

## **Actor Critic I**

CISC 7404 - Decision Making

Steven Morad

University of Macau

Admin	2
Final Project	5
Review	7
Value Policy Gradient	8
Advantage Actor Critic	14
Off-Policy Gradient	24
Trust Regions	33
Proximal Policy Optimization	40

## Admin

#### Admin

How is homework 2?

#### Admin

Quiz next week

#### Study:

- Actor critic (today)
- Policy gradient
- Deep Q learning
- Expected returns

# **Final Project**

#### **Final Project**

Final project information is released

Suggest project and group members by next Friday (28th)

Find (or create) a gymnasium environment

- Ensure your task is MDP
- Can also try POMDP, but make sure you are prepared!
- Groups of 5, results should be impressive
- Due just before final exam study week

https://ummoodle.um.edu.mo/pluginfile.php/6900679/mod\_resource/content/6/project.pdf

## Review

Today, we will investigate modern forms of policy gradient

This is what many researchers use today for impressive tasks

One algorithm we learn today can play Pokemon

https://youtu.be/DcYLT37ImBY?si=jJfZyYwFkPYMJYMy

$$\nabla_{\theta_{\pi}} \mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi}] = \mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi}] \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

We previously computed the Monte Carlo policy gradient (REINFORCE)

$$\mathbb{E}[\mathcal{G}(\pmb{\tau}) \mid s_0; \theta_\pi] = \sum_{t=0}^\infty \gamma^t \hat{\mathbb{E}}[\mathcal{R}(s_{t+1}) \mid s_0; \theta_\pi]$$

**Question:** Why don't we always use Monte Carlo?

**Answer:** Requires an infinite return!

$$\mathbb{E}[\mathcal{G}(\pmb{\tau}) \mid s_0; \theta_\pi] = \sum_{t=0}^\infty \gamma^t \hat{\mathbb{E}}[\mathcal{R}(s_{t+1}) \mid s_0; \theta_\pi]$$

**Question:** Alternative to Monte Carlo return?

Can use Q or V function with TD objective

$$V(s_0, \theta_{\pi}) = \mathbb{E}[\mathcal{R}(s_1) \mid s_0, \theta_{\pi}] + \gamma V(s_1, \theta_{\pi})$$

$$Q(s_0, a_0, \theta_{\pi}) = \mathbb{E}[\mathcal{R}(s_1) \mid s_0, a_0, \theta_{\pi}] + \gamma Q(s_1, a_1, \theta_{\pi})$$

Before:

$$a_0 = \text{arg max}_{a \in A} \, Q(s, a, \theta_\pi)$$

Now:  $a \sim \pi(\cdot \mid s; \theta_{\pi})$ 

$$V = Q$$
 in this case

Policy gradient objective uses the return

$$\nabla_{\theta_{\pi}} \mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi}] = \mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi}] \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

Estimate return using value function

$$\mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \boldsymbol{\theta}_{\pi}] = V(s_0, \boldsymbol{\theta}_{\pi})$$

Combining V/Q with policy gradient called **actor-critic** 

Actor pick action

$$\nabla_{\theta_{\pi}} \mathbb{E}[\mathcal{G}(\pmb{\tau}) \mid s_0; \theta_{\pi}] = V(s_0, \theta_{\pi}) \cdot \nabla_{\theta_{\pi}} \log \frac{\pi(a_0 \mid s_0; \theta_{\pi})}{\text{Critic gives actor score}}$$

**Definition:** Value Policy Gradient is an iterative process that jointly trains a policy network and value function

$$\theta_{\pi,i+1} = \theta_{\pi,i} + \alpha \cdot \underbrace{V(s_0,\theta_{\pi,i},\theta_{V,i})}_{\text{Expected return}} \cdot \nabla_{\theta_{\pi,i}} \log \pi (a_0 \mid s_0;\theta_{\pi,i})$$

$$\theta_{V,i+1} =$$

$$\underset{\theta_{V,i}}{\arg\min} \underbrace{\left(V\big(s_0,\theta_{\pi,i},\theta_{V,i}\big) - \left(\hat{\mathbb{E}}[\mathcal{R}(s_1) \mid s_0;\theta_{\pi}] + \neg d \cdot \gamma \cdot V\big(s_0,\theta_{\pi,i},\theta_{V,i}\big)\right)\right)^2}_{\text{TD error}}$$

