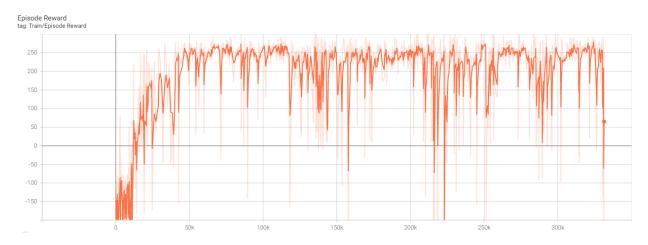
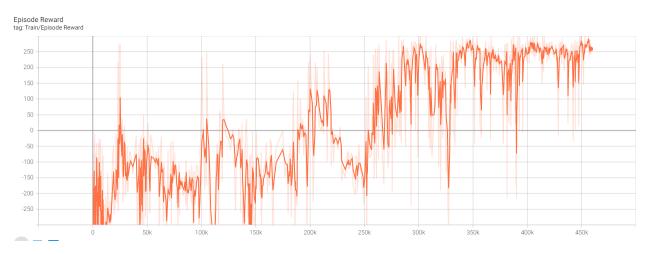
Report (80%)

A tensorboard plot shows episode rewards of at least 800 training episodes in LunarLander-v2 (5%)



A tensorboard plot shows episode rewards of at least 800 training episodes in LunarLanderContinuous-v2 (5%)



Describe your major implementation of both algorithms in detail. (20%) DQN:

首先我們根據 specification 來定義我們的網絡,輸入是 8 個 state,輸出是 4 個 action。

```
class Net(nn.Module):
   def __init__(self, state_dim=8, action_dim=4, hidden dim=32):
        super().__init__()
        ## TODO ##
        self.fc1 = nn.Linear(state_dim, hidden_dim)
        self.fc2 = nn.Linear(hidden dim, hidden dim)
        self.fc3 = nn.Linear(hidden dim, action dim)
        self.relu = nn.ReLU()
   def forward(self, x):
       ## TODO ##
       x = self.fc1(x)
        x = self.relu(x)
       x = self.fc2(x)
       x = self.relu(x)
       x = self.fc3(x)
       return x
```

在 DQN 裡撰用 optimizer 為 Adam,因為 Adam 是比較常用和相對快收斂的 loss function.

```
class DQN:
    def __init__(self, args):
        ## TODO ##
        self._optimizer =
torch.optim.Adam(self._behavior_net.parameters(), lr=args.lr)
```

我們選用了一個慢慢減少的 epsilon,一開始先隨機的行動,然後得到 reward,一段時間後慢慢把 epsilon 降低,讓 action 根據 Q-value 來決定下一個動作。

```
def select_action(self, state, epsilon, action_space):
    '''epsilon-greedy based on behavior network'''
    ## TODO ##
    if random.random() < epsilon:
        action = action_space.sample()
    else:
        action =

torch.argmax(self._behavior_net(torch.tensor(state).to(self.device))).
item() # get propability of output and take the largest one as action return action</pre>
```

更新網絡行為網絡的參數,先從 memory 抽樣出環境參數,然後根據當前 state 在 behavior_network 的輸出作為 q_value,然後如下公式:用 rewrad 加上 gamma 乘以下一個 state 的最大 Q_value 來作為 Q_target,用以和原來 state 的 q_value 作比較,從而得出 loss 並更新網絡參數。

```
def update behavior network(self, gamma):
   # sample a minibatch of transitions
   state, action, reward, next state, done = self. memory.sample(
        self.batch size, self.device)
   ## TODO ##
   q_value = self._behavior_net(state).gather(1, action.long()) #
gather Q_value(ppb) from NET according to selected action, transfer to
long(int) for .gather
   with torch.no grad():
       q_next = torch.max(self._target_net(next_state),
dim=1)[0].view(-1, 1) # get target Q max(dim=1) value[0] from next
      q target = reward + gamma * q next * (1 - done) # if done(end
game) q_target = 0
   criterion = nn.MSELoss()
   loss = criterion(q value, q target)
   # optimize
   self. optimizer.zero grad()
   loss.backward()
   nn.utils.clip_grad_norm_(self._behavior_net.parameters(), 5)
   self. optimizer.step()
```

更新 target_network 就只是簡單的把 behavior_network 的參數抄去把 target_network 更新,我們可以根據參數來調節更新的頻率。

```
def _update_target_network(self):
    '''update target network by copying from behavior network'''
    ## TODO ##
    self._target_net.load_state_dict(self._behavior_net.state_dict())
```

