robot legged locomotion
- cell-phone network routing
- marketing strategy selection
- factory control
- efficient web-page indexing
- A/B testing

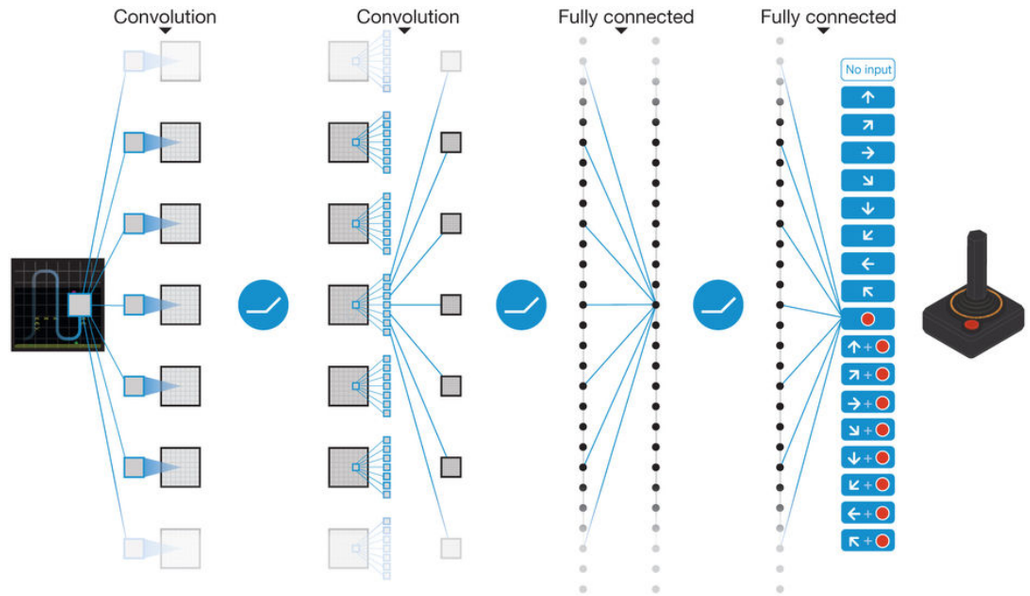


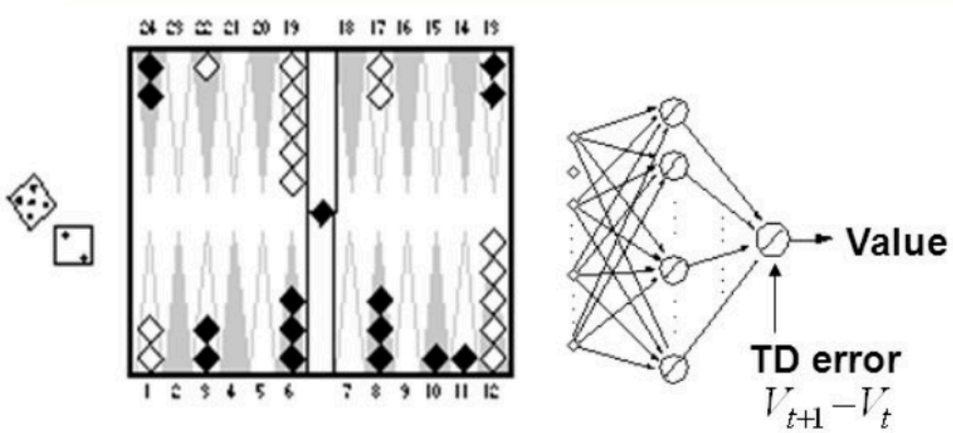






Example applications: Sequential decision making problems, games

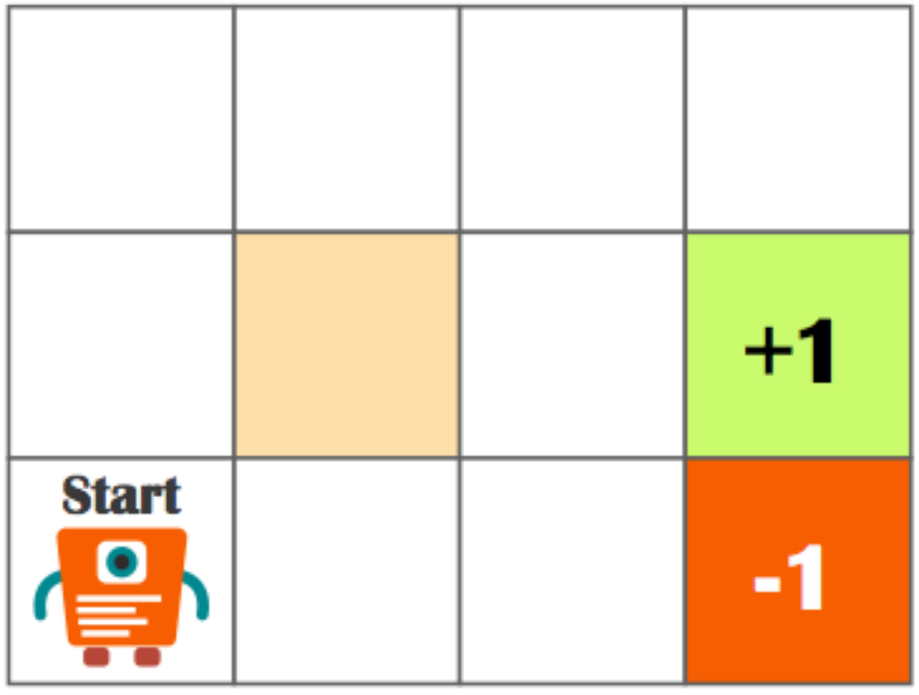




Tesauro, 1992–1995

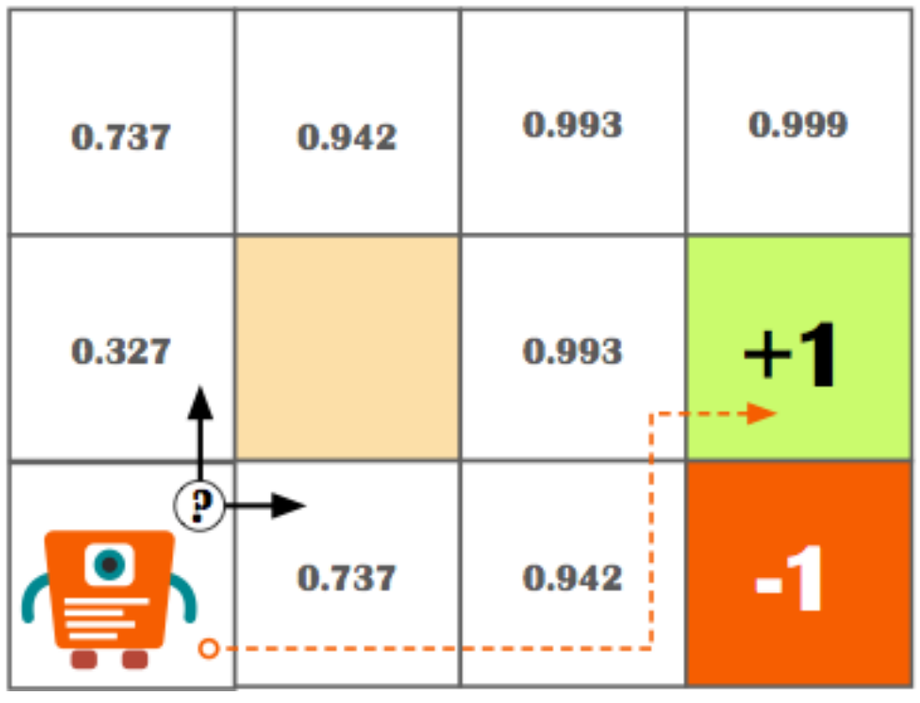
Action selection by 2–3 ply search

Canonical example



- Cells are rooms the robot can be in (aka “states”)
- Actions are **move up, move down, move left, move right**
- The orange cell is an obstacle
- The +1 is the reward for entering that state
- The -1 is the penalty for entering that cell
- **What route should the agent take?**

