Lab 14 Reinforcement Learning

Datalab

Department of Computer Science, National Tsing Hua University, Taiwan

Outline

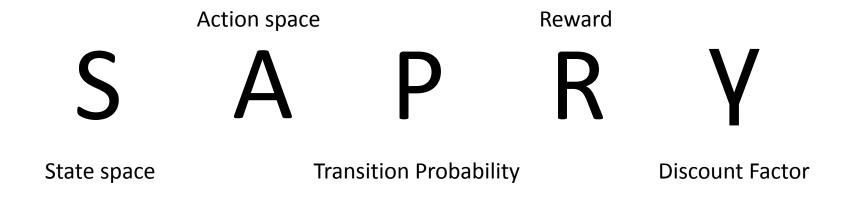
- Markov Decision Process (MDP)
 - Value Iteration
 - Policy Iteration
- Q-Learning & SARSA
- Homework

Outline

- Markov Decision Process (MDP)
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Markov Decision Process (MDP)

A MDP is defined by





小吃	資電	排球
綜二	台達	籃球
總圖		西門

S={小吃,資電,排球,綜二,台達,籃球,總圖,工三,西門}

A={上,下,左,右}

P = no noise

R($\pm \equiv$) = 0, R(others) = -1

r = 1 H = inf

We have a MDP model, then?

Goal - Find the Optimal Policy

- If the agent follow the optimal policy, it will get maximal total reward
- We can solve it via these two algorithms
 - Value Iteration
 - Policy Iteration

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Value Iteration

```
Input: MDP (\mathbb{S}, \mathbb{A}, P, R, \gamma, H \rightarrow \infty)
Output: \pi^*(s)'s for all s's
For each state s, initialize V^*(s) \leftarrow 0;
repeat
     foreach s do
       V^*(s) \leftarrow \max_{\boldsymbol{a}} \sum_{s'} P(s'|s;\boldsymbol{a}) [R(s,\boldsymbol{a},s') + \gamma V^*(s')];
     end
until V^*(s)'s converge;
foreach s do
     \pi^*(s) \leftarrow \operatorname{arg\,max}_{a} \sum_{s'} P(s'|s;a) [R(s,a,s') + \gamma V^*(s')];
end
```

小吃	資電	排球
綜二	台達	籃球
總圖		西門

S={小吃,資電,排球,綜二,台達,籃球,總圖,工三,西門} A={上,下,左,右}

P = no noise

R(
$$\pm \equiv$$
) = 0, R(others) = -1

$$r = 1$$
 $H = inf$

Input: MDP $(\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)$ Output: $\pi^*(s)$'s for all s's

For each state s, initialize $V^*(s) \leftarrow 0$;

repeat

| foreach s do
| $V^*(s) \leftarrow \max_{a} \sum_{s'} P(s'|s;a)[R(s,a,s') + \gamma V^*(s')]$;
| end

until $V^*(s)$'s converge;

foreach s do
| $\pi^*(s) \leftarrow \arg\max_{a} \sum_{s'} P(s'|s;a)[R(s,a,s') + \gamma V^*(s')]$;

end

0	資電 0	排球 0
<u> </u>	台達 0	籃球 0
總 圖 0		西門 0

Input: MDP $(\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)$ Output: $\pi^*(s)$'s for all s's

For each state s, initialize $V^*(s) \leftarrow 0$;

repeat

| foreach s do
| $V^*(s) \leftarrow \max_a \sum_{s'} P(s'|s;a)[R(s,a,s') + \gamma V^*(s')]$;
| end

until $V^*(s)$'s converge;

foreach s do
| $\pi^*(s) \leftarrow \arg\max_a \sum_{s'} P(s'|s;a)[R(s,a,s') + \gamma V^*(s')]$;
end

After Initialization

小吃	資電	排球
-1	-1	-1
綜二	台達	籃球
-1	-1	-1
總圖 -1		西門 -1

Input: MDP
$$(\mathbb{S}, \mathbb{A}, P, R, \gamma, H \rightarrow \infty)$$

Output: $\pi^*(s)$'s for all s's

For each state s, initialize $V^*(s) \leftarrow 0$;

repeat

foreach s do

$$V^*(s) \leftarrow \max_{\boldsymbol{a}} \sum_{s'} P(s'|s;\boldsymbol{a}) [R(s,\boldsymbol{a},s') + \gamma V^*(s')];$$

until $V^*(s)$'s converge;

foreach s do

$$| \pi^*(s) \leftarrow \arg\max_{a} \sum_{s'} P(s'|s;a) [R(s,a,s') + \gamma V^*(s')];$$
end