Repeat process until convergence

Can train policy with single transition  $s_0, a_0, s_1, r_0, d_0$ 

$$\nabla_{\theta_{\pi}} \mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi}] = V(s_0, \theta_{\pi}) \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

**Question:** Any scenarios where reward is always negative?

**Answer:** Distance to goal,  $\mathcal{R}(s_{t+1}) = - \left(s_{t+1} - s_g\right)^2$ 

**Question:** What happens if reward is always negative?

**Answer:** Return always negative

$$\nabla_{\theta_{\pi}} \mathbb{E}[\mathcal{G}(\pmb{\tau}) \mid s_0; \theta_{\pi}] = - \mid V(s_0, \theta_{\pi}) \mid \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

Similar results if reward is always positive

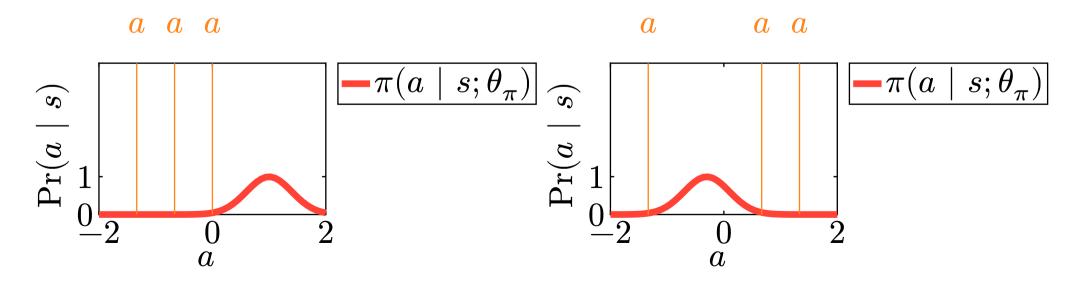
$$\nabla_{\theta_{\pi}} \mathbb{E}[\mathcal{G}(\pmb{\tau}) \mid s_0; \theta_{\pi}] = \mid V(s_0, \theta_{\pi}) \mid \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

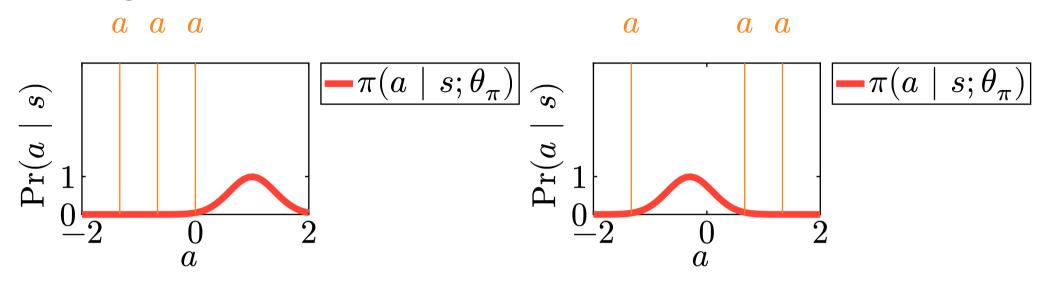
$$\nabla_{\theta_{\pi}} \mathbb{E}[\mathcal{G}(\pmb{\tau}) \mid s_0; \theta_{\pi}] = - \mid V(s_0, \theta_{\pi}) \mid \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

**Example:** Environment with a single state and continuous actions

Sample k transitions for each gradient update

What if we cannot sample all possible actions?



