

Deep Reinforcement Learning and Control

Adversarial imitation learning, Goal-conditioned Imitation learning

Fall 2020, CMU 10-703

Katerina Fragkiadaki



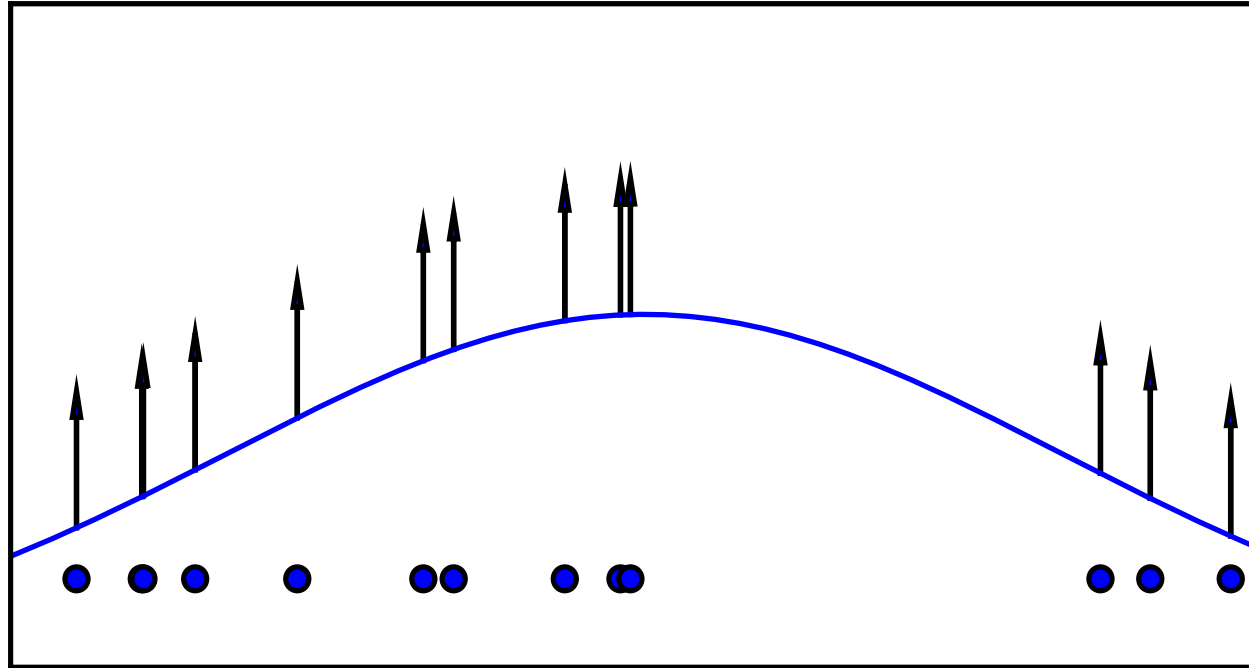
Last lecture

- Behaviour cloning for imitation learning. Assumes access to a set of trajectories $\mathcal{T} = \{o_1^j, a_1^j, o_2^j, a_2^j, o_3^j, a_3^j, \dots, o_T^j, a_T^j, j = 1 \dots T\}$. Trains a policy by minimizing a standard supervised learning objective:

$$\mathcal{L}_{BC}(\theta, \mathcal{T}) = \mathbb{E}_{(s_t^j, a_t^j) \sim \mathcal{T}} \left[\|a_t^j - \pi_{\theta}(s_t^j)\|_2^2 \right]$$

- Self-supervised visual feature learning to train policies from images directly using a keypoint bottleneck comprised of (x,y) coordinates of a set of keypoints.

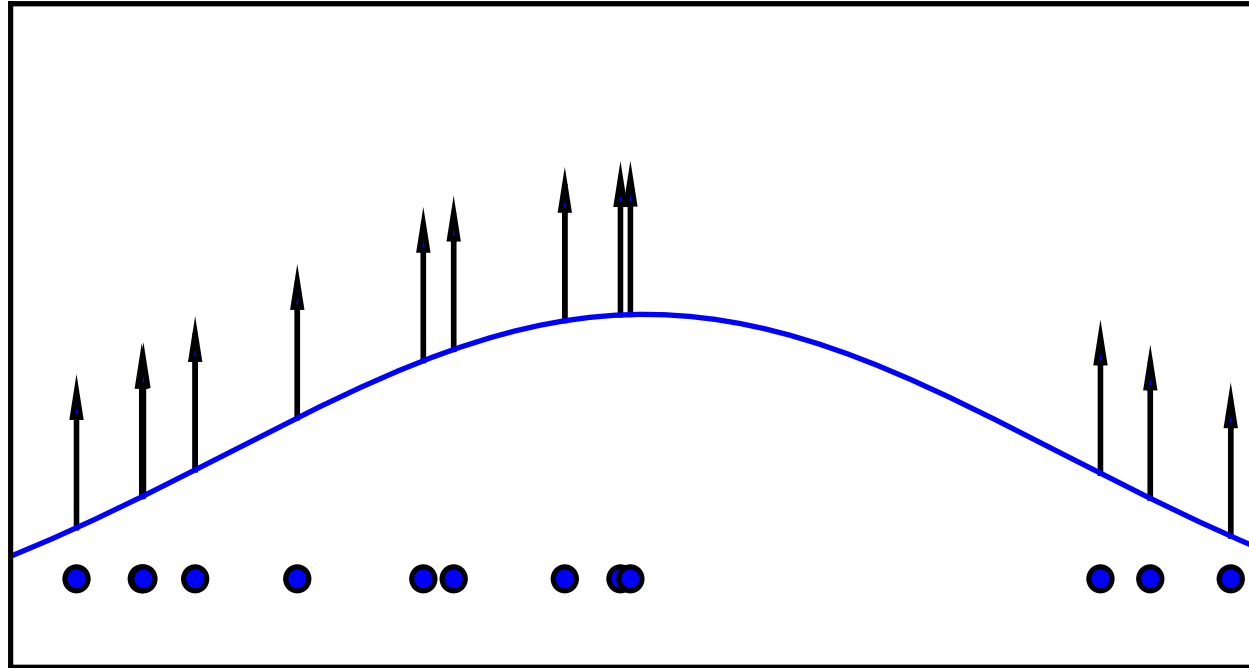
Maximum Likelihood



$$\theta^* = \arg \max_{\theta} \mathbb{E}_{x \sim p_{\text{data}}} \log p_{\text{model}}(\mathbf{x} | \theta)$$

$$\theta^* = \arg \max_{\theta} \sum_{i=1}^N \log p_{\text{model}}(\mathbf{x}_i | \theta)$$

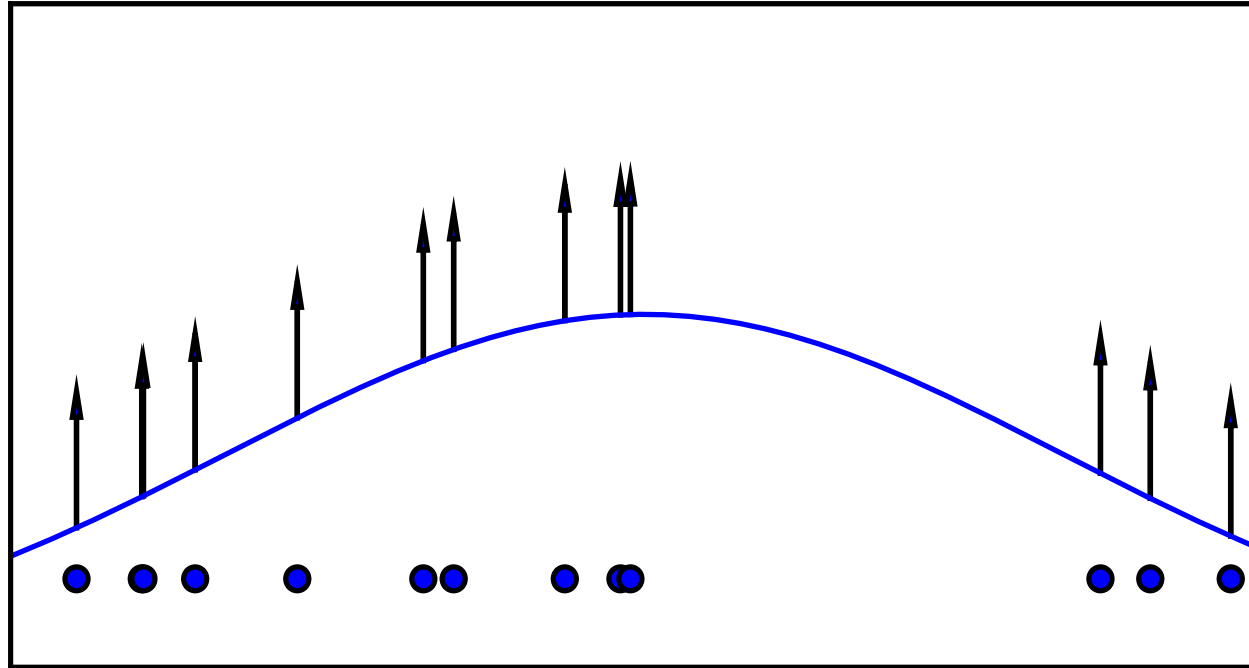
Maximum Likelihood



$$\theta^* = \arg \max_{\theta} \mathbb{E}_{x \sim p_{\text{data}}} \log p_{\text{model}}(\mathbf{x} | \theta)$$

explicit density

Maximum Conditional Likelihood



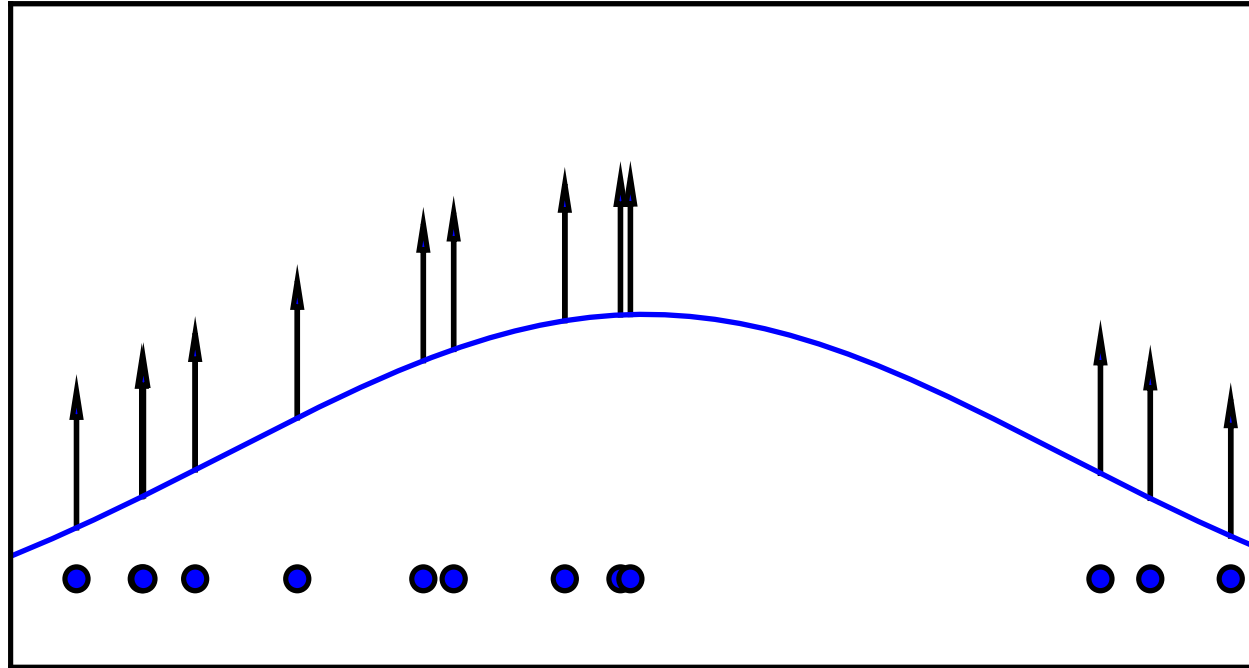
$$\theta^* = \arg \max_{\theta} \mathbb{E}_{x \sim p_{\text{data}}} \log p_{\text{model}}(\mathbf{x} \mid \theta, c)$$

explicit density

extra conditioning information

Maximum Conditional Likelihood

$$D_{\text{KL}}(P\|Q) = - \sum_{x \in X} P(x) \log \left(\frac{Q(x)}{P(x)} \right)$$