Canonical example



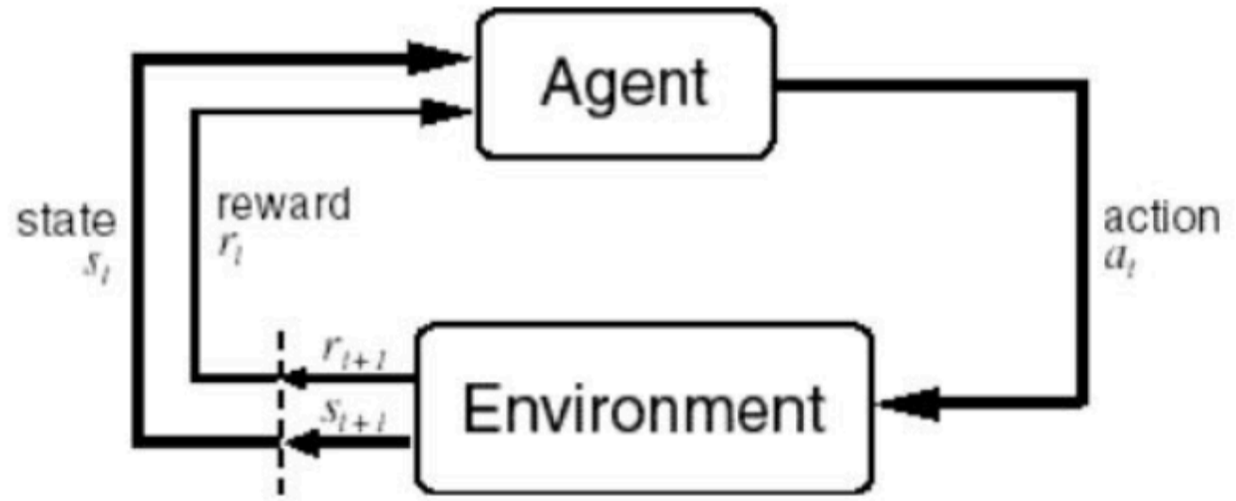
- Solution takes the form of values or numbers assigned to each state (or state-action pair) that determine how good they are in the long run.

- A good/optimal decision strategy (policy) can be determined by choosing to move to the immediate state with the highest value.

- **Reinforcement learning is a family of methods for solving these types of problems that borrows from research on human/animal learning and from research in operations/**

Key Components of RL Systems

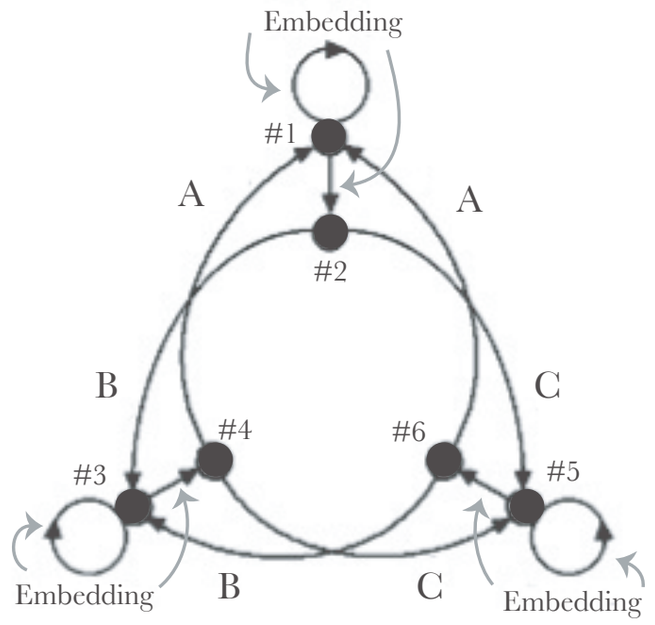
- The environment
- Reward function
- Policy
- Value function
- Model of the environment



The environment

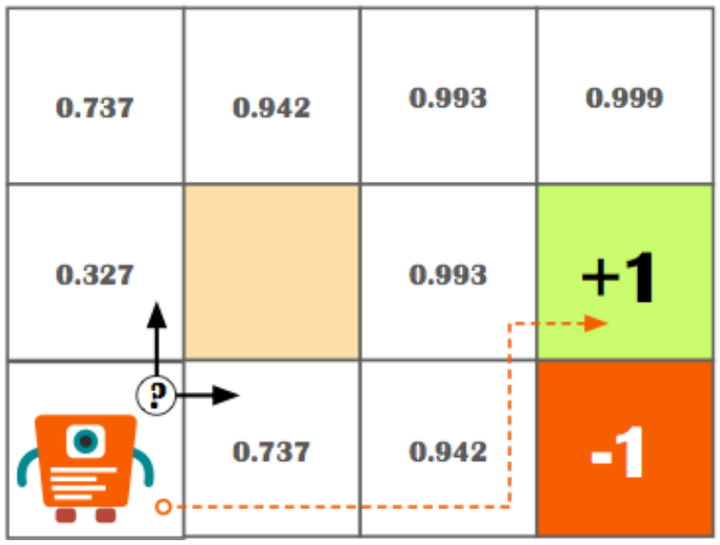
- Modeled as a Markov Decision Process
- At its essence means that the system is defined by the one-step dynamics
- Simply put, the distribution of future states and rewards depend only on where you are now and what action you take

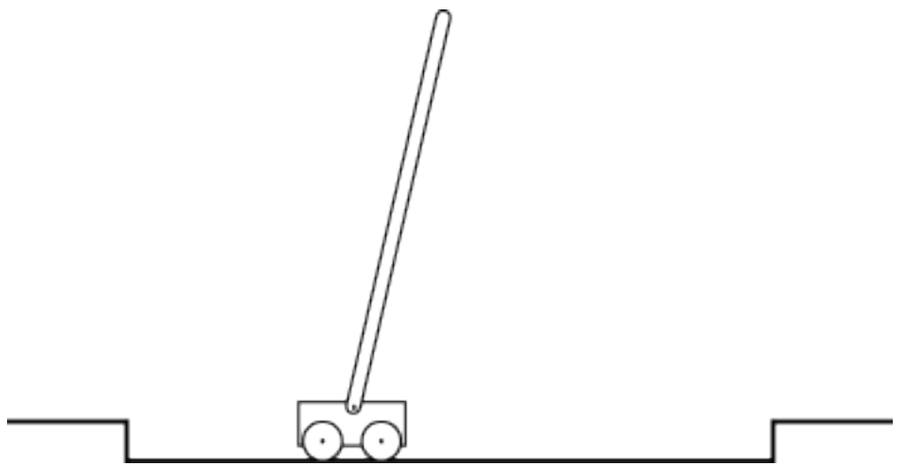
$$Pr\{s_{t+1} = s', r_{t+1} = r | s_t, a_t\}$$



What are the states?

- **Robot navigation:** different rooms that you could be in. Transitions are like moving between doorways that connect the rooms
- **Pole balancing:** the position of the cart on the x-axis, the angle of the pole, possibly momentum or other terms
- Generally could be defined in terms of features (even down the pixels) as they are in DeepMind Atari Deep RL).
- What are they for humans?





