

Q-Learning

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Outline

Introduction of Q-Learning

Tips of Q-Learning

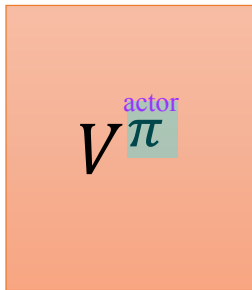
Q-Learning for Continuous Actions

Critic

The output values of a critic depend on the actor evaluated.

- A critic does not directly determine the action.
- Given an actor π , it evaluates how good the actor is
- State value function $V^\pi(s)$
 - When using actor π , the *cumulated reward* expects to be obtained after visiting state s

given state



$V^\pi(s)$
scalar



$V^\pi(s)$ is large



$V^\pi(s)$ is smaller

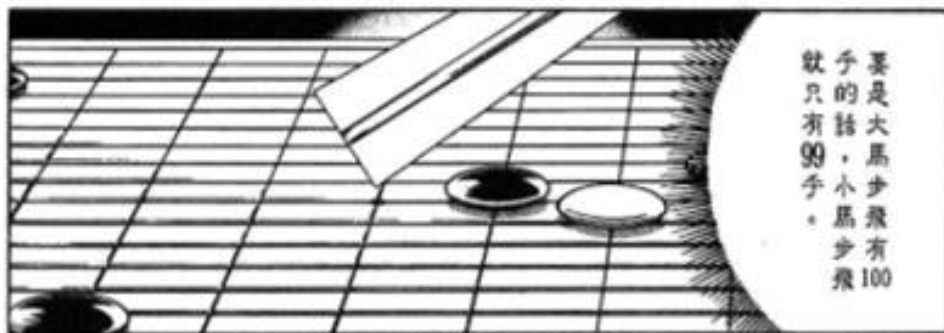
Critic

v以前的阿光(大馬步飛) = bad

v變強的阿光(大馬步飛) = good



※ 小馬步飛：盤內棋一樣，將棋子放在同一格；大馬步飛則是放在斜對角格。



How to estimate $V^\pi(s)$

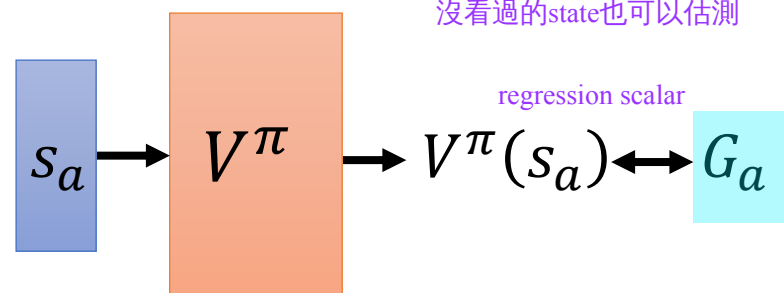
- **Monte-Carlo (MC) based approach**

- The critic watches π playing the game

至少把遊戲玩到結束

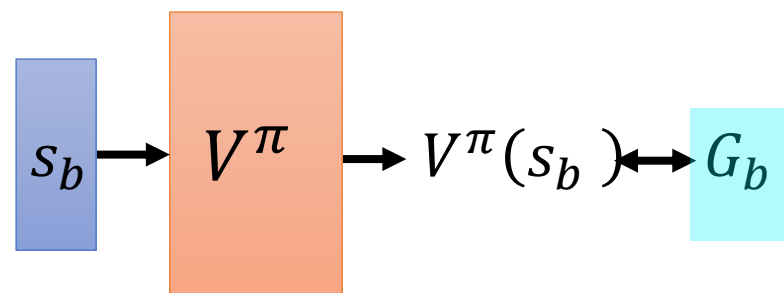
After seeing s_a ,

Until the end of the episode,
the cumulated reward is G_a



After seeing s_b ,

Until the end of the episode,
the cumulated reward is G_b

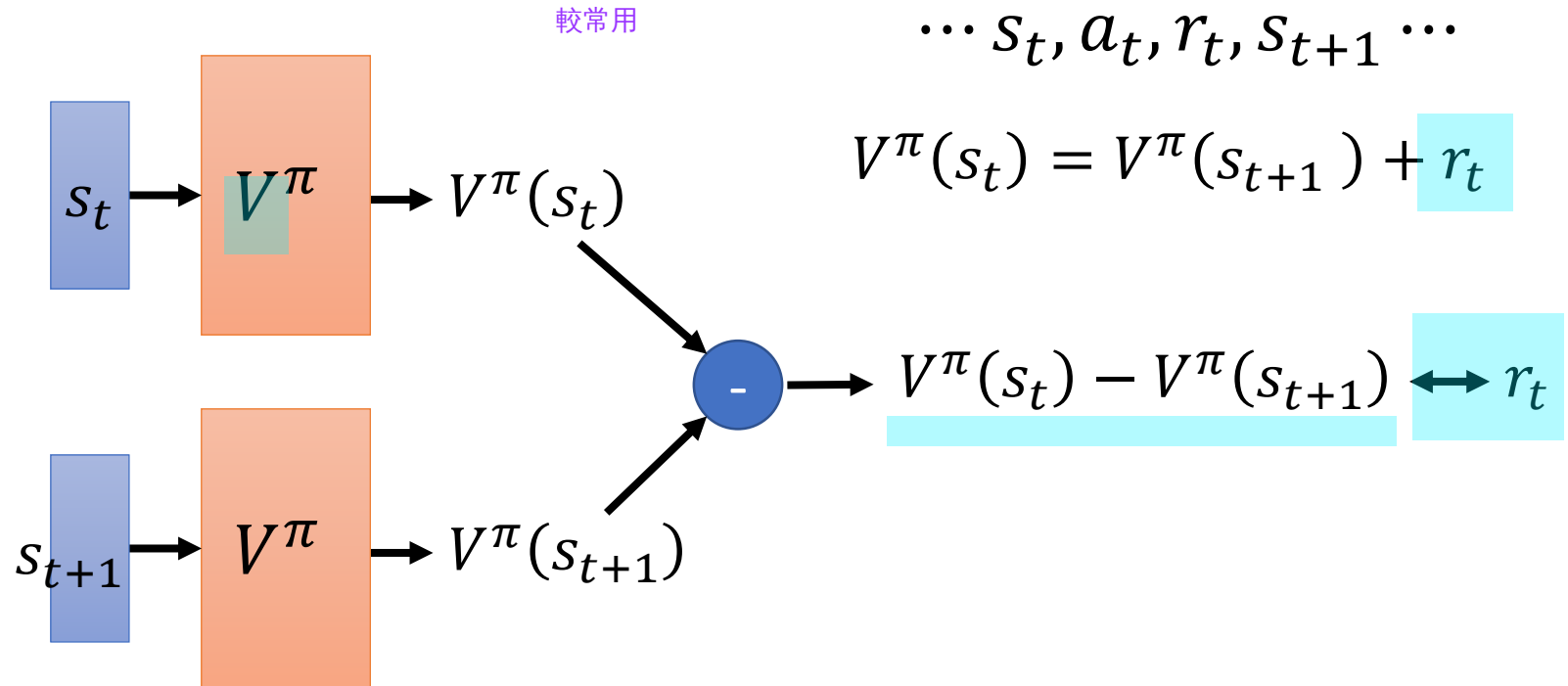


How to estimate $V^\pi(s)$

不用將遊戲玩到最後

- Temporal-difference (TD) approach**

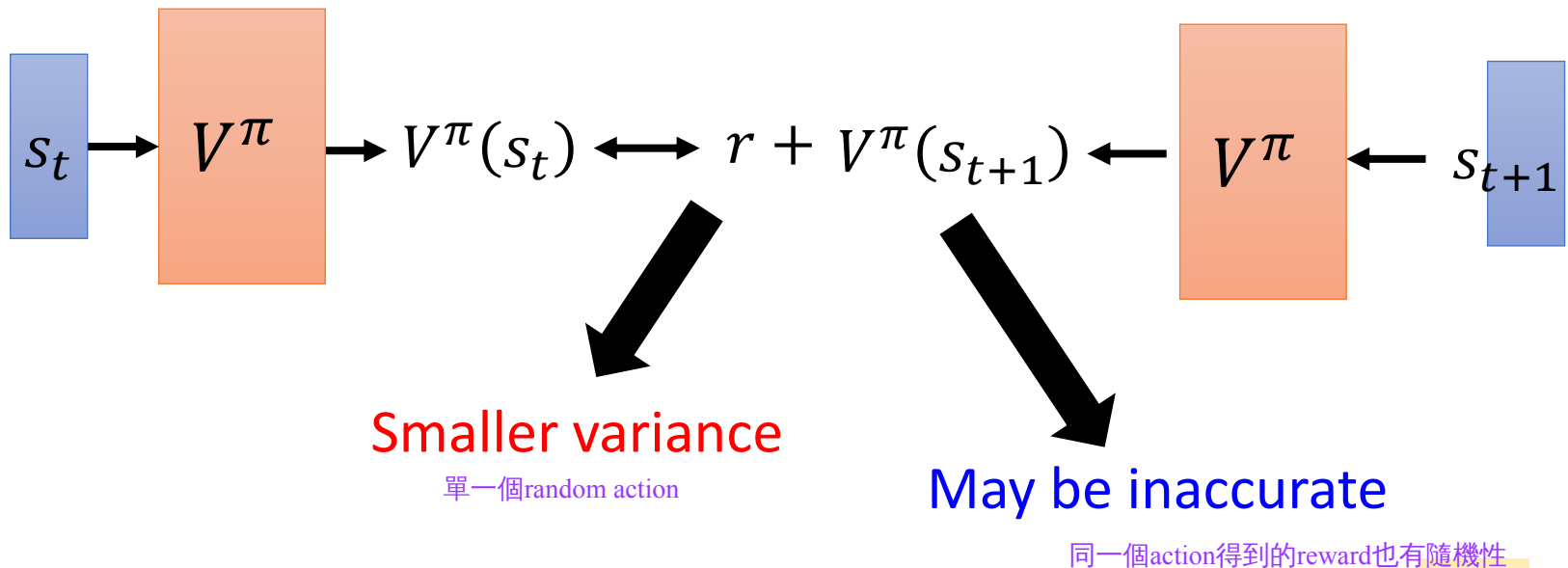
較常用



Some applications have very long episodes, so that delaying all learning until an episode's end is too slow.

$$\text{Var}[kX] = k^2 \text{Var}[X]$$

MC v.s. TD



MC v.s. TD

[Sutton, v2,
Example 6.4]

- The critic has the following 8 episodes

- $s_a, r = 0, s_b, r = 0, \text{END}$

- $s_b, r = 1, \text{END}$

$$V^\pi(s_b) = 3/4$$

- $s_b, r = 1, \text{END}$

- $s_b, r = 1, \text{END}$

$$V^\pi(s_a) = ? \quad 0? \quad 3/4?$$

- $s_b, r = 1, \text{END}$

- $s_b, r = 1, \text{END}$

$$\text{Monte-Carlo: } V^\pi(s_a) = 0$$

- $s_b, r = 1, \text{END}$

Temporal-difference:

