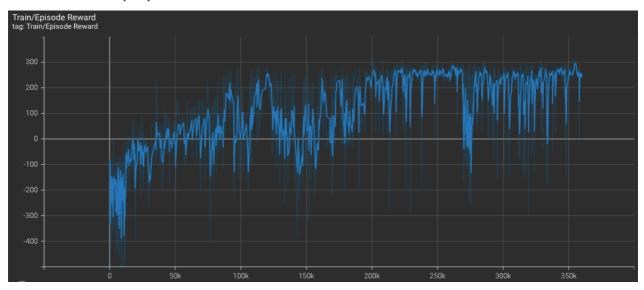
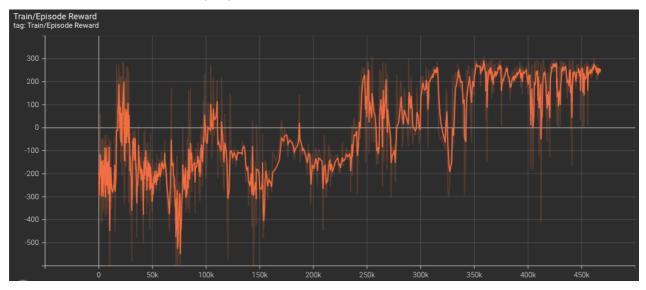
Report (80%)

 A tensorboard plot shows episode rewards of at least 800 training episodes in LunarLander-v2 (5%)



 A tensorboard plot shows episode rewards of at least 800 training episodes in LunarLanderContinuous-v2 (5%)



。 Describe your major implementation of both algorithms in detail. (20%)

DDPG 與 DQN 都是 off-policy 的 algorithm,且對於 ground truth Q value 都是用 temporal difference 的方法去近似。

Algorithm – DDPG algorithm: Behavior and target network(both actor and critic)
Randomly initialize critic network $Q(s, a|\theta^Q)$ and actor $\mu(s|\theta^\mu)$ with weights θ^Q and θ^μ

Initialize target network Q' and μ' with weights $\theta^{Q'} \leftarrow \theta^{Q}, \theta^{\mu'} \leftarrow \theta^{\mu}$

Initialize replay buffer R

for episode = 1, M do

Initialize a random process N for action exploration Receive initial observation state s_1

for t=1,T do action drawn from a deterministic policy with exploration Select action $a_t = \mu(s_t|\theta^{\mu}) + N_t$ according to the current policy and exploration noise experience replay

Execute action a_t and observe reward r_t and observe new state s_{t+1} Store transition (s_t, a_t, r_t, s_{t+1}) in R

Sample random minibatch of N transitions (s_i, a_i, r_i, s_{i+1}) from R Set $y_i = r_i + \gamma Q'(s_{t+1}, \mu'(s_{t+1}|\theta^{\mu'})|\theta^{Q'})$ Head of the behavior networks (both actor and critic)

Update critic by minimizing the loss: $L = \frac{1}{N} \sum_{i} (y_i - Q(s_i, a_i | \theta^Q))^2$

Update the actor policy using the sampled gradient:

$$\nabla_{\theta^{\mu}\mu}|s_{i}\approx\frac{1}{N}\sum_{i}\nabla_{a}Q(s,a|\theta^{Q})|_{s=s_{i},a=\mu(s_{i})}\nabla_{\theta^{\mu}\mu}(s|\theta^{\mu})|s_{i}$$

Update the target networks: update the target network softly $\theta^{Q'} \leftarrow \tau \theta^{Q} + (1 - \tau)\theta^{Q'}$

