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Deep Reinforcement Learning

Outlook

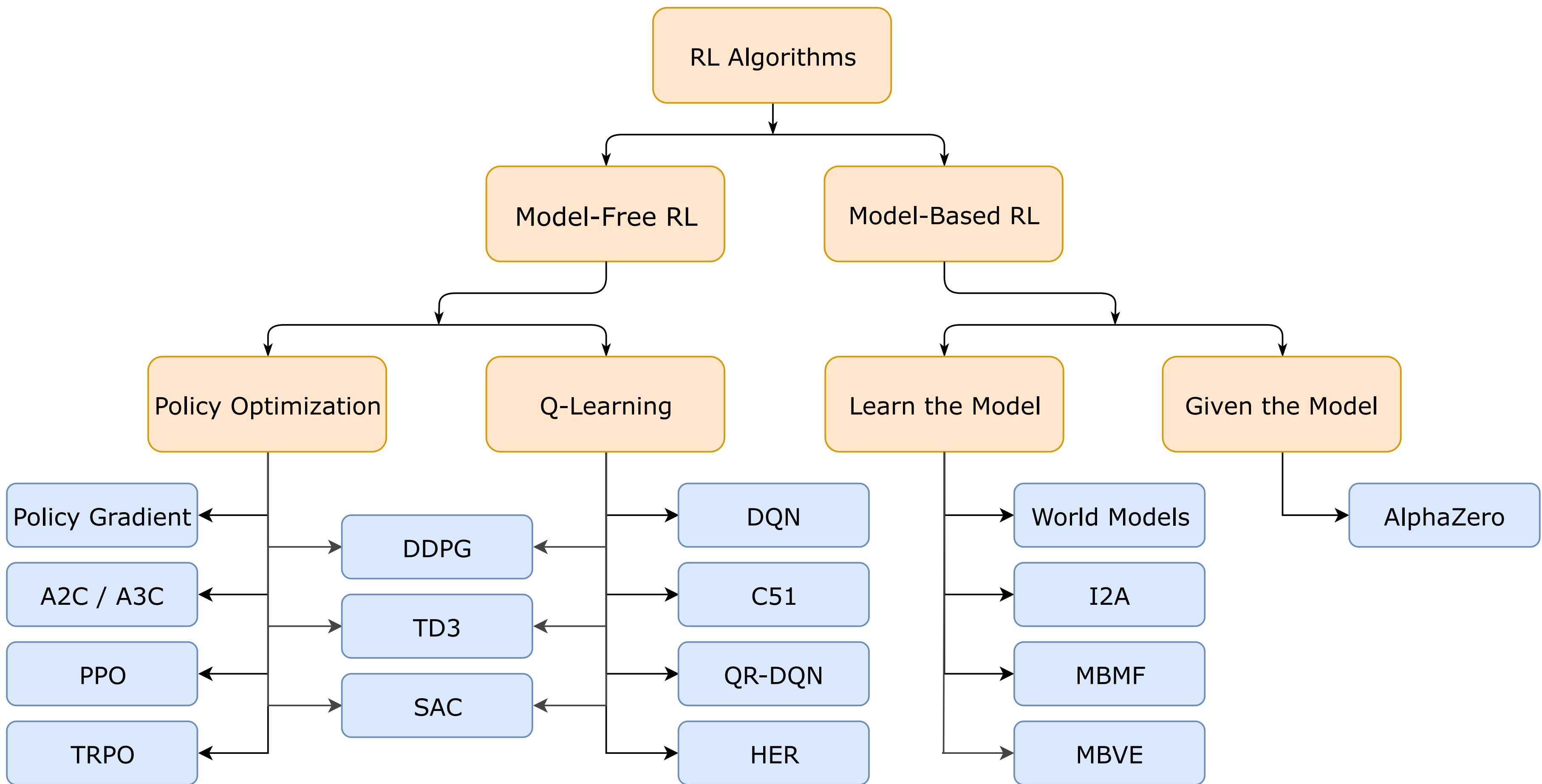
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<https://tu-chemnitz.de/informatik/KI/edu/deeprl>