- $s_b, r = 0, \text{END}$

$$V^\pi(s_a) = V^\pi(s_b) + r$$

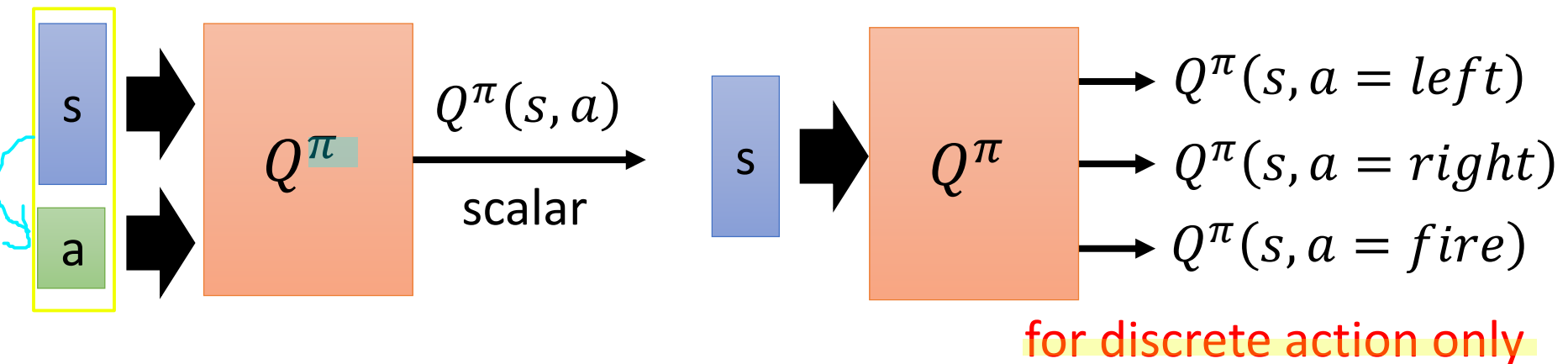
$3/4 \qquad 3/4 \qquad 0$

(The actions are ignored here.)

Another Critic

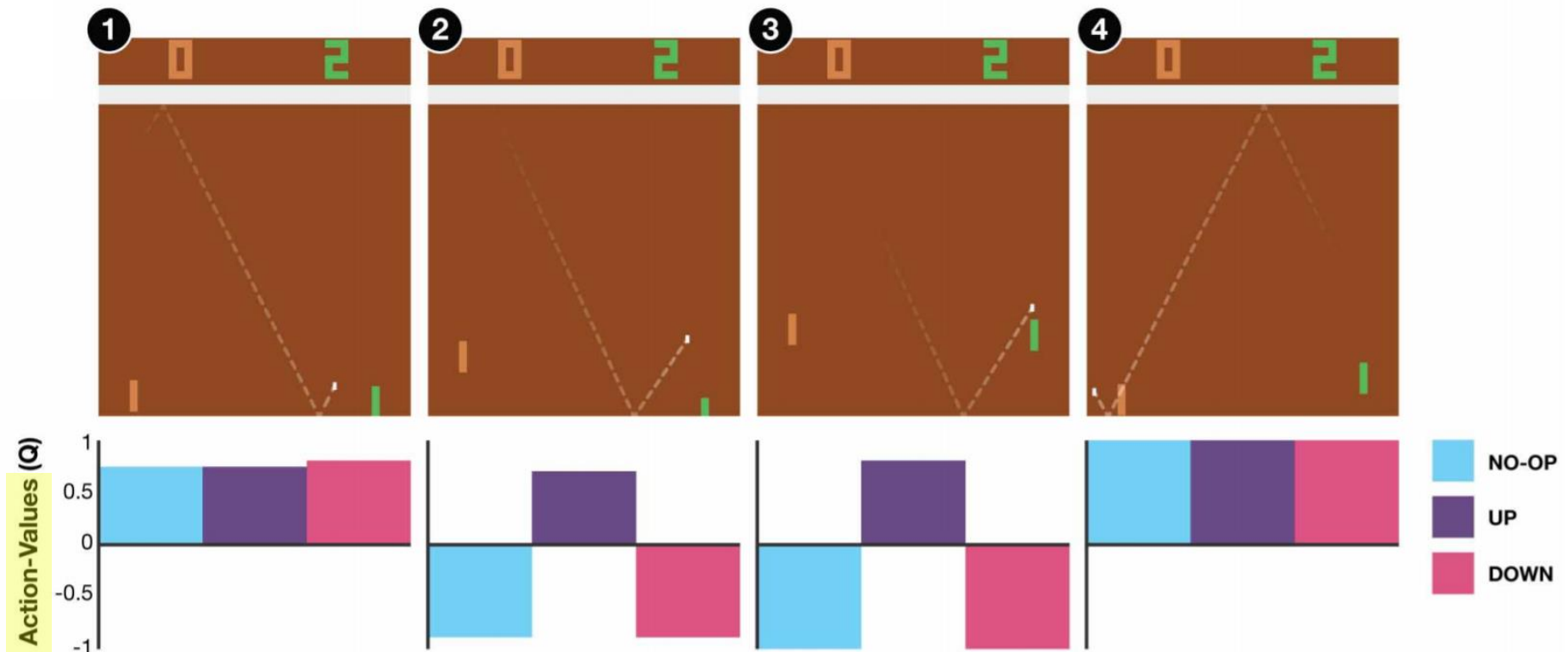
- State-action value function $Q^\pi(s, a)$
 - When using actor π , the *cumulated* reward expects to be obtained after taking a at state s

強制在s採取a



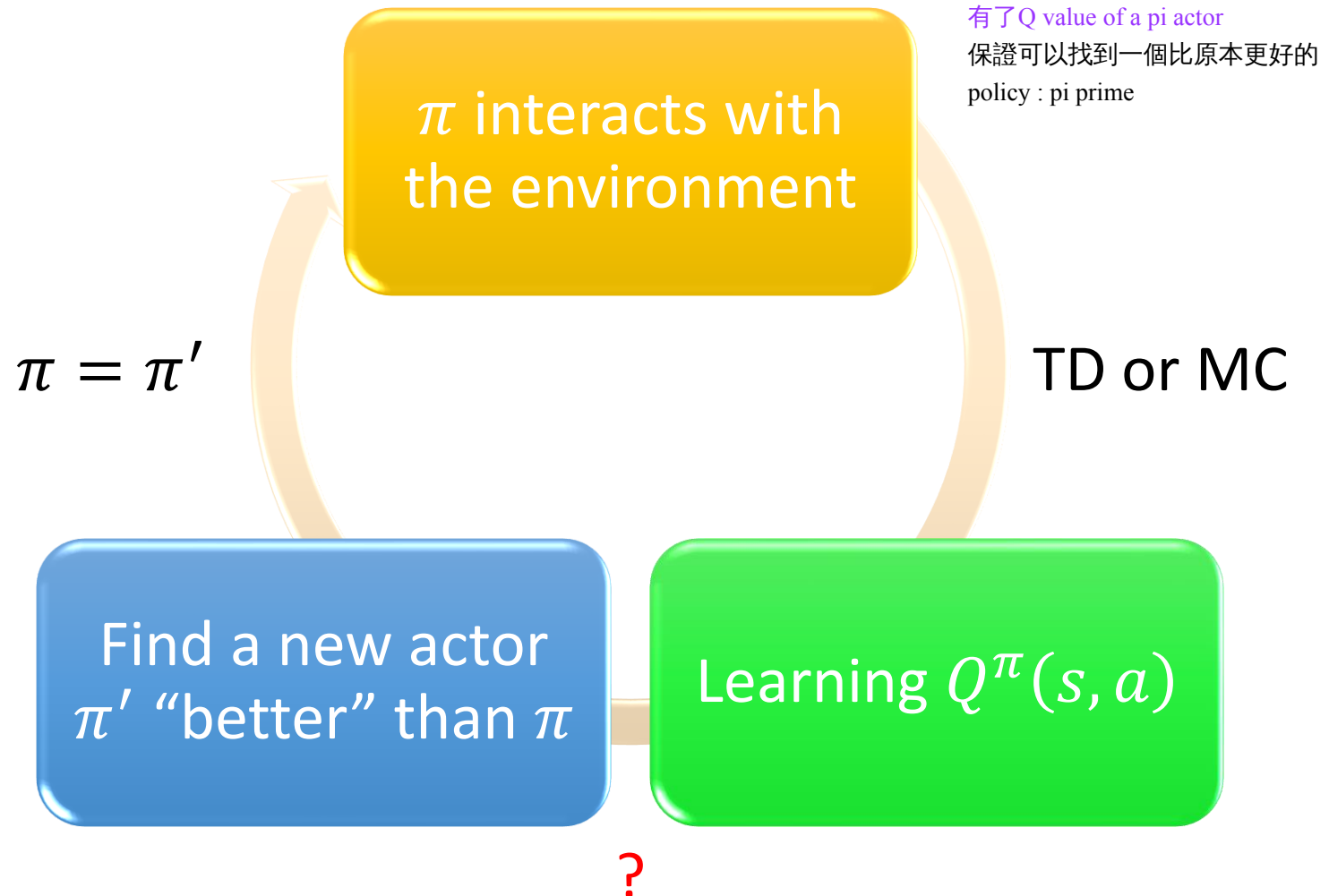
可以窮舉的

State-action value function

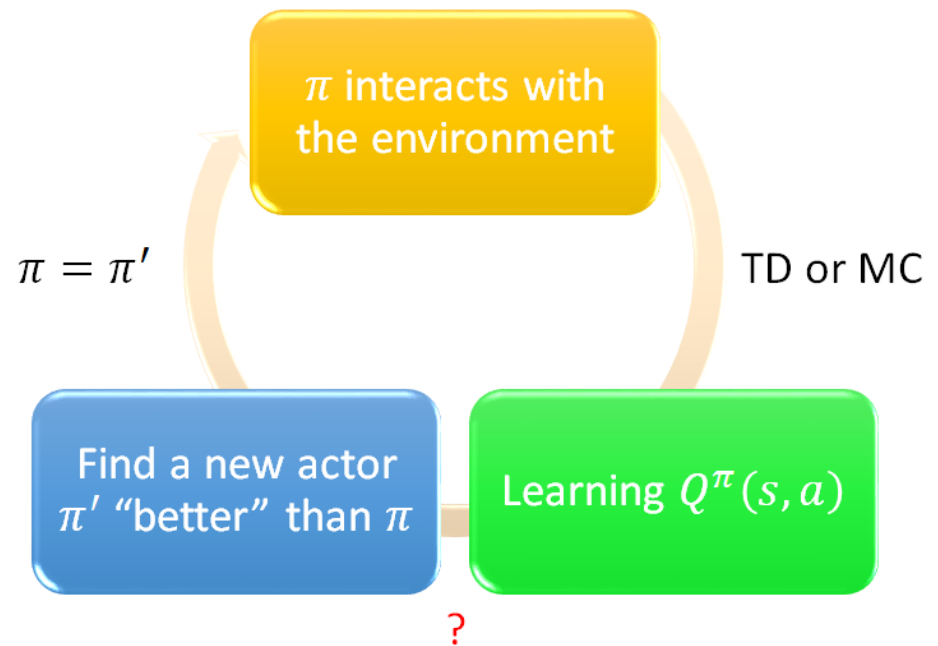


<https://web.stanford.edu/class/psych209/Readings/MnihEtAlHassibis15NatureControlDeepRL.pdf>

