Multi-Agent Reinforcement Learning

Multi-Agent Deep Reinforcement Learning – Part 1

Stefano V. Albrecht, Filippos Christianos, Lukas Schäfer

The MARL Book

This lecture is based on

Multi-Agent Reinforcement Learning: Foundations and Modern Approaches

by Stefano V. Albrecht, Filippos Christianos and Lukas Schäfer

MIT Press, 2024

Download book, slides, and code at: www.marl-book.com



Lecture Outline

- Training and execution modes
- Independent learning with deep reinforcement learning
- Multi-agent policy gradient algorithms
- Value decomposition in common-reward games

We often distinguish between training and execution modes in MARL:

- Training: what information is available to agents during learning?
- Execution: what information is available to agents for action selection?

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We have already seen two single-agent reductions of the MARL problem:

- Independent learning: each agent learns its policy independently
 - ightarrow decentralized training and decentralized execution

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- Central learning: learn single policy over the joint action space
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 - ightarrow decentralized training and decentralized execution
- Central learning: learn single policy over the joint action space
 - → centralized training and centralized execution

But we can also have centralised training with decentralised execution (CTDE)!

Reinforcement Learning

Independent Learning with Deep

Independent Learning with Deep Reinforcement Learning

Reminder

In the independent learning framework, each agent i learns its policy π_i using only its local history of observations, treating the effects of other agents' actions as part of the environment.

• From the perspective of the individual agent, the environment transition function looks like this:

$$\mathcal{T}_i(\mathsf{s}^{t+1}|\mathsf{s}^t,a_i) \propto \sum_{a_{-i} \in \mathsf{A}_{-i}} \mathcal{T}(\mathsf{s}^{t+1}|\mathsf{s}^t,\langle a_i,a_{-i}\rangle) \prod_{j \neq i} \pi_j(a_j|\mathsf{s}^t)$$

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How about we do this with deep RL? We have already seen several single-agent deep RL algorithms: DQN, REINFORCE, A2C, PPO, etc.

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How about we do this with deep RL? We have already seen several single-agent deep RL algorithms: DQN, REINFORCE, A2C, PPO, etc.