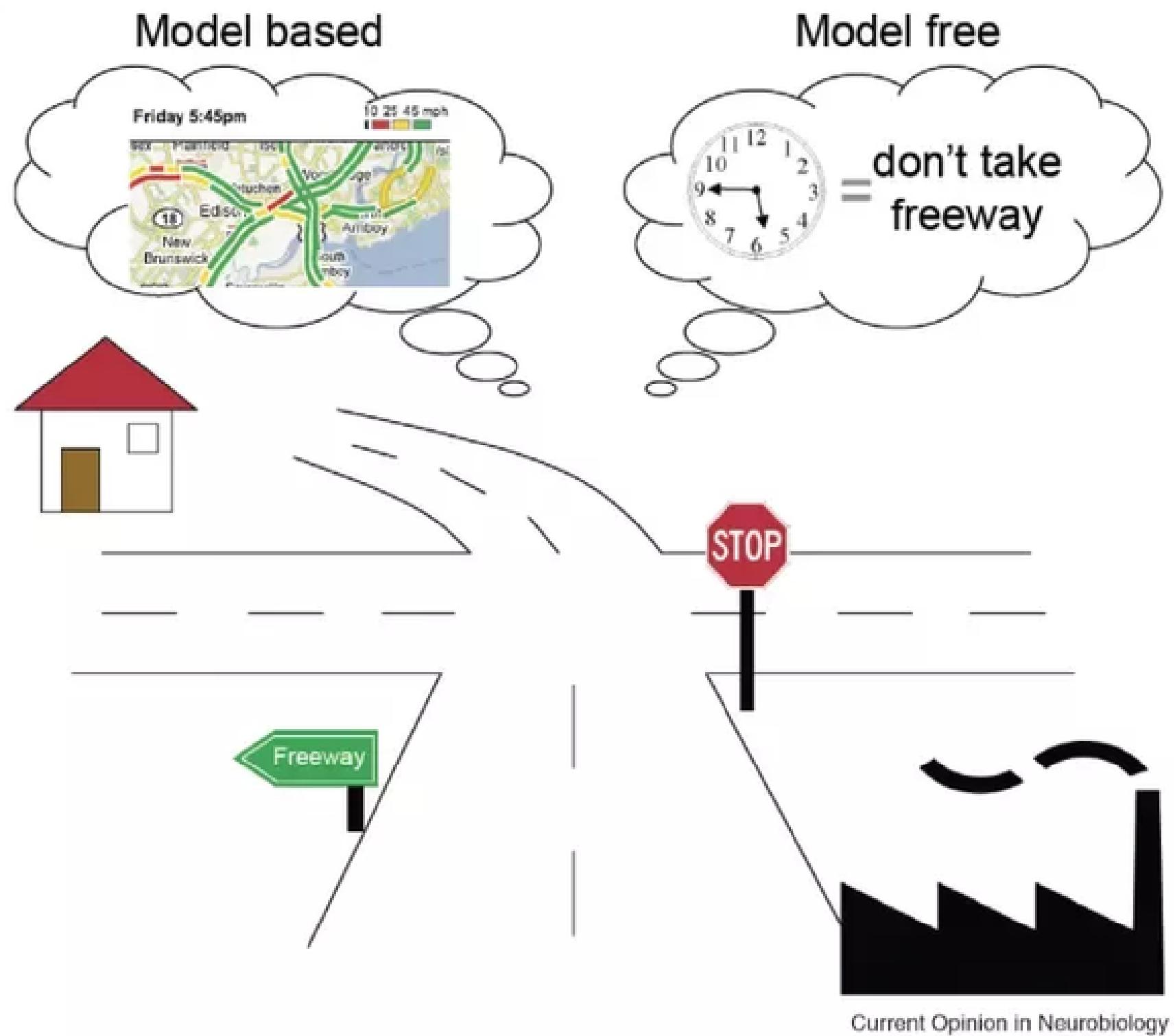
1 - Summary of DRL

Overview of deep RL methods



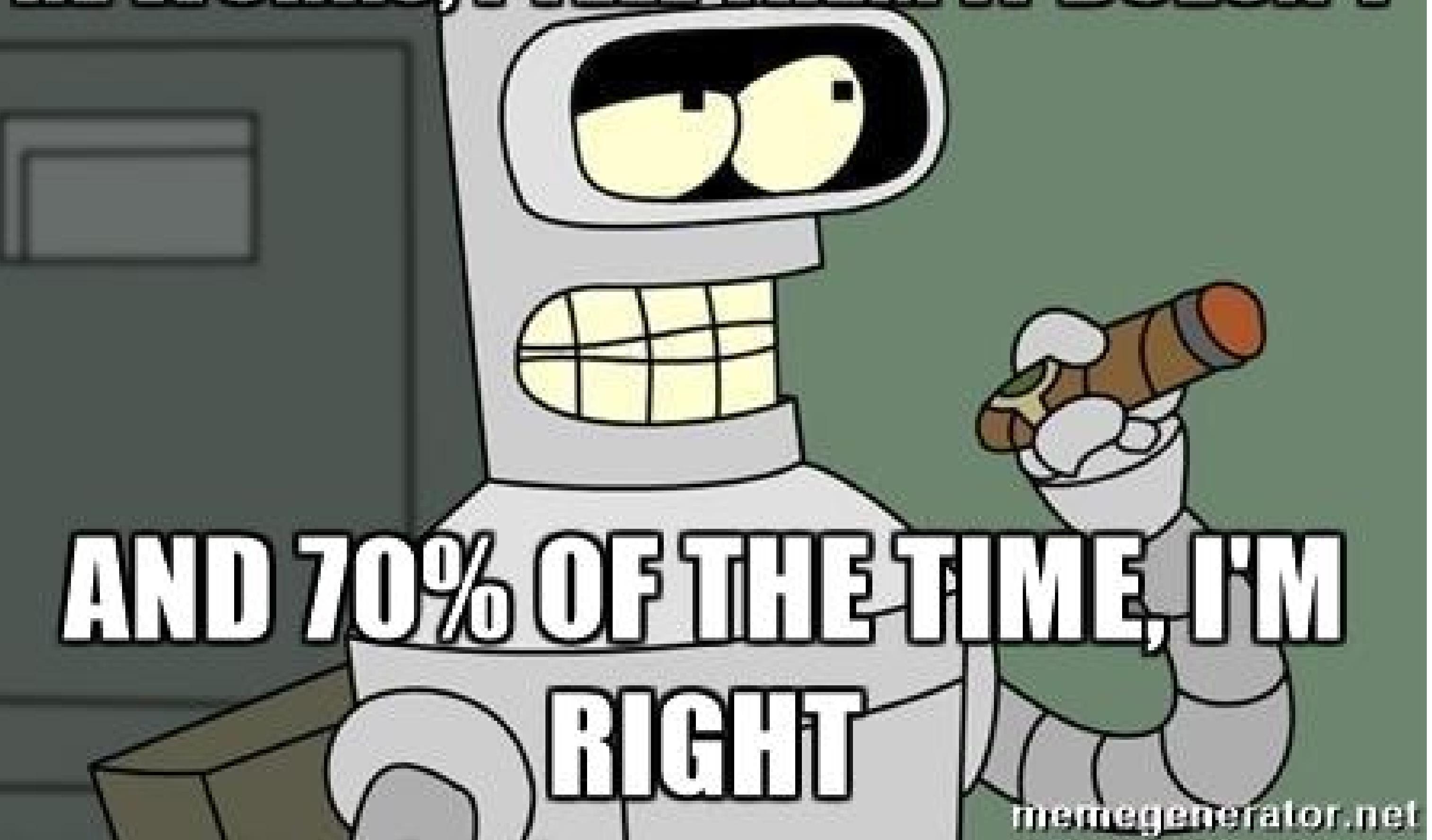
Source: <https://github.com/avillemin/RL-Personnal-Notebook>

Overview of deep RL methods



- **Model-free methods** (DQN, A3C, DDPG, PPO, SAC) are able to find optimal policies in complex MDPs by just **sampling** transitions.
- They suffer however from a high **sample complexity**, i.e. they need ridiculous amounts of samples to converge.
- **Model-based methods** (I2A, Dreamer, MuZero) use **learned dynamics** to predict the future and plan the consequences of an action.
- The sample complexity is lower, but learning a good model can be challenging. Inference times can be prohibitive.

