Q-LEARNING AND SARSA LEARNING

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Metrowest Developers Machine Learning Group
010/17/2018

REFERENCES

The material for this talk is primarily drawn from the slides, notes and lectures of these courses:

CS181 course at Harvard University:

- *CS181 Intelligent Machines: Perception, Learning and Uncertainty*, Sarah Finney, Spring 2009
- *CS181 Intelligent Machines: Perception, Learning and Uncertainty*, Prof. David C Brooks, Spring 2011
- *CS181 – Machine Learning*, Prof. Ryan P. Adams, Spring 2014. https://github.com/wihl/cs181-spring2014
- *CS181 – Machine Learning*, Prof. David Parkes, Spring 2017. https://harvard-ml-courses.github.io/cs181-web-2017/

University of California, Berkeley CS188:

- *CS188 – Introduction to Artificial Intelligence*, Profs. Dan Klein, Pieter Abbeel, et al. http://ai.berkeley.edu/home.html

David Silver, DeepMind:

- Introduction to Reinforcement Learning http://www0.cs.ucl.ac.uk/staff/d.silver/web/Teaching.html

UC BERKELEY CS188 IS A GREAT RESOURCE

- http://ai.berkeley.edu/home.html
- Covers:
  - Search
  - Constraint Satisfaction
  - Games
  - Reinforcement Learning
  - Bayesian Networks
  - Surveys Advanced Topics
  - And more…
- Contains: accessible, high quality YouTube videos, PowerPoint slides and homework.
- Series of projects based on the video game *PacMan*.
- Material is used in many courses around the country.

INTRODUCTION TO REINFORCEMENT LEARNING

http://www0.cs.ucl.ac.uk/staff/d.silver/web/Teaching.html

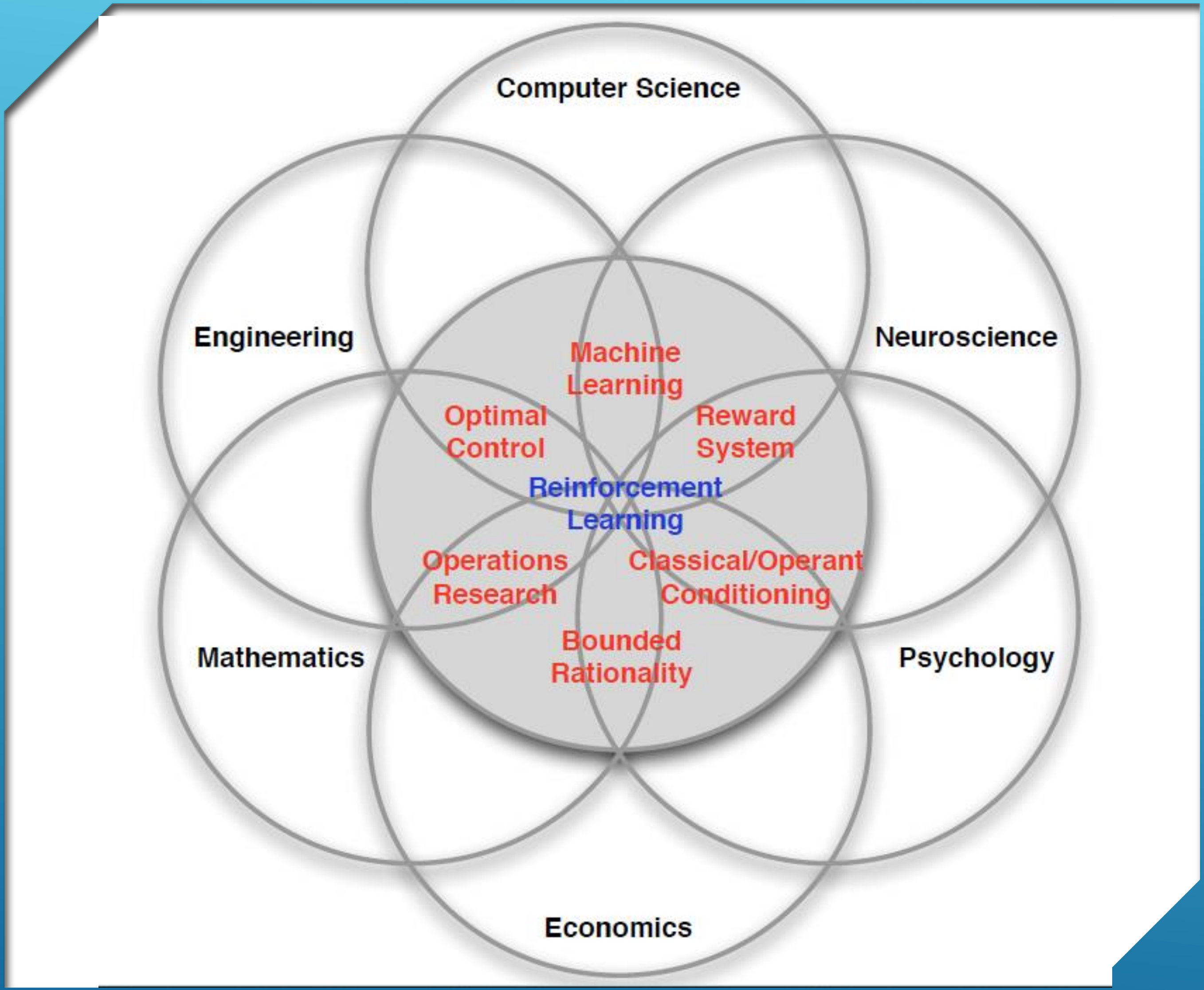
- Course developed by David Silver, DeepMind research lead.
- Covers reinforcement learning in considerable depth.
- Contains high quality YouTube videos
- PowerPoint slides and homework.

OVERVIEW

1. **Where We Have Been**
   - Reinforcement Learning Overview
   - Markov Decision Processes (MDPs)
   - 4 MDP Algorithms

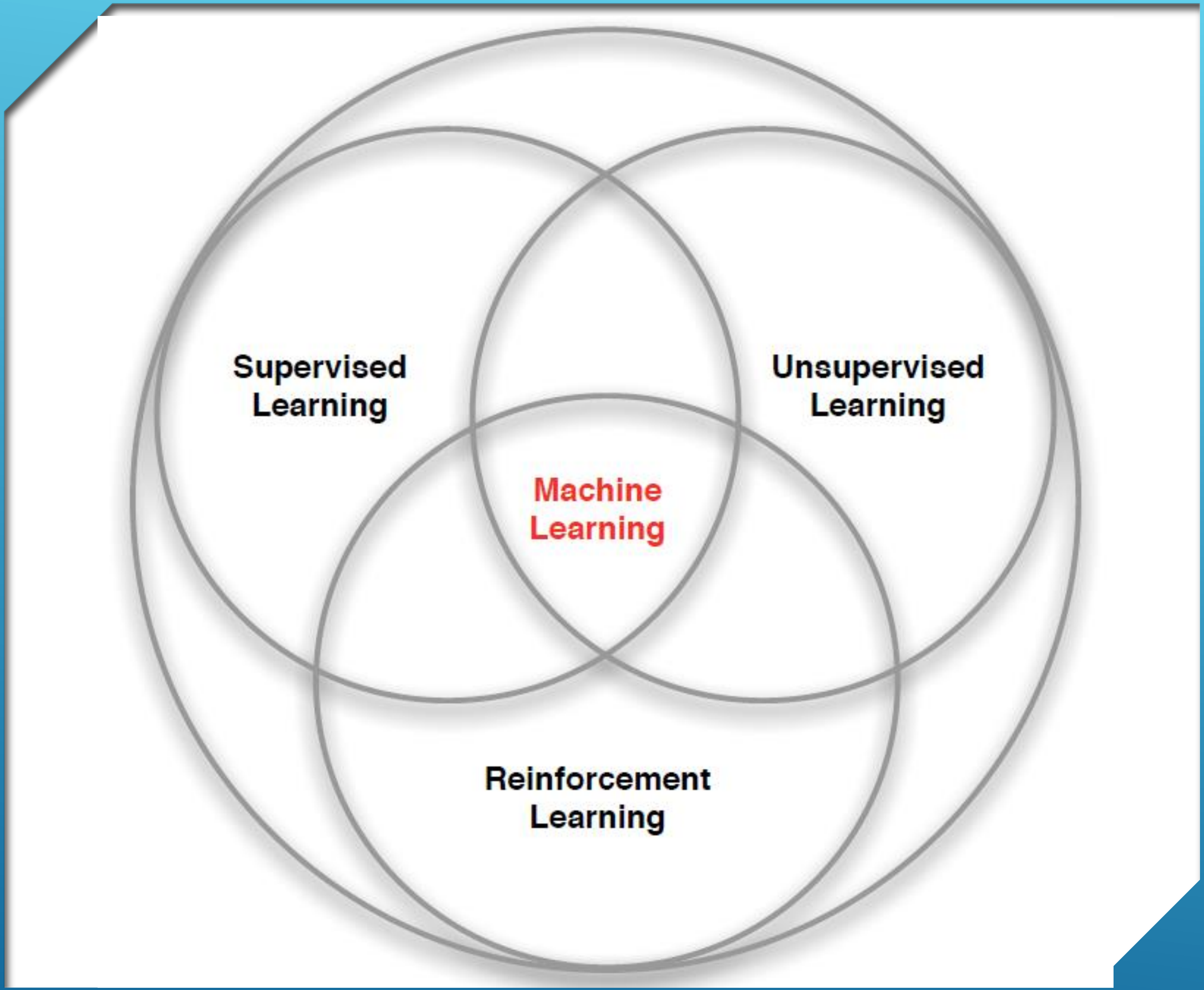
2. **Reinforcement Learning Algorithms**
   - Reinforcement Learning
   - Model-based RL
   - The Bellman Equations
   - States and Q-States
   - Temporal Difference (TD) Learning
   - TD and Exponential Smoothing
   - Q-Learning
   - SARSA

REINFORCEMENT LEARNING OVERVIEW



MANY FACES OF REINFORCEMENT LEARNING

Credit: adapted from lecture slides David Silver, DeepMind, "Introduction to Reinforcement Learning



BRANCHES OF MACHINE LEARNING

Credit: adapted from lecture slides David Silver, DeepMind, "Introduction to Reinforcement Learning

CHARACTERISTICS OF REINFORCEMENT LEARNING

- There is no supervisor, only a *reward* signal
- Feedback is delayed, not instantaneous
- Time really matters (sequential, data is not i.i.d. – independent and identically distributed.)
- Agent's actions affect the subsequent data it receives.

Credit: adapted from lecture slides David Silver, DeepMind, "Introduction to Reinforcement Learning

EXAMPLES OF REINFORCEMENT LEARNING

- Fly stunt maneuvers in a helicopter
- Defeat the world champion at Backgammon
- Manage an investment portfolio
- Control a power station
- Make a humanoid robot walk
- Play Atari games better than humans

Credit: adapted from lecture slides David Silver, DeepMind, "Introduction to Reinforcement Learning

EXAMPLES OF REINFORCEMENT LEARNING

RL Course by David Silver – Lecture1: Introduction to Reinforcement Learning

https://www.youtube.com/watch?v=2pWv7GOvuf0

12:25 – 22.00

Credit: adapted from lecture slides David Silver, DeepMind, "Introduction to Reinforcement Learning

MARKOV DECISION PROCESSES

MARKOV DECISION PROCESSES

- Markov Decision Processes provide a mathematical framework for modeling decision making in situations where outcomes are partly random and partly under the control of a decision maker.

