Hindsight Experience Replay

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Algorithm 1 Hindsight Experience Replay (HER)

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Given:
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• an off-policy RL algorithm A,
                                                                 ⊳ e.g. DQN, DDPG, NAF, SDQN
                                                                         \triangleright e.g. S(s_0, ..., s_T) = m(s_T)
   • a strategy S for sampling goals for replay,
                                                                      \triangleright e.g. r(s, a, g) = -[f_a(s) = 0]
   • a reward function r: \mathcal{S} \times \mathcal{A} \times \mathcal{G} \to \mathbb{R}.
Initialize A
                                                                    ▷ e.g. initialize neural networks
Initialize replay buffer R
for episode=1, M do
    Sample a goal g and an initial state s_0.
    for t = 0, T - 1 do
       Sample an action a_t using the behavioral policy from A:
                                                                          ▶ || denotes concatenation
               a_t \leftarrow \pi_b(s_t||g)
       Execute the action a_t and observe a new state s_{t+1}
    end for
    for t = 0, T-1 do
       r_t := r(s_t, a_t, g)
       Store the transition (st||g, a_t, r_t, s_{t+1}||g) in R
                                                                       Sample a set of additional goals for replay G := \mathbb{S}(\mathbf{current\ episode})
       for g' \in G do
           r' := r(s_t, a_t, g')
           Store the transition (s_t||g', a_t, r', s_{t+1}||g') in R
       end for
    end for
    for r = 1, N do
       Sample a minibatch B from the replay buffer R
       Perform one step of optimization using \mathbb{A} and minibatch B
    end for
end for
```