**WHENEVER SOMEONE ASKS ME IF
RL WORKS, I TELL THEM IT DOESN'T**

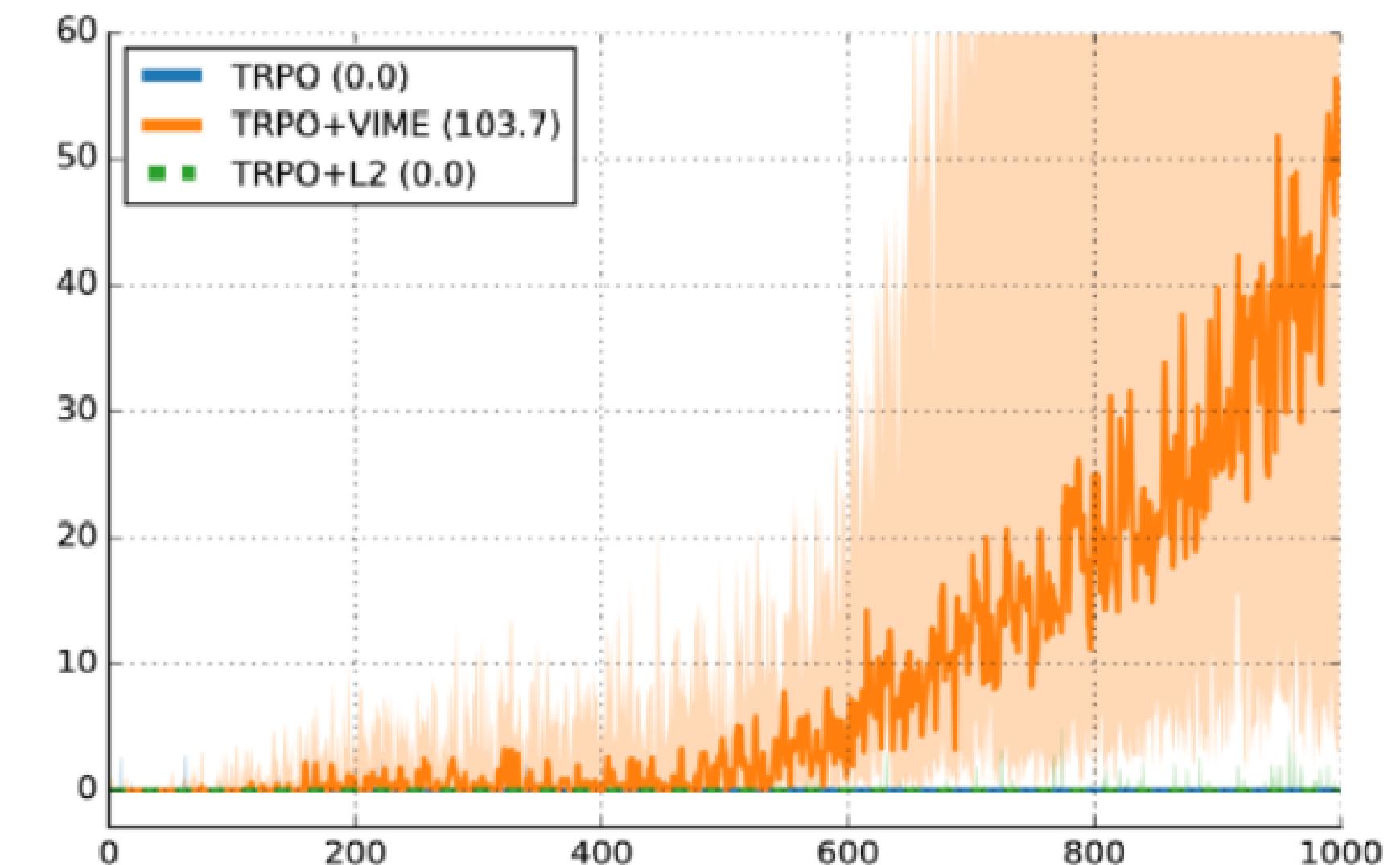
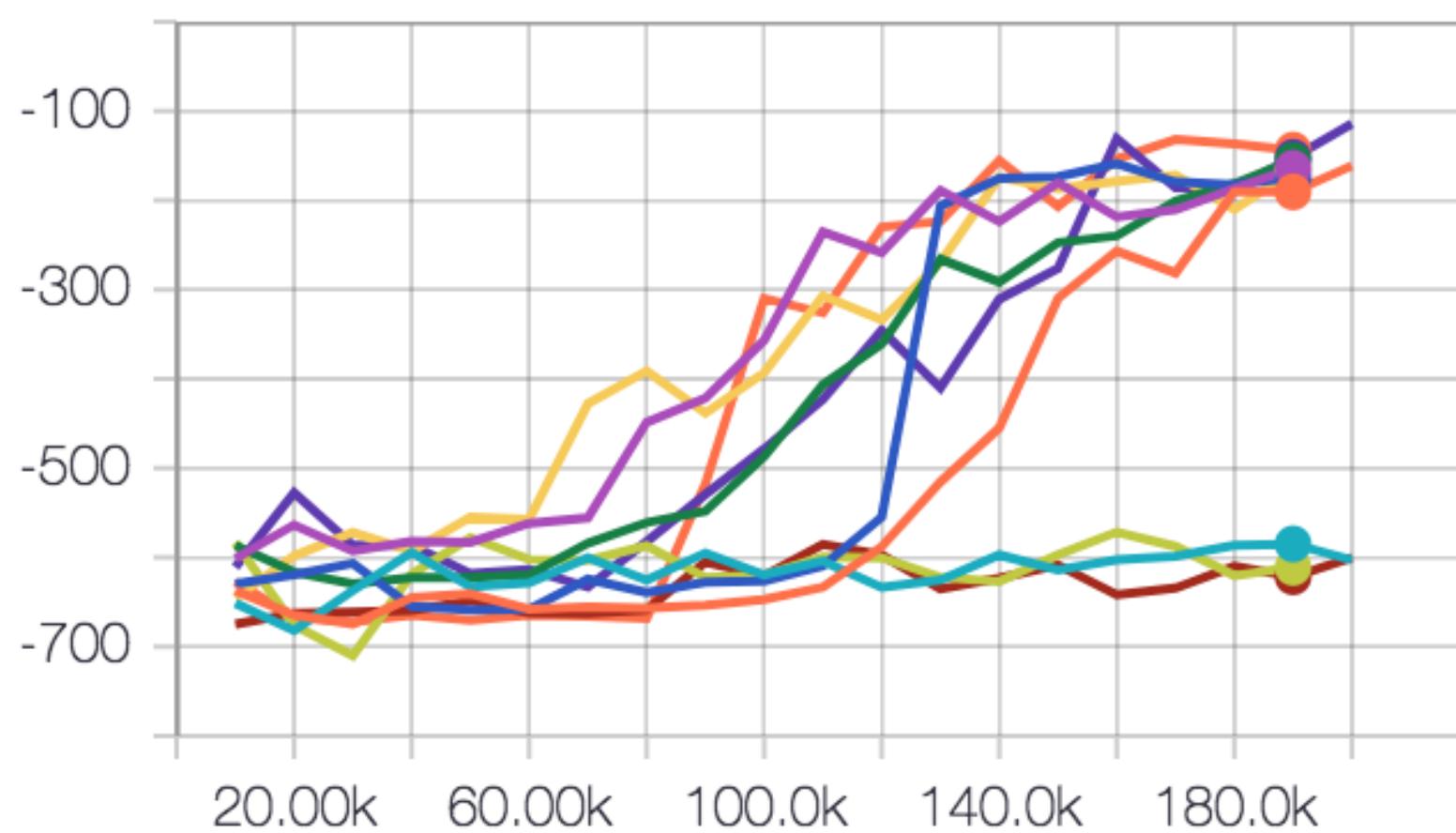