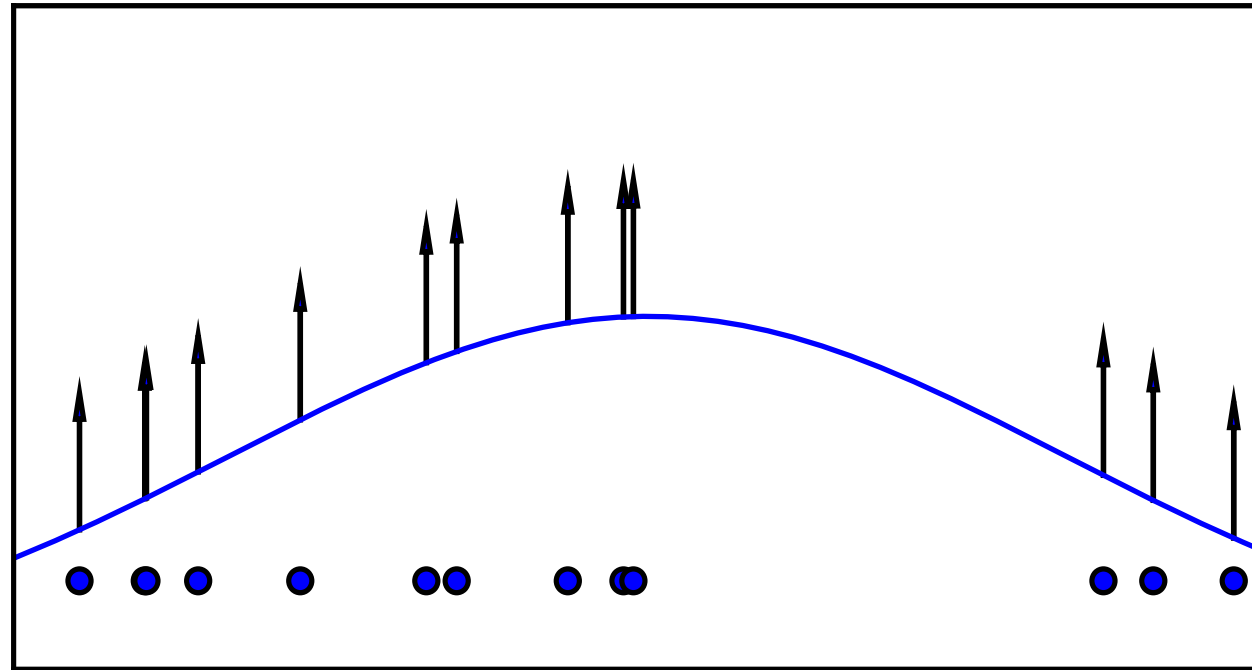


$$\theta^* = \arg \max_{\theta} \mathbb{E}_{x \sim p_{\text{data}}} \log p_{\text{model}}(\mathbf{x} \mid \theta, \mathbf{c})$$

equiv. to

$$\theta^* = \arg \min_{\theta} D_{\text{KL}}(p_{\text{data}} \parallel p_{\text{model}}(\mathbf{x} \mid \theta, \mathbf{c}))$$

Maximum Likelihood-Gaussian with fixed covariance

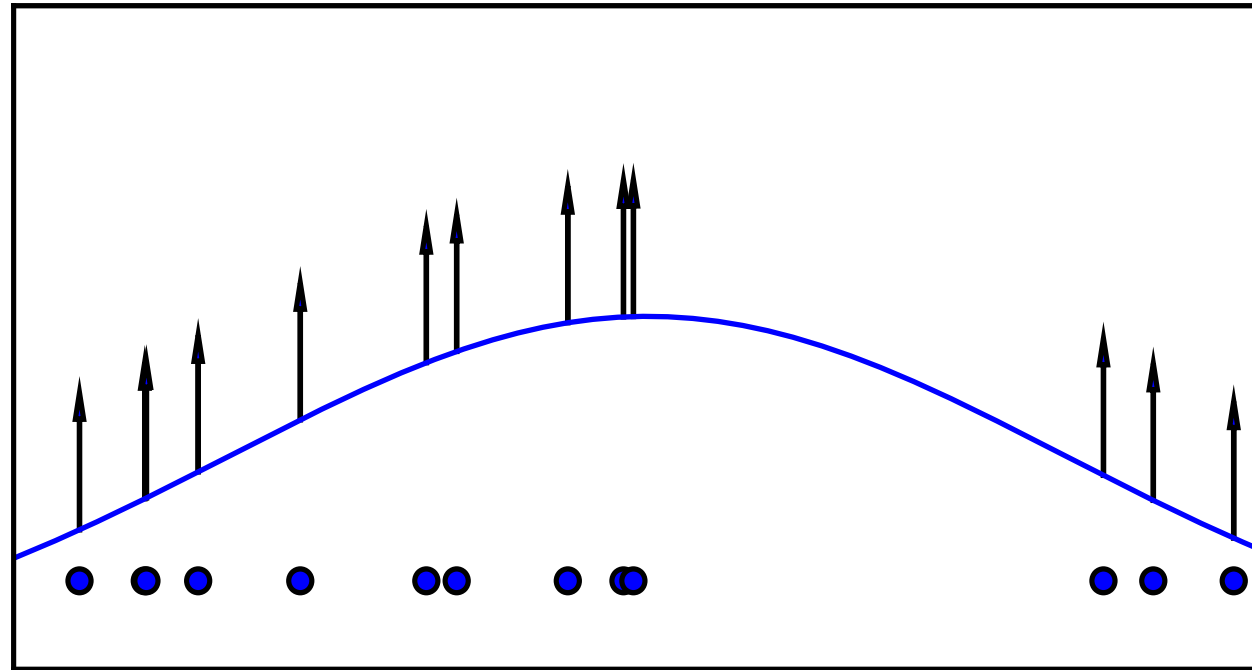


$$\theta^* = \arg \max_{\theta} \mathbb{E}_{x \sim p_{\text{data}}} \log p_{\text{model}}(\mathbf{x} \mid \theta, \mathbf{c})$$

$$p_{\text{model}}(\mathbf{x} \mid \theta, \mathbf{c}) = \frac{1}{(2\pi)^{-\frac{k}{2}} \det(\Sigma)^{-\frac{1}{2}}} \exp \left(-\frac{1}{2} (\mathbf{x} - \mu(\theta, \mathbf{c}))^{\top} \Sigma^{-1} (\mathbf{x} - \mu(\theta, \mathbf{c})) \right), \text{ where } \Sigma = \mathbf{I}$$

Maximum Likelihood-Gaussian with fixed covariance

$$p_{\text{model}}(\mathbf{x} | \theta, \mathbf{c}) = \frac{1}{(2\pi)^{-\frac{k}{2}} \det(\Sigma)^{-\frac{1}{2}}} \exp \left(-\frac{1}{2} (\mathbf{x} - \mu(\theta, \mathbf{c}))^\top \Sigma^{-1} (\mathbf{x} - \mu(\theta, \mathbf{c})) \right), \text{ where } \Sigma = \mathbf{I}$$



$$\theta^* = \arg \max_{\theta} \mathbb{E}_{x \sim p_{\text{data}}} \log p_{\text{model}}(\mathbf{x} | \theta, \mathbf{c})$$

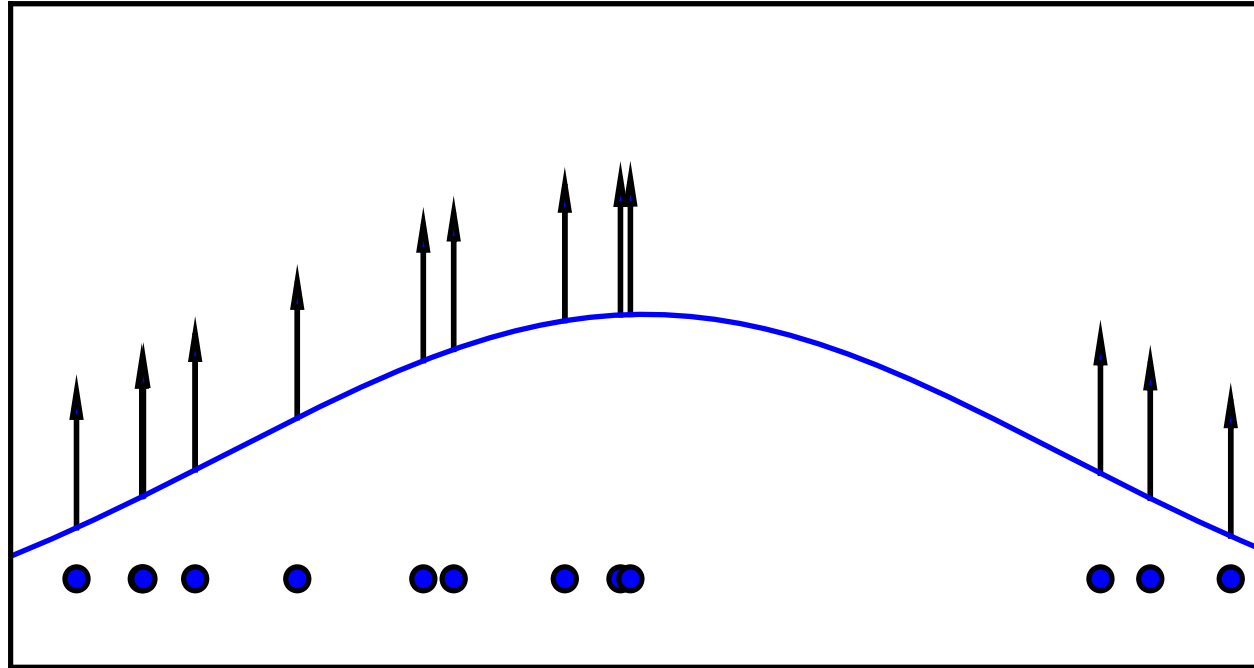
$$\max_{\theta} \mathbb{E}_{x \sim p_{\text{data}}} \log p_{\text{model}}(\mathbf{x} | \theta, \mathbf{c}) \quad \text{equiv. to}$$

$$\min_{\theta} \mathbb{E}_{x \sim p_{\text{data}}} \|\mathbf{x} - \mu(\theta, \mathbf{c})\|_2^2$$

e.g. behavior cloning with continuous actions

$$\mathcal{L}_{BC}(\theta, \mathcal{T}) = \mathbb{E}_{(s_t^j, a_t^j) \sim \mathcal{T}} \left[\|a_t^j - \pi_{\theta}(s_t^j)\|_2^2 \right]$$

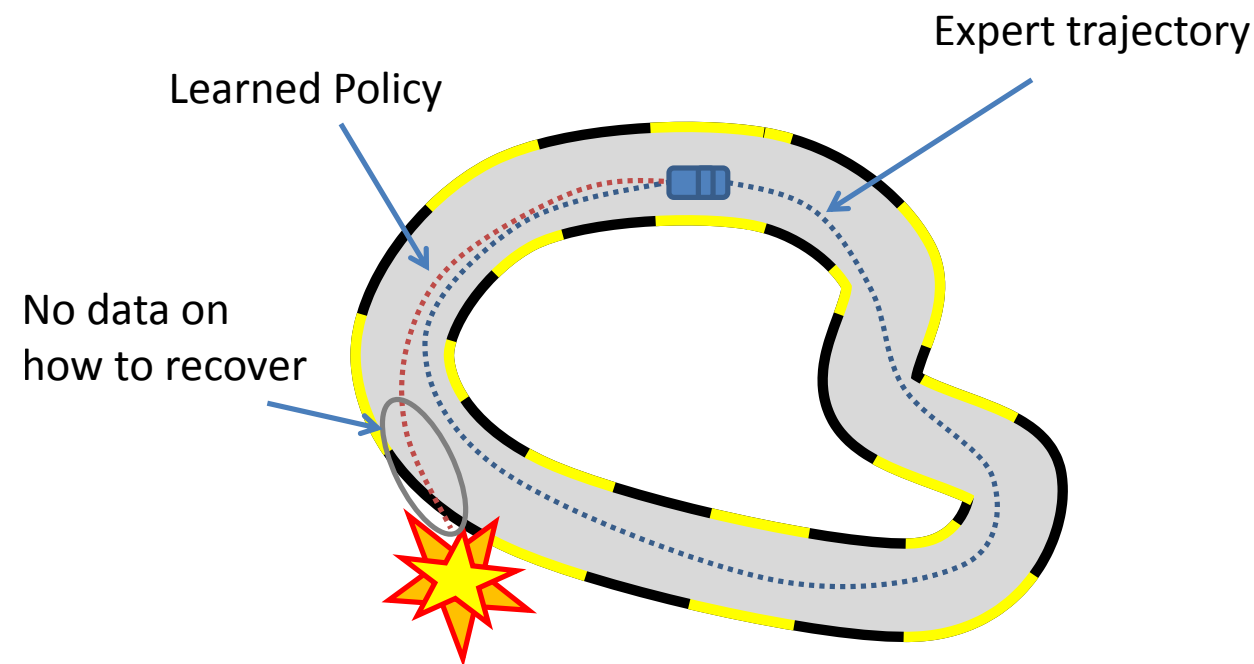
BC Maximizes Conditional Likelihood



$$\mathcal{L}_{BC}(\theta, \mathcal{T}) = \mathbb{E}_{(s_t^j, a_t^j) \sim \mathcal{T}} \left[\|a_t^j - \pi_{\theta}(\textcolor{green}{s}_t^j)\|_2^2 \right]$$