這邊基本上和 train network 時要做的事差不多,把模型選擇的 action 作為實際的行動,並根據環境的 feedback 來記錄 reward 的分數。

```
def test(args, env, agent, writer):
    print('Start Testing')
    action space = env.action space
    epsilon = args.test_epsilon
    seeds = (args.seed + i for i in range(10))
    rewards = []
    for n_episode, seed in enumerate(seeds):
       total_reward = 0
       env.seed(seed)
       state = env.reset()
       ## TODO ##
        for t in itertools.count(start=1):
            # select action
            action = agent.select_action(state, epsilon, action space)
            # execute action
            next_state, reward, done, _ = env.step(action) # done -
            # store transition
            agent.append(state, action, reward, next state, done)
            state = next state
            total reward += reward
            if done:
                writer.add scalar('Test/Episode Reward', total reward,
n episode)
                print('Episode: {}\tLength: {:3d}\tTotal reward:
{:.2f}\tEpsilon: {:.3f}'.format(n episode, t, total reward, epsilon))
                rewards.append(total reward)
                break
```

DDPG:

Replay memory 就是記錄之前的環境參數,裡面的 sample 是方便我們從中抽取一個作為環境參數,根據輸入的 batch size 來決定要抽出多少個 sample 然後解壓成我們需要的樣式。

```
class ReplayMemory:
    __slots__ = ['buffer']

def __init__(self, capacity):
    self.buffer = deque(maxlen=capacity)
```

```
def __len__(self):
    return len(self.buffer)

def append(self, *transition):
    # (state, action, reward, next_state, done)
    self.buffer.append(tuple(map(tuple, transition)))

def sample(self, batch_size, device):
    '''sample a batch of transition tensors'''
    ## TODO ##
    transitions = random.sample(self.buffer, batch_size) #
sample: (state(8), action(2), reward(1), next_state(8), done(1)) *
batch_size
    # unzip transitions to state_vector, action_vector,
reward_vector, next_state_vector, done_vector
    return (torch.tensor(out, dtype=torch.float, device=device)
for out in zip(*transitions)) # transfer from double to torch.float
    # raise NotImplementedError
```

ActorNet 是 LunarLanderContinuous-v2 中用的網絡,大體上和 dqn 差不多,輸入為 8,輸出為 2 助都在範圍-1 到 1 的中,所以最後把輸出接上 Tanh 方便直接使用。

CriticNet 則是根據 state 和 action 來輸出 Q_value 作為評分的網絡,這也是和 DQN 單純一個 Net 不一樣的地方。

```
## TODO ##
return self.actor(x)
```

和 DQN 一樣選擇 Adam 作為 Optimizer, 然後設定不一樣的 learning rate。

```
class DDPG:
   def init (self, args):
       # behavior network
        self._actor_net = ActorNet().to(args.device)
        self. critic net = CriticNet().to(args.device)
        # target network
        self. target actor net = ActorNet().to(args.device)
        self._target_critic_net = CriticNet().to(args.device)
       # initialize target network
        self. target actor net.load state dict(self. actor net.state dict())
        self._target_critic_net.load_state_dict(self._critic_net.state_dict())
        ## TODO ##
        self. actor opt = torch.optim.Adam(self. actor net.parameters(),
r=args.lra)
       self._critic_opt = torch.optim.Adam(self._critic_net.parameters(),
r=args.lrc)
       # action noise
       self. action noise = GaussianNoise(dim=2)
       # memory
       self._memory = ReplayMemory(capacity=args.capacity)
       ## config ##
        self.device = args.device
       self.batch_size = args.batch_size
       self.tau = args.tau
       self.gamma = args.gamma
       self.test only = args.test only
```

根據公式在 select action 上加上 noise 幫助 network 更好的探索,讓 action 不要一直只選擇最優解,有一定機率觸發到不一樣的 action,但基本上類似的 action 應該是有差不多的 q value。

Select action $a_t = \mu(s_t|\theta^{\mu}) + N_t$ A noise process

```
def select_action(self, state, noise=True):
    '''based on the behavior (actor) network and exploration noise'''
    ## TODO ##
    state = torch.tensor(state).to(self.device)
    action = self._actor_net(state)
    if noise:
        action +=
```

```
torch.tensor(self._action_noise.sample()).to(self.device)
    return action.cpu().detach().numpy()
```