Source: <https://www.alexirpan.com/2018/02/14/rl-hard.html>

Deep RL is still very unstable

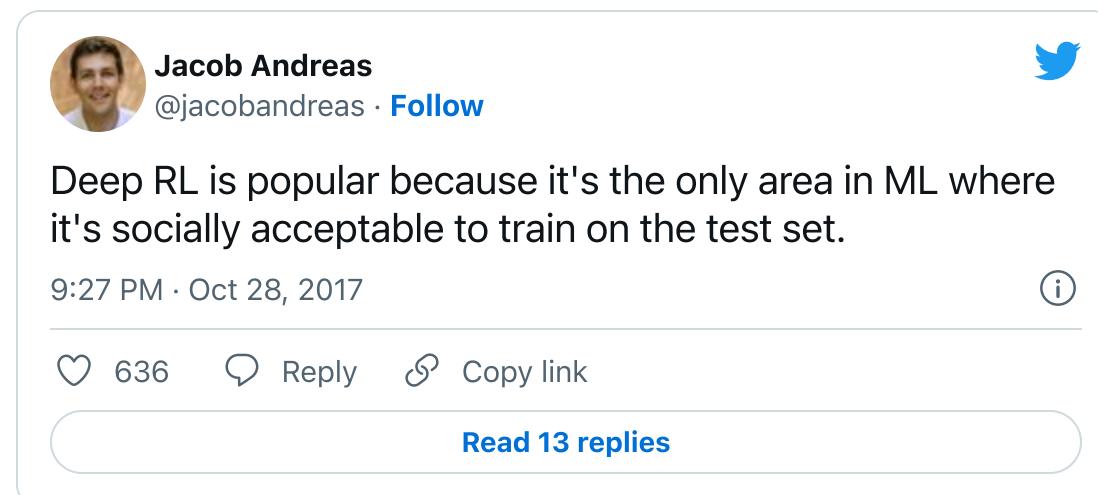
- Depending on initialization, deep RL networks may or may not converge (30% of runs converge to a worse policy than a random agent).
- Careful optimization such as TRPO / PPO help, but not completely.
- You never know if failure is your fault (wrong network, bad hyperparameters, bug), or just bad luck.

episode_reward/test



Source: <https://www.alexirpan.com/2018/02/14/rl-hard.html>

Deep RL lacks generalization to different environments



Jacob Andreas
@jacobandreas · Follow

Deep RL is popular because it's the only area in ML where it's socially acceptable to train on the test set.