- The initial analysis of MDPs assume **complete knowledge** of states, actions, rewards, transitions, and discounts.

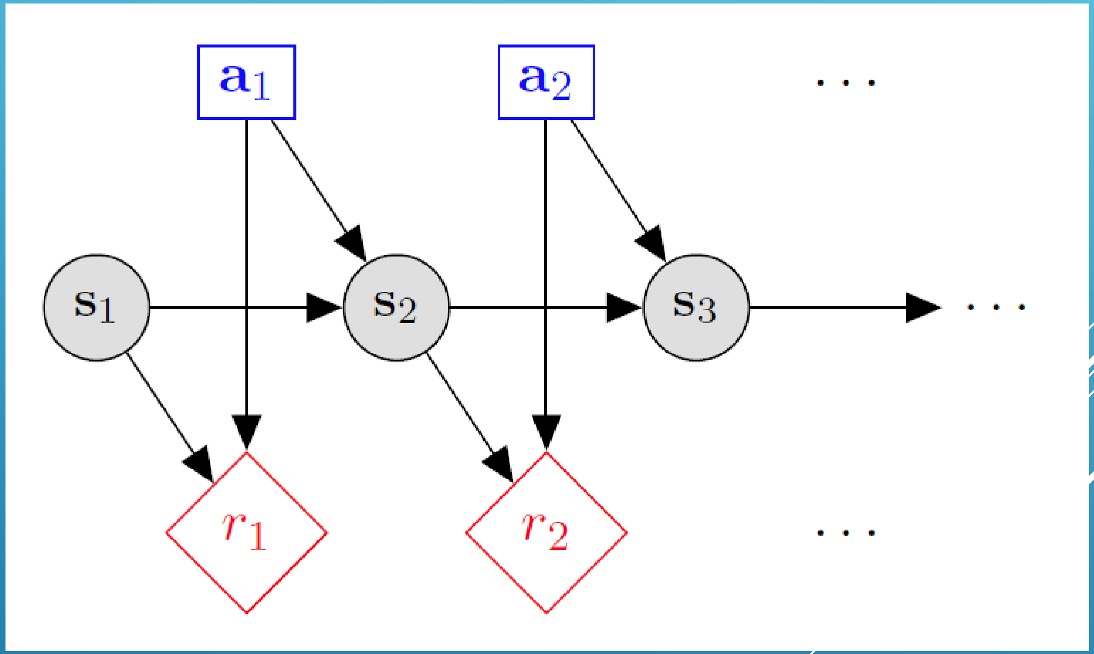
<https://en.wikipedia.org/w/index.php?title=Markov_decision_process&oldid=855934986> [accessed 11 September 2018]

MARKOV DECISION PROCESSES

- **States:** $s_1, \ldots, s_n$
- **Actions:** $a_1, \ldots, a_m$
- **Reward Function:**

  $r(s, a, s') \in R$
- **Transition model:**

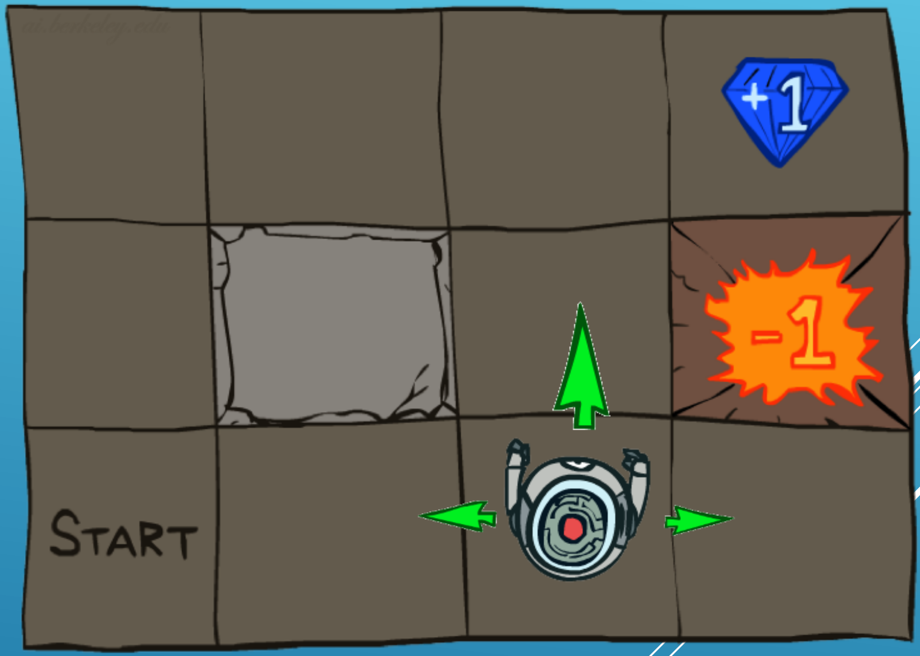
  $T(s,a,s') = P(s'|s, a)$
- **Discount factor:** $\gamma \in [0, 1]$



<https://en.wikipedia.org/w/index.php?title=Markov_decision_process&oldid=855934986> [accessed 11 September 2018]

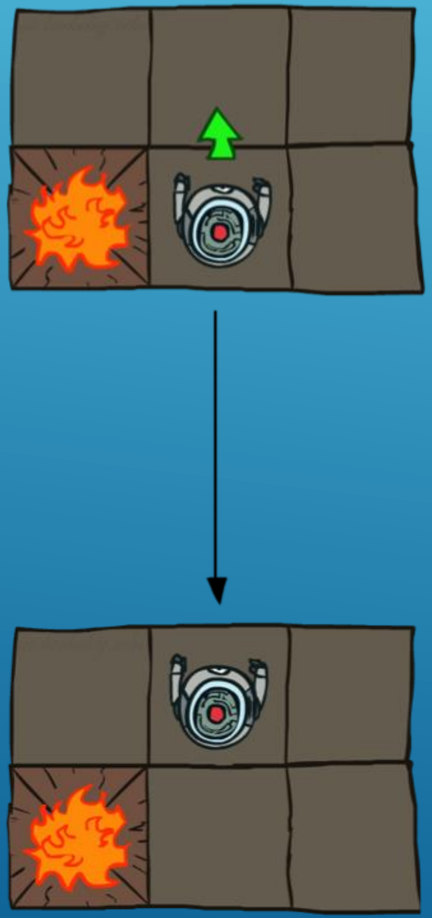
EXAMPLE: GRID WORLD

- A maze-like problem
  - The agent lives in a grid
  - Walls block the agent's path
- Noisy movement: actions do not always go as planned
  - 80% of the time, the action North takes the agent North (if there is no wall there)
  - 10% of the time, North takes the agent West; 10% East
  - If there is a wall in the direction the agent would have been taken, the agent stays put
- The agent receives rewards each time step
  - Small "living" reward each step (can be negative)
  - Big rewards come at the end (good or bad)
- Goal: maximize sum of rewards

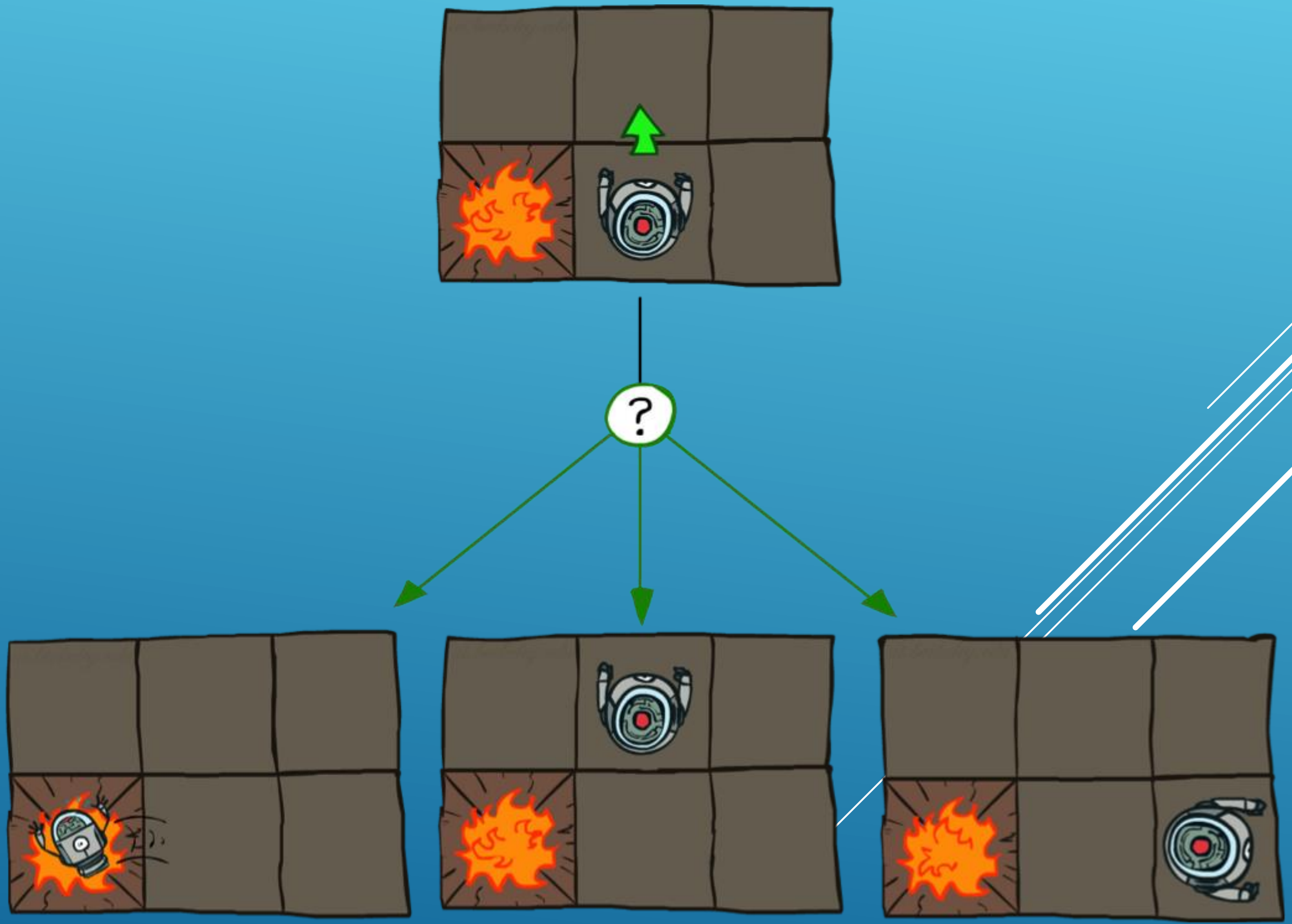


GRID WORLD ACTIONS

Deterministic Grid World



Stochastic Grid World



WHAT IS MARKOV ABOUT MDPS?

