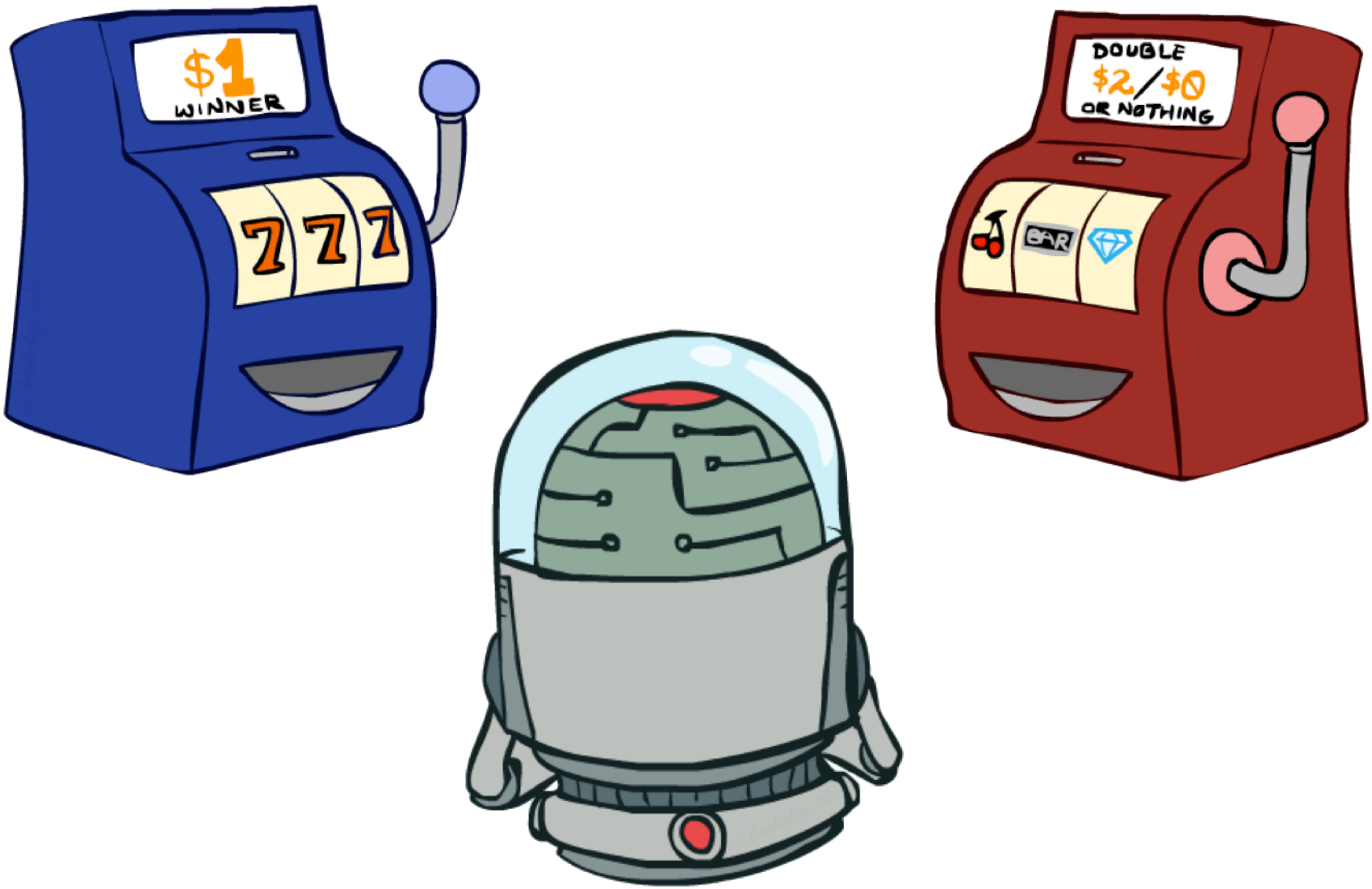
复旦大学大数据学院 魏忠钰
School of Data Science, Fudan University

Reinforcement Learning

May 2nd, 2018

Double Bandits



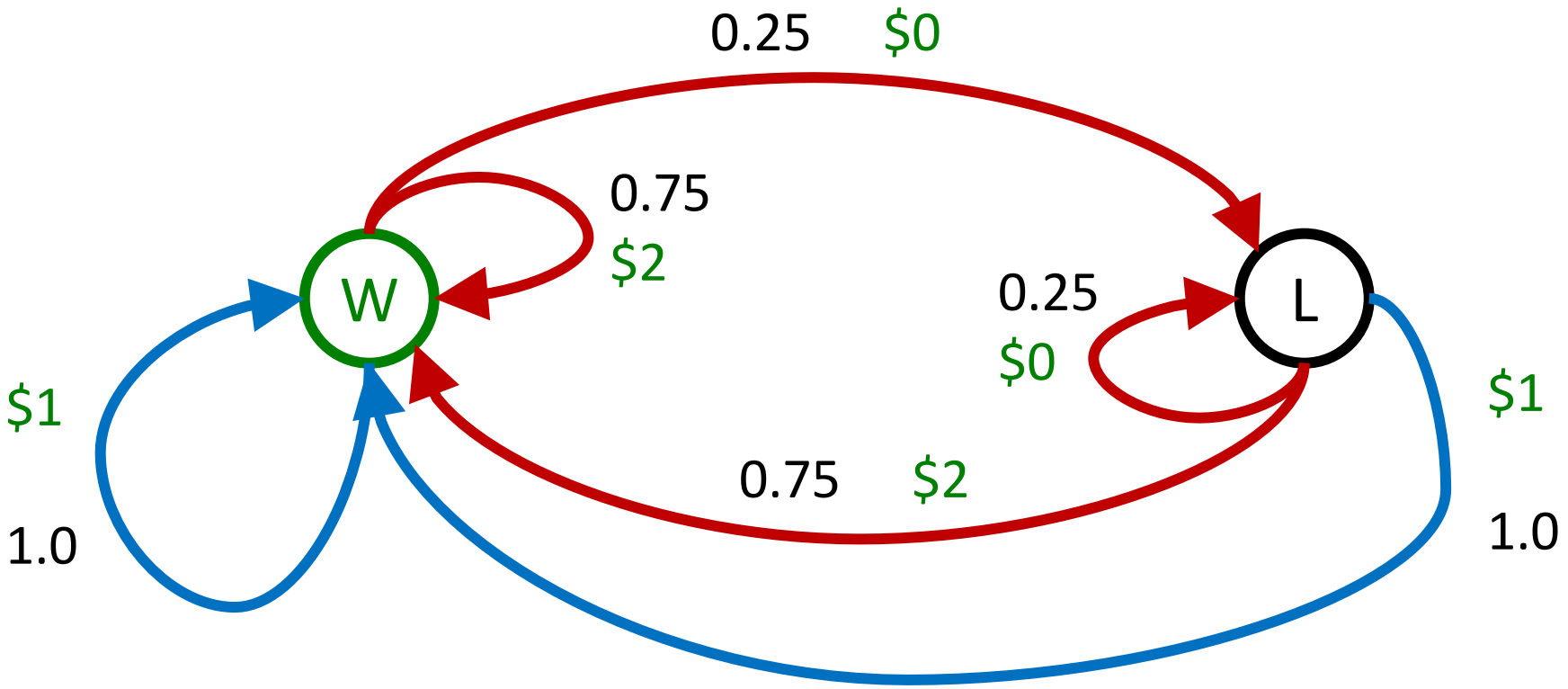
Double-Bandit MDP

- Actions: *Blue*, *Red*
- States: Win, Lose

No discount

100 time steps

Both states have the same value



Offline Planning

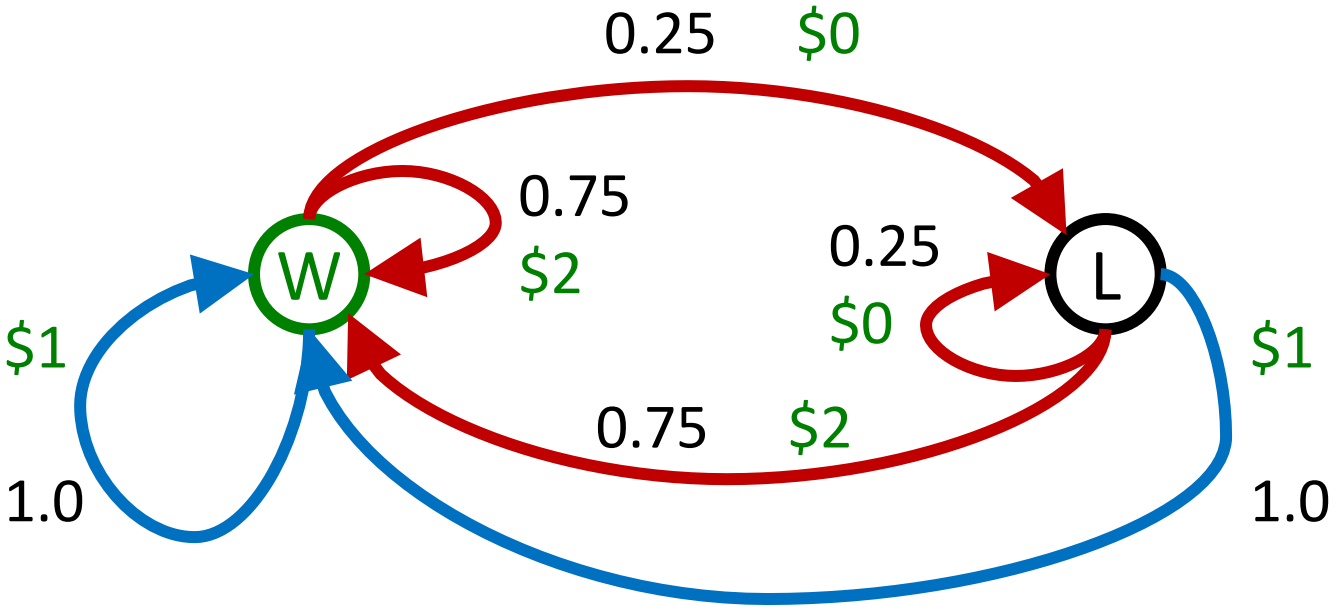
- Solving MDPs is offline planning
  - You determine all quantities through computation
  - You need to know the details of the MDP
  - You do not actually play the game!