After Iteration 1

小吃	資電	排球
-2	-2	-2
綜二	台達	籃球
-2	-1	-2
總 圖 -1		西門 -1

Input: MDP
$$(\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)$$

Output: $\pi^*(s)$'s for all s's

For each state s, initialize $V^*(s) \leftarrow 0$;

repeat

foreach
$$s$$
 do
$$| V^*(s) \leftarrow \max_{a} \sum_{s'} P(s'|s;a) [R(s,a,s') + \gamma V^*(s')];$$

until $V^*(s)$'s converge;

foreach s do

$$| \pi^*(s) \leftarrow \arg\max_{a} \sum_{s'} P(s'|s;a) [R(s,a,s') + \gamma V^*(s')];$$
end

After Iteration 2

少吃 -3	資電 -2	排球 -3
綜二 - 2	台達 -1	籃球 -2
總 圖 -1		西門 -1

Input: MDP $(\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)$ Output: $\pi^*(s)$'s for all s's

For each state s, initialize $V^*(s) \leftarrow 0$;

repeat

| foreach s do
| $V^*(s) \leftarrow \max_{a} \sum_{s'} P(s'|s;a)[R(s,a,s') + \gamma V^*(s')]$;
| end

until $V^*(s)$'s converge;

foreach s do
| $\pi^*(s) \leftarrow \arg\max_{a} \sum_{s'} P(s'|s;a)[R(s,a,s') + \gamma V^*(s')]$;
end

小吃 -3	資電 -2	排球 -3
綜 <u>一</u> -2	台達 -1	籃球 -2
總 <mark>圖</mark> -1		西門 -1

Input: MDP $(\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)$ Output: $\pi^*(s)$'s for all s's

For each state s, initialize $V^*(s) \leftarrow 0$;

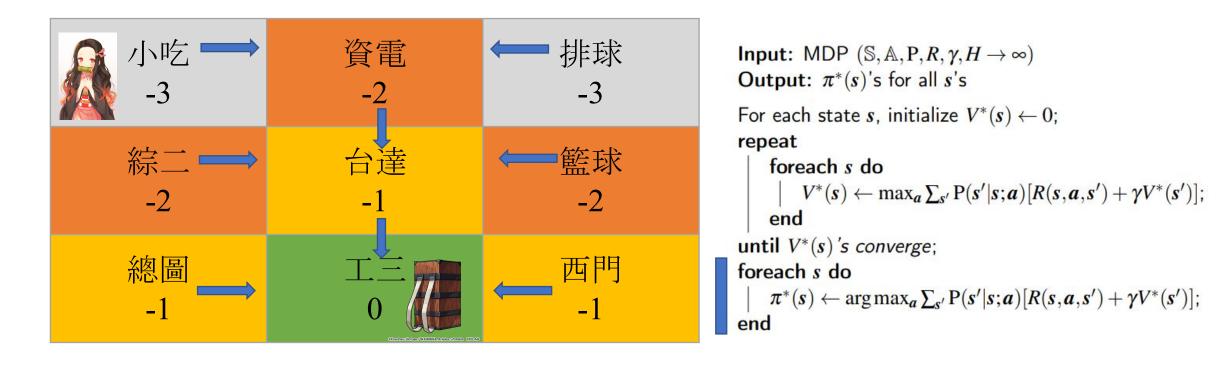
repeat

| foreach s do
| $V^*(s) \leftarrow \max_a \sum_{s'} P(s'|s;a)[R(s,a,s') + \gamma V^*(s')]$;
| end

until $V^*(s)$'s converge;

foreach s do
| $\pi^*(s) \leftarrow \arg\max_a \sum_{s'} P(s'|s;a)[R(s,a,s') + \gamma V^*(s')]$;
end

Iteration 4 = Iteration 3 Converge!



