

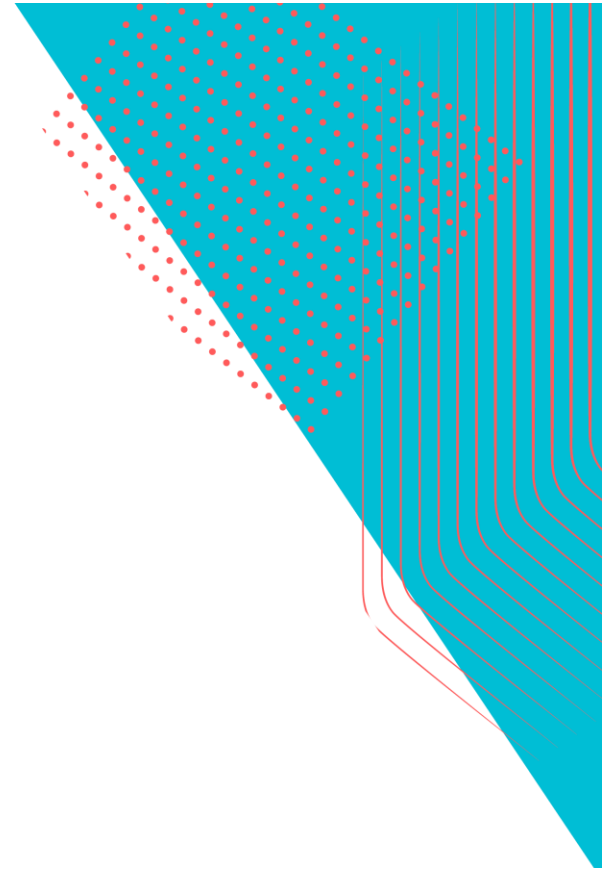


Science and
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Hartree Centre

Fundamentals of Reinforcement Learning

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Session introduction

- Goal: Use RL to solve real-life problems.
 - How to formulate a real-life problem as a RL problem?
 - How to implement a RL problem as a Gymnasium environment? Formulating a RL problem as a Gymnasium environment is beneficial as it allows us to use a range of helpful packages.
 - What is Deep Reinforcement Learning? What goes on under the hood of a Deep Reinforcement Learning algorithm?
 - Understanding is important but no need to reinvent the wheels. Can we make use of pre-implemented package of RL algorithms to solve our problems?

Session outline

- I present some slides and demonstrate with Jupyter notebooks ~ 40 mins
- You get your hands dirty and do some coding ~ 45 mins
- Concluding remarks ~ 5 mins

Paying with coins

- Problem:
 - We have 3 types of coins in our pocket: £1, 10p, and 1p.
 - We need to pay a (randomly chosen) amount between 1p and £10 with our coins.
 - We want the amount we pay to be within 1p of the amount due.
 - We also want to minimise the number of coins we use for each payment (nobody wants 500 1p coins).
- Approach:
 - Translate this problem to a RL problem.
 - Train an RL agent that does the paying for us.

RL problem design

- A sequential decision process: we pay one coin at a time until the payment is complete.
- Observation: a real number from -1 to 10 representing in pounds the amount of money we are still due. E.g., 0.01 means 1p.
- Action: a discrete number from 1 to 3 describing which coin we want to pay with.
- Reward:
 - If the amount of left to pay is less 1p and more than -1p (we overpay less than 1p), we return a reward = 100.
 - Else, we return a reward = -1
- Termination condition: the amount still due is less than 1p.

RL problem implementation

- Live coding in Jupyter notebook

Deep reinforcement learning

- Deep RL differs from traditional RL in that it approximates the policy function (or other learned functions) using a neural network.
- Deep RL is useful when there are too many states and/or actions in our problem and, thus, impossible to learn the value of each state/action pair individually.
- Once we have found the optimal neural network architecture and their optimal parameters, we can generalise from seen states to unseen states.

REINFORCE

- Approximate the policy with a NN
- Identify the policy objective function
- Optimise the NN parameters to maximise the policy objective function
 - Collect data
 - Update NN parameters using gradient ascent

REINFORCE implementation

- Live coding in Jupyter notebook

Stable baselines 3

- stable-baselines3 is a popular package of implementations of reinforcement learning algorithms.
- To demonstrate how to use stable-baselines3, we shall use it to solve the Gymnasium Cartpole environment.
- We shall also use stable-baselines3 to solve our Paying with coins RL problem.

Stable baselines 3

- Live coding in Jupyter notebook

Gymnasium wrapper

- When we implement Q learning for Cartpole, we add a discretise observation step. How can we apply a “discretise observation” step to pre-implemented algorithms?
- Gymnasium wrapper allows us to create a modified instance of the environment (e.g., one with discretised observation space) without having to re-code the original environment.
- Live coding in Jupyter notebook.

You do it time!

- You have the complete notebooks of
 - REINFORCE implementation for solving the Cart Pole problem.
 - Q learning implementation for solving the Cart Pole problem
 - Code that uses Stable baselines 3 to solve the Cart Pole problem.
- You have also Exercise notebooks with various tasks in them.
- Try the Exercise notebooks and complete the suggested tasks.
- Ask me anything!

Session summary

- Understand what goes under the hood of both tabular and deep reinforcement learning algorithms.
- Implement tabular algorithms in a toy gymnasium environment.
- Explore the effects of hyperparameters on learning rate and performance.
- Understand how to cast a real-life problem into a reinforcement learning problem.
- Understand how to implement a real-life problem as a custom gymnasium environment.
- Understand how to use custom code or pre-implemented packages of RL algorithms to solve RL problems.



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Thank you

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