BC Maximizes Conditional Likelihood

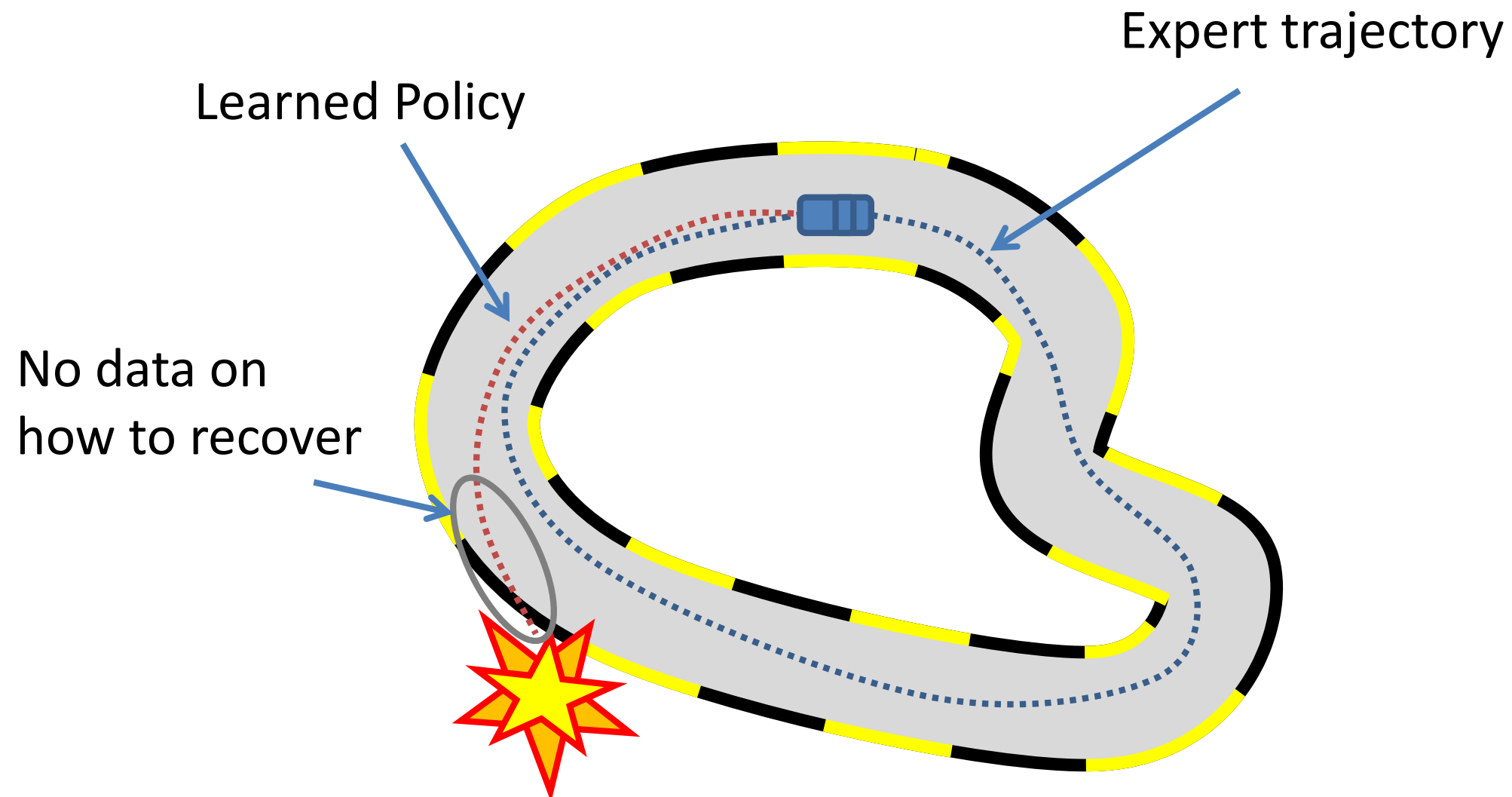
$$\mathcal{L}_{BC}(\theta, \mathcal{T}) = \mathbb{E}_{(s_t^j, a_t^j) \sim \mathcal{T}} \left[\|a_t^j - \pi_{\theta}(s_t^j)\|_2^2 \right]$$



- Makes the expert actions most likely in the states of the expert trajectories.
- But what about **the states not on the expert trajectories**? There the actions are unconstrained!

Distribution mismatch (distribution shift)

$$P_{\pi^*}(\mathbf{o}_t) \neq P_{\pi_\theta}(\mathbf{o}_t)$$



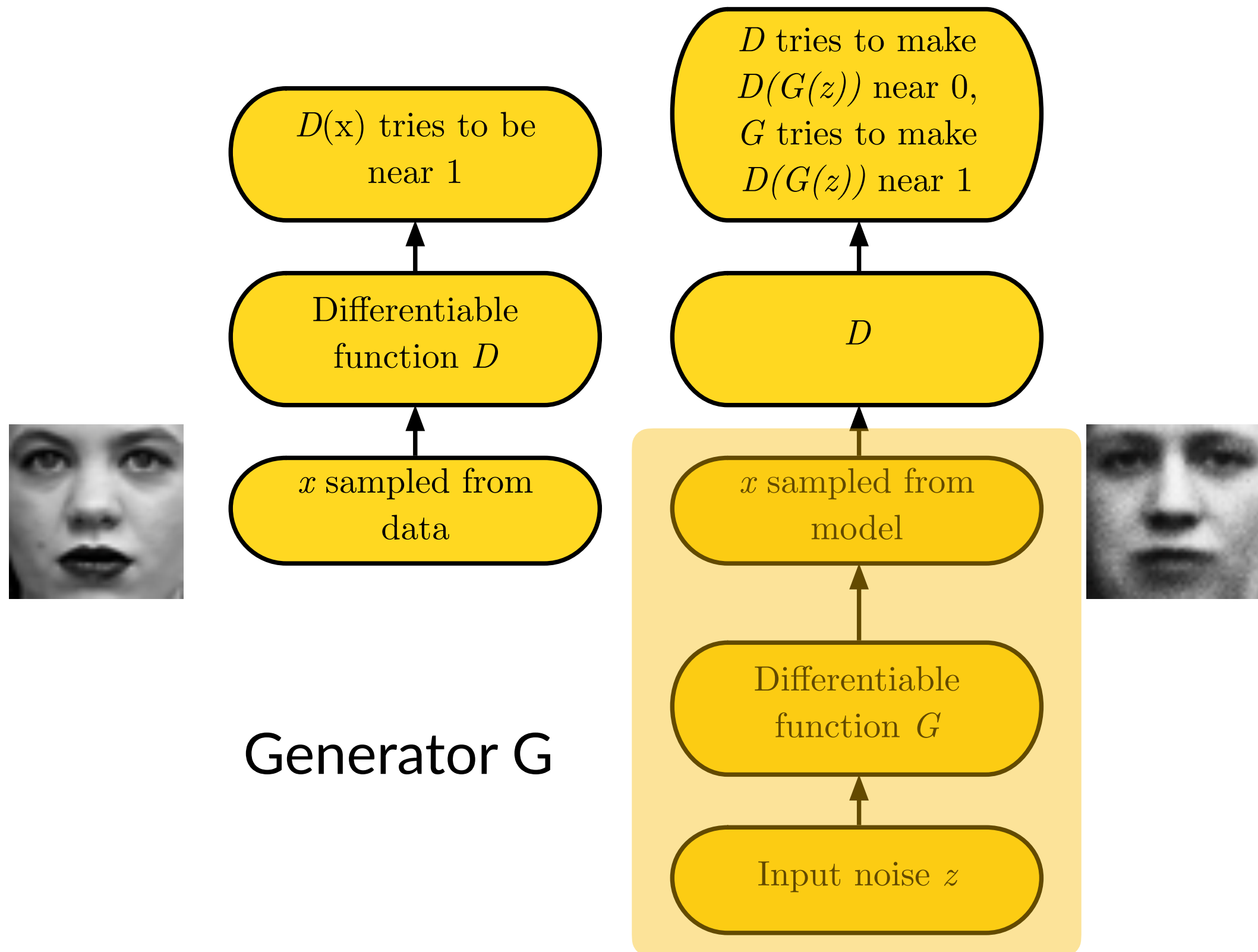
State-action distribution matching objective

- The state-action distribution from the expert trajectories and the state-action distribution that the agent visits **by deploying the policy in the environment** need to match.

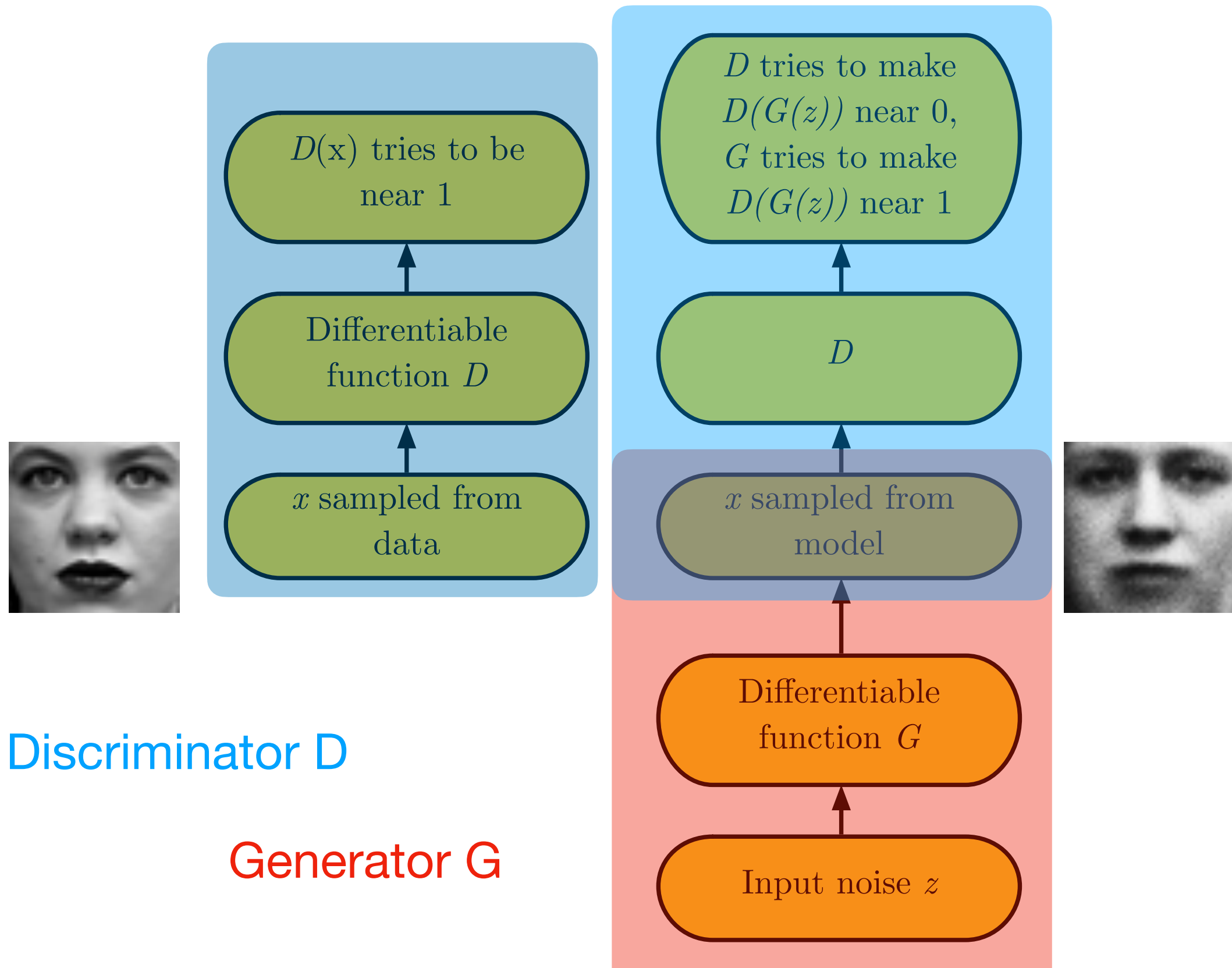
New solution to the compounding error problem of BC!

Let's see how we can optimize this distribution matching objective!