Now we have the optimal policy

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- Markov Decision Process (MDP)
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Policy Iteration

```
Input: MDP (\mathbb{S}, \mathbb{A}, P, R, \gamma, H \rightarrow \infty)
Output: \pi(s)'s for all s's
For each state s, initialize \pi(s) randomly;
repeat
     For each state s, initialize V_{\pi}(s) \leftarrow 0;
     repeat
                                          Policy evaluation
          foreach s do
              V_{\pi}(s) \leftarrow \sum_{s'} P(s'|s;\pi(s))[R(s,\pi(s),s') + \gamma V_{\pi}(s')];
          end
     until V_{\pi}(s) 's converge;
     foreach s do Policy improvement
          \pi(s) \leftarrow \operatorname{arg\,max}_{\boldsymbol{a}} \sum_{s'} P(s'|s;\boldsymbol{a}) [R(s,\boldsymbol{a},s') + \gamma V_{\pi}(s')];
     end
until \pi(s)'s converge;
```

小吃	資電	排球
綜二	台達	籃球
總圖		西門

 $S = \{ \text{小吃, 資電, 排球, 綜二, 台達, 籃球, 總圖, 工三, 西門 }$ $A = \{ \text{上, 下, 左, 右 } \}$

P = no noise

R(
$$\pm \equiv$$
) = 0, R(others) = -1

$$r = 1$$
 $H = inf$

```
Input: MDP (\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)

Output: \pi(s)'s for all s's

For each state s, initialize \pi(s) randomly;

repeat

For each state s, initialize V_{\pi}(s) \leftarrow 0;

repeat

Policy evaluation

foreach s do

V_{\pi}(s) \leftarrow \sum_{s'} P(s'|s;\pi(s))[R(s,\pi(s),s') + \gamma V_{\pi}(s')];

end

until V_{\pi}(s)'s converge;

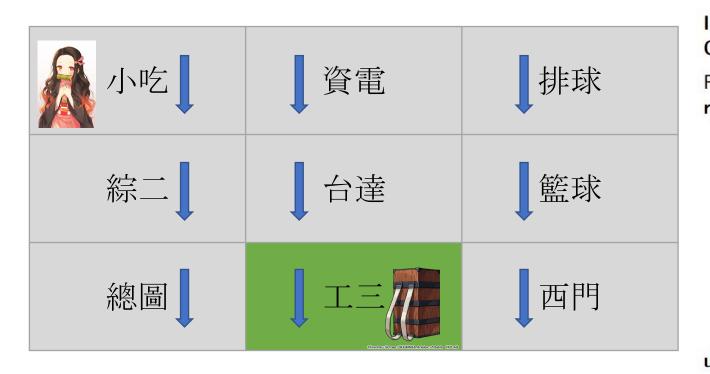
foreach s do

Policy improvement

\pi(s) \leftarrow \arg\max_{a} \sum_{s'} P(s'|s;a)[R(s,a,s') + \gamma V_{\pi}(s')];

end

until \pi(s)'s converge;
```



Random initialize a policy Let's say all goes down!

```
Input: MDP (\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)

Output: \pi(s)'s for all s's

For each state s, initialize \pi(s) randomly;

repeat

For each state s, initialize V_{\pi}(s) \leftarrow 0;

repeat

Policy evaluation

foreach s do

V_{\pi}(s) \leftarrow \sum_{s'} P(s'|s; \pi(s))[R(s, \pi(s), s') + \gamma V_{\pi}(s')];

end

until V_{\pi}(s)'s converge;

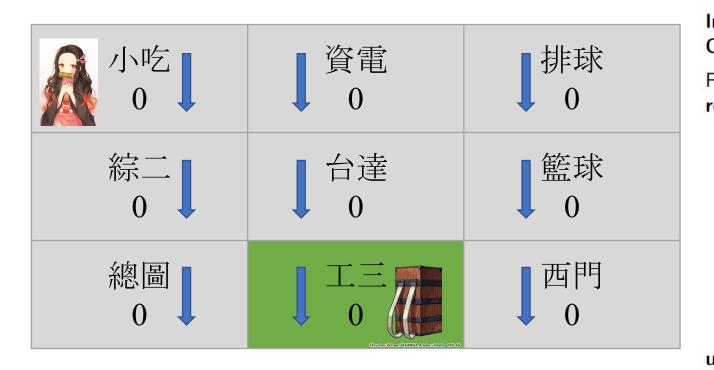
foreach s do

Policy improvement

\pi(s) \leftarrow \arg\max_{a} \sum_{s'} P(s'|s; a)[R(s, a, s') + \gamma V_{\pi}(s')];

end

until \pi(s)'s converge;
```



