Project Report 1: Navigation Rohan Sarkar

Learning Algorithm

I have used the DQN and Double DQN Algorithm for training the agent. The 37-dimensional continuous state space observations are fed into the neural network shown below which learns an approximation of the Q value function for all the 4 actions in the discrete action space.

There are two separate Q-networks that are instantiated, which are:

- 1. Local Q-Network (Q)
- 2. Target Q-Network (Q')

The most optimal action for any state s_t is chosen using the Local Q-Network as : $\max_a Q'(s_t, a)$

The two algorithms differ in how the target Q values and subsequently the losses are computed.

For the DQN algorithm, the loss is computed as:

$$L = MSE[Q(s_t, a_t), r_t + \gamma \max_{a'} Q'(s_{t+1}, a')])$$

For the Double DQN algorithm, the loss is computed as:

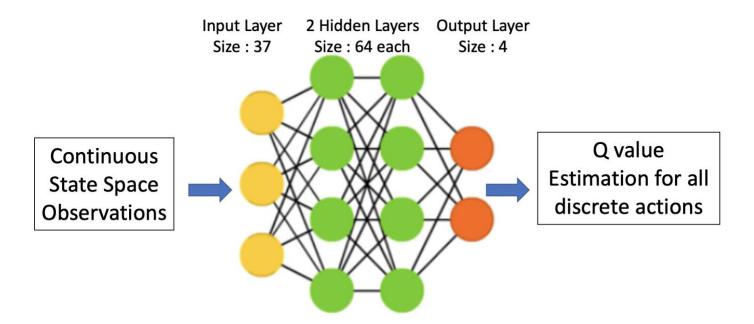
$$L = MSE[Q(s_t, a_t), r_t + \gamma Q'(s_{t+1}, argmax_a, Q(s_{t+1}, a'))]$$

The Target network parameters are updated using a soft update strategy.

I use the epsilon-greedy approach. As the epsilon value decreases, the agent transitions from exploration to exploitation.

The Neural Network architecture and the hyperparameters are provided below.

Neural Network Architecture:



Hyper-parameters:

Hyper-parameters	Description	Values
BUFFER_SIZE	Replay Buffer Size	100,000
BATCH_SIZE	Mini-Batch Size	64
GAMMA	Discount Factor	0.99
TAU	Soft update for target parameters	0.001
LR	Learning Rate	0.0005
UPDATE_EVERY	Interval to update the network	4
N_EPISODES	Maximum number of Episodes	2000
EPSILON_START	Starting value of epsilon for	1
	epsilon-greedy policy	
EPSILON_END	Ending value of epsilon for	0.01
	epsilon-greedy policy	
EPSILON_DECAY	Decay rate of epsilon	0.995

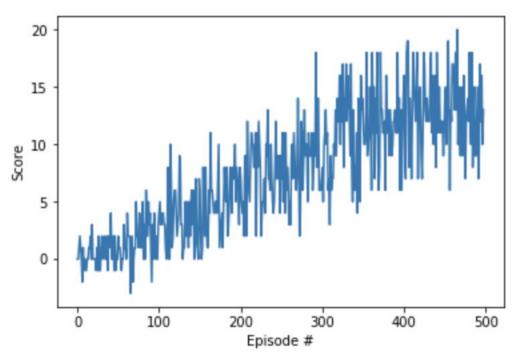
TARGET_SCORE	Average Target score to be reached	13.0
	for 100 consecutive episodes	

Plot of Rewards

DQN Results:

```
seed = 0
agent = Agent(state_size, action_size, seed, "DQN")
scores = train()
plot_scores(scores)
```

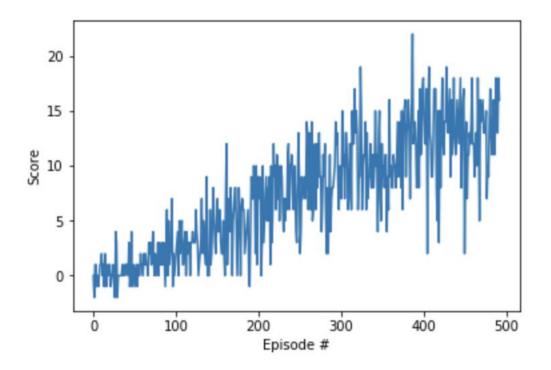
```
Episode 100 Average Score: 1.00
Episode 200 Average Score: 4.31
Episode 300 Average Score: 7.89
Episode 400 Average Score: 11.07
Episode 498 Average Score: 13.01
Environment solved in 398 episodes! Average Score: 13.01
```



Double DQN Results

```
seed = 0
agent = Agent(state_size, action_size, seed, "DDQN")
scores = train()
plot_scores(scores)
```

```
Episode 100 Average Score: 0.93
Episode 200 Average Score: 3.96
Episode 300 Average Score: 7.99
Episode 400 Average Score: 11.11
Episode 492 Average Score: 13.00
Environment solved in 392 episodes! Average Score: 13.00
```



Future Ideas

Future extensions would involve training the agent using Dueling DQN and replace the Replay memory with Prioritized Experience Replay.