Adversarial Nets Framework



$$\min_G \max_D V(D, G) = \mathbb{E}_{x \sim p_{data}(x)} [\log D(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D(G(z)))]$$



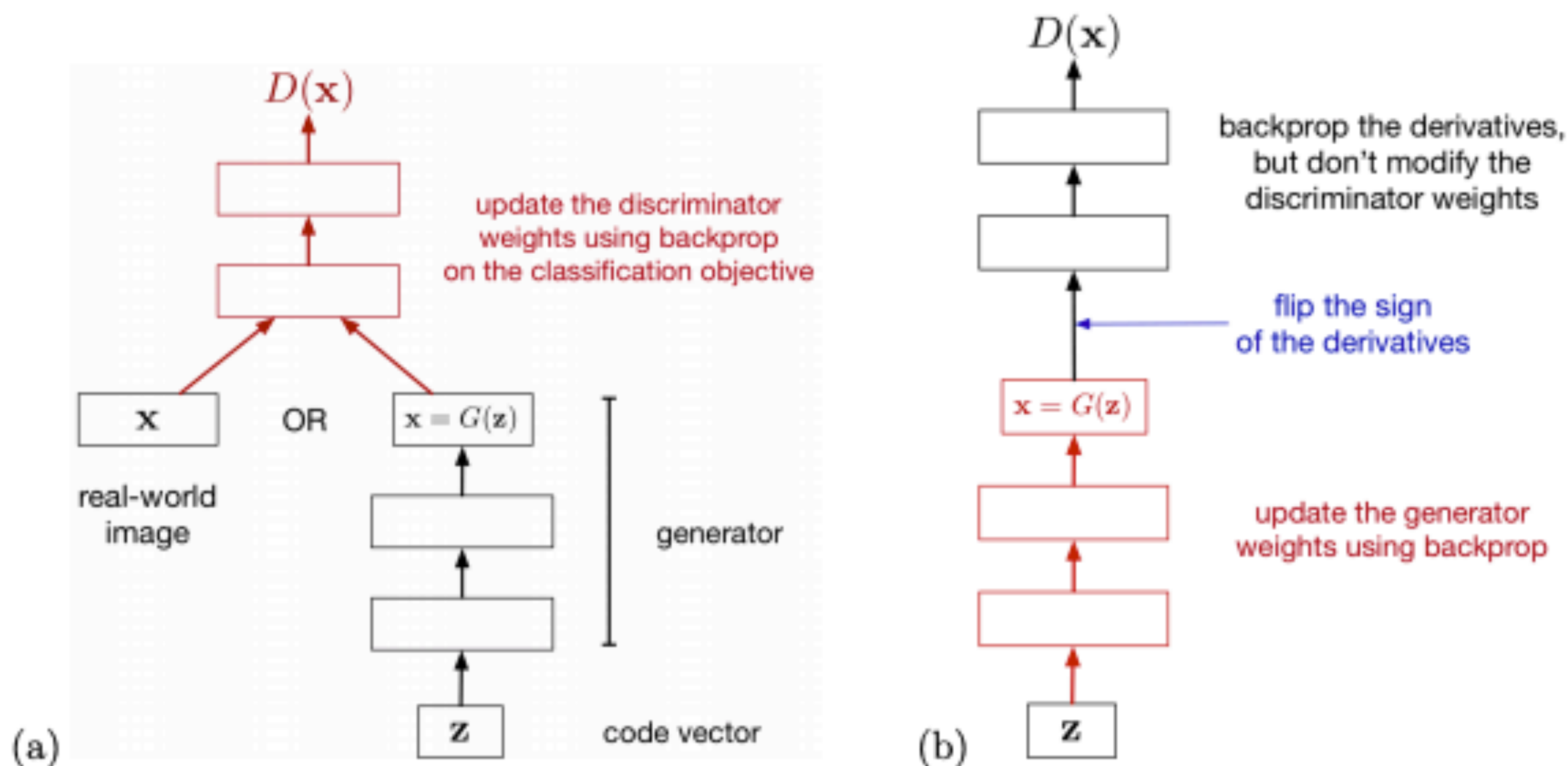
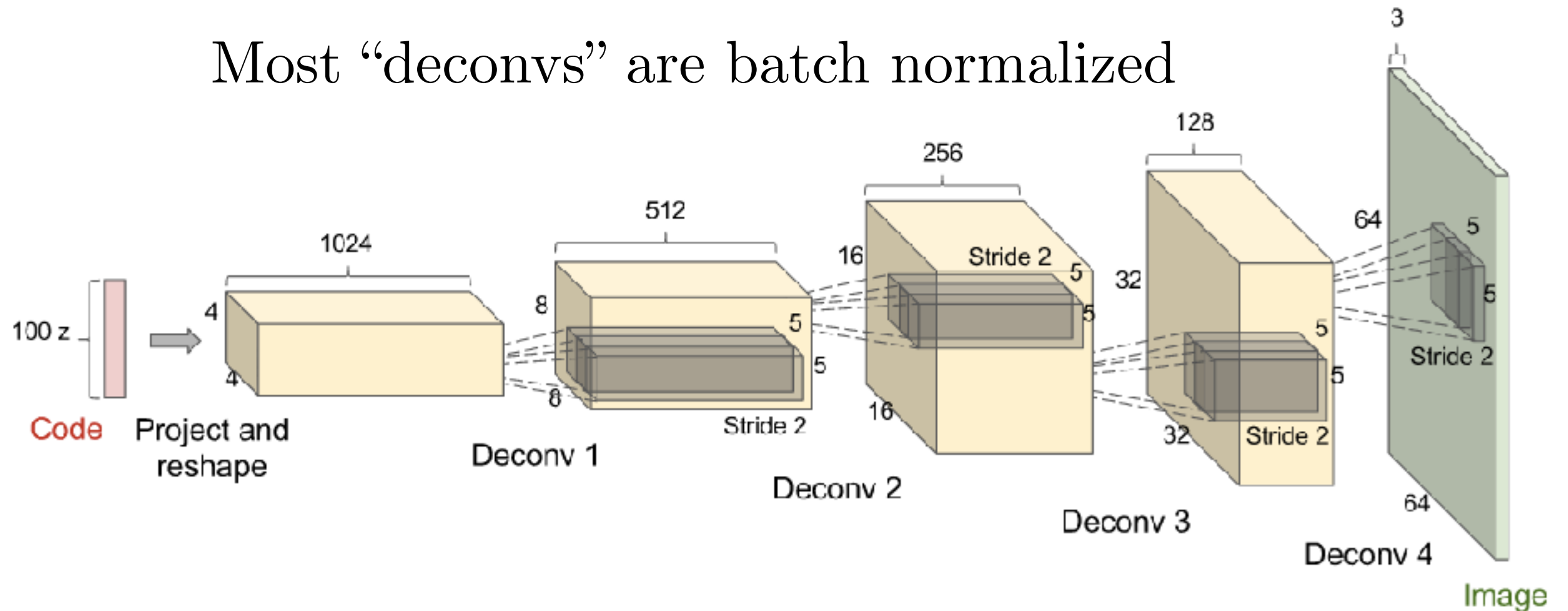


Figure 3: (a) Updating the discriminator. (b) Updating the generator.

A Generator network (DCGAN)

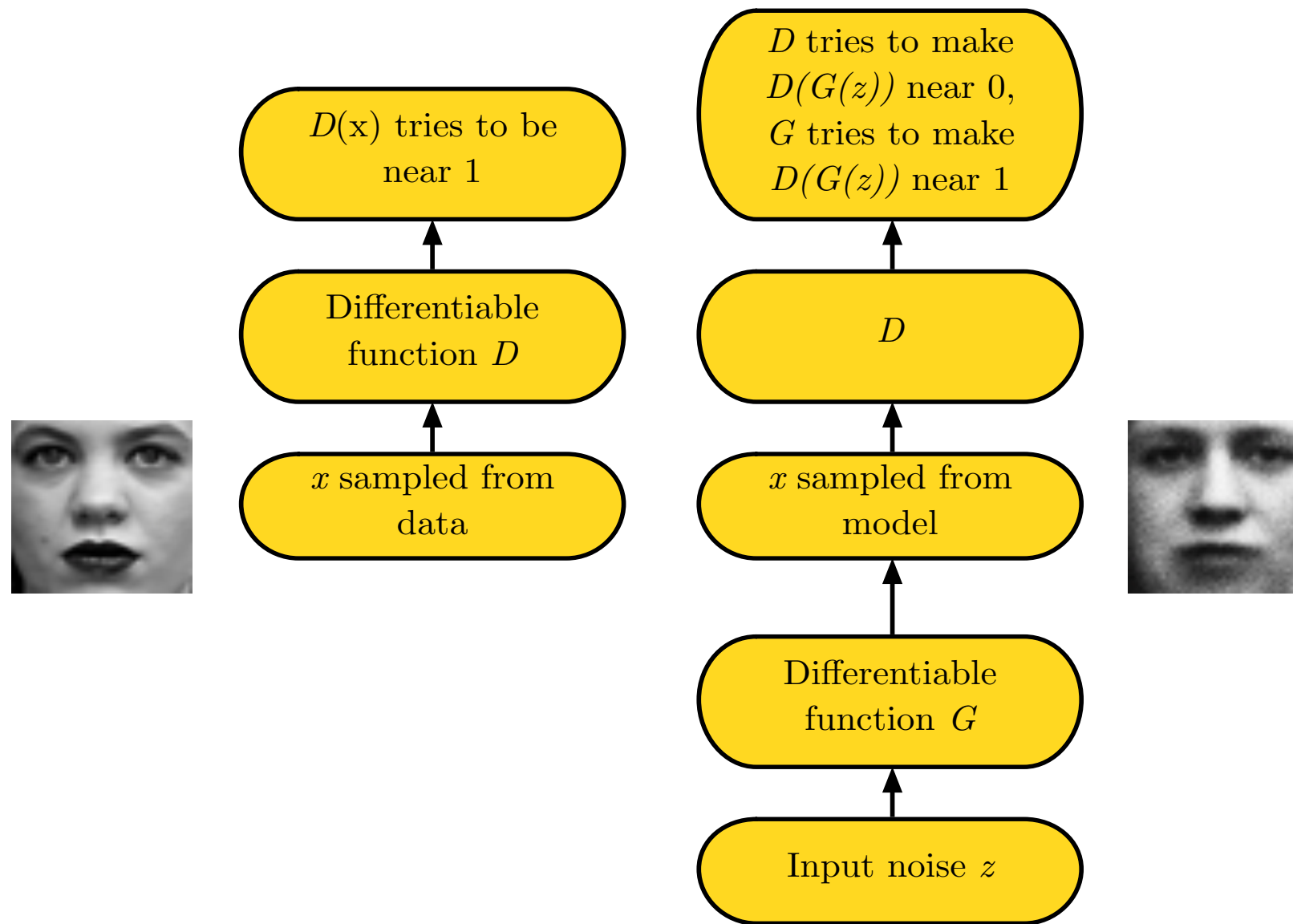
Most “deconvs” are batch normalized



(Radford et al 2015)

Training Procedure

- Use SGD-like algorithm of choice (Adam) on two minibatches simultaneously:
 - A minibatch of training examples
 - A minibatch of generated samples
- Optional: run k steps of one player for every step of the other player.



(Goodfellow 2016)

Questions:

What if the generator maps all noise vectors to a single super photorealistic image?

What if we train the discriminator till convergence (it is just a supervised classifier...) and becomes perfect in distinguishing real from generated images?

A minimax game

$$\min_{\textcolor{red}{G}} \max_{\textcolor{blue}{D}} V(D, G) = \mathbb{E}_{x \sim p_{data}(x)} [\log \textcolor{blue}{D}(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - \textcolor{blue}{D}(\textcolor{red}{G}(z)))]$$

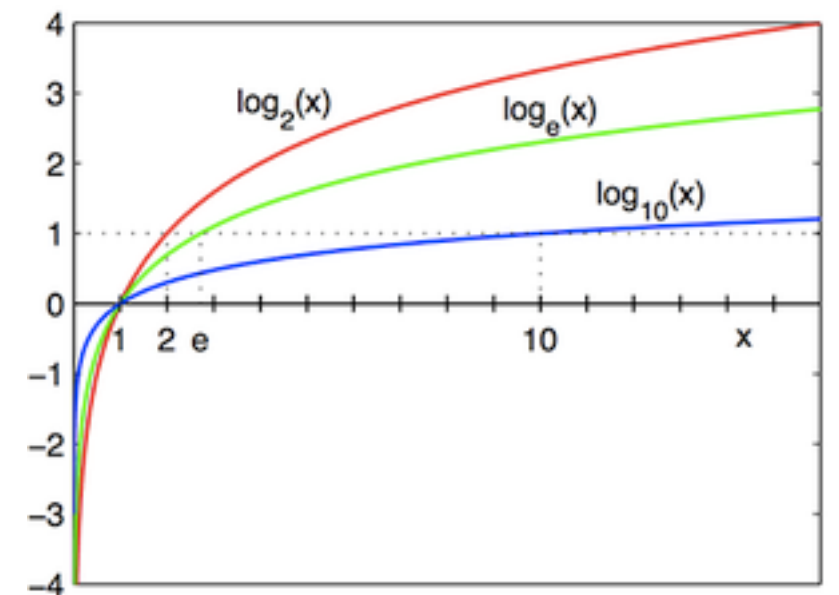
A better cost function

$$\min_G \max_D V(D, G) = \mathbb{E}_{x \sim p_{data}(x)} [\log D(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D(G(z)))]$$

$$\min_G \mathbb{E}_{z \sim p_z(z)} [\log(1 - D(G(z)))]$$

Gradients not informative
when D close to 0

$$\min_G \mathbb{E}_{z \sim p_z(z)} [-\log(D(G(z)))]$$



$$\max_D \mathbb{E}_{x \sim p_{data}(x)} [\log D(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D(G(z)))]$$

$$\min_D \mathbb{E}_{x \sim p_{data}(x)} [\log(1 - D(x))] + \mathbb{E}_{z \sim p_z(z)} [\log(D(G(z)))]$$

