Master's Thesis

Deep Reinforcement Learning for Self-Triggered Control

Guidance

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Abstract

One of the control methods for continuous-time systems is the sample-value control. This is a control method in which the system state is observed and new control inputs are communicated at periodic intervals. The disadvantage of the sample-valued control is that it requires communication at every interval even when the control performance can be maintained without redesigning the control inputs, which results in extra cost for communication.

In recent years, event-triggered control and self-triggered control have been focused as control methods for efficient communication and control input design. First of all, event-triggered control is a control method that observes the system state at fixed time intervals as in the case of sample-value control, and redesigns and communicates the control inputs only when the driving conditions are satisfied to achieve the desired control performance. Therefore, it can improve the efficiency in terms of communication cost compared with the sample value control.

Next, self-triggered control is described. In the self-triggered control, unlike the sample-value control and the event-triggered control, the periodic state observation is not performed. Instead, the designer itself decides the next trigger time and communicates the state observation and control input after that time. For the self-triggered control, several model-based design methods have been proposed, but these methods do not explicitly consider the communication cost over a long time of control.

In this paper, we formulate an optimal self-triggered control problem where communication cost is explicitly included, which has not been considered in previous studies. Then, we consider a policy gradient method to the problem formulated in this paper.

We also propose a reinforcement learning algorithm for approximate computation of the policy gradient. As a result of the implementation, for the linear system, we can improve the policy from the control law designed naively in the model based method. We also succeeded in improving the policy from periodic control for self-triggered control of nonlinear systems, which was not solved in the previous study.

Contents

1 Introduction

One of the control methods for continuous-time systems is the sample-value control. This is a control method in which the system state is observed and new control inputs are communicated at periodic intervals. The disadvantage of the sample-valued control is that it requires communication at every interval even when the control performance can be maintained without redesigning the control inputs, which results in extra cost for communication.

In recent years, event-triggered control and self-triggered control have been focused as control methods for efficient communication and control input design. First of all, event-triggered control is a control method that observes the system state at fixed time intervals as in the case of sample-value control, and redesigns and communicates the control inputs only when the driving conditions are satisfied to achieve the desired control performance. Therefore, it can improve the efficiency in terms of communication cost compared with the sample value control. For event-triggered control, several model-based design methods introduced in [1] have been proposed, and model-free methods using reinforcement learning such as [2] have also been proposed.

Next, self-triggered control is described. In the self-triggered control, unlike the sample-value control and the event-triggered control, the periodic state observation is not performed. Instead, the designer itself decides the next trigger time and communicates the state observation and control input after that time. For the self-triggered control, model-based design methods have been proposed in [3] and [4]. However, these methods do not explicitly consider the communication cost over a long time of control.

By the way, artificial intelligence is nowadays used in various situations, notably in automatic driving technology, and the development of research on the subject of artificial intelligence is remarkable. One of the concepts to realize artificial intelligence is reinforcement learning. Reinforcement learning is an algorithm that learns behaviors that optimize the long-term benefits by repeated trial and error. In addition, although not mathematically proven, reinforcement learning has been used to obtain meaningful results for nonlinear systems. In this paper, we investigate the usefulness of reinforcement learning as a method to realize the self-triggered control law.

The two main contributions of this research are

- To formulate the optimal self-triggered control problem for long-time costs explicitly considering communication cost, and to consider the policy gradient for it.
- To confirm the usefulness of reinforcement learning for self-triggered control not only for linear systems but also for non-linear systems.

2 Preliminaries

2.1 Background of Deep Reinforcement Learning

Consider a malkov decision process M given with tuple $M = \{S, A, TP, d_0, r, \gamma\}$. Here, S, A denotes state, action set, and $TP(s^{'}|s, a)$ express transition probability. Also, $d_0, r(s, a), \gamma \in [0, 1]$ are distribution of initial state, reward, discount factor respectively.

The purpose of reinforcement learning is to find a policy such that

$$\pi^* = \underset{\pi}{\operatorname{argmax}}\, J(\pi) \tag{1}$$

where evaluation function $J(\pi)$ and (state) value function $V^\pi(s)$ is given as following:

$$V^\pi(s) = \mathbb{E}_{TP}\left[\sum_{t=0}^{\infty} \gamma^t r(s_t, a_t)|_{a_t=\pi(s_t)}, s_0 = s\right] \tag{2}$$

$$J(\pi) = \mathbb{E}_{s_0 \sim d_0}[V^\pi(s_0)] \tag{3}$$

The expectation $\mathbb{E}_{TP}$ takes over the transition probability.

Let us define Q function, which is useful tool for analyzing reinforcement learning. Q function is given as

$$\begin{aligned} Q^\pi(s, a) &= r(s, a) + \gamma \mathbb{E}_{TP}\left[\sum_{t=1}^{\infty} \gamma^t r(s_t, a_t)|_{a_t=\pi(s_t)}\right] \\ &= r(s, a) + \gamma \mathbb{E}_{TP}[V^\pi(s')]. \end{aligned} \tag{4}$$

As shown in (4), Q function express the value when the agent select action a freely and choose action according to the policy π from the next step. Thus, the Q-function is also known as the action value function.

2.2 Policy Iteration

There is an algorithm for achieving (1), called the policy iteration method. It consists of repeating the following two steps.

1. Policy Evaluation: Find (or approximate) action value function $Q^\pi(s, a)$.
2. Policy Improvement: Update policy as $\pi(s) = \underset{a}{\operatorname{argmax}}\, Q^\pi(s, a)$.

It is known that the optimal policy π^* can be obtained by repeating the above two steps (Policy Improvement Theorem[5]).

In the case that both the state space and the action space take discrete values, it is easy to obtain $\pi(s) = \underset{a}{\operatorname{argmax}}\, Q^\pi(s, a)$ by storing $Q^\pi(s, a)$ in a table. This is not true for the case where the state space is continuous. Since the state s takes a continuous value, it cannot be stored in a table. Therefore, Minh et al.[7] took the approach of approximating

$Q^\pi(s,a)$ by parametrizing it using a neural network. Since the action space is discrete, it is still possible to obtain $\underset{a}{\operatorname{argmax}}\, Q^\pi(s,a)$.

In the case where both state and action space is continuous, the problem is that it is very expensive to obtain $\underset{a}{\operatorname{argmax}}\, Q^\pi(s,a)$. Thus, up to this point, the policy π has been determined by the Q-function, but this approach cannot be taken when both spaces are continuous. Therefore, the policy function is often parameterized as π_θ and the parameter θ is updated by gradient mothod.

