Reinforcement Learning: Markov Decision Processes

BIOE 498/598 PJ

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Supervised learning vs. Reinforcement learning (RL)

Supervised Learning

- Learning from data that has already been collected
- Examples: Linear models, Gaussian Process Regression, Neural Networks

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Reinforcement Learning

- Learning from trial and error
- Examples: Animals, computer chess, self-driving cars

RL is structured randomness

- Many RL algorithms rely on random processes to generate data.
- RL needs structure to learn from these data.
- The most common framework is the *Markov Decision Process* (MDP).

Markov Decision Processes

MDPs describe how an *agent* interacts with its environment.

- At any time, the agent and environment are described by a **state**.
- The agent selects an **action** to move between states.
- Every action and state produce a **reward**.
- The agent's goal is to maximize the total reward it collects.

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MDPs have the *Markov Property*:

- All decisions depend only on the current state.
- Each state includes all of the relevant history.

Markov Decision Processes (continued)

- We denote a state as s.
- The actions $a \in \mathcal{A}$ available to the agent can depend on the state, so $\mathcal{A} = \mathcal{A}(s)$.
- A **policy** π is a function that maps states to actions. The value $\pi(s, a)$ is the probability that the agent will select action a in state s.

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- A **policy** π is a function that maps states to actions. The value $\pi(s, a)$ is the probability that the agent will select action a in state s.
- MDPs can be *deterministic* or *stochastic*.
  - Deterministic: Actions always determine the next state.
  - Stochastic: Actions change the probability that any other state will be the next state.
- We will focus on *finite horizon* or *episodic* MDPs.
  - Finite horizon MDPs stop (terminate) after a finite number of actions.
  - A *trajectory* is a single pass through a finite horizon MDP.

Gridworld

Imagine a simple maze on a 4×4 grid.

- Each square is a state.
- The walls determine the available actions at each state.
- The agent starts in the bottom left and must reach the top right.
- The objective is to finish the maze in as few steps as possible.

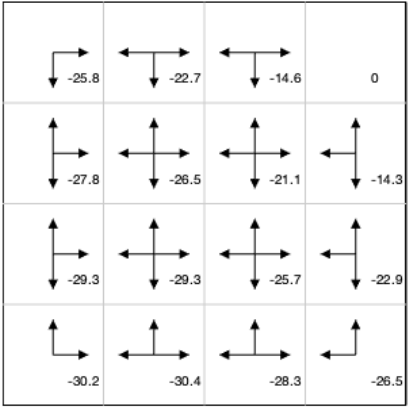
			end
start			

A Monte Carlo approach

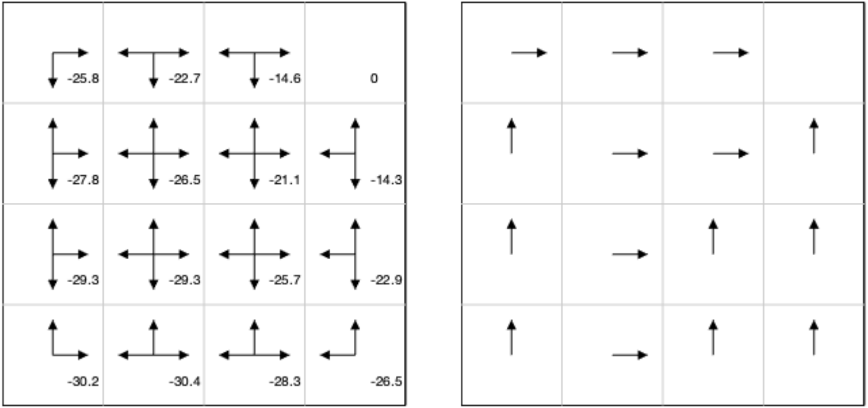
- Each grid square is a state.
- Actions: move up, down, left, or right, but the agent cannot leave the grid.
- Reward: -1 for each step.
- Policy: Random.

Starting from a random state, make random moves until the agent reaches the end.

