Maximizing Local Outlier Factors As an Objective for Exploration in Reinforcement Learning

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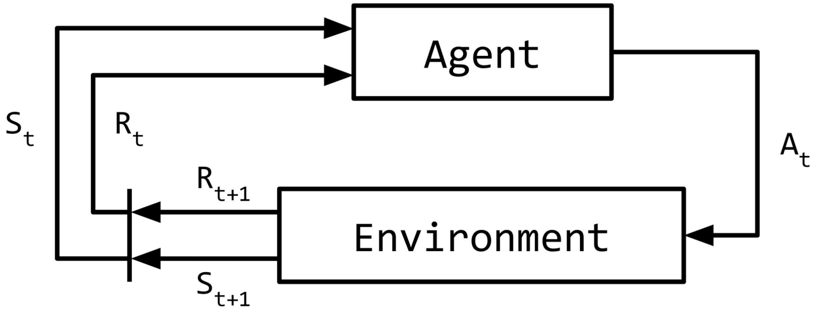
Outline

Reinforcement Learning

- Models an agent interacting with an environment
- Agent wants to maximize reward signal with later rewards being considered less valuable
- The agent doesn't know about it's environment beforehand and has to explore to learn about it

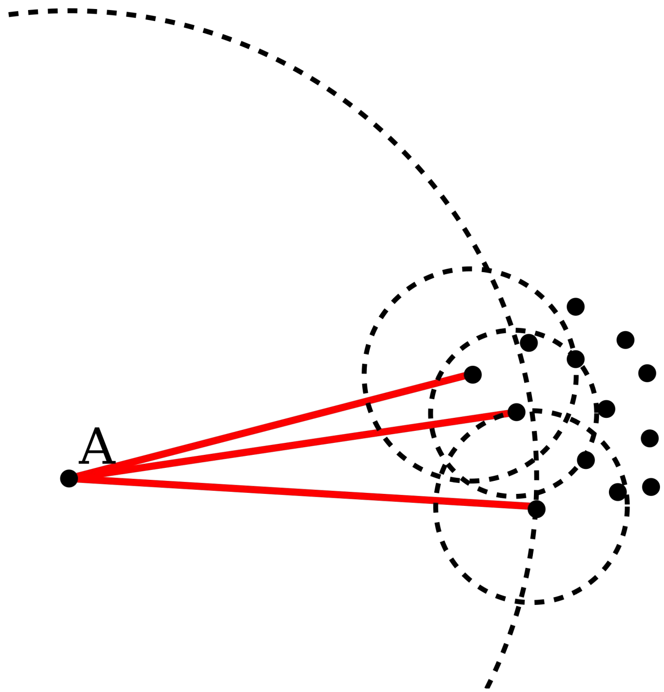


Local Outlier Factor (LOF)

- Compares the density around a point to the density around each neighbour in the point's *k*-NN

- LOF ≈ 1 means the point is probably in a cluster

- LOF >> 1 means the point is probably an outlier



Calculating the Local Outlier Factor

$$k\text{-distance}(p) = \max_{q \in k\mathrm{NN}(p)} d(p, q)$$

$$\text{reach-dist}_k(p, q) = \max\{\mathrm{d}(p, q), k\text{-distance}(q)\}$$

$$\mathrm{lrd}(p) = \frac{1}{\frac{1}{k}\sum_{q \in k\mathrm{NN}(p)} \text{reach-dist}_k(p, q)}$$

$$\mathrm{LOF}(p) = \frac{\frac{1}{k}\sum_{q \in k\mathrm{NN}(p)} \mathrm{lrd}(q)}{\mathrm{lrd}(p)}$$