2.3 Deterministic Policy Gradient Method

Silver et al.[8] finds the gradient for the evaluation function $J(\pi_\theta)$, even if the policy $\pi(s)$ is defined as deterministic policy. This gradient is known as deteministic policy gradient(DPG), and it is calculate as following theorem.

Proposition 1 (Deterministic Policy Gradient Theorem)**.** *The gradient for evaluation function $\nabla_\theta J(\pi_\theta)$ is given as,*

$$\nabla_\theta J(\pi_\theta) = \mathbb{E}_{s\sim\rho^{\pi_\theta}}[\nabla_\theta \pi_\theta(s) \nabla_a Q^{\pi_\theta}(s,a)|_{a=\pi_\theta(s)}] \tag{5}$$

where,

$$\rho^{\pi_\theta}(s) = \int_S \sum_{t=0}^{\infty} \gamma^t d_0(s_0) Pr(s_0 \to s, t, \pi_\theta) ds_0 \tag{6}$$

is discounted distribution. $Pr(s_0 \to s, t, \pi_\theta)$ denotes the probability of being in state s at time t when controlled from state s_0 with policy π.

In this paper, there is a part that contrasts with the flow of this proof, so we describe the proof briefly.

Proof. First, we consider the gradient for $V^{\pi_\theta}(s)$.

$$\begin{aligned}
&\nabla_\theta V^{\pi_\theta}(s) \\
&= \nabla_\theta Q^{\pi_\theta}(s, \pi_\theta(s)) \\
&= \nabla_\theta [r(s,\pi_\theta(s)) + \gamma \int_S Pr(s \to s', 1, \pi_\theta) V^{\pi_\theta}(s') ds'] \\
&= \nabla_\theta \pi_\theta(s) \nabla_a r(s,a)|_{a=\pi_\theta(s)} \\
&\quad + \gamma \int_S (\nabla_\theta \pi_\theta(s) \nabla_a Pr(s \to s', 1, a)|_{a=\pi(s)} V^{\pi_\theta(s')} \\
&\quad + Pr(s \to s', 1, \pi_\theta) \nabla_\theta V^{\pi_\theta}(s')) ds' \\
&= \nabla_\theta \pi_\theta(s) \nabla_a [r(s,a) + \gamma \int_S Pr(s \to s', 1, \pi_\theta) V^{\pi_\theta}(s')]_{a=\pi_{\theta(s)}} ds' \\
&\quad + \gamma \int_S Pr(s \to s', 1, \pi_\theta) \nabla_\theta V^{\pi_\theta}(s') ds' \\
&= \nabla_\theta \pi_\theta(s) \nabla_a Q^{\pi_\theta}(s,a)|_{a=\pi_\theta(s)} + \gamma \int_S Pr(s \to s', 1, \pi_\theta) \nabla_\theta V^{\pi_\theta}(s') ds'
\end{aligned} \tag{7}$$

By using this relation recursively, we have,

$$\begin{aligned}\nabla_\theta V^{\pi_\theta}(s) &= \sum_{i=0}^{\infty} \int_S \cdots \int_S Pr(s \to s', 1, \pi_\theta) Pr(s' \to s'', 1, \pi_\theta) \cdots \\ &\qquad \gamma^i \nabla_\theta \pi_\theta(s'^{\cdots\prime}) \nabla_a Q^{\pi_\theta}(s'^{\cdots\prime}, a)|_{a=\pi_\theta(s'^{\cdots\prime})} ds'^{\cdots\prime} \dots ds' \\ &= \sum_{i=0}^{\infty} \gamma^i \int_S Pr(s \to s', i, \pi_\theta) \nabla_\theta \pi_\theta(s) \nabla_a Q^{\pi_\theta}(s, a)|_{a=\pi_\theta(s')} ds'. \end{aligned} \tag{8}$$

Since $J(\pi) = \mathbb{E}_{s\sim d_0}[V^\pi(s)]$,

$$\begin{aligned}\nabla_\theta J(\pi_\theta) &= \nabla_\theta \int_S d_0(s) V^{\pi_\theta}(s) ds \\ &= \int_S d_0(s) \nabla_\theta V^{\pi_\theta}(s) ds \\ &= \int_S \rho^{\pi_\theta} \nabla_\theta \pi_\theta(s) \nabla_a Q^{\pi_\theta}(s, a)|_{a=\pi_\theta(s)} ds \end{aligned} \tag{9}$$

□

DDPG(Deep DPG) is a deep reinforcement learning algorithm which utilize this policy gradient. It adopts an Actor-Critic structure, and learns a critic network $Q(s, a|\omega)$ which approximates Q^{π_θ}, and an actor network $\pi(s|\theta) = \pi_\theta$ which represents a policy π, respectively. The update algorithm of the actor and the critic is described below.

DDPG uses mini-batch learning. First, we describe how the critic is updated. The purpose of the critic is to approximate Q^π. Because Q function is able to be decomposed like (4), $Q(s, a|\omega)$ should also be updated to satisfy this relation. In view of this, parameter ω is updated toward the direction along which Temporal Difference(TD) error is minimized.

$$Q(s, a|\omega) - \{r(s, a) + \gamma \mathbb{E}_{s'}[Q(s', \pi(s')|\omega)]\} \tag{10}$$

Since it is difficult to optimize for whole $(s, a) \in S \times A$ at once, DDPG uses the mean squared error for the mini-batch E as the loss function and reduces it.

$$Loss = \frac{1}{N} \sum_{(s,a,s')\in E} \{Q(s, a|\omega) - (r(s, a) + \gamma Q(s', \pi(s')|\omega))\}^2 \tag{11}$$

Now, the above method of updating the critic is supervised learning itself. Therefore, the data in the mini-batch must be i.i.d.. If the mini-batch E uses the data of the last N steps experienced by the agent, they are no longer independent. Hence, the agent stores the empirical data in a storage, called replay buffer, and randomly selects N data from it to make a mini-batch to increase the variance of it.