Independent Deep Q-Networks

Algorithm Independent deep Q-networks

```
1: Initialize n value networks with random parameters \theta_1, \dots, \theta_n
 2: Initialize n target networks with parameters \bar{\theta}_1 = \theta_1, \dots, \bar{\theta}_n = \theta_n
 3: Initialize a replay buffer for each agent D_1, D_2, \ldots, D_n
 4: for time step t = 0, 1, 2, ... do
         Collect current observations o_1^t, \ldots, o_n^t
         for agent i = 1, \dots, n do
              With probability \epsilon: choose random action a_i^t
 7:
              Otherwise: choose a_i^t \in \operatorname{arg\,max}_{a_i} Q(h_i^t, a_i; \theta_i)
 8:
         Apply actions (a_1^t, \ldots, a_n^t); collect rewards r_1^t, \ldots, r_n^t and next observations
 g.
    o_1^{t+1}, \ldots, o_n^{t+1}
         for agent i = 1, \dots, n do
10:
              Store transition (h_i^t, a_i^t, r_i^t, h_i^{t+1}) in replay buffers D_i
11:
              Sample random mini-batch of B transitions (h_i^k, a_i^k, r_i^k, h_i^{k+1}) from D_i
12:
              if s^{k+1} is terminal then
13.
                   Targets y_i^k \leftarrow r_i^k
14:
              else
15:
                   Targets y_i^k \leftarrow r_i^k + \gamma \max_{a' \in A_i} Q(h_i^{k+1}, a'_i; \overline{\theta_i})
16:
              Loss \mathcal{L}(\theta_i) \leftarrow \frac{1}{B} \sum_{k=1}^{B} \left( y_i^k - Q(h_i^k, a_i^k; \theta_i) \right)^2
17:
18.
              Update parameters \theta; by minimizing the loss \mathcal{L}(\theta)
              In a set interval, update target network parameters \bar{\theta}_i
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 Almost identical to DQN from Chapter 8 but with n agents!

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- Almost identical to DQN from Chapter 8 but with n agents!
- Replay buffer contains offpolicy experiences due to changing policies
- In MARL, the policies of all agents are changing → training can be unstable

Independent Advantage Actor-Critic

Algorithm Independent A2C with synchronous environments

- 1: Initialize n actor networks with random parameters ϕ_1, \ldots, ϕ_n
- 2: Initialize n critic networks with random parameters $\theta_1, \dots, \theta_n$
- 3: Initialize K parallel environments
- 4: **for** time step $t = 0 \dots$ **do**
- Batch of observations for each agent and environment: $\begin{bmatrix} o_1^{r_1}...o_1^{r_K} \\ \ddots \\ o_{r_1}^{r_{r_1}} & o_{r_r}^{r_K} \end{bmatrix}$ 5:

t:
$$\begin{bmatrix} o_1^{t,1}...o_1^{t,K} \\ & \ddots \\ & o_n^{t,1}...o_n^{t,K} \end{bmatrix}$$

6: Sample actions
$$\begin{bmatrix} a_1^{t_1}...a_n^{t_n k} \\ \vdots \\ a_n^{t_n}...a_n^{t_n k} \end{bmatrix} \sim \pi(\cdot \mid h_1^t; \phi_1), \dots, \pi(\cdot \mid h_n^t; \phi_n)$$

- Sample actions $\begin{bmatrix} a_1^{i_1} \dots a_1^{i_K} \\ \vdots \\ a_n^{i_1} \dots a_n^{i_K} \end{bmatrix} \sim \pi(\cdot \mid h_1^i; \phi_1), \dots, \pi(\cdot \mid h_n^i; \phi_n)$ Apply actions; collect rewards $\begin{bmatrix} c_1^{i_1} \dots c_1^{i_K} \\ \vdots \\ c_n \end{bmatrix}$ and observations $\begin{bmatrix} a_1^{i_1} \dots a_1^{i_K} \\ \vdots \\ a_{n+1}^{i_{n+1}} \dots a_n^{i_{n+1}} \end{bmatrix}$ g.
 - for agent i = 1, ..., n do
 - if $s^{t+1,k}$ is terminal then
 - Advantage $Adv(h_i^{t,k}, a_i^{t,k}) \leftarrow r_i^{t,k} V(h_i^{t,k}; \theta_i)$
 - Critic target $v^{t,k} \leftarrow r^{t,k}$
- else 12.

Q.

10:

11:

15:

- Advantage $Adv(h_i^{t,k}, a_i^{t,k}) \leftarrow r_i^{t,k} + \gamma V(h_i^{t+1,k}; \theta_i) V(h_i^{t,k}; \theta_i)$ 13:
- Critic target $y_i^{t,k} \leftarrow r_i^{t,k} + \gamma V(h_i^{t+1,k}; \theta_i)$ 14.
 - Actor loss $\mathcal{L}(\phi_i) \leftarrow \frac{1}{K} \sum_{k=1}^{K} Adv(h_i^{t,k}, a_i^{t,k}) \log \pi(a_i^{t,k} \mid h_i^{t,k}; \phi_i)$
- Critic loss $\mathcal{L}(\theta_i) \leftarrow \frac{1}{K} \sum_{k=1}^{K} \left(v_{i,k}^{t,k} V(h_{i,k}^{t,k}; \theta_i) \right)^2$ 16:
- Update parameters ϕ_i by minimizing the actor loss $\mathcal{L}(\phi_i)$ 17:
- Update parameters θ_i by minimizing the critic loss $\mathcal{L}(\theta_i)$ 18:

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t:
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6: Sample actions
$$\begin{bmatrix} a_1^{t_1}...a_1^{t_k}\\ ...\\ a_n^{t_1}...a_n^{t_n k} \end{bmatrix} \sim \pi(\cdot \mid h_1^t; \phi_1), \ldots, \pi(\cdot \mid h_n^t; \phi_n)$$

Sample actions $\begin{bmatrix} a_1^{i_1}...a_1^{i_k} \\ ... \\ a_n^{i_1}...a_n^{i_k} \end{bmatrix} \sim \pi(\cdot \mid h_1^i; \phi_1), \dots, \pi(\cdot \mid h_n^i; \phi_n)$ Apply actions; collect rewards $\begin{bmatrix} a_1^{i_1}...a_1^{i_k} \\ ... \\ ... \end{bmatrix}$ and observations $\begin{bmatrix} a_1^{i_1}...a_1^{i_1} \\ ... \\ ... \end{bmatrix}$ for agent $i = 1, \ldots, n$ do

$$\begin{bmatrix} \vdots \\ c_n^{t,1}...c_n^{t,K} \end{bmatrix} \text{ and observations } \begin{bmatrix} \vdots \\ c_n^{t+1,1}...c_n^{t+1,K} \end{bmatrix}$$

9: **if**
$$s^{t+1,k}$$
 is terminal **then**
10: Advantage $Adv(h_i^{t,k}, o_i^{t,k}) \leftarrow r_i^{t,k} - V(h_i^{t,k}; \theta_i)$
11: Critic target $y_i^{t,k} \leftarrow r_i^{t,k}$
12: **else**

13: Advantage
$$Adv(h_i^{t,k}, q_i^{t,k}) \leftarrow l_i^{t,k} + \gamma V(h_i^{t+1,k}; \theta_i) - V(h_i^{t,k}; \theta_i)$$
14: Critic target $y_i^{t,k} \leftarrow l_i^{t,k} + \gamma V(h_i^{t+1,k}; \theta_i)$

$$\text{Actor loss } \mathcal{L}(\phi_i) \leftarrow \tfrac{1}{K} \sum_{k=1}^K \text{Adv}(h_i^{t,k}, a_i^{t,k}) \log \pi(a_i^{t,k} \mid h_i^{t,k}; \phi_i)$$

16: Critic loss
$$\mathcal{L}(\theta_i) \leftarrow \frac{1}{K} \sum_{k=1}^{K} \left(y_i^{t,k} - V(h_i^{t,k}; \theta_i) \right)^2$$

Update parameters ϕ_i by minimizing the actor loss $\mathcal{L}(\phi_i)$ 17: 18:

Update parameters θ_i by minimizing the critic loss $\mathcal{L}(\theta_i)$

• Almost identical to singleagent A2C from Chapter 8

Independent Advantage Actor-Critic

Algorithm Independent A2C with synchronous environments

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Sample actions $\begin{bmatrix} a_1^{t_1} \dots a_n^{t_K} \\ \vdots \\ a_n^{t_n} \dots a_n^{t_K} \end{bmatrix} \sim \pi(\cdot \mid h_1^t; \phi_1), \dots, \pi(\cdot \mid h_n^t; \phi_n)$ Apply actions; collect rewards $\begin{bmatrix} r_1^{t_1} \dots r_n^{t_K} \\ \vdots \\ r_n^{t_1} \dots r_n^{t_K} \end{bmatrix}$ and observations $\begin{bmatrix} a_1^{t_1+1} \dots a_1^{t_1+1,K} \\ \vdots \\ a_n^{t_1+1} \dots a_n^{t_n+1,K} \end{bmatrix}$

$$\text{ns} \begin{bmatrix} o_1^{t+1,1}...o_1^{t+1,K} \\ & \ddots \\ o_n^{t+1,1}...o_n^{t+1,K} \end{bmatrix}$$

9: if
$$s^{t+1,k}$$
 is terminal then
10: Advantage $Adv(h_i^{t,k}, a_i^{t,k}) \leftarrow r_i^{t,k} - V(h_i^{t,k}; \theta_i)$
11: Critic target $y_i^{t,k} \leftarrow r_i^{t,k}$
12: else

13: Advantage
$$Adv(h_i^{t,k}, q_i^{t,k}) \leftarrow f_i^{t,k} + \gamma V(h_i^{t+1,k}; \theta_i) - V(h_i^{t,k}; \theta_i)$$
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Actor loss
$$\mathcal{L}(\phi_i) \leftarrow \frac{1}{K} \sum_{k=1}^{K} Adv(h_i^{t,k}, a_i^{t,k}) \log \pi(a_i^{t,k} \mid h_i^{t,k}; \phi_i)$$

- Critic loss $\mathcal{L}(\theta_i) \leftarrow \frac{1}{K} \sum_{k=1}^{K} \left(v_{i,k}^{t,k} V(h_{i,k}^{t,k}; \theta_i) \right)^2$ 16:
- Update parameters ϕ_i by minimizing the actor loss $\mathcal{L}(\phi_i)$ 17: 18:
 - Update parameters θ_i by minimizing the critic loss $\mathcal{L}(\theta_i)$

- Almost identical to singleagent A2C from Chapter 8
- Similar adaptation can be done for independent REIN-FORCE and independent PPO

Challenges of Multi-Agent Reinforcement Learning

Reminder

MARL algorithms suffer from multi-agent specific challenges:

- Non-stationarity: exacerbated due to changing policies of all agents
- Equilibrium selection: how to converge to a stable equilibrium?
- Multi-agent credit assignment: how to attribute rewards to agents' actions?
- Scaling to many agents: how to efficiently scale to large numbers of agents?

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Centralised training with decentralised execution (CTDE) can help address some of these challenges.