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2. Motivation
3. Basic Idea
4. Experimental Evaluation
    4.1. Setup
        4.1.1. Domain
        4.1.2. Algorithms
        4.1.3. Performance Metric
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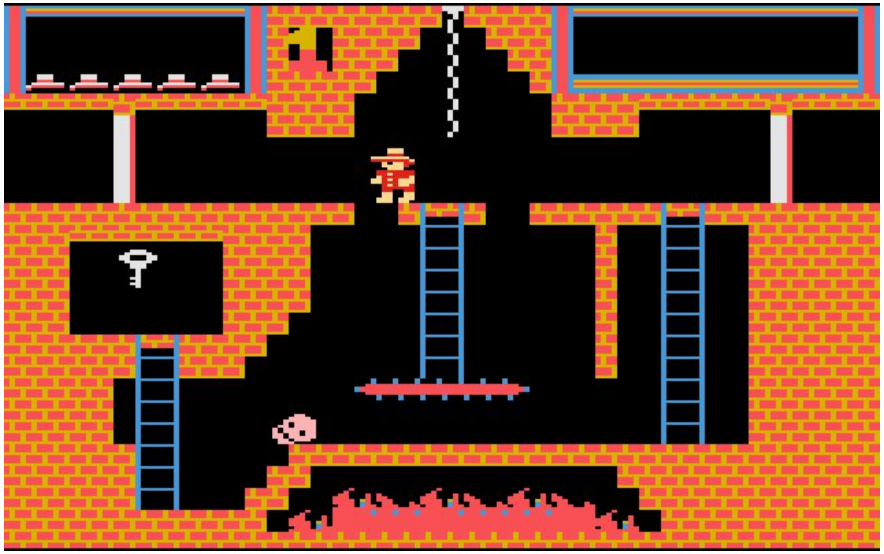
    4.3. Discussion

Motivation for Better Exploration

- Exploration is a major factor in the learning rate for an agent

- Without proper exploration the agent is liable to miss something important

- Naïve approaches often perform very badly



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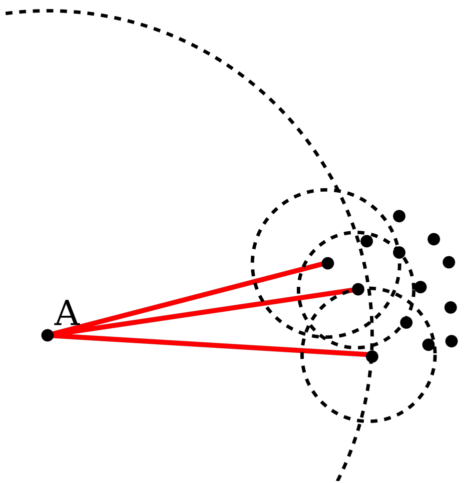
Using the LOF to Guide Exploration

- Reward an RL agent with the LOF of each state or transition it sees and a second agent can learn using the real rewards

- Intuitively this incentivises the agent to find rare states or transitions

- Can combine with random exploration to smooth out the exploration



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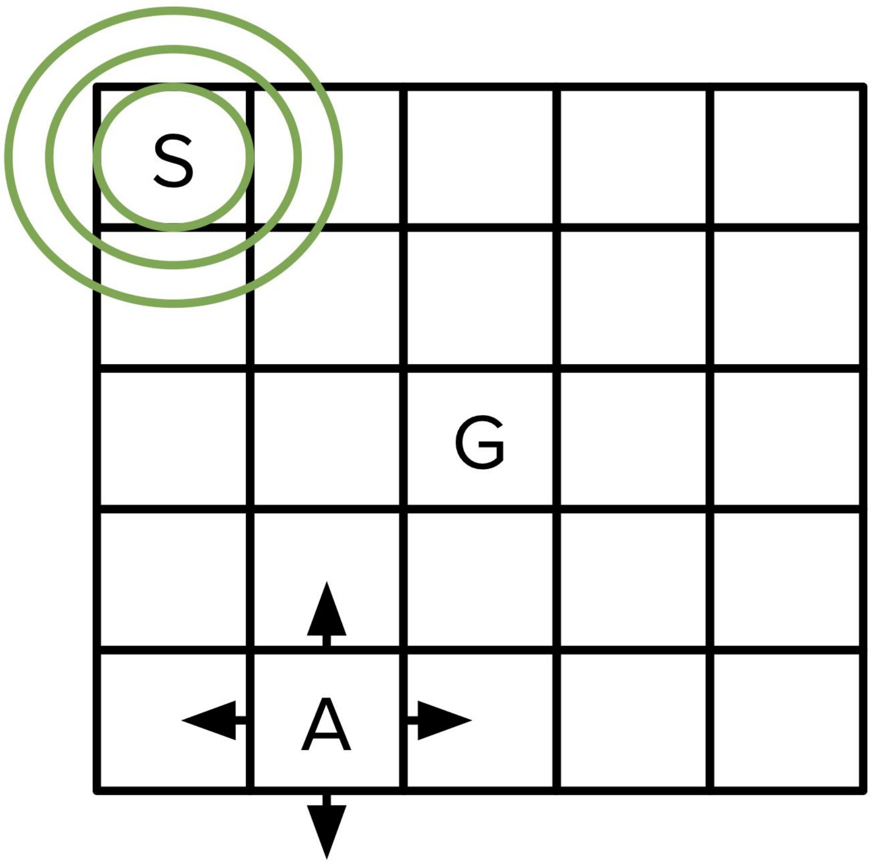
Domain