Next update law of the actor are described. Because the actor is the representation of policy function $\pi(s)$, policy gradient is used for its update. However, since correct Q-function as in equation (5) cannot be used in DDPG, approximated policy gradient

$$\mathbb{E}_{s\sim\rho^{\pi_\theta}}[\nabla_\theta \pi_\theta(s) \nabla_a Q(s, a|\omega)|_{a=\pi_\theta(s)}] \simeq \nabla_\theta J(\pi_\theta) \tag{12}$$

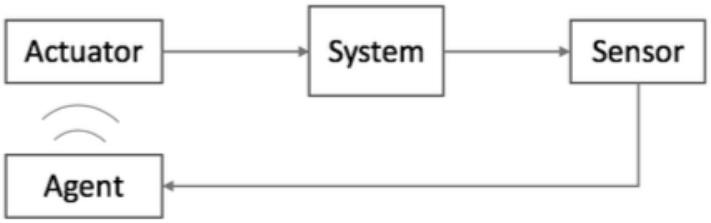

Figure 1: control system

is used. Furthurmore, the expectation is approximated as

$$\mathbb{E}_{s\sim\rho^{\pi}}[\nabla_{\theta}\pi_{\theta}(s)\nabla_{a}Q(s,a|\omega)|_{a=\pi_{\theta}(s)}] \simeq \frac{1}{N}\sum_{s\in E}[\nabla_{\theta}\pi_{\theta}(s)\nabla_{a}Q(s,a|\omega)|_{a=\pi_{\theta}(s)}]. \tag{13}$$

Therefore, the accuracy of the approximation of the policy gradient largely depends on the accuracy of critic approximation and the distribution of mini-batch E.

3 Problem Formulation

3.1 Self-Triggered Control

We consider the control system in Fig 1. Here, the system to be controled is a continuous-time system is given by

$$\dot{s} = h(s(t), u(t)) + \dot{w}. \tag{14}$$

where u and $\dot{w}$ denote control input and process noise.

In this paper, we call the observation of the state variable s and the sending of the input signal to the actuator as "interaction". In the self-triggered control, the agent does not make interaction continuously, but after a communication interval τ determined by the agent itself. In order to express it mathematically, we assume that the agent's control law π is a vector-valued function consisting of two elements, where the first element represents the input u sent to the actuator, and the second element represents the interval τ. Let t_i be the time of the i-th communication, and u_i be the input sent at t_i. The actuator continues to input u_i until the next communication time. That is, the control input $u(t)$ at time t is

$$u(t) = u_i, \forall t \in [t_i, t_{i+1}). \tag{15}$$

This control method is called Zero Order Hold (ZOH) mechanism.

3.2 Previous Research for Self-Triggered Control

Previous researches in self-triggered control utilizing a Lyapunov function approach, such as [3] and [4], make one step optimization of the next triggering time on each interaction.

However, this approach does not satisfy the optimality for the whole long time control episode.

In this research, we formulate an optimal self-triggered control problem in which communication is explicitly included in the cost. This makes it possible to consider the problem of finding a control policy with a long-term cost, instead of a one-step optimization.

3.3 Optimal Self-Triggered Control

In self-triggered control, the agent needs to decide the input signal u and the interval τ at each step. Thus, the action a in reinforcement learning corresponds to $\begin{bmatrix} u & \tau \end{bmatrix}^\top$. (In this paper, we equate a with the tuple (u, τ).)

Now, in this research, the control law is given as a state feedback. Therefore, the policy function is given as follows:

$$\pi(s) = \begin{bmatrix} u(s) & \tau(s) \end{bmatrix}^\top \tag{16}$$

In order to converge to the origin state as quickly as possible with the minimum input energy while reducing the frequency of communication, the agent aims to find a policy π^* that minimizes the following expected discounted cost

$$J(\pi) = \mathbb{E}_{s\sim d_0}[V^\pi(s)] \tag{17}$$

where

$$V^\pi(s) = \int_0^\infty e^{-\alpha t}\mathbb{E}_w[s(t)^\top Q s(t) + u(t)^\top R u(t) + \beta\delta(t)C(t)|s(0) = s]\mathrm{d}t \tag{18}$$

and $C(t)$ is a boolean function which denotes the agent interact at time t.

If we separate the definite integral for each interval, we have

$$\begin{aligned} V^\pi(s) &= \sum_{i=0}^\infty \int_{t_i}^{t_{i+1}} e^{-\alpha t}\mathbb{E}_w[s(t)^\top Q s(t) + u_i^\top R u_i + \beta\delta(t)C(t)|s(0) = s]\mathrm{d}t \\ &= \sum_{i=0}^\infty e^{-\alpha t_i}\left(\int_0^{\tau_i} e^{-\alpha t}\mathbb{E}_w[s(t)^\top Q s(t) + u_i^\top R u_i|s(0) = s_i]\mathrm{d}t + \beta\right) \\ &= \sum_{i=0}^\infty e^{-\alpha t_i} r(s_i, \pi(s_i)). \end{aligned} \tag{19}$$

Here, t_i is the time of the i-th communication and s_i is the state at that time. Also, let $[u_i, \tau_i] = \pi(s_i)$, and let be the reward function $r(s, u, \tau)$ of each step as

$$r(s, u, \tau) = \int_0^\tau e^{-\alpha t}\mathbb{E}_w[s(t)^\top Q s(t) + u^\top R u|s(0) = s]\mathrm{d}t + \beta \tag{20}$$

Therefore, $V^\pi(s)$ satisfies the following Bellman equation.

$$V^{\pi}(s) = r(s, \pi(s)) + e^{-\alpha\tau(s)}\mathbb{E}_{s'}[V^{\pi}(s'(s, \pi(s)))] \tag{21}$$

In addition, the action value function Q^{π} is the discounted accumulation cost when the agent freely chooses an action in the first step and follows the policy π from the next step, which satisfies the following Bellman equation.

$$Q^{\pi}(s, u, \tau) = r(s, u, \tau) + e^{-\alpha\tau}\mathbb{E}_{s'}[Q^{\pi}(s'(s, u, \tau), \pi(s'(s, u, \tau)))] \tag{22}$$

4 Reinforcement Learning for Self-Triggered Control

In this section, we consider the application of reinforcement learning to find the optimal self-trigger policy π^*. Simply thinking, we can formulate it as a reinforcement learning problem by taking the interaction as one step. Furthermore, DDPG may also be applied by approximating the Q-function, which satisfies the equation (22) using a critic network, to obtain the policy gradient. In this section, we discuss the validity of this approach.

4.1 Deterministic Policy Gradient for Self-Triggered Control

Since the discount factor in Equation (19) depends on τ at each step, it differs from the general reinforcement learning problem. In this subsection, we discuss how the DPG is affected by this difference.

