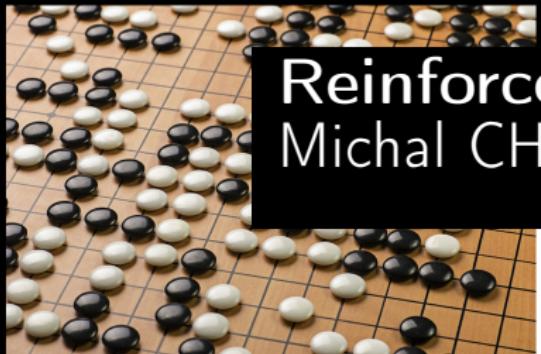


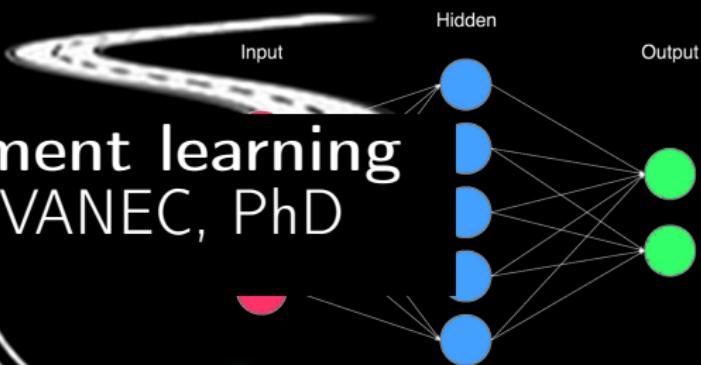
$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha [r_{t+1} + \lambda \max_a Q(s_{t+1}, a) - Q(s_t, a_t)]$$

(The New Action Value = The Old Value) + The Learning Rate \times (The New Information — the Old Information)



Reinforcement learning

Michal CHOVANEC, PhD



Reinforcement learning

"Master Kihara will listen to noise of fire"



Reinforcement learning

- learn from punishment and rewards
- learn to play a game with unknown rules



Reinforcement learning

- ① supervised learning based on human player

$$action = F(observation)$$

$$loss = \left(required_action - F(observation) \right)^2$$

- ② RL method

$$action = F(observation)$$

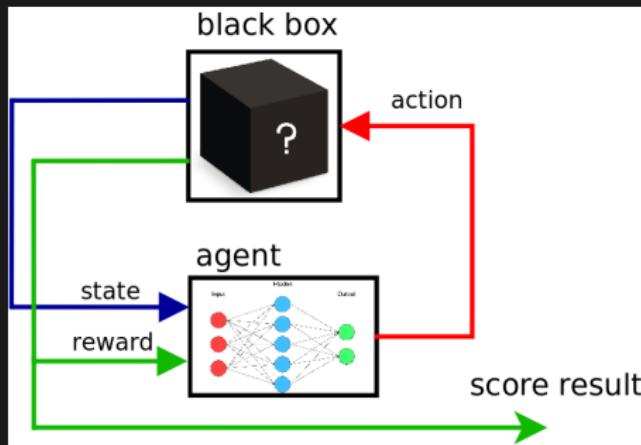
$$loss = \left(required_action - F(observation) \right)^2$$

required_action = ?

maximize_score

Reinforcement learning

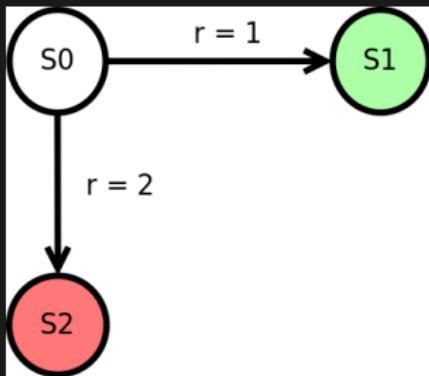
- obtain **state**
- choose **action**
- execute action
- obtain **reward**
- learn from **experiences**