No discount

100 time steps

Both states have the same value

	Value
Play Red	150
Play Blue	100



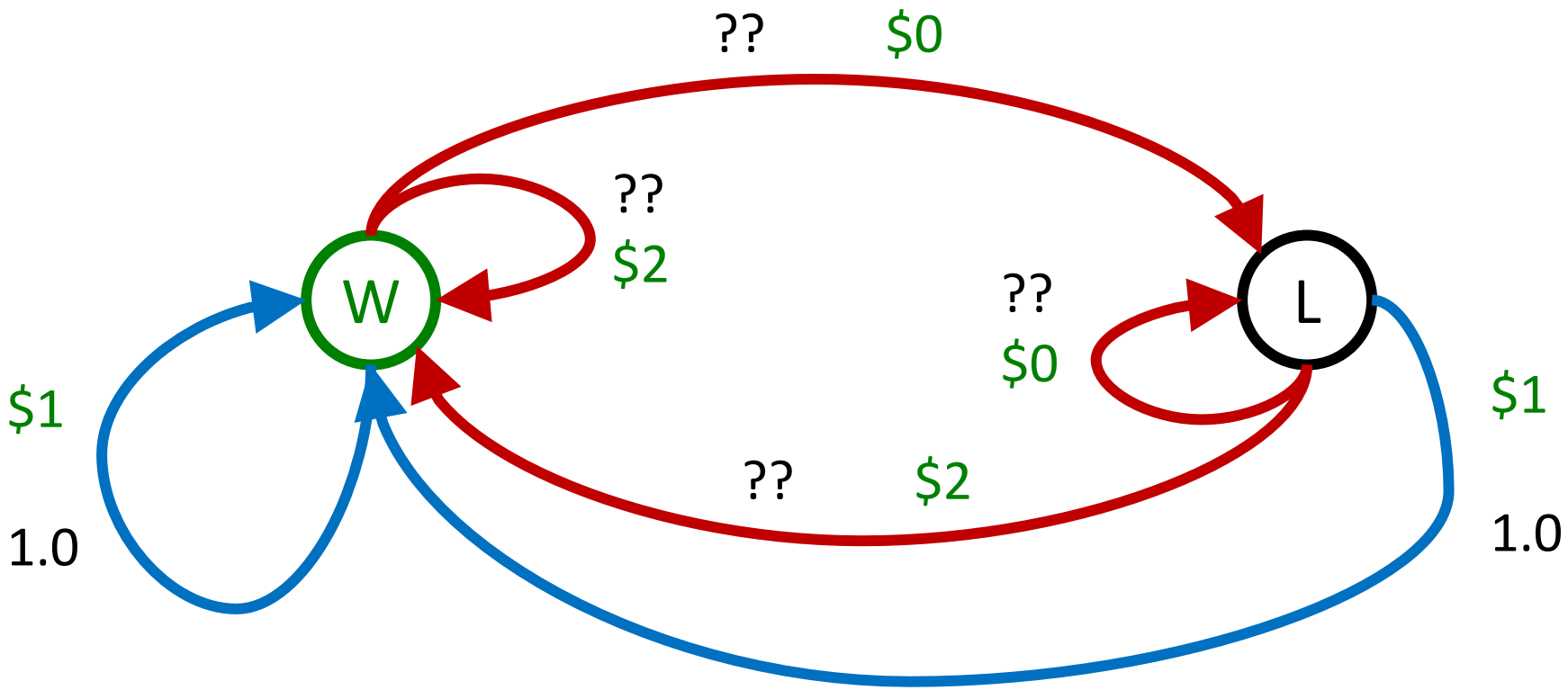
Let's Play!

$2 $2 $0 $2 $2

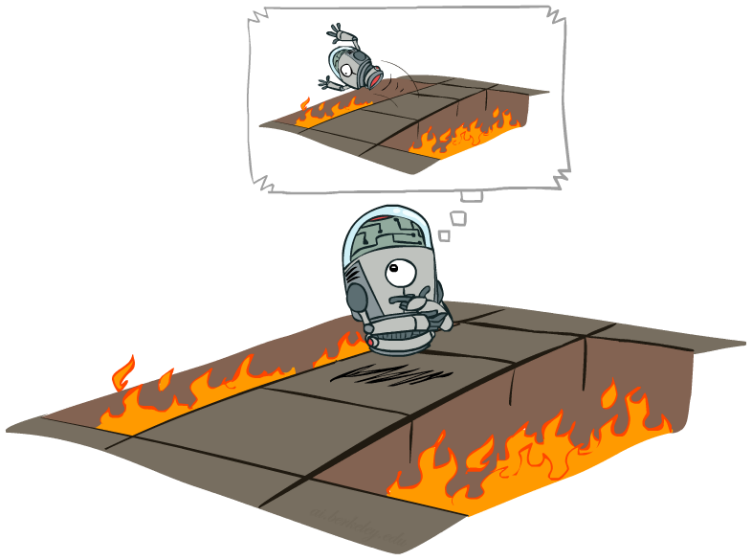
$2 $2 $0 $0 $0

Online Planning

- Rules changed! Red's win chance is different.



Offline (MDPs) vs. Online (RL)



Offline Solution

Online Learning

Example: Learning to Walk

Initial

A Learning Trial

After Learning
[1K Trials]

https://www.cs.utexas.edu/~pstone/Papers/bib2html/b2hd-icra04.html

Example: Learning to Walk

Initial

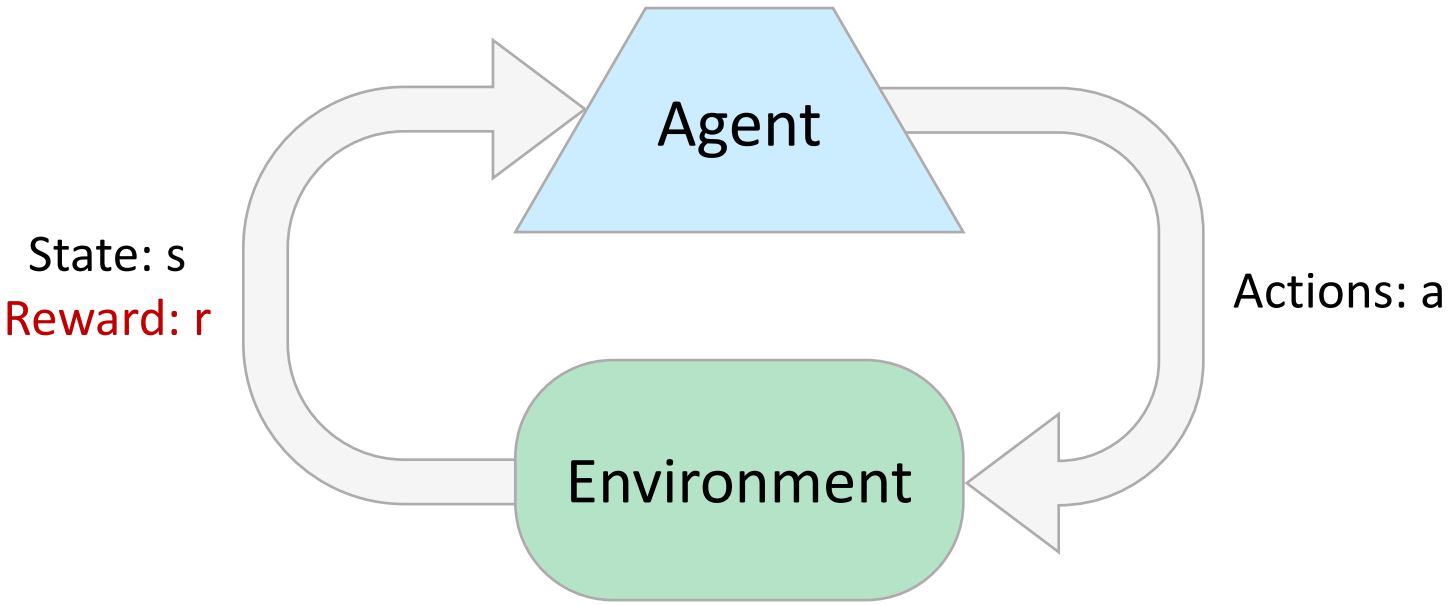
Example: Learning to Walk

Example: Learning to Walk

Finished

Example: Toddler Robot

Reinforcement Learning



- Basic idea:
  - Receive feedback in the form of rewards
  - Agent's utility is defined by the reward function
  - Must (learn to) act so as to maximize expected rewards
  - All learning is based on observed samples of outcomes!

Reinforcement Learning

- Still assume a Markov decision process (MDP):
  - A set of states $s \in S$
  - A set of actions (per state) A
  - A model T(s,a,s')
  - A reward function R(s,a,s')

- Still looking for a policy $\pi(s)$

- New twist: don't know T or R
  - I.e. we don't know which states are good or what the actions do
  - Must actually try actions and states out to learn

Trials for Reinforcement Learning

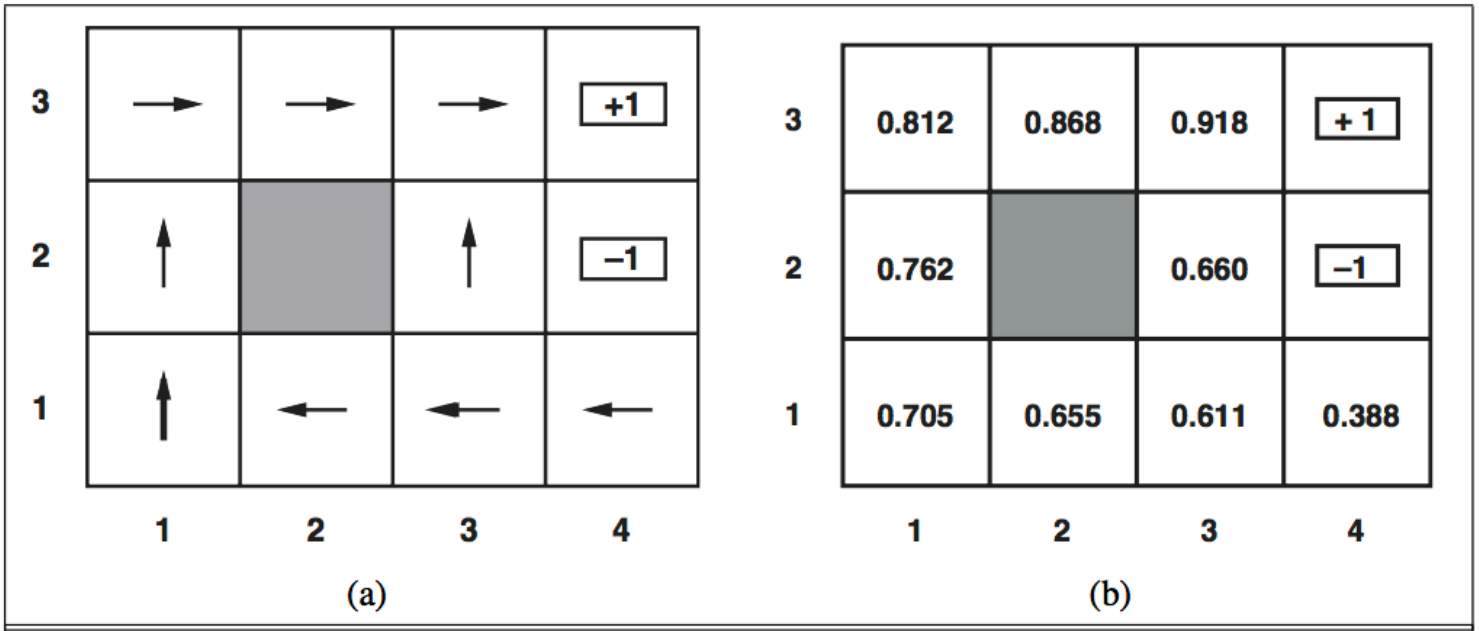


Figure 21.1 (a) A policy π for the 4×3 world; this policy happens to be optimal with rewards of $R(s) = -0.04$ in the nonterminal states and no discounting. (b) The utilities of the states in the 4×3 world, given policy π.

$$(1,1)_{\text{-.04}} \rightsquigarrow (1,2)_{\text{-.04}} \rightsquigarrow (1,3)_{\text{-.04}} \rightsquigarrow (1,2)_{\text{-.04}} \rightsquigarrow (1,3)_{\text{-.04}} \rightsquigarrow (2,3)_{\text{-.04}} \rightsquigarrow (3,3)_{\text{-.04}} \rightsquigarrow (4,3)_{\text{+1}}$$
$$(1,1)_{\text{-.04}} \rightsquigarrow (1,2)_{\text{-.04}} \rightsquigarrow (1,3)_{\text{-.04}} \rightsquigarrow (2,3)_{\text{-.04}} \rightsquigarrow (3,3)_{\text{-.04}} \rightsquigarrow (3,2)_{\text{-.04}} \rightsquigarrow (3,3)_{\text{-.04}} \rightsquigarrow (4,3)_{\text{+1}}$$
$$(1,1)_{\text{-.04}} \rightsquigarrow (2,1)_{\text{-.04}} \rightsquigarrow (3,1)_{\text{-.04}} \rightsquigarrow (3,2)_{\text{-.04}} \rightsquigarrow (4,2)_{\text{-1}} \ .$$