After initialization of V_{π}

```
Input: MDP (\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)

Output: \pi(s)'s for all s's

For each state s, initialize \pi(s) randomly;

repeat

For each state s, initialize V_{\pi}(s) \leftarrow 0;

repeat

Policy evaluation

V_{\pi}(s) \leftarrow \sum_{s'} P(s'|s; \pi(s))[R(s, \pi(s), s') + \gamma V_{\pi}(s')];

end

until V_{\pi}(s)'s converge;

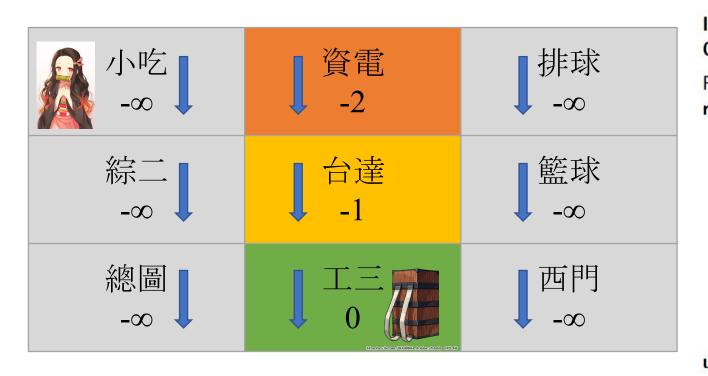
foreach s do

Policy improvement

\pi(s) \leftarrow \arg \max_{a} \sum_{s'} P(s'|s; a)[R(s, a, s') + \gamma V_{\pi}(s')];

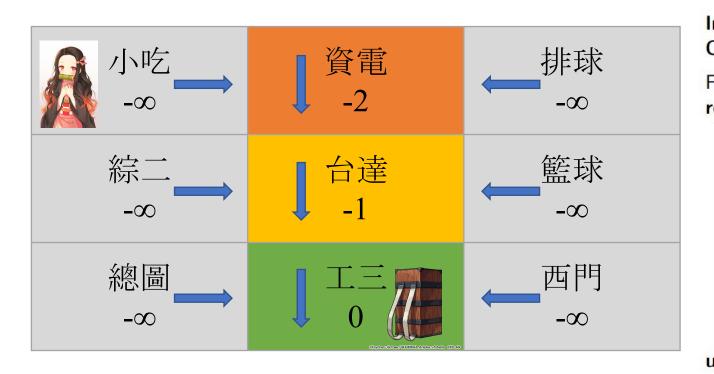
end

until \pi(s)'s converge;
```



After Policy Evaluation

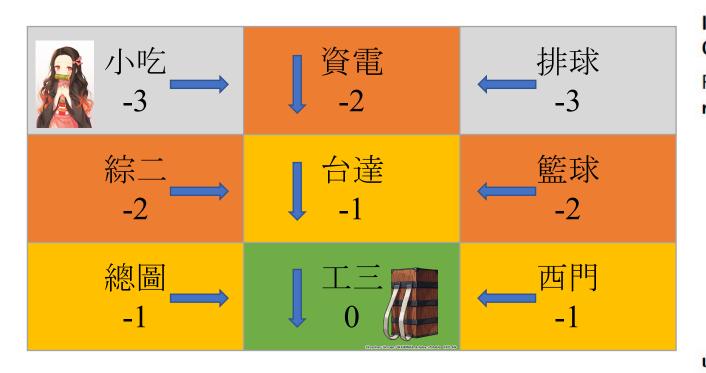
```
Input: MDP (\mathbb{S}, \mathbb{A}, P, R, \gamma, H \rightarrow \infty)
Output: \pi(s)'s for all s's
For each state s, initialize \pi(s) randomly;
repeat
     For each state s, initialize V_{\pi}(s) \leftarrow 0;
     repeat
                                           Policy evaluation
          foreach s do
               V_{\pi}(s) \leftarrow \sum_{s'} \mathrm{P}(s'|s;\pi(s))[R(s,\pi(s),s') + \gamma V_{\pi}(s')];
          end
     until V_{\pi}(s)'s converge;
     foreach s do Policy improvement
         \pi(s) \leftarrow \arg\max_{\boldsymbol{a}} \sum_{s'} P(s'|s;\boldsymbol{a}) [R(s,\boldsymbol{a},s') + \gamma V_{\pi}(s')];
    end
until \pi(s)'s converge;
```