Making decisions

two possible strategies

- strategy 1 : S0->S1, score = 1.0
- strategy 2 : S0->S2, score = 2.0



$$Q(s, a) = R(s, a)$$

where

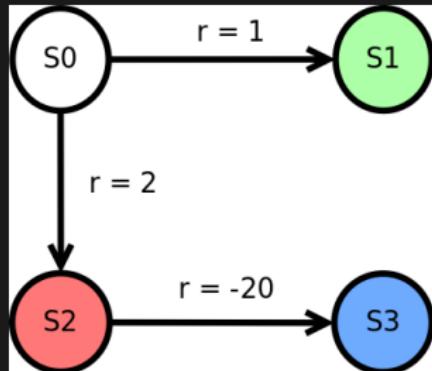
s is state

a is action

Making decisions

two possible strategies, **greedy = trap**

- strategy 1 : S0->S1, score = 1.0
- strategy 2 : S0->S2->S3, score = 2.0 + (-20.0) = -18

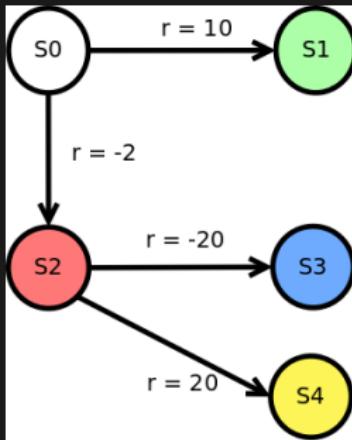


$$Q(s, a) = R(s, a) + \text{FutureReward}$$

Making decisions

three possible strategies

- strategy 1 : S0->S1, score = 10.0
- strategy 2 : S0->S2->S3, score = -2.0 + (-20.0) = -22
- strategy 3 : S0->S2->S4, score = -2.0 + (20.0) = 18



$$Q(s, a) = R(s, a) + \max(\text{FutureRewards})$$

Q learning

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

where

s is state

a is action

s' is next state

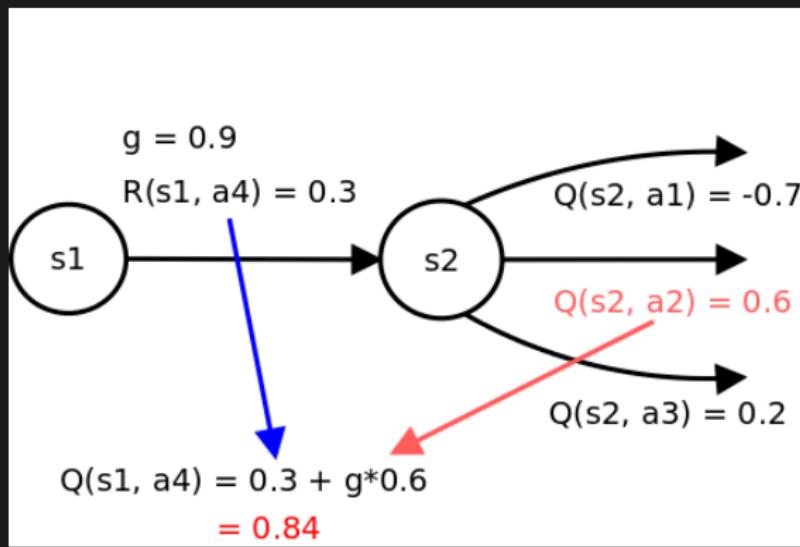
a' is best action in next state

$R(s, a)$ is reward

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

Q learning

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



Q learning - stochastic

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

$$Q'(s, a) = (1 - \alpha)Q(s, a) + \alpha \left(R(s, a) + \gamma \max_{a'} Q(s', a') \right)$$

Q learning

- obtain reward

```
reward = env.get_reward();
```

- update state

```
state_old = state;
```

```
state = env.get_observation();
```

- select action

```
action_old = action;
```

```
action = select_action(Q(state));
```

- process learning

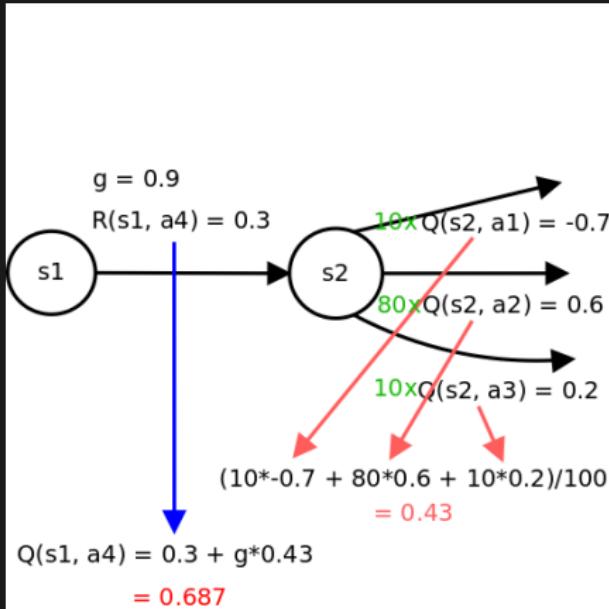
$$Q(\text{state_old}, \text{action_old}) += \alpha(\text{reward} + \gamma \max_{a'} Q(\text{state}, a') - Q(\text{state_old}, \text{action_old}));$$