Multi-Agent Policy Gradient

Algorithms

The Policy-Gradient Theorem

Reminder

Follow this gradient to optimise the parameters ϕ of the policy π to maximise the expected return:

$$\begin{split} \nabla_{\phi} J(\phi) &\propto \sum_{\mathsf{s} \in \mathsf{S}} \mathsf{Pr}(\mathsf{s} \mid \pi) \sum_{a \in \mathsf{A}} Q^{\pi}(\mathsf{s}, a) \nabla_{\phi} \pi(a \mid \mathsf{s}; \phi) \\ &= \mathbb{E}_{\mathsf{s} \sim \mathsf{Pr}(\cdot \mid \pi), a \sim \pi(\cdot \mid \mathsf{s}; \phi)} [Q^{\pi}(\mathsf{s}, a) \nabla_{\phi} \log \pi(a \mid \mathsf{s}; \phi)] \end{split}$$

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Does this also hold for MARL? Yes, with minor modifications!

Solution

In MARL, the expected returns of agent i under its policy π_i depends on the policies of all other agents $\pi_{-i} \to \text{the multi-agent policy gradient theorem defines an expectation over the policies of all agents:$

9

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 \rightarrow Derive policy update rules by finding estimators for expected returns $Q_i^{\pi}(\hat{h}, \langle a_i, a_{-i} \rangle)$.

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We have already seen independent A2C that estimates $Adv(h_i, a_i) \approx Q_i^{\pi}(\hat{h}, \langle a_i, a_{-i} \rangle)$.

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But can we do better? Perhaps by leveraging more information?

Note

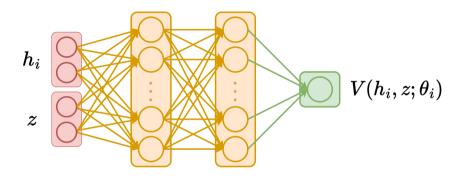
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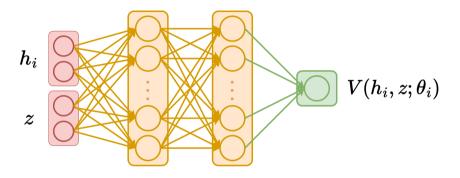
Note

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This might include:

- Global state s
- Joint action a
- Joint observation history h
- ...





Now we can integrate centralized critics into multi-agent policy gradient algorithms.

Centralized Advantage Actor-Critic

Algorithm Centralized A2C with synchronous environments

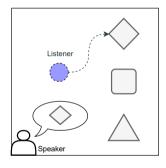
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  4. for time step t = 0 \dots do
              Batch of observations for each agent and environment:
              Batch of centralized information for each environment:
          Sample actions \begin{bmatrix} a_{1}^{i_{1}}..a_{1}^{i_{K}} \\ \vdots \\ a_{n}^{i_{n}}..a_{n}^{i_{K}} \end{bmatrix} \sim \pi(\cdot \mid h_{1}^{i_{1}}.\phi_{1}), \dots, \pi(\cdot \mid h_{n}^{i_{r}}.\phi_{n})
Apply actions; collect rewards \begin{bmatrix} c_{1}^{i_{1}}...c_{1}^{i_{K}} \\ \vdots \\ c_{n}^{i_{n}}...c_{n}^{i_{K}} \end{bmatrix}, \text{ observations} \begin{bmatrix} c_{1}^{i_{1}}...c_{1}^{i_{K}}.K} \\ \vdots \\ c_{n}^{i_{n+1}}...c_{n}^{i_{n+1},K} \end{bmatrix}, \text{ and}
       centralized information [z^{t+1,1}, \dots, z^{t+1}]
              for agent i = 1, \dots, n do
                     if s^{t+1,k} is terminal then
10:
                             Adv(h_i^{t,k}, \mathbf{z}^{t,k}, a_i^{t,k}) \leftarrow r_i^{t,k} - V(h_i^{t,k}, \mathbf{z}^{t,k}; \theta_i)
11:
                            Critic target y^{t,k} \leftarrow r^{t,k}
12:
                     else
13-
                            Adv(h_i^{t,k}, \mathbf{z^{t,k}}, a_i^{t,k}) \leftarrow r_i^{t,k} + \gamma V(h_i^{t+1,k}, \mathbf{z^{t+1,k}}; \theta_i) - V(h_i^{t,k}, \mathbf{z^{t,k}}; \theta_i)
14:
                            Critic target y_i^{t,k} \leftarrow r_i^{t,k} + \gamma V(h_i^{t+1,k}, \mathbf{z}^{t+1,k}; \theta_i)
15:
                    Actor loss \mathcal{L}(\phi_i) \leftarrow \frac{1}{K} \sum_{k=1}^{K} Adv(h_i^{t,k}, \mathbf{z}^{t,k}, a_i^{t,k}) \log \pi(a_i^{t,k} \mid h_i^{t,k}; \phi_i)

Critic loss \mathcal{L}(\theta_i) \leftarrow \frac{1}{K} \sum_{k=1}^{K} \left( v_i^{t,k} - V(h_i^{t,k}, \mathbf{z}^{t,k}; \theta_i) \right)^2
16:
 17:
                      Update parameters \phi_i by minimizing the actor loss \mathcal{L}(\phi_i)
18:
                      Update parameters \theta_i by minimizing the critic loss \mathcal{L}(\theta_i)
```