$$\theta^{Q'} \leftarrow \tau \theta^{Q} + (1 - \tau)\theta^{Q'}$$

$$\theta^{\mu'} \leftarrow \tau \theta^{Q} + (1 - \tau)\theta^{\mu'}$$

end for

end for

Algorithm – Deep Q-learning with experience replay:

```
Initialize replay memory D to capacity N behavior and target network
Initialize action-value function Q with random weights \theta
Initialize target action-value function \hat{Q} with weights \theta^- = \theta
For episode = 1, M do
   Initialize sequence s_1 = \{x_1\} and preprocessed sequence \phi_1 = \phi(s_1)
   For t = 1,T do
                           epsilon-greedy based on behavior network
       With probability \varepsilon select a random action a_t
       otherwise select a_t = \operatorname{argmax}_a Q(\phi(s_t), a; \theta)
       Execute action a_t in emulator and observe reward r_t and image x_{t+1}
       Set s_{t+1} = s_t, a_t, x_{t+1} and preprocess \phi_{t+1} = \phi(s_{t+1}) experience replay
       Store transition (\phi_t, a_t, r_t, \phi_{t+1}) in D
       Sample random minibatch of transitions (\phi_i, a_j, r_j, \phi_{i+1}) from D
                   r_{j} if episode terminates at step j+1 r_{j}+\gamma \max_{a'} \hat{Q}\left(\phi_{j+1},a';\theta^{-}\right) otherwise
       Perform a gradient descent step on (y_j - Q(\phi_j, a_j; \theta))^2 with respect to the
       network parameters \theta
       Every C steps reset \hat{Q} = Q update the target network periodically
   End For
End For
```

Network Architecture

DDPG 為 policy based 的 algorithm,所以有兩個 network 分別為 critic network 與 actor network。

```
#DDPG: actor network & critic network
class ActorNet(nn.Module):
    def __init__(self, state_dim=8, action_dim=2, hidden_dim=(400, 300)):
        super().__init__()
        ## TODO ##
        h1, h2 = hidden_dim
        self.main = nn.Sequential(
            nn.Linear(state_dim, h1),
            nn.ReLU(),
            nn.Linear(h1, h2),
            nn.ReLU(),
            nn.Linear(h2, action dim),
            nn.Tanh()
        #raise NotImplementedError
    def forward(self, x):
        ## TODO ##
        return self.main(x)
        #raise NotImplementedError
class CriticNet(nn.Module):
```

DQN 為 value based 的 algorithm,所以只有一個用來衡量 Q value 的 network。

```
#DQN: Q value network
class Net(nn.Module):
    def __init__(self, state_dim=8, action_dim=4, hidden_dim=(400, 300)):
# hidden_dim change from (32, 32) to (400, 300)
        super().__init__()
        ## TODO ##
        self.main = nn.Sequential(
            #first layer
            nn.Linear(state dim, hidden dim[0]),
            nn.ReLU(),
            #second layer
            nn.Linear(hidden_dim[0], hidden_dim[1]),
            nn.ReLU(),
            #third layer
            nn.Linear(hidden_dim[1], action_dim)
        #raise NotImplementedError
    def forward(self, x):
       ## TODO ##
       return self.main(x)
        #raise NotImplementedError
```

Optimizer

DDPG 與 DQN 都是對 behavior network 去做 update 而非 target network,其中不同的是 DDPG 有 actor 與 critic 兩種 network,而 DQN 只需要一個衡量 Q value 的 network 即可。

```
#DDPG: optimizer
## TODO ##
self._actor_opt = torch.optim.Adam(self._actor_net.parameters(), lr=1e-3)
# gradient descent toward behavior network instead of target network
self._critic_opt = torch.optim.Adam(self._critic_net.parameters(), lr=1e-
3) # gradient descent toward behavior network instead of target network
#raise NotImplementedError
```

```
#DQN: optimizer
## TODO ##
self._optimizer =
torch.optim.Adam(self._behavior_net.parameters(),lr=args.lr) # gradient
descent toward behavior network instead of target network
#raise NotImplementedError
```

Select Action

DDPG 的 action space 是 continuous 的,因此會有一定機率直接選擇 behavior actor network 建議的 deterministic action,一定機率選擇 behavior actor network 給出的 deterministic action 上又再加上一些雜訊。

```
#DDPG: select action
def select_action(self, state, noise=True):
    '''based on the behavior (actor) network and exploration noise'''
    ## TODO ##
    if noise:
        eps =
torch.from_numpy(self._action_noise.sample()).to(self.device)
    else:
        eps = torch.from_numpy(np.zeros(2)).to(self.device)
    return self._actor_net(torch.from_numpy(state).to(self.device)) + eps
    #raise NotImplementedError
```

DQN 的 action space 是 discrete 的,因此會有一定機率去選擇衡量 Q value 的 behavior network 中能使 Q value 最大的 action,另外一定機率選擇 random action。

```
#DQN: select action
def select_action(self, state, epsilon, action_space):
    '''epsilon-greedy based on behavior network'''
    ## TODO ##
    use_exploration = random.random() < epsilon
    if use_exploration:
        return action_space.sample() # select a random action
    else:
        return
self._behavior_net(torch.from_numpy(state).to(self.device)).argmax().item()
# select the best action according to target network
    #raise NotImplementedError</pre>
```