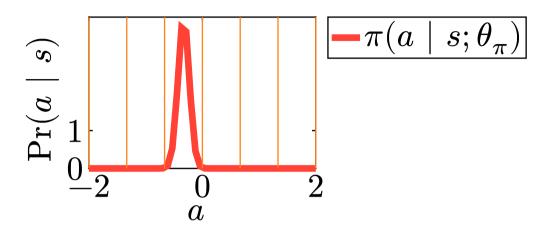


Policy keeps oscillating, can destabilize learning

**Question:** If we take 8 actions, will this fix it?

https://media0.giphy.com/media/v1.Y2lkPTc5MGI3NjExeGdqZm56 NDgzcmY2Ym95dG13Ynczdm9lbDY0cGpjczdtMHBmcnJmMSZlcD12MV 9pbnRlcm5hbF9naWZfYnlfaWQmY3Q9Zw/MVUyVpyjakkRW/giphy.gif





**Question:** Any solutions?

Hint: Think about the mean of the return

**Answer:** Recenter return such that mean is zero

But we can do even better!

What if we:

- Almost never update policy
- Update the policy **only** if action is better/worse than expected

**Question:** What is the expected performance of the policy?

$$\mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi}] = V(s_0, \theta_{\pi})$$

Question: How can we tell the performance of a specific action?

$$\mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0, a_0; \theta_{\pi}] = Q(s_0, a_0, \theta_{\pi})$$

**Question:** How can we tell if an action is better/worse than expected?

$$\mathbb{E}[\mathcal{G}(\pmb{\tau}) \mid s_0, a_0; \theta_\pi] - \mathbb{E}[\mathcal{G}(\pmb{\tau}) \mid s_0; \theta_\pi] = Q(s_0, a_0, \theta_\pi) - V(s_0, \theta_\pi)$$

$$A(s_0, a_0, \theta_\pi) = Q(s_0, a_0, \theta_\pi) - V(s_0, \theta_\pi)$$

We call this the **advantage**, tells us if we should change policy

If action  $a_0$  better than expected, increase policy probability

$$\theta_{\pi} = \theta_{\pi} + |A(s_0, a_0, \theta_{\pi})| \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

If action  $a_0$  worse than expected, reduce probability

$$\theta_{\pi} = \theta_{\pi} - \mid A(s_0, a_0, \theta_{\pi}) \mid \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

If action  $a_0$  is as expected, do nothing

$$\theta_{\pi} = \theta_{\pi} + 0 \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

**Definition:** The advantage A determines the relative advantage/disadvantage of taking an action  $a_0$  in state  $s_0$  for a policy  $\theta_{\pi}$ 

$$A(s_0, a_0, \theta_\pi) = Q(s_0, a_0, \theta_\pi) - V(s_0, \theta_\pi)$$

$$A(s_0, a_0, \theta_\pi) = Q(s_0, a_0, \theta_\pi) - V(s_0, \theta_\pi)$$

Advantage requires both Q and V

But earlier, we saw Q = V in some circumstances

**Question:** Can we replace Q with V? How?

HINT: Think about TD error, use  $s_1$ 

$$A(s_0, \theta_\pi) = -\underbrace{V(s_0, \theta_\pi)}_{\text{What we expect}} + \underbrace{\left(\mathbb{E}[\mathcal{R}(s_1) \mid s_0; \theta_\pi] + \neg d\gamma V(s_1, \theta_\pi)\right)}_{\text{What happens}}$$

Better than expected: |A| > 0, worse |A| < 0

**Definition:** Advantage actor critic (A2C) updates the policy and value functions using the advantage, and repeats until convergence

$$A(s_0,\theta_\pi,\theta_V) = -V(s_0,\theta_\pi,\theta_V) + \left(\hat{\mathbb{E}}[\mathcal{R}(s_1) \mid s_0;\theta_\pi] + \neg d\gamma V(s_1,\theta_\pi,\theta_V)\right)$$

$$\theta_{\pi,i+1} = \theta_{\pi,i} + \alpha \cdot \underbrace{A(s_0, \theta_{\pi,i}, \theta_{V,i})}_{\text{Advantage}} \cdot \underbrace{\nabla_{\theta_{\pi,i}} \log \pi(a_0 \mid s_0; \theta_{\pi,i})}_{\text{Policy gradient}}$$

$$\theta_{V,i+1} =$$

$$\underset{\theta_{V,i}}{\arg\min} \underbrace{\left(V\big(s_0,\theta_{\pi,i},\theta_{V,i}\big) - \left(\hat{\mathbb{E}}[\mathcal{R}(s_1) \mid s_0;\theta_{\pi}] + \neg d\gamma V\big(s_0,\theta_{\pi,i},\theta_{V,i}\big)\right)\right)^2}_{\text{TD error}}$$

$$\nabla_{\theta_{\pi}} \mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi}] = \mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi}] \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi})$$