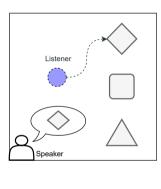
- Simple extension of independent A2C.
- Centralized information z is added to the critic input.

Centralized Critics in Action

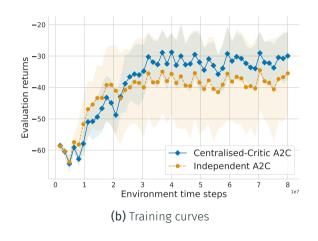


(a) Speaker-listener game

Centralized Critics in Action



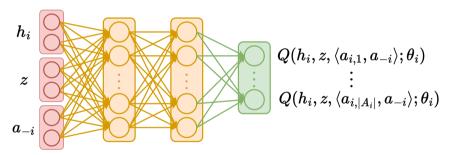
(a) Speaker-listener game



Agents with centralized critics converge to higher returns than agents with independent critics in the partially observable speaker-listener game.

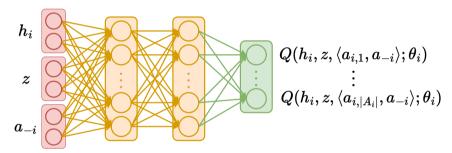
Centralized Action-Value Critics

Similarly, we can learn an action-value function that receives additional centralized information z.



Centralized Action-Value Critics

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But what for? The centralized action-value critic can reason about the joint action space!

For example, we can compute a counterfactual advantage for agent i

$$Adv_{i}(h_{i}, z, a) = Q(h_{i}, z, a; \theta) - \underbrace{\sum_{a'_{i} \in A_{i}} \pi(a'_{i} \mid h_{i}; \phi_{i}) Q(h_{i}, z, \langle a'_{i}, a_{-i} \rangle; \theta)}_{\text{counterfactual baseline}}$$

with the following components:

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• $Q(h_i, z, a; \theta)$: expected returns when applying joint action $a \to \text{agent } i$ applies action a_i and all other agents apply actions a_{-i}

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Identify contribution of agent *i*'s action a_i to received rewards \Rightarrow help to address the credit assignment problem in common-reward games

15

The Equilibrium Selection Problem

Problem

Many multi-agent games have multiple equilibria. In such games, it difficult for all agents to agree on and stably converge to a single equilibrium. This is known as the equilibrium selection problem.

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	А	В
Α	4,4‡	0,3
В	3,0	2,2†

Figure: Stag Hunt

	А	В	С
Α	11‡	-30	0
В	-30	7†	0
С	0	6	5

Figure: Climbing

The Stag Hunt and Climbing matrix games have multiple equilibria.

t: Pareto-dominated equilibria

‡: Pareto-optimal equilibria

	Α	В	С
Α	11‡	-30	0
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Figure: Climbing game

- Pareto-optimal equilibrium (‡):
 (A, A) with +11
- Pareto-dominated equilibrium
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- But deviation from the equilibrium by any agent results in lower returns → e.g. risk of receiving -30 if one agent deviates from A to B

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Problem

Due to the risk of deviations, agents often converge to the safer Pareto-dominated equilibrium or even the suboptimal solution (C, C) with +5.

How can we overcome this problem and robustly converge to the optimal equilibrium?