- "Markov" generally means that given the present state, the future and the past are independent
- For Markov decision processes, "Markov" means action outcomes depend only on the current state

$$P(S_{t+1} = s' | S_t = s_t, A_t = a_t, S_{t-1} = s_{t-1}, A_{t-1}, \ldots S_0 = s_0)$$

$$=$$

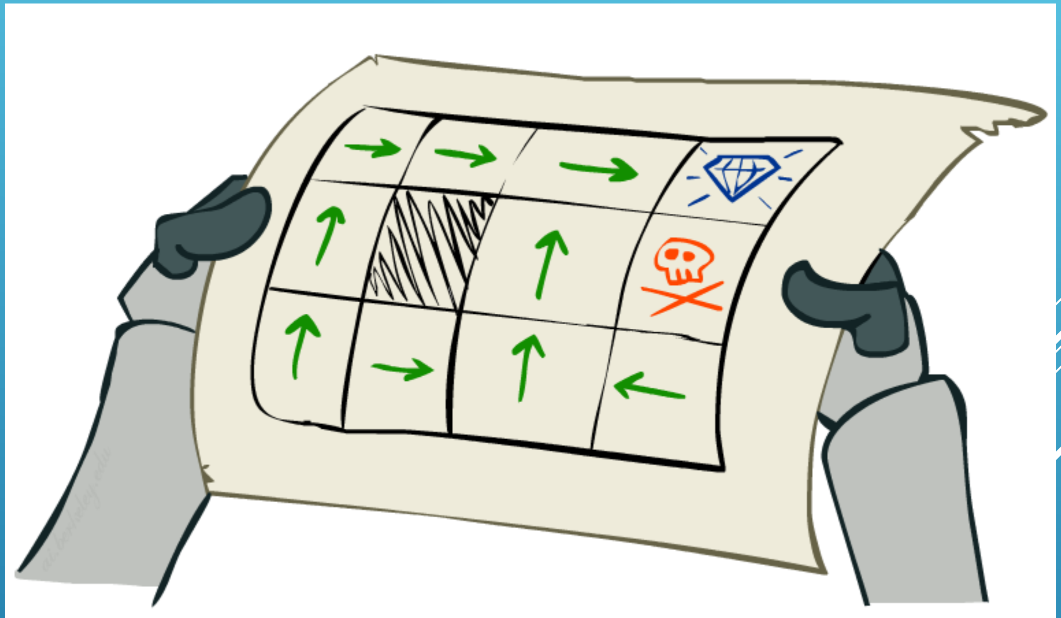
$$P(S_{t+1} = s' | S_t = s_t, A_t = a_t)$$

- This is just like search, where the successor function only depends on the current state (not the history)

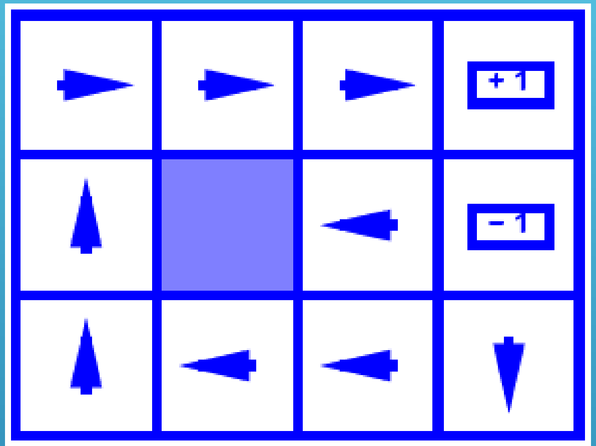
Andrey Markov
(1856-1922)

MDP GOAL: FIND AN OPTIMAL POLICY π

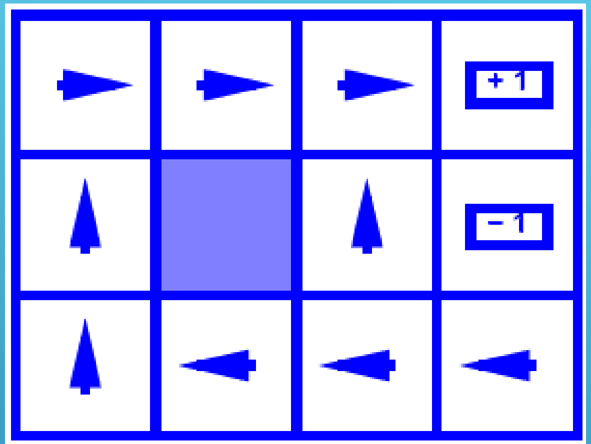
- In search problems, we look for an optimal plan, or sequence of actions, from start to a goal
- For MDPs, we want an optimal policy $\pi^*: S \rightarrow A$
  - A policy π gives an action for each state
  - An optimal policy is one that maximizes expected utility if followed



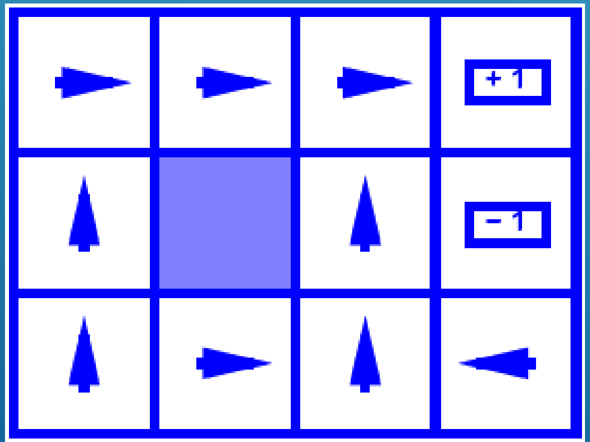
OPTIMAL POLICIES



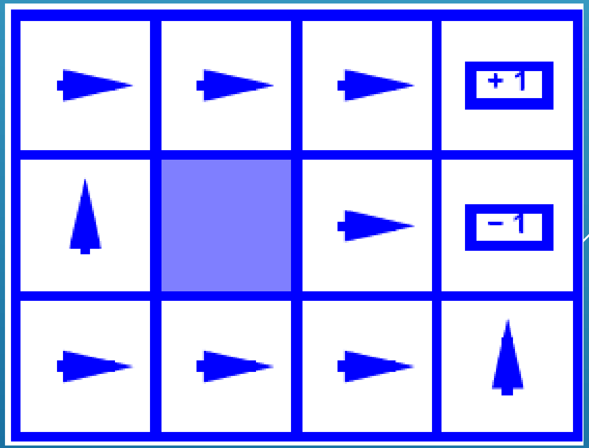
R(s) = -0.01



R(s) = -0.03



R(s) = -0.4



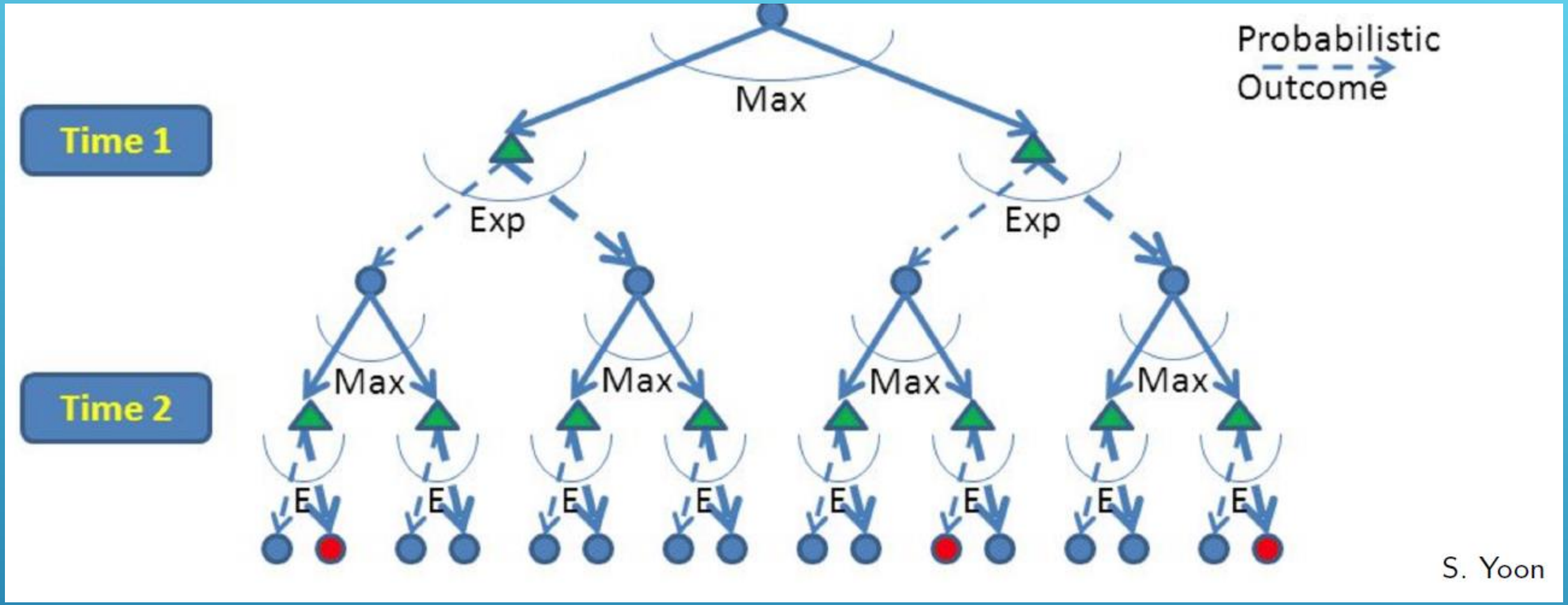
R(s) = -2.0

4 MDP ALGORITHMS

4 MDP ALGORITHMS

- Assume **complete knowledge** of the MDP
- Make use of the **Bellman Equations**
- **Expectimax** (recursive, finite horizon)
- **Value Iteration** (dynamic programming, finite horizon)
- **Value Iteration** (dynamic programming, infinite horizon)
- **Policy Iteration** (dynamic programming, infinite horizon, optimize policy)

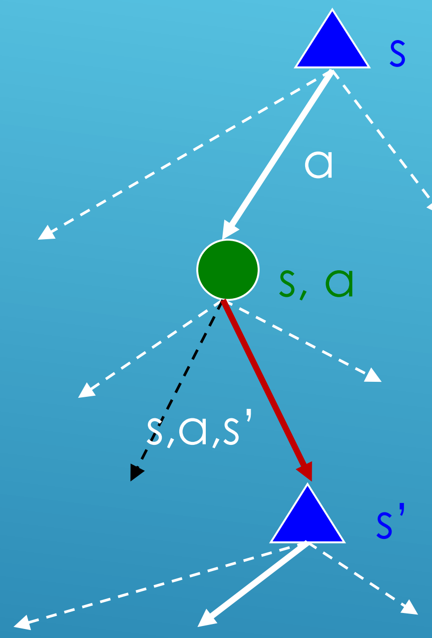
EXPECTIMAX: A GAME AGAINST NATURE



- Expectimax is like a game-playing algorithm except the opponent is nature.
- Expectimax is strongly related to the minmax algorithm used in game theory, but the response is probabilistic.
- Nodes where you move are called **states**: S (△)
- Nodes where nature moves are called **Q-states**: <S,A> (◯)