Update Behavior Network

DDPG 的 ground truth Q value 利用 temporal difference 、 target actor network 與 target critic network 近似得出,接著透過 mean square error 看 behavior critic network 估計出的值 與 ground truth Q value 差距有多少,希望能盡可能縮短他們之間的差距;behavior actor network 希望能在給定一個 state 下輸出最大的 Q value,亦即希望能夠最小化負的 behavior actor network 輸出出來的 Q value。

```
#DDPG: update behavior network
def _update_behavior_network(self, gamma):
    actor net, critic net, target actor net, target critic net =
self._actor_net, self._critic_net, self._target_actor_net,
self._target_critic_net
    actor opt, critic opt = self. actor opt, self. critic opt
    # sample a minibatch of transitions
    state, action, reward, next_state, done = self._memory.sample(
        self.batch_size, self.device)
   ## update critic ##
    # critic loss
    ## TODO ##
   q_value = self._critic_net(state, action)
   with torch.no grad():
        a next = self. target actor net(next state)
        q_next = self._target_critic_net(next_state,a_next)
        q_target = reward + gamma*q_next*(1-done)
    criterion = nn.MSELoss()
   critic_loss = criterion(q_value, q_target)
    #raise NotImplementedError
    # optimize critic
   actor net.zero grad()
   critic_net.zero_grad()
   critic loss.backward()
    critic opt.step()
```

```
## update actor ##

# actor loss

## TODO ##

action = self._actor_net(state)

actor_loss = -self._critic_net(state,action).mean()

#raise NotImplementedError

# optimize actor

actor_net.zero_grad()

critic_net.zero_grad()

actor_loss.backward()

actor_opt.step()
```

DQN 希望 behavior network 能夠在給定 state 與 action 的情況下輸出最大的 Q value,而 ground truth Q value(代表在給定 state 與 action 的情況下輸出的最大 Q value) 由 temporal difference 與 target network 近似而來,因此就直接計算 behavior network 輸出的 Q value 與 ground truth Q value 的 mean square error,希望能夠最小化這個 error 來減少 behavior network 輸出的 Q value 與 ground truth Q value 之間的差距,讓 behavior network 盡可能能 夠在給定 state 與 action 的情況下輸出最大的 Q value。

```
#DQN: update behavior network
def _update_behavior_network(self, gamma):
    # sample a minibatch of transitions
    state, action, reward, next state, done = self. memory.sample(
        self.batch size, self.device)
   ## TODO ##
    index = action.long()
   q_value = torch.gather(self._behavior_net(state), dim=1, index=index)
    with torch.no grad():
        q next = self. target net(next state).max(dim=1)[0].view(-1,1) #
DQN is a VI-based algorithm, not PI-based. hence we need to pick the
maximum Q value instead of the action with maximum Q value.
        q target = reward + gamma*q next*(1-done)
   criterion = nn.MSELoss()
   loss = criterion(q_value, q_target)
   #raise NotImplementedError
   # optimize
    self._optimizer.zero_grad()
    loss.backward()
    nn.utils.clip_grad_norm_(self._behavior_net.parameters(), 5)
    self. optimizer.step()
```

■ Update Target Network

DDPG 採用 softly update 的方式,會每個 step 都 update 一點點 (control by ratio au) 的 behavior network 的參數資訊至 target network。

```
#DDPG: update target network softly
def update(self):
    # update the behavior networks
    self. update behavior network(self.gamma)
    # update the target networks
    self._update_target_network(self._target_actor_net, self._actor_net,
self.tau)
    self._update_target_network(self._target_critic_net, self._critic_net,
self.tau)
@staticmethod
def _update_target_network(target_net, net, tau):
    '''update target network by _soft_ copying from behavior network'''
    for target, behavior in zip(target net.parameters(),
net.parameters()):
        ## TODO ##
        target.data.copy_((1-tau)*target.data + tau*behavior.data)
        #raise NotImplementedError
```

DQN 採用 periodically update 的方式,會在定期在跑了幾個 step 後,將整個 behavior network 的參數資訊覆蓋至 target network。

```
#DAN: update target network periodically
def update(self, total_steps):
    if total_steps % self.freq == 0:
        self._update_behavior_network(self.gamma)
    if total_steps % self.target_freq == 0:
        self._update_target_network()

def _update_target_network(self):
    '''update target network by copying from behavior network'''
    ## TODO ##
    self._target_net.load_state_dict(self._behavior_net.state_dict())
    #raise NotImplementedError
```