Another Way to use Critic: Q-Learning



Q-Learning



- Given $Q^\pi(s, a)$, find a new actor π' “better” than π
 - “Better”: $V^{\pi'}(s) \geq V^\pi(s)$, for all state s

事實上s出來不一定是a 只是這裡強迫

$$\pi'(s) = \arg \max_a Q^\pi(s, a)$$

所有可能的action 哪個可以使得q function出來的reward(value)會最大

- π' does not have extra parameters. It depends on Q
- Not suitable for continuous action a (solve it later)

Q-Learning

$$\pi'(s) = \arg \max_a Q^\pi(s, a)$$

$$V^{\pi'}(s) \geq V^\pi(s), \text{ for all state } s$$

$$\begin{aligned} V^\pi(s) &= Q^\pi(s, \pi(s)) \\ &\leq \max_a Q^\pi(s, a) = Q^\pi(s, \pi'(s)) \end{aligned}$$

$$V^\pi(s) \leq Q^\pi(s, \pi'(s))$$

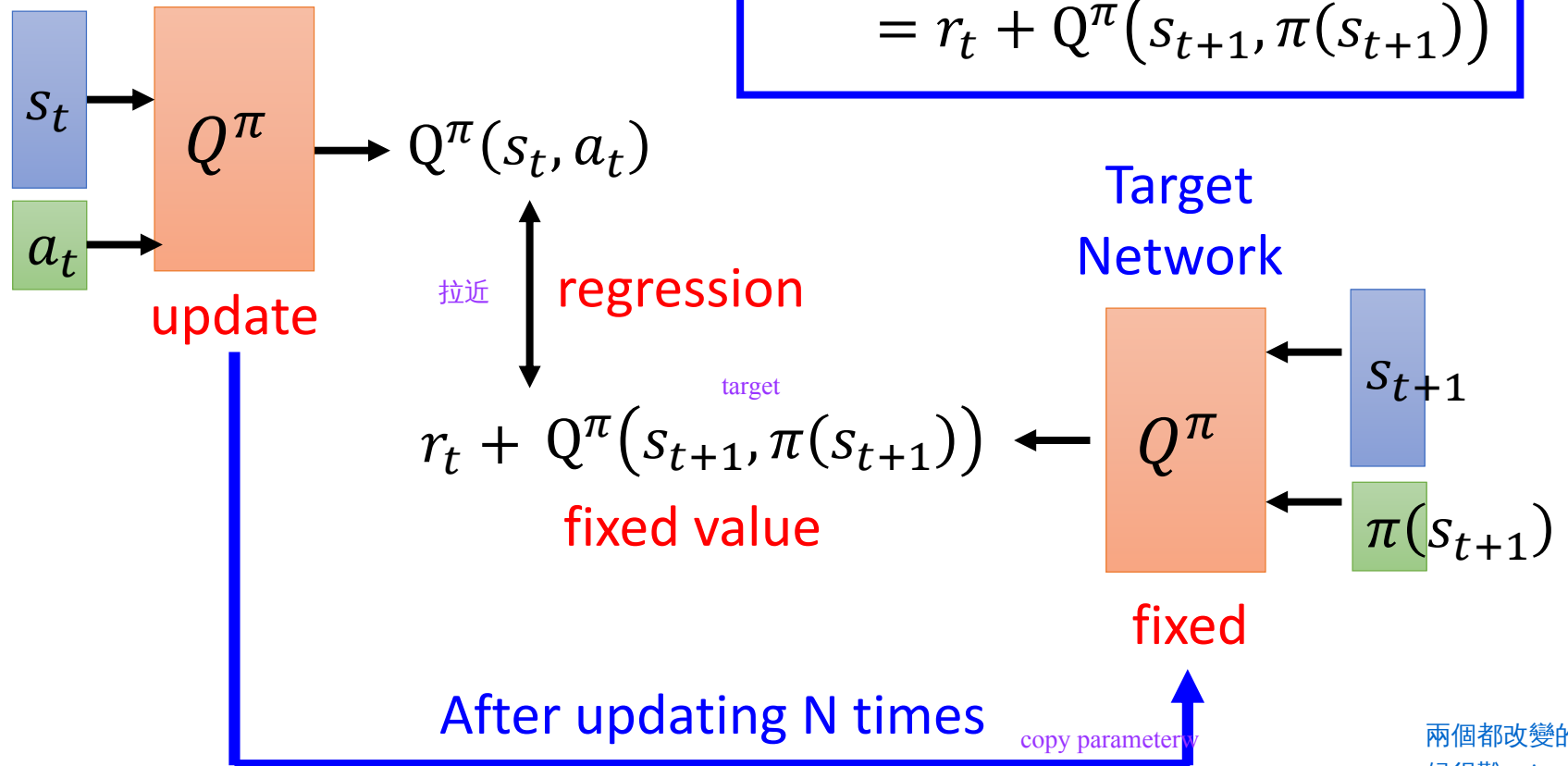
$$= E[r_{t+1} + V^\pi(s_{t+1}) | s_t = s, a_t = \pi'(s_t)]$$

$$\leq E[r_{t+1} + Q^\pi(s_{t+1}, \pi'(s_{t+1})) | s_t = s, a_t = \pi'(s_t)]$$

$$= E[r_{t+1} + r_{t+2} + V^\pi(s_{t+2}) | \dots]$$

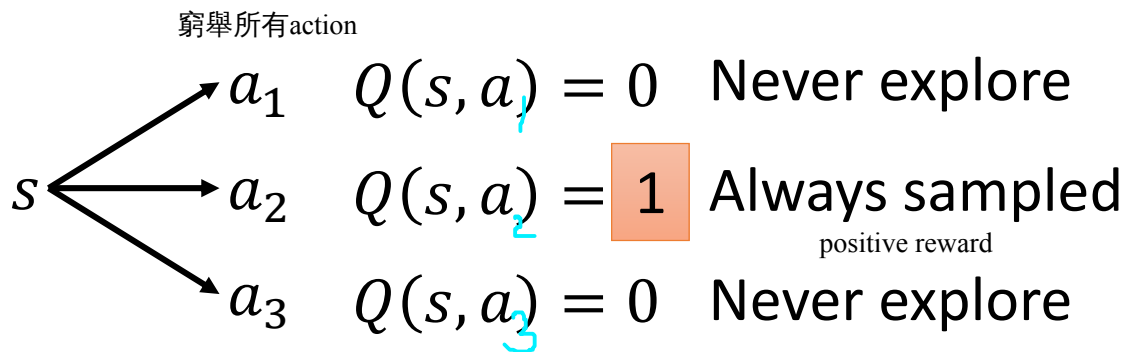
$$\leq E[r_{t+1} + r_{t+2} + Q^\pi(s_{t+2}, \pi'(s_{t+2})) | \dots] \dots \leq V^{\pi'}(s)$$

Target Network



兩個都改變的時候很難train

Exploration



- The policy is based on Q-function

$$a = \arg \max_a Q(s, a)$$

This is not a good way for data collection.

Epsilon Greedy

ε would decay during learning

$$a = \begin{cases} \arg \max_a Q(s, a), & \text{傾向選比較好的決定} \\ \text{random}, & \text{傾向探索} \end{cases}$$

with probability $1 - \varepsilon$ 1-0.6=0.4 E會越來
 otherwise 0.6 越小

Boltzmann Exploration

取指數: 因為Q有正有負 但機率沒有負數 Q越大 採取這個動作的機率就越大

$$P(a|s) = \frac{\exp(Q(s, a))}{\sum_a \exp(Q(s, a))}$$

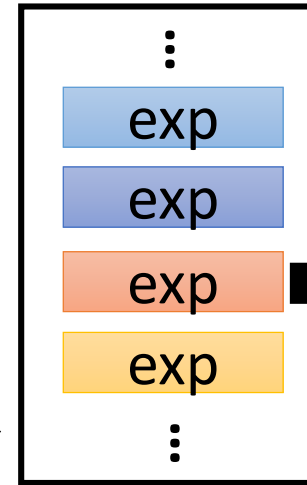
Q越大讓他被選到的機率越大 分母: 固定的

Replay Buffer

Put the experience into buffer.

π interacts with
the environment

Buffer



需不需要一直
sample data

s_t, a_t, r_t, s_{t+1}

The experience in the
buffer comes from
different policies.

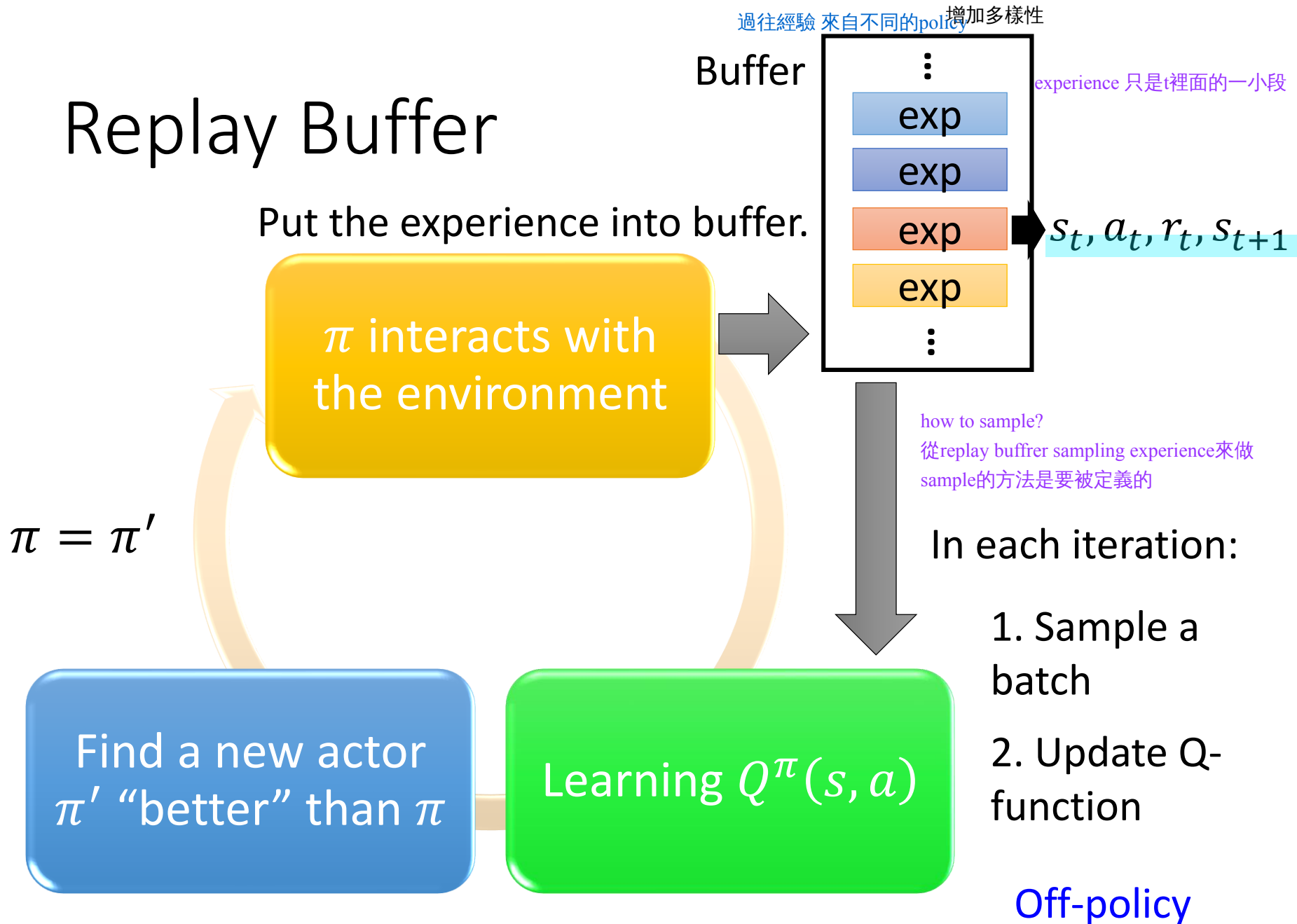
Drop the old experience
if the buffer is full.