OPTIMAL QUANTITIES

- The value (utility) of a **state s**:
  $V^*(s)$ = expected utility starting in s and acting optimally
- The value (utility) of a **q-state (s,a)**:
  $Q^*(s,a)$ = expected utility starting out having taken action a from state s and (thereafter) acting optimally
- The optimal policy:
  $\pi^*(s)$ = optimal action from state s



s is a *state*

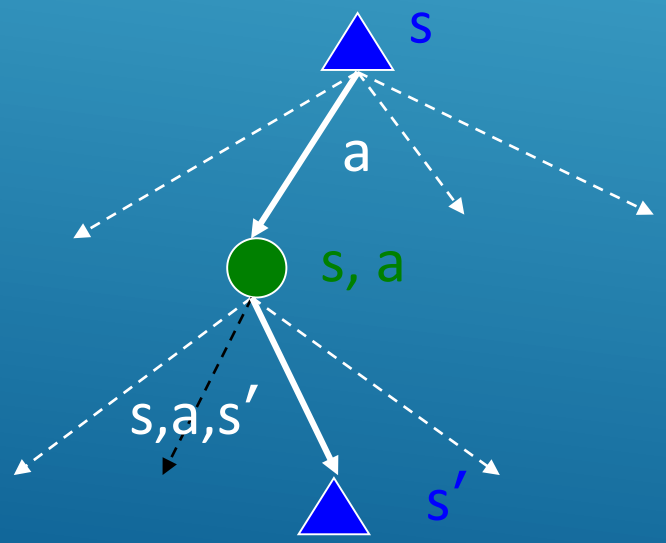
(s, a) is a *q-state*

(s,a,s') is a *transition*

[Demo: gridworld values (L9D1)]

THE BELLMAN EQUATIONS

- There is one equation $V^*(s)$ for each state *s*.
- There is one equation $Q^*(s,a)$ for each state *s* and action *a*.
- These are equations, not assignments. They define a relationship, which when satisfied guarantees that $V^*(s)$ and $Q^*(s,a)$ are optimal for each state and action.
- This in turn guarantees that the policy $\pi^*$is optimal.

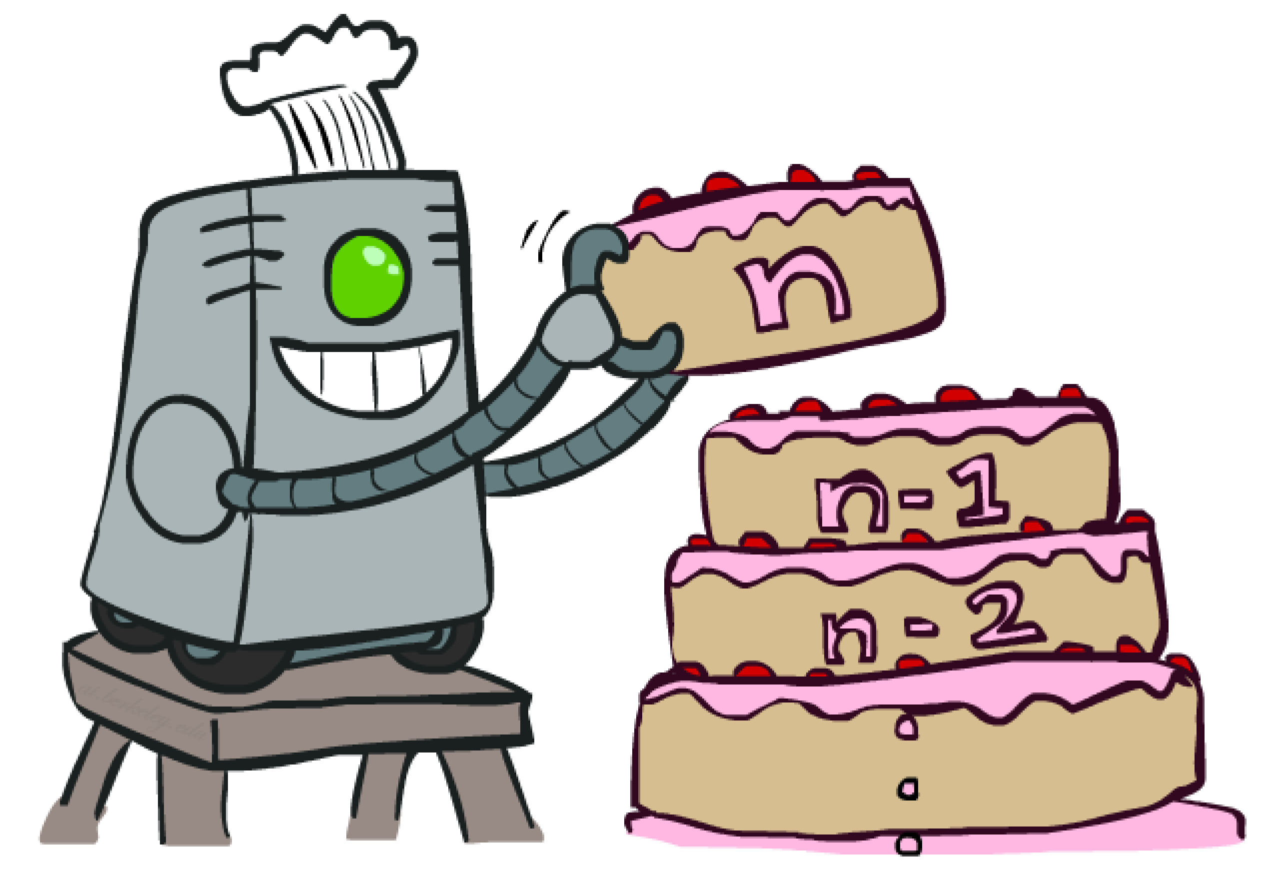


$$V^*(s) = \max_a Q^*(s,a)$$

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

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

VALUE ITERATION USES DYNAMIC PROGRAMMING



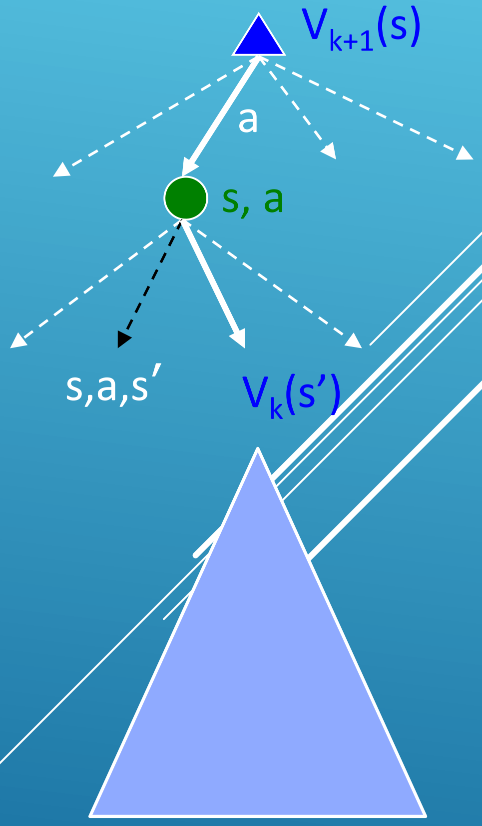
VALUE ITERATION

- Start with $V_0(s) = 0$ - no time steps left means an expected reward sum of zero
- Given vector of $V_k(s)$ values, do one ply from each state:

$$V_{k+1}(s) \leftarrow \max_a \left[\sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma V_k(s')]\right]$$

- Repeat until convergence

- Complexity of each iteration: $O(S^2A)$
  - For every state s, there are |A| actions
  - For every state s and action a, there are |S| possible states s'
- Theorem: will converge to unique optimal values
  - Basic idea: approximations get refined towards optimal values
  - Policy may converge long before values do



POLICY ITERATION

- Alternative approach for optimal values:
  - **Step 1: Policy evaluation:** calculate utilities for some fixed policy (not optimal utilities!) until convergence
  - **Step 2: Policy improvement:** update policy using one-step look-ahead with resulting converged (but not optimal!) utilities as future values
  - **Repeat** steps until policy converges

- This is **policy iteration**
  - It's still optimal!
  - Can converge (much) faster under some conditions

POLICY ITERATION

- **Step 1: Policy Evaluation**: For fixed current policy π, find values with policy evaluation:
  - Iterate until values converge:

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

- **Step 2: Improvement:** For fixed values, get a better policy using policy extraction:
  - One-step look-ahead:

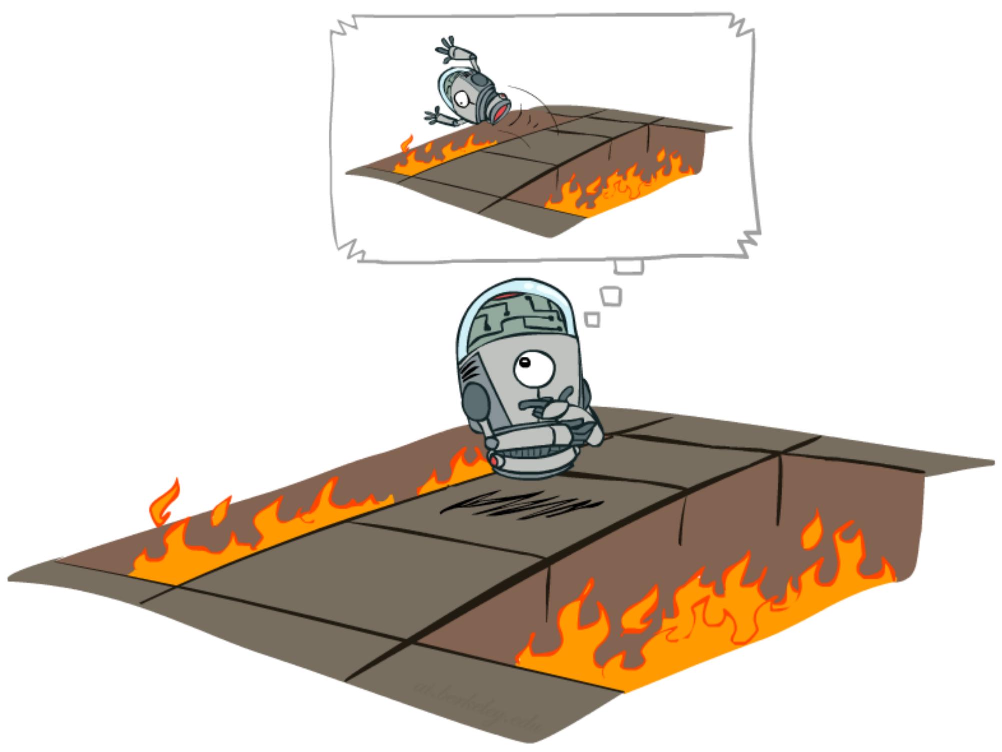
$$\pi_{i+1}(s) = \arg\max_a \sum_{s'} T(s, a, s') \left[R(s, a, s') + \gamma V^{\pi_i}(s')\right]$$

