Notes on Reinforcement Learning and Deep Reinforcement Learning

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# Introductory Notes

What is Reinforcement Learning: branch of machine learning concerned with making decisions and taking sequences of actions based on some current state thereby maximizing some reward objective over time.

action

Environment

Agent

state, reward

Figure 1: Feedback loop between the Agent and the Environment in RL

The Agent and the Environment interact with each other on discrete timesteps creating a feedback loop depicted in Figure 1. The Agent has a goal of maximizing the cumulative reward while interacting with the Environment.

Observations in RL:

Robotics: camera images, joint angles

Actions in RL:

Robotics: joint torques

Rewards in RL:

Robotics: stay balanced, navigate to target locations

Approaches to RL

Dynamic Programming

Policy Optimization

Value Iteration

Policy Iteration

Policy Gradients

DFO / Evolution

Q Learning

Actor-Critic Methods

Two approaches to RL – the first approach is to optimize policy and the second one is dynamic programming.

Policy is the function which takes the observations with the state of the system and outputs actions. The Policy Optimization approach looks at the RL problem as an optimization problem trying to optimize the expected reward , there are parameters in the policy and we want find such set of parameters which maximizes the expectation of the stochastic reward. Posing the problem as an optimization problem ignores all of the structure of the problem conveyed through the Bellman’s equations. We are getting a noisy estimate of how good each parameter is and try to move toward that part of the parameter space where we are getting better performance – that is, higher expected reward. So this is how the Derivative Free Optimization (DFO) methods and Evolutionary algorithms work – they work as a black box which takes a policy parameter vector and outputs a noisy performance number. These methods are very simple to implement and they work surprisingly well. The other approach for Policy Optimization is by using Policy Gradient methods trying to measure the gradient of the performance with respect to the parameter vector of the policy. These second type of Policy Optimization methods scale better with respect to the number of parameters.

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