更新方面,如上所述會以 criticNet 作為 q_value 的評分,然後用 q_target 和 q_value 做 MSE 取得 loss,更新 critic 的參數,actor 則用 minimize – q_value 來作為 loss 更新參數,由於 max Q_value 的功效等價於 min Q_value。

Set
$$y_i = r_i + \gamma Q'(s_{t+1}, \mu'(s_{t+1}|\theta^{\mu'})|\theta^{Q'})$$

```
def update behavior network(self, gamma):
   actor_net, critic_net, target_actor_net, target_critic_net =
self. actor net, self. critic net, self. target actor net,
self. target critic net
   actor opt, critic opt = self. actor opt, self. critic opt
   # sample a minibatch of transitions
   state, action, reward, next state, done = self. memory.sample(
        self.batch_size, self.device)
   ## update critic ##
   # critic loss
   ## TODO ##
   q value = critic net(state, action)
   with torch.no grad():
      a_next = target_actor_net(next_state)
      q next = target critic net(next state, a next)
      q_target = reward + gamma * q_next * (1 - done)
   criterion = nn.MSELoss()
   # print(q value, q target)
   critic_loss = criterion(q_value, q target)
   # raise NotImplementedError
   # optimize critic
   actor net.zero grad()
   critic_net.zero_grad()
   critic loss.backward()
   critic_opt.step()
   ## update actor ##
   # actor loss
   ## TODO ##
   action = actor_net(state)
   actor loss = -critic net(state, action).mean() # min q value:
   # optimize actor
   actor net.zero grad()
   critic net.zero grad()
```

```
actor_loss.backward()
actor_opt.step()
```

更新 target network 則根據 target network 的公式,用 average 的方式更新。

$$\theta^{Q'} \leftarrow \tau \theta^{Q} + (1 - \tau)\theta^{Q'}$$

```
def _update_target_network(target_net, net, tau):
    '''update target network by _soft_ copying from behavior
network'''
    for target, behavior in zip(target_net.parameters(),
net.parameters()):
        ## TODO ##
        target.data.copy_(tau * behavior + (1 - tau) * target)
```

test function 基本上和 DQN 一樣,但要記得把 noise 關掉。

```
def test(args, env, agent, writer):
    print('Start Testing')
    seeds = (args.seed + i for i in range(10))
    rewards = []
    for n episode, seed in enumerate(seeds):
        total reward = 0
        env.seed(seed)
        state = env.reset()
        ## TODO ##
        for t in itertools.count(start=1):
            # select action
            action = agent.select action(state, noise=False)
            # execute action
            next_state, reward, done, _ = env.step(action) # done -
            # store transition
            agent.append(state, action, reward, next_state, done)
            state = next state
            total reward += reward
            if done:
                writer.add_scalar('Test/Episode Reward', total reward,
n_episode)
                print('Episode: {}\tLength: {:3d}\tTotal reward:
{:.2f}'.format(n_episode, t, total_reward))
                rewards.append(total reward)
```

Describe differences between your implementation and algorithms. (10%)

主要是三個點:

- 1. 模型開始時的隨機 action,根據 warmup 的大小來先跑出環境參數並存入 replay memory 中。
- 2. 在更新 target_network 時,實際並不是每次都更新,可以利用 freq 來延遲更新。
- 3. Actor loss 用-min Q value 來實行 max Q value,藉此減少 loss。

Describe your implementation and the gradient of actor updating. (10%)

因為我們希望令 Q_value 最大化,而用上最少化的-Q 其實也是同樣效果,用 Q_value 的值來更新的網絡。

```
action = actor_net(state)
actor_loss = -critic_net(state, action).mean() # min q_value: select
max = -min

# optimize actor
actor_net.zero_grad()
critic_net.zero_grad()
actor_loss.backward()
actor_opt.step()
```

Describe your implementation and the gradient of critic updating. (10%)

Critic 更新利用 target_net 預測的 action 來作為下一個 action's q_value 的預測,以前來得出 q target 和原先的 q value 比較得出 loss 更新 critic 的參數。

```
q_value = critic_net(state, action)
with torch.no_grad():
    a_next = target_actor_net(next_state)
    q_next = target_critic_net(next_state, a_next)
    q_target = reward + gamma * q_next * (1 - done)
criterion = nn.MSELoss()
# print(q_value, q_target)
critic_loss = criterion(q_value, q_target)
# raise NotImplementedError
# optimize critic
actor_net.zero_grad()
critic_net.zero_grad()
critic_loss.backward()
critic_opt.step()
```