$\pi = \pi'$

Find a new actor
 π' "better" than π

Learning $Q^\pi(s, a)$

Replay Buffer



Typical Q-Learning Algorithm

- Initialize Q-function Q , target Q-function $\hat{Q} = Q$
- In each episode
 - For each time step t
 - Given state s_t , take action a_t based on Q (epsilon greedy)
 - Obtain reward r_t , and reach new state s_{t+1}
 - Store (s_t, a_t, r_t, s_{t+1}) into buffer
 - Sample (s_i, a_i, r_i, s_{i+1}) from buffer (usually a batch)
 - Target $y = r_i + \max_a \hat{Q}(s_{i+1}, a)$
 - Update the parameters of Q to make $Q(s_i, a_i)$ close to y (regression)
 - Every C steps reset $\hat{Q} = Q$

Outline

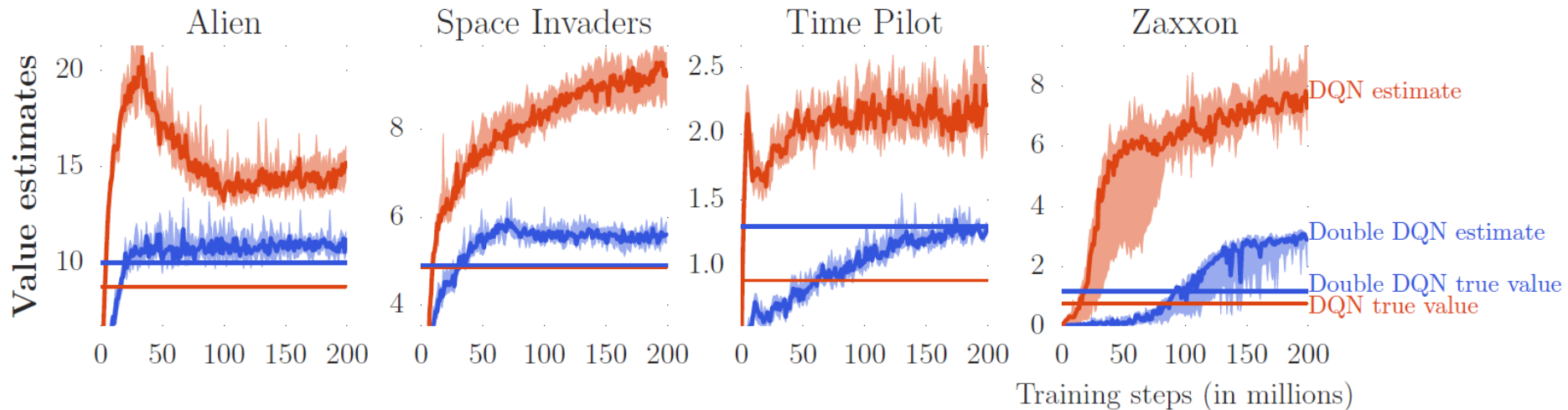
Introduction of Q-Learning

Tips of Q-Learning

Q-Learning for Continuous Actions

Double DQN

- Q value is usually over-estimated

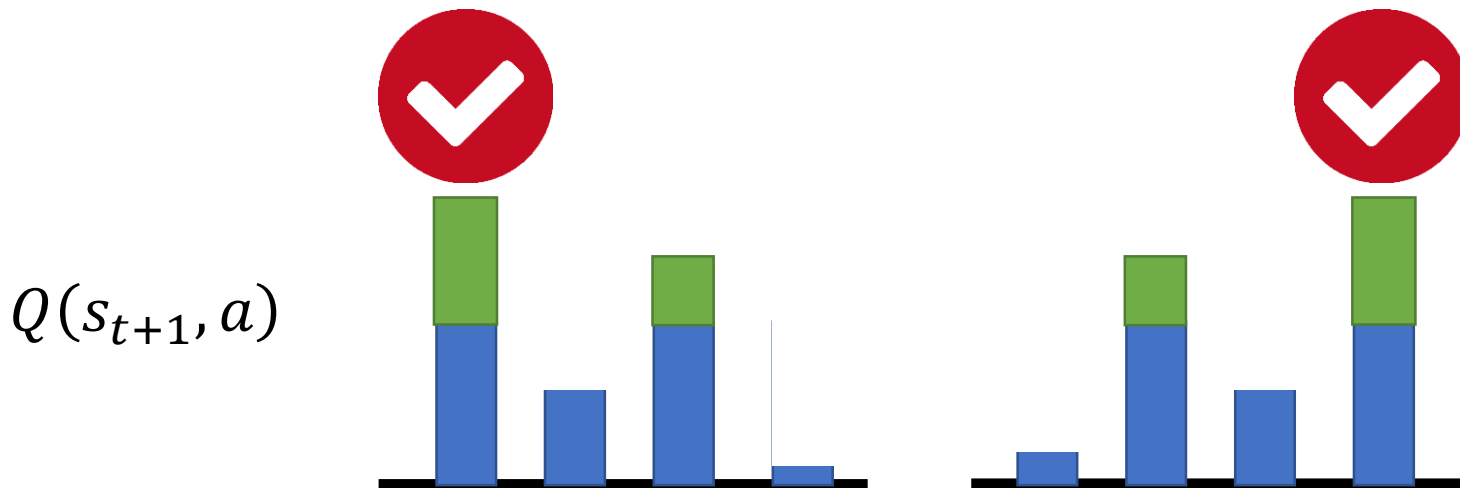


Double DQN

- Q value is usually over estimate

$$Q(s_t, a_t) \longleftrightarrow r_t + \max_a Q(s_{t+1}, a)$$

Tend to select the action that is over-estimated



Double DQN

- Q value is usually over estimate

$$Q(s_t, a_t) \longleftrightarrow r_t + \max_a Q(s_{t+1}, a)$$

- Double DQN: two functions Q and Q' Target Network

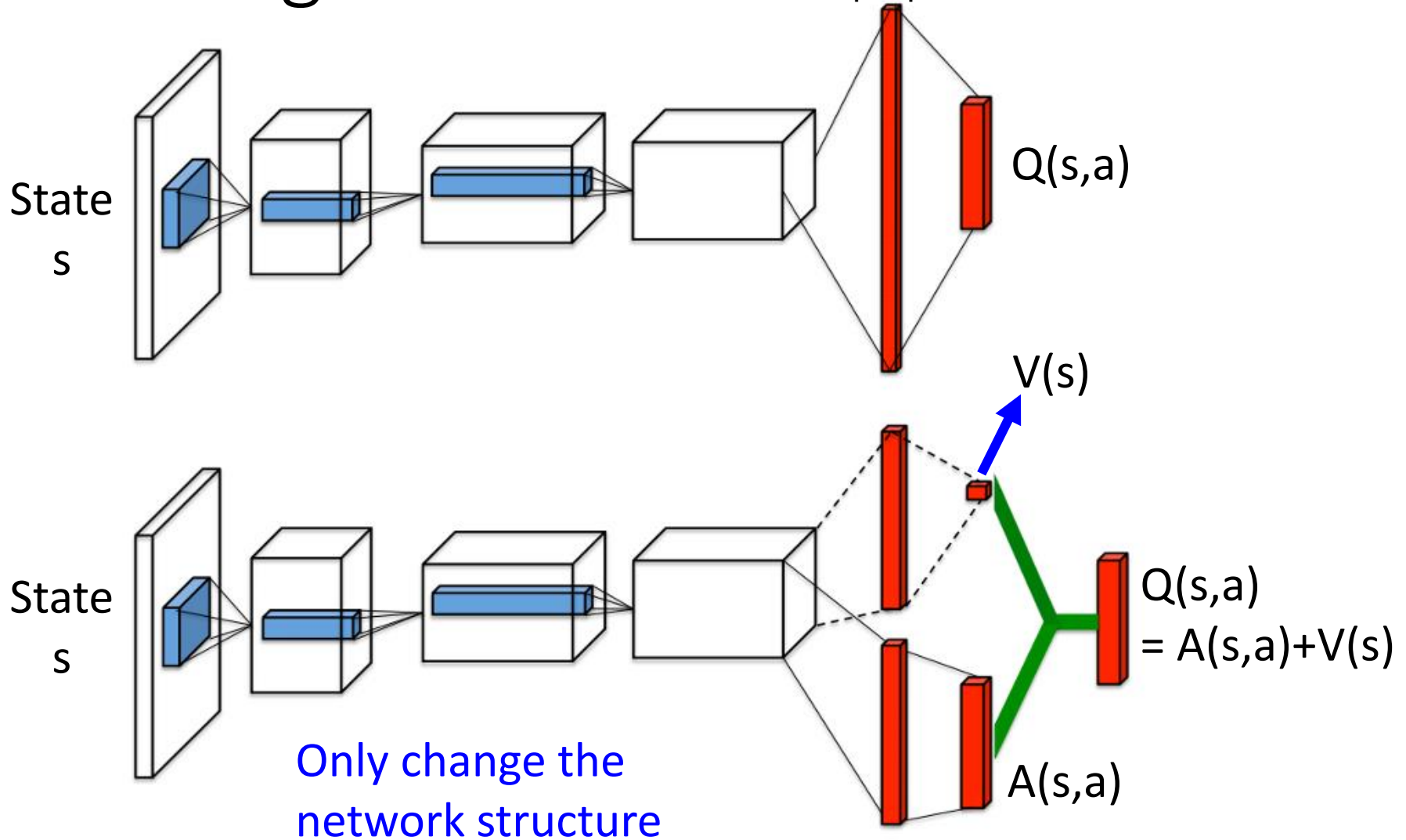
$$Q(s_t, a_t) \longleftrightarrow r_t + Q' \left(s_{t+1}, \arg \max_a Q(s_{t+1}, a) \right)$$

If Q over-estimate a, so it is selected. Q' would give it proper value.
How about Q' overestimate? The action will not be selected by Q.