Model-Based Learning

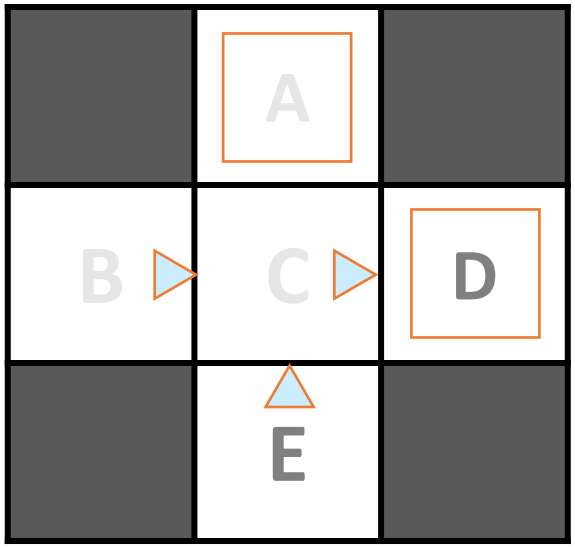
- Model-Based Idea:
  - Learn an approximate model based on experiences
  - Solve for values as if the learned model were correct

- Step 1: Learn empirical MDP model
  - Count outcomes s’ for each s, a
  - Normalize to give an estimate of $\hat{T}(s, a, s')$
  - Discover each $\hat{R}(s, a, s')$ when we experience (s, a, s’)

- Step 2: Solve the learned MDP
  - For example, use value iteration, as before

Example: Model-Based Learning

Input Policy π



Assume: $\gamma = 1$

Observed Episodes (Training)

Episode 1

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 2

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 3

E, north, C, -1
C, east, D, -1
D, exit, x, +10

Episode 4

E, north, C, -1
C, east, A, -1
A, exit, x, -10

Learned Model

$\hat{T}(s, a, s')$

T(B, east, C) = 1.00
T(C, east, D) = 0.75
T(C, east, A) = 0.25
...

$\hat{R}(s, a, s')$

R(B, east, C) = -1
R(C, east, D) = -1
R(D, exit, x) = +10
...

What if we have millions of states?

Example: Expected Age

Goal: Compute expected age of DATA130008 students

Known P(A)

$$E[A] = \sum_a P(a) \cdot a \qquad = 0.35 \times 20 + \ldots$$

Without P(A), instead collect samples [a_1, a_2, … a_N]

Unknown P(A): "Model Based"

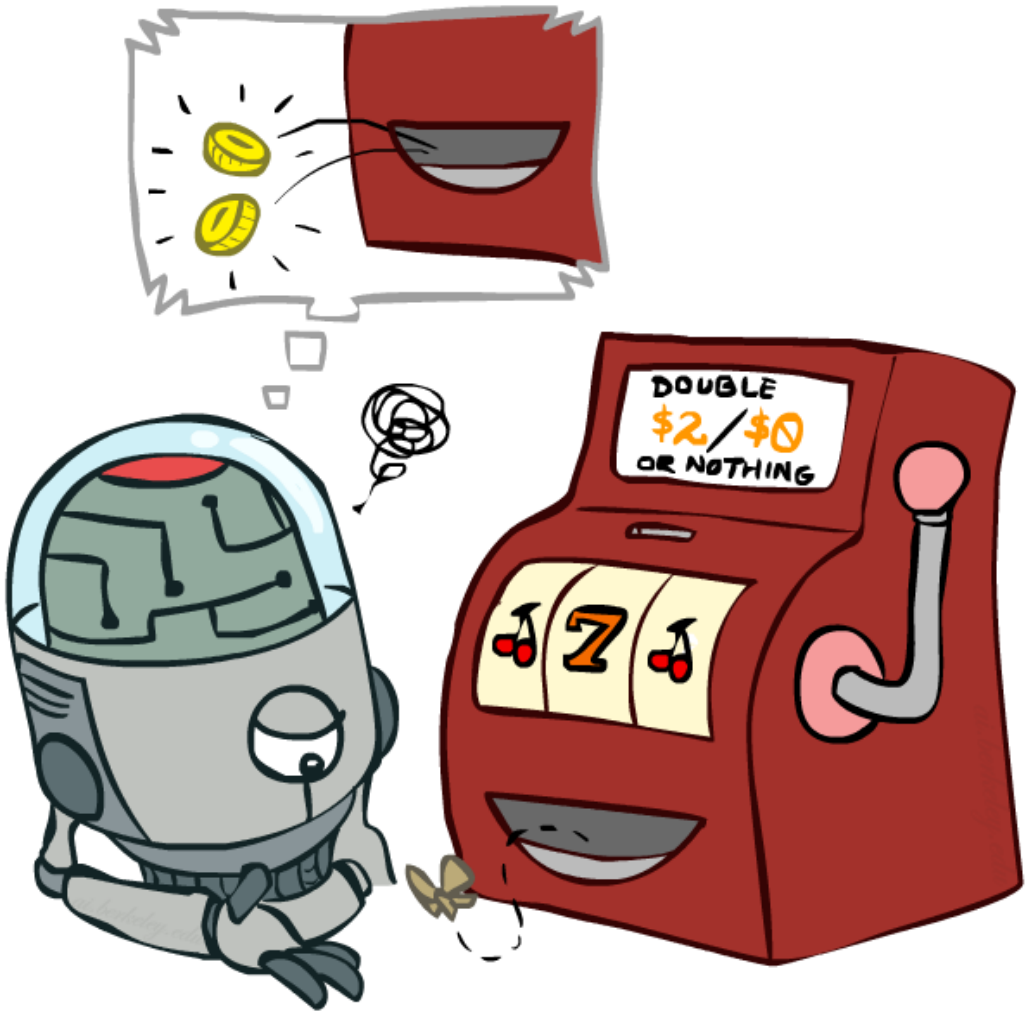
$$\hat{P}(a) = \frac{\text{num}(a)}{N}$$

$$E[A] \approx \sum_a \hat{P}(a) \cdot a$$

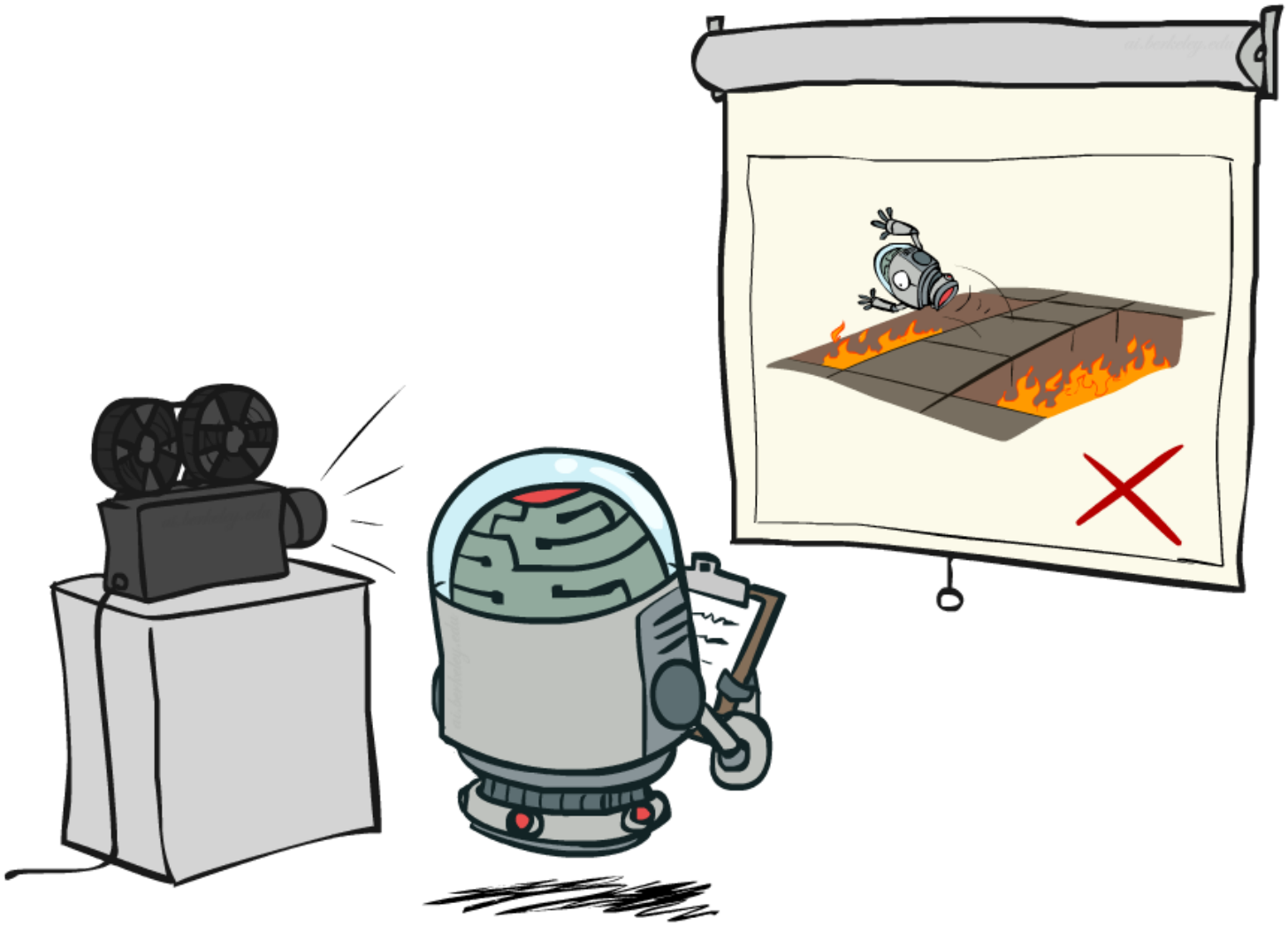
Unknown P(A): "Model Free"

$$E[A] \approx \frac{1}{N} \sum_i a_i$$

Model-Free Learning



Passive Reinforcement Learning



Passive Reinforcement Learning

- Simplified task: policy evaluation
  - Input: a fixed policy $\pi(s)$
  - You don't know the transitions T(s,a,s')
  - You don't know the rewards R(s,a,s')
  - Goal: learn the state values

- In this case:
  - No choice about what actions to take
  - Just execute the policy and learn from experience
  - This is NOT offline planning! You actually take actions in the world.

Direct Evaluation (Model-free)

- Goal: Compute values for each state under π

$$U^{\pi}(s) = E\left[\sum_{t=0}^{\infty} \gamma^t R(S_t)\right]$$

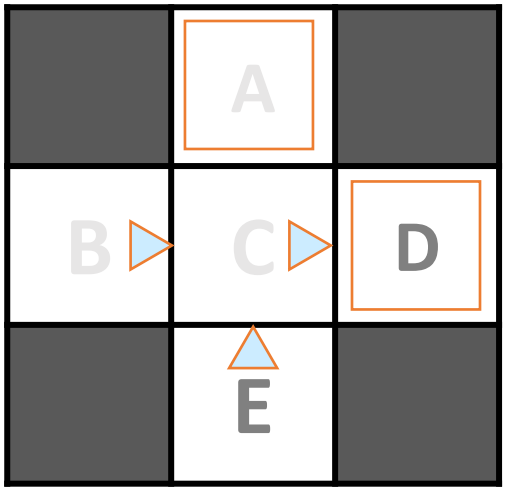
- Idea: Average together observed sample values
  - Act according to π
  - Every time you visit a state, write down what **the sum of discounted rewards turned out to be**
  - Average those samples

$$U^{\pi}(s) = \frac{1}{N}\left(\sum_{i=1}^{n} u_i^{\pi} \quad (s)\right)$$

$(1,1)_{\text{-.04}} \rightsquigarrow (1,2)_{\text{-.04}} \rightsquigarrow (1,3)_{\text{-.04}} \rightsquigarrow (1,2)_{\text{-.04}} \rightsquigarrow (1,3)_{\text{-.04}} \rightsquigarrow (2,3)_{\text{-.04}} \rightsquigarrow (3,3)_{\text{-.04}} \rightsquigarrow (4,3)_{\text{+1}}$
$(1,1)_{\text{-.04}} \rightsquigarrow (1,2)_{\text{-.04}} \rightsquigarrow (1,3)_{\text{-.04}} \rightsquigarrow (2,3)_{\text{-.04}} \rightsquigarrow (3,3)_{\text{-.04}} \rightsquigarrow (3,2)_{\text{-.04}} \rightsquigarrow (3,3)_{\text{-.04}} \rightsquigarrow (4,3)_{\text{+1}}$
$(1,1)_{\text{-.04}} \rightsquigarrow (2,1)_{\text{-.04}} \rightsquigarrow (3,1)_{\text{-.04}} \rightsquigarrow (3,2)_{\text{-.04}} \rightsquigarrow (4,2)_{\text{-1}}$.