- execute action

```
env.action(action);
```

SARSA learning

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



SARSA learning

- **obtain reward**

```
reward = env.get_reward();
```

- **update state**

```
state_old = state;
```

```
state = env.get_observation();
```

- **select action**

```
action_old = action;
```

```
action = select_action(Q(state));
```

- **process learning**

$$Q(\text{state_old}, \text{action_old}) += \alpha(\text{reward} + \gamma Q(\text{state}, \text{action}) - Q(\text{state_old}, \text{action_old}))$$

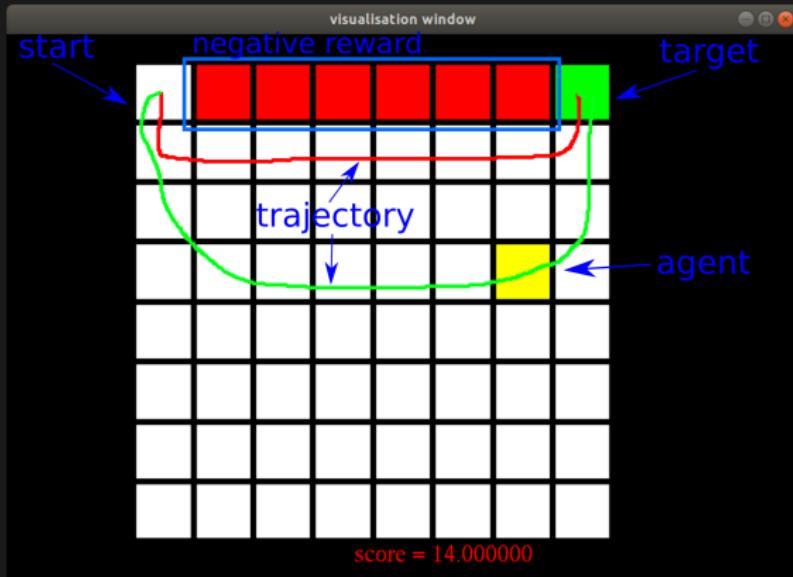
- **execute action**

```
env.action(action);
```

Q-learning vs SARSA - cliff example

$$Q'(s, a) = (1 - \alpha)Q(s, a) + \alpha \left(R(s, a) + \gamma \max_{a'} Q(s', a') \right)$$

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



Deep reinforcement learning

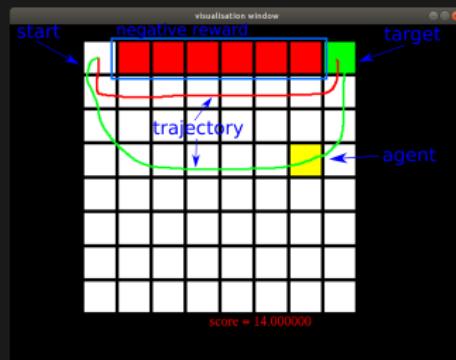
Possible states in some games

- **tic-tac-toe** 26830 states
- **2048** 44096709674720289 states
- **atoms in observable universe** 10^{82}
- **chess** 10^{120} states
- **GO** 10^{170} states

storing Q values

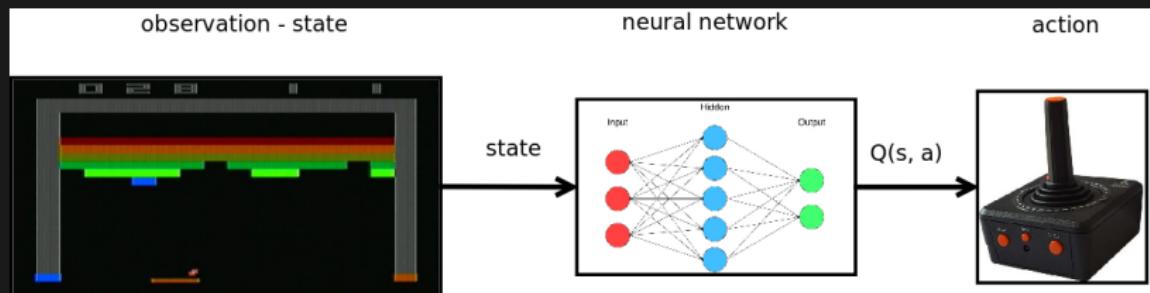
- table
- linear combination of features, $Q(s, a) = \sum_{i=1}^N w_i F_i(s, a)$
- neural network