9:27 PM · Oct 28, 2017

①

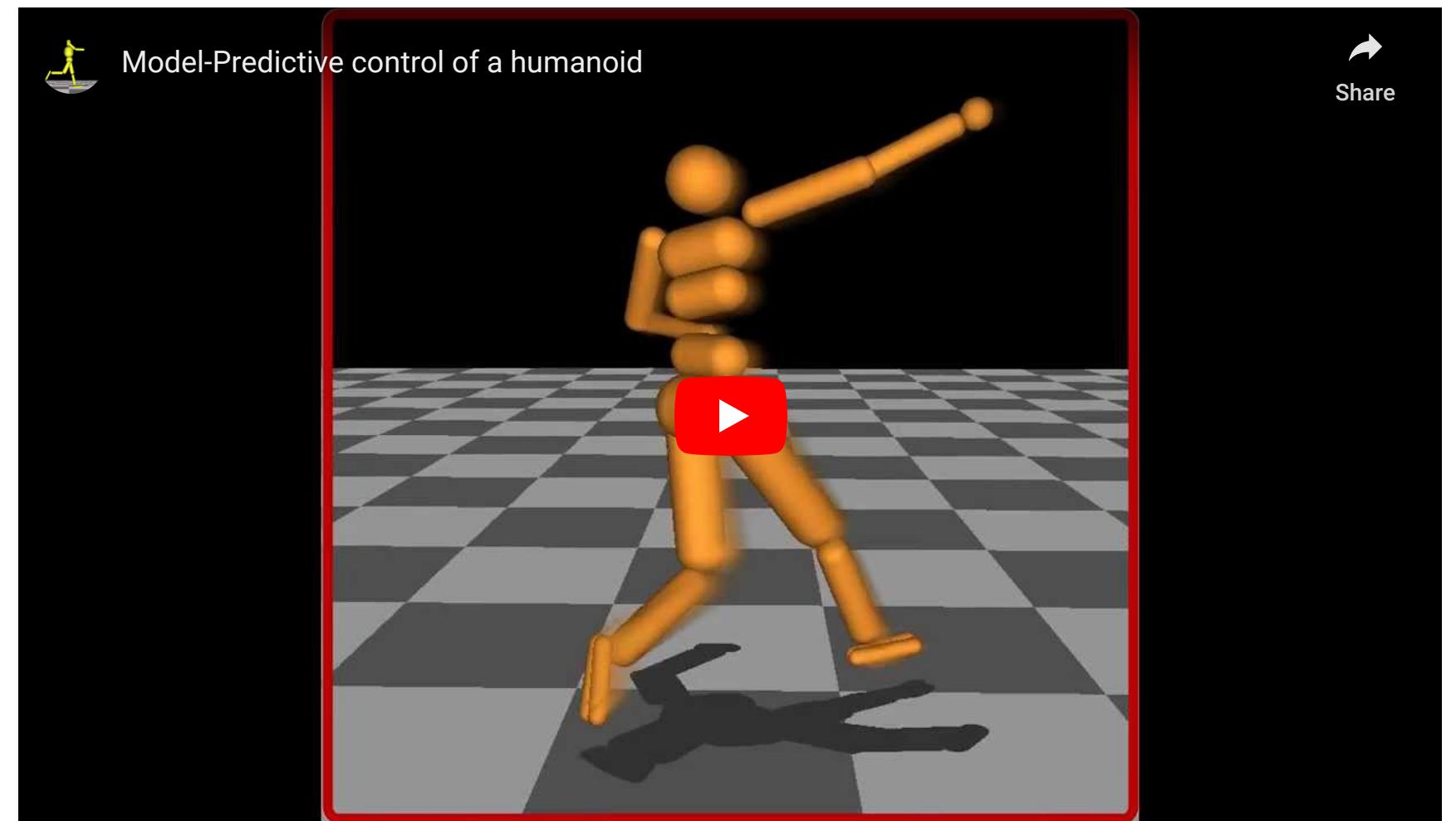
Heart 636 Reply Copy link

Read 13 replies

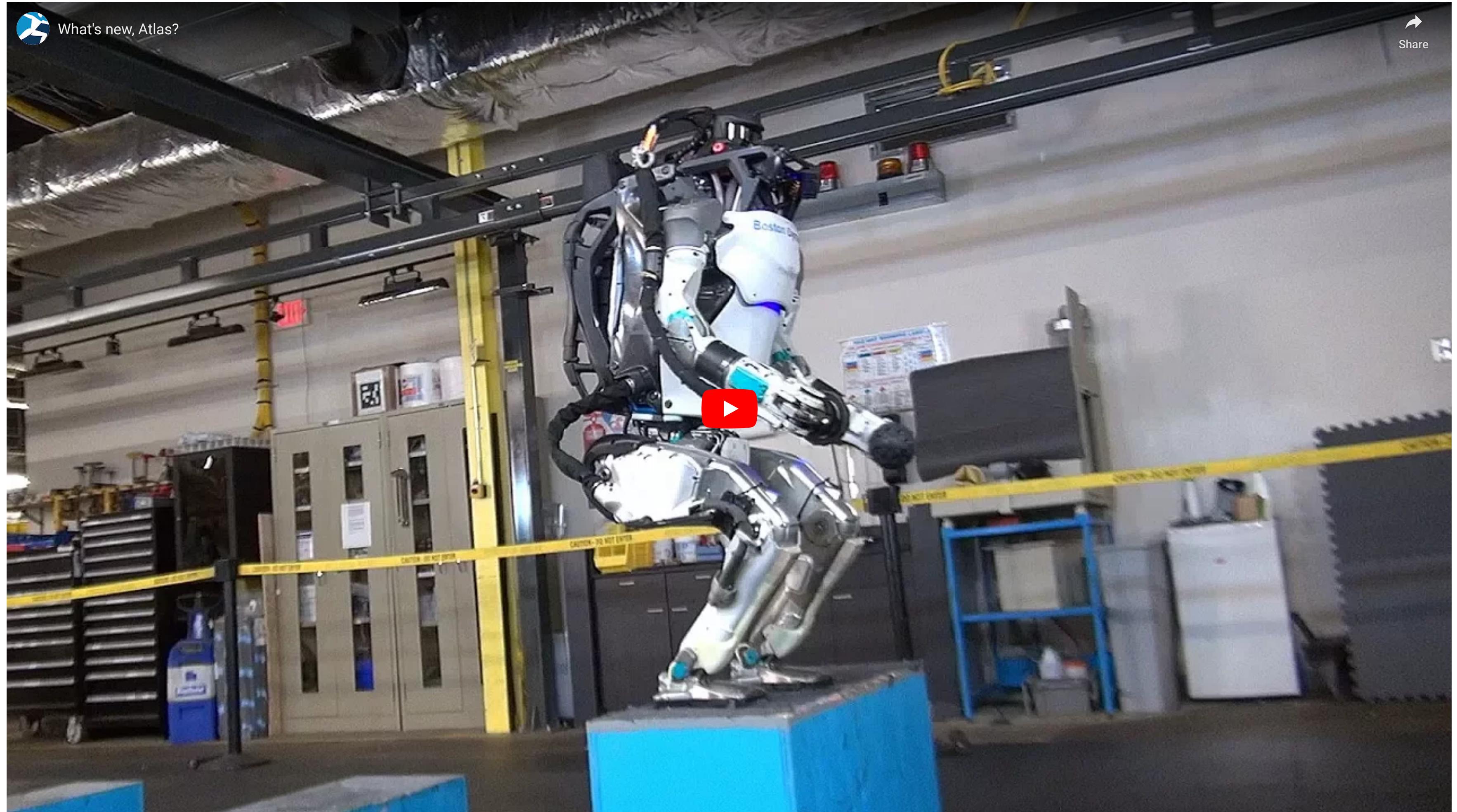
- As it uses neural networks, deep RL **overfits** its training data, i.e. the environment it is trained on.
- If you change anything to the environment dynamics, you need to retrain from scratch.
- OpenAI Five collects 900 years of game experience per day on Dota 2: it overfits the game, it does not learn how to play.
- Modify the map a little bit and everything is gone.
- But see Meta RL - RL² later.

Classical methods sometimes still work better

- Model Predictive Control (MPC) is able to control Mujoco robots much better than RL through classical optimization techniques (e.g. iterative LQR) while needing much less computations.
- If you have a good physics model, do not use DRL. Reserve it for unknown systems, or when using noisy sensors (images).
- Genetic algorithms (CMA-ES) sometimes give better results than RL to train policy networks.



You cannot do that with deep RL (yet)



RL libraries

- [keras-rl](#): many deep RL algorithms implemented directly in keras: DQN, DDQN, DDPG, CEM...

<https://github.com/matthiasplappert/keras-rl>

- [OpenAI Baselines](#) from OpenAI: A2C, ACER, ACKTR, DDPG, DQN, PPO, TRPO... Not maintained.

<https://github.com/openai/baselines>

- [Stable baselines](#) from Inria Flowers, a clean rewrite of OpenAI baselines including SAC and TD3.

<https://github.com/hill-a/stable-baselines>

- [rlkit](#) from Vitchyr Pong (PhD student at Berkeley) with in particular model-based algorithms (TDM).

<https://github.com/vitchyr/rlkit>

- [chainer-rl](#) implemented in Chainer: A3C, ACER, DQN, DDPG, PGT, PCL, PPO, TRPO.

<https://github.com/chainer/chainerrl>

- [RL Mushroom](#) is a very modular library based on Pytorch allowing to implement DQN and variants, DDPG, SAC, TD3, TRPO, PPO.

<https://github.com/MushroomRL/mushroom-rl>

RL libraries

- Tensorforce implement in tensorflow: DQN and variants, A3C, DDPG, TRPO, PPO.