Example: Direct Evaluation

Input Policy π



Assume: $\gamma = 1$

Observed Episodes (Training)

Episode 1

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 2

B, east, C, -1
C, east, D, -1
D, exit, x, +10

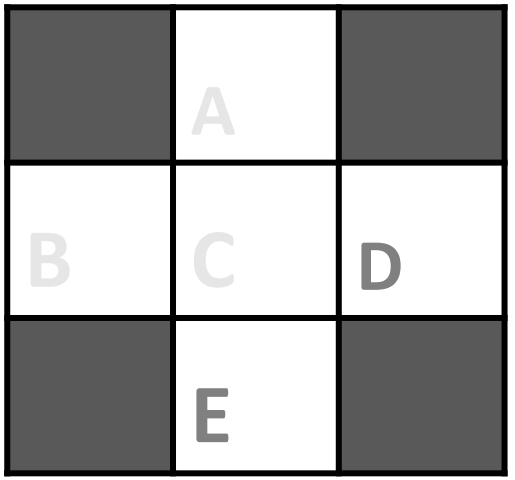
Episode 3

E, north, C, -1
C, east, D, -1
D, exit, x, +10

Episode 4

E, north, C, -1
C, east, A, -1
A, exit, x, -10

Output Values



Value Updating

- Goal: Compute values for each state under π

$$U^{\pi}(s) = E\left[\sum_{t=0}^{\infty} \gamma^{t} R(S_t)\right]$$

- Idea: Update the policy value based on observed value

$$U^{\pi}(s) = (1-\eta)U^{\pi}(s) + \eta\, u^{\pi}\,(s)$$

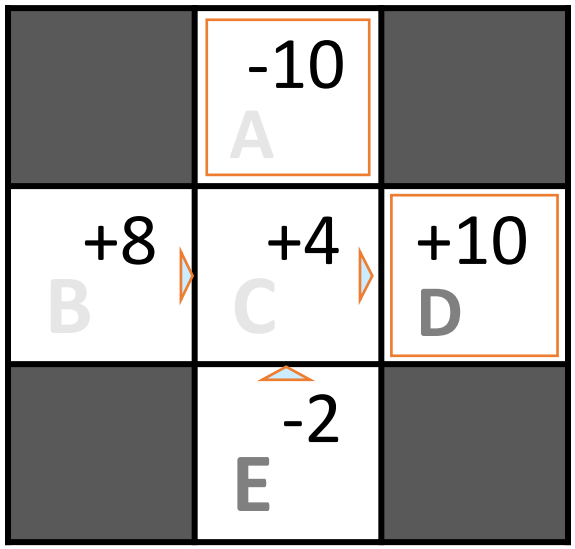
Problems with Direct Evaluation

- What's good about direct evaluation?
  - It's easy to understand
  - It doesn't require any knowledge of T, R
  - It eventually computes the correct average values, using just sample transitions

- What bad about it?
  - It wastes information about state connections
  - Each state must be learned separately
  - So, it takes a long time to learn

Trial 1: B, C, D
Trial 2: B, C, D
Trial 3: E, C, D
Trial 4: E, C, A
C: 4 times
E: 2 times
B: 2 times
Why not use the vale of C to help estimate the value of E and B?

Output Values



If B and E both go to C under this policy, how can their values be different?

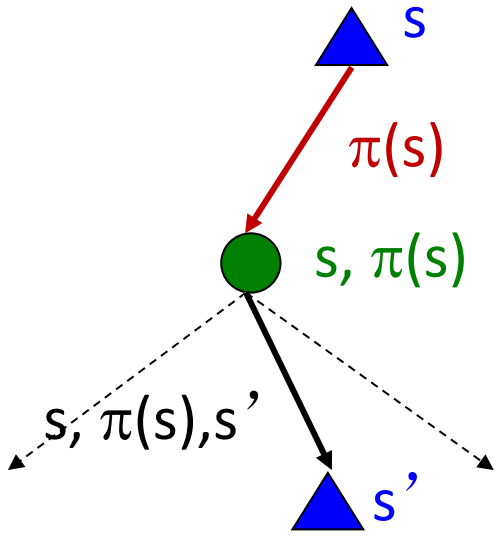
Why Not Use Policy Evaluation?

- Simplified Bellman updates calculate V for a fixed policy:
  - Each round, replace V with a one-step-look-ahead layer over V

$$V_0^{\pi}(s) = 0$$

$$V_{k+1}^{\pi}(s) \leftarrow \sum_{s'} T(s, \pi(s), s')[R(s, \pi(s), s') + \gamma V_k^{\pi}(s')]$$

  - This approach fully exploited the connections between the states



Model-based: Pseudocode for ADP algorithm

function PASSIVE-ADP-AGENT(*percept*) **returns** an action
  inputs: *percept*, a percept indicating the current state s' and reward signal r'
  persistent: π, a fixed policy
    mdp, an MDP with model P, rewards R, discount γ
    U, a table of utilities, initially empty
    N_{sa}, a table of frequencies for state–action pairs, initially zero
    $N_{s'|sa}$, a table of outcome frequencies given state–action pairs, initially zero
    s, a, the previous state and action, initially null

  if s' is new **then** $U[s'] \leftarrow r'$; $R[s'] \leftarrow r'$
  if s is not null **then**
    increment $N_{sa}[s, a]$ and $N_{s'|sa}[s', s, a]$
    for each t such that $N_{s'|sa}[t, s, a]$ is nonzero **do**
      $P(t \mid s, a) \leftarrow N_{s'|sa}[t, s, a] \,/\, N_{sa}[s, a]$
  $U \leftarrow$ POLICY-EVALUATION(π, U, mdp)
  if s'.TERMINAL? **then** $s, a \leftarrow$ null **else** $s, a \leftarrow s', \pi[s']$
  return a

Figure 21.2 A passive reinforcement learning agent based on adaptive dynamic programming. The POLICY-EVALUATION function solves the fixed-policy Bellman equations, as described on page 657.

Why Not Use Policy Evaluation?

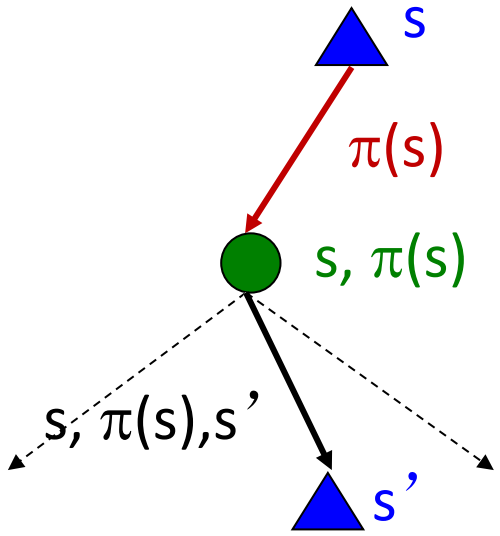
- Simplified Bellman updates calculate V for a fixed policy:
  - Each round, replace V with a one-step-look-ahead layer over V

$$V_0^{\pi}(s) = 0$$

$$V_{k+1}^{\pi}(s) \leftarrow \sum_{s'} T(s, \pi(s), s')[R(s, \pi(s), s') + \gamma V_k^{\pi}(s')]$$

  - This approach fully exploited the connections between the states

- How about model-free approach?
- Key question: how can we do this update to V without knowing T and R?
  - In other words, how do we take a weighted average without knowing the weights?



Sample-Based Policy Evaluation?

- We want to improve our estimate of V by computing these averages:

$$V_{k+1}^{\pi}(s) \leftarrow \sum_{s'} T(s, \pi(s), s')[R(s, \pi(s), s') + \gamma V_k^{\pi}(s')]$$

- Idea: Take samples of outcomes s' (by doing the action!) and average

$$sample_1 = R(s, \pi(s), s'_1) + \gamma V_k^{\pi}(s'_1)$$

$$sample_2 = R(s, \pi(s), s'_2) + \gamma V_k^{\pi}(s'_2)$$

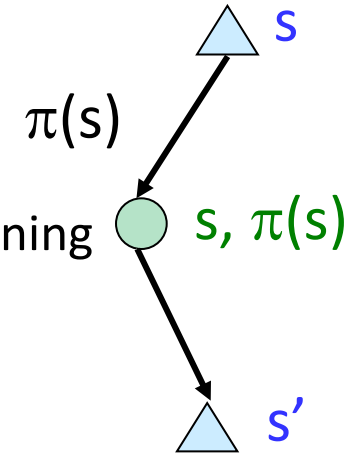
$$sample_n = R(s, \pi(s), s'_n) + \gamma V_k^{\pi}(s'_n)$$

$$V_{k+1}^{\pi}(s) \leftarrow \frac{1}{n} \sum_i sample_i$$

Temporal Difference Learning

- Update V(s) each time we experience a transition (s, a, s', r)
- Likely outcomes s' will contribute updates more often

- Temporal difference learning of values for passive RL
  - Policy still fixed, still doing evaluation!
  - Move values toward value of whatever successor occurs: running average



Sample of V(s): $$sample = R(s, \pi(s), s') + \gamma V^{\pi}(s')$$

Update to V(s): $$V^{\pi}(s) \leftarrow (1-\alpha)V^{\pi}(s) + (\alpha)sample$$

Same update: $$V^{\pi}(s) \leftarrow V^{\pi}(s) + \alpha(sample - V^{\pi}(s))$$

Exponential Moving Average

- Exponential moving average
  - The running interpolation update:

$$\bar{x}_n = (1 - \alpha) \cdot \bar{x}_{n-1} + \alpha \cdot x_n$$

  - Makes recent samples more important:

$$\bar{x}_n = \frac{x_n + (1 - \alpha) \cdot x_{n-1} + (1 - \alpha)^2 \cdot x_{n-2} + \dots}{1 + (1 - \alpha) + (1 - \alpha)^2 + \dots}$$

  - Forgets about the past (distant past values were wrong anyway)

- Decreasing learning rate (alpha) can give converging averages
  - Alpha = 0: averaging all the samples

Algorithm for Temporal Difference Learning

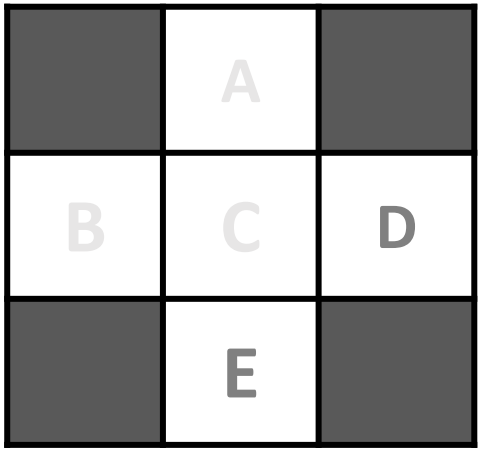
function PASSIVE-TD-AGENT(*percept*) **returns** an action
  inputs: *percept*, a percept indicating the current state s' and reward signal r'
  persistent: π, a fixed policy
    U, a table of utilities, initially empty
    N_s, a table of frequencies for states, initially zero
    s, a, r, the previous state, action, and reward, initially null

  if s' is new **then** $U[s'] \leftarrow r'$
  if s is not null **then**
    increment $N_s[s]$
    $U[s] \leftarrow U[s] + \alpha(N_s[s])(r + \gamma\, U[s'] - U[s])$
  if s'.TERMINAL? **then** $s, a, r \leftarrow$ null **else** $s, a, r \leftarrow s', \pi[s'], r'$
  return a

Figure 21.4 A passive reinforcement learning agent that learns utility estimates using temporal differences. The step-size function $\alpha(n)$ is chosen to ensure convergence, as described in the text.