After Policy Improvement

arg max_a $V(籃球) = reward + V(西門) = -1 + -\infty$ V(籃球) = reward + V(台達) = -1 + -1 $V(籃球) = reward + V(排球) = -1 + -\infty$

```
Input: MDP (\mathbb{S}, \mathbb{A}, P, R, \gamma, H \rightarrow \infty)
Output: \pi(s)'s for all s's
For each state s, initialize \pi(s) randomly;
repeat
     For each state s, initialize V_{\pi}(s) \leftarrow 0;
     repeat
                                           Policy evaluation
          foreach s do
               V_{\pi}(s) \leftarrow \sum_{s'} P(s'|s;\pi(s))[R(s,\pi(s),s') + \gamma V_{\pi}(s')];
          end
     until V_{\pi}(s)'s converge;
     foreach s do Policy improvement
          \pi(s) \leftarrow \arg\max_{\boldsymbol{a}} \sum_{s'} P(s'|s;\boldsymbol{a}) [R(s,\boldsymbol{a},s') + \gamma V_{\pi}(s')];
     end
until \pi(s)'s converge;
```



Policy Evaluation Again!

```
Input: MDP (\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)

Output: \pi(s)'s for all s's

For each state s, initialize \pi(s) randomly;

repeat

For each state s, initialize V_{\pi}(s) \leftarrow 0;

repeat

Policy evaluation

V_{\pi}(s) \leftarrow \sum_{s'} P(s'|s; \pi(s))[R(s, \pi(s), s') + \gamma V_{\pi}(s')];

end

until V_{\pi}(s)'s converge;

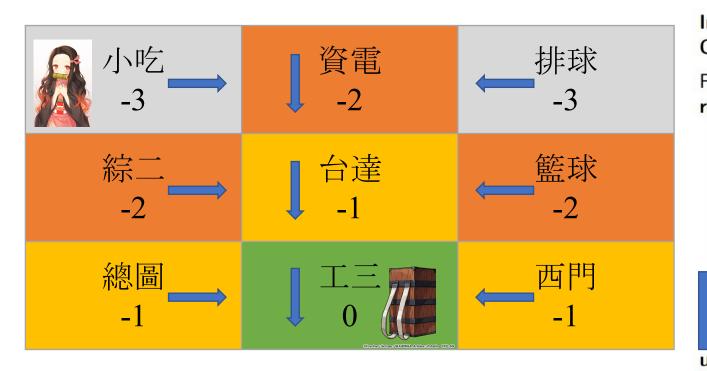
foreach s do

Policy improvement

\pi(s) \leftarrow \arg\max_{a} \sum_{s'} P(s'|s; a)[R(s, a, s') + \gamma V_{\pi}(s')];

end

until \pi(s)'s converge;
```



Policy Improvement.
Nothing Changed!
Converge!!

```
Input: MDP (\mathbb{S}, \mathbb{A}, P, R, \gamma, H \to \infty)

Output: \pi(s)'s for all s's

For each state s, initialize \pi(s) randomly;

repeat

For each state s, initialize V_{\pi}(s) \leftarrow 0;

repeat

Policy evaluation

foreach s do

V_{\pi}(s) \leftarrow \sum_{s'} P(s'|s; \pi(s))[R(s, \pi(s), s') + \gamma V_{\pi}(s')];

end

until V_{\pi}(s)'s converge;

foreach s do

Policy improvement

\pi(s) \leftarrow \arg\max_{a} \sum_{s'} P(s'|s; a)[R(s, a, s') + \gamma V_{\pi}(s')];

end

until \pi(s)'s converge;
```

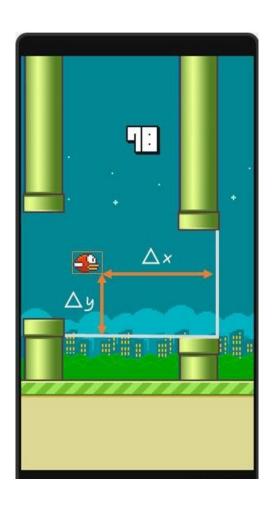
Did agent Interact with the Environment?