Actually, due to the property of Q-functions such as (22), DPG cannot be computed as in (5). Since

$$\begin{aligned}
\nabla_{\theta} V^{\pi_\theta}(s) &= \nabla_{\theta} Q^{\pi_\theta}(s, \pi_\theta(s)) \\
&= \nabla_{\theta}[r(s, \pi_\theta(s)) + e^{-\alpha\tau_\theta(s)}\mathbb{E}_{s'}[V^{\pi_\theta}(s')] \\
&= \nabla_{\theta}\pi_\theta(s)\nabla_a r(s, a)|_{a=\pi_\theta(s)} \\
&\quad + e^{-\alpha\tau_\theta(s)} \int_S \{\nabla_{\theta}\pi_\theta(s)\nabla_a Pr(s \to s', 1, a)|_{a=\pi(s)} V^{\pi_\theta}(s') \\
&\qquad\qquad + Pr(s \to s', 1, \pi_\theta)\nabla_{\theta} V^{\pi_\theta}(s')\} ds' \\
&\quad + \int_S \nabla_{\theta} e^{-\alpha\tau_\theta(s)} Pr(s \to s', 1, \pi_\theta) V^{\pi_\theta}(s') ds',
\end{aligned} \tag{23}$$

we have

$$
\begin{aligned}
&\nabla_\theta V^{\pi_\theta}(s) \\
&= \sum_{i=0}^{\infty} \int_S \cdots \int_S Pr(s_0 \to s_1, 1, \pi_\theta) \cdots Pr(s_{i-1} \to s_i, 1, \pi_\theta) \\
&\qquad e^{-\alpha t_i} \nabla_\theta \pi_\theta(s_i) \nabla_a Q^{\pi_\theta}(s,a)|_{a=\pi_\theta(s_i)} ds_i ds_{i-1} \dots ds_1 \\
&+ \sum_{i=1}^{\infty} \int_S \cdots \int_S Pr(s_0 \to s_1, 1, \pi_\theta) \cdots Pr(s_{i-1} \to s_i, 1, \pi_\theta) \\
&\qquad e^{-\alpha t_{i-1}} \nabla_\theta e^{-\alpha \tau_\theta(s_{i-1})} V^{\pi_\theta}(s_i) ds_i ds_{i-1} \dots ds_1 \\
&= \sum_{i=0}^{\infty} \int_S \cdots \int_S Pr(s_0 \to s_1, 1, \pi_\theta) \cdots Pr(s_{i-1} \to s_i, 1, \pi_\theta) \\
&\qquad e^{-\alpha t_i} \nabla_\theta \pi_\theta(s_i) \nabla_a Q^{\pi_\theta}(s,a)|_{a=\pi_\theta(s_i)} ds_i ds_{i-1} \dots ds_1 \\
&+ \sum_{i=0}^{\infty} \int_S \cdots \int_S Pr(s_0 \to s_1, 1, \pi_\theta) \cdots Pr(s_i \to s_{i+1}, 1, \pi_\theta) \\
&\qquad e^{-\alpha t_i} \nabla_\theta e^{-\alpha \tau_\theta(s_i)} V^{\pi_\theta}(s_{i+1}) ds_{i+1} ds_i \dots ds_1, \qquad (24)
\end{aligned}
$$

where

$$
t_i = \begin{cases} 0 & (i=0) \\ \sum_{k=0}^{i-1} \tau_\theta(s_{k-1}) & (otherwise) \end{cases}. \qquad (25)
$$

Now, since $J(\pi_\theta) = \mathbb{E}_{s_0 \sim d_0}[V^{\pi_\theta}(s_0)]$, we have deterministic policy gradient theorem for self-triggered control.

Theorem 1 (Deterministic Policy Gradient Theorem for Self-Triggered Control)**.** *The gradient for evaluation function* (17), (18) *is given by*

$$
\begin{aligned}
&\nabla_\theta J(\pi_\theta) \\
&= \mathbb{E}_{s_0 \sim d_0}[\nabla_\theta V^{\pi_\theta}(s_0)] \\
&= \sum_{i=0}^{\infty} \int_S \cdots \int_S d_0(s_0) Pr(s_0 \to s_1, 1, \pi_\theta) \cdots Pr(s_i \to s_{i+1}, 1, \pi_\theta) \\
&\qquad e^{-\alpha t_i} \{ \nabla_\theta \pi_\theta(s_i) \nabla_a Q^{\pi_\theta}(s,a)|_{a=\pi_\theta(s_i)} + \nabla_\theta e^{-\alpha \tau_\theta(s_i)} V^{\pi_\theta}(s_{i+1}) \} ds_{i+1} ds_i \dots ds_0. \qquad (26)
\end{aligned}
$$

4.2 Value function for Self-Triggered Control

In DPG for reinforcement learning problems with a fixed discount factor, it is sufficient that the gradient of the critic $Q(s,a|\omega)$ with respect to a can correctly approximate that of the Q-function. However, in the case of reinforcement learning for self-triggered control considered in this paper, the value of $Q(s,\pi(s)|\omega)$ itself must also be correctly approximated. Therefore, we need to pay attention to the TD learning of critic.

In this section, we discuss whether the critic learned using TD learning can approximate the value of $Q^\pi(s,a)$. First of all, since the Bellman equation for the Q-function in self-triggered control should satisfy (22), the critic should set the TD error

$$TD = Q(s,u,\tau|\omega) - \{r(s,u,\tau) + e^{-\alpha\tau}\mathbb{E}_{s'}[Q(s'(s,u,\tau),\pi(s'(s,u,\tau))|\omega)]\} \tag{27}$$

to be zero for all (s,u,τ). In this section, we discuss the algorithm for learning such a critic.

First, we discuss how to create a dataset D for training. From the equation (26), the approximation of $Q(s,\pi(s)|\omega)$ and $\nabla_a Q(s,a|\omega)|_{a=\pi(s)}$ is necessary for the calculation of the gradient direction. If the distribution of the state s in the training dataset is biased, the accuracy of the function approximation for the state s which is not in the distribution will be low. Also, for the calculation of $\nabla_a Q(s,a|\omega)|_{a=\pi(s)}$, it is necessary that the action a is distributed around the trajectory of $\pi(s)$. Then, on the state space S, we sample M states s with equal probability, and for each state s we choose

$$[u,\tau] = \pi(s) + e \tag{28}$$

and input u for the time τ. (where e is a exploration noise). The resulting reward r and the next state s' are observed, and the data tuple (s,u,τ,r,s') is stored in the dataset D. Note that, considering the stochasticity of action selection and system noise, we collect data from each state s for R times.

The critic is trained by repeatedly creating a mini-batch E by sampling m data from the dataset D, and updating the critic parameter ω toward decreasing the MSE of the TD error for the mini-batch E, using the gradient

$$g = \frac{\partial}{\partial\omega}\left[\frac{1}{m}\sum_{(s,u,\tau,r,s')\in E}\left(Q(s,u,\tau|\omega) - \{r + e^{-\alpha\tau}Q(s',\pi(s')|\omega)\}\right)^2\right]. \tag{29}$$

Algorithm 1 shows the learning algorithm for the critic described in this section.
In the last part of this section, we compare $Q^\pi(s,\pi(s))$ for a self-triggered control law π with the critic $Q(s,\pi(s)|\omega)$ which approximates $Q^\pi(s,\pi(s))$ using the algorithm 1. Both $Q^\pi(s,\pi(s))$ and $Q(s,\pi(s)|\omega)$ are functions of state s. The state s is assumed to be two-dimensional, and the comparison between them is shown in Figure 2.