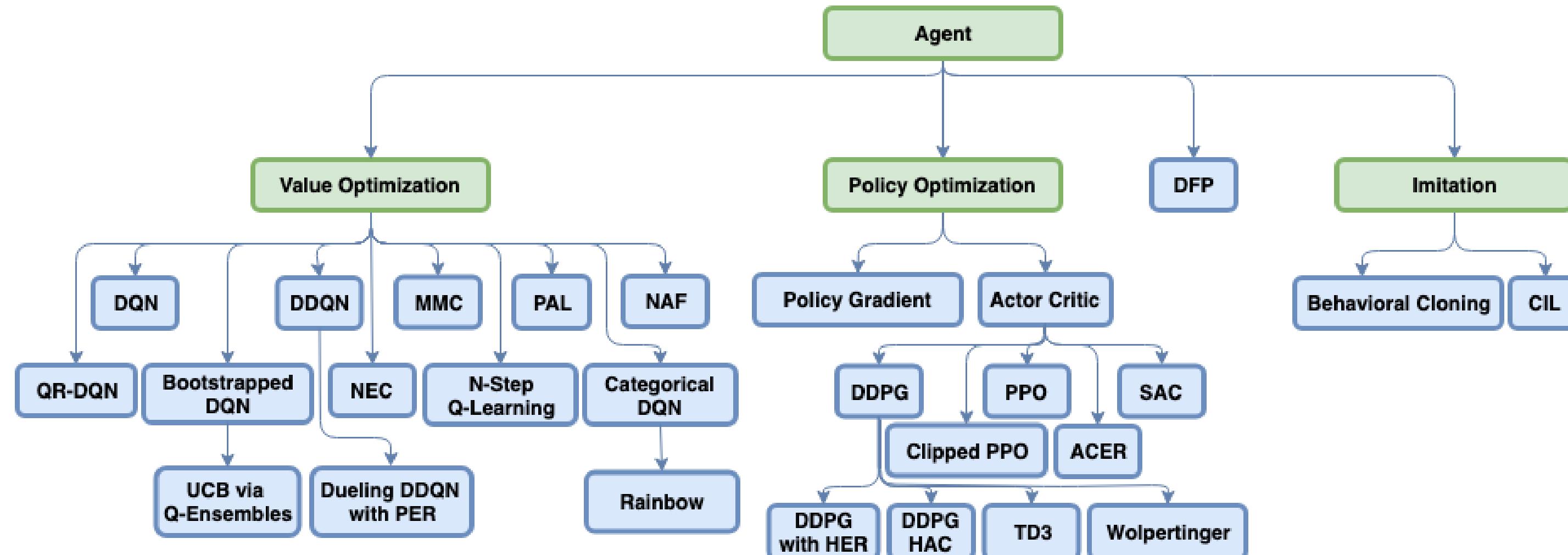
<https://github.com/tensorforce/tensorforce>

- Tensorflow Agents is officially supported by tensorflow: DQN, A3C, DDPG, TD3, PPO, SAC.

<https://github.com/tensorflow/agents>

- Coach from Intel Nervana also provides many state-of-the-art algorithms.

<https://github.com/NervanaSystems/coach>



Source: <https://github.com/NervanaSystems/coach>

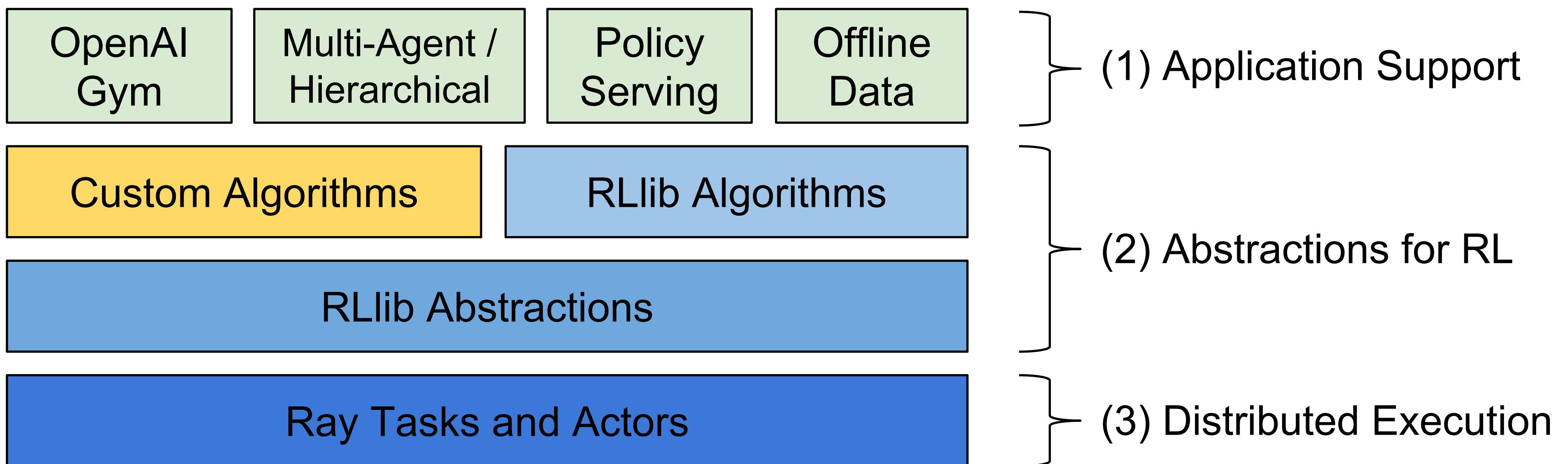
RL libraries

- `rllib` is part of the more global ML framework Ray, which also includes Tune for hyperparameter optimization.

It has implementations in both tensorflow and Pytorch.

All major model-free algorithms are implemented (DQN, Rainbow, A3C, DDPG, PPO, SAC), including their distributed variants (Ape-X, IMPALA, TD3) but also model-based algorithms (Dreamer!)

