Deep reinforcement learning

Michal CHOVANEC, PhD.

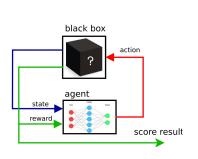
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Problem definition

- learn to play game with unknow rules
- input : state and reward
- output : action and total score
- Q(s, a): learn Q function

agent never sees required value (required action)





Q-learning algorithm

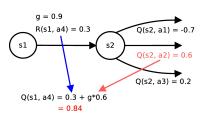
$$Q'(s,a) = R(s,a) + \gamma \max_{a' \in A} Q(s',a')$$

where

Q(s,a) is previous state

Q(s', a') is actual state

R(s, a) is reward obtained in state s after executing action a γ is discount factor $\gamma \in \langle 0, 1 \rangle$



SARSA algorithm

State Action Reward State Action

$$Q'(s,a) = (1-\alpha)Q(s,a) + \alpha(R(s,a) + \gamma Q(s',a'))$$

where

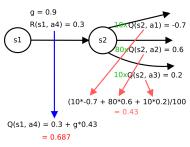
Q(s, a) is previous state

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R(s, a) is reward obtained in state s after executing action a

 γ is discount factor $\gamma \in \langle 0, 1 \rangle$

 α is learning rate $\alpha \in (0,1)$



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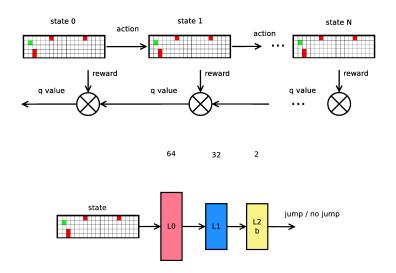
Storing Q values

- table
- linear combination of basis function (handmade features)
- Kenerva's sparse encoding
- neural network

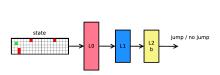
problems

- state correlations
- nonstationary Q values
- convergence to optimal strategy

Neural network approximator - deep reinforcement learning



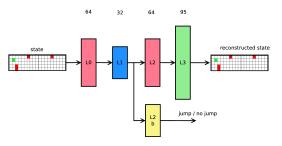
Speed up learning



32

64

common feed forward neural network



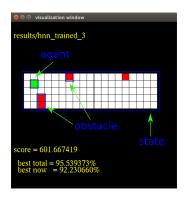
stacked autoencoder + feed forward neural network

Sparse weights - less computing

$$\Delta w = \eta E x \frac{df(y)}{dw} - \lambda sgn(w)$$

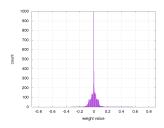
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where E is error, x is input, y is output, f is activation function (ReLU, tanh, softmax ...), f is learning rate , f is sparsity parameter
```

Arcade game experiment

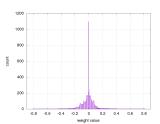


	FNN sparse	FNN no sparse	AE+FNN sparse	AE+FNN no sparse
unsupervised iterations	0	0	100000	100000
supervised iterations	200000	200000	200000	200000
iterations per slice	0	0	50000	50000
learning rate	0.0005	0.0005	0.0005	0.0005
init weight range	0.1	0.1	0.1	0.1
dropout	0	0	0	0
lambda	0.00000001	0	0.00000001	0

Sparsity results

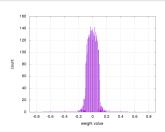


FNN sparse weights histogram

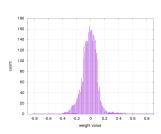


AE+FNN sparse weights histogram

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FNN no sparse weights histogram



AE+FNN no sparse weights histogram

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Sparsity results

```
NERSON OFFICIAL PROPERTY STATES AND ADDRESS AND ADDRES
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FNN sparse weights visualisation

```
Jugarian Sulatana Producing Sendanian datupata bermanya Personalah bagatuan 
Pengarian Germanya Sulatanasa danasah Personalah Sulatanah Sendanian Jerasakan 
Sendanian Personalah Sendanya Sendanian Sulatanah Sendanian Sendanian Sendanian 
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AE+FNN sparse weights visualisation

Score results

900

800

700

600

500

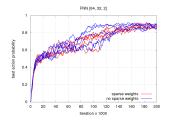
400

300

200

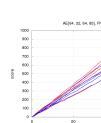
100

0



FNN progress comparison

FNN [64, 32, 2]



0.8

0.2

best action probability

FNN score

iteration x 1000

20

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sparse weights -

no sparse weights

AE+FNN score

iteration x 1000

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iteration x 1000

AE[64, 32, 64, 85], FNN [64, 32, 2]

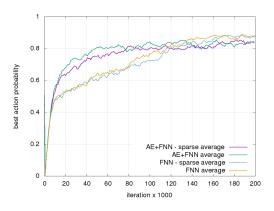
sparse weights

sparse weights

no sparse run 0

no sparse weights

Results



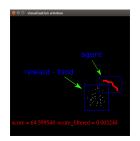
Average training progress comparison

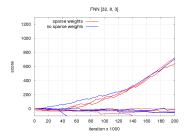
	average score	best score	worst score	average best action probability [%
FNN sparse weights	957.31	978.3	927.31	94.04
FNN nosparse weights	951.5	959.3	942.644	95.95
AE+FNN sparse weights	763.58	942.97	618.66	88.16
AE+FNN no sparse weights	737.78	884.98	618.99	87.19

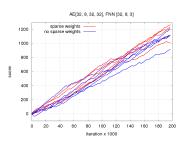
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Deep reinforcement learning

Snake game experiment







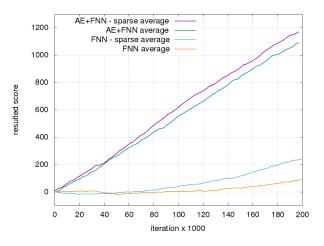
FNN score progress comparison

AE+FNN score progress comparison

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Training worms score progress for best networks

Q&A



https://github.com/michalnand/robotics https://github.com/michalnand/machine_learning

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