Optimal discriminator strategy

$$\min_{\textcolor{red}{G}} \max_{\textcolor{blue}{D}} V(D, G) = \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log \textcolor{blue}{D}(\textcolor{blue}{x})] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - \textcolor{blue}{D}(\textcolor{red}{G}(\textcolor{red}{z})))]$$

$$V(D, G) = \int_x p_{\text{data}}(x) \log \textcolor{blue}{D}(\textcolor{blue}{x}) dx + \int_z p_z(z) \log(1 - \textcolor{blue}{D}(\textcolor{red}{G}(\textcolor{red}{z}))) dz$$

Optimal discriminator strategy

$$\min_{\textcolor{red}{G}} \max_{\textcolor{blue}{D}} V(D, G) = \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log \textcolor{blue}{D}(\textcolor{blue}{x})] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - \textcolor{blue}{D}(\textcolor{red}{G}(\textcolor{red}{z})))]$$

$$V(D, G) = \int_x p_{\text{data}}(x) \log \textcolor{blue}{D}(\textcolor{blue}{x}) dx + \int_z p_z(z) \log(1 - \textcolor{blue}{D}(\textcolor{red}{G}(\textcolor{red}{z}))) dz$$
$$\int_x p_{\text{data}}(x) \log \textcolor{blue}{D}(\textcolor{blue}{x}) dx + \int_x p_G(x) \log(1 - \textcolor{blue}{D}(\textcolor{red}{x})) dx$$

Optimal discriminator strategy

$$\min_{\textcolor{red}{G}} \max_{\textcolor{blue}{D}} V(D, G) = \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log \textcolor{blue}{D}(\textcolor{blue}{x})] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - \textcolor{blue}{D}(\textcolor{red}{G}(\textcolor{red}{z})))]$$

$$\begin{aligned} V(D, G) &= \int_x p_{\text{data}}(x) \log \textcolor{blue}{D}(\textcolor{blue}{x}) dx + \int_z p_z(z) \log(1 - \textcolor{blue}{D}(\textcolor{red}{G}(\textcolor{red}{z}))) dz \\ &= \int_x p_{\text{data}}(x) \log \textcolor{blue}{D}(\textcolor{blue}{x}) dx + \int_x p_G(x) \log(1 - \textcolor{blue}{D}(\textcolor{red}{x})) dx \\ &= \int_x p_{\text{data}}(x) \log \textcolor{blue}{D}(\textcolor{blue}{x}) + p_G(x) \log(1 - \textcolor{blue}{D}(\textcolor{red}{x})) dx \end{aligned}$$

Optimal discriminator strategy

$$V(D, G) = \int_x p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x)) dx$$

The discriminator assigns values $D(x)$ to each image x . Let's take the derivative to see where the optimum is attained.

Optimal discriminator strategy

$$V(D, G) = \int_x p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x)) dx$$

$$\frac{d}{dD(x)} \left(p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x)) \right) = 0$$

Optimal discriminator strategy

$$V(D, G) = \int_x p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x)) dx$$

$$\frac{d}{dD(x)} (p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x))) = 0$$

$$\Leftrightarrow p_{\text{data}}(x) \frac{1}{D(x)} - p_G(x) \frac{1}{1 - D(x)} = 0$$

Optimal discriminator strategy

$$V(D, G) = \int_x p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x)) dx$$

$$\frac{d}{dD(x)} (p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x))) = 0$$

$$\Leftrightarrow p_{\text{data}}(x) \frac{1}{D(x)} - p_G(x) \frac{1}{1 - D(x)} = 0$$

$$\Leftrightarrow p_{\text{data}}(x) \frac{1}{D(x)} = p_G(x) \frac{1}{1 - D(x)}$$

Optimal discriminator strategy

$$V(D, G) = \int_x p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x)) dx$$

$$\frac{d}{dD(x)} (p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x))) = 0$$

$$\Leftrightarrow p_{\text{data}}(x) \frac{1}{D(x)} - p_G(x) \frac{1}{1 - D(x)} = 0$$

$$\Leftrightarrow p_{\text{data}}(x) \frac{1}{D(x)} = p_G(x) \frac{1}{1 - D(x)}$$

$$\Leftrightarrow p_{\text{data}}(x)(1 - D(x)) = p_G(x)D(x)$$

Optimal discriminator strategy

$$V(D, G) = \int_x p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x)) dx$$

$$\frac{d}{dD(x)} (p_{\text{data}}(x) \log D(x) + p_G(x) \log(1 - D(x))) = 0$$

$$\Leftrightarrow p_{\text{data}}(x) \frac{1}{D(x)} - p_G(x) \frac{1}{1 - D(x)} = 0$$

$$\Leftrightarrow p_{\text{data}}(x) \frac{1}{D(x)} = p_G(x) \frac{1}{1 - D(x)}$$

$$\Leftrightarrow p_{\text{data}}(x)(1 - D(x)) = p_G(x)D(x)$$

$$\Leftrightarrow D^*(x) = \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)}$$

Optimal generator strategy

$$C(G) = \max_D V(G, D)$$

Optimal generator strategy

$$\begin{aligned} C(G) &= \max_D V(G, D) \\ &= \mathbb{E}_{x \sim p_{data}(x)} [\log D_G^*(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D_G^*(G(z)))] \end{aligned}$$

Optimal generator strategy

$$\begin{aligned} C(G) &= \max_D V(G, D) \\ &= \mathbb{E}_{x \sim p_{data}(x)} [\log D_G^*(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D_G^*(G(z)))] \\ &= \mathbb{E}_{x \sim p_{data}(x)} [\log D_G^*(x)] + \mathbb{E}_{x \sim p_G(x)} [\log(1 - D_G^*(x))] \end{aligned}$$

Optimal generator strategy

$$\begin{aligned} C(G) &= \max_D V(G, D) \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log D_G^*(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D_G^*(G(z)))] \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log D_G^*(x)] + \mathbb{E}_{x \sim p_G(x)} [\log(1 - D_G^*(x))] \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(1 - \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] \end{aligned}$$

Optimal generator strategy

$$\begin{aligned}C(G) &= \max_D V(G, D) \\&= \mathbb{E}_{x \sim p_{data}(x)}[\log D_G^*(x)] + \mathbb{E}_{z \sim p_z(z)}[\log(1 - D_G^*(G(z)))] \\&= \mathbb{E}_{x \sim p_{data}(x)}[\log D_G^*(x)] + \mathbb{E}_{x \sim p_G(x)}[\log(1 - D_G^*(x))] \\&= \mathbb{E}_{x \sim p_{data}(x)}[\log \frac{p_{data}(x)}{p_{data}(x) + p_G(x)}] + \mathbb{E}_{x \sim p_G(x)}[\log(1 - \frac{p_{data}(x)}{p_{data}(x) + p_G(x)})] \\&= \mathbb{E}_{x \sim p_{data}(x)}[\log \frac{p_{data}(x)}{p_{data}(x) + p_G(x)}] + \mathbb{E}_{x \sim p_G(x)}[\log(\frac{p_G(x)}{p_{data}(x) + p_G(x)})]\end{aligned}$$

Optimal generator strategy

$$\begin{aligned}C(G) &= \max_D V(G, D) \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)}[\log D_G^*(x)] + \mathbb{E}_{z \sim p_z(z)}[\log(1 - D_G^*(G(z)))] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)}[\log D_G^*(x)] + \mathbb{E}_{x \sim p_G(x)}[\log(1 - D_G^*(x))] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)}\left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)}\right] + \mathbb{E}_{x \sim p_G(x)}\left[\log\left(1 - \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)}\right)\right] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)}\left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)}\right] + \mathbb{E}_{x \sim p_G(x)}\left[\log\left(\frac{p_G(x)}{p_{\text{data}}(x) + p_G(x)}\right)\right] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)}\left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)}\right] + \mathbb{E}_{x \sim p_G(x)}\left[\log\left(\frac{p_G(x)}{p_{\text{data}}(x) + p_G(x)}\right)\right] - \log 4 + \log 4\end{aligned}$$

Optimal generator strategy

$$\begin{aligned}C(G) &= \max_D V(G, D) \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log D_G^*(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D_G^*(G(z)))] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log D_G^*(x)] + \mathbb{E}_{x \sim p_G(x)} [\log(1 - D_G^*(x))] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(1 - \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] - \log 4 + \log 4 \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{2p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{2p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] - \log 4\end{aligned}$$

Optimal generator strategy

$$\begin{aligned}C(G) &= \max_D V(G, D) \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log D_G^*(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D_G^*(G(z)))] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log D_G^*(x)] + \mathbb{E}_{x \sim p_G(x)} [\log(1 - D_G^*(x))] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(1 - \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] - \log 4 + \log 4 \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{2p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{2p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] - \log 4 \\&= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{\frac{p_{\text{data}}(x) + p_G(x)}{2}} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \frac{p_G(x)}{\frac{p_{\text{data}}(x) + p_G(x)}{2}} \right] - \log 4\end{aligned}$$

Optimal generator strategy

$$\begin{aligned} C(G) &= \max_D V(G, D) \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log D_G^*(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D_G^*(G(z)))] \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} [\log D_G^*(x)] + \mathbb{E}_{x \sim p_G(x)} [\log(1 - D_G^*(x))] \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(1 - \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] - \log 4 + \log 4 \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{2p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{2p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] - \log 4 \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{\frac{p_{\text{data}}(x) + p_G(x)}{2}} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \frac{p_G(x)}{\frac{p_{\text{data}}(x) + p_G(x)}{2}} \right] - \log 4 \\ &= D_{\text{KL}} \left(p_{\text{data}}(x) \parallel \frac{p_{\text{data}}(x) + p_G(x)}{2} \right) + D_{\text{KL}} \left(p_G(x) \parallel \frac{p_{\text{data}}(x) + p_G(x)}{2} \right) - \log 4 \end{aligned}$$

Optimal generator strategy

$$\begin{aligned} C(G) &= \max_D V(G, D) \\ &= \mathbb{E}_{x \sim p_{data}(x)} [\log D_G^*(x)] + \mathbb{E}_{z \sim p_z(z)} [\log(1 - D_G^*(G(z)))] \\ &= \mathbb{E}_{x \sim p_{data}(x)} [\log D_G^*(x)] + \mathbb{E}_{x \sim p_G(x)} [\log(1 - D_G^*(x))] \\ &= \mathbb{E}_{x \sim p_{data}(x)} \left[\log \frac{p_{data}(x)}{p_{data}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(1 - \frac{p_{data}(x)}{p_{data}(x) + p_G(x)} \right) \right] \\ &= \mathbb{E}_{x \sim p_{data}(x)} \left[\log \frac{p_{data}(x)}{p_{data}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{p_G(x)}{p_{data}(x) + p_G(x)} \right) \right] \\ &= \mathbb{E}_{x \sim p_{data}(x)} \left[\log \frac{p_{data}(x)}{p_{data}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{p_G(x)}{p_{data}(x) + p_G(x)} \right) \right] - \log 4 + \log 4 \\ &= \mathbb{E}_{x \sim p_{data}(x)} \left[\log \frac{2p_{data}(x)}{p_{data}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{2p_G(x)}{p_{data}(x) + p_G(x)} \right) \right] - \log 4 \\ &= \mathbb{E}_{x \sim p_{data}(x)} \left[\log \frac{p_{data}(x)}{\frac{p_{data}(x) + p_G(x)}{2}} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \frac{p_G(x)}{\frac{p_{data}(x) + p_G(x)}{2}} \right] - \log 4 \\ &= D_{\text{KL}} \left(p_{data}(x) \parallel \frac{p_{data}(x) + p_G(x)}{2} \right) + D_{\text{KL}} \left(p_G(x) \parallel \frac{p_{data}(x) + p_G(x)}{2} \right) - \log 4 \\ &= 2D_{\text{JSD}}(p_{data}(x) \parallel p_G(x)) - \log 4 \end{aligned}$$

Optimal generator strategy

$$\begin{aligned} C(G) &= \max_D V(G, D) \\ &= \mathbb{E}_{x \sim p_{\text{data}}(x)} \left[\log \frac{p_{\text{data}}(x)}{p_{\text{data}}(x) + p_G(x)} \right] + \mathbb{E}_{x \sim p_G(x)} \left[\log \left(\frac{p_G(x)}{p_{\text{data}}(x) + p_G(x)} \right) \right] \\ &= 2D_{\text{JSD}}(p_{\text{data}}(x) || p_G(x)) - \log 4 \end{aligned}$$