Reward Function

$$R_t = r_{t+1} + \gamma r_{t+2} + \gamma^2 r_{t+3} + ... = \sum_{k=0}^{\infty} \gamma^k r_{t+k+1}$$

- Typically a single number which indicates how good or bad the current state is.
- The overall goal of the agent is to maximize the discounted reward it gets over the long term.
- The parameter (gamma) determines how much weight is given to immediate version delayed rewards.
- Reward are the immediate, primary sensory feedback from a particular state, in contrast to value functions

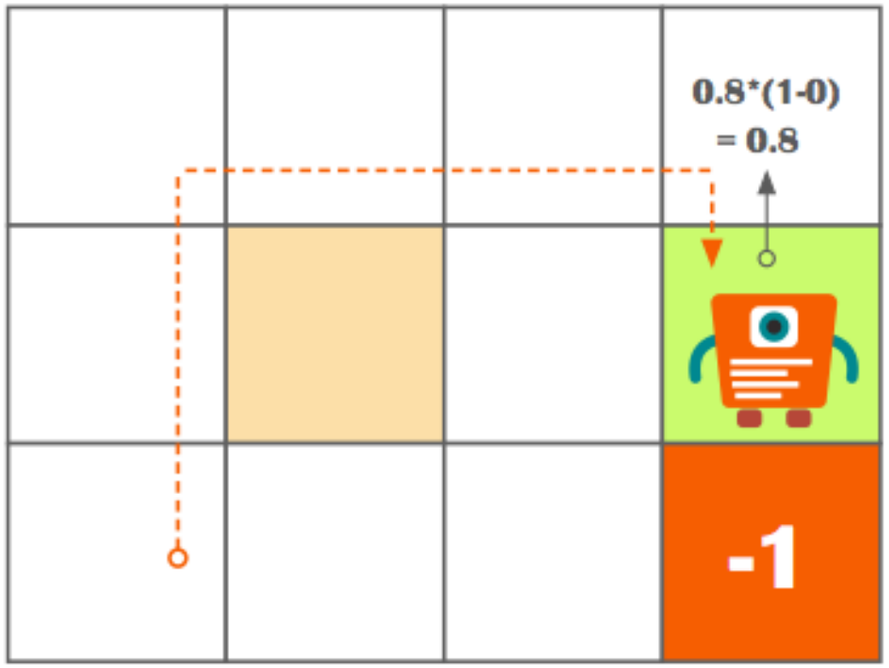
Policy

- The rules for how an agent should act. A full set of stimulus-response rules or associations.

- Represented as π, where $\pi(s, a)$ means the probability of selecting action **a** in state **s**.

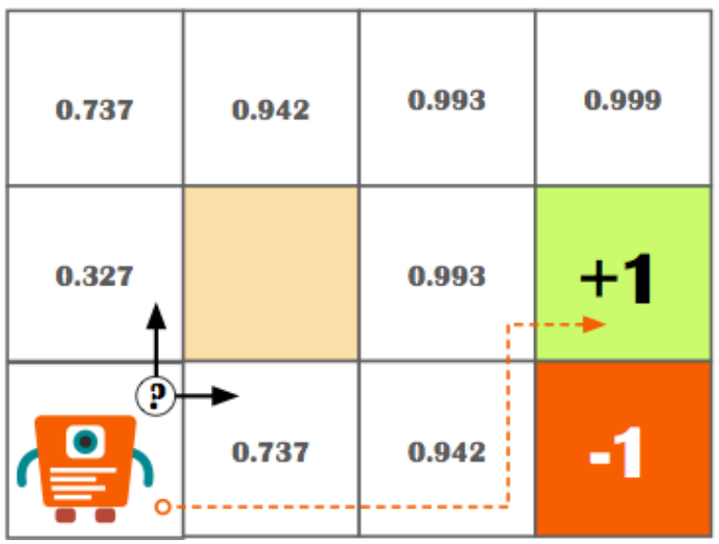
- Policies can be explicit stochastic in nature or deterministic

- **What we are trying to learn: a good policy for the environment we face**



Value Function

$$V^{\pi} = E_{\pi}\{\sum_{k=0}^{\infty} \gamma^{k} r_{t+k+1} | s_t = s\}$$



- The long run total that an agent can expect to make in the future starting from that state. So unlike rewards these are not immediate short-term values, but based on a longer temporal window.

- Since the goal is to maximize reward over the long term, in a sense you are tying to choose actions or states associated with higher values.

- The value function is essentially a stand-in for what you will get in the long run from a particular choice and is important in learning

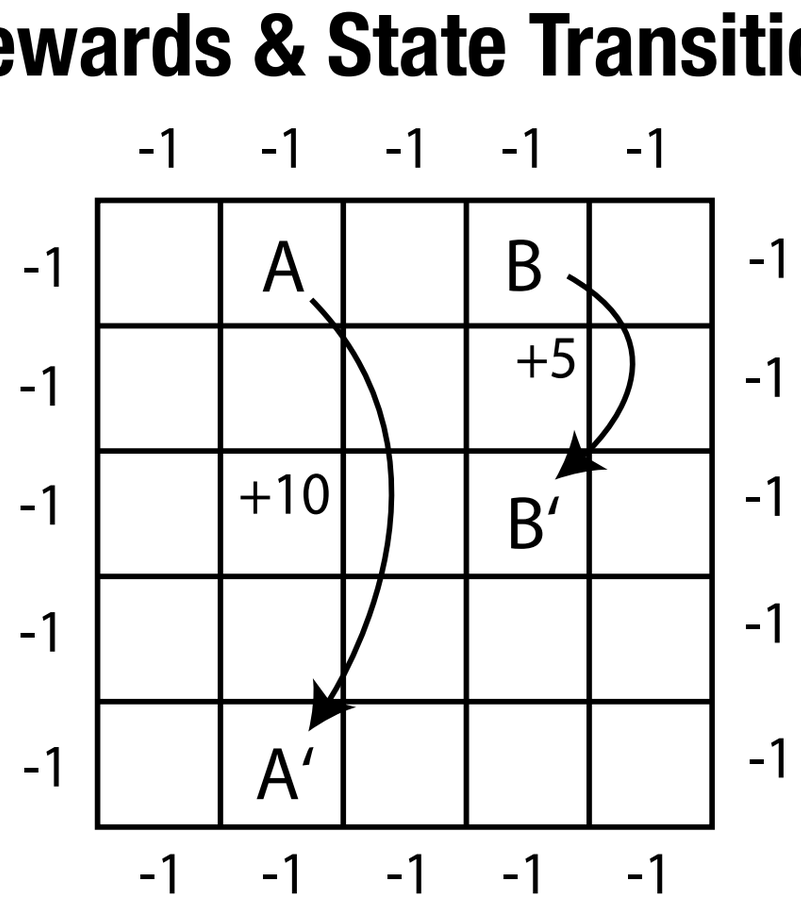
Model of Environment

- Knowledge about the way the world works
- Essentially means a representation of the Markov process itself such as the probabilities of moving from state a to state b given that you take action c
- **Not absolutely necessary** (e.g., Monte Carlo methods or temporal difference learning can operate with out an explicit model!!)

$$\mathcal{P}^a_{ss'} = Pr\{s_{t+1} = s' | s_t = s, a_t = a\}$$

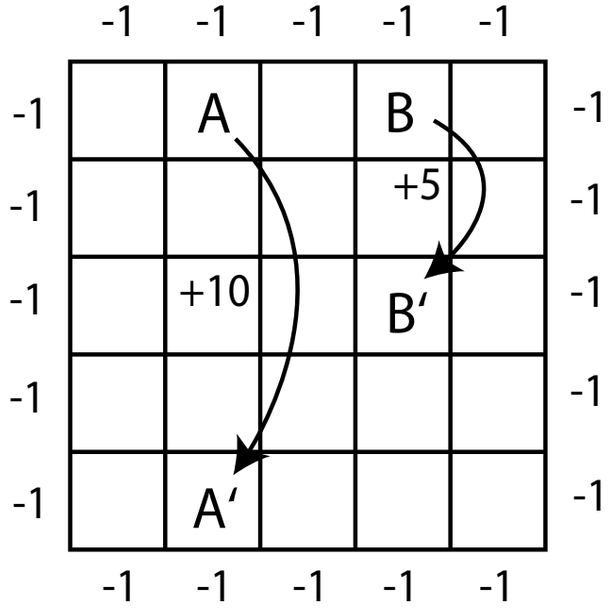
$$\mathcal{R}^a_{ss'} = E\{r_{t+1} | s_t = s, a_t = a, s_{t+1} = s'\}$$