REINFORCEMENT LEARNING

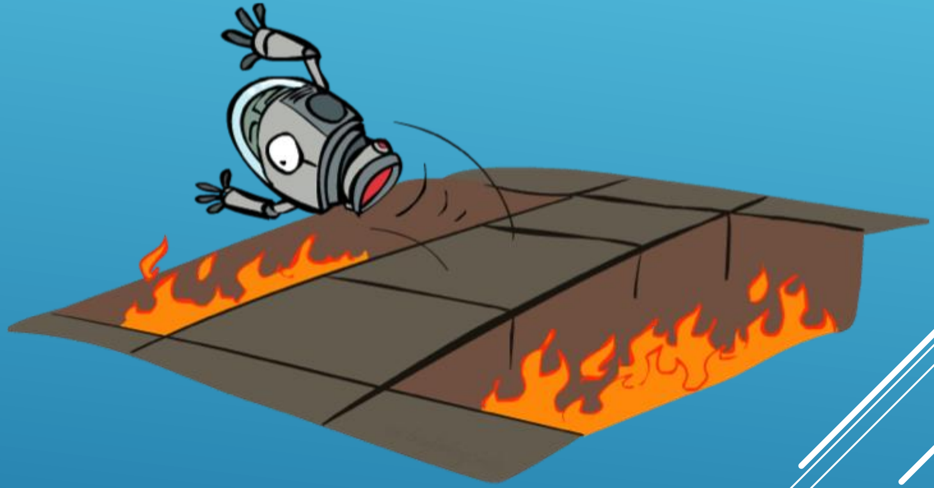
REINFORCEMENT LEARNING: THE BASIC IDEA

- Select an action
- If action leads to reward, reinforce that action
- If action leads to punishment, avoid that action
- Basically, a computational form of Behaviorism (Pavlov, B. F. Skinner)

OFFLINE VS. ONLINE



Offline Learning

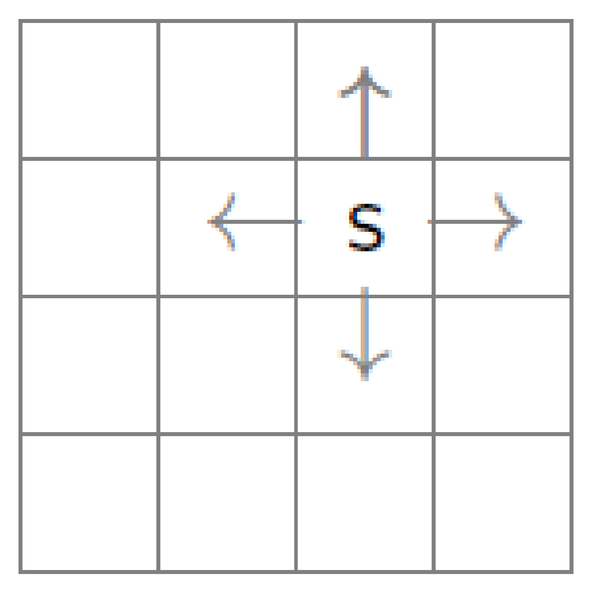


Online Learning

THE LEARNING FRAMEWORK

- Learning is performed **online**, learn as we interact with the world

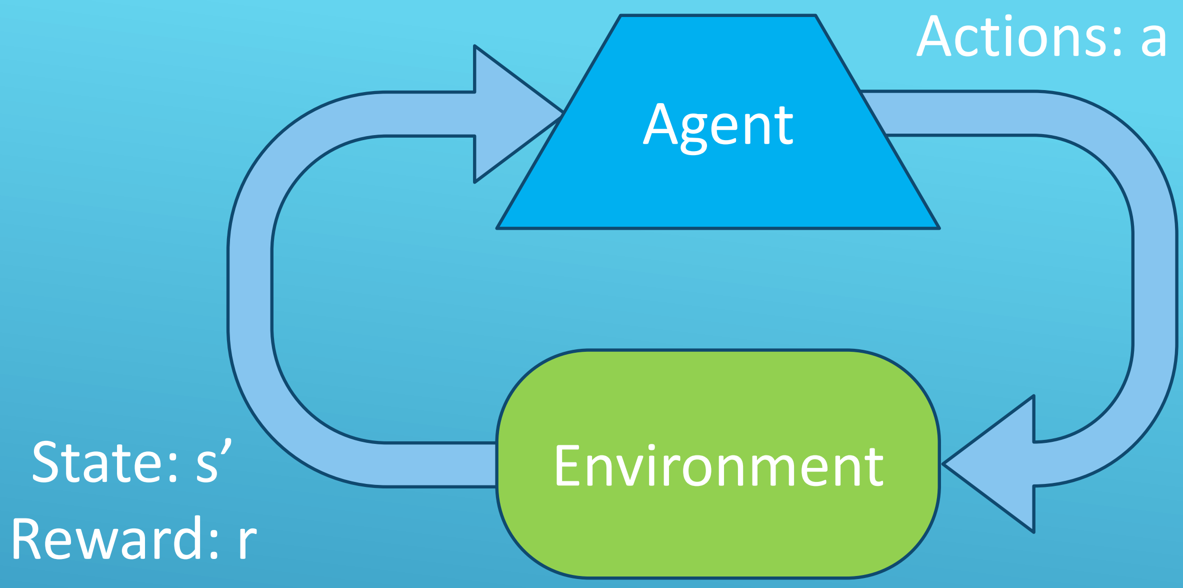
- In contrast with supervised learning, there are no training or test sets. The reward is accumulated over interactions with the environment.



- Data is not fixed, more information is acquired as you go.

- The training distribution can be influenced by action decisions.

REINFORCEMENT LEARNING



- Agent knows the current state *s*, takes action *a*, receives a reward *r* and observes the next state s'

- Agent has **no access** to reward model *r(s,a,s')* or the transition model *p(s' | s,a)*

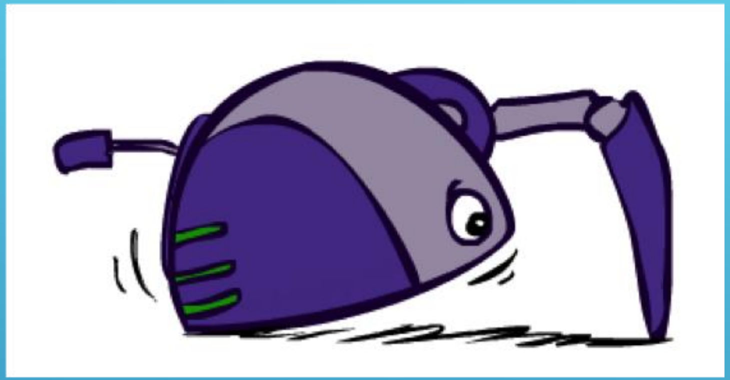
- Agent learn to act so as to maximize expected rewards.

- All learning is based on observed samples of outcomes.

MODEL-BASED REINFORCEMENT LEARNING

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 $\widehat{T}(s,a,s')$
  - Discover each $\widehat{R}(s,a,s')$ when we experience (s, a, s')
- Step 2: Solve the learned MDP
  - For example, use value iteration or policy iteration
- Repeat



LEARN THE REWARD AND TRANSITION DISTRIBUTIONS

- Try every action in each state a number of times
- $RTotal(s, a, s')$ =total reward for taking action a in state s and transitioning to state s'
- $N(a, s)$ = number of times action a is taken in state s
- $N(s, a, s')$ = number of times s transitions to s' on action a
- $\hat{R}(s, a, s') = RTotal(s, a, s')/N(s, a, s')$
- $\hat{T}(s, a, s') = N(s, a, s')/N(a, s)$

TRANSITION/REWARD PARAMETER TABLE

For every state s:

State s'

Action a

$\hat{T}(s, a0, s0)$ $\hat{R}(s, a0, s0)$	$\hat{T}(s, a0, s1)$ $\hat{R}(s, a0, s1)$	$\hat{T}(s, a0, s2)$ $\hat{R}(s, a0, s2)$	$\hat{T}(s, a0, s3)$ $\hat{R}(s, a0, s3)$
$\hat{T}(s, a1, s0)$ $\hat{R}(s, a1, s0)$	$\hat{T}(s, a1, s1)$ $\hat{R}(s, a1, s1)$	$\hat{T}(s, a1, s2)$ $\hat{R}(s, a1, s2)$	$\hat{T}(s, a1, s3)$ $\hat{R}(s, a1, s3)$
$\hat{T}(s, a2, s0)$ $\hat{R}(s, a2, s0)$	$\hat{T}(s, a2, s1)$ $\hat{R}(s, a2, s1)$	$\hat{T}(s, a2, s2)$ $\hat{R}(s, a2, s2)$	$\hat{T}(s, a2, s3)$ $\hat{R}(s, a2, s3)$

MODEL-BASED RL: PROS AND CONS

- **Pros:**
  - Makes maximal use of experience
  - Solves model optimally, given enough experience

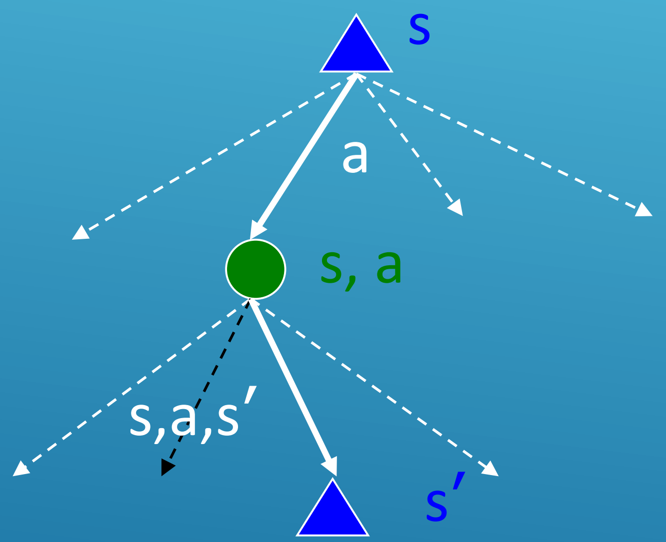
- **Cons:**
  - Assumes model is small enough to solve
  - Requires expensive solution procedure

MODEL-FREE REINFORCEMENT LEARNING: Q-LEARNING

Q-LEARNING

- Don’t learn a model, learn the Q function directly
- Appropriate when model is too large to store, solve or learn
  - size of transition of model: $O(|S^2|)$
  - value iteration cost: $O(|A||S^2|)$
  - size of Q function $O(|A||S|)$

RECALL THE BELLMAN EQUATIONS



$$V^*(s) = \max_a Q^*(s,a)$$

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

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

FROM VALUE ITERATION TO Q-VALUE ITERATION

- Value iteration: find successive (depth-limited) values
  - Start with $V_0(s) = 0$, which we know is right
  - 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:

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

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 as you go
  - Receive a sample transition (s,a,r,s')
  - Consider your old estimate: $Q(s,a)$
  - Consider your new sample estimate:

$$Q(s,a) \approx r + \gamma \max_{a'} Q(s',a')$$

  - Incorporate the new estimate into a running average:

$$Q(s,a) \leftarrow (1-\alpha) Q(s,a) + (\alpha) \left[r + \gamma \max_{a'} Q(s',a') \right]$$

Q-LEARNING UPDATE RULE

- On transitioning from state *s* to state *s'* on action *a*, and receiving reward *r*, update:

$$Q(s,a) \leftarrow (1-\alpha)Q(s,a) + (\alpha)\left[r + \gamma \max_{a'} Q(s',a')\right]$$

- α is the **learning rate**
- a large α results in quicker learning, but may not converge.
- α is often decreased as learning goes on.