- 5x5 Gridworld with single start and terminal state
- Observations drawn from truncated Gaussian centered at current state scaled to cell size
- Empirically learnable with simple RL methods



Algorithms

- Q-learning with tile coding as function approximation

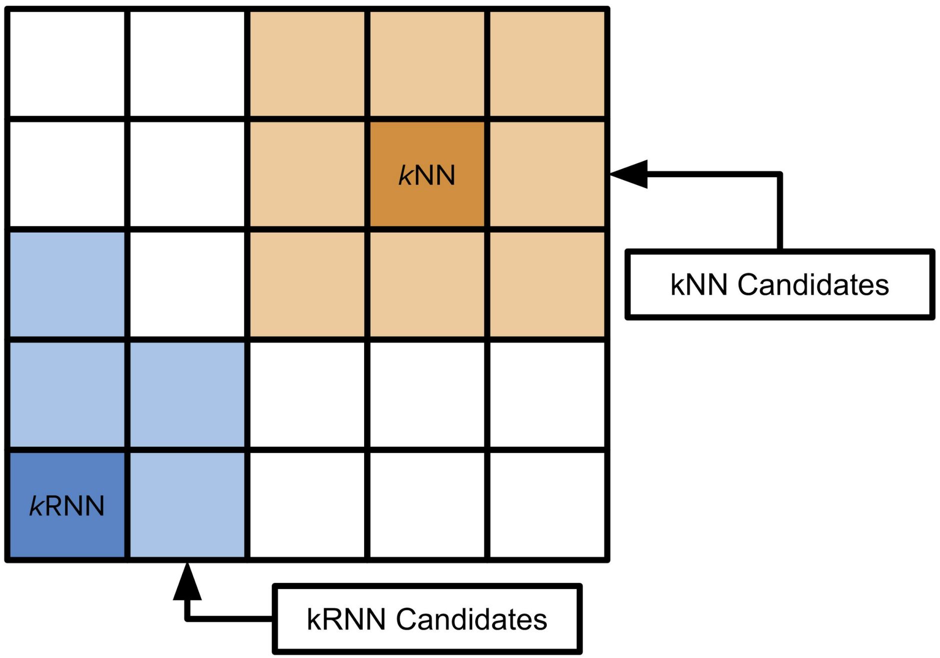
- Well known algorithm that learns the value of taking an action based on the state the agent is currently in

- Note that tile coding is an optimal strategy for guessing the true state in this domain

Initialize $Q(s, a)$ arbitrarily
Repeat (for each episode):
    Initialize s
    Repeat (for each step of episode):
        Choose a from s using policy derived from Q (e.g., ε-greedy)
        Take action a, observe r, s'
        $Q(s, a) \leftarrow Q(s, a) + \alpha\big[r + \gamma \max_{a'} Q(s', a') - Q(s, a)\big]$
        $s \leftarrow s'$;
    until s is terminal