Q table example

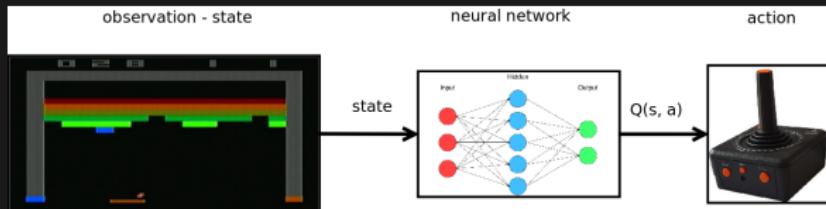


State	A0 UP	A1 LEFT	A2 DOWN	A3 RIGHT
0			0.43	-1
1, 2, 3, 4, 5, 6	T	T	T	T
7	T	T	T	T
8				0.49
9	-1			0.53
10	-1			0.59
11	-1			0.65
12	-1			0.72
13	-1			0.81
14	-1			0.9
15	1			

Neural network for $Q(s, a)$ approximation - Q networks



Neural network for $Q(s, a)$ approximation - Q networks



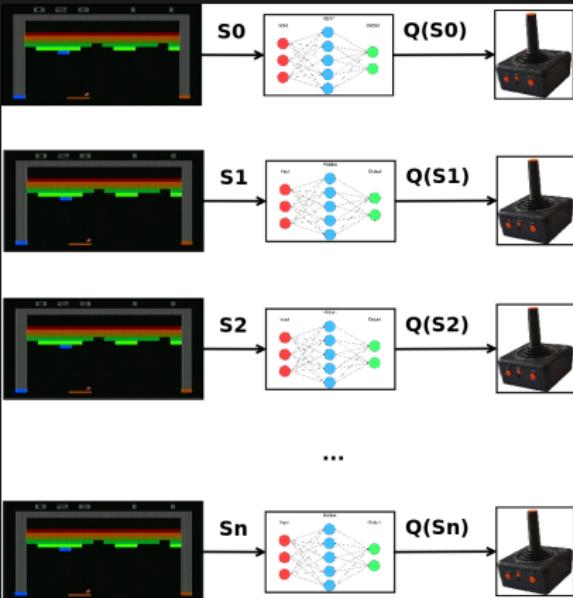
$$SARSA : Q'(s, a) = (1 - \alpha)Q(s, a) + \alpha \left(R(s, a) + \gamma Q(s', a') \right)$$

$$\text{loss} = \sum_{i=1}^N \left(\text{target_value}_i - \text{resulted_value}_i \right)^2$$

$$L = \sum_{i=1}^N \left(Q(s_i, a_i) - \hat{Q}(s_i, a_i) \right)^2$$

$$L = \sum_{i=1}^N \left(R(s_i, a_i) + \gamma Q(s'_i, a'_i) - \hat{Q}(s_i, a_i) \right)^2$$

Training network



$$\Delta \hat{Q}(s_0, a_0) = \alpha \left(R(s_0, a_0) + \gamma \hat{Q}(s_1, a_1) \right)$$

$$\Delta \hat{Q}(s_1, a_1) = \alpha \left(R(s_1, a_1) + \gamma \hat{Q}(s_2, a_2) \right)$$

$$\Delta \hat{Q}(s_2, a_2) = \alpha \left(R(s_2, a_2) + \gamma \hat{Q}(s_3, a_3) \right)$$

...

$$\Delta \hat{Q}(s_n, a_n) = \alpha \left(R(s_n, a_n) + \gamma \hat{Q}(s_{n+1}, a_{n+1}) \right)$$