- No! We model every transition and every reward
- But it is impossible to solve more complex problems like Flappy Bird
- We need model-free algorithms
 - Q-Learning
 - SARSA

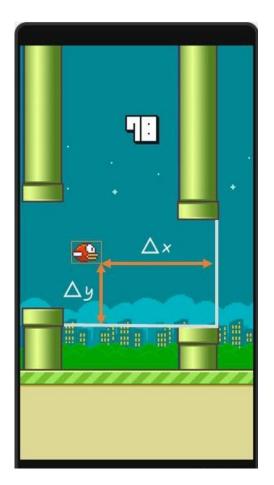
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Flappy bird

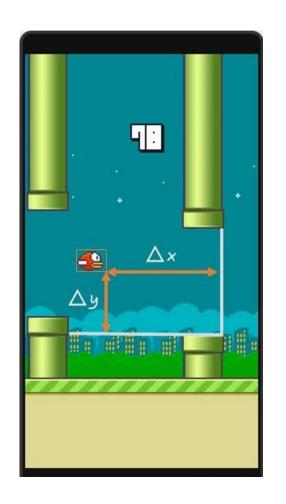


- States: $(\Delta x, \Delta y)$
- Actions: { fly, none }
- Reward:
 - +1: pass through a pipe
 - -5: die



Q-table(finite):

狀態	飛	不飛
$(\Delta x_1, \Delta y_1)$	1	20
$(\Delta x_1, \Delta y_2)$	20	-100
		•••
$(\Delta x_m, \Delta y_{n-1})$	-100	2
$(\Delta x_m, \Delta y_n)$	50	-200

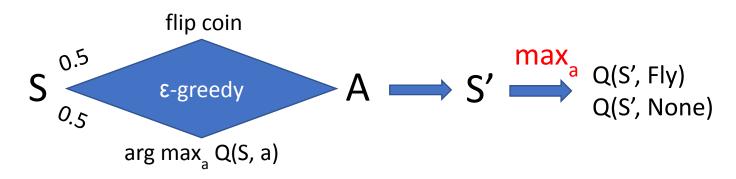


• Update rule: $Q(S,A) \leftarrow Q(S,A) + \alpha [R + \gamma \max_a Q(S',a) - Q(S,A)]$

Algorithm

```
Q-learning: An off-policy TD control algorithm

Initialize Q(s,a), \forall s \in \mathcal{S}, a \in \mathcal{A}(s), arbitrarily, and Q(terminal\text{-}state, \cdot) = 0
Repeat (for each episode):
    Initialize S
    Repeat (for each step of episode):
        Choose A from S using policy derived from Q (e.g., \epsilon-greedy)
        Take action A, observe R, S'
    Q(S,A) \leftarrow Q(S,A) + \alpha[R + \gamma \max_a Q(S',a) - Q(S,A)]
    S \leftarrow S'
    until S is terminal
```





- Reference
 - https://www.zhihu.com/question/26408259

SARSA

Algorithm

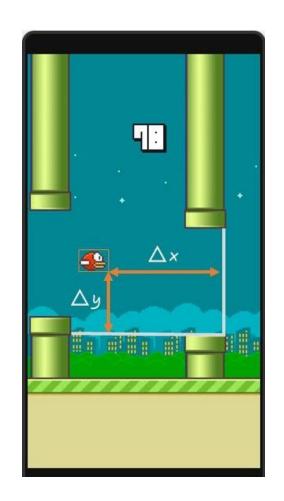
```
Sarsa: An on-policy TD control algorithm

Initialize Q(s,a), \forall s \in \mathcal{S}, a \in \mathcal{A}(s), arbitrarily, and Q(terminal\text{-}state, \cdot) = 0
Repeat (for each episode):
Initialize S
Choose A from S using policy derived from Q (e.g., \epsilon\text{-}greedy)
Repeat (for each step of episode):
Take action A, observe R, S'
Choose A' from S' using policy derived from Q (e.g., \epsilon\text{-}greedy)
Q(S,A) \leftarrow Q(S,A) + \alpha \big[R + \gamma Q(S',A') - Q(S,A)\big]
S \leftarrow S'; A \leftarrow A';
until S is terminal
```

SARSA

Q-table(finite):

狀態	飛	不飛
$(\Delta x_1, \Delta y_1)$	1	20
$(\Delta x_1, \Delta y_2)$	20	-100
$(\Delta x_m, \Delta y_{n-1})$	-100	2
$(\Delta x_m, \Delta y_n)$	50	-200