Test

DDPG 與 DQN 做 testing 的方式基本上一樣,唯一不同的是 DDPG 的 select_action function reutrn 回來的東西是一個在 GPU 上的 tensor,因此要把它轉回 NumPy 型態再丟給 environment 做互動,而 DQN 的 select_action function reutrn 回來的東西是一個 scalar,因此不需要做任何除裡就可以直接丟給 environment 做互動。

```
#DDPG: test
def test(args, env, agent, writer):
    print('Start Testing')
    seeds = (args.seed + i for i in range(10))
    rewards = []
    for n_episode, seed in enumerate(seeds):
```

```
total reward = 0
        env.seed(seed)
        state = env.reset()
        ## TODO ##
        for t in itertools.count(start=1):
            # select action
            action = agent.select_action(state)
            action = action.detach().cpu().numpy()
            # execute action
            next_state, reward, done, _ = env.step(action)
            state = next state
            total_reward += reward
            if args.render:
                env.render()
            if done:
                writer.add scalar('Test/Episode Reward', total reward,
n_episode)
                print(
                 'Episode: {}\tLength: {:3d}\tTotal reward: {:.2f}\t'
                     .format(n episode, t, total reward))
                rewards.append(total_reward)
                break
        #raise NotImplementedError
    print('Average Reward', np.mean(rewards))
    env.close()
```

```
#DQN: test
def test(args, env, agent, writer):
    print('Start Testing')
    action space = env.action space
    epsilon = args.test_epsilon
    seeds = (args.seed + i for i in range(10))
    rewards = []
    for n episode, seed in enumerate(seeds):
        total_reward = 0
        env.seed(seed)
        state = env.reset()
        ## TODO ##
        for t in itertools.count(start=1):
            action = agent.select action(state, epsilon, action space)
            next_state, reward, done, _ = env.step(action)
            state = next state
            total reward += reward
            if args.render:
                env.render()
            if done:
                writer.add scalar('Test/Episode Reward', total reward,
n episode)
```

Replay Memory Sampling

DDPG 與 DQN sample transition 的方式相同,只是在 DDPG 裡面用了不同的寫法而已,都一樣 要 output 在 replay buffer 裡 sample 出 batch_size 個的 (state, action, reward, next_state, done) 這五個東西。

```
#DDPG: replay memory sampling
def sample(self, batch size, device):
    '''sample a batch of transition tensors'''
    ## TODO ##
    transitions = random.sample(self.buffer, batch size)
    states = torch.Tensor([list(x) for x in np.asarray(transitions)[:,
0]]).to(device)
    actions = torch.Tensor([list(x) for x in np.asarray(transitions)[:,
1]]).to(device)
    rewards = torch.Tensor([list(x) for x in np.asarray(transitions)[:,
2]]).to(device)
    next states = torch.Tensor([list(x) for x in np.asarray(transitions)
[:, 3]]).to(device)
    dones = torch.Tensor([list(x) for x in np.asarray(transitions)[:,
4]]).to(device)
    return states, actions, rewards, next states, dones
    #raise NotImplementedError
```

Describe differences between your implementation and algorithms. (10%)

對於 DDPG 所有參數都沒有改動,而對於 DQN 則有改動 hidden_dim,(第一層 hidden layer dimension, 第二層 hidden layer dimension) 從 (32,32) 變成 (400,300),讓 DQN network 的架構長的 跟 DDQN critic network 的架構一樣,增加網路的參數來試著提高 reward。

另外 DQN 更新 epsilon 的地方也變了,從每個 step 都更新一次更改為每個 epsisode 更新一次,讓它不要下降那麼快,在一開始多做一些 expolaration 避免卡在局部最佳 reward 上。