Algorithms (continued)

- Use a grid for *k*-NN to prevent having to check all data points in *k*-NN search
- Increases overhead and slows early *k*-NN computation in exchange for faster later *k*-NN computation
- No change in worst case time complexity



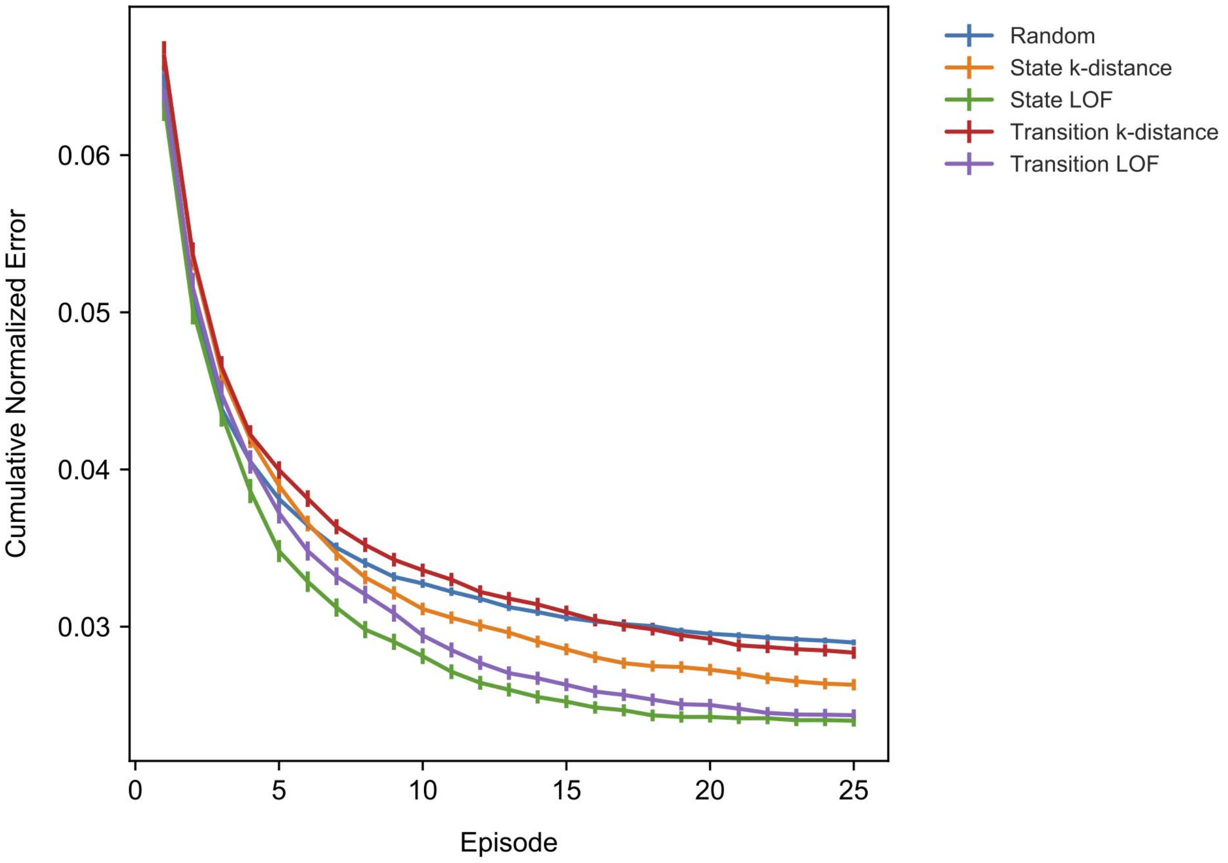
Performance Metric

$$\sigma = \sqrt{\frac{\sum_{i=1}^{|S|} \left(V_{S_i} - \overline{V} \right)^2}{|S| - 1}}$$