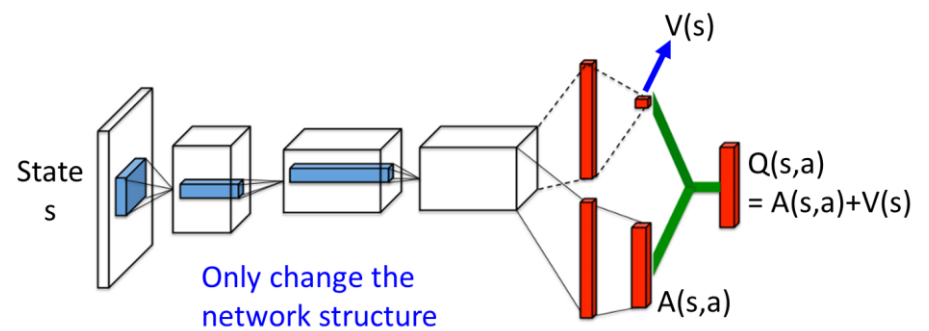
Hado V. Hasselt, "Double Q-learning", NIPS 2010

Hado van Hasselt, Arthur Guez, David Silver, "Deep Reinforcement Learning with Double Q-learning", AAAI 2016

Dueling DQN



Dueling DQN

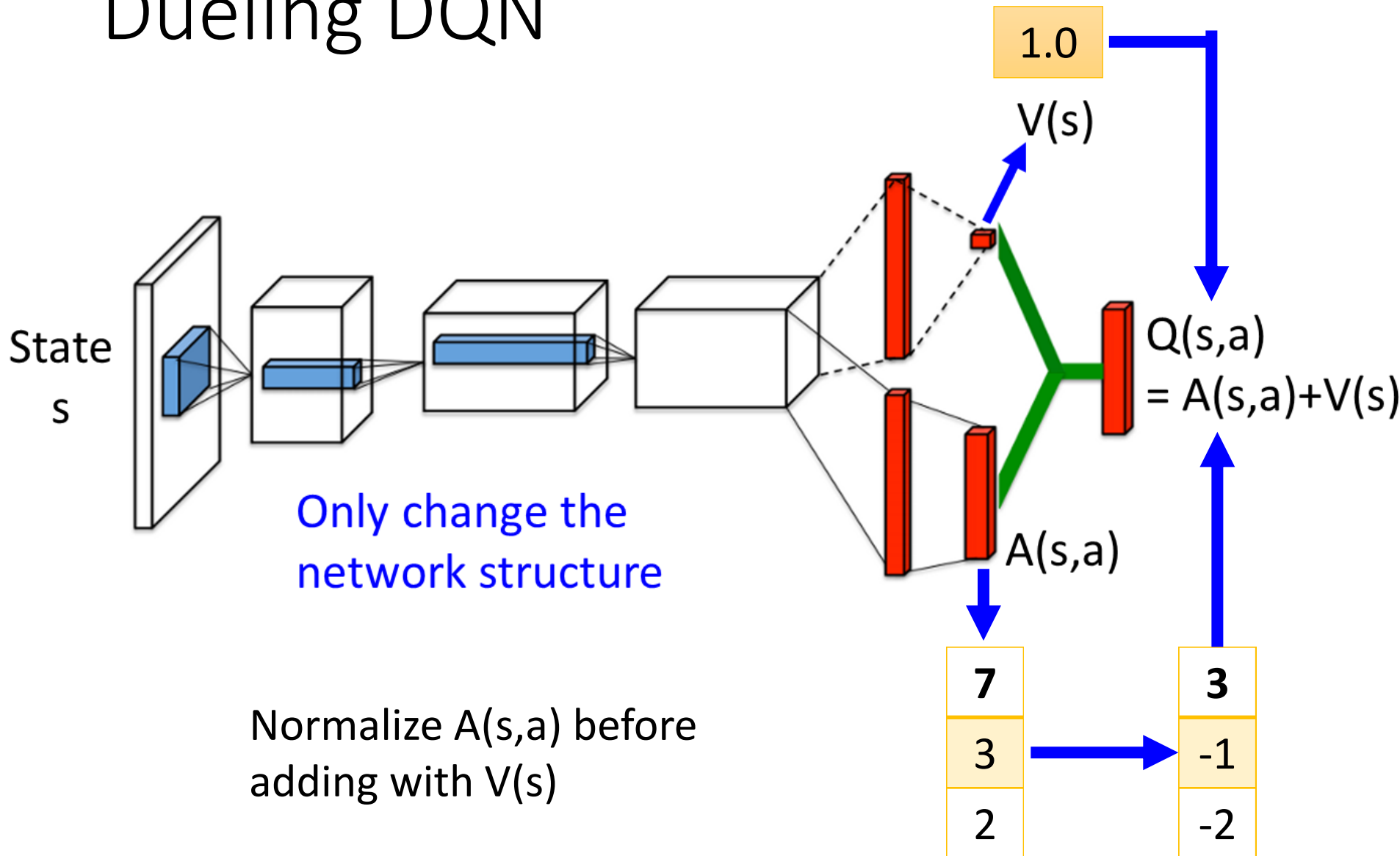


		state			
Q(s,a)	action	3	3 4	3	1
		1	-1 0	6	1
		2	-2 -1	3	1

V(s)	Average of column	2	0 1	4	1
		+			

A(s,a)	sum of column = 0	1	3	-1	0
		-1	-1	2	0
		0	-2	-1	0

Dueling DQN



Dueling DQN - Visualization



(from the link of the original paper)

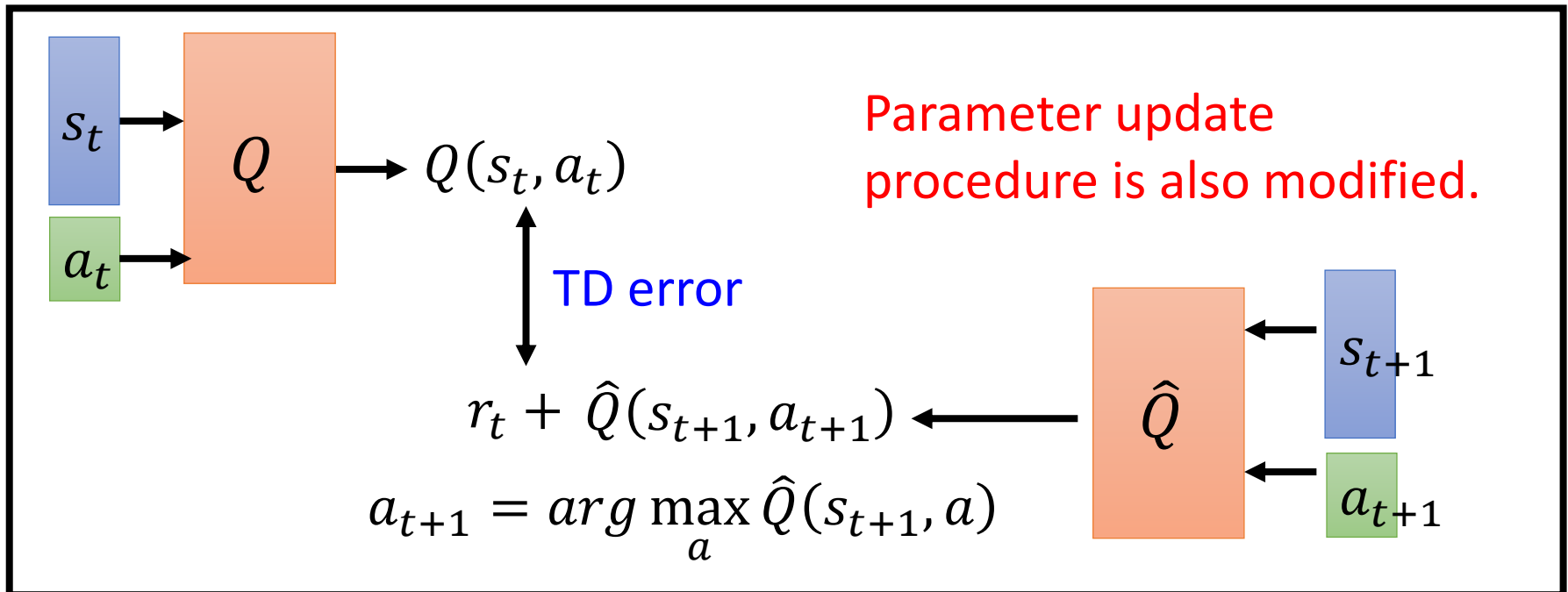
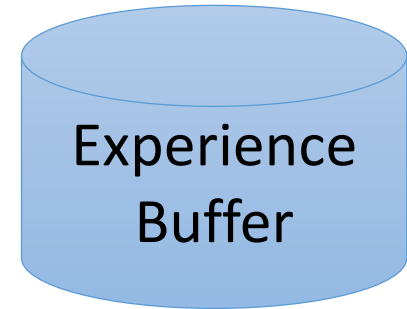
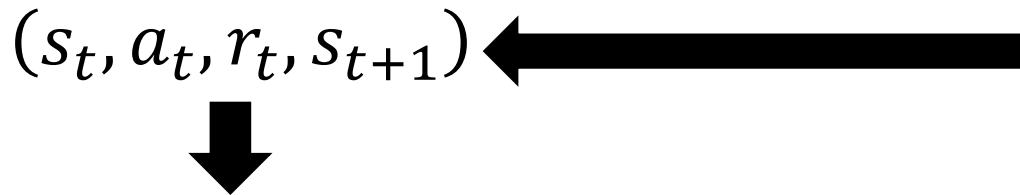
Dueling DQN - Visualization



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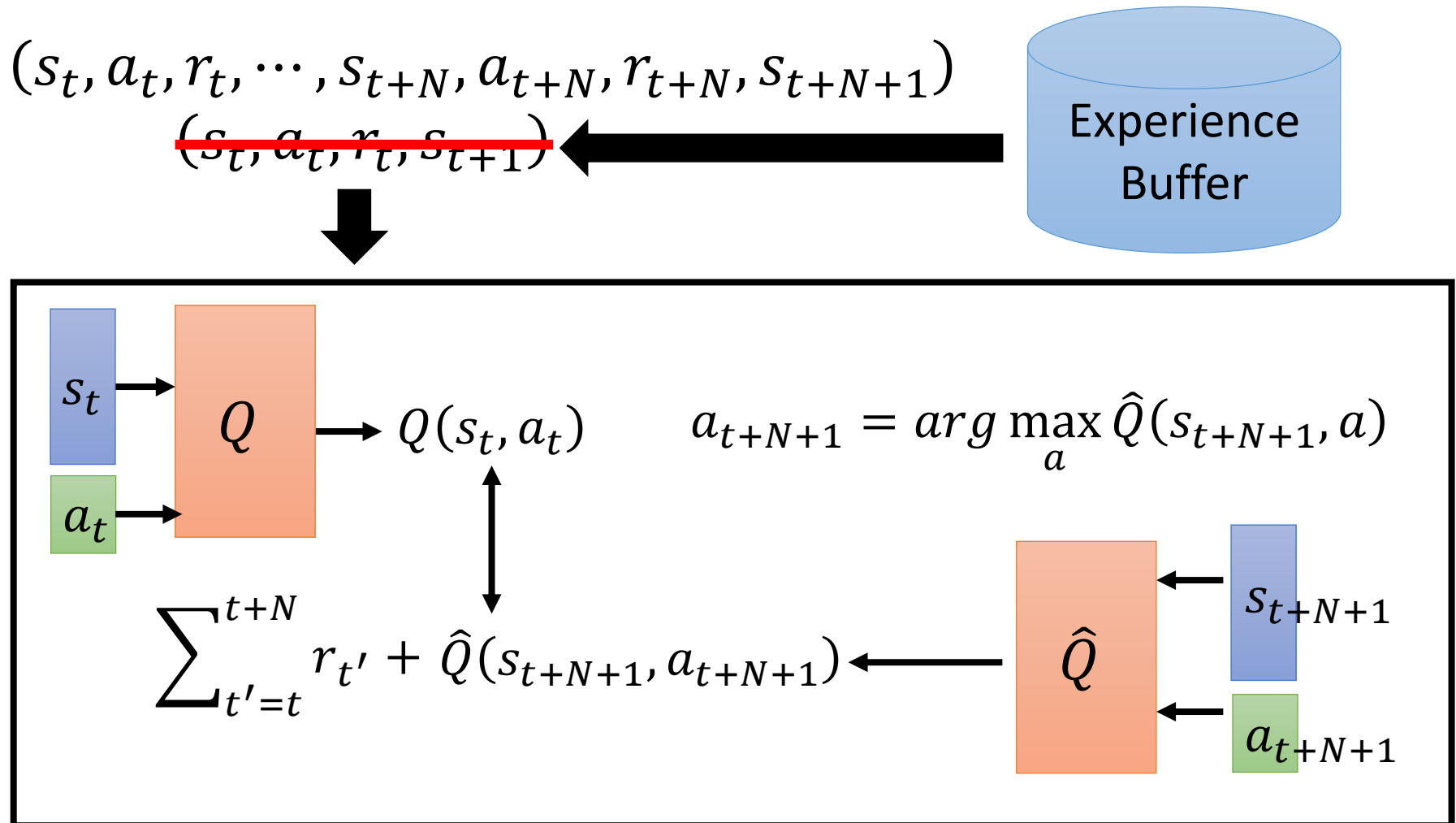
Prioritized Reply

The data with larger TD error in previous training has higher probability to be sampled.



