

Reinforcement learning and robot navigation using MDPs

Charles Dufour

March 28, 2018

The problem

- Framework : the Disopt robot which can follow lines
- The problem : the robot should adapt its speed with respect to traffic lights
- How : using Markov Decision Process (MDP) and Reinforcement Learning (RL)

Definition

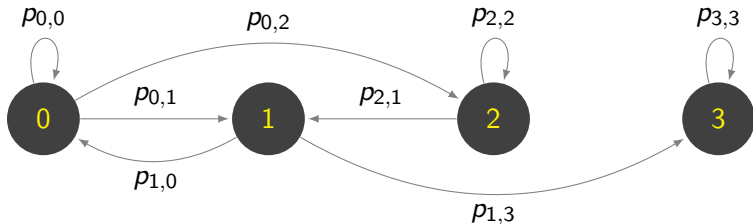
- A set of states $\mathcal{S} = \{s_0, s_1, s_2, \dots\}$
- A set of actions $\mathcal{A} = \{a_1, a_2, a_3, \dots\}$
- A transition function $T(a, s, s', r) = \mathbb{P}[s', r \mid a, s]$
- A reward function $R : \mathcal{S} \mapsto \mathbb{R}$
- A discount factor γ

Markov Property

The transitions only depends on the current state and the current action.

MDP example

MDPs can easily be represented by graphs :



The constraints are $\sum_j p_{i,j} = 1 \quad \forall i \in \mathcal{S}$

Definition

A policy π is a probabilistic mapping from the set of states to the set of actions :

$$\pi : \mathcal{S} \mapsto \mathcal{A}$$

How to ?

How to assess the goodness of policies so we can find the best one ?
What is the best policy ?

how to asses the goodness of policies

Discounted return

$$G_t = \sum_{k=0}^{\infty} \gamma^k * R_{t+k+1}$$

how to asses the goodness of policies

Discounted return

$$G_t = \sum_{k=0}^{\infty} \gamma^k * R_{t+k+1}$$

action value while in a state s under π

$$q_{\pi}(s, a) = \mathbb{E}[G_t \mid S_t = s, A_t = a] \quad (1)$$

how to asses the goodness of policies

Discounted return

$$G_t = \sum_{k=0}^{\infty} \gamma^k * R_{t+k+1}$$

action value while in a state s under π

$$q_{\pi}(s, a) = \mathbb{E}[G_t \mid S_t = s, A_t = a] \quad (1)$$

state value under policy π

$$\begin{aligned} v_{\pi}(s) &= \mathbb{E}[G_t \mid S_t = s] \\ &= \sum_a \pi(a \mid s) \sum_{r, s'} p(s', r \mid s, a) [r + \gamma v_{\pi}(s')] \end{aligned} \quad (2)$$

how to asses the goodness of policies

how to compare two policies

$$\pi \leq \pi' \iff \pi(s) \leq \pi'(s) \quad \forall s \in \mathcal{S}$$

how to assess the goodness of policies

how to compare two policies

$$\pi \leq \pi' \iff \pi(s) \leq \pi'(s) \quad \forall s \in \mathcal{S}$$

Optimal policy

$$\pi_* \quad s.t. \quad \forall \pi : \pi_* \geq \pi$$

Bellman optimality equations

The optimal policy π_* has value functions : v_* and q_*

$$v_*(s) = \max_a \sum_{s', r} p(s', r | s, a) [r + \gamma v_*(s')] \quad (3)$$

$$q_*(s, a) = \sum_{s', r} p(s', r | s, a) [r + \gamma \max_{a'} q_*(s', a')] \quad (4)$$

computational issue

If we wanted to solve these equations directly, it would cost a lot of computational power to know exactly the value functions first and then to solve. So how do we do it ?

computational issue

If we wanted to solve these equations directly, it would cost a lot of computational power to know exactly the value functions first and then to solve. So how do we do it ?

Approximation of value function

solving MDPs using dynamic programming

policy iteration

update rule :

$$v_{k+1}(s) = \sum_{a \in \mathcal{A}} \pi(a | s) \sum_{s', r} p(s', r | s, a) (r + \gamma v_k(s'))$$

solving MDPs using dynamic programming

policy iteration

update rule :

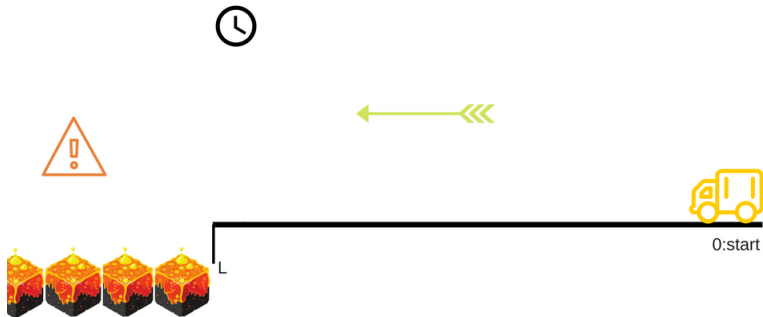
$$v_{k+1}(s) = \sum_{a \in \mathcal{A}} \pi(a | s) \sum_{s', r} p(s', r | s, a) (r + \gamma v_k(s'))$$

Policy Improvement

π/π' : old/new policy.

$$\pi'(s) = \operatorname{argmax}_{a \in \mathcal{A}} q_{\pi}(s, a)$$

what have we done so far



States

States

- position $\{0,1,2,\dots,L, \text{Lava}\}$

States

- position $\{0,1,2,\dots,L, \text{Lava}\}$
- speed $\{\text{low, medium, high}\}$

