

# TOPIC 4 REINFORCEMENT LEARNING

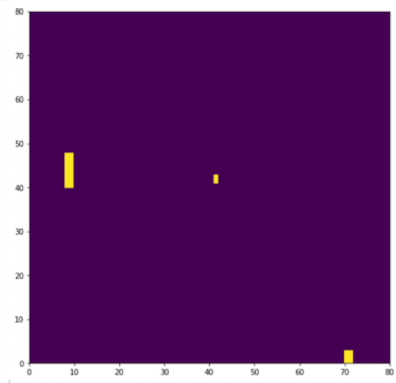
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# Deep Q-Learning

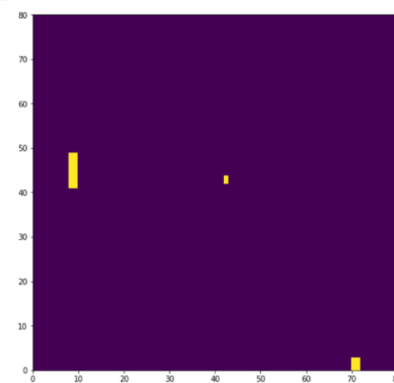
State

S<sub>9</sub>

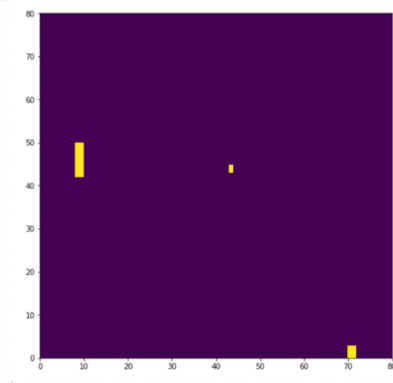
Frame 7



Frame 8



Frame 9



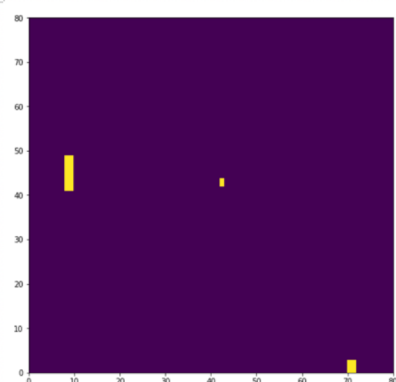
Button

Want to make small:

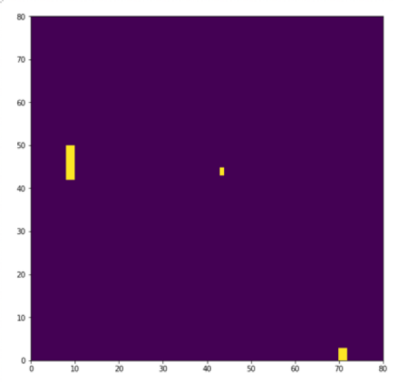
$$2 \quad (v_2(s_9) - r_9 - \delta \max\{v_0(s_{10}), v_2(s_{10}), v_3(s_{10})\})^2$$

S<sub>10</sub>

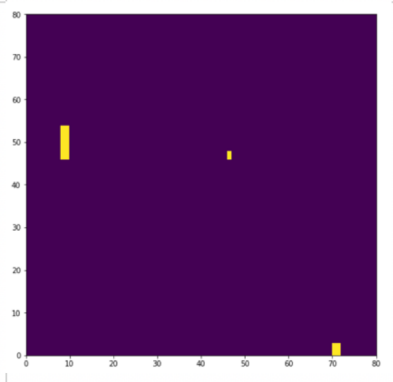
Frame 8



Frame 9



Frame 10



Button

Want to make small

$$3 \quad (v_3(s_{10}) - r_{10} - \delta \max\{v_0(s_{11}), v_2(s_{11}), v_3(s_{11})\})^2$$

# Deep Q-Learning

- NN's work like regression
  - $\min \sum_t (\text{predicted } v(s_t) - \text{true } v(s_t))^2$
- *predicted*  $v(s_t)$  is like  $\hat{y}$  in OLS
  - In training you just tell TF the set of  $s_t$ 's
  - TF then tries to wiggle weights and biases to make predicted close to truth

# Deep Q-Learning

- TF wants to minimize
  - $(v_0(s_t) - truth_{0,t})^2 + (v_2(s_t) - truth_{2,t})^2 + (v_3(s_t) - truth_{3,t})^2$
- If after state  $t$  we push button 2 then we only want to minimize
  - $(v_2(s_t) - truth_{2,t})^2$
- $truth_{3,t}$  represents future rewards if we were to have pushed button 3 at time  $t$ , but we didn't – we pushed button 2!
- Let's trick TF and minimize
  - $0 * (v_0(s_t) - truth_{0,t})^2 + 1 * (v_2(s_t) - truth_{2,t})^2 + 0 * (v_3(s_t) - truth_{3,t})^2$
- To do this we have to give TF the 0,1,0
- And it doesn't matter what we tell TF for  $truth_{0,t}$  or  $truth_{3,t}$

# Deep Q-Learning

- The problem is we don't know the true value of  $v(s_t)$ !
- Fake it till you make it!
  - Pretend like  $r_t + \max_x \delta v(S_{t+1}, t + 1)$  is the truth
- To do this, for each  $t$ , take the current weights and biases of the NN and plug  $s_{t+1}$  into the NN and see what you get out
- Tell this to TF as the 'true'  $y$  variable when it's time to update your weights and biases