Explain effects of the discount factor. (5%)

因為 gamma 和 q_next 相乘的,所以可以解釋成 q_target 考慮下一步 q_value 的比例,以此來加入預測未來分數的考量,而不單單只考慮當前 action 的 reward。

Explain benefits of epsilon-greedy in comparison to greedy action selection. (5%)

Epsilon 其實就是讓模型多考量不一樣的 action,不要單單只看 q_value 來決定 action,若模型因為 network 一直選擇同一個 action,可能會導致有更好的 action 但沒機會採用,多探索不一樣的路,讓模型不會止步不前。在初始化也是很有用,能夠讓模型得到一定的 q_value,知道哪個 action 較好,在 DQN 上還將 epsilon 遞減,以此讓模型漸漸依賴 q_value 判定 action。

Explain the necessity of the target network. (5%)

Target_network 可以使更新時更加穩定,不會因為只有一個網絡導致更新時數值一直變動,容易有很大的變化。

Explain the effect of replay buffer size in case of too large or too small. (5%)

- 1. 太大的話 training 時間會變得很長,亦容易得到關聯性較低的 sample,反之考慮亦是較為全面的訊息。
- 2. 太小的話會一直 sample 類同甚至一樣的環境參數,buffer 就沒有那麼有效,且可能會造成 overfitting。

Report Bonus (25%)

Implement and experiment on Double-DQN (10%)

DQN 和 Double-DQN 最大的差別在於計算 Q_next 的方法(如下所示),DQN 會先 target_network 裡的最大 Q 值作為 Q_next 用來計算 Q_target,而 DDQN 則是把 action 裡 擁有最大 Q 值的動作找出來作為 Q_target 的 action。這樣可以減少最大 Q 值作為 Q target 的差距,以貼近實際 Q 值。

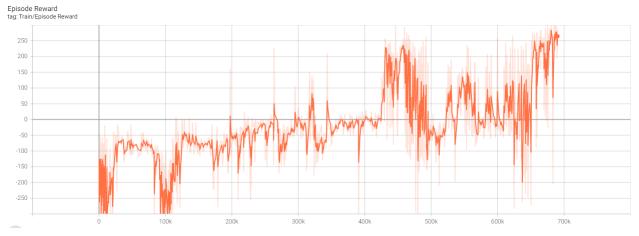
$$Y_t^{Q} = r_{t+1} + \gamma \max_{a} Q(S_{t+1}, a \theta^{-})$$

$$Y_t^{DoubleQ} = r_{t+1} + \gamma Q\left(S_{t+1}, \arg\max_{a} Q(S_{t+1}, a | \theta) | \theta^{-}\right)$$

實際的 coding 如下所示,先找出 behavior_net 裡的最大值作為 action_next,然後根據此 action 實際的 Q 值作為 Q_next,最後運算 Q_target。

```
q_value = self._behavior_net(state).gather(1, action.long())
with torch.no_grad():
    action_next = torch.argmax(self._behavior_net(next_state),
dim=1).view(-1, 1)  # take max q_value action as next action index
    q_next = self._target_net(next_state).gather(dim=1,
index=action_next.long())  # take t_net q_value according to b_net's
predict action
    q_target = reward + gamma * q_next * (1 - done)
```

Tensorboard plot of DDQN episode rewards:



Testing Reward of DDQN:

```
Episode: 0 Length: 221 Total reward: 250.02
                                               Epsilon: 0.001
Episode: 1 Length: 288 Total reward: 243.71
                                               Epsilon: 0.001
Episode: 2 Length: 315 Total reward: 267.73
                                               Epsilon: 0.001
Episode: 3 Length: 205 Total reward: 312.81
                                               Epsilon: 0.001
Episode: 4 Length: 292 Total reward: 267.89
                                               Epsilon: 0.001
Episode: 5 Length: 212 Total reward: 314.26
                                               Epsilon: 0.001
Episode: 6 Length: 218 Total reward: 311.56
                                               Epsilon: 0.001
Episode: 7 Length: 214 Total reward: 281.35
                                               Epsilon: 0.001
Episode: 8 Length: 285 Total reward: 282.65
                                               Epsilon: 0.001
Episode: 9 Length: 247 Total reward: 252.66
                                               Epsilon: 0.001
Average Reward: 278.4646082316626, Average/30: 9.282153607722087
```