Training network

- ① compute temporary Q_t batch

$$Q_t(s_0, a_0) = R(s_0, a_0) + \gamma Q_t(s_1, a_1)$$

$$Q_t(s_1, a_1) = R(s_1, a_1) + \gamma Q_t(s_2, a_2)$$

$$Q_t(s_2, a_2) = R(s_2, a_2) + \gamma Q_t(s_3, a_3)$$

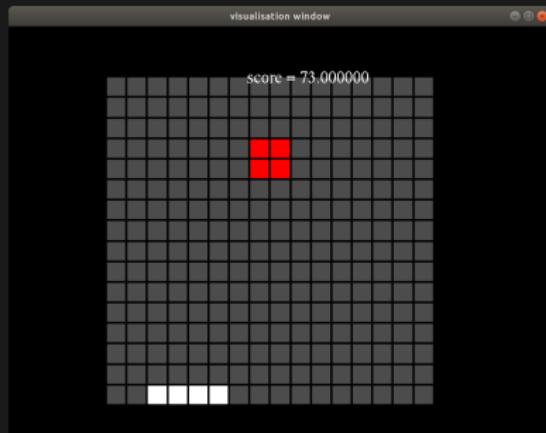
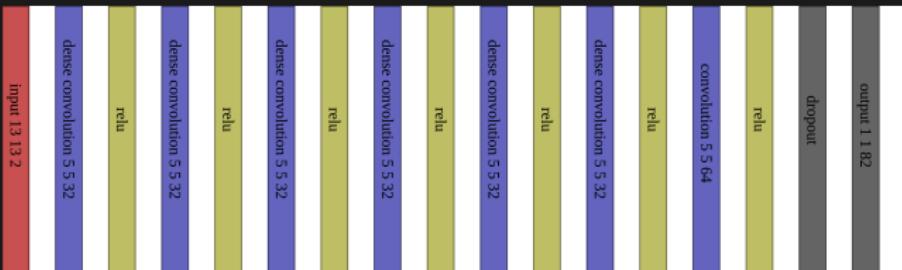
...

$$Q_t(s_n, a_n) = R(s_{n+1}, a_{n+1})$$

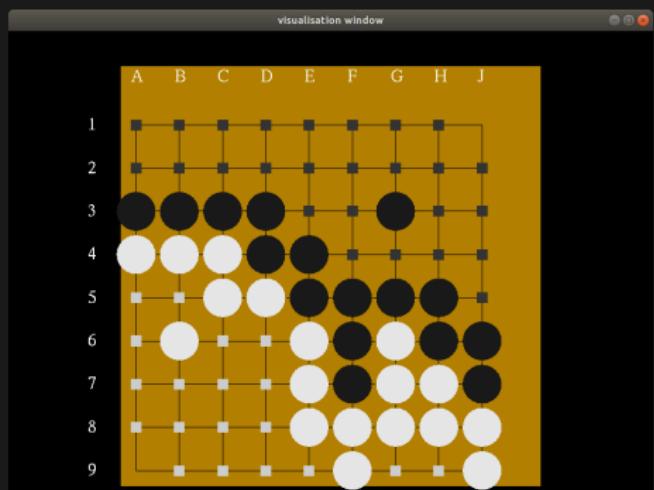
- ② train neural network using

$$Q_{new}(s_i, a_i) = (1 - \alpha)Q_{old}(s_i, a_i) + \alpha Q_t(s_i, a_i)$$

Examples



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Reinforcement learning

Usefull links

-  **Andrej Karpathy : Pong from pixels**
<http://karpathy.github.io/2016/05/31/r1/>
-  **Richard S. Sutton : Reinforcement Learning: An Introduction**
https://www.amazon.com/Reinforcement-Learning-Introduction-Adaptive-Computation/dp/0262193981
-  **Maxim Lapan : Deep reinforcement learning**
<https://www.amazon.com/Practical-Reinforcement-Learning-Maxim-Lapan/dp/1788834240>
-  **Mohit Sewak : Practical Convolutional Neural Networks**
<https://www.amazon.com/Practical-Convolutional-Neural-Networks-Implement/dp/1788392302>
-  **CHRISTOPHER J.C.H. WATKINS : Q-learning**
<http://www.gatsby.ucl.ac.uk/~dayan/papers/cjch.pdf>
-  **Densely Connected Convolutional Networks**
<https://arxiv.org/pdf/1608.06993.pdf>
-  **Mastering the Game of Go without Human Knowledge**
https://deepmind.com/documents/119/agz_unformatted_nature.pdf

Q&A



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github <https://github.com/michalnand>