Example: Temporal Difference Learning

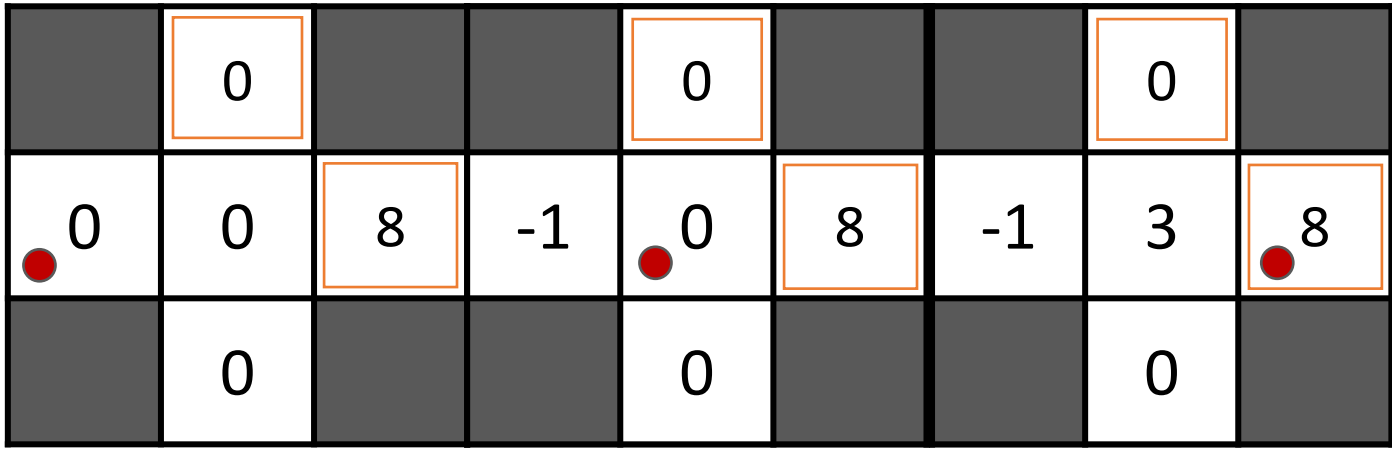
States



Observed Transitions

B, east, C, -2

C, east, D, -2

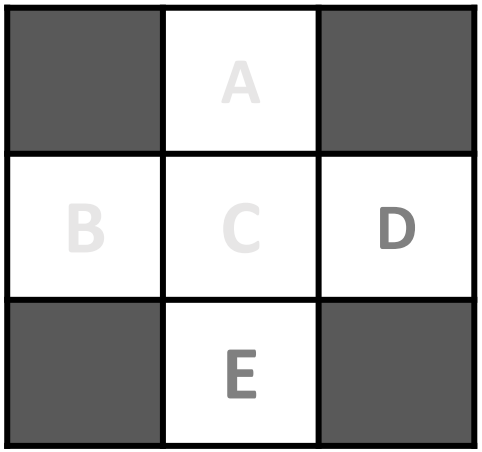


Assume: $\gamma = 1$, $\alpha = 1/2$

$$V^{\pi}(s) \leftarrow (1-\alpha)V^{\pi}(s) + \alpha\left[R(s,\pi(s),s') + \gamma V^{\pi}(s')\right]$$

Example: Temporal Difference Learning

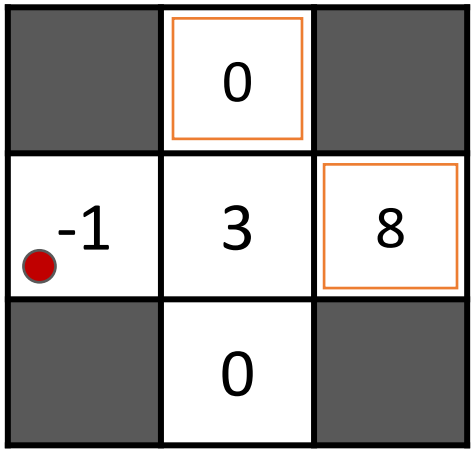
States



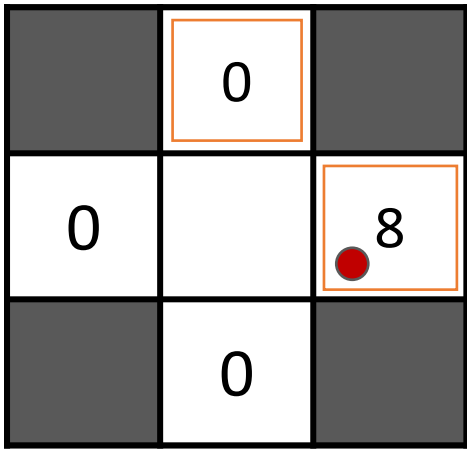
Assume: $\gamma = 1$, $\alpha = 1/2$

Observed Transitions

B, east, C, -2



C, east, D, -2



$$V^{\pi}(s) \leftarrow (1-\alpha)V^{\pi}(s) + \alpha\left[R(s,\pi(s),s') + \gamma V^{\pi}(s')\right]$$

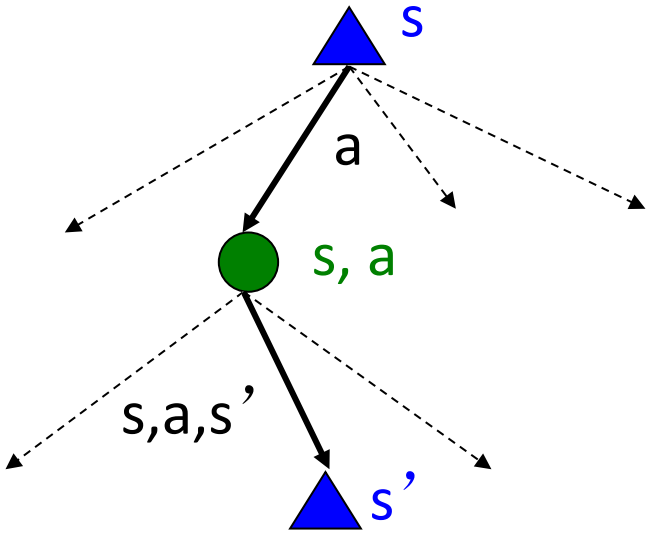
What passive learning can not do?

- TD value leaning is a model-free way to do policy evaluation, mimicking Bellman updates with running sample averages
- However, if we want to turn values into a (new) policy, we're sunk:

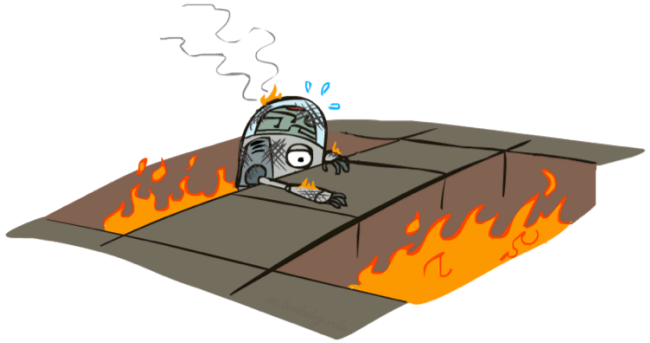
$$\pi(s) = \arg\max_a Q(s,a)$$

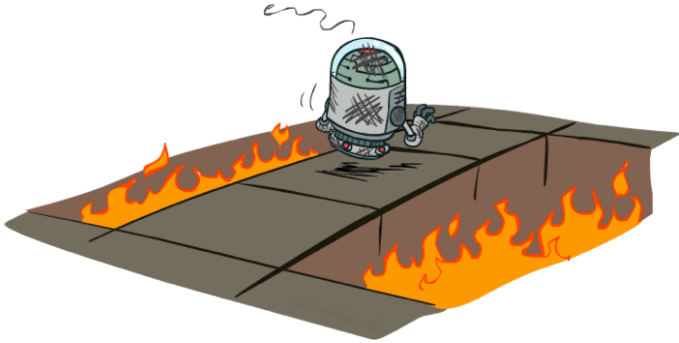
$$Q(s,a) = \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V(s') \right]$$

- Learn all Q values!
- Makes action selection model-free too!



Active Reinforcement Learning





Active Reinforcement Learning

- Full reinforcement learning: optimal policies (like value iteration)
  - You don't know the transitions T(s,a,s')
  - You don't know the rewards R(s,a,s')
  - You choose the actions now
  - Goal: learn the optimal policy / values

- In this case:
  - Fundamental tradeoff: **exploration** vs. **exploitation**
  - This is NOT offline planning! You actually take actions in the world and find out what happens…

Q-Value Iteration

- Value iteration: find successive (depth-limited) values
  - Start with $V_0(s) = 0$
  - Given V_k, calculate the depth k+1 values for all states:

$$V_{k+1}(s) \leftarrow \max_a \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V_k(s') \right]$$

- But Q-values are more useful, so compute them instead
  - Start with $Q_0(s,a) = 0$, which we know is right
  - Given Q_k, calculate the depth k+1 q-values for all q-states:

$$Q(s,a) = \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V(s') \right]$$

$$Q_{k+1}(s,a) \leftarrow \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma \max_{a'} Q_k(s',a') \right]$$

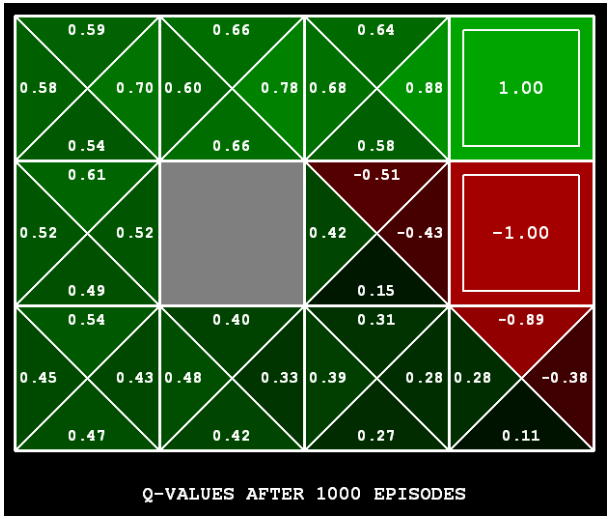
Q-Learning

- Q-Learning: sample-based Q-value iteration

$$Q_{k+1}(s,a) \leftarrow \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma \max_{a'} Q_k(s',a') \right]$$

- Learn Q(s,a) values
  - Receive a sample (s,a,s',r)
  - Consider your old estimate: $Q(s,a)$
  - Consider your new sample estimate:

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



  - Incorporate the new estimate into a running average:

$$Q(s,a) \leftarrow (1-\alpha)Q(s,a) + (\alpha)\,[sample]$$

Video of Demo Q-Learning -- Gridworld

Q-Learning Properties

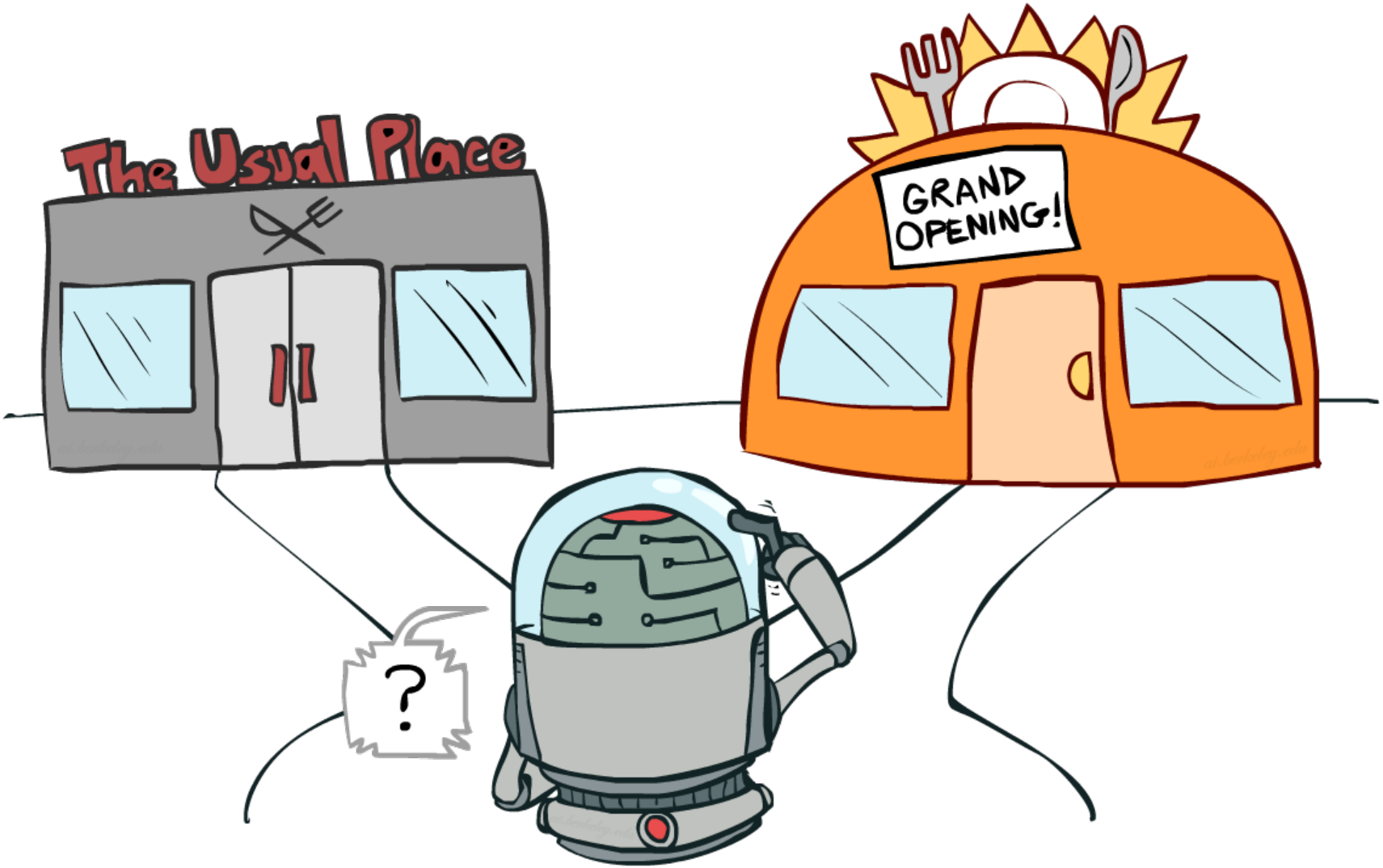
- Amazing result: Q-learning converges to optimal policy -- even if you're acting sub-optimally!

- This is called off-policy learning
- In Comparison with the another approach named SARSA (on-policy, refer to the text book).

- Caveats:
  - You have to explore enough
  - You have to eventually make the learning rate small enough… but not decrease it too quickly
  - Basically, in the limit, it doesn't matter how you select actions in sequence (!)

$$Q_{k+1}(s,a) \leftarrow \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma \max_{a'} Q_k(s',a') \right]$$

Exploration vs. Exploitation



How to Explore?

- Several schemes for forcing exploration
  - Simplest: random actions (ε-greedy)
    - Every time step, flip a coin
    - With (small) probability ε, act randomly
    - With (large) probability 1-ε, act on current policy
  - Problems with random actions?
    - You do eventually explore the space, but keep thrashing around once learning is done
    - One solution: lower ε over time
    - Another solution: exploration functions

Exploration Functions

- When to explore?
  - Random actions: explore a fixed amount
  - Better idea: explore areas whose badness is not (yet) established, eventually stop exploring
- Exploration function
  - Takes a value estimate u and a visit count n, and returns an optimistic utility, e.g. $f(u, n) = u + k/n$

Regular Q-Update:

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

Modified Q-Update:

$$Q(s, a) \leftarrow_\alpha R(s, a, s') + \gamma \max_{a'} f(Q(s', a'), N(s', a'))$$

  - Note: this propagates the "bonus" back to states that lead to unknown states as well!

Regret

- Even if you learn the optimal policy, you still make mistakes along the way!
- Regret is a measure of your total mistake cost: the difference between your (expected) rewards and optimal (expected) rewards
- Minimizing regret goes beyond learning to be optimal – it requires optimally **learning to be optimal**
- Example: random exploration and exploration functions both end up optimal, but random exploration has higher regret

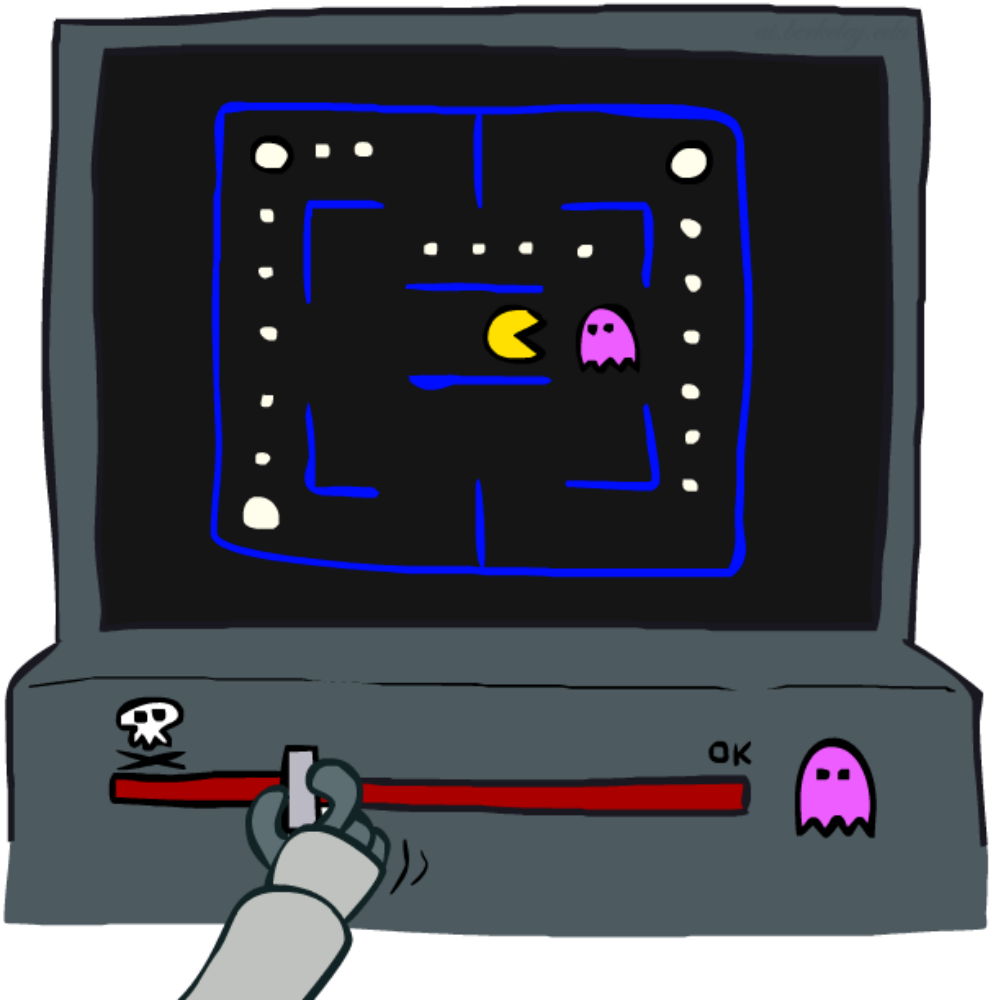
Q-Learning Algorithm

function Q-LEARNING-AGENT(*percept*) **returns** an action
  inputs: *percept*, a percept indicating the current state s' and reward signal r'
  persistent: Q, a table of action values indexed by state and action, initially zero
    N_{sa}, a table of frequencies for state–action pairs, initially zero
    s, a, r, the previous state, action, and reward, initially null

  if TERMINAL?(s) **then** $Q[s, None] \leftarrow r'$
  if s is not null **then**
    increment $N_{sa}[s, a]$
    $Q[s, a] \leftarrow Q[s, a] + \alpha(N_{sa}[s, a])(r + \gamma \max_{a'} Q[s', a'] - Q[s, a])$
  $s, a, r \leftarrow s', \text{argmax}_{a'} f(Q[s', a'], N_{sa}[s', a']), r'$
  return a

Figure 21.8 An exploratory Q-learning agent. It is an active learner that learns the value $Q(s, a)$ of each action in each situation. It uses the same exploration function f as the exploratory ADP agent, but avoids having to learn the transition model because the Q-value of a state can be related directly to those of its neighbors.

Approximate Q-Learning

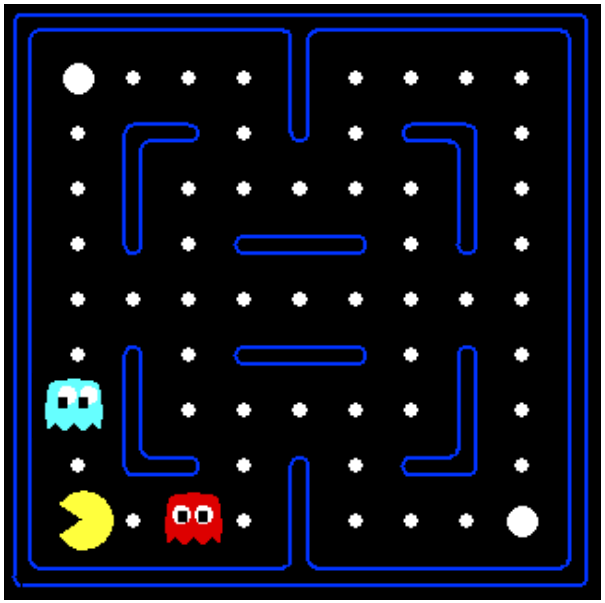


Generalizing Across States

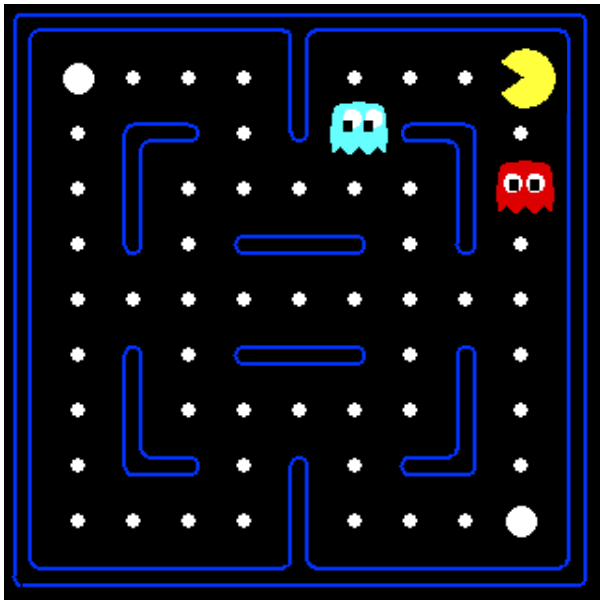
- Basic Q-Learning keeps a table of all q-values
- In realistic situations, we cannot possibly learn about every single state!
  - Too many states to visit them all in training
  - Too many states to hold the q-tables in memory
- Instead, we want to generalize:
  - Learn about some small number of training states from experience
  - Generalize that experience to new, similar situations