Reward 比原來的 DQN 更好,我猜想是因為選到的動作較原來的 DQN 準確,導致更新的值更為直接,更容易重現以前選對的動作。

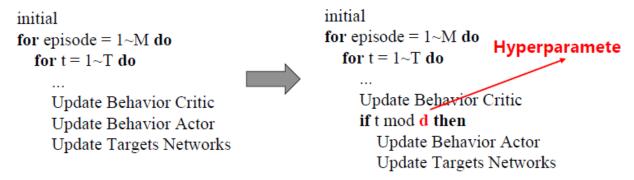
Implement and experiment on TD3 (Twin-Delayed DDPG) (10%)

TD3 主要有 3 個 trick:

 Clipped Double-Q Learning: 用 2 個 Q-learning network(實驗裡則為 2 個 critic_net)來 取代原本只有 1 個 network 生成的 Q_next,然後再取 2 個 network 中較為小的 q_value 作為 q_next,最後計算出 1 個 target_net 的 q_target

$$y=r+\gamma Q_{ heta'}(s',\pi_\phi(s'))$$
 $y=r+\gamma \min[Q_{ heta'_1}(s',\pi_\phi(s')),Q_{ heta'_2}(s',\pi_\phi(s'))]$ Only one Q target Only one actor

2. Delay Policy Updates:顧名思義就是延遲更新 Behavior Actor 和 Target Network 的頻率。



3. Target Policy Smoothing: 也是對 Target policy 著手,在 action 加上 noise,期望 action 不會被卡在一個點,因為類似的 action 會有類似的 reward。

$$y = r + \gamma Q(s', \pi(s') + \epsilon), \epsilon \sim clip(\mathcal{N}(0, \sigma), -c, c)$$

Hyperparameters

Implementation:

CriticNet 改成 2 個 network 有 2 個輸出 q_value,同時新加 1 個單輸出的 criticNet 作為 target net(如下):

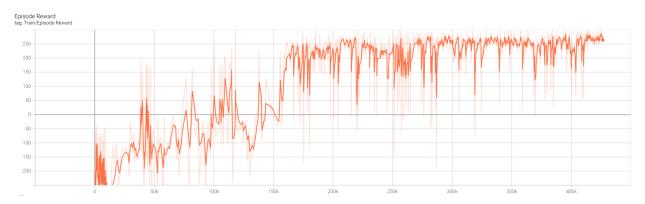
```
class CriticNet(nn.Module):
   def __init__(self, state_dim=8, action_dim=2, hidden_dim=256):
       super(CriticNet, self). init ()
       self.relu = nn.ReLU()
       # critic1
       self.q1 fc1 = nn.Linear(state dim + action dim, hidden dim)
       self.q1 fc2 = nn.Linear(hidden dim, hidden dim)
       self.q1 fc3 = nn.Linear(hidden dim, 1)
       # critic2
       self.q2 fc1 = nn.Linear(state dim + action dim, hidden dim)
       self.q2 fc2 = nn.Linear(hidden dim, hidden dim)
       self.q2 fc3 = nn.Linear(hidden dim, 1)
   def forward(self, state, action):
       x = torch.cat([state, action], 1)
       x1 = self.q1 fc1(x)
       x1 = self.relu(x1)
       x1 = self.q1_fc2(x1)
       x1 = self.relu(x1)
       x1 = self.q1 fc3(x1)
       x2 = self.q2 fc1(x)
       x2 = self.relu(x2)
       x2 = self.q2_fc2(x2)
       x2 = self.relu(x2)
       x2 = self.q2 fc2(x2)
       return x1, x2 # output critic1 and 2
   def single q(self, state, action):
       x = torch.cat([state, action], 1)
       x = self.relu(self.q1 fc1(x))
       x = self.relu(self.q1_fc2(x))
       x = self.q1 fc3(x)
       return x # output single critic
```

update_behavior_net 的部份,3 個 trick 都在裡面實現了,一開始把前面提到的第 3 點 noise 加到 next_action 裡面,然後 clip 來限制 noise 不會導致 action out of boundary。然後 把 next_action 輸入到上面第一點提到的 clip double Q-learning,取出最小的那個 Q 值作為 q_next,用來更新 q_target,最後根據現在的 literation step 來決定 delay policy update 的 時機,分別更新 actor、target_net。