Multi-step

Balance between MC and TD



Noisy Net

<https://arxiv.org/abs/1706.01905>

<https://arxiv.org/abs/1706.10295>

- Noise on Action (Epsilon Greedy)

$$a = \begin{cases} \arg \max_a Q(s, a), & \text{with probability } 1 - \varepsilon \\ \text{random}, & \text{otherwise} \end{cases}$$

- Noise on Parameters

Inject noise into the parameters of Q-function **at the beginning of each episode**

$$a = \arg \max_a \tilde{Q}(s, a)$$

$$Q(s, a) \xrightarrow{\text{Add noise}} \tilde{Q}(s, a)$$

The noise would **NOT** change in an episode.

Noisy Net

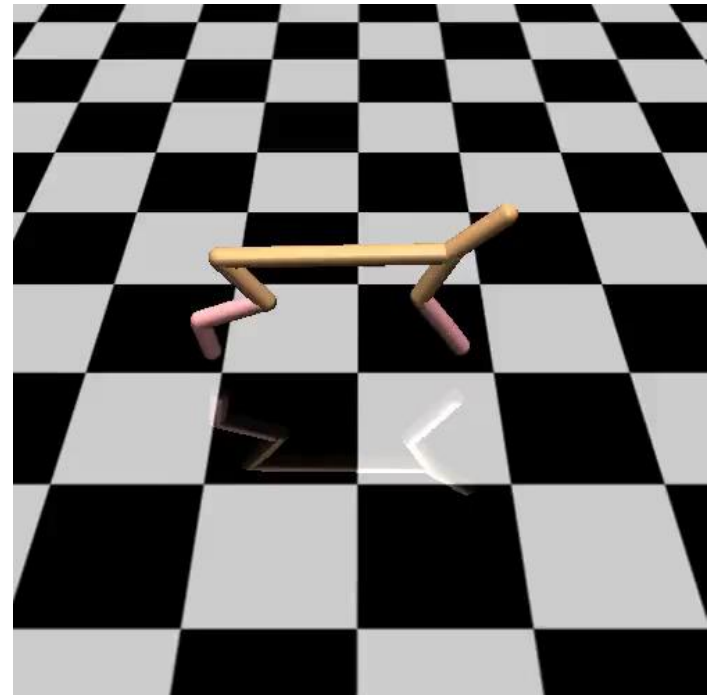
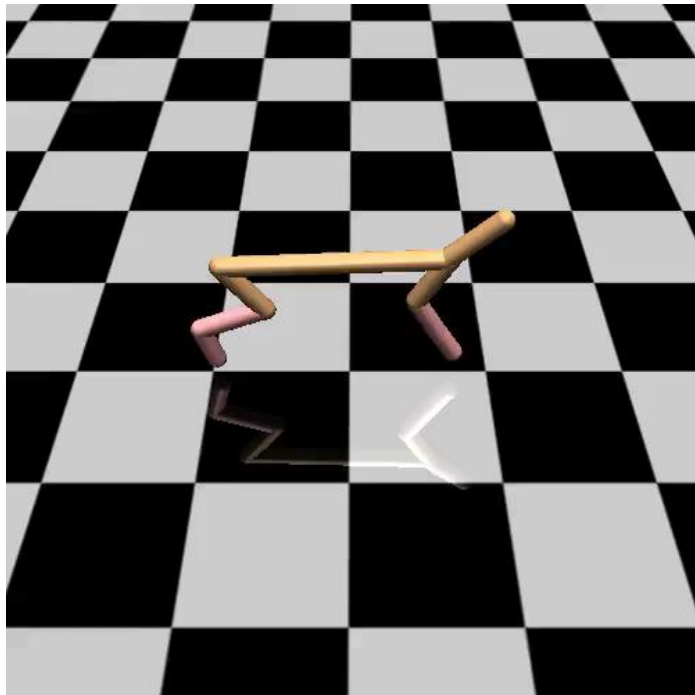
- Noise on Action
 - Given the same state, the agent may takes different actions.
 - No real policy works in this way
- Noise on Parameters
 - Given the same (similar) state, the agent takes the same action.
 - → State-dependent Exploration
 - Explore in a *consistent* way

隨機亂試

有系統地試

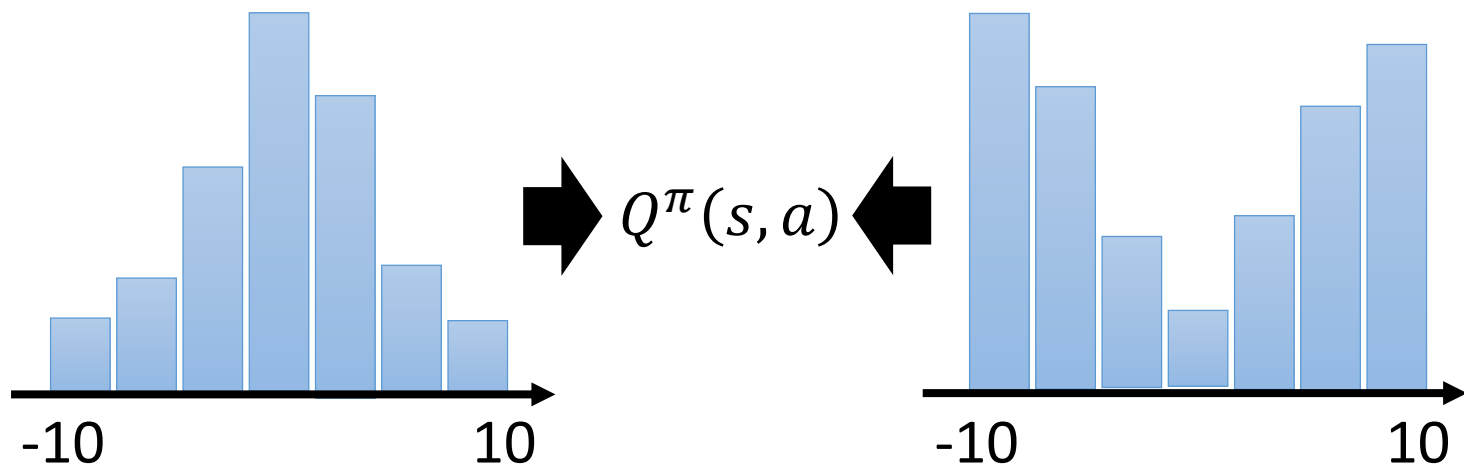
Demo

<https://blog.openai.com/better-exploration-with-parameter-noise/>



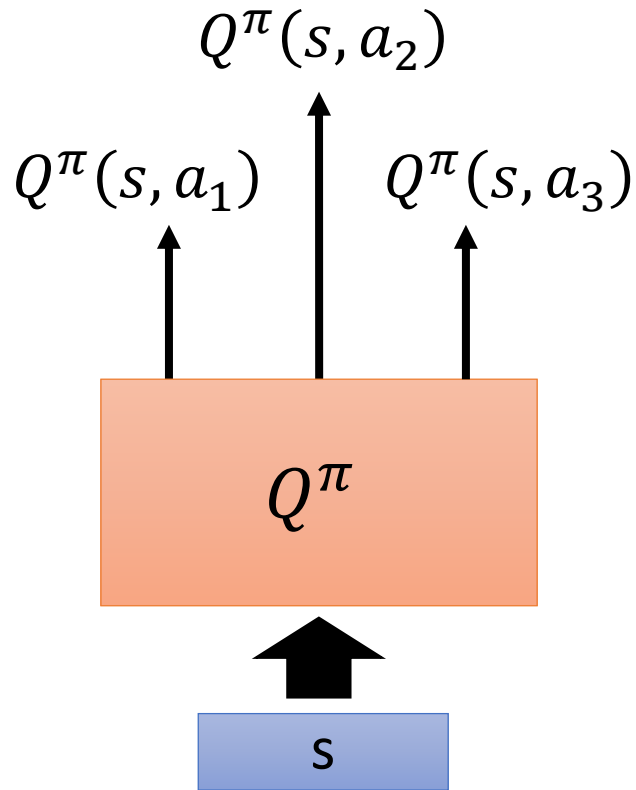
Distributional Q-function

- State-action value function $Q^\pi(s, a)$
 - When using actor π , the *cumulated* reward **expects** to be obtained after seeing observation s and taking a

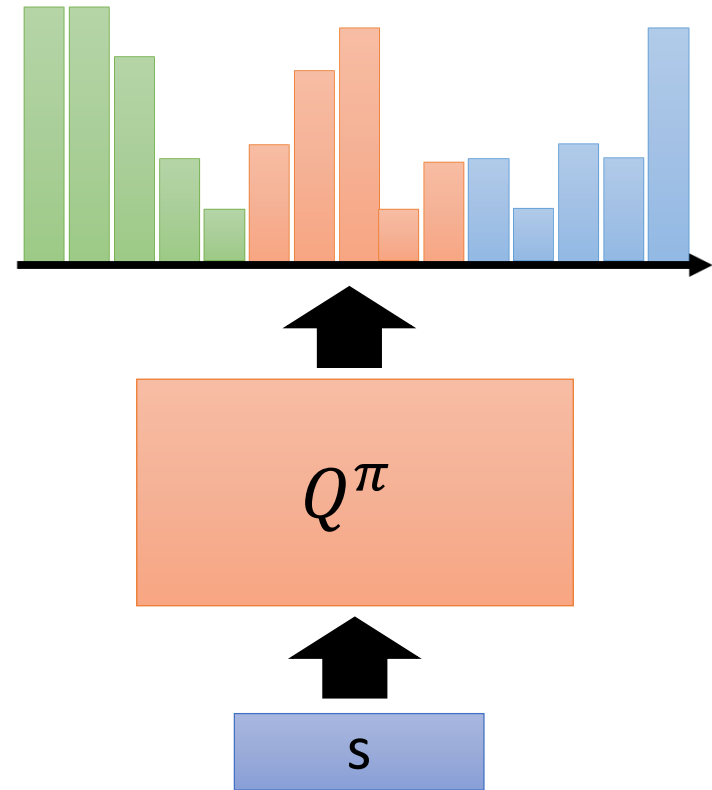


Different distributions can have the same values.