Describe your implementation and the gradient of actor updating. (10%)

actor network要做的事情就是給定 state,要找出哪個 action 能夠使 critic network 算出的 Q-value 最大,因此 actor loss 就被定義成以下的樣子:

$$\begin{split} & \text{optimal action} = \arg\max_{\mu} Q(s, \mu(s|\theta_{\text{behavior_actor}})|\theta_{\text{behavior_critic}}) \\ & \Rightarrow \arctan \log s = -Q(s, \mu(s|\theta_{\text{behavior_actor}})|\theta_{\text{behavior_critic}}) \\ & \Rightarrow \frac{\partial \text{ actor loss}}{\partial \theta_{\text{behavior_actor}}} = \frac{\partial (-Q(s, \mu(s|\theta_{\text{behavior_actor}})|\theta_{\text{behavior_actor}})|\theta_{\text{behavior_actor}})}{\partial \mu(s|\theta_{\text{behavior_actor}})} \frac{\partial \mu(s|\theta_{\text{behavior_actor}})}{\theta_{\text{behavior_actor}}} \end{split}$$

程式碼的部分在第三點 "Describe your major implementation of both algorithms in detail." 已提 過。

• Describe your implementation and the gradient of critic updating. (10%)

critic network 要做的事情就是盡可能讓 critic network 預估的 Q value 接近 ground truth Q value,而在 DDPG 裡 ground truth Q value 是利用 temporal difference 的方式搭配 target network去近似的,因此 critic loss 就透過 mean square error 被定義成以下的樣子:

ground truth Q value
$$\approx$$
 TD target $= r_{t+1} + \gamma Q(s_{t+1}, \mu(s_{t+1}|\theta_{\text{target_actor}})|\theta_{\text{target_critic}})$
 \Rightarrow critic loss $= \frac{1}{N} \sum (\text{TD target} - Q(s_t, a_t|\theta_{\text{behavior_critic}}))^2$

程式碼的部分在第三點 "Describe your major implementation of both algorithms in detail." 已提 過。

o Explain effects of the discount factor. (5%)

Given a trajectoray
$$au, G_t(au) = \sum_{m=t}^{\infty} \gamma^m r_{m+1}$$

代表著對於未來報酬的期望值會以近期得到的 reward 為主,而遠期得到的 reward 對於期望值的影響較低(折現(discount)較多)。

• Explain benefits of epsilon-greedy in comparison to greedy action selection. (5%)

reinforcement learning 最常遇到的問題就是要在 expolaration 與 expolitation 間作抉擇,若只做 greedy action selection 將有可能會卡在局部最佳解中,因為 expolaration 做得不夠多就有可能會沒 有遇到那些比較好的 action 的結果,因此才會需要在原本的 greedy action 外再設一定機率會去做 random action 讓 agent 可以去做 expolaration,即為 epsilon-greedy action selection,這可以提高 跳出局部最佳解的機率。

• Explain the necessity of the target network. (5%)

DDPG 與 DQN 都是利用 temporal difference 的方法來去近似 ground truth Q value:

其中對於 DDPG 來說,target actor network 用來決定 a_next 的值,這個 a_next 會再與 target critic network 一起決定 q_next 的值,但每個 step 對於 critic network 的更新是針對 behavior critic network 來更新,對於 behavior actor network 則是要想辦法最大化 Q value,因此每個 step 對於 actor network 的更新是針對 behavior actor network 來更新,而 target network 更新的時候則是每個 step 都直接把 behavior network 的網路參數根據 au 這個比率來複製到 target network 的網路參數

上,每次更新一點點;而對於 DQN 來說,target network 是用來決定 q_next 的值的,但每個 step 的更新也同樣是針對 behavior network 來更新,而 target network 更新的時候則是直接把 behavior network 的參數複製過來,在本實驗中是設約 1000 step 會更新一次 target network。亦即,target network 基本上就只是用來取值近似 ground truth Q value,再讓 behavior network 根據這個近似的 ground truth Q value 來在每個 step 更新自身的網路參數,並非直接更新 target network,這樣有個好處就是每次近似出來的 ground truth Q value 不會每經過一個 step 就變動的很劇烈,而是相對平緩地在改變;若只有一個網路的話,那麼用來近似值、更新的網路都將會是同一個,近似的 ground truth Q value 每經過一個 step 就會大幅改變,這會增加訓練的不穩定性。

reference: Why is a target network required?

Explain the effect of replay buffer size in case of too large or too small. (5%)

若 replay buffer 太大,當然能再利用的經驗很多,但就是因為太多的經驗需要過多記憶體,使得 training 速度下降;若 replay buffer 太小,代表能再利用的經驗很少,很容易過於專注於環境中的某 個特定現象,導致 overfitting 的情況。

reference: How large should the replay buffer be?