**Question:** Is policy gradient off-policy or on-policy?

**Answer:** On-policy, expected return depends on  $\theta_\pi$ 

**Question:** Why do we care about being off-policy?

Answer: Algorithm can reuse data, much more efficient

**Question:** What do we need to make policy gradient off-policy?

Need to be able to approximate  $\mathbb{E}[\mathcal{G}(\pmb{\tau}) \mid s_0; \theta_{\pi}]$  using  $\mathbb{E}\big[\mathcal{G}(\pmb{\tau}) \mid s_0; \theta_{\beta}\big]$ 

**Question:** Any math students know how to do this?

In importance sampling, we want to estimate

$$\mathbb{E}[f(x) \mid x \sim \Pr(\cdot ; \theta_a)]$$

Unfortunately, we only have data from

$$\mathbb{E}[f(x) \mid x \sim \Pr(\cdot ; \theta_b)]$$

We can use their ratio to approximate the expectation

$$\mathbb{E}[f(x) \mid x \sim \Pr(\cdot \mid \theta_a)] = \mathbb{E}\bigg[f(x) \cdot \frac{\Pr(\cdot \ ; \theta_a)}{\Pr(\cdot \ ; \theta_b)} \, \bigg| \, x \sim \Pr(\cdot \ ; \theta_b)\bigg]$$

Question: How can this make policy gradient off policy?

$$\mathbb{E}[f(x) \mid x \sim \Pr(\cdot \ ; \theta_a)] = \mathbb{E}\left[f(x) \cdot \frac{\Pr(\cdot \ ; \theta_a)}{\Pr(\cdot \ ; \theta_b)} \,\middle|\, x \sim \Pr(\cdot \ ; \theta_b)\right]$$

Consider our current policy is  $\theta_{\pi}$ , we want  $\mathbb{E}[\mathcal{G}(\tau) \mid s_0; \theta_{\pi}]$ 

We use a **behavior policy**  $\theta_{\beta}$  to collect data  $\mathbb{E} \big[ \mathcal{G}(m{ au}) \mid s_0; \theta_{\beta} \big]$ 

 $\theta_{\beta}$  can be an old policy or some other policy

Reward following  $\theta_{\pi}$ 

$$\mathbb{E}[\mathcal{R}(s_1) \mid s_0; \boldsymbol{\theta_{\pi}}] = \mathbb{E}\left[ \left. \mathcal{R}(s_1) \cdot \frac{\pi(a \mid s_0; \boldsymbol{\theta_{\pi}})}{\pi(a \mid s_0; \boldsymbol{\theta_{\beta}})} \right| s_0; \boldsymbol{\theta_{\beta}} \right]$$
Reward following  $\boldsymbol{\theta_{\beta}}$ 

$$\mathbb{E}[\mathcal{R}(s_1) \mid s_0; \theta_\pi] = \mathbb{E}\left[\mathcal{R}(s_1) \cdot \frac{\pi(a \mid s_0; \theta_\pi)}{\pi(a \mid s_0; \theta_\beta)} \,\middle|\, s_0; \theta_\beta\right]$$

How does this actually work?

Rewrite without expectation to clarify

$$\mathbb{E}[\mathcal{R}(s_1) \mid s_0; \theta_\pi] = \underbrace{\sum_{s_1 \in S} \mathcal{R}(s_1) \sum_{a_0 \in A} \mathrm{Tr}(s_1 \mid s_0, a_0) \pi \left(a_0 \mid s_0; \theta_\beta\right)}_{\text{Expected reward}} \underbrace{\frac{\pi(a_0 \mid s_0; \theta_\pi)}{\pi\left(a_0 \mid s_0; \theta_\beta\right)}}_{\text{Correction}}$$