States

- position $\{0,1,2,\dots,L, \text{Lava}\}$
- speed $\{\text{low, medium, high}\}$

Actions

States

- position $\{0,1,2,\dots,L, \text{Lava}\}$
- speed $\{\text{low, medium, high}\}$

Actions

- decelerating

States

- position $\{0,1,2,\dots,L, \text{Lava}\}$
- speed $\{\text{low, medium, high}\}$

Actions

- decelerating
- maintaining speed

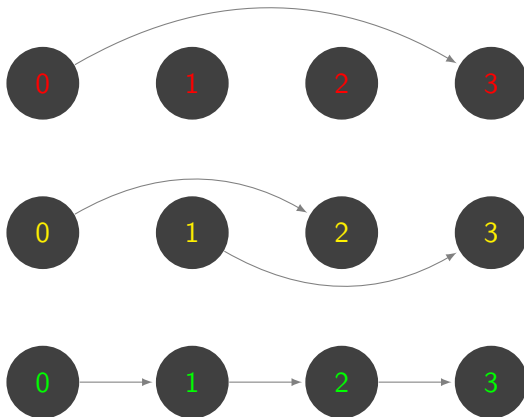
States

- position $\{0,1,2,\dots,L, \text{Lava}\}$
- speed $\{\text{low, medium, high}\}$

Actions

- decelerating
- maintaining speed
- accelerating

accelerating graph

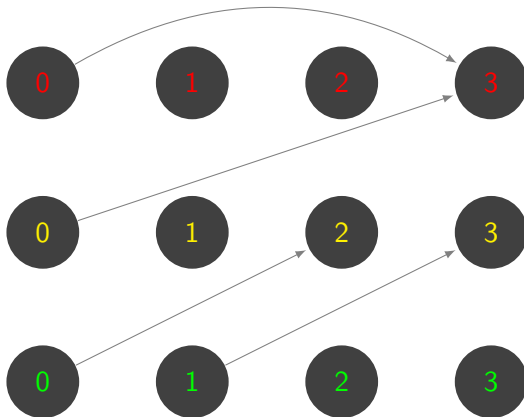


red : high speed

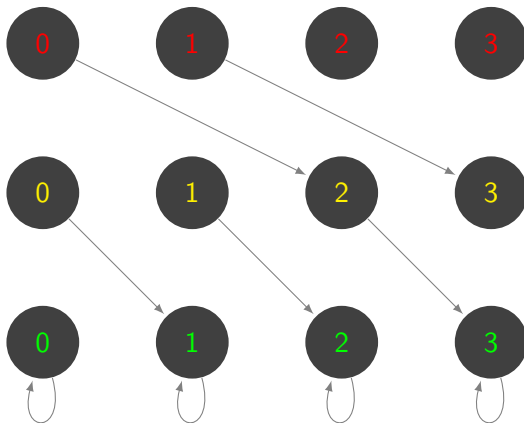
yellow : medium speed

green : low speed

keeping the same speed graph



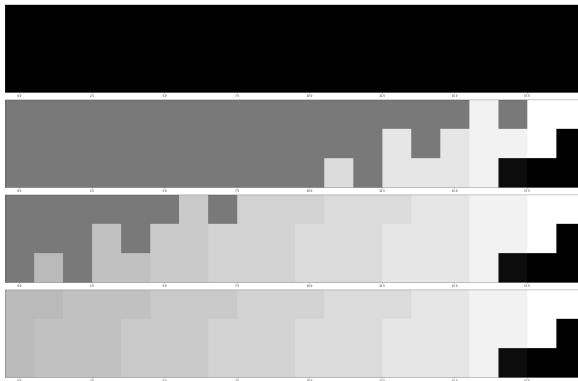
decelerating



Results

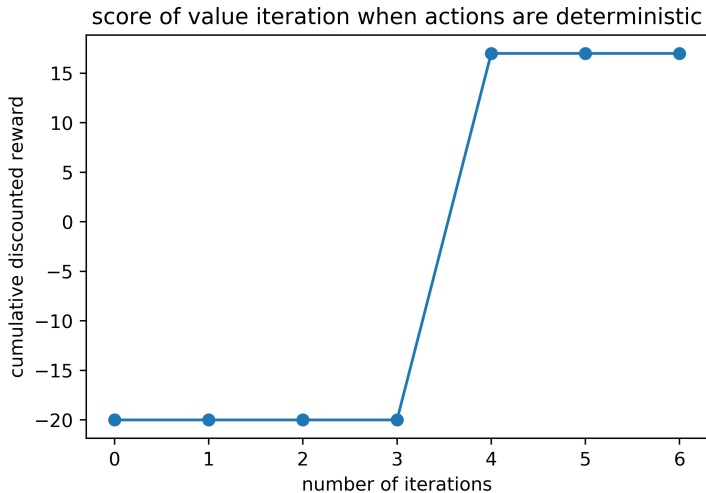
States value evolution

States values at iterations 0, 2, 4 and 6 (where stable policy is attained)



Results

Discounted reward



What's next ?

already working on

- Add the traffic light into this setting

In a not so distant future

- Finding the distance from the robot's camera to the traffic light
- implement on the robot...

What's next ?

already working on

- Add the traffic light into this setting

In a not so distant future

- Finding the distance from the robot's camera to the traffic light
- implement on the robot... and pray that everything works well on the first try