• Report Bonus (20%)

• Implement and experiment on Double-DQN (10%)

Dobule-DQN 整體架構跟 DQN 一樣,唯一有改動的地方是計算 q_next 時並非是取 target network 的 最大 Q value,而是取能在 behavior network 取得最大 Q value 的 action,再將這個 action 餵給 target network 看對應的 Q value 是多少,用它來當 q_next。如此改動便會使原本 DQN overestimate 的問題被改善,因為每次更新不再是取對於 target network 絕對是最大值的 Q value,而是 取對於 target network 相對大的 Q value(透過 behavior network 來決定)。

```
def update behavior network(self, gamma):
   # sample a minibatch of transitions
    state, action, reward, next state, done = self. memory.sample(
        self.batch size, self.device)
   ## TODO ##
   buffer_action_index = action.long()
   q_value = torch.gather(self._behavior_net(state), dim=1,
index=buffer action index)
   with torch.no_grad():
        # different from DQN directly extract the maximal Q value based on
target network
        # DDQN extract the action with maximal Q value based on behavior
network, and see the corresponding Q value on target network when using the
particular action
        behavior_action_index =
self._behavior_net(next_state).argmax(dim=1).long().view(-1,1)
        q_next = torch.gather(self._target_net(next_state), dim=1,
index=behavior action index)
        q target = reward + gamma*q next*(1-done)
   criterion = nn.MSELoss()
    loss = criterion(q_value, q_target)
```

```
#raise NotImplementedError
# optimize
self._optimizer.zero_grad()
loss.backward()
nn.utils.clip_grad_norm_(self._behavior_net.parameters(), 5)
self._optimizer.step()
```

DDQN 結果明顯比 DQN 還要好。

```
(base) ubuntu@ec037-109:~/DLlabs_temporary/lab6$ python ddgn.py --test_only
Start Testing
Episode: 0
                Length: 152
                                Total reward: 256.81
Episode: 1
                Length: 154
                                Total reward: 282.45
Episode: 2
                Length: 165
                                Total reward: 285.24
Episode: 3
                Length: 182
                                Total reward: 279.94
Episode: 4
                Length: 287
                                Total reward: 292.95
Episode: 5
                Length: 415
                                Total reward: 267.36
                Length: 230
                                Total reward: 299.04
Episode: 6
Episode: 7
                Length: 166
                                Total reward: 297.08
Episode: 8
                Length: 231
                                Total reward: 312.58
                Length: 211
                                Total reward: 301.99
Episode: 9
Average Reward 287.54505443570196
```

- Performance (20%)
 - [LunarLander-v2] Average reward of 10 testing episodes: Average ÷ 30

```
(base) ubuntu@ec037-109:~/DLlabs_temporary/lab6$ python dqn.py --test_only
Start Testing
Episode: 0
                Length: 160
                                Total reward: 249.79
                                Total reward: 240.59
Episode: 1
                Length: 169
                Length: 195
Episode: 2
                                Total reward: 276.32
Episode: 3
                Length: 190
                                Total reward: 279.55
Episode: 4
                Length: 188
                                Total reward: 305.74
Episode: 5
                                Total reward: 267.11
                Length: 534
Episode: 6
                Length: 231
                                Total reward: 303.20
                Length: 214
Episode: 7
                                Total reward: 291.42
Episode: 8
                Length: 237
                                Total reward: 303.21
                                Total reward: 268.96
Episode: 9
                Length: 527
Average Reward 278.5871336767776
```

• [LunarLanderContinuous-v2] Average reward of 10 testing episodes: Average ÷ 30

```
(base) ubuntu@ec037-109:~/DLlabs_temporary/lab6$ python ddpg.py --test_only
Start Testing
Episode: 0
                                Total reward: 258.19
                Length: 164
                Length: 132
Episode: 1
                                Total reward: 292.61
Episode: 2
                Length: 164
                                Total reward: 278.98
Episode: 3
                Length: 169
                                Total reward: 285.34
Episode: 4
                Length: 760
                                Total reward: 252.80
                Length: 233
                                Total reward: 263.45
Episode: 5
                                Total reward: 307.46
Episode: 6
                Length: 178
                                Total reward: 289.89
Episode: 7
                Length: 144
Episode: 8
                Length: 188
                                Total reward: 312.22
Episode: 9
                Length: 192
                                Total reward: 230.67
Average Reward 277.1617734601881
```