<https://docs.ray.io/en/master/rllib.html>



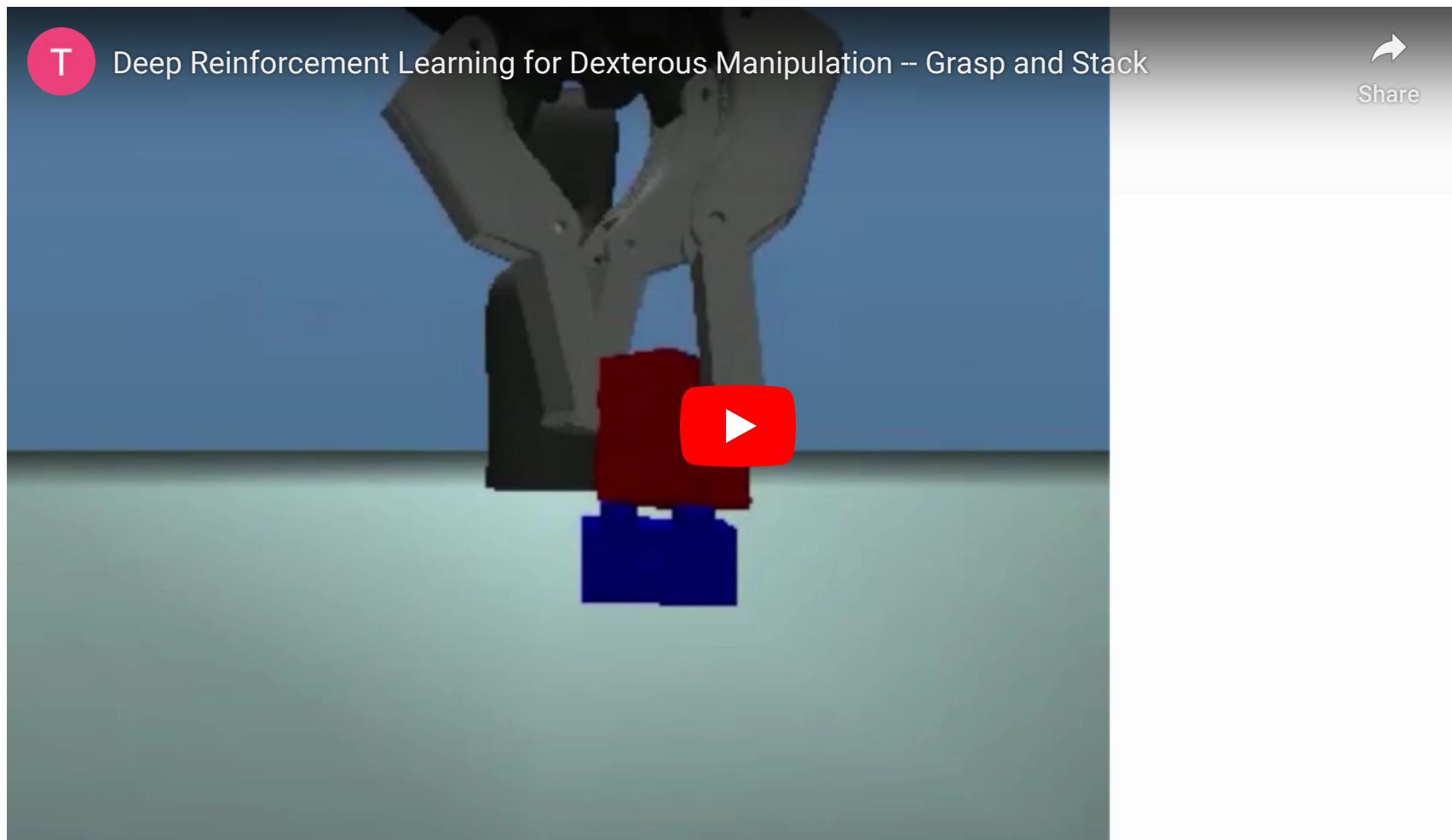
2 - Inverse RL - learning the reward function

RL maximizes the reward function you give it



- RL is an optimization method: it maximizes the reward function that you provide it.
- If you do not design the reward function correctly, the agent may not do what you expect.
- In the Coast runners game, turbos provide small rewards but respawn very fast: it is more optimal to collect them repeatedly than to try to finish the race.

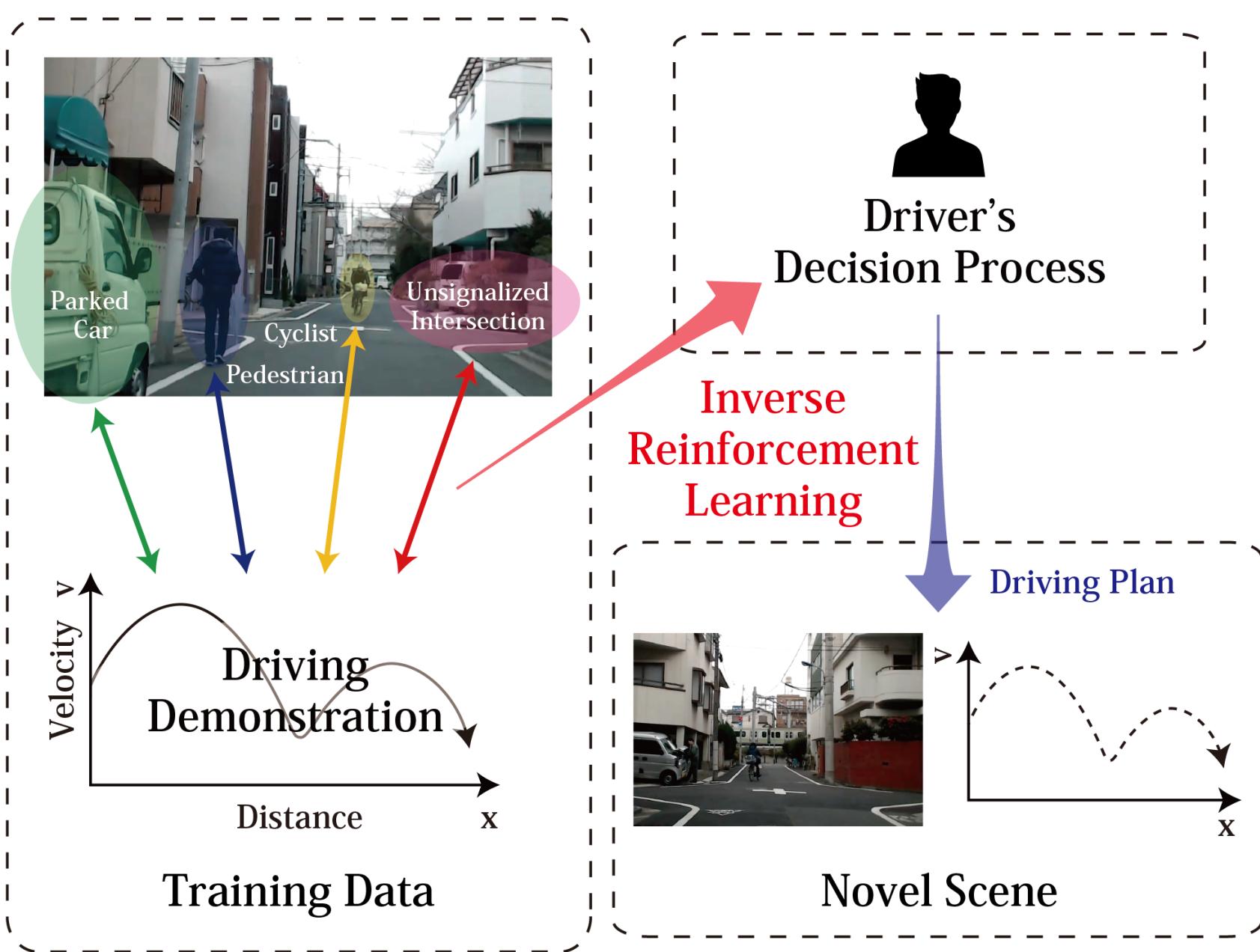
Reward functions need careful engineering