Algorithm 1 TD Learning for Critic Network

Sample M states s with equal probability from state space S.
for $r = 0$ to R **do**
  For all sampled s, choose $[u, \tau] = \pi(s) + e$.
  Execute action u for τ second to the environment.
  Receive r and observe next state s'.
  Store (s, u, τ, r, s') to data set D.
end for
for epoch $= 0$ to N **do**
  Select m data pairs (s, u, τ, r, s') from D and make a mini-batch E.
  Calculate gradient $g = \frac{\partial}{\partial \omega} \frac{1}{m} \sum_E \left(Q(s, u, \tau|\omega) - \{r + e^{-\alpha\tau} Q(s', \pi(s')|\omega)\}\right)^2$.
  Update ω with gradient g.
end for

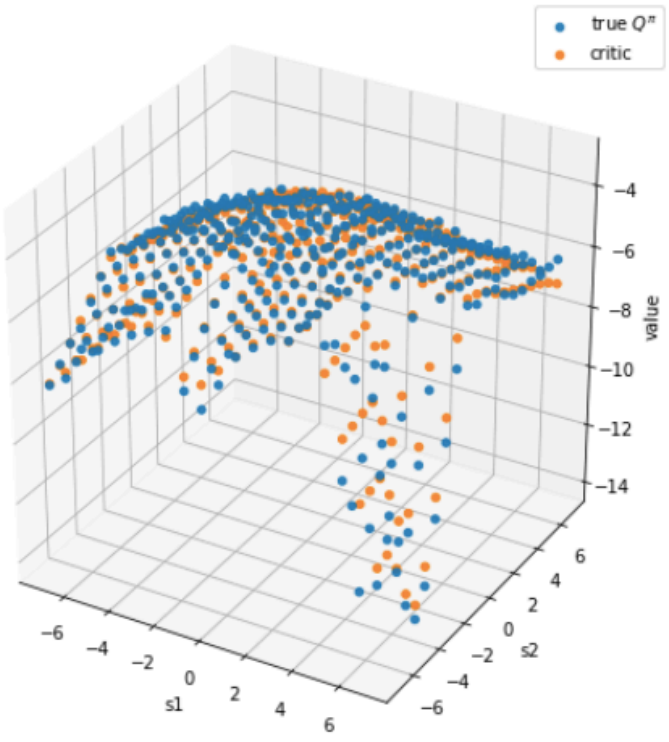

Figure 2: Approximation of $Q^\pi(s, \pi(s))$

In Figure 2, the blue points indicate the true Q^π and the orange points indicate the critics. The true Q^π is obtained by simulation. From Figure 2, we can see that the critic learned by Algorithm 1 is a good approximation of Q^π.

4.3 Naive implementation

We start by considering an naive implementation for computing the exact policy gradient (26) without considering the computational complexity. Assume that the critic is learned with Alrogithm 1. Equation (26) is the expectation of

$$\sum_{i=0}^{\infty} e^{-\alpha t_i}\{\nabla_\theta \pi_\theta(s_i)\nabla_a Q(s,a|\omega)|_{a=\pi_\theta(s_i)} + \nabla_\theta e^{-\alpha\tau_\theta(s_i)}Q(s_{i+1},\pi_\theta(s_{i+1})|\omega)\} \tag{30}$$

with respect to the stochasticity of the initial state distribution and the system noise. We consider the method of approximate calculations of (26) on the computer. For an initial state distribution d_0, we generate M initial states s_0, then P times controls are performed from each s_0 for time T, and

$$\sum_{i\in T_i} e^{-\alpha t_i}\{\nabla_\theta \pi_\theta(s_i)\nabla_a Q(s,a|\omega)|_{a=\pi_\theta(s_i)} + \nabla_\theta e^{-\alpha\tau_\theta(s_i)}Q(s_{i+1},\pi_\theta(s_{i+1})|\omega)\} \tag{31}$$

is calculated using all data pairs (s_i, s_{i+1}, t_i) experienced on each control. Here, let T_i be the set $\{i \mid t_i \leq T\}$. If we take P, T and M to be infinitely large, and if $Q(s,a|\omega)$ is a good approximation of $Q^{\pi_\theta}(s,a)$, The average of the computed results of (31) for all control paths is considered to be a good approximation of (26). In algorighm 2, the reinforcement learning method with ideal calculation of policy gradient at each step.

Algorithm 2 Naive Implementation of Self-Triggered Control RL

```
Initialize actor π_θ(s) and critic Q(s, u, τ|ω).
Learn the critic Q(s, u, τ|ω) with algorithm 1.
for epoch = 0 to N do
  for m = 0 to M do
    Initialize s_0 ~ d_0.
    for episode = 0 to P do
      Initialize episode memory E.
      while t ≤ T do
        Select [u, τ] = π_θ(s).
        Execute action u for τ second to the environment.
        Receive r and observe next state s'.
        Store tuple (s, s', t) to the episode memory E.
      end while
      Calculate (31) with episode memory E.
    end for
    Take the average of (31) over P paths, and let it be V^{π_θ}(s_0).
  end for
end for
Take the average of V^{π_θ}(s_0) over the generated s_0 and let it be policy gradient g.
Update the actor with approximated policy gradient g.
```

4.4 Practical Implementation

As mentioned before, the above algorithm does not take into account the problem of computational complexity. We consider an efficient method to approximate the policy gradient inspiered by DDPG. The most important point is the state distribution of the mini-batch which takes the sample mean to approximate equation (26).

During the training, the agent decide

$$[u_i, \tau_i] = \pi_\theta(s_i) + e_i \tag{32}$$

and input u_i for time τ on each steps (e_i is a exploration noise). We observe the reward r_i and the next state s_{i+i}, and store the data tuple $(s_i, u_i, \tau_i, r_i, s_{i+1}, t_i)$ in the replay buffer. It differs from DDPG in that the time t_i from the start of control is stored in the replay buffer. In order to bring the diversity of data in the replay buffer, we assume that after every T seconds of control, the initial state s_0 is generated and the control is replayed again. Assuming that the actor is updated only gradually, the replay buffer stores the experience gained by policies similar to the current policy. Thus, if we create a mini-batch E by sampling the experience with probability $e^{-\alpha t_i}$, we can expect that the sample mean

$$\frac{1}{M} \sum_{(s,s') \in E} \{\nabla_\theta \pi_\theta(s) \nabla_a Q(s, a|\omega)|_{a=\pi_\theta(s)} + \nabla_\theta e^{-\alpha \tau_\theta(s)} Q(s, \pi_\theta(s)|\omega)\} \tag{33}$$

for the mini-batch E will approximate (26) well. This is because the distribution of the mini-batch E is discounted for $e^{-\alpha t}$.