Distributional Q-function

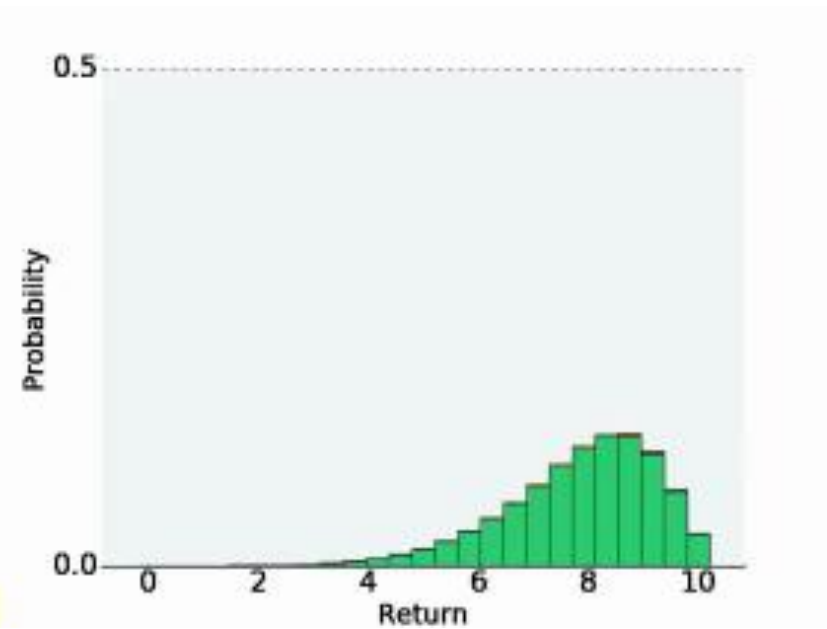
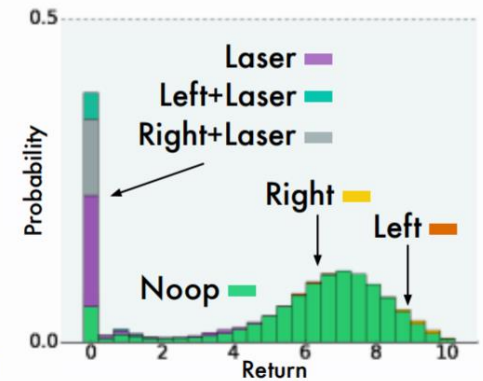


A network with 3 outputs



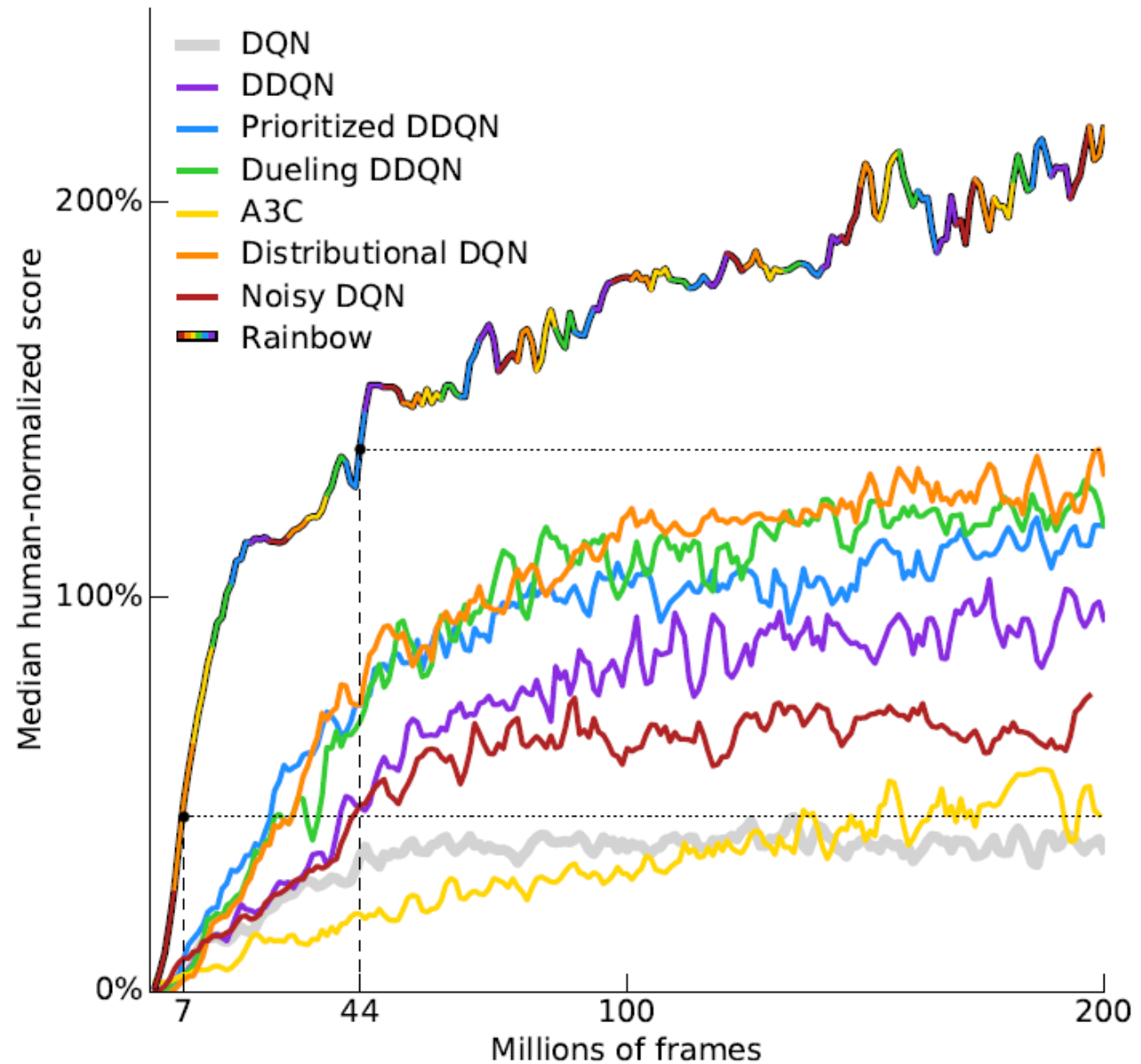
A network with 15 outputs
(each action has 5 bins)