Steven Morad Actor Critic I 28 / 45

$$\mathbb{E}[\mathcal{R}(s_1) \mid s_0; \theta_{\pi}] = \underbrace{\sum_{s_1 \in S} \mathcal{R}(s_1) \sum_{a_0 \in A} \operatorname{Tr}(s_1 \mid s_0, a_0) \pi(a_0 \mid s_0; \theta_{\beta})}_{\text{Expected reward}} \underbrace{\frac{\pi(a_0 \mid s_0; \theta_{\pi})}{\pi(a_0 \mid s_0; \theta_{\beta})}}_{\text{Correction}}$$

Terms cancel!

$$\mathbb{E}[\mathcal{R}(s_1) \mid s_0; \theta_\pi] = \sum_{s_1 \in S} \mathcal{R}(s_1) \sum_{a_0 \in A} \operatorname{Tr}(s_1 \mid s_0, a_0) \underline{\pi(a_0 \mid s_0; \theta_\beta)} \underline{\frac{\pi(a_0 \mid s_0; \theta_\pi)}{\pi(a_0 \mid s_0; \theta_\beta)}}$$

$$\mathbb{E}[\mathcal{R}(s_1) \mid s_0; \theta_{\pi}] = \sum_{s_1 \in S} \mathcal{R}(s_1) \sum_{a_0 \in A} \mathrm{Tr}(s_1 \mid s_0, a_0) \pi(a_0 \mid s_0; \theta_{\pi})$$

Left with expression for expected reward following  $\theta_{\pi}$ 

Steven Morad Actor Critic I 29 / 45

$$\mathbb{E}[\mathcal{R}(s_1) \mid s_0; \theta_\pi] = \mathbb{E}\left[ \left. \mathcal{R}(s_1) \cdot \frac{\pi(a \mid s_0; \theta_\pi)}{\pi(a \mid s_0; \theta_\beta)} \, \right| \, s_0; \theta_\beta \right]$$

$$\mathbb{E}[\mathcal{R}(s_1) \mid s_0; \theta_\pi] = \sum_{s_1 \in S} \mathcal{R}(s_1) \sum_{a_0 \in A} \mathrm{Tr}(s_1 \mid s_0, a_0) \pi \big(a_0 \mid s_0; \theta_\beta\big) \frac{\pi(a_0 \mid s_0; \theta_\pi)}{\pi \big(a_0 \mid s_0; \theta_\beta\big)}$$

We can apply the same approach to find the off-policy return

I won't derive it, just trust me

$$\mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \boldsymbol{\theta}_{\pi}] = \mathbb{E}\left[\mathcal{G}(\boldsymbol{\tau}) \prod_{t=0}^{\infty} \frac{\pi(a_t \mid s_t; \boldsymbol{\theta}_{\pi})}{\pi(a_t \mid s_t; \boldsymbol{\theta}_{\beta})} \middle| s_0; \boldsymbol{\theta}_{\beta}\right]$$

**Definition:** Off-policy gradient uses importance sampling to learn from off-policy data

$$\mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \boldsymbol{\theta}_{\pi}] = \mathbb{E}\left[\mathcal{G}(\boldsymbol{\tau}) \prod_{t=0}^{\infty} \frac{\pi(a_t \mid s_t; \boldsymbol{\theta}_{\pi})}{\pi(a_t \mid s_t; \boldsymbol{\theta}_{\beta})} \left| s_0; \boldsymbol{\theta}_{\beta} \right]\right]$$

$$\theta_{\pi,i+1} = \theta_{\pi,i} + \alpha \cdot \mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi}] \cdot \nabla_{\theta_{\pi,i}} \log \pi (a_0 \mid s_0; \theta_{\pi,i})$$

$$\mathbb{E}[\mathcal{G}(\boldsymbol{\tau}) \mid s_0; \boldsymbol{\theta}_{\pi}] = \mathbb{E}\left[\mathcal{G}(\boldsymbol{\tau}) \prod_{t=0}^{\infty} \frac{\pi(a_t \mid s_t; \boldsymbol{\theta}_{\pi})}{\pi(a_t \mid s_t; \boldsymbol{\theta}_{\beta})} \middle| s_0; \boldsymbol{\theta}_{\beta}\right]$$