TEMPORAL DIFFERENCE (TD) LEARNING

- Q-Learning is an example of a more general approach to learning called **Temporal Difference Learning**
- In TD learning, the general update is:

$$NewEstimate \leftarrow OldEstmate + StepSize[Target - OldEstimate]$$

- Rewrite Q-Learning update:

$$Q(s,a) \leftarrow (1-\alpha)Q(s,a) + \alpha[r + \gamma \max_{a'} Q(s',a')]$$

$$Q(s,a) \leftarrow Q(s,a) + \alpha[(r + \gamma \max_{a'} Q(s',a')) - Q(s,a)]$$

- The idea is to repeatedly nudge the new estimate towards its learning target in each time period.
- Another example of TD Learning is TD-Value Learning, which learns the value function *V(s)* instead of *Q(s,a)*.

TD LEARNING AND EXPONENTIAL SMOOTHING

- The TD Learning/Q-Learning update rule is similar to a times series technique called *exponential smoothing*.
- the simplest form of exponential smoothing is given by the formulas:

$$
\begin{aligned}
s_0 &= x_0 \\
s_t &= \alpha x_t + (1-\alpha)s_{t-1},\ t > 0
\end{aligned}
$$

where α is the **decay rate** (as opposed to the **step size** or **learning rate**)

https://en.wikipedia.org/w/index.php?title=Exponential_smoothing&oldid=861463311 referenced on 10/3/2018

EXPONENTIAL SMOOTHING (2)

As time progresses, the affect on s_t of more remote terms decay exponentially as they recede into the past.

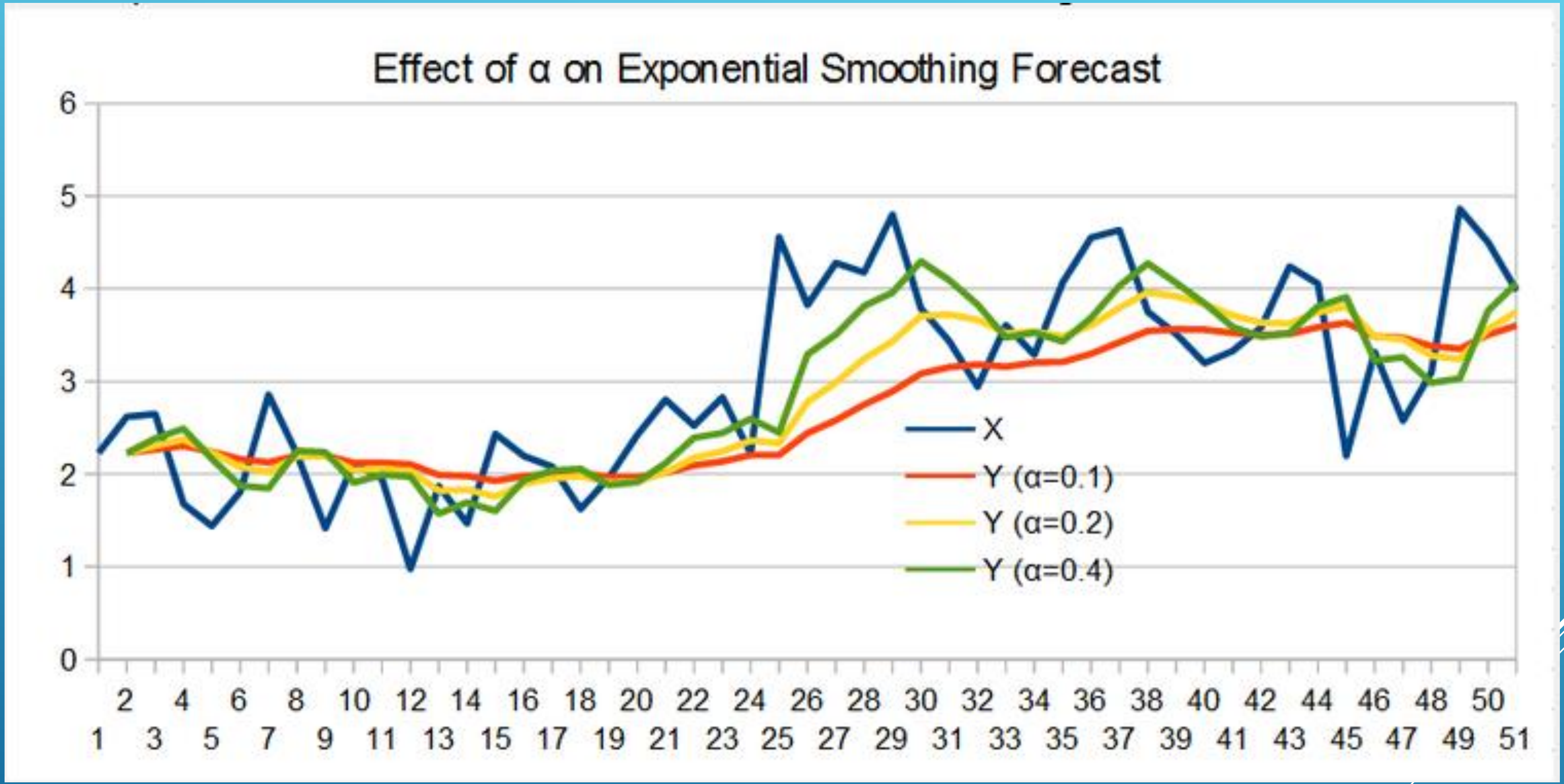
$$\begin{aligned} s_0 &= x_0 \\ s_t &= \alpha x_t + (1-\alpha)s_{t-1},\ t > 0 \end{aligned}$$

The above equations can be expanded thus:

$$\begin{aligned} s_t &= \alpha x_t + (1-\alpha)s_{t-1} \\ &= \alpha x_t + \alpha(1-\alpha)x_{t-1} + (1-\alpha)^2 s_{t-2} \\ &= \alpha\left[x_t + (1-\alpha)x_{t-1} + (1-\alpha)^2 x_{t-2} + (1-\alpha)^3 x_{t-3} + \cdots + (1-\alpha)^{t-1}x_1\right] + (1-\alpha)^t x_0. \end{aligned}$$

https://en.wikipedia.org/w/index.php?title=Exponential_smoothing&oldid=861463311 referenced on 10/3/2018

EXPONENTIAL SMOOTHING EXAMPLE



Notice how Curves become more "wiggly" as α increases.

http://www.edscave.com/forecasting---exponential-smoothing.html referenced on 10/3/2018

Q-LEARNING ALGORITHM

For each state *s* and action *a*:

$\boxed{Q(s,a) \leftarrow 0}$

Begin in state s:

Repeat:

For all actions associated with state *s*,
→ **CHOOSE ACTION *a*** ← based on the Q values for state *s*

Receive reward *r* and transition to s'

$$Q(s,a) \leftarrow (1-\alpha)Q(s,a) + (\alpha)\left[r + \gamma \max_{a'} Q(s',a')\right]$$

$\boxed{s \leftarrow s'}$

CHOOSING THE ACTION

- Learned Q function determines the policy
  - in state *s*, choose action with largest *Q(s,a)*
- Still have to worry about exploration vs. exploitation.
  - use techniques we discussed previously.

CHOOSING AN ACTION: EXPLORATION VS EXPLOITATION

- **Exploit:** use your current model to maximize the expected utility now.
- **Explore:** choose an action that will help you improve your model.
- **How to Exploit?** use the current policy.
- **How to Explore?**
  - choose an action randomly
  - choose an action you haven't chosen yet
  - choose an action that will take you to an unexplored state.

EXPLORATION STRATEGY: ϵ-GREEDY

- Explore with probability ϵ. Exploit with probability $1-\epsilon$.
- Weaknesses:
  - Does not exploit when learning has converged.
- Uses:
  - appropriate if the world is changing.

EXPLORATION STRATEGY: BOLTZMANN

- In state s, choose action a with probability p:

$$p = \frac{e^{\frac{Q(s,a)}{t}}}{\sum_{a'} e^{\frac{Q(s,a')}{t}}}$$

- Simulated annealing: *t* is a "temperature"
- High temperature means more exploration
- Over time, t cools, reducing exploration
- Sensitive to cooling schedule.

EXPLORATION STRATEGY: R-MAX

- Initialize reward for each state to R_{max}, the largest reward possible

- Keep track of the number of times each state has been visited

- After c visits, mark the state as known and update and update reward and transition probabilities.

- Need to know R_{max}

CRAWLER ROBOT, EXAMPLE 1

Credit: adapted from lecture slides David Silver, DeepMind, "Introduction to Reinforcement Learning

CRAWLER ROBOT, EXAMPLE 2

Credit: adapted from lecture slides David Silver, DeepMind, "Introduction to Reinforcement Learning

EXPLORATION RISK

- Assume we're using decreasing ϵ-exploration or simulated annealing.
- What if the optimal policy involves walking along the edge of a cliff?
- What happens during the early stages of learning?

EXPLORATION RISK

- Update rule:

$$Q(s,a) \leftarrow (1-\alpha)Q(s,a) + (\alpha)\left[r + \gamma \max_{a'} Q(s',a')\right]$$

- Q-value is updated based on the best action.
- But if we're exploring a lot, we won't always do the best action.
- We will fall off the cliff a lot!
- We would like to take advantage of our experience on the cliff to prevent this from happening more than necessary!

GRIDWORLD, EXAMPLE 3

Credit: adapted from lecture slides David Silver, DeepMind, “Introduction to Reinforcement Learning

SARSA-LEARNING

SARSA = State **A**ction **R**eward **S**tate **A**ction

- Like Q-Learning, except we update with the action we actually take.
- Q-Learning update:

$$\boldsymbol{Q(s,a) \leftarrow (1-\alpha)Q(s,a) + \alpha[r + \max_{a'} Q(s',a')]}$$

- SARSA update after taking action *b*:

$$\boldsymbol{Q(s,a) \leftarrow (1-\alpha)Q(s,a) + \alpha[r + Q(s',b)]}$$

- We get action *b* from our actual experience so we can benefit from really negative experiences.
  - Wait until next step to do update.

ON-POLICY VS. OFF-POLICY

- Bellman equation assumes we are acting greedily, however if we are exploring, how do we select the a’ to update towards?

- Two different approaches:

1. **On-policy:** Compute expected reward using a’ from same policy that we are acting with.

2. **Off-Policy:** Update towards a different policy than the one we are acting with.

SARSA IS **ON-POLICY**

- SARSA is an **on-policy update** rule. Instead of max a’, use next decision from policy π, e.g. epsilon greedy.