An example: Behaving optimally in a known world

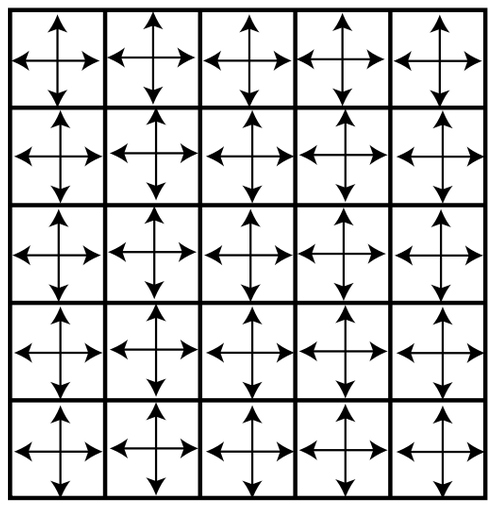


An example: Behaving optimally in a known world

Rewards & State Transitions



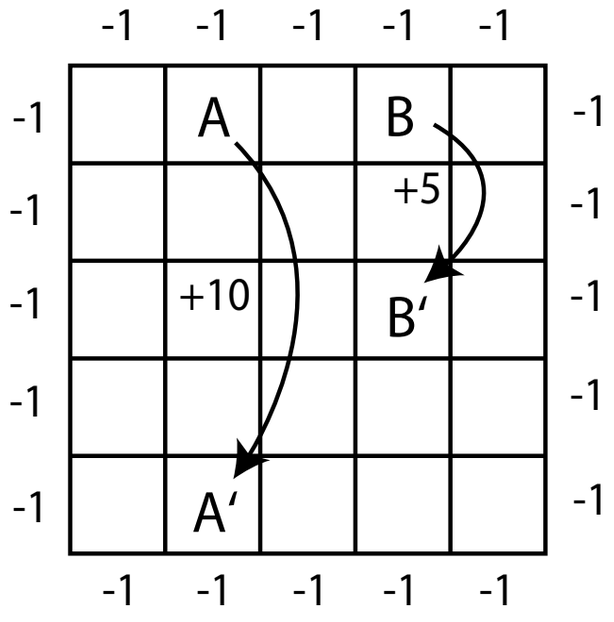
Agent's Policy (π)



$\gamma = 0$

An example: Behaving optimally in a known world

Rewards & State Transitions



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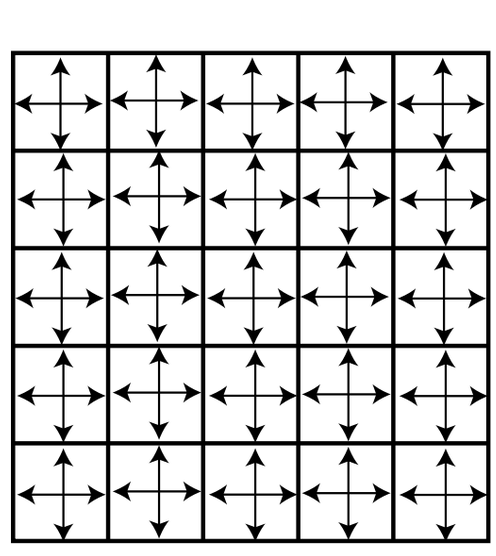
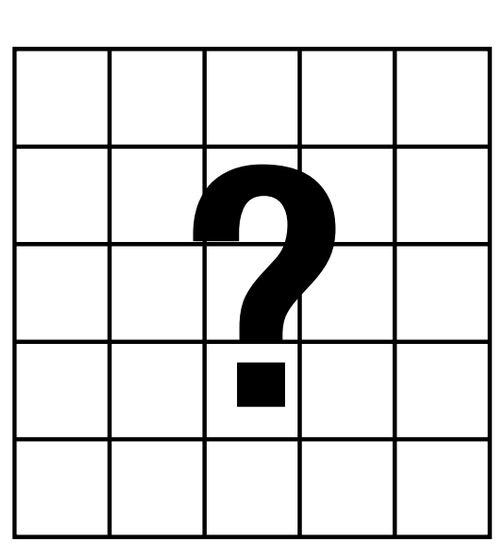


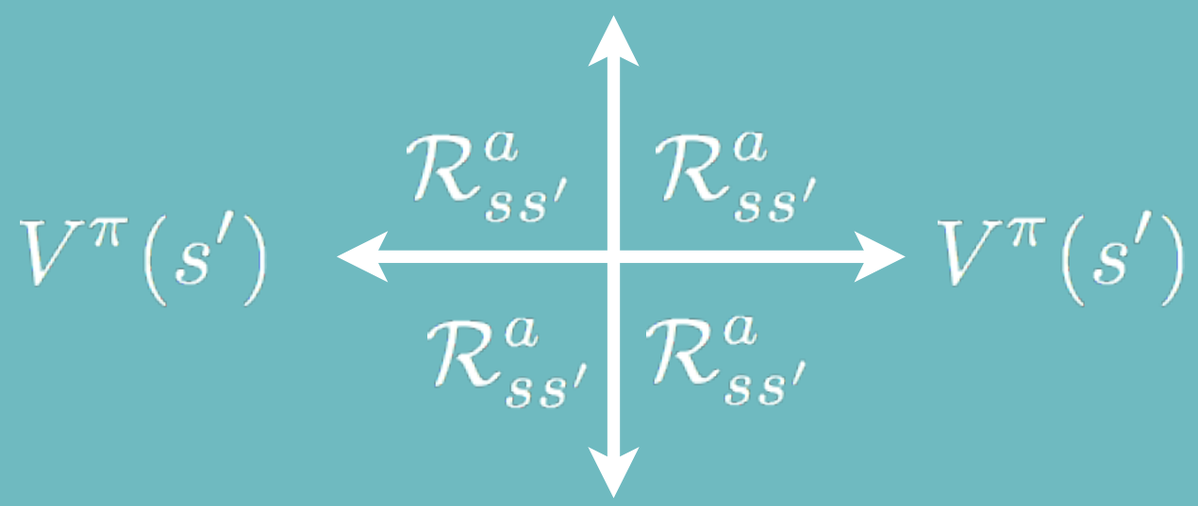
$\gamma = 0$

Value Function (V)



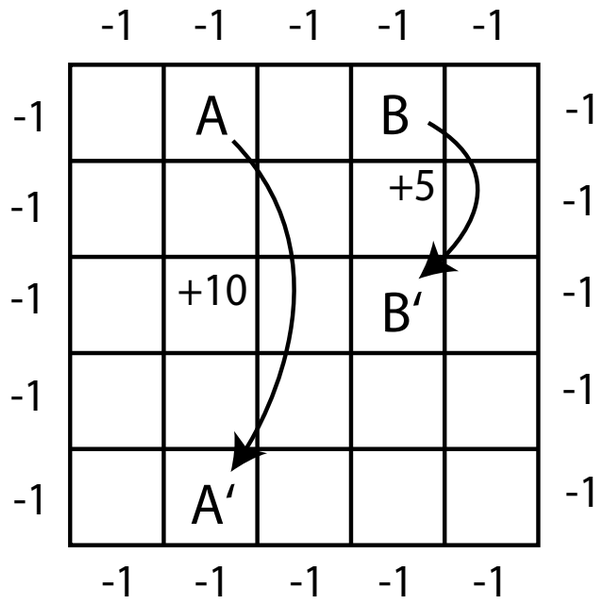
Bellman Equation

$$V^{\pi}(s) = \sum_{a} \pi(s,a) \sum_{s'} \mathcal{P}^{a}_{ss'} \left[\mathcal{R}^{a}_{ss'} + \gamma V^{\pi}(s') \right]$$



- If we know the function $\mathcal{P}^{a}_{ss'}$ and $\mathcal{R}^{a}_{ss'}$ (i.e. have perfect knowledge of the environment), we can easily solve for $V^{\pi}(s)$ by simply solving the systems of equations under our policy

Rewards & State Transitions



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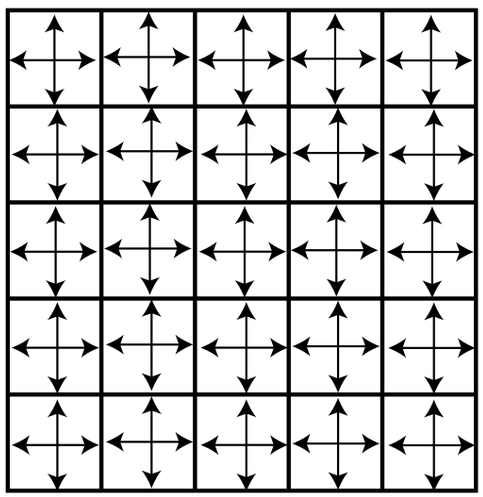
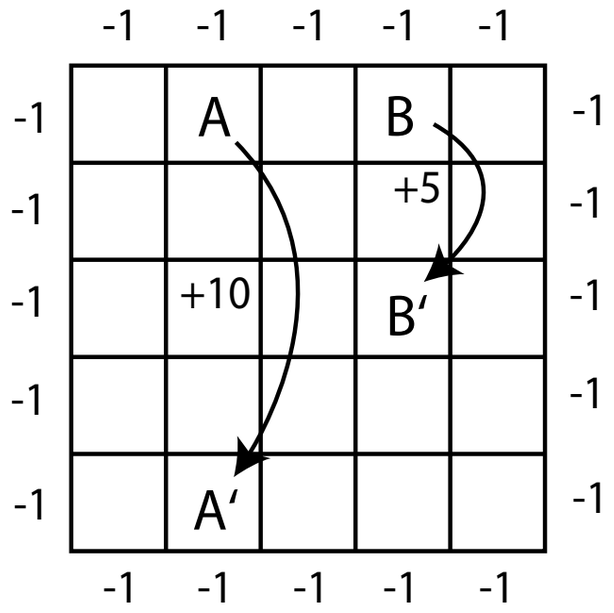