Example: Pacman

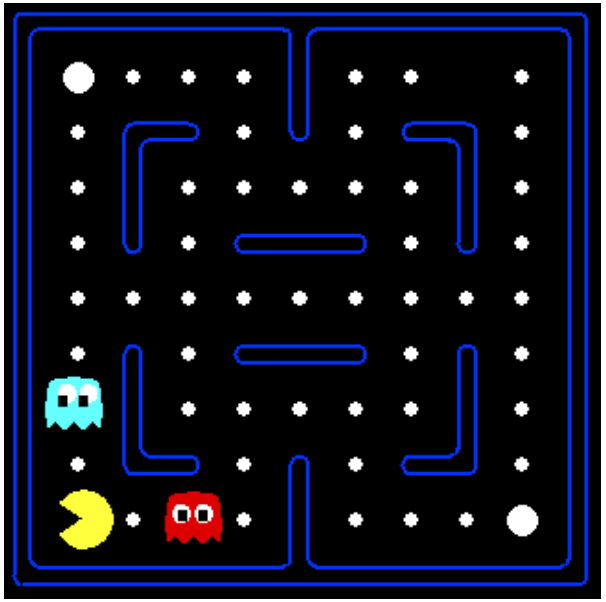
Let's say we discover through experience that this state is bad:



In naïve q-learning, we know nothing about this state:

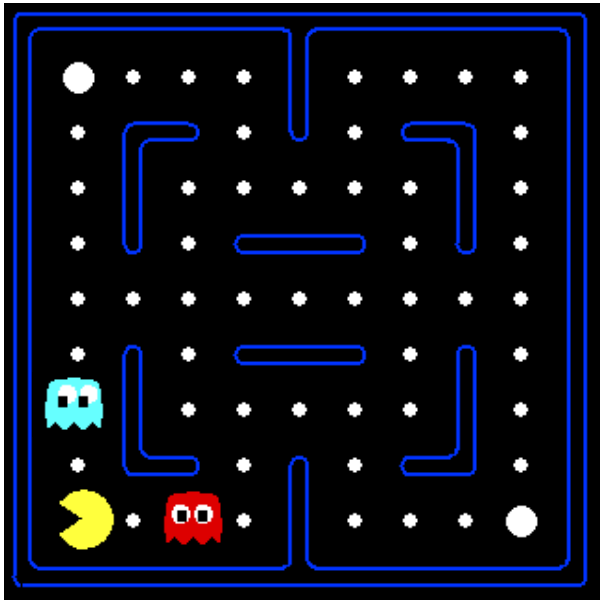


Or even this one!



Feature-Based Representations

- Solution: describe a state using a vector of features (properties)
  - Features are functions from states to real numbers (often 0/1) that capture important properties of the state
  - Example features:
    - Distance to closest ghost
    - Distance to closest dot
    - Number of ghosts
    - $1 / (\text{dist to dot})^2$
    - Is Pacman in a tunnel? (0/1)
    - …… etc.
    - Is it the exact state on this slide?



  - Can also describe a q-state (s, a) with features (e.g. action moves closer to food)

Linear Value Functions

- Using a feature representation, we can write a q function (or value function) for any state using a few weights:

$$V(s) = w_1 f_1(s) + w_2 f_2(s) + \ldots + w_n f_n(s)$$

$$Q(s,a) = w_1 f_1(s,a) + w_2 f_2(s,a) + \ldots + w_n f_n(s,a)$$

- Advantage: our experience is summed up in a few powerful numbers

- Disadvantage: states may share features but actually be very different in value!

Approximate Q-Learning

$$Q(s,a) = w_1 f_1(s,a) + w_2 f_2(s,a) + \ldots + w_n f_n(s,a)$$

- Q-learning with linear Q-functions:

$$\text{transition} = (s, a, r, s')$$

$$\text{difference} = \left[r + \gamma \max_{a'} Q(s', a')\right] - Q(s,a)$$

$$Q(s,a) \leftarrow Q(s,a) + \alpha \,[\text{difference}]$$

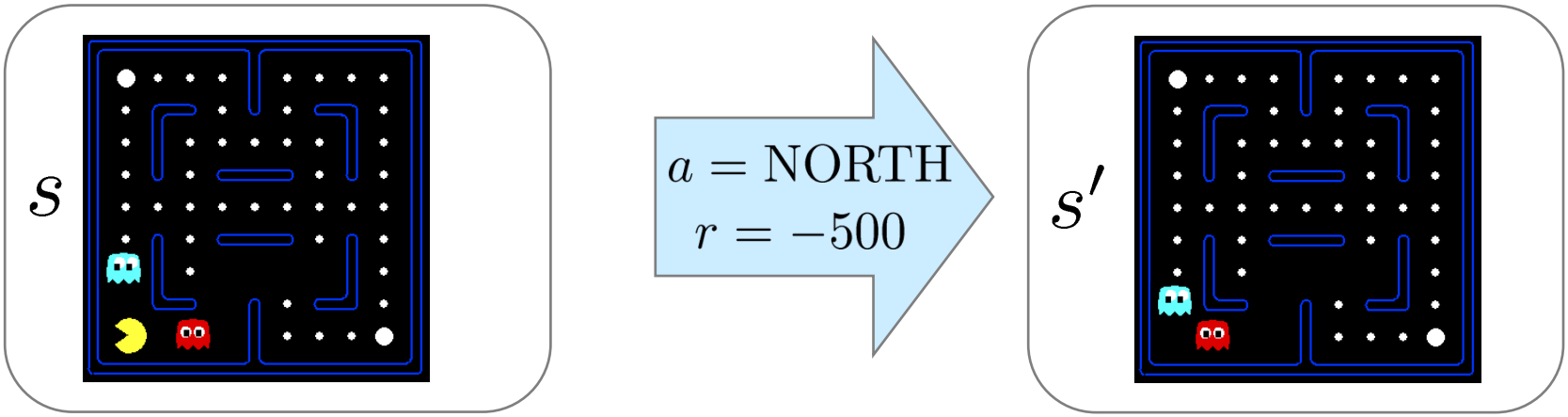
$$w_i \leftarrow w_i + \alpha \,[\text{difference}]\, f_i(s,a)$$

- Intuitive interpretation:
  - Adjust weights of active features
  - E.g., if something unexpectedly bad happens, blame the features that were on: dis-prefer all states with that state's features

- Formal justification: online least squares

Example: Q-Pacman

$$Q(s,a) = 4.0 f_{DOT}(s,a) - 1.0 f_{GST}(s,a)$$



$$f_{DOT}(s, \text{NORTH}) = 0.5$$
$$f_{GST}(s, \text{NORTH}) = 1.0$$
$$Q(s, \text{NORTH}) = +1$$

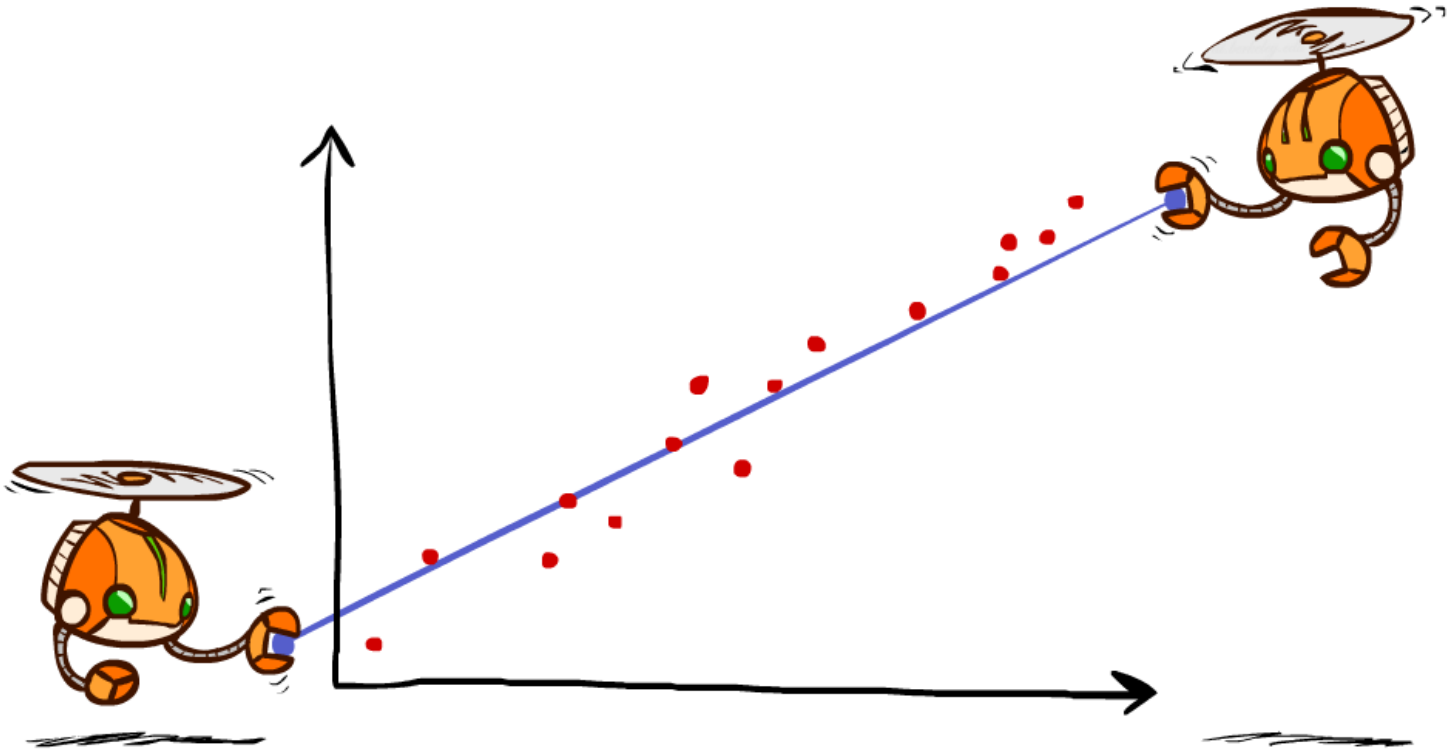
$$Q(s', \cdot) = 0$$
$$r + \gamma \max_{a'} Q(s', a') = -500 + 0$$

$$\text{difference} = -501$$

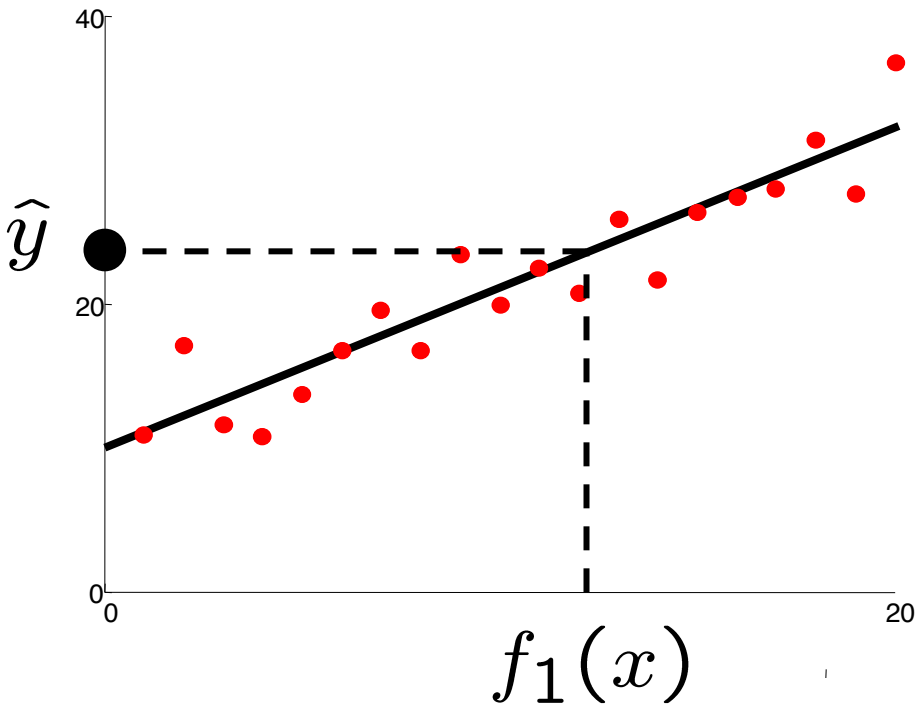
$$w_{DOT} \leftarrow 4.0 + \alpha\,[-501]\,0.5$$
$$w_{GST} \leftarrow -1.0 + \alpha\,[-501]\,1.0$$