• Update rule: $Q(S,A) \leftarrow Q(S,A) + \alpha[R + \gamma Q(S',A') - Q(S,A)]$

SARSA

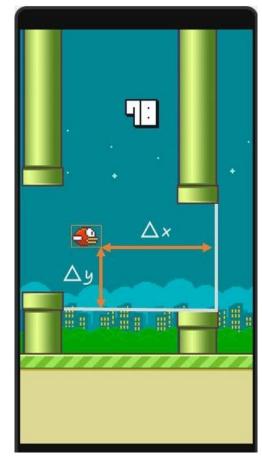
Algorithm

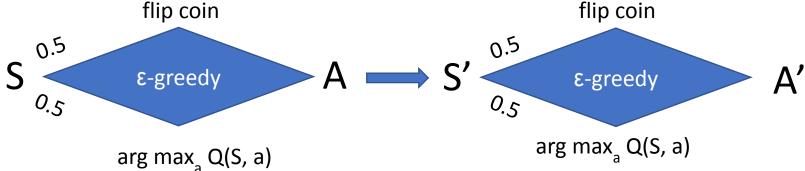
```
Sarsa: An on-policy TD control algorithm

Initialize Q(s,a), \forall s \in \mathcal{S}, a \in \mathcal{A}(s), arbitrarily, and Q(terminal\text{-}state, \cdot) = 0
Repeat (for each episode):

Initialize S
Choose A from S using policy derived from Q (e.g., \epsilon-greedy)
Repeat (for each step of episode):

Take action A, observe R, S'
Choose A' from S' using policy derived from Q (e.g., \epsilon-greedy)
Q(S,A) \leftarrow Q(S,A) + \alpha[R + \gamma Q(S',A') - Q(S,A)]
S \leftarrow S'; A \leftarrow A';
until S is terminal
```





Q-Learning VS. SARSA

Difference

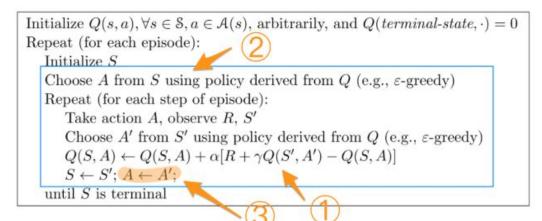


Figure 6.9: Sarsa: An on-policy TD control algorithm.

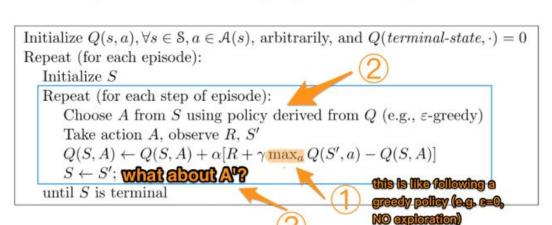
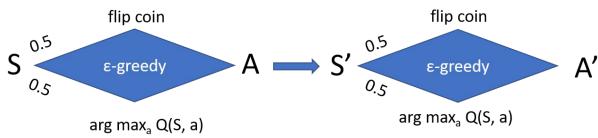
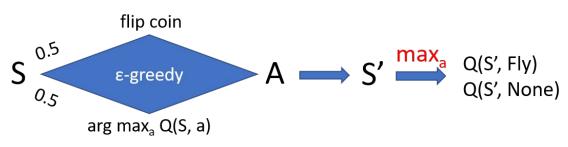


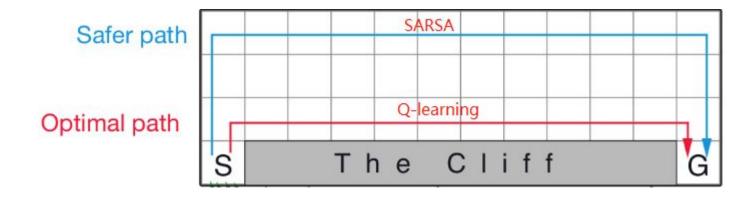
Figure 6.12: Q-learning: An off-policy TD control algorithm.