Since $D_{\text{JSD}} \geq 0$, $C(G) \geq -\log 4$

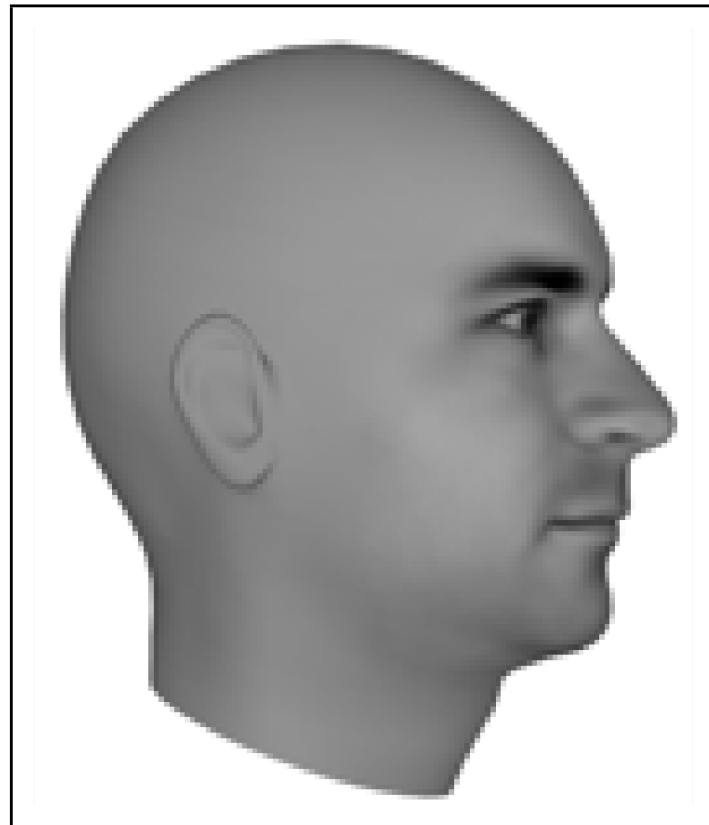
By setting $P_G(x) = p_{\text{data}}(x)$ in the equation above, we get:

$$C(G) = \mathbb{E}_{x \sim p_{\text{data}}(x)} \log \frac{1}{2} + \mathbb{E}_{x \sim p_G(x)} \log \frac{1}{2} = -\log 4$$

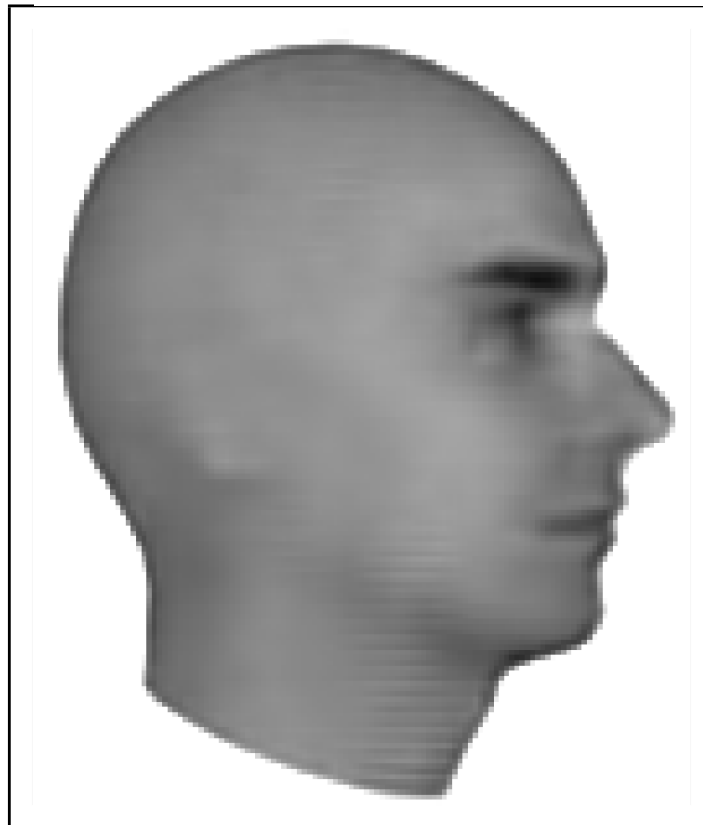
Thus generator achieves the optimum when $P_G(x) = p_{\text{data}}(x)$.

Next Video Frame Prediction

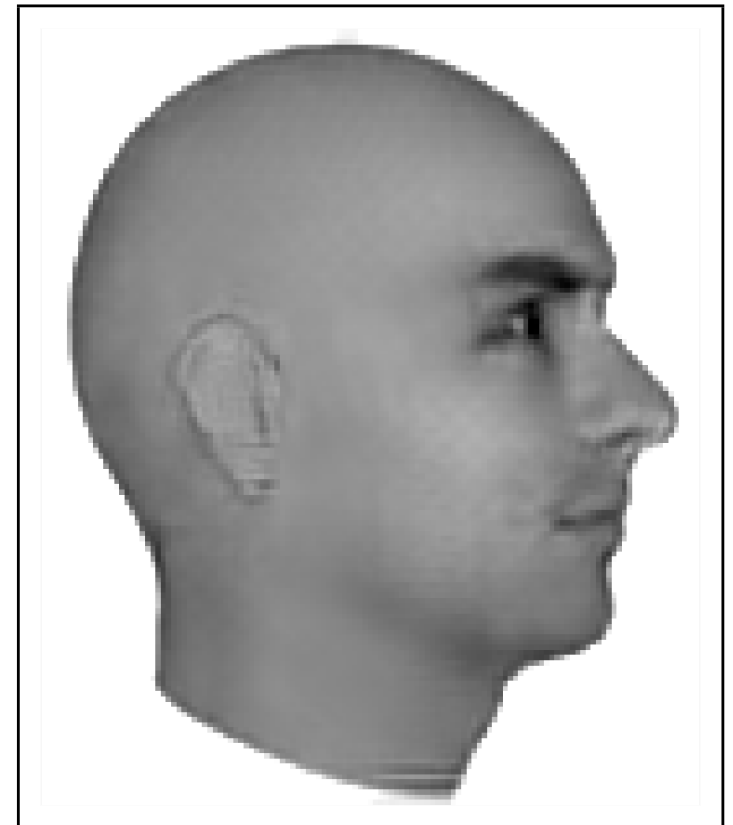
Groundtruth



Max. Likelihood



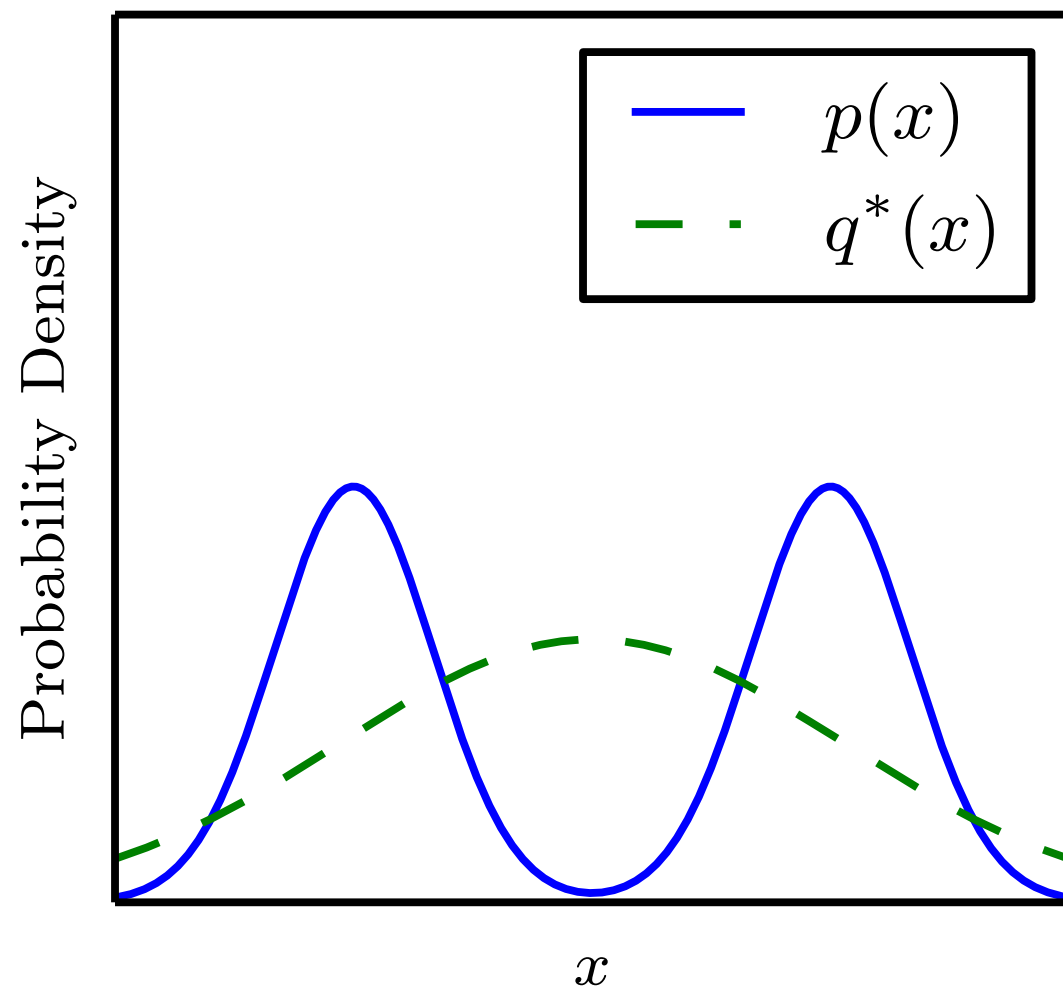
Adversarial



(Lotter et al 2016)

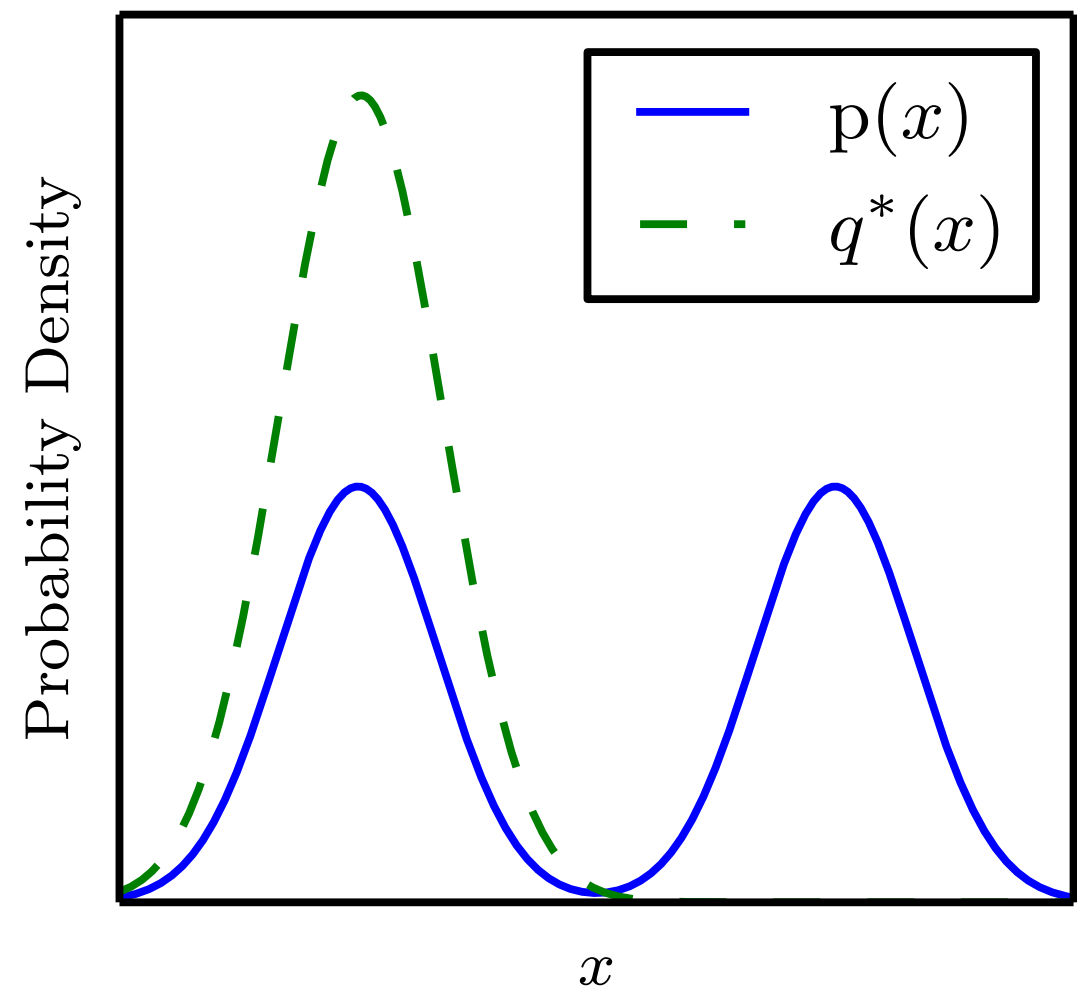
Maybe an explanation of why GANs work

$$q^* = \operatorname{argmin}_q D_{\text{KL}}(p||q)$$



Maximum likelihood

$$q^* = \operatorname{argmin}_q D_{\text{KL}}(q||p)$$



Reverse KL

Generative Adversarial Imitation learning

The policy network will be our generator, that conditions on the state:

$$\pi_{\theta}(s) \rightarrow a$$

Generative Adversarial Imitation learning

Find a policy π_θ that makes it impossible for a discriminator network to distinguish between state-actions from the expert demonstrations and state-action pairs visited by the agent's policy π_θ :

$$\min_{\pi_\theta} \mathbb{E}_{(s,a) \sim \pi_\theta} [-\log(D_\phi(s, a))]$$

$$\min_{D_\phi} \mathbb{E}_{(s,a) \sim \text{Demo}} [\log(1 - D_\phi(s, a))] + \mathbb{E}_{(s,a) \sim \pi_\theta} [\log(D_\phi(s, a))]$$

The reward for the policy optimization is how well I matched the demonstrator's trajectory distribution, else, how well I confused the discriminator.

$$r(s, a) = \log D_\phi(s, a), (s, a) \sim \pi_\theta$$

Generative Adversarial Imitation learning

Input: Expert trajectories , initial policy parameters θ_0 and initial discriminator weights ϕ_0 .