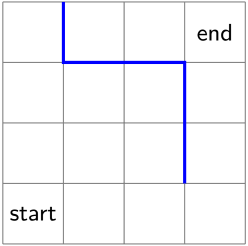
Repeat may times and average the total rewards from each trajectory.



From randomness to a better policy (policy improvement)



Let's add an internal wall for the agent to navigate.



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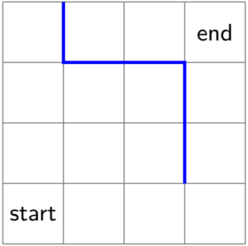

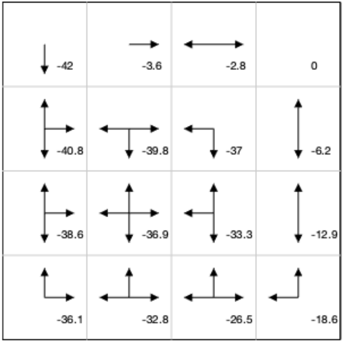

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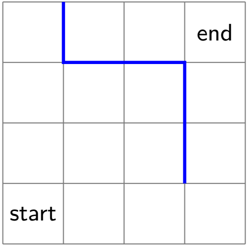
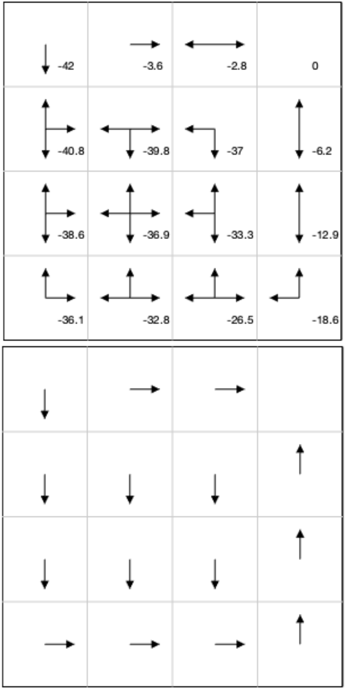
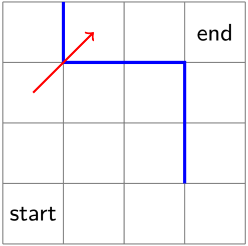




Can the agent learn a shortcut?



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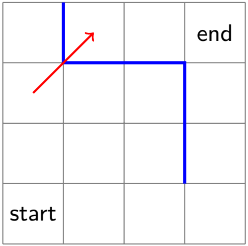

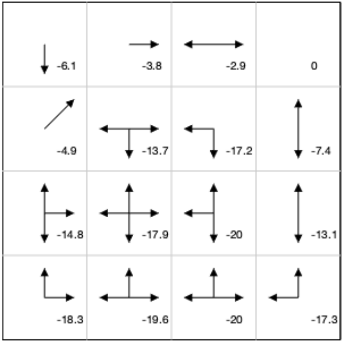

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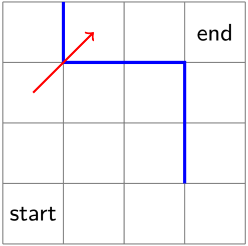

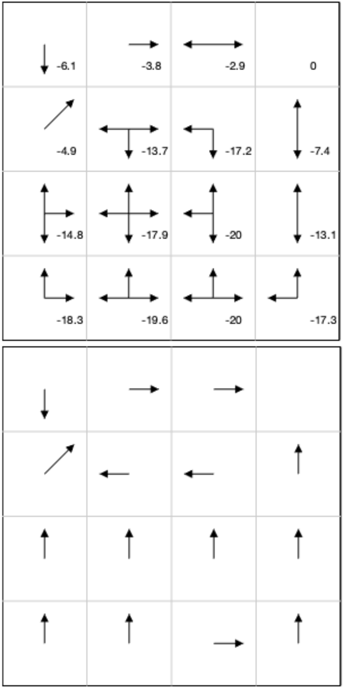

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- The choice of states, actions, and rewards is critical.
- **Next time:** What are we learning from our random maze walks?