Both shown matrix games are no-conflict games where agents agree on the optimal policy:

$$\underset{\pi}{\operatorname{arg max}} U_i(\pi) = \underset{\pi}{\operatorname{arg max}} U_j(\pi) \quad \forall i, j \in I$$

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We can compute π_{-i}^+ using a centralized critic that receives the joint action a as input:

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$$\pi_{-i}^+ \in \operatorname*{arg\,max}_{a_{-i}} Q(h_i^t, z^t, \langle a_i^t, a_{-i} \rangle)$$

During training, agent *i* optimises its policy π_i by minimising the following loss:

$$\mathcal{L}(\phi_i) = -\mathbb{E}_{a_i^t \sim \pi_i, a_{-i}^t \sim \pi_{-i}^+} \left[\log \pi(a_i^t \mid h_i^t; \phi_i) \left(Q^{\pi^+}(h_i^t, z^t, \langle a_i^t, a_{-i}^t \rangle; \theta_i^q) - V^{\pi^+}(h_i^t, z^t; \theta_i^v) \right) \right]$$

Pareto Actor-Critic for Equilibrium Selection in Climbing Game

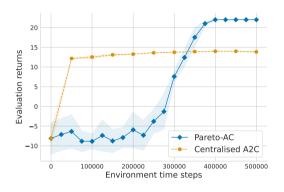


Figure: Learning curves in the Climbing game.

Pareto Actor-Critic for Equilibrium Selection in Climbing Game

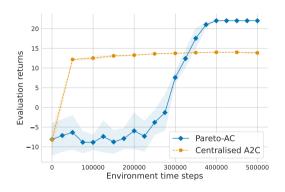


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 A2C with centralized statevalue critic converges to the Pareto-dominated equilibrium (B, B) with +7 (per agent).

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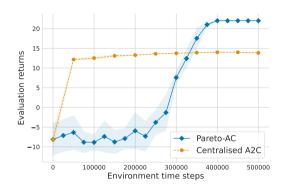


Figure: Learning curves in the Climbing game.

- A2C with centralized statevalue critic converges to the Pareto-dominated equilibrium (B, B) with +7 (per agent).
- Pareto actor-critic converges to the Pareto-optimal equilibrium (A, A) with +11 (per agent).

Value Decomposition in Common-Reward Games

Centralized Value Functions in Value-Based MARL

We addressed MARL challenges in policy gradient algorithms by leveraging centralized critics. Can we also use centralized value functions in value-based MARL algorithms?

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In value-based MARL algorithms, e.g. IDQN, agents learn value functions and derive their policy from them. However, learning and deriving a policy from centralized value functions would prevent decentralized execution.

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How can we overcome this limitation and leverage the benefits of centralized value functions in value-based MARL algorithms?

Value Decomposition

We will focus on value decomposition methods for common-reward games. These methods aim to decompose a centralized action-value function of all agents

$$Q(h^t, z^t, a^t; \theta) = \mathbb{E}\left[\sum_{\tau=t}^{\infty} \gamma^{\tau-t} r^{\tau} \mid h^t, z^t, a^t\right]$$

into individual utility functions of each agent: $Q(h_i, a_i; \theta_i)$ for $i \in I$

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into individual utility functions of each agent: $Q(h_i, a_i; \theta_i)$ for $i \in I$

This decomposition has several benefits:

- Agents benefit from centralized information during training
- Simplify learning by decomposing the centralized value function
- Agents learn their individual utility functions to represent their contribution to the centralized value function, helping to address the **credit assignment problem**

Individual-Global-Max Property

How do we ensure that decentralized action selection with respect to the agents' individual utility functions leads to effective joint actions with respect to the decomposed centralized action-value function?

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Solution

Let \hat{h} be a full history with joint-observation histories $h = \sigma(\hat{h})$, individual observation histories, $h_i = \sigma_i(\hat{h})$, and centralized information z. The individual-global-max (IGM) property is satisfied if and only if:

$$\forall a = (a_1, \dots, a_n) \in A : a \in A^*(h, z; \theta) \iff \forall i \in I : a_i \in A_i^*(h_i; \theta_i)$$

with $A^*(h, z; \theta) = \arg\max_{a \in A} Q(h, z, a; \theta)$ and $A_i^*(h_i; \theta_i) = \arg\max_{a_i \in A_i} Q(h_i, a_i; \theta_i)$.

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- 2. The greedy joint action with respect to the centralized action-value function can be efficiently obtained by selecting the greedy action for each agent with respect to their individual utility functions → efficient centralized training

Note

It is not guaranteed that for a given environment, there exists a decomposition of the centralized action-value function that satisfies the IGM property.