For $i=0,1,2,3\dots$ **do**

1. Sample agent trajectories $\tau_i \sim \pi_{\theta_i}$
2. Update the discriminator parameters with the gradient:

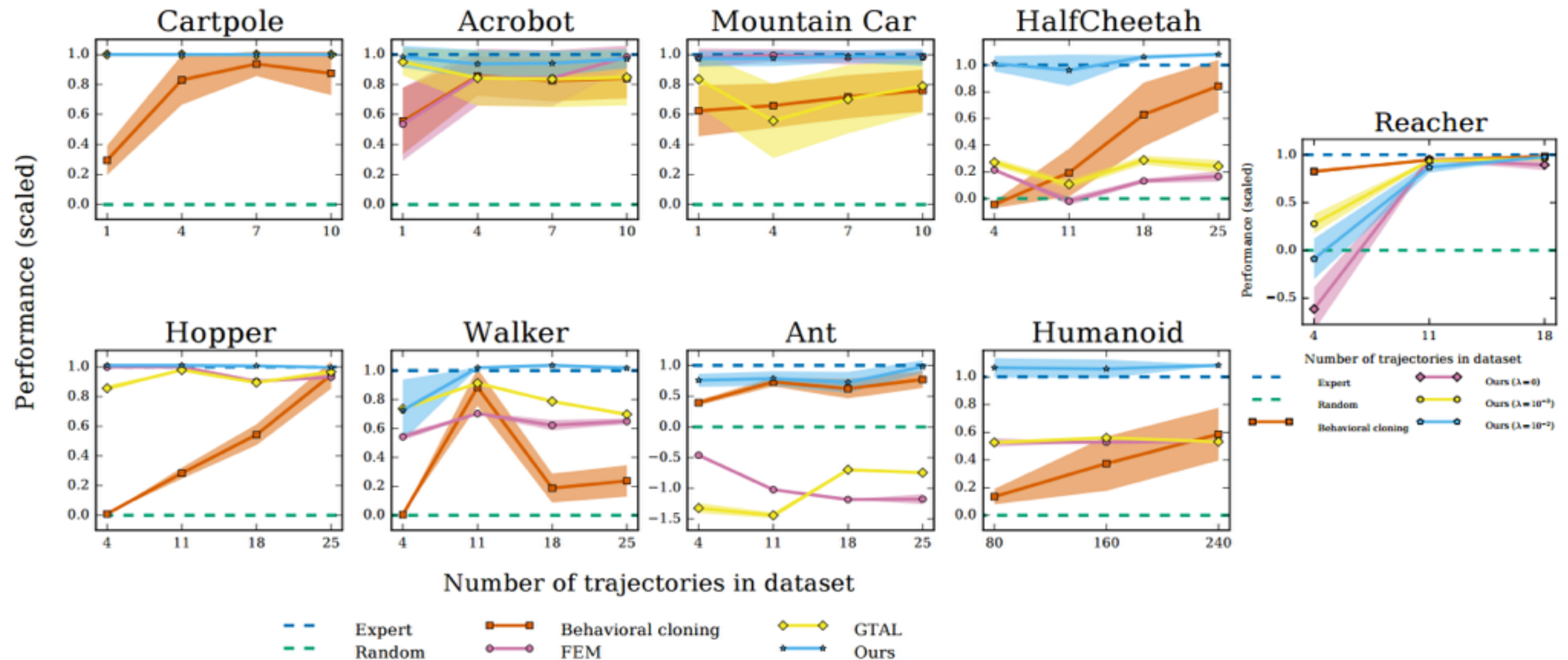
$$\mathbb{E}_{(s,a) \sim \text{Demo}} [\nabla_{\phi} \log(1 - D_{\phi}(s, a))] + \mathbb{E}_{(s,a) \in \tau_i} [\nabla_{\phi} \log(D_{\phi}(s, a))]$$

3. Update the policy using a policy gradient computed with the rewards, e.g., the REINFORCE policy gradient would be:

$$\mathbb{E}_{(s,a) \in \tau_i} [\nabla_{\theta} \log \pi_{\theta} \log D_{\phi_{i+1}}(s, a)]$$

end for

Generative Adversarial Imitation learning



- GAIL: a reinforcement learning method with a reward based on trajectory distribution matching between the agent and an expert.
- BC: reduces imitation learning to supervised learning for individual actions.
- GAIL performs better than behaviour cloning but it requires MORE interactions with the environment.
- Q: Can BC or GAIL outperform the expert?

Imitation learning for diverse goals

- Pushing to diverse locations
- Pouring to different bottles
- Driving to different destinations

We need a way to communicate the goal during learning of the policy

Generalized policies

- Often times we care about policies that achieve many related goals
- For example push object A to (10,10,10) and to (10,12,10)
- The two policies should have many things in common
- Training such policies jointly may be beneficial

$$\pi(s; \theta) \quad \rightarrow \quad \pi(s, g; \theta)$$

$$s, g \in \mathcal{S}$$

Universal value function Approximators

$$V(s; \theta) \quad \rightarrow \quad V(s, g; \theta)$$

$$\pi(s; \theta) \quad \rightarrow \quad \pi(s, g; \theta)$$

- All methods we have learnt so far can be used.
- At the beginning of an episode, **we sample not only a start state but also a goal g** , which stays constant throughout the episode
- The experience tuples should contain the goal.

$$(s, a, r, s') \quad \rightarrow \quad (s, g, a, r, s')$$

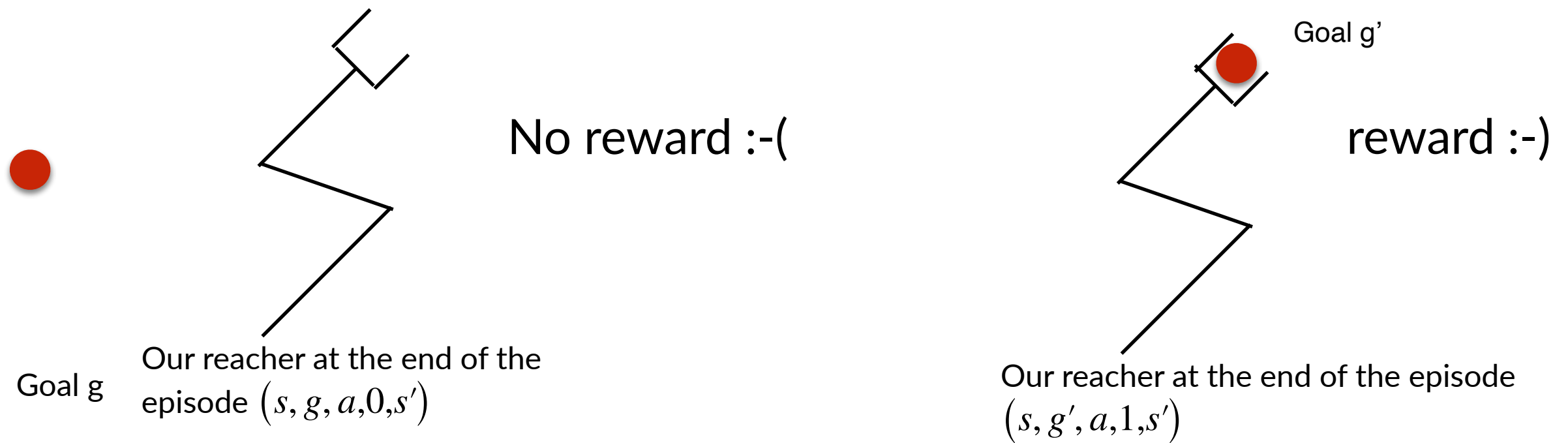
Goal conditioned behavior cloning

- Assumes access to a set of trajectories $\mathcal{T} = \{o_1^j, a_1^j, o_2^j, a_2^j, o_3^j, a_3^j, \dots, o_T^j, a_T^j, g^j, j = 1 \dots T\}$. Trains a policy by minimizing a standard supervised learning objective:

$$\mathcal{L}_{BC}(\theta, \mathcal{T}) = \mathbb{E}_{(s_t^j, a_t^j, g^j) \sim \mathcal{T}} \left[\|a_t^j - \pi_{\theta}(s_t^j, g^j)\|_2^2 \right]$$

Goal relabelling!

Initial idea: use failed executions under one goal g , as successful executions under an alternative goal g' .

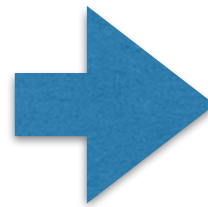


We will use goal relabelling also for expert demonstrations

Hindsight Experience Replay

Marcin Andrychowicz*, Filip Wolski, Alex Ray, Jonas Schneider, Rachel Fong, Peter Welinder, Bob McGrew, Josh Tobin, Pieter Abbeel[†], Wojciech Zaremba[†]
OpenAI

Main idea: use failed executions under one goal g , as successful executions under an alternative goal g' (which is where we ended at the end of the episode).



RL with goal relabelling

Algorithm 1 Hindsight Experience Replay (HER)

Given:

- an off-policy RL algorithm \mathbb{A} ,
- a strategy \mathbb{S} for sampling goals for replay,
- a reward function $r : \mathcal{S} \times \mathcal{A} \times \mathcal{G} \rightarrow \mathbb{R}$.

▷ e.g. DQN, DDPG, NAF, SDQN

▷ e.g. $\mathbb{S}(s_0, \dots, s_T) = m(s_T)$

▷ e.g. $r(s, a, g) = -[f_g(s) = 0]$

▷ e.g. initialize neural networks

Initialize \mathbb{A}

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 \mathbb{A} :

$$a_t \leftarrow \pi_b(s_t || g)$$

▷ $||$ denotes concatenation

 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 $(s_t || g, a_t, r_t, s_{t+1} || g)$ in R

▷ standard experience replay

 Sample a set of additional goals for replay $G := \mathbb{S}(\text{current episode})$

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

← G : the states of the current episode

▷ HER

end for

end for

for $t = 1, N$ **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

The reward here is $\|s_t - g\|$

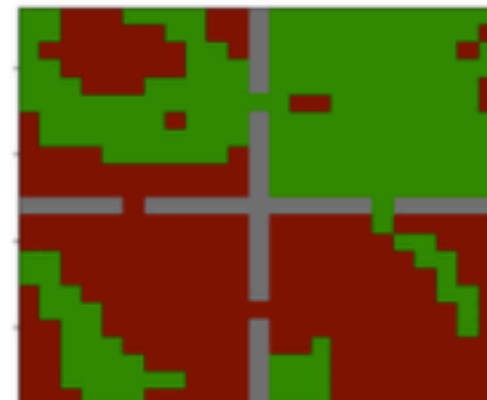
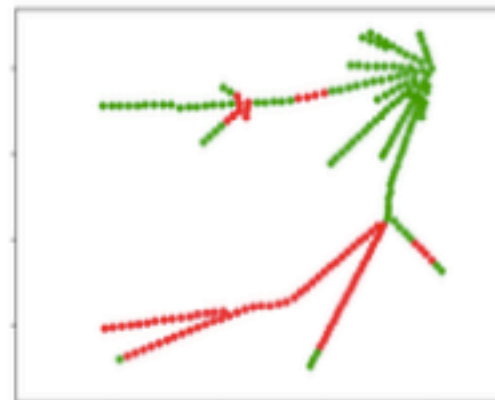
← Usually as additional goal we pick the goal that this episode achieved, and the reward becomes non zero

Relabelling expert demonstrations

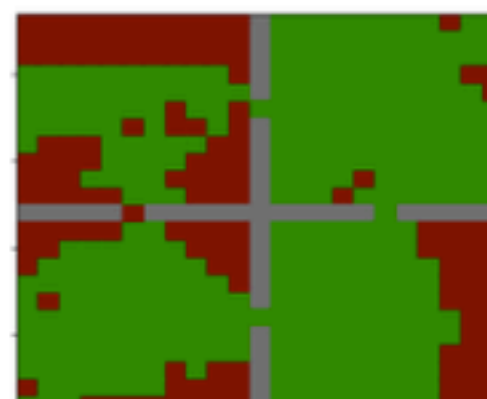
If $(s_t^j, a_t^j, s_{t+1}^j, g^j)$ is in a demonstration, we also add $(s_t^j, a_t^j, s_{t+1}^j, g' = s_{t+k}^j)$

Green mans the policy visited these goals

BC



BC with goal relabelling



Goal-conditioned GAIL with goal relabelling

Goal-conditioned Imitation Learning

Yiming Ding*

Department of Computer Science
University of California, Berkeley
dingyiming0427@berkeley.edu

Carlos Florensa*

Department of Computer Science
University of California, Berkeley
florensa@berkeley.edu

Mariano Phielipp

Intel AI Labs
mariano.j.phielipp@intel.com

Pieter Abbeel

Department of Computer Science
University of California, Berkeley
pabbeel@berkeley.edu

Goal GAIL

Input: Expert trajectories , initial policy parameters θ_0 and initial discriminator weights ϕ_0 .

