Tutorial Week 9: RL

Guidelines

- You can discuss the content of the questions with your classmates.
- However, everyone should work on and be ready to present ALL the solutions.
- Your attendance is marked in the tutorial and participation noted to award class participation marks.

Problem 1: ADP and TD Learning

Consider an agent starting in a room A in which it can take two possible actions: to leave the room (action 'L') or to stay (action 'S'). If it leaves A, the agent moves to room B, which is a terminal state (no more actions can be taken). The outcomes of the actions are uncertain, so that when executing action L (or action S), there is some probability that the agent will leave A (or stay in A). We assume that the reward in entering state B is $R(B) = 1$ and the reward for being in state A is $R(A) = -0.1$.

a Assume that actions L is more likely to succeed than not, and similarly action S is also more likely to succeed than not. What is the optimal policy π^*?

b Assume that the agent knows neither the transition function nor the utilities of the states. Assume that the agent, for some reason, happens to follow the optimal policy π^*. The rewards received at states A and B are the same as described above. In the process of executing this policy, the agent executes four trials, starting from A; in each trial, it stops after reaching state B. The following state sequences are recorded during the trials: $AAAB$, AAB, AB, AB. What is the estimate of $T(\cdot, \cdot, \cdot)$? Using ADP, what is the estimate of $U^{\pi^*}(A)$, assuming a discount factor of $\gamma = 0.5$?

c Assume now that the agent is executing only one trial yielding the sequence of states AAB. Compute the estimate of the utility $U^{\pi^*}(A)$ using TD learning. Use discount $\gamma = 0.5$ and learning rate $\alpha = 0.5$. Use the reward as the starting value of U^{π^*} in your calculation.

Problem 2: SARSA and Q-Learning

Consider using SARSA and Q-learning to learn a policy in an MDP with two states s_1 and s_2 and two actions a and b. Assume that $\gamma = 0.8$ and $\alpha = 0.2$, and that the current values of Q are:

Q	s_1	s_2
a	2	4
b	2	2

Suppose that, when we were in state s_1, we took action b, received reward 1 and moved to state s_2 and take action b there. Which item of the Q-table will change and what is the new value? Compute for both SARSA and Q-learning.

Problem 3: Approximating TD Learning

[RN 3e 21.4] Write out the parameter update equations for temporal difference (TD) learning with

$$\hat{U}(x, y) = \theta_0 + \theta_1 x + \theta_2 y + \theta_3 \sqrt{(x - x_g) + (y - y_g)}.$$

Problem 4: Approximating Q-Learning

Consider a system with a single state variable x that can take value 0 or 1 and actions a_1 and a_2. An agent can observe the value of the state variable as well as the reward in the observed state. Assume a discount factor $\gamma = 0.9$.

(a) Perform two steps of Q-learning with the observed transitions shown below in (i) and (ii) using a table representation of the Q-function. Use a learning rate of $\alpha = 0.5$ starting from a table with all entries initialized to 0. Show the Q-function after each step.

    (i) First observed transition: initial value of $x = 0$, observed reward $r = 10$, action a_1, next state $x = 1$.

    (ii) Second observed transition: from $x = 1$, observed reward $r = -5$, action a_2, next state $x = 0$.

(b) Now perform Q-learning with function approximation using $Q(x, a_1) = \beta_1 x$ and $Q(x, a_2) = \beta_2 x$. Use a learning rate $\alpha = 0.5$ starting from parameters $\beta_1 = 0$ and $\beta_2 = 0$. Show the parameter values after each step.

    (i) First observed transition: initial value of $x = 1$, observed reward $r = 10$, action a_1, next state $x = 1$.

    (ii) Second observed transition: from $x = 1$, observed reward $r = -5$, action a_2, next state $x = 0$.

(c) After enough data is observed, which method would give better performance, the tabular method in (a) or the function approximation method in (b)? Why? Suggest how the poorer performing method can be improved.

Problem 5: Q-Learning with continuous state

Consider a system with a single continuous variable x and actions a_1 and a_2. An agent can observe the value of the state variable as well as the reward in the observed state. Assume $\gamma = 0.9$.

(a) Assume that function approximation is used with $Q(x, a_1) = w_{0,1} + w_{1,1}x + w_{2,1}x^2$ and $Q(x, a_2) = w_{0,2} + w_{1,2}x + w_{2,2}x^2$. Give the Q-learning update equations.

(b) Assume that $w_{i,j} = 1$ for all i, j. The following transition is observed: $x = 0.5$, observed reward $r = 10$, action a_1, next state $x' = 1$. What are the updated values of the parameters assuming $\alpha = 0.5$?