Linear Value Decomposition

Value decomposition networks (VDN) uses a simple linear decomposition of the centralized action-value function:

$$Q(h^t, z^t, a^t; \theta) = \sum_{i \in I} Q(h_i^t, a_i^t; \theta_i)$$

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This decomposition satisfies the IGM property and we can jointly optimise the parameters of all networks by minimising the following loss on sampled batches of experiences \mathcal{B} :

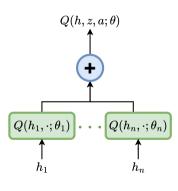
$$\mathcal{L}(\theta) = \frac{1}{B} \sum_{(h^t, a^t, r^t, h^{t+1}) \in \mathcal{B}} \left(r^t + \gamma \sum_{i \in I} \max_{a_i \in A_i} Q(h_i^{t+1}, a_i; \bar{\theta}_i) - \sum_{i \in I} Q(h_i^t, a_i^t; \theta_i) \right)^2$$

with $\bar{\theta}_i$ denoting the parameters of agent i's target network.

Value Decomposition Networks

Algorithm Value decomposition networks (VDN)

```
1: Initialize n utility networks with random parameters \theta_1, \ldots, \theta_n
 2: Initialize n target networks with parameters \bar{\theta}_1 = \theta_1, \dots, \bar{\theta}_n = \theta_n
 3: Initialize a shared replay buffer D.
 4: for time step t = 0, 1, 2, ... do
         Collect current observations o_1^t, \ldots, o_n^t
 5:
         for agent i = 1, \dots, n do
              With probability \epsilon: choose random action a_i^t
 7:
              Otherwise: choose a_i^t \in \arg\max_{a_i} Q(h_i^t, a_i; \theta_i)
 8:
         Apply actions; collect shared reward r^t and next observations o_s^{t+1}, \ldots, o_n^{t+1}
 9.
         Store transition (h^t, a^t, r^t, h^{t+1}) in shared replay buffer D
10:
         Sample mini-batch of B transitions (h^k, a^k, r^k, h^{k+1}) from D
11:
         if s^{k+1} is terminal then
12:
              Targets v^k \leftarrow r^k
13:
         else
14:
              Targets y^k \leftarrow r^k + \gamma \sum_{i \in I} \max_{a_i' \in A_i} Q(h_i^{k+1}, a_i'; \overline{\theta_i})
15:
        Loss \mathcal{L}(\theta) \leftarrow \frac{1}{B} \sum_{k=1}^{B} \left( y^k - \sum_{i \in I} Q(h_i^k, a_i^k; \theta_i) \right)^2
16:
         Update parameters \theta by minimizing the loss \mathcal{L}(\theta)
17:
         In a set interval, update target network parameters \bar{\theta}_i for each agent i
18:
```



Monotonic Value Decomposition

A more general decomposition (that also ensures the IGM property) can be formulated by assuming that the centralized action-value function is a (strictly) monotonically increasing function with respect to any individual utility function:

$$\forall i \in I, \forall a \in A : \frac{\partial Q(h, z, a; \theta)}{\partial Q(h_i, a_i; \theta_i)} > 0$$

Monotonic Value Decomposition

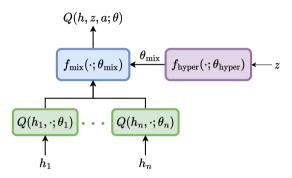
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The QMIX algorithm implements this assumption using a mixing function f_{mix} that aggregates individual utilities to approximate the centralized action-value function:

$$Q(h,z,a,\theta) = f_{\text{mix}}(Q(h_1,a_1;\theta_1),\ldots,Q(h_n,a_n;\theta_n);\theta_{\text{mix}})$$

QMIX Architecture



The centralized action-value function is monotonic with respect to individual utilities if all weights of $f_{\rm mix}$ are positive \to ensure positive weights by obtaining the parameters of the mixing function from a hypernetwork $f_{\rm hyper}$ conditioned on centralized information z

QMIX Optimisation

The parameters of all utility functions and the hypernetwork are jointly optimised by minimising the following loss on batches of experiences \mathcal{B} sampled from a replay buffer:

$$\mathcal{L}(\theta) = \frac{1}{B} \sum_{(h^{t}, z^{t}, a^{t}, r^{t}, h^{t+1}, z^{t+1}) \in \mathcal{B}} \left(r^{t} + \gamma \max_{a \in A} Q(h^{t+1}, z^{t+1}, a; \bar{\theta}) - Q(h^{t}, z^{t}, a^{t}; \theta) \right)^{2}$$

with the following decomposed value estimates:

$$\begin{split} Q(h^{t}, z^{t}, a^{t}, \theta) &= f_{\text{mix}}\left(Q(h_{1}^{t}, a_{1}^{t}; \theta_{1}), \dots, Q(h_{n}^{t}, a_{n}^{t}; \theta_{n}); \theta_{\text{mix}}\right) \\ \max_{a \in A} Q(h^{t+1}, z^{t+1}, a; \bar{\theta}) &= f_{\text{mix}}\left(\max_{a_{1} \in A_{1}} Q(h_{1}^{t+1}, a_{1}; \bar{\theta}_{1}), \dots, \max_{a_{n} \in A_{n}} Q(h_{n}^{t+1}, a_{n}; \bar{\theta}_{n}); \bar{\theta}_{\text{mix}}\right) \end{split}$$