$\gamma = 0$

Value Function (V)

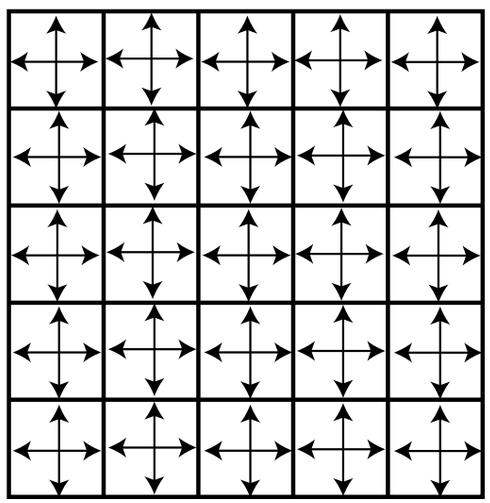
-0.5	10	-0.25	5	-0.5
-0.25	0	0	0	-0.25
-0.25	0	0	0	-0.25
-0.25	0	0	0	-0.25
-0.5	-0.25	-0.25	-0.25	-0.5

Rewards & State Transitions



$\gamma = 0.9$

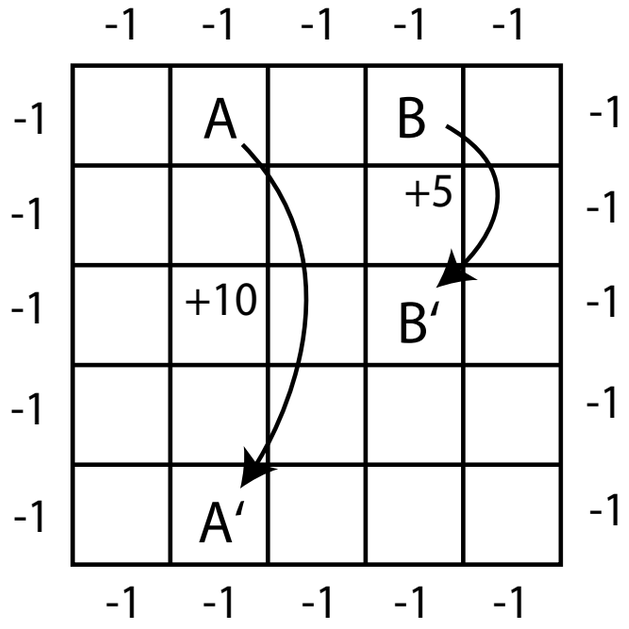
Agent's Policy (π)



Value Function (V)

3.3	8.8	4.4	5.3	1.5
1.5	3.0	2.3	1.9	0.5
0.1	0.7	0.7	0.4	-0.4
-1.0	-0.4	-0.4	-0.6	-1.2
-1.9	-1.3	-1.2	-1.4	-2.0

Rewards & State Transitions



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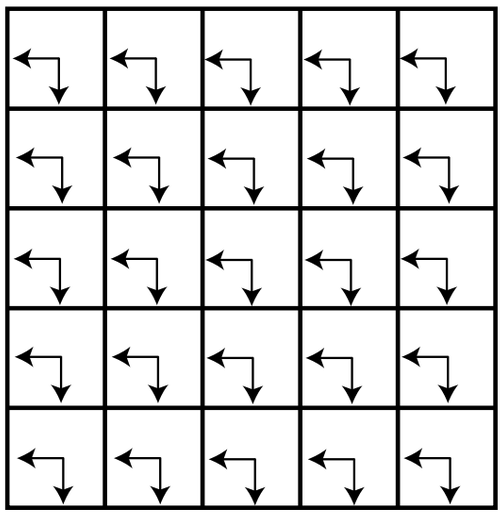


$\gamma = 0.9$

Value Function (V)

-7.2	1.8	-1.9	-0.5	-2.4
-7.7	-6.8	-6.0	-5.4	-4.9
-8.3	-7.4	-6.7	-6.1	-5.6
-9.0	-8.1	-7.4	-6.8	-6.3
-9.9	-9.1	-8.4	-7.7	-7.2

Solution methods for policy evaluation

v_k for the Random Policy

0.0	0.0	0.0	0.0
0.0	0.0	0.0	0.0
0.0	0.0	0.0	0.0
0.0	0.0	0.0	0.0

0.0	-1.0	-1.0	-1.0
-1.0	-1.0	-1.0	-1.0
-1.0	-1.0	-1.0	-1.0
-1.0	-1.0	-1.0	0.0

0.0	-1.7	-2.0	-2.0
-1.7	-2.0	-2.0	-2.0
-2.0	-2.0	-2.0	-1.7
-2.0	-2.0	-1.7	0.0

iterations

0.0	-2.4	-2.9	-3.0
-2.4	-2.9	-3.0	-2.9
-2.9	-3.0	-2.9	-2.4
-3.0	-2.9	-2.4	0.0

0.0	-6.1	-8.4	-9.0
-6.1	-7.7	-8.4	-8.4
-8.4	-8.4	-7.7	-6.1
-9.0	-8.4	-6.1	0.0

0.0	-14.	-20.	-22.
-14.	-18.	-20.	-20.
-20.	-20.	-18.	-14.
-22.	-20.	-14.	0.0

- Generally this can be solved in one step as a complicated system of equations (the value of each state is defined in terms of all the other variables and so you have N variables and N equations)
- More practically there is an iterative solution where you initialize the values all to zero and then update each one in light of bellman. Each pass brings you closer and closer to the true values and will converge to the actual stationary Bellman values.

Finding the optimal policy via Value Iteration

$$V^*(s) = \max_a \sum_{s'} \mathcal{P}^a_{ss'} \left[\mathcal{R}^a_{ss'} + \gamma V(s') \right]$$

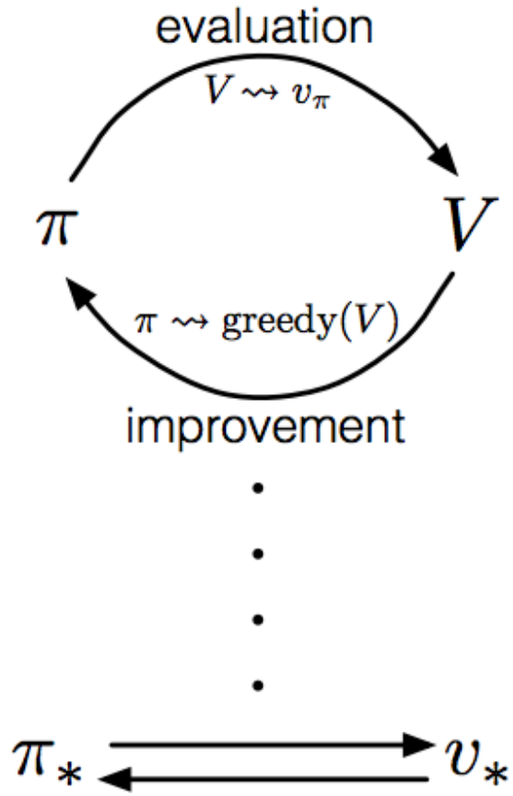
- Sort of like the Expectation-Maximization algorithm iterate between evaluation and policy improvement cycles!
- This is known as **value iteration**

Value Iteration, for estimating $\pi \approx \pi_*$

Algorithm parameter: a small threshold $\theta > 0$ determining accuracy of estimation
Initialize $V(s)$, for all $s \in \mathcal{S}^+$, arbitrarily except that $V(terminal) = 0$