On the other hands, the critic is updated by minimizing the MSE of TD error for mini-batch E. However, if TD error is calculated only with the critic, the leraning will be unstable. So, as in DDPG, we use target networks to stabilize the training. Target networks $\pi_{\theta'}(s), Q(s, a|\omega')$ are created as copies of $\pi_\theta(s), Q(s, a|\omega)$, and used the critic update. That is, critic is updated using the gradient

$$g = \frac{\partial}{\partial \omega} \left[\frac{1}{m} \sum_{(s,u,\tau,r,s') \in E} \left(Q(s, u, \tau|\omega) - \{r + e^{-\alpha \tau} Q(s', \pi_{\theta'}(s')|\omega')\} \right)^2 \right]. \tag{34}$$

Algorithm 3 shows the efficient algorithm utilizing these idea.
We refer to Algorithm 3 as the proposed method.

5 Numerical Evaluation

In this section, we study the effectiveness of the reinforcement learning approach to the optimal self-triggered control problem. We conduct numerical experiments and review the results for the cases of linear and nonlinear control systems, respectively. In both cases, the communication interval is allowed to be

$$0.01 \leq \tau \leq 10.0 \tag{35}$$

Algorithm 3 Practical Implementation of Self-Triggered Control RL

Initialize the actor $\pi_\theta(s)$ and the critic $Q(s, u, \tau|\omega)$.
Make target networks $\pi_{\theta'}(s)$ and $Q(s, u, \tau|\omega')$ by cloning the actor and the critic respectively.
for episode $= 0$ to M **do**
  Initialize $s_0 \in d_0$.
  Set $i = 0, t_i = 0$.
  while $t_i \leq T$ **do**
    Select $[u_i, \tau_i] = \pi_\theta(s_i) + e_i$.
    Execute action u_i for τ_i second to the environment.
    Receive r_i and observe s_{i+1}.
    Store $(s_i, u_i, \tau_i, r_i, s_{i+1}, t_i)$ to the replay buffer.
    Make mini-batch E considering probability $e^{-\alpha t_i}$.
    Update the critic ω to decrease

$$L = \sum_{(s,u,\tau)\in E} Q(s, u, \tau|\omega) - \{r(s, u, \tau) + e^{-\alpha\tau} Q(s', \pi_{\theta'}(s')|\omega')\}.$$

    Calculate approximated policy gradient using (33).
    Update the actor with approximated policy gradient.
    Update target networks.
  end while
end for

5.1 Evaluation Criteria

In this section, we use the valuation function $J(\pi)$ as a criterion to evaluate the policy π. $J(\pi)$ is the expectation of the value function $V^\pi(s)$ with respect to the initial state distribution s_0. In this paper, we assume that the initial state distribution d_0 is a uniform distribution on the initial state space S in both linear and nonlinear cases. Then, the space S is discretized into a grid, and the value function $V^\pi(s)$ for each state s on the grid is calculated by simulation and averaged to approximate the valuation function $J(\pi)$. In order to take into account the effect of system noise, $V^\pi(s)$ is the average of the long-time costs of several simulations for each state s.

5.2 Linear System

First, we adopt reinforcement learning to self-triggered control for linear system. The system to be controlled is

$$\dot{s} = As + Bu + D\dot{w} = \begin{bmatrix} -1 & 4 \\ 2 & -3 \end{bmatrix} s + \begin{bmatrix} 2 \\ 4 \end{bmatrix} u + \begin{bmatrix} 0.6 \\ 0.3 \end{bmatrix} \dot{w} \tag{36}$$

where $\dot{w}$ is wiener process noise. Here, the input signal u is limited to $-10 \sim 10$. Let the initial state space be $S = \{s = [s_0, s_1]^\top \in \mathbb{R}^2 | s_0 \in [-7, 7], s_1 \in [-7, 7]\}$.

5.2.1 Initial Policy

For the comparison with the control performance with that of a naively designed model-based self-triggered control law, we use $\pi_{\mathrm{MB}}(s)$ such that

$$\pi_{\mathrm{MB}}(s) = \underset{u,\tau}{\operatorname{argmin}} \left\{ u^2 - \lambda\tau + {s'_e}^\top P s'_e + P\Sigma \right\} \tag{37}$$

where $s'_e = \mathbb{E}_w[s'(s, u, \tau)]$, $\Sigma = Var_w[s'(s, u, \tau)]$ are expectation and variance of next state respectively, and P is a unique solution of algebraic riccati equation

$$A^\top P + PA - PBR^{-1}B^\top P + Q = \mathbf{0} \tag{38}$$

where, Q and R are hyper parameter matrix.

In order to use π_{MB} as an initial policy for reinforcement learning, we represent π_{MB} in a neural network by supervised learning of $\pi_{\mathrm{MB}}(s)$ for M randomly generated states s in the state space S. We refer to this network as $\hat{\pi}_{\mathrm{MB}}$.

The evaluation value of $\hat{\pi}_{\mathrm{MB}}$ is

$$J(\hat{\pi}_{\mathrm{MB}}) \simeq 19.61 \tag{39}$$

Figure 3 shows the control path with initial policy $\hat{\pi}_{\mathrm{MB}}$ stating from $s_0 = [3., 3.]$.

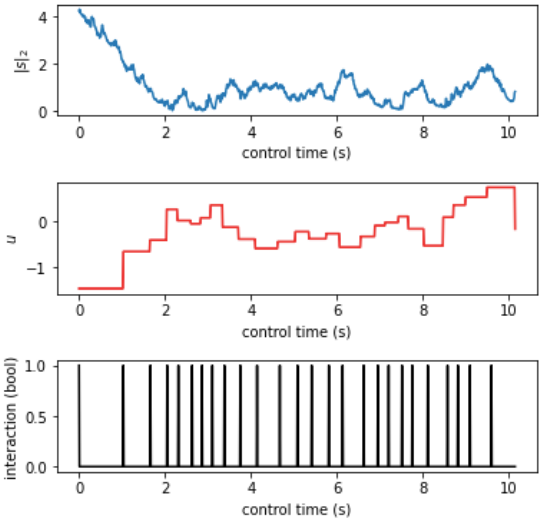

Figure 3: A control path with learned policy $\hat{\pi}_{\mathrm{MB}}$

In Figure 3, the norm of state s, the control signal u and the boolean which denotes whether agent interact with environment at time t second are shown from top to bottom.