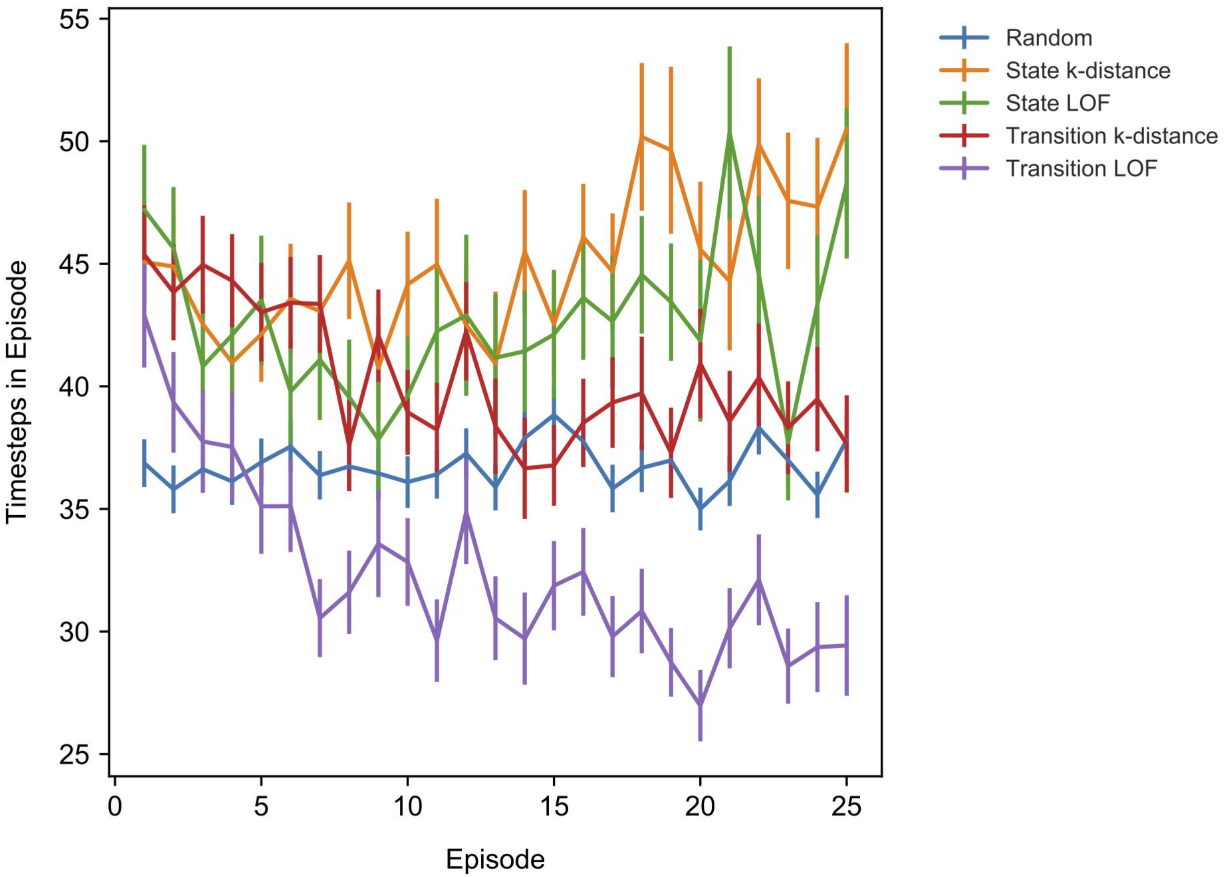
- Standard deviation of state visitations
- Minimizing means a more even exploration of the world
- Penalizes linear increase in distance to mean superlinearly