**Question:** Why did I tell you policy gradient is on policy?

Answer: Off-policy gradient does not work in most cases

**Question:** Why? HINT: What happens to  $\prod$ ?

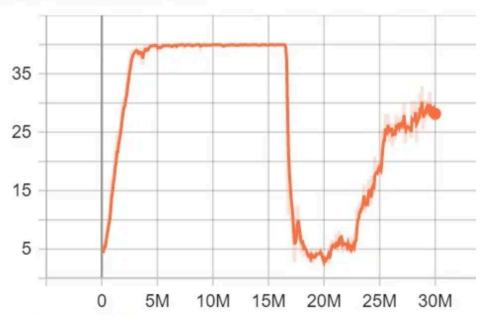
$$\prod_{t=0}^{\infty} \frac{\pi(a_t \mid s_t; \theta_{\pi})}{\pi(a_t \mid s_t; \theta_{\beta})} \to 0, \infty$$

Only works if  $\pi(a_t \mid s_t; \theta_{\pi}) \approx \pi(a_t \mid s_t; \theta_{\beta})$ 

Training policies in RL is difficult

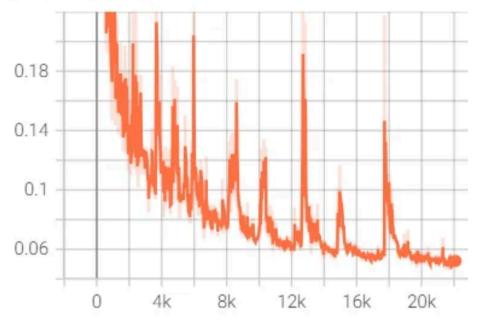
We often see behavior like this

ep\_rew\_mean tag: rollout/ep\_rew\_mean



**Question:** Any idea why?

train tag: Loss/train



See it in supervised learning too

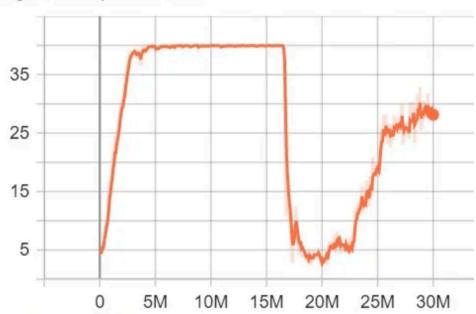
Sometimes, the gradient is inaccurate producing a bad update

In supervised learning, the network can easily recover

With policy gradient, it is much harder to recover

**Question:** Why?





Our policy provides the training data  $a \sim \pi(\cdot \mid s; \theta_{\pi})$ 

One bad update breaks the policy

Policy collects useless data

Off-policy methods recover from "good" data from replay buffer

On-policy methods cannot!

We must be very careful when updating our neural network policy

**Question:** How can we make sure our policy does not change too much?

Lower learning rate? Can help a little

Small parameter updates cause large changes in deep networks

$$\pi(a \mid s_A; \theta_{\pi,i}) = \begin{bmatrix} 0.4 \\ 0.6 \end{bmatrix} \qquad \qquad \pi(a \mid s_A; \theta_{\pi,i+1}) = \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}$$

Constraining changes in parameter space does not work!

**Question:** What else can we constrain?

**Answer:** The action distributions

Can measure the difference in distributions using KL divergence

$$\mathrm{KL}[\mathrm{Pr}(X),\mathrm{Pr}(Y)]\in[0,\infty]$$

Policies are just action distributions

$$\mathrm{KL}\big[\pi\big(a\mid s;\theta_{\pi,i}\big),\pi\big(a\mid s;\theta_{\pi,i+1}\big)\big]$$

Introduce **trust region** k to prevent large policy changes

$$\nabla_{\theta_{\pi,i}} \mathbb{E} \left[ \mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi,i} \right] = V(s_0, \theta_{\pi,i}) \cdot \nabla_{\theta_{\pi}} \log \pi (a_0 \mid s_0; \theta_{\pi,i})$$

$$s.t. \ \mathrm{KL} \left[ \pi (a \mid s; \theta_{\pi,i-1}), \pi (a \mid s; \theta_{\pi,i}) \right] < k$$