5.2.2 Result of Proposed Method

First, we consider the results of reinforcement learning using the proposed method 1 with $\hat{\pi}^{\mathrm{MB}}$ as the initial policy. Figure 4 shows the path controlled by the policy π^{L}_{prop} from the initial state $s_0 = \begin{bmatrix} 3 & 3 \end{bmatrix}$.

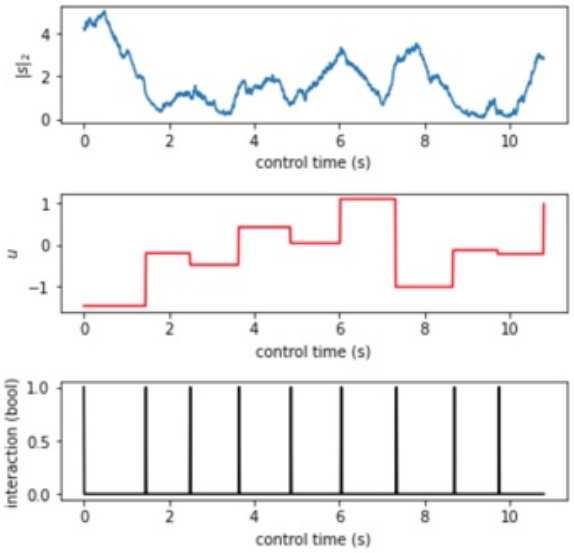

Figure 4: A control path with learned policy π^L_{prop}

The evaluation value of this policy π^L_{prop} is

$$J(\pi^L_{\text{prop}}) \simeq 6.82 \tag{40}$$

Thus, we can see the improvement of the policy from π_{MB}.

The history of the value of the evaluation function $J(\pi_\theta)$ as the policy parameter θ is updated is shown in Figure 5.

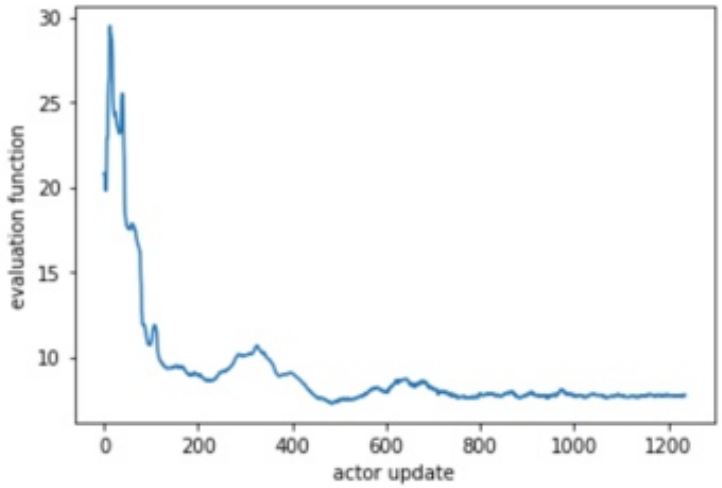

Figure 5: Policy improvement on linear case

Figure 5 shows an example of successful learning. However, since the calculation of the policy gradient depends on the approximation accuracy of the critic according to the equation (33), we often observed a sharp deterioration of the policy using the proposed method. Therefore, the learning accuracy of critic is a future work.

5.3 Non-Linear Case

In this subsection, we investigate whether the self-triggered control law can be learned by reinforcement learning even when the control target is extended to non-linear systems, especially control affine systems. We consider an inverted pendulum, whose state-space representation is

$$\frac{\mathrm{d}}{\mathrm{dt}}\begin{bmatrix}\theta\\ \dot{\theta}\end{bmatrix} = \begin{bmatrix}\dot{\theta}\\ \frac{3g}{2l}\sin\theta + \frac{3}{ml^2}a\end{bmatrix} + \begin{bmatrix}1\\ 1\end{bmatrix}\dot{w}. \tag{41}$$

where $\dot{w}$ is wiener process noise. Therefore, for an inverted pendulum, the state variable s is considered to be $\begin{pmatrix}\theta & \dot{\theta}\end{pmatrix}^\top$.

As in the linear case, the input signal u is limited to $-10 \sim 10$. And let the initial state space be $S = \{[\theta, \dot{\theta}]^\top \in \mathbb{R}^2 | \theta \in [-\pi, \pi], \dot{\theta} \in [-2\pi, 2\pi]\}$.

5.3.1 Initial Policy

The initial policy π_{init} used in this case is

$$\pi_{\mathrm{init}}(s) = \begin{bmatrix}-Ks & 0.2\end{bmatrix} \tag{42}$$

where K is a feedback gain calculated by Linear Quadratic Regulator for linearized system around $s = \mathbf{0}$. Figure 6 shows the control path with initial policy π_{init} stating from $s_0 = [3., 3.]$.
The evaluation value of π_{init} is

$$J(\pi_{\mathrm{init}}) \simeq 62.49 \tag{43}$$

In Figure 6, the angle of pendulum θ rad, the torque u N·m and the boolean which denotes whether agent interact with environment at time t second are shown from top to bottom.

5.3.2 Result of Proposed Method

First, we show the results of reinforcement learning by the proposed method 1. Figure 7 shows the control path by the obtained policy π^N_{prop} stating from $s_0 = [3., 3.]$.