- Defining the reward function that does what you want becomes an art.
- RL algorithms work better with dense rewards than sparse ones. It is tempting to introduce intermediary rewards.
- You end up covering so many special cases that it becomes unusable:
 - Go as fast as you can but not in a curve, except if you are on a closed circuit but not if it rains...
- In the OpenAI **Lego stacking** paper, it was perhaps harder to define the reward function than to implement DDPG.

$$r(b_z^{(1)}, s^P, s^{B1}, s^{B2}) = \begin{cases} 1 & \text{if } \text{stack}(b_z^{(1)}, s^P, s^{B1}, s^{B2}) \\ 0.25 & \text{if } \neg \text{stack}(b_z^{(1)}, s^P, s^{B1}, s^{B2}) \wedge \text{grasp}(b_z^{(1)}, s^P, s^{B1}, s^{B2}) \\ 0.125 & \text{if } \neg (\text{stack}(b_z^{(1)}, s^P, s^{B1}, s^{B2}) \vee \text{grasp}(b_z^{(1)}, s^P, s^{B1}, s^{B2})) \wedge \text{reach}(b_z^{(1)}, s^P, s^{B1}, s^{B2}) \\ 0 & \text{otherwise} \end{cases} \quad (5)$$

Inverse Reinforcement Learning



- The goal of **inverse RL** is to learn from **demonstrations** (e.g. from humans) which reward function is maximized.
- This is not **imitation learning**, where you try to learn and reproduce actions.
- The goal is to find a **parametrized representation** of the reward function:

$$\hat{r}(s) = \sum_{i=1}^K w_i \varphi_i(s)$$

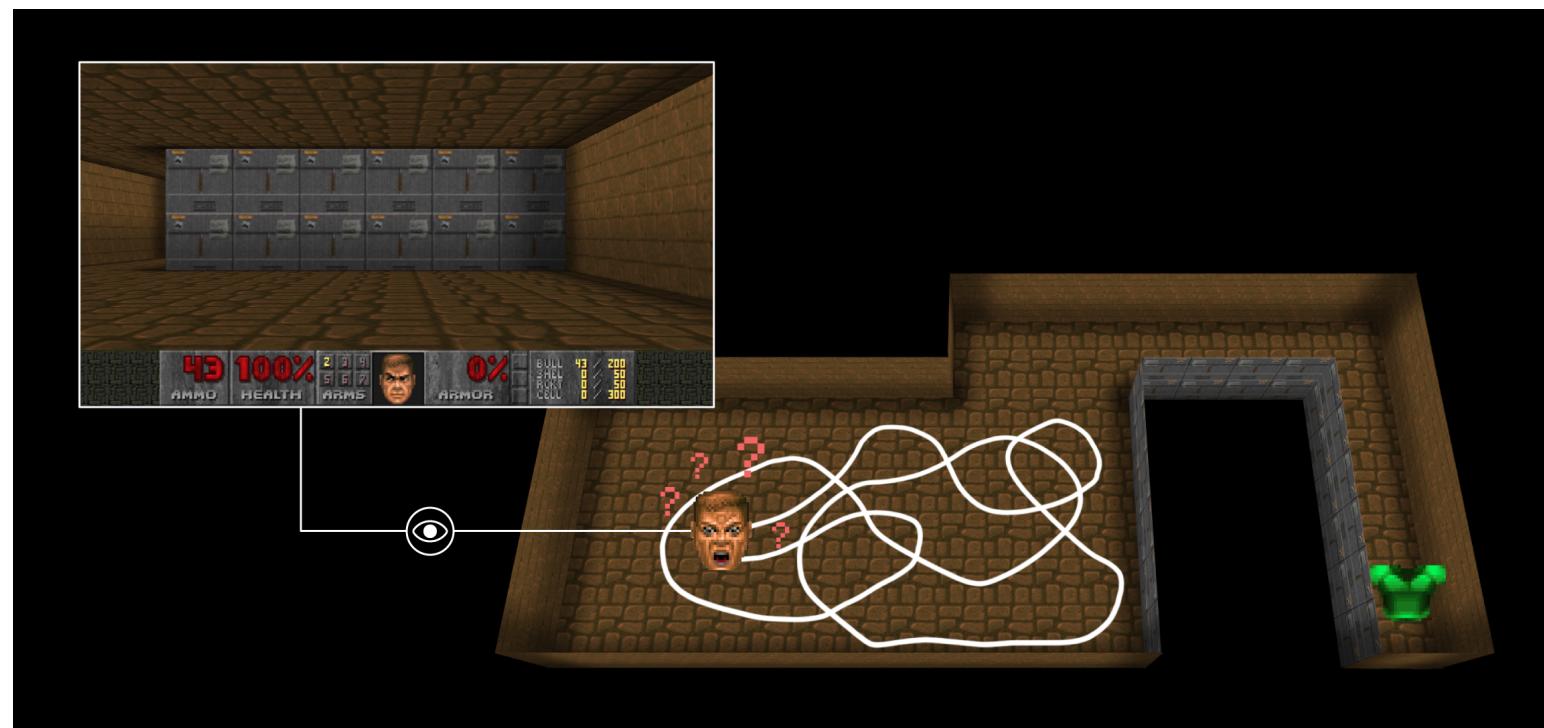
- When the reward function has been learned, you can train a RL algorithm to find the optimal policy.

<http://www.miubiq.cs.titech.ac.jp/modeling-risk-anticipation-and-defensive-driving-on