Q-Learning VS. SARSA

Cliff Walking



Outline

- MDP(value iteration & policy iteration)
- Q-Learning & SARSA
- Homework

Train an agent to play Flappy Bird game(SARSA)



Install PLE and Pygame

Clone the repo

```
$ git clone https://github.com/ntasfi/PyGame-Learning-Environment
Cloning into 'PyGame-Learning-Environment'...
remote: Enumerating objects: 1118, done.
remote: Total 1118 (delta 0), reused 0 (delta 0), pack-reused 1118
Receiving objects: 100% (1118/1118), 8.06 MiB | 800.00 KiB/s, done.
Resolving deltas: 100% (592/592), done.
```

- Install PLE(in the PyGame-Learning-Environment folder)
 - cd PyGame-Learning-Environment
 - pip install –e .

```
$ pip install -e .
Obtaining file:///E:/DL/Lab/RL/PyGame-Learning-Environment
Requirement already satisfied: numpy in c:\users\vincent\anaconda3\lib\site-pack
ages (from ple==0.0.1) (1.16.4)
Requirement already satisfied: Pillow in c:\users\vincent\anaconda3\lib\site-pack
kages (from ple==0.0.1) (6.1.0)
Installing collected packages: ple
   Found existing installation: ple 0.0.1
      Uninstalling ple-0.0.1:
      Successfully uninstalled ple-0.0.1
Running setup.py develop for ple
Successfully installed ple
```

pip install pygame

- What you should do:
 - Change the update rule from Q-learning to SARSA (with the same episodes).
 - Give a brief report to discuss the result (compare Q-learning with SARSA based on the game result).

- Only need CPU resources.
- It will take you more than 13 hours to train, please reserve enough time.

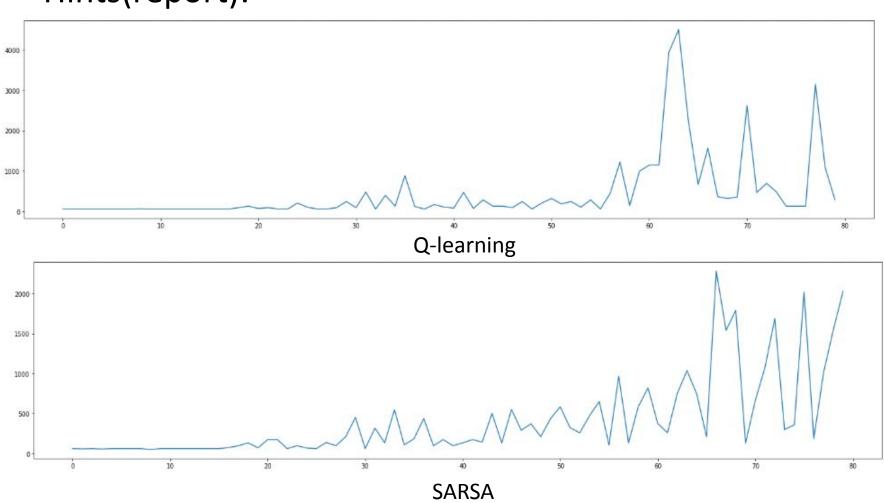
- Precautions:
 - If you encounter this problem, just stop.
 - It means your bird plays well and the recorded frames is too long to save.

```
~\Anaconda3\lib\site-packages\moviepy\video\io\html tools.py in html embed(clip, filetype, maxduration, rd kwargs, center, **html k
wargs)
  105
          return html embed(filename, maxduration=maxduration, rd kwargs=rd kwargs,
                       center=center, **html kwargs)
--> 107
  108
        filename = clip
~\Anaconda3\lib\site-packages\moviepy\video\io\html tools.py in html embed(clip, filetype, maxduration, rd kwargs, center, **html k
wargs)
  140
          if duration > maxduration:
            raise ValueError("The duration of video %s (%.1f) exceeds the 'maxduration' "%(filename, duration)+
  141
                         "attribute. You can increase 'maxduration', by passing 'maxduration' parameter"
--> 142
  143
                       "to ipython display function."
                       "But note that embedding large videos may take all the memory away !")
  144
ValueError: The duration of video temp .mp4 (129.8) exceeds the 'maxduration' attribute. You can increase 'maxduration', by passing 'max
duration' parameterto ipython display function. But note that embedding large videos may take all the memory away!
```

- Requirements:
 - Write a brief report in the notebook
 - Upload both ipynb and mp4 to google drive
 - Lab14_{student_id}.ipynb
 - Lab14_{student_id}.mp4
 - Notebook cannot display videos well, that's why we need html
 - Share your drive's link via eeclass
 - Please make sure that TA can access your google drive!!!
 - Deadline: 2023-12-28(Thur) 23:59

- Hints(report):
 - You can compare life time or reward against training episodes for both two algorithms.

• Hints(report):



Thanks! Be a Happy Bird