- SARSA update at each time step can be seen as taking an average.

$$\boldsymbol{Q(s,a) \leftarrow (1-\alpha)Q(s,a) + \alpha[r + Q(s',b)]}$$

- SARSA has better convergence and stability, however updates towards “wrong” policy.

- In practice, let $\epsilon \to 0$ and updates converge on the right policy

Q-LEARNING IS **OFF-POLICY**

- Q-Learning is an **off-policy update** rule, where *a'* is always the max action while *a* is the agent's policy.

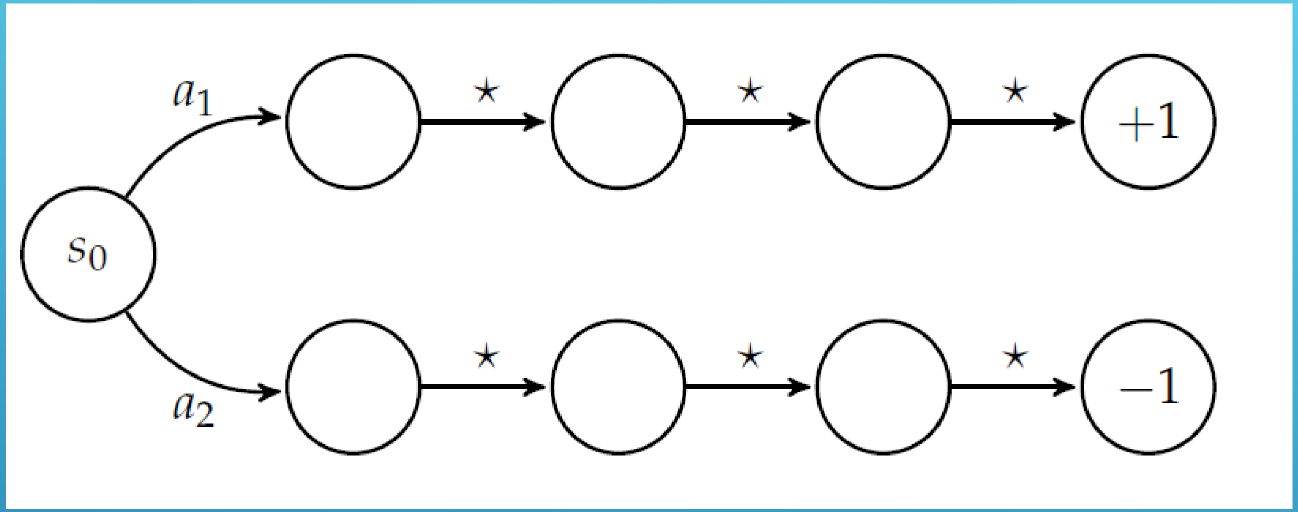
- Q-Learning update at each time step becomes:

$$\boldsymbol{Q(s,a) \leftarrow (1-\alpha)Q(s,a) + \alpha[r + \max_{a'} Q(s',a')]}$$

- Note: can still use epsilon greedy exploitation/exploration strategy for *a* but always update with the maximum Q-value action i.e., pure greedy.

- Q-Learning has worse convergence than SARSA but is widely used in practice.

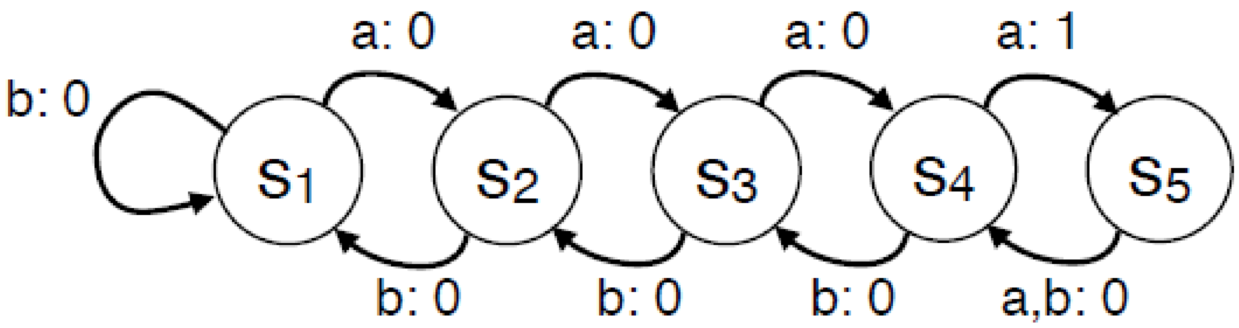
THE CREDIT ASSIGNMENT PROBLEM



- Q-Learning propagates positive rewards much faster than negative rewards. This is due to the always updating the max action.

- SARSA propagates both positive and negative rewards equally but the rewards reflect the wrong policy. This is especially a problem early on.

SARSA-LEARNING CREDIT ASSIGNMENT (1)

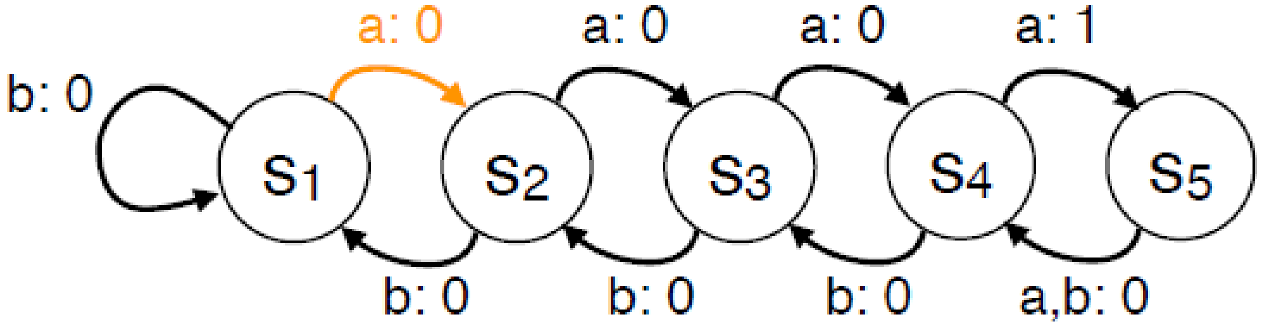


Start in s_1 and perform action sequence aabaabaa

Q-values

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

SARSA-LEARNING CREDIT ASSIGNMENT (2)

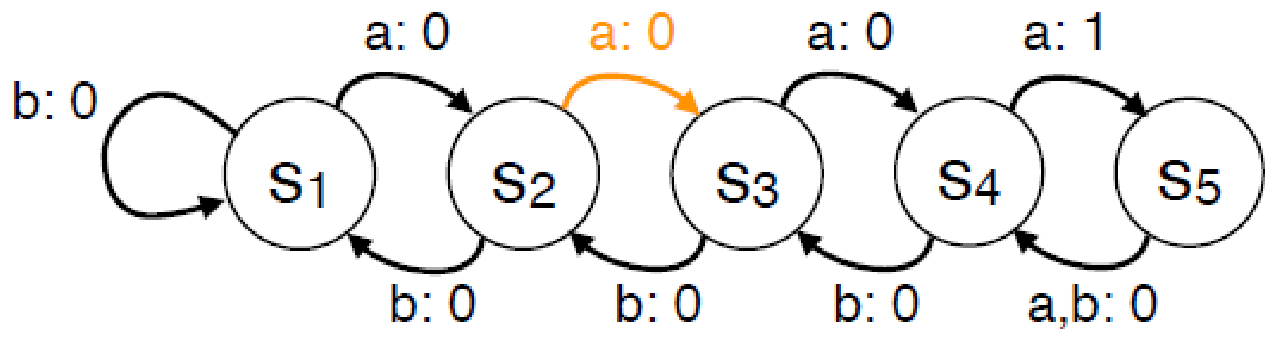


aabaabaa

Q-values

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

SARSA-LEARNING CREDIT ASSIGNMENT (3)

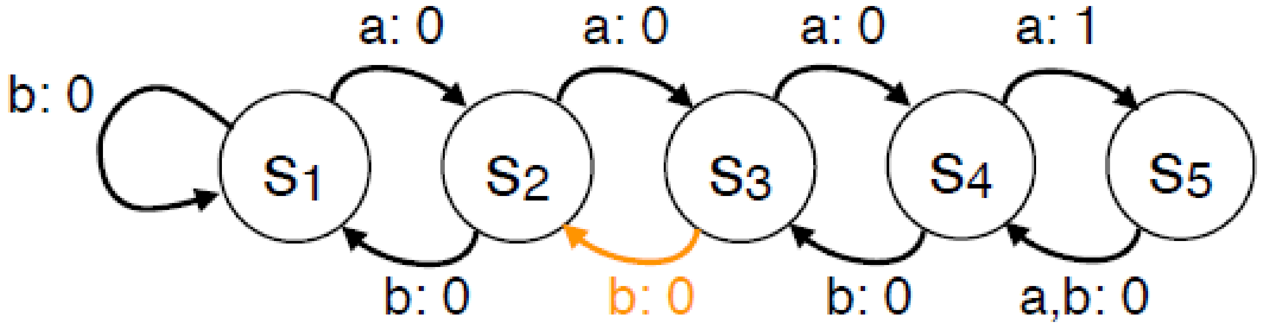


Q-values

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

aabaabaa

SARSA-LEARNING CREDIT ASSIGNMENT (4)



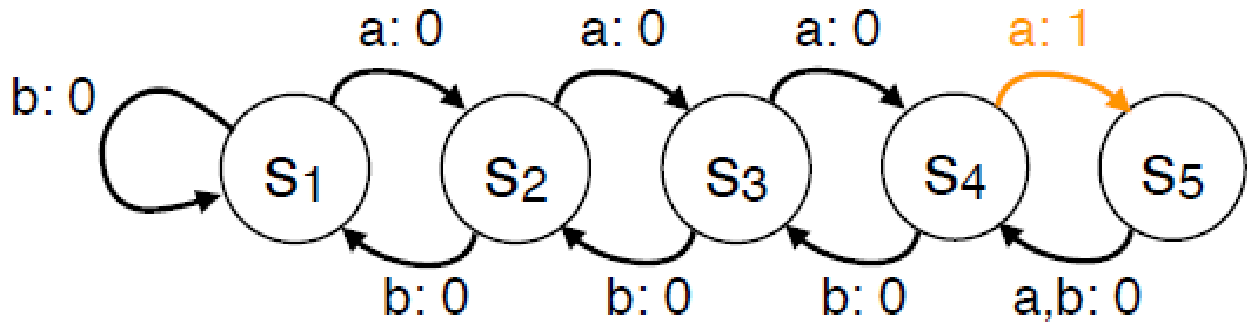
Q-values

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

aabaabaa

And so on until...