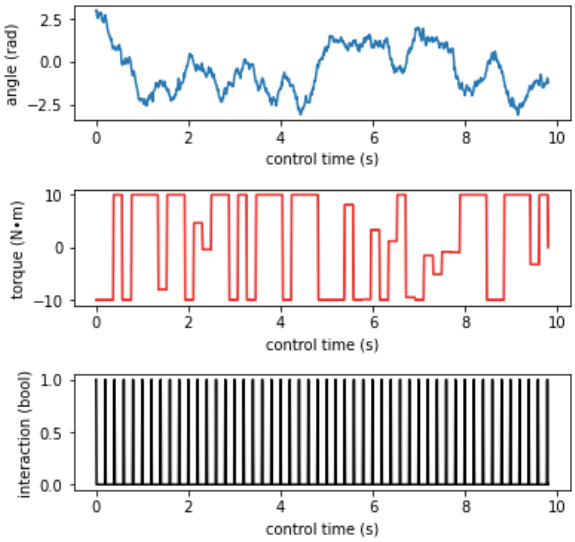

Figure 6: A control path with initial policy π_{init}

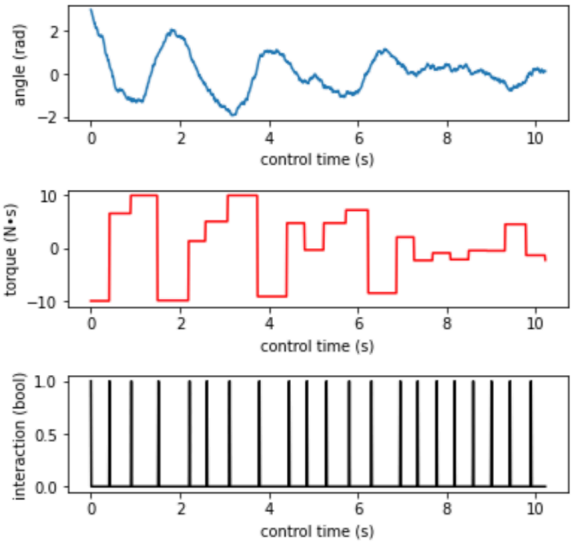

Figure 7: A control path with learned policy π^N_{prop}

The evaluation value of π^N_{prop} is

$$J(\pi^N_{\text{prop}}) \simeq 30.57 \tag{44}$$

Thus, we can confirm the improvement of the policy.

The change of the value of the evaluation function $J(\pi_\theta)$ as the policy parameter θ is updated is shown in Figure 8.

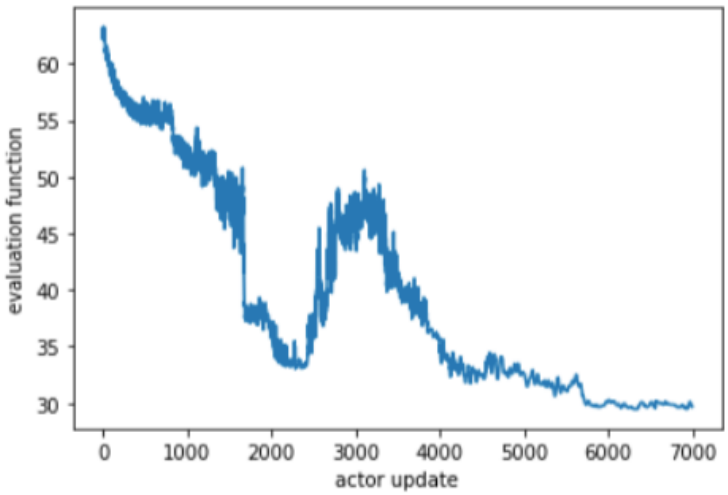

Figure 8: Policy improvement on non-linear case

6 Conclusion

In this paper, we formulate an optimal self-triggered control problem where communication cost is explicitly included, which has not been considered in previous studies. Then, we consider a reinforcement learning approach to the problem.

First, from the configuration of the evaluation function, we confirm that the deterministic policy gradient theorem for general reinforcement learning is not directly applicable, and then we derive a policy gradient theorem that is compatible with the formulated optimal self-triggered control problem.

In this paper, we also propose a reinforcement learning algorithm for approximate computation of the policy gradient. As a result of the implementation, for the linear system, we can improve the policy in the sense of the formulated evaluation function for the control law designed naively in the model base. We also succeeded in improving the policy for self-triggered control of nonlinear systems, which was not solved in the previous study.

However, the computational complexity and the way of saving the empirical data are important issues to be solved in the future, because they greatly affect the results of the calculation of the policy gradient.

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A Appendix

A.1 Model Settings

We use DDPG as reinforcement learning algorithm. As described in section 2, actor and critic is expressed as neural networks respectively. Experiments have shown that learning diverges when using a general network, so here we use the special network. The architecture of 2 networks is in Fig 9.

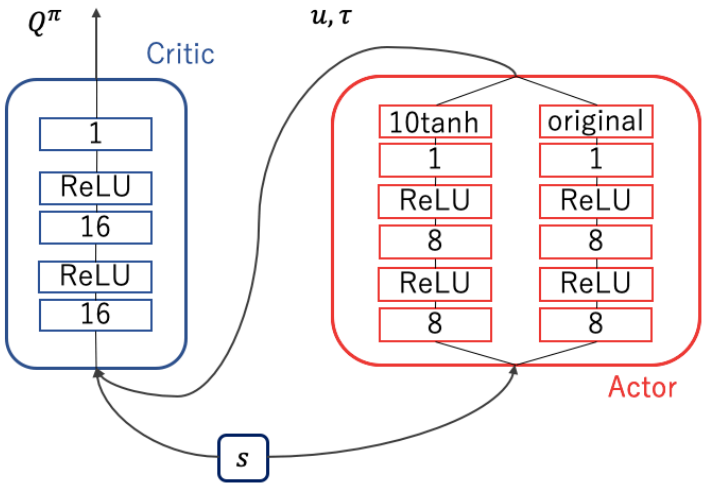

Figure 9: Agent Model

The activation function ”original” shown in Fig 9 is defined as $0.99 \times \text{sigmoid} + 0.01$ to meet upper and lower limits of interval described in the next section.

Master's Thesis

Deep Reinforcement Learning for Self-Triggered Control

Guidance

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February 2021

Deep Reinforcement Learning for Self-Triggered Control

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Abstract

One of the control methods for continuous-time systems is the sample-value control. This is a control method in which the system state is observed and new control inputs are communicated at periodic intervals. The disadvantage of the sample-valued control is that it requires communication at every interval even when the control performance can be maintained without redesigning the control inputs, which results in extra cost for communication.

In recent years, event-triggered control and self-triggered control have been focused as control methods for efficient communication and control input design. First of all, event-triggered control is a control method that observes the system state at fixed time intervals as in the case of sample-value control, and redesigns and communicates the control inputs only when the driving conditions are satisfied to achieve the desired control performance. Therefore, it can improve the efficiency in terms of communication cost compared with the sample value control.

Next, self-triggered control is described. In the self-triggered control, unlike the sample-value control and the event-triggered control, the periodic state observation is not performed. Instead, the designer itself decides the next trigger time and communicates the state observation and control input after that time. For the self-triggered control, several model-based design methods have been proposed, but these methods do not explicitly consider the communication cost over a long time of control.

In this paper, we formulate an optimal self-triggered control problem where communication cost is explicitly included, which has not been considered in previous studies. Then, we consider a policy gradient method to the problem formulated in this paper.

We also propose a reinforcement learning algorithm for approximate computation of the policy gradient. As a result of the implementation, for the linear system, we can improve the policy from the control law designed naively in the model based method. We also succeeded in improving the policy from periodic control for self-triggered control of nonlinear systems, which was not solved in the previous study.