For $i=0,1,2,3\dots$ **do**

1. Sample agent trajectories $\tau_i \sim \pi_{\theta_i}$
2. Update the discriminator parameters with the gradient:

$$\mathbb{E}_{(s,a,g) \sim \text{Demo}} [\nabla_{\phi} \log(1 - D_{\phi}(s, a, g))] + \mathbb{E}_{(s,a,g) \in \tau_i} [\nabla_{\phi} \log(D_{\phi}(s, a, g))]$$

3. Update the policy using a policy gradient computed with the rewards, e.g., the REINFORCE policy gradient would be:

$$\mathbb{E}_{(s,a,g) \in \tau_i} [\nabla_{\theta} \log \pi_{\theta} \log D_{\phi_{i+1}}(s, a, g)]$$

end for

Algorithm 1 Goal-conditioned GAIL with Hindsight: *goalGAIL*

```
1: Input: Demonstrations  $\mathcal{D} = \{(s_0^j, a_0^j, s_1^j, \dots, g^j)\}_{j=0}^D$ , replay buffer  $\mathcal{R} = \{\}$ , policy  $\pi_\theta(s, g)$ ,  
   discount  $\gamma$ , hindsight probability  $p$   
2: while not done do  
3:   # Sample rollout  
4:    $g \sim \text{Uniform}(\mathcal{S})$   
5:    $\mathcal{R} \leftarrow \mathcal{R} \cup (s_0, a_0, s_1, \dots)$  sampled using  $\pi(\cdot, g)$   
6:   # Sample from expert buffer and replay buffer  
7:    $\{(s_t^j, a_t^j, s_{t+1}^j, g^j)\} \sim \mathcal{D}, \{(s_t^i, a_t^i, s_{t+1}^i, g^i)\} \sim \mathcal{R}$   
8:   # Relabel agent transitions  
9:   for each  $i$ , with probability  $p$  do  
10:     $g^i \leftarrow s_{t+k}^i, k \sim \text{Unif}\{t+1, \dots, T^i\}$  ▷ Use future HER strategy  
11:   end for  
12:   # Relabel expert transitions  
13:    $g^j \leftarrow s_{t+k'}^j, k' \sim \text{Unif}\{t+1, \dots, T^j\}$   
14:    $r_t^h = \mathbb{1}[s_{t+1}^h == g^h]$   
15:    $\psi \leftarrow \min_\psi \mathcal{L}_{GAIL}(D_\psi, \mathcal{D}, \mathcal{R})$  (Eq. 3)  
16:    $r_t^h = (1 - \delta_{GAIL})r_t^h + \delta_{GAIL} \log D_\psi(a_t^h, s_t^h, g^h)$  ▷ Add annealed GAIL reward  
17:   # Fit  $Q_\phi$   
18:    $y_t^h = r_t^h + \gamma Q_\phi(\pi(s_{t+1}^h, g^h), s_{t+1}^h, g^h)$  ▷ Use target networks  $Q_{\phi'}$  for stability  
19:    $\phi \leftarrow \min_\phi \sum_h \|Q_\phi(a_t^h, s_t^h, g^h) - y_t^h\|$   
20:   # Update Policy  
21:    $\theta \leftarrow \theta + \alpha \nabla_\theta \hat{J}$  (Eq. 2)  
22:   Anneal  $\delta_{GAIL}$  ▷ Ensures outperforming the expert  
23: end while
```

Goal GAIL without actions

Input: Expert trajectories , initial policy parameters θ_0 and initial discriminator weights ϕ_0 .

For $i=0,1,2,3\dots$ **do**

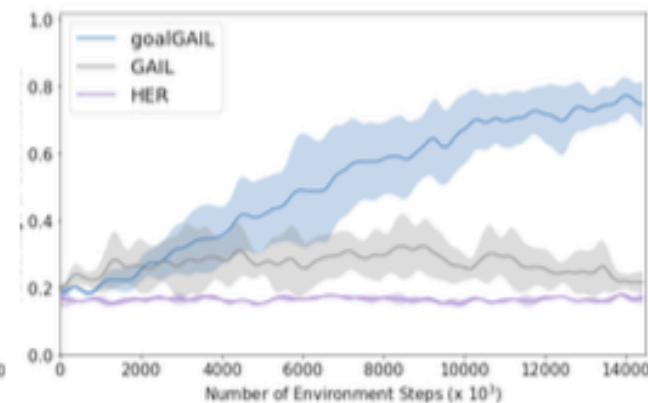
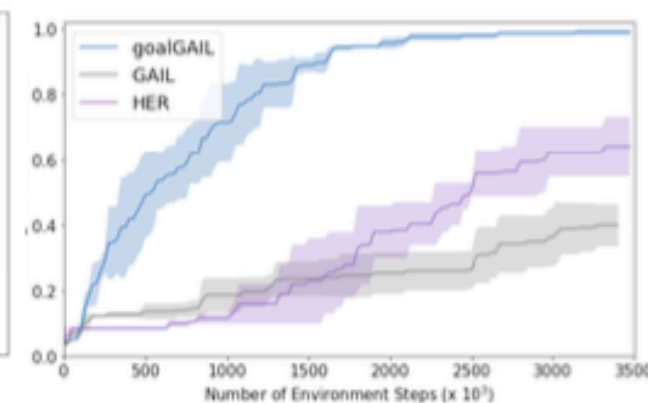
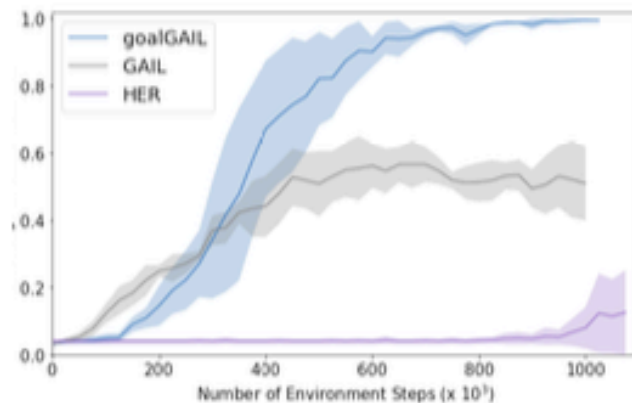
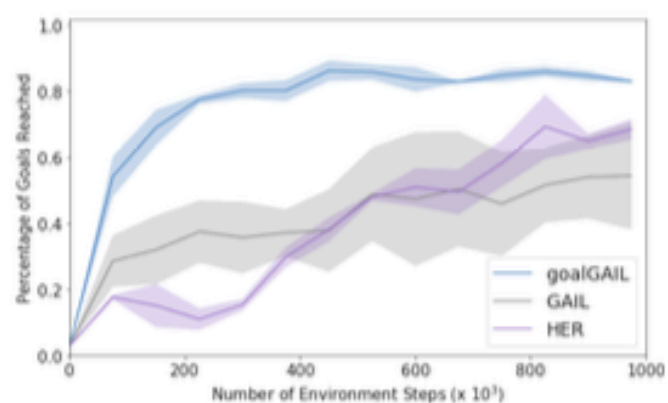
1. Sample agent trajectories $\tau_i \sim \pi_{\theta_i}$
2. Update the discriminator parameters with the gradient:

$$\mathbb{E}_{(s,s',g) \sim \text{Demo}} [\nabla_{\phi} \log(1 - D_{\phi}(s, s', g))] + \mathbb{E}_{(s,s',g) \in \tau_i} [\nabla_{\phi} \log(D_{\phi}(s, s', g))]$$

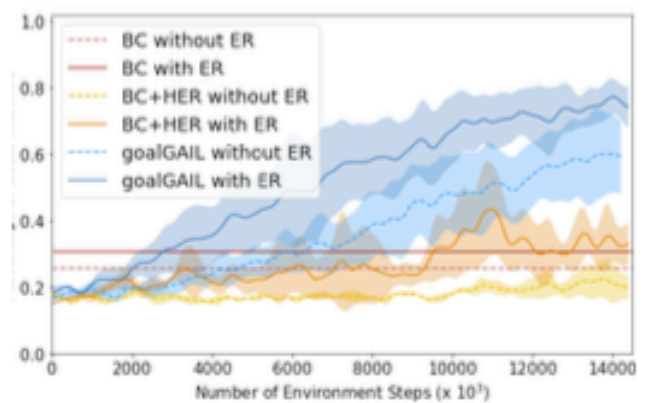
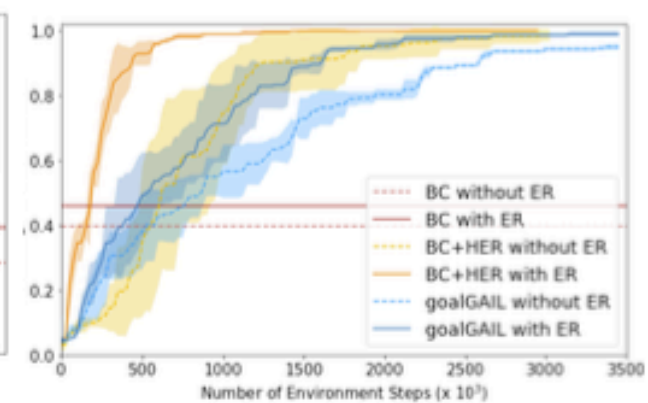
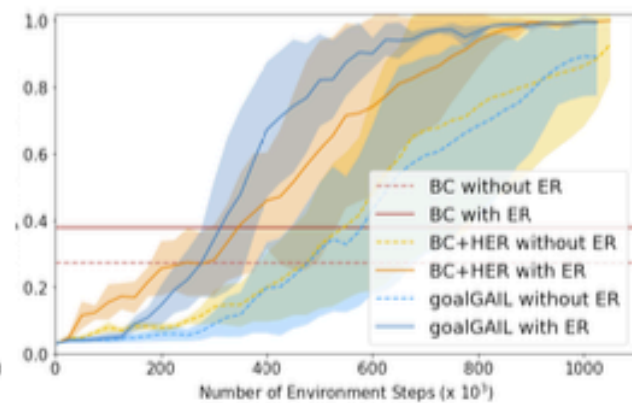
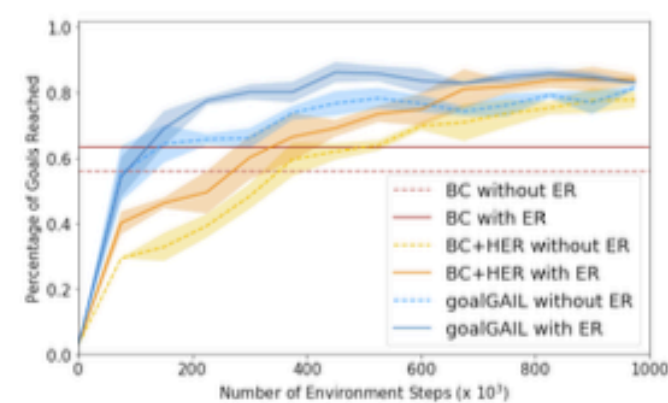
3. Update the policy using a policy gradient computed with the rewards, e.g., the REINFORCE policy gradient would be:

$$\mathbb{E}_{(s,s',g) \in \tau_i} [\nabla_{\theta} \log \pi_{\theta} \log D_{\phi_{i+1}}(s, s', g)]$$

end for



(a) Continuous Four rooms (b) Pointmass block pusher (c) Fetch Pick & Place (d) Fetch Stack Two



(a) Continuous Four rooms (b) Pointmass block pusher (c) Fetch Pick & Place (d) Fetch Stack Two

<https://sites.google.com/view/goalconditioned-il/>