See Trust Region Policy Optimization (TRPO), Natural Policy Gradient

$$\nabla_{\theta_{\pi,i}} \mathbb{E} \left[ \mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi,i} \right] = V(s_0, \theta_{\pi,i}) \cdot \nabla_{\theta_{\pi}} \log \pi(a_0 \mid s_0; \theta_{\pi,i})$$

$$s.t. \text{ KL} \left[ \pi(a \mid s; \theta_{\pi,i-1}), \pi(a \mid s; \theta_{\pi,i}) \right] < k$$

Constrained optimization can be expensive and tricky to implement

Often requires computing the Hessian (second-order gradient)

**Hack:** Add KL term to the objective (soft constraint)

$$\begin{split} \nabla_{\theta_{\pi,i}} \mathbb{E} \big[ \mathcal{G}(\boldsymbol{\tau}) \mid s_0; \theta_{\pi,i} \big] &= V \big( s_0, \theta_{\pi,i} \big) \cdot \\ \nabla_{\theta_{-}} \big[ \log \pi \big( a_0 \mid s_0; \theta_{\pi,i} \big) - \mathrm{KL} \big[ \pi \big( a \mid s; \theta_{\pi,i-1} \big), \pi \big( a \mid s; \theta_{\pi,i} \big) \big] \big] \end{split}$$

Proximal policy optimization (PPO) combines everything we learned today

- Value function
- Advantage
- Off-policy gradient
- Trust regions

PPO designed to be very sample efficient

It is *almost* on-policy (but very slightly off-policy)

```
for epoch in range(epochs):
    batch = collect rollout(theta beta)
   # Minibatching learns faster
    # but is very slightly off-policy!
    for minibatch in batch:
        theta pi = update pi(
            theta pi, theta beta, theta V, batch
        theta V = update V(theta V, batch)
    theta beta = theta pi
```

There are different variations of PPO

- PPO clip
- PPO KL penalty
- PPO clip + KL penalty
- PPO clip + KL penalty + entropy

We will focus on the simplest version (PPO KL penalty)

$$\theta_{\pi,i+1} = \theta_{\pi,i} + \alpha J \nabla_{\theta_{\pi,i}} \left[ \log \pi \left( a_0 \mid s_0; \theta_{\pi,i} \right) - \rho \left[ \text{KL} \left( \pi \left( a_0 \mid s_0; \theta_{\pi,i} \right), \pi \left( a_0 \mid s_0; \theta_{\beta} \right) \right) \right] \right]$$
Trust region

Advantage

$$J = \hat{\mathbb{E}} \left[ egin{array}{c|c} \pi(a \mid s; heta_{\pi,i}) \ \hline \pi(a \mid s; heta_{eta}) \end{array} \cdot egin{array}{c|c} A(s, heta_{eta}, heta_{V}) \end{array} \middle| s_{0}; heta_{eta} 
ight]$$

Off-policy correction for minibatch

$$A\big(s_0,\theta_\beta,\theta_V\big) = -V\big(s_0,\theta_\beta,\theta_V\big) + \left(\hat{\mathbb{E}}\big[\mathcal{R}(s_1) \mid s_0;\theta_\beta\big] + \neg d\gamma V\big(s_1,\theta_\beta,\theta_V\big)\right)$$

$$\theta_{V,i+1} = \operatorname*{arg\ min}_{\theta_{V,i}} \left( V\big(s_0,\theta_{\beta},\theta_{V,i}\big) - \left( \hat{\mathbb{E}}\big[\mathcal{R}(s_1) \mid s_0;\theta_{\beta}\big] + \neg d\gamma V\big(s_0,\theta_{\beta},\theta_{V,i}\big) \right) \right)^2$$

Personal opinion: PPO is overrated

For some reason, it is very popular

Many hyperparameters, hard to implement, computationally expensive

Cohere finds REINFORCE better than PPO for LLM training

https://arxiv.org/pdf/2402.14740v1

Our experiments find that Q learning outperforms PPO

#### My suggestion:

- Try A2C first, solid actor-critic method, easy to implement
- Regularization (weight decay, layer norm, etc) helpful