Demo

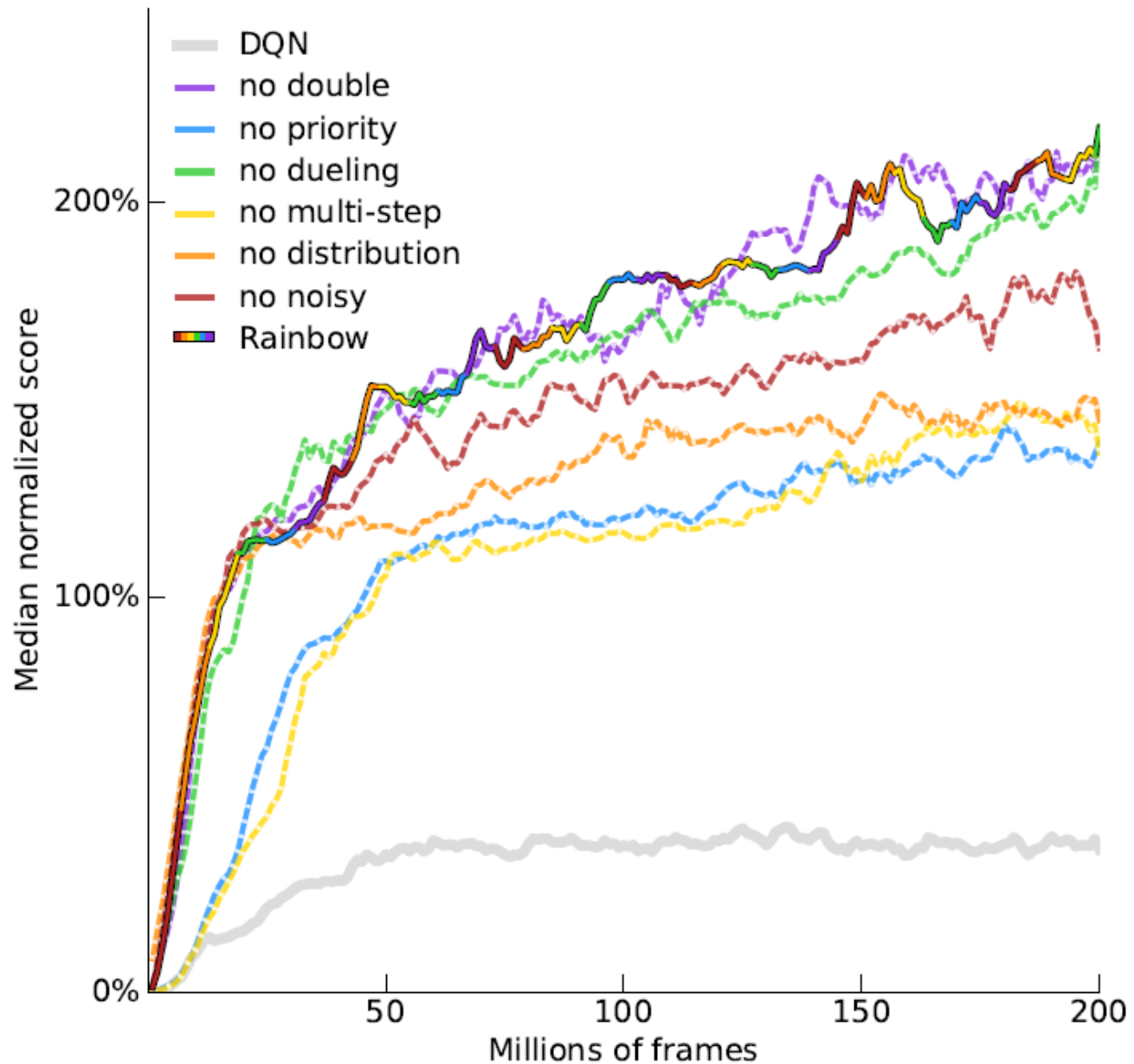


<https://youtu.be/yFBwyPuO2Vg>

Rainbow



Rainbow



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Continuous Actions

- Action a is a *continuous vector*

$$a = \arg \max_a Q(s, a)$$

Solution 1

Sample a set of actions: $\{a_1, a_2, \dots, a_N\}$

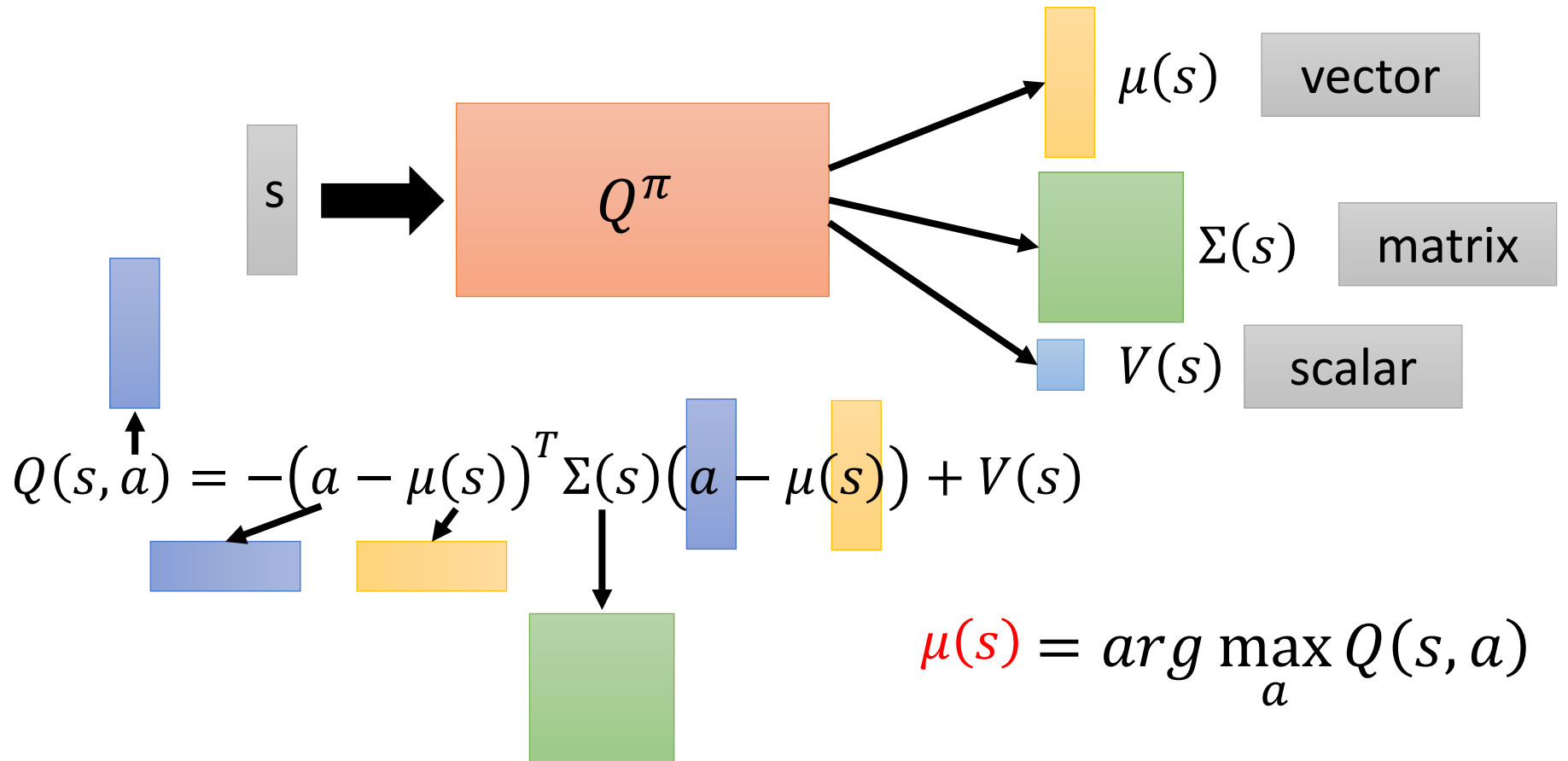
See which action can obtain the largest Q value

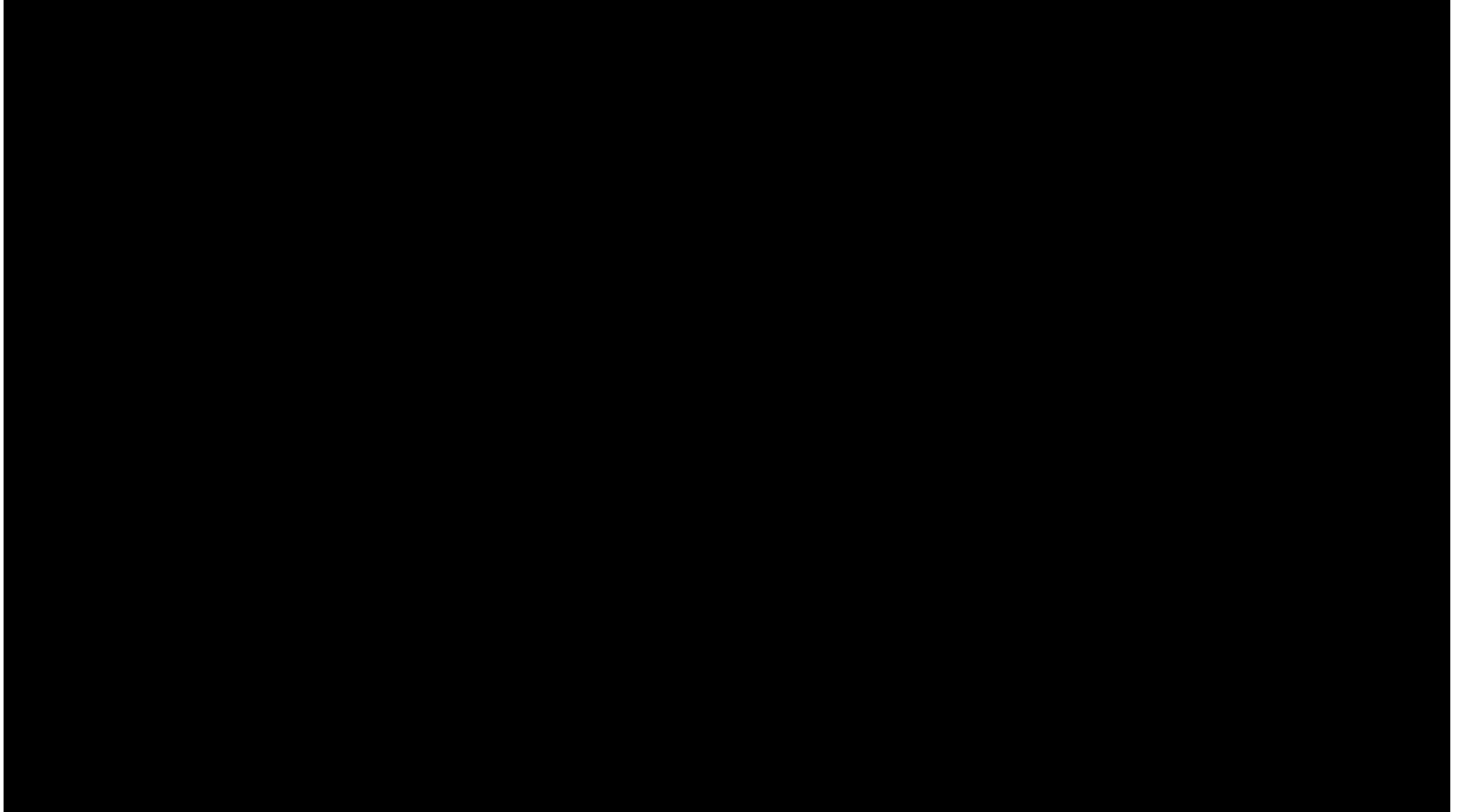
Solution 2

Using gradient ascent to solve the optimization problem.

Continuous Actions

Solution 3 Design a network to make the optimization easy.

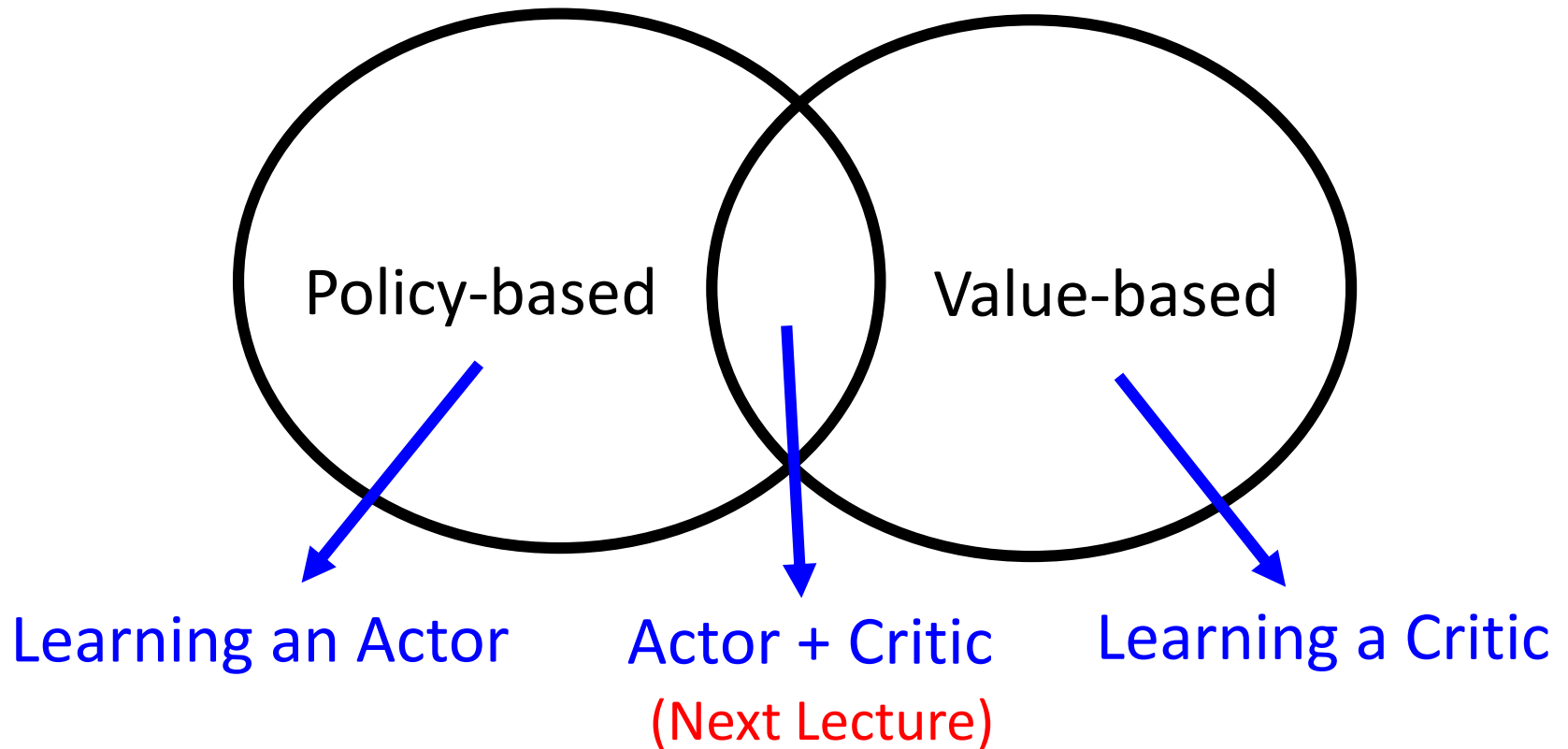




<https://www.youtube.com/watch?v=ZhsEKTo7V04>

Continuous Actions

Solution 4 Don't use Q-learning



Acknowledgement

- 感謝林雨新同學發現投影片上的錯字