Coding 如下:

```
def _update_network(self, current_step):
    actor net, critic net, target actor net, target critic net =
self. actor net, self. critic net, self. target actor net,
self. target critic net
    actor_opt, critic_opt = self._actor_opt, self._critic_opt
    # sample a minibatch of transitions
    state, action, reward, next state, done =
self. memory.sample(self.batch size, self.device)
    ## update critic ##
    # critic loss
    ## TODO ##
    with torch.no grad():
        noise = (torch.randn like(action) * self.noise).clamp(-
self.cp, self.cp) # 3nd: select action and clip noise
        next_action = (target_actor_net(next_state) + noise).clamp(-
self.max action, self.max action)
        # Compute q target value
        q1 next, q2 next = target critic net(next state, next action)
        q next = torch.min(q1 next, q2 next) # 2nd: min(double
critic)
        q target = reward + gamma * q next * (1 - done)
    q1 value, q2 value = critic net(state, action) # get q value from
both critic
    critic loss = F.mse loss(q1 value, q target) +
F.mse loss(q2 value, q target)
    # optimize critic
    critic opt.zero grad()
    critic loss.backward()
    critic opt.step()
    # 2nd Delayed updates
    if current_step % self.update_step == 0:
        ## update actor ##
        # actor loss
        ## TODO ##
        actor loss = -critic net.single q(state,
actor net(state)).mean()
        # optimize actor
        actor opt.zero grad()
        actor loss.backward()
        actor opt.step()
```

Tensorboard plot of TD3 episode rewards:



很明顯 TD3 有著更穩定的 training reward,一直都很平穩,沒有太大起伏,也有了更多的 hyper parameter 可以調整。

Testing Reward of TD3:

```
Episode: 0 Length: 200 Total reward: 256.63
Episode: 1 Length: 210 Total reward: 252.01
Episode: 2 Length: 249 Total reward: 281.81
Episode: 3 Length: 243 Total reward: 299.89
Episode: 4 Length: 241 Total reward: 278.59
Episode: 5 Length: 249 Total reward: 301.34
Episode: 6 Length: 254 Total reward: 308.53
Episode: 7 Length: 229 Total reward: 284.61
Episode: 8 Length: 273 Total reward: 283.56
Episode: 9 Length: 191 Total reward: 260.29
Average Reward: 280.7250182206002, Average/30: 9.357500607353339
```

Performance (20%)

[LunarLander-v2] Average reward of 10 testing episodes: Average ÷ 30

Testing Reward of DQN:

```
Episode: 0 Length: 1000 Total reward: 103.58
                                                   Epsilon: 0.001
Episode: 1 Length: 249 Total reward: 250.35
                                               Epsilon: 0.001
Episode: 2 Length: 292 Total reward: 276.03
                                               Epsilon: 0.001
Episode: 3 Length: 297 Total reward: 290.87
                                              Epsilon: 0.001
Episode: 4 Length: 251 Total reward: 276.95
                                              Epsilon: 0.001
Episode: 5 Length: 366 Total reward: 290.09
                                              Epsilon: 0.001
                                              Epsilon: 0.001
Episode: 6 Length: 279 Total reward: 292.80
Episode: 7 Length: 297 Total reward: 240.46
                                              Epsilon: 0.001
Episode: 8 Length: 247 Total reward: 297.18
                                              Epsilon: 0.001
Episode: 9 Length: 201 Total reward: 253.83
                                              Epsilon: 0.001
Average Reward: 257.21320171359014, Average/30: 8.573773390453004
```

Testing Reward of DDPG:

[LunarLanderContinuous-v2] Average reward of 10 testing episodes: Average ÷ 30

```
Episode: 0 Length: 185 Total reward: 271.27

Episode: 1 Length: 195 Total reward: 256.73

Episode: 2 Length: 207 Total reward: 289.43

Episode: 3 Length: 150 Total reward: 305.60

Episode: 4 Length: 259 Total reward: 287.30

Episode: 5 Length: 206 Total reward: 309.00

Episode: 6 Length: 130 Total reward: 305.55

Episode: 7 Length: 228 Total reward: 287.52

Episode: 8 Length: 209 Total reward: 298.01

Episode: 9 Length: 162 Total reward: 269.77

Average Reward: 288.01745036154045, Average/30: 9.600581678718015
```

在多次的訓練中,DDPG 居然是 Reward 最高的,有 288 分,其次就是 TD3,280 分,然後是 DDQN 278 分,DQN 257 分。我相信是因為 random 時剛好遇到較為符合 test environment 的 model 吧。整體而然還是 TD3 較為可控,可以根據情況調整需要探索的幅度,我的例子是相對平穩,但其實也可以把參數調整成比較注重探索的 TD3,這樣可能會在多次訓練裡出現一次比較貼合 test environment 的 model。