Outline

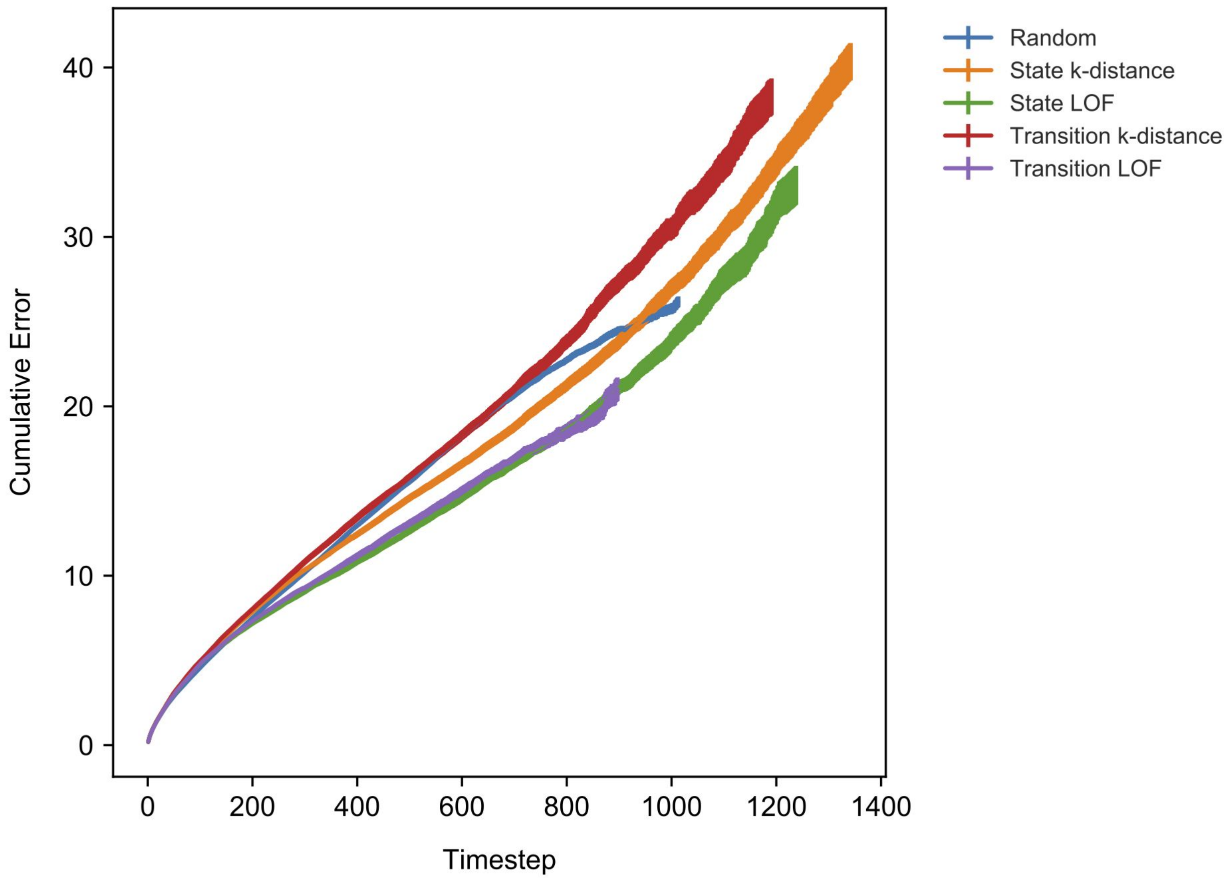
Experimental Results



Experimental Results (continued)



Experimental Results (continued)



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Discussion

Pros

- Since it’s just a reward signal it can be used with any RL algorithm

- Natively handles a continuous space

- Can handle a changing environment by storing only the last *n* states or transitions

Cons

- Have to store states or transitions
    - If you only store the last n this is viable for the long term

- Doesn’t natively handle identical observations
    - Clipping values may be possible without incurring too severe a penalty

- *k*-NN is quite expensive
    - There are cheaper approaches that haven’t been considered for this project because of complexity

References

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- https://atariage.com/5200/screenshots/s_MontezumasRevenge_2.png
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