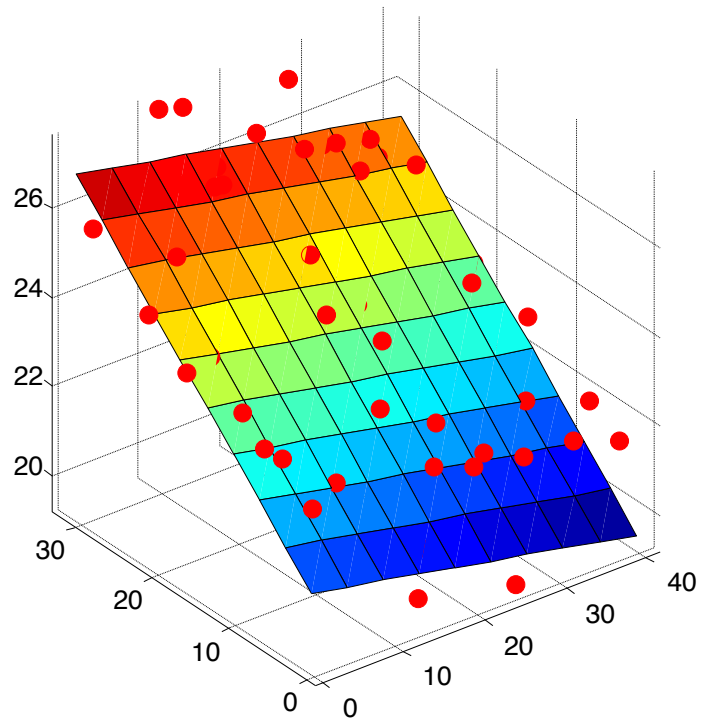
$$Q(s,a) = 3.0 f_{DOT}(s,a) - 3.0 f_{GST}(s,a)$$

Q-Learning and Least Squares



Linear Approximation: Regression





Prediction:

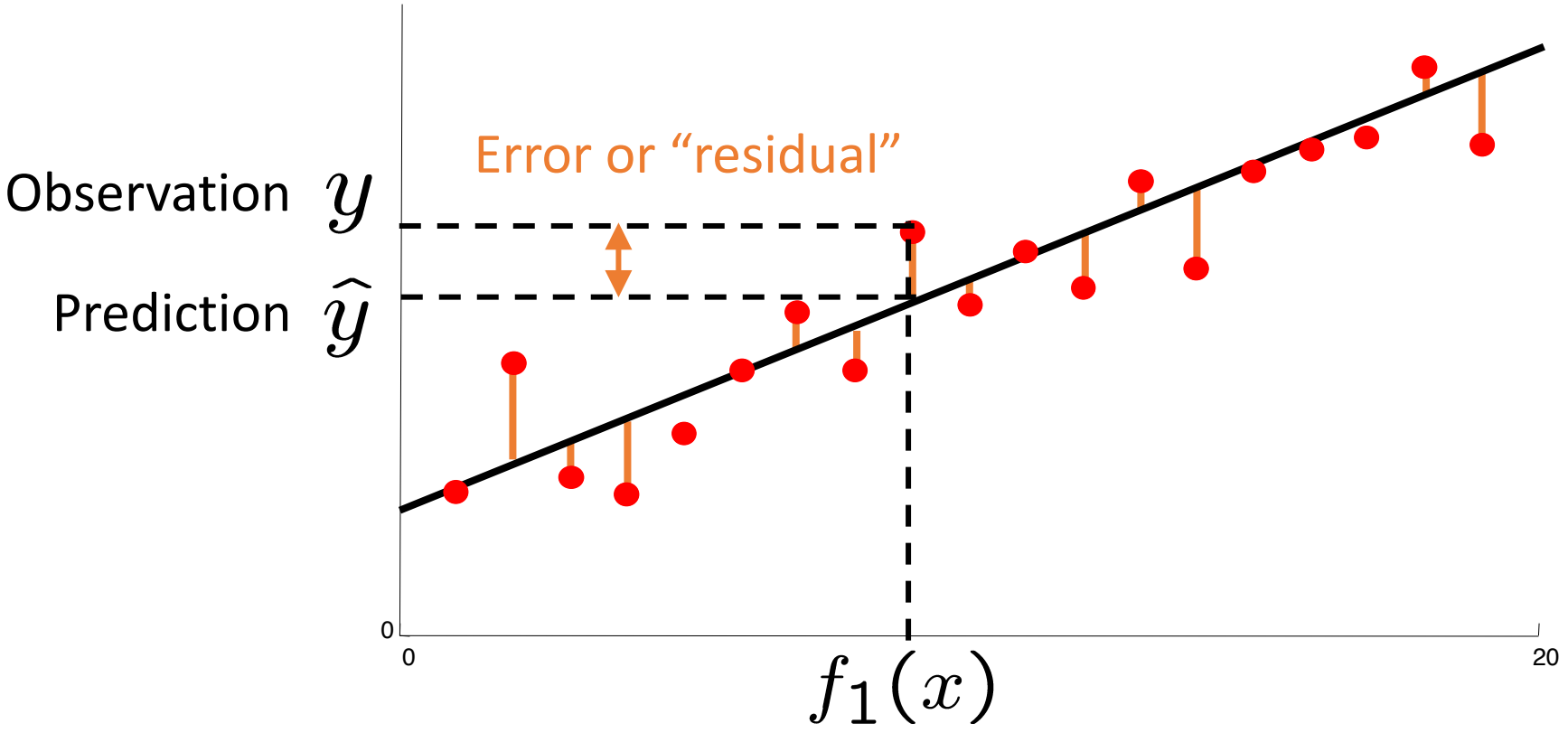
$$\widehat{y} = w_0 + w_1 f_1(x)$$

Prediction:

$$\widehat{y}_i = w_0 + w_1 f_1(x) + w_2 f_2(x)$$

Optimization: Least Squares

$$\text{total error} = \sum_i (y_i - \hat{y}_i)^2 = \sum_i \left(y_i - \sum_k w_k f_k(x_i) \right)^2$$



Minimizing Error

Imagine we had only one point x, with features f(x), target value y, and weights w:

$$\text{error}(w) = \frac{1}{2}\left(y - \sum_k w_k f_k(x)\right)^2$$

$$\frac{\partial\ \text{error}(w)}{\partial w_m} = -\left(y - \sum_k w_k f_k(x)\right) f_m(x)$$

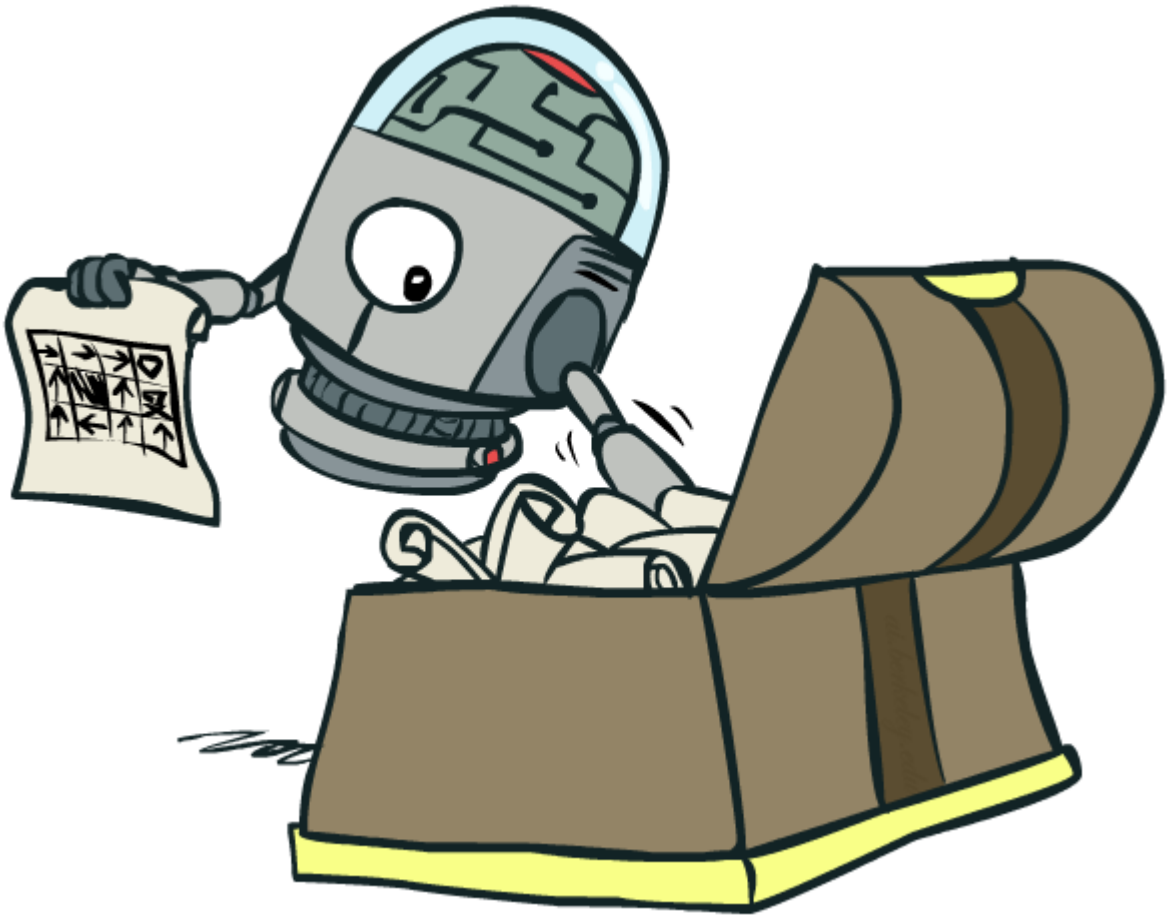
$$w_m \leftarrow w_m + \alpha\left(y - \sum_k w_k f_k(x)\right) f_m(x)$$

Approximate q update explained:

$$w_m \leftarrow w_m + \alpha\left[r + \gamma \max_a Q(s', a') - Q(s, a)\right] f_m(s, a)$$

"target" "prediction"

Policy Search



Policy Search

- Problem: often the feature-based policies that work well (win games, maximize utilities) aren't the ones that approximate V / Q best
  - Q-learning's priority: get Q-values close (modeling)
  - Action selection priority: get ordering of Q-values right (prediction)

- Solution: learn policies that maximize rewards, not the values that predict them

- Policy search: start with an ok solution (e.g. Q-learning) then fine-tune by hill climbing on feature weights

Policy Search

- Simplest policy search:
  - Start with an initial linear value function or Q-function
  - Tune each feature weight up and down and see if your policy is better than before
- Problems:
  - How do we tell the policy got better?
  - Need to run many sample episodes!
  - If there are a lot of features, this can be impractical
- Better methods exploit look-ahead structure, sample wisely, change multiple parameters…

Conclusion

- We've seen how AI methods can solve problems in:
  - Search
  - Constraint Satisfaction Problems
  - Games
  - Markov Decision Problems
  - Reinforcement Learning