SARSA-LEARNING CREDIT ASSIGNMENT (5)



Q-values

	a	b
s1	0	0
s2	0	0
s3	0	0
s4	1	0
s5	0	0

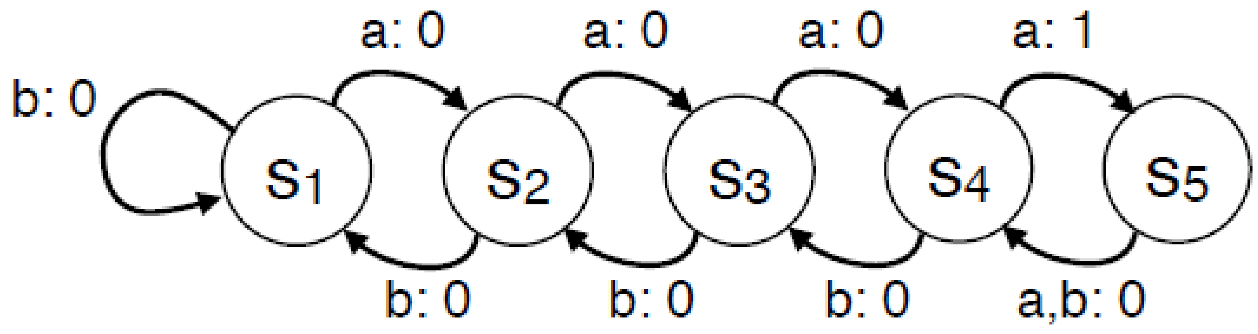
aabaabaa

Finally!

ELIGIBILITY TRACES

- Keep track of states you have been in
- Use the trace to back up the reward more quickly.
- Parameter λ controls how quickly we forget where we've been.

SARSA(λ) CREDIT ASSIGNMENT (1)



abaabaaa

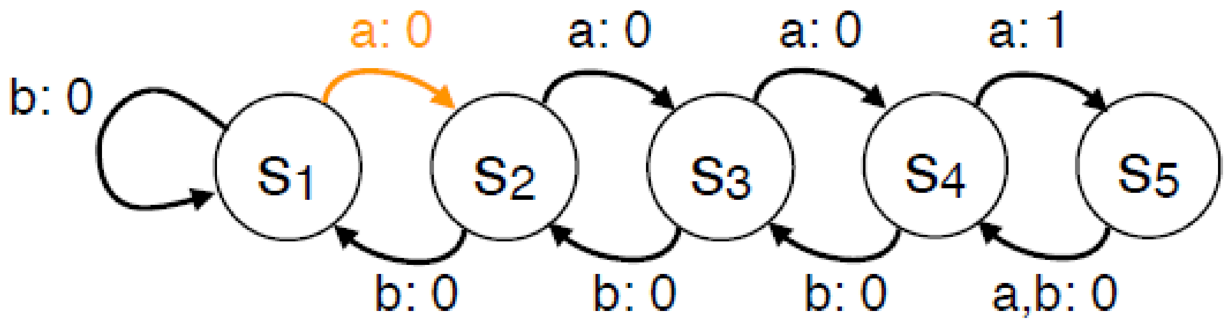
e-values(λ=0.9)

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

Q-values

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

SARSA(λ) CREDIT ASSIGNMENT (2)



abaabaaa

$\delta = 0$

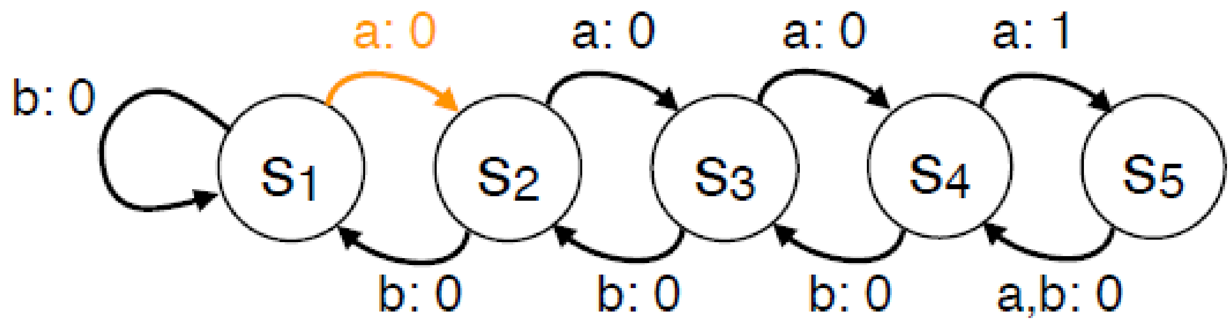
e-values(λ=0.9)

	a	b
s_1	1.0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

Q-values

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

SARSA(λ) CREDIT ASSIGNMENT (3)



abaabaaa

$\delta = 0$

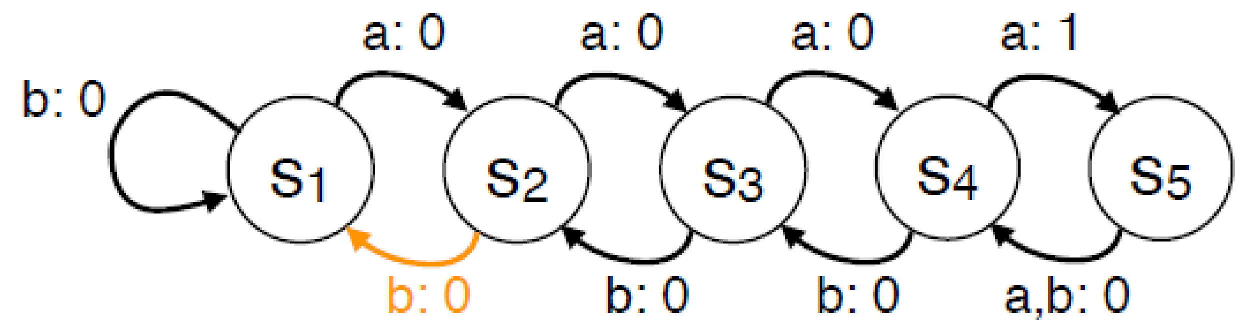
e-values(λ=0.9)

	a	b
s_1	0.9	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

Q-values

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

SARSA(λ) CREDIT ASSIGNMENT (4)



abaabaaa

$\delta = 0$

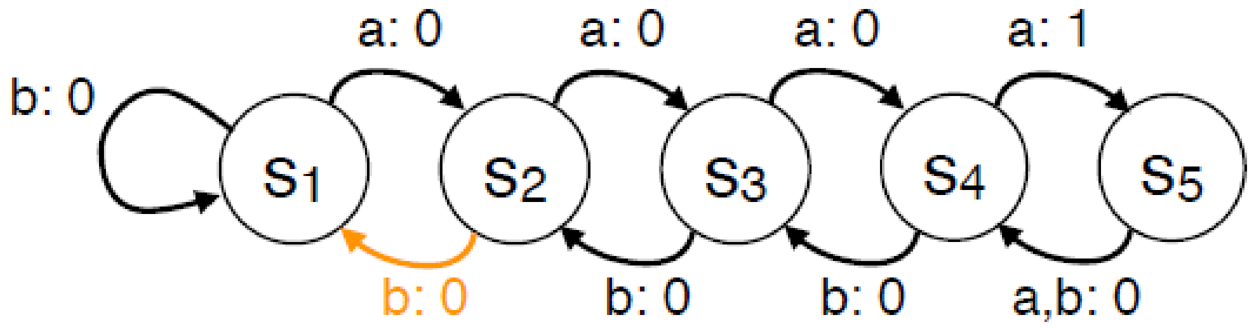
e-values(λ=0.9)

	a	b
s1	0.9	0
s2	0	1.0
s3	0	0
s4	0	0
s5	0	0

Q-values

	a	b
s1	0	0
s2	0	0
s3	0	0
s4	0	0
s5	0	0

SARSA(λ) CREDIT ASSIGNMENT (5)



abaabaaa

$$\delta = 0$$

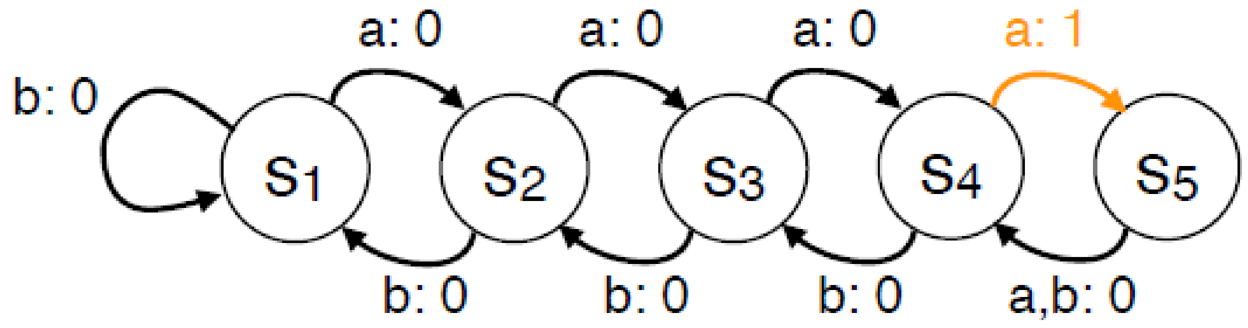
e-values(λ=0.9)

	a	b
s_1	0.81	0
s_2	0	0.9
s_3	0	0
s_4	0	0
s_5	0	0

Q-values

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

SARSA(λ) CREDIT ASSIGNMENT (6)



abaabaaa

$\delta = 1$

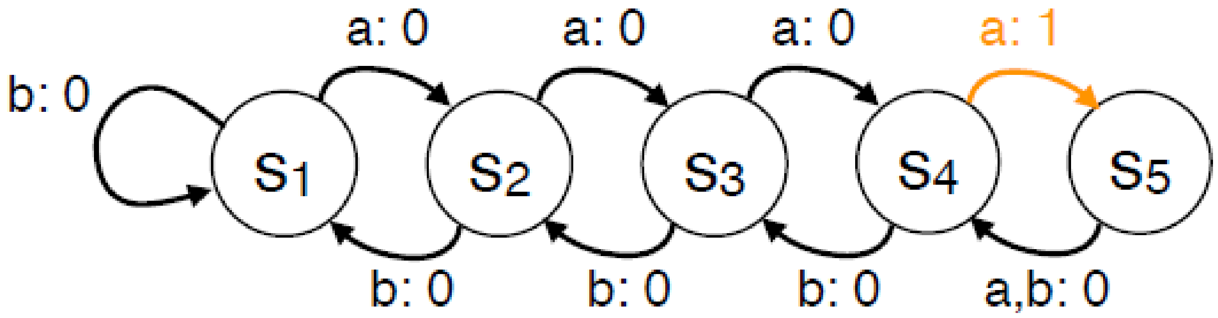
e-values(λ=0.9)

	a	b
s_1	1.07	0
s_2	1.47	0.53
s_3	0.9	0.73
s_4	1.0	0
s_5	0	0

Q-values

	a	b
s_1	0	0
s_2	0	0
s_3	0	0
s_4	0	0
s_5	0	0

SARSA(λ) CREDIT ASSIGNMENT (7)



abaabaaa

$\delta = 1$

e-values(λ=0.9)

	a	b
s1	0.96	0
s2	1.32	0.48
s3	0.81	0.66
s4	0.9	0
s5	0	0

Q-values

	a	b
s1	1.07	0
s2	1.47	0.53
s3	0.9	0.73
s4	1.0	0
s5	0	0

NEXT TIME: MORE RL

- Possible Topics:
  - Generalization
  - Partially Observable Markov Decision Processes (POMDPs)
  - Deep Q-Learning