Value Decomposition in Matrix Games

To better understand how value decomposition works in practise, we will look at several exemplary tasks and the learned decompositions of both VDN and QMIX.

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	А	В
Α	1	5
В	5	9

A 0 0 B 0 10 A B C
A 11 -30 0
B -30 7 0
C 0 6 5

Figure: Linear game

Figure: Monotonic game

Figure: Climbing game

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	Linear game	Monotonic game	Climbing game
Linearly decomposable	✓	×	Х
Monotonically decomposable	✓	✓	X

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(a) True rewards

	0.12	4.12
0.88	1.00	5.00
4.88	5.00	9.00

(b) VDN decomposition

	-0.21	0.68
0.19	1.00	5.00
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(b) VDN decomposition

We can make several observations from the learned decompositions:

- VDN and QMIX are able to learn the true centralized action-value function
- The learned decompositions are not unique and can vary between different runs
- Individual utility values, in particular for QMIX, can be difficult to interpret (besides larger values indicating higher return estimates)

Value Decomposition in Monotonically Decomposable Matrix Game

	А	В
Α	0	0
В	0	10

(a) True rewards

	-1.45	3.45
-0.94	-2.43	2.51
4.08	2.60	7.53

(b) VDN decomposition

	-4.91	0.82
-4.66	0.00	0.00
1.81	0.00	10.00

(c) QMIX decomposition

Value Decomposition in Monotonically Decomposable Matrix Game

	А	В
Α	0	0
В	0	10

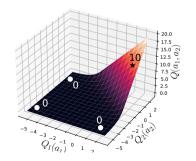
	-1.45	3.45
-0.94	-2.43	2.51
4.08	2.60	7.53

	-4.91	0.82
-4.66	0.00	0.00
1.81	0.00	10.00

(a) True rewards

(b) VDN decomposition

(c) QMIX decomposition



Only QMIX is able to represent the non-linear but monotonic relationship between the individual utility functions and the centralized action-value function.

Value Decomposition in Climbing Game

	А	В	С
Α	11	-30	0
В	-30	7	0
С	0	6	5

Figure: True rewards

	-4.56	-4.15	3.28
-4.28	-8.84	-8.43	-1.00
-6.10	-10.66	-10.25	-2.82
5.31	0.75	1.16	8.59

(a) VDN decomposition

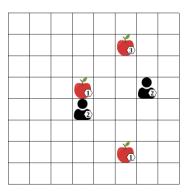
In the Climbing game, neither VDN nor QMIX are able to learn the true centralized action-value function and converge to sub-optimal policies.

	-16.60	-0.24	-4.68
-7.44	-11.16	-11.16	-11.16
7.65	-11.15	2.34	-1.37
11.27	-4.95	8.72	5.01

(b) QMIX decomposition

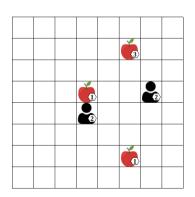
Value Decomposition in LBF

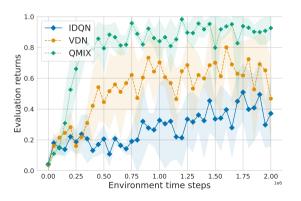
So far, we looked at simple single-step matrix games. We will now compare IDQN, VDN and QMIX in a common-reward level-based foraging task where two agents need to collect three items in a 8×8 grid world:



Value Decomposition in LBF

So far, we looked at simple single-step matrix games. We will now compare IDQN, VDN and QMIX in a common-reward level-based foraging task where two agents need to collect three items in a 8×8 grid world:





Summary

We covered:

- Training and execution modes
- Independent learning with deep reinforcement learning
- Multi-agent policy gradient algorithms
- Value decomposition in common-reward games

Next we'll cover:

- Agent modeling with deep learning
- Parameter and experience sharing
- Policy self-play in zero-sum games
- Population-based training