Loop:
  $\Delta \leftarrow 0$
  Loop for each $s \in \mathcal{S}$:
    $v \leftarrow V(s)$
    $V(s) \leftarrow \max_a \sum_{s',r} p(s', r|s, a)\left[r + \gamma V(s')\right]$
    $\Delta \leftarrow \max(\Delta, |v - V(s)|)$
until $\Delta < \theta$

Output a deterministic policy, $\pi \approx \pi_*$, such that
  $\pi(s) = \text{argmax}_a \sum_{s',r} p(s', r|s, a)\left[r + \gamma V(s')\right]$



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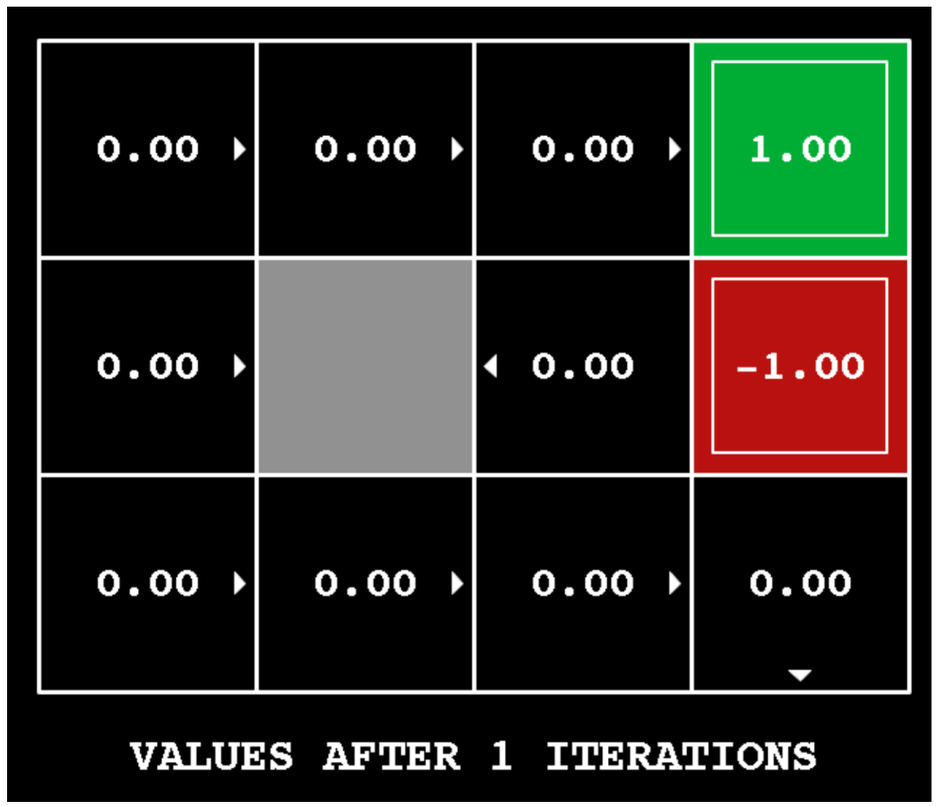
noise = 0.2
gamma = 0.9



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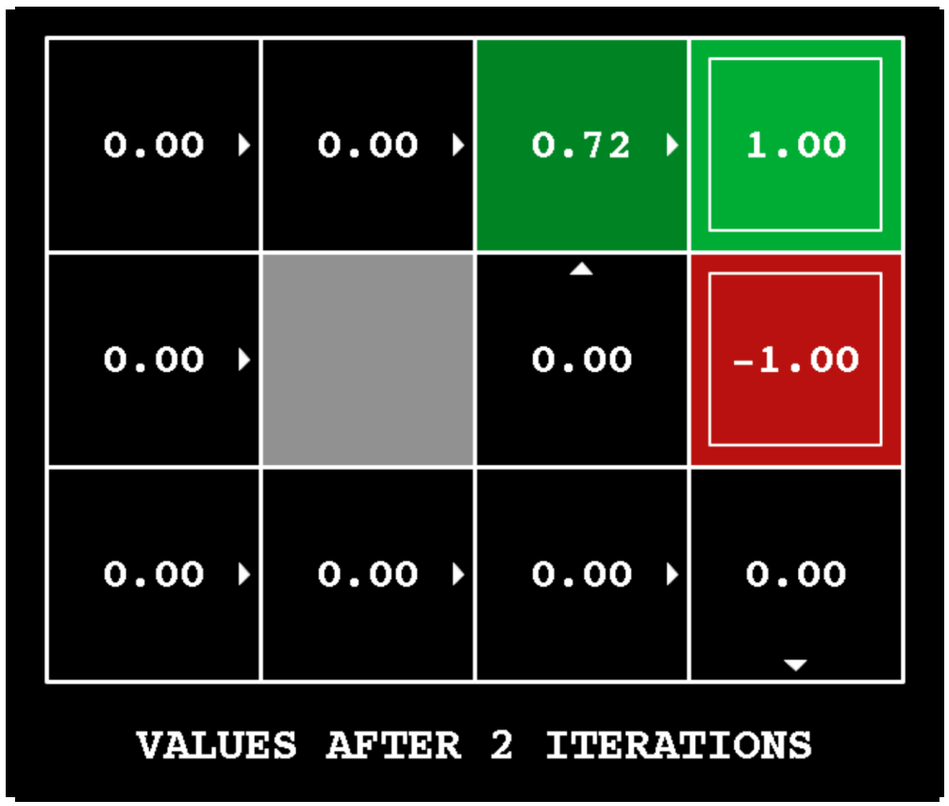


```
0.72 = 0.8*(0+0.9*1.0)
```

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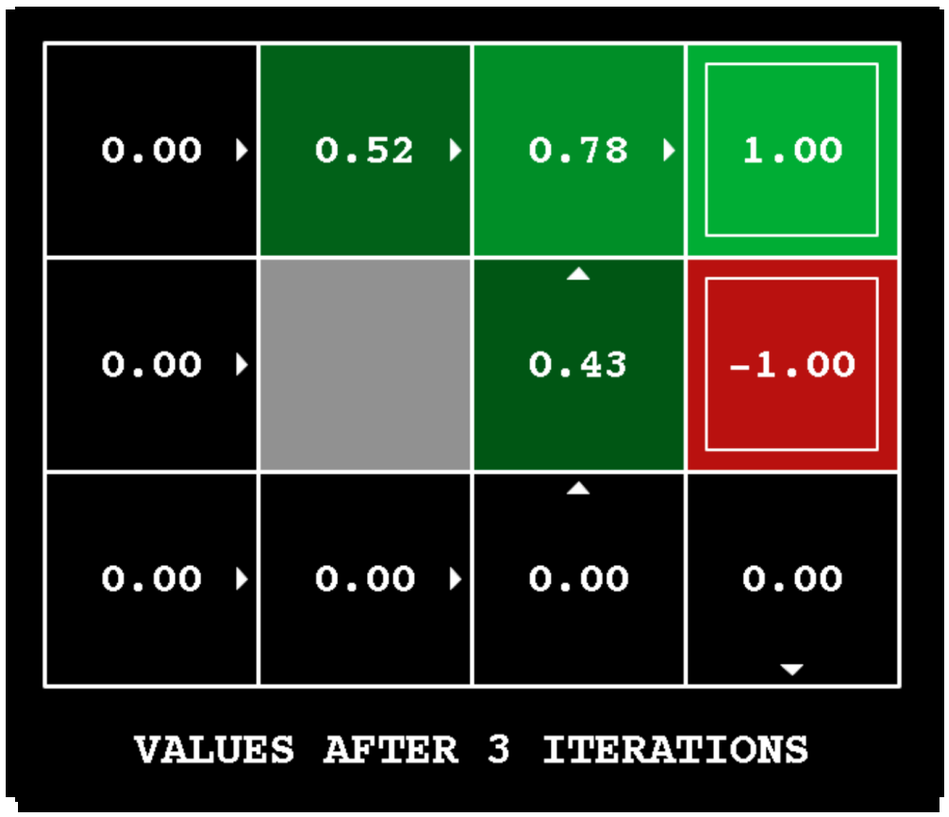
| $V(s) \leftarrow \max_a \sum_{s',r} p(s', r \mid s, a)\big[r + \gamma V(s')\big]$
| $\Delta \leftarrow \max(\Delta, |v - V(s)|)$
until $\Delta < \theta$

