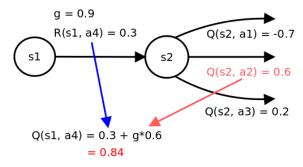
Deep Q networks

Michal Chovanec, michal.nand@gmail.com

1 Q-learning



Obr. 1: Q learning

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

where

s is state

a is action

s' is next state

a' is best action in next state

R is reward function

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

2 Deep Q network - DQN

Approximate Q(s,a) using neural network as $\hat{Q}(s,a;w)$, where w are learnable network parameters resulted Q value using 1

$$\hat{Q}(s, a; w) = R + \gamma \max_{\alpha'} \hat{Q}(s', \alpha'; w)$$
(2)

error to minimize

$$E = R + \gamma \max_{\substack{\alpha' \\ \text{target value}}} \hat{Q}(s', \alpha'; w) - \hat{Q}(s, a; w)$$
predicted value
(3)

weights gradient

$$\Delta w = \eta E \nabla_w \hat{Q}(s, \alpha, w) \tag{4}$$

There is changing target value, $\hat{Q}(s, a; w)$ depends on w which is also changing during training, and leads to unstable learning. **Solution - fix** w, using temporary network with w' weights. This leads to deep Q learning equation

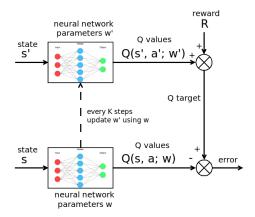
$$\hat{Q}(s, a; w) = R + \gamma \max_{\alpha'} \hat{Q}(s', \alpha'; w')$$
(5)

and every K steps update $w' \leftarrow w$, usually after training epoch. For agent decission making, the network w' is used. Finally, network error can be computed as

$$E = R + \gamma \max_{\alpha'} \hat{Q}(s', \alpha'; w') - \hat{Q}(s, a; w)$$

$$\tag{6}$$

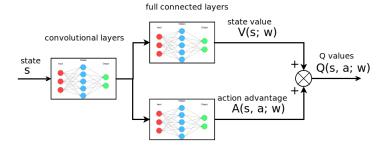
Principle of DQN can be demostrated on image 2 (Q-learning γ and max operator are removed for simplicity).



Obr. 2: basic DQN principle

3 Dueling deep Q network - DDQN

$$\hat{Q}(s, a, w) = \hat{V}(s, w) + \hat{A}(s, a, w)$$
value for being in state s advantage of taking action a at state s (7)



Obr. 3: dueling DQN principle

to avoid identifiability we substract average value of A truth all actions

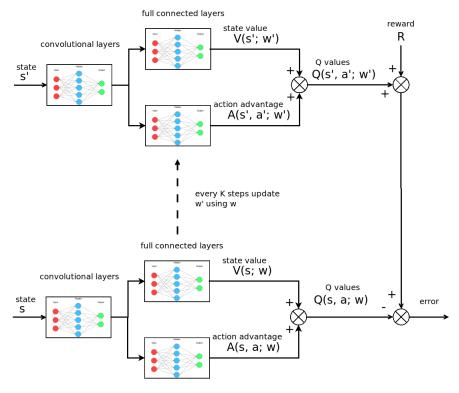
$$\hat{Q}(s, a, w) = \hat{V}(s, w) + \hat{A}(s, a, w) - \frac{1}{N_{\alpha'}} \sum_{\alpha'} \hat{A}(s, \alpha', w)$$
(8)

using equation 5 we obtain dueling deep Q network equation

$$\hat{Q}(s,a;w) = R + \gamma \left(\hat{V}(s',w') + \max_{\alpha'} \hat{A}(s',\alpha',w') - \frac{1}{N_{\alpha'}} \sum_{\alpha'} \hat{A}(s',\alpha',w') \right)$$
(9)

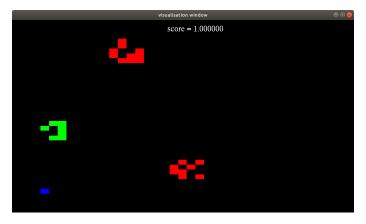
and finally the weights learning rule

$$\Delta w = \eta \left(R + \gamma \left(\hat{V}(s', w') + \max_{\alpha'} \hat{A}(s', \alpha', w') - \frac{1}{N_{\alpha'}} \sum_{\alpha'} \hat{A}(s', \alpha', w') \right) - \hat{Q}(s, a; w) \right) \nabla_w \hat{Q}(s, a; w)$$
(10)



Obr. 4: dueling DQN principle, full

4 Experiments



Obr. 5: example of testing game

Network hyperparameters

• init weights : XAVIER

• learning rate: 0.0005

• L1 regularization: 0.0000001

• L2 regularization : 0.0000001

• dropout: 0.2,

• minibatch size: 32

RL hyperparameters

• experience buffer size: 1024

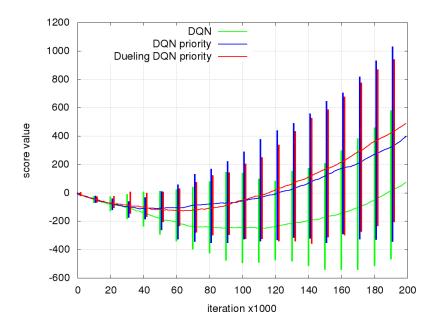
• gamma: 0.9

• epsilon training: 0.2

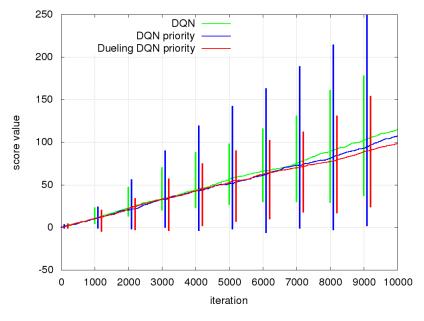
• epsilon testing: 0.05

layer type	input dimensions	kernel dimensions
dense convolution	16x32x3	3x3x8
dense convolution	16x32x11	3x3x8
dense convolution	16x32x19	3x3x8
dense convolution	16x32x27	3x3x8
convolution	16x32x35	3x3x32
full connected	16x32x32	actions_count

Tabul'ka 1: testing network architecture



Obr. 6: training score progress



Obr. 7: testing score progress