Output a deterministic policy, $\pi \approx \pi_*$, such that
$\pi(s) = \operatorname{argmax}_a \sum_{s',r} p(s', r \mid s, a)\big[r + \gamma V(s')\big]$

noise = 0.2
gamma = 0.9




```
0.78 = 0.8*(0+0.9*1.0)+
   0.2(0.4*0.9*0.72)

0.52 = 0.8*(0+0.9*0.72)

...
```

Finding the optimal policy via Value Iteration

Value Iteration, for estimating $\pi \approx \pi_*$

Algorithm parameter: a small threshold $\theta > 0$ determining accuracy of estimation
Initialize $V(s)$, for all $s \in \mathcal{S}^+$, arbitrarily except that $V(terminal) = 0$

Loop:
| $\Delta \leftarrow 0$
| Loop for each $s \in \mathcal{S}$:
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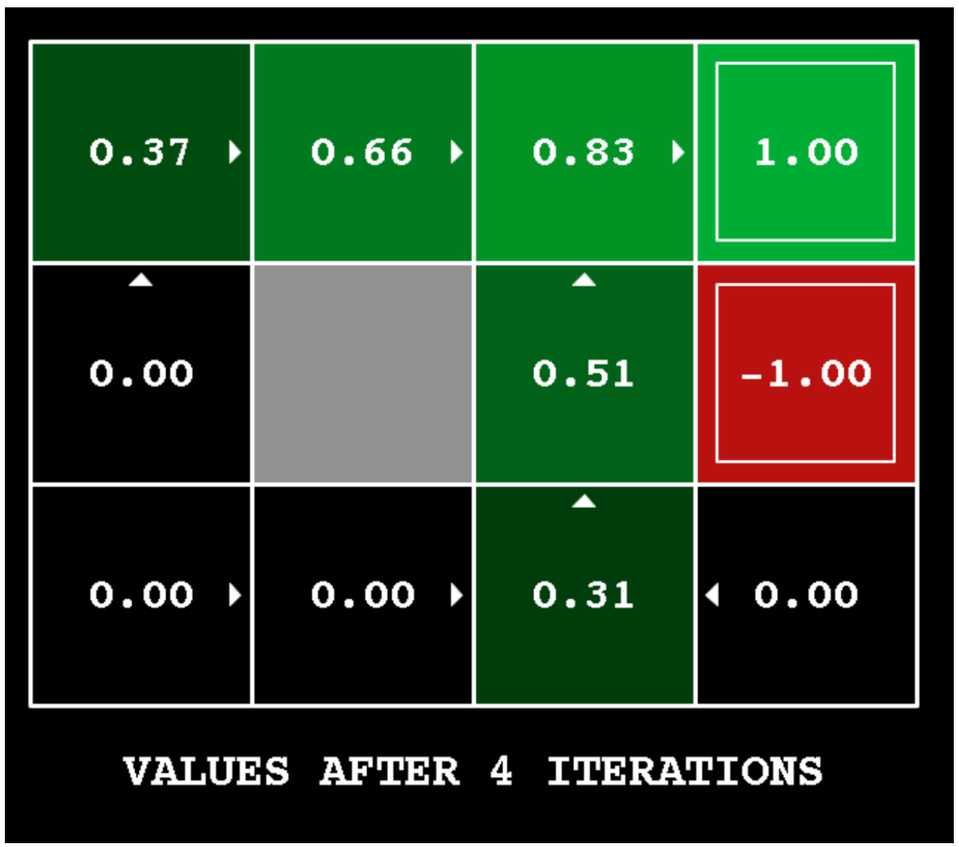

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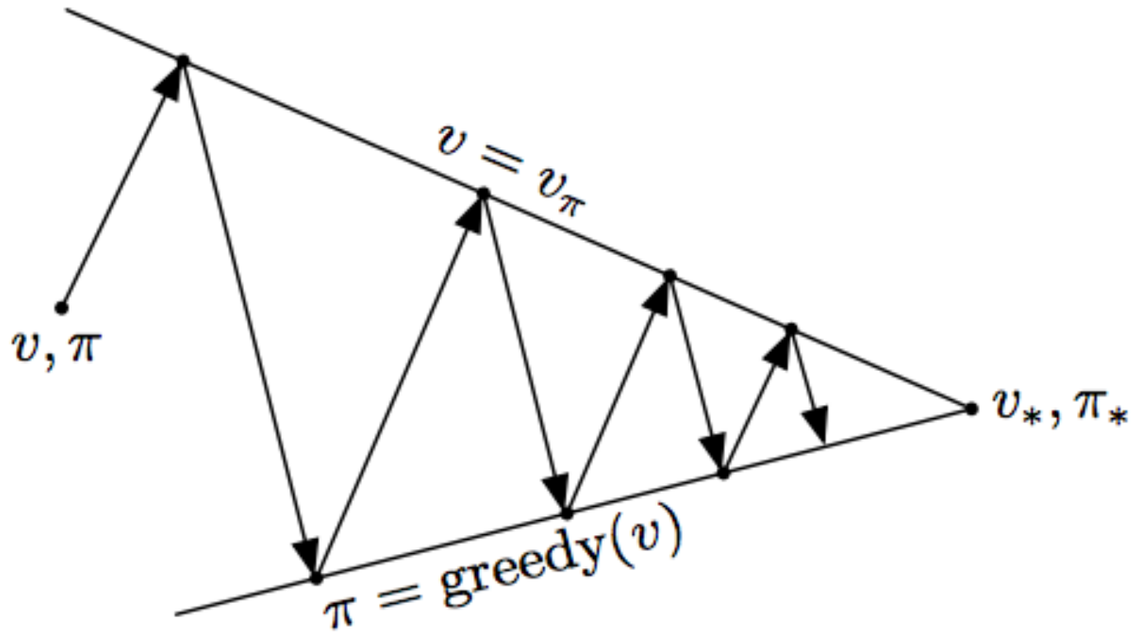


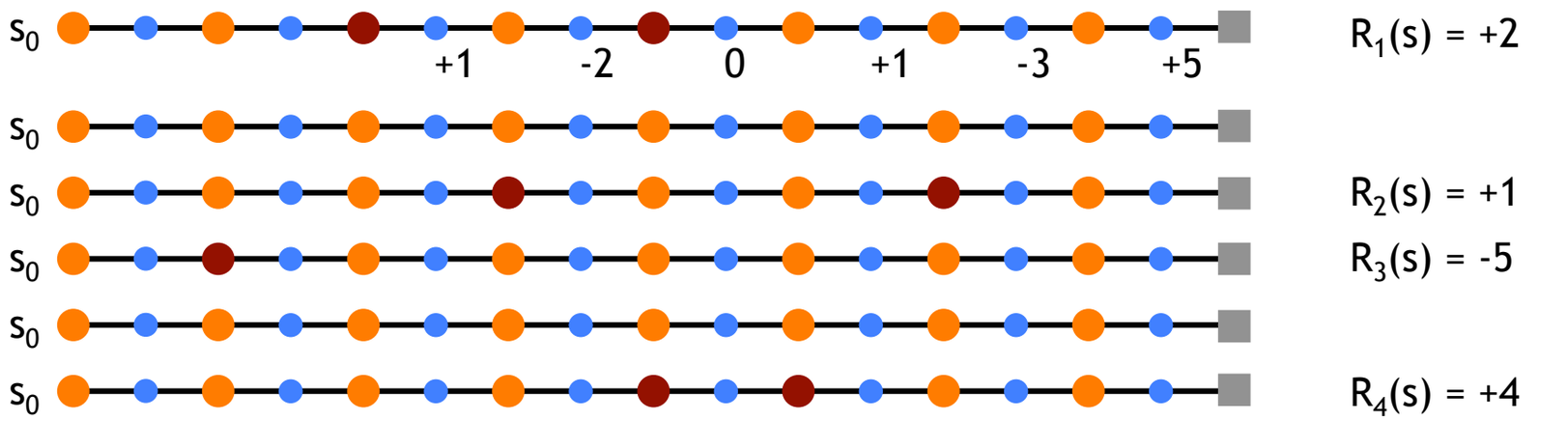
Problem

You need to know a model of the world which is not always available to agents or can’t be clearly specified in advance!

Need to track and represent all the states which can be memory intensive. Unlikely to be solved by people.

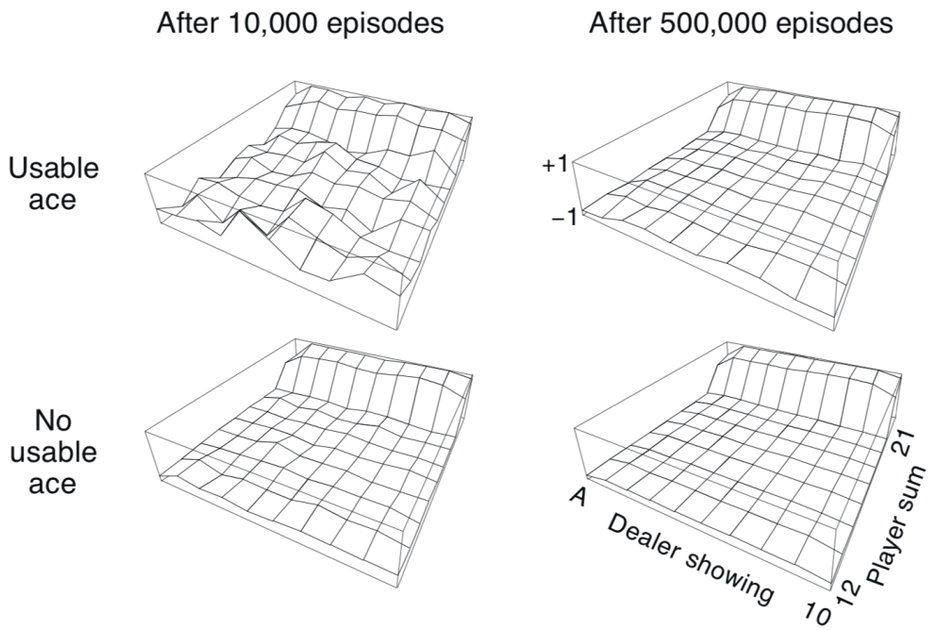
Monte Carlo Methods

- **don't need full knowledge of environment**: just experience, or simulated experience
- but similar to DP: policy evaluation, policy improvement
- **want to estimate V(s):** expected return starting from s and following. estimate as average of observed returns in state s
- **first-visit MC**: average returns following the first visit to state s



$V^{\pi}(s) \approx (2 + 1 - 5 + 4)/4 = 0.5$

Monte Carlo Methods



- **downside:** no bootstrapping as in dynamic programming
- **upside:** no bootstrapping as in dynamic programming… expense of updating doesn't depend on the total number of states in the problem.

- ***V(s)* not enough for policy improvement:** need exact model of environment
  - **Instead estimate *Q(s,a)*:** $\pi'(s) = \arg\max_a Q^\pi(s,a)$
- **Update after each episode**

$$\pi_0 \rightarrow^E Q^{\pi_0} \rightarrow^I \pi_1 \rightarrow^E Q^{\pi_1} \rightarrow^I \ldots \rightarrow^I \pi^* \rightarrow^E Q^*$$

- **a problem:** greedy policy won't explore all actions! Need to balance explore-exploit

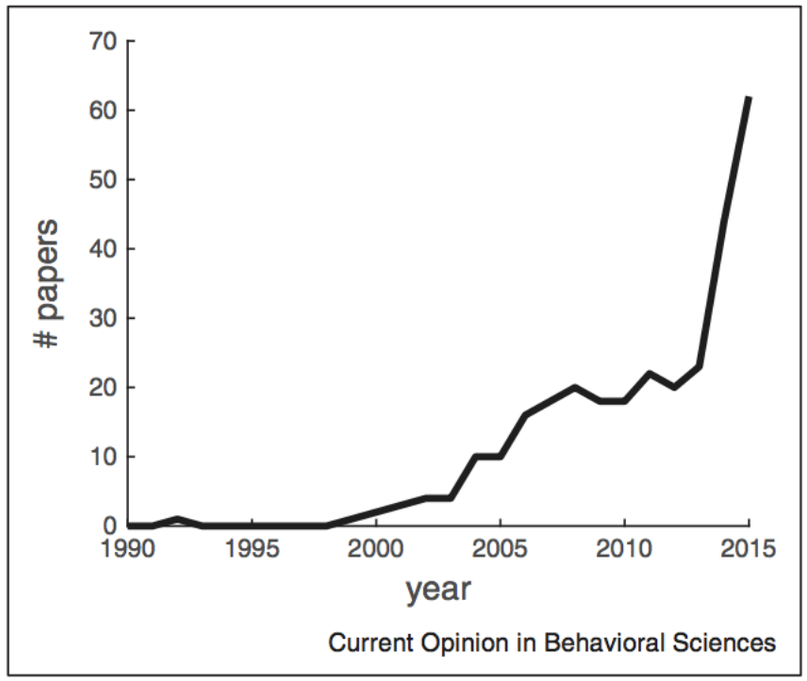
Monte Carlo Methods Summary

- Don’t need model of environment!
    - averaging of sample returns from actual experience or even simulated play (e.g., self-play in two player games, etc…)
- can concentrate on “important” states: don’t need a full sweep of all states because no bootstrapping
- need to maintain **exploration** (EXPLORE-EXPLOIT DILEMMA — next week!)

Next time: Evaluating the world when you don't know anything about it

- **Temporal difference methods -** combined ideas from MC and DP
- **Explore-exploit**
- **Actor-critic models**
- **Function approximation:** deep RL
- **Model-based RL**
- **The cognitive neuroscience of reinforcement learning!**

Figure 1



Number of papers containing the term 'reinforcement learning' published by Nature Publishing Group between 1990 and 2015.

Next time: Evaluating the world when you don't know anything about it

Three levels of description *(David Marr, 1982)*

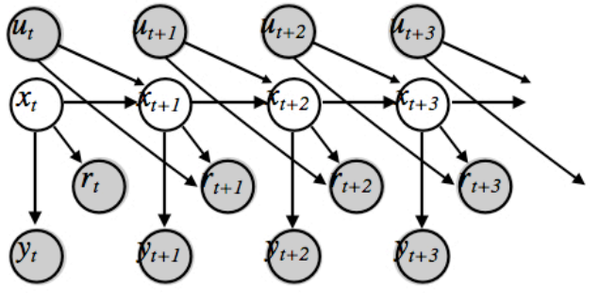
Computational
Why do things work the way they do?
What is the goal of the computation?
What are the unifying principles?

maximize:

$$R_t = r_{t+1} + r_{t+2} + \cdots + r_T$$

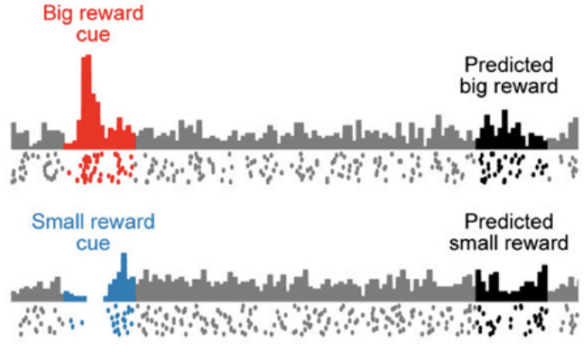
Bellman

Algorthmic
What representations can implement such computations?
How does the choice of representations determine the algorithm?



Dynamic programming, TD methods, Monte Carlo

Implementational
How can such a system be built in hardware?
How can neurons carry out the computations?



Neural firing patterns, prediction errors, system level neuroscience

Summary

- The goal of the RL agent is to maximize reward over the long term.
- The way this is implemented is through a function which determines the value of various “states” or “situations” under a certain policy
- Once you know how to evaluate a policy, there are a number of ways to actually arrive at optimal policies
- In many of the most interesting cases, it essentially reduces to something like: start out exploring a lot, then slowly become more and more biased by the values you’ve experienced.
- **CRITICALLY**, there is more than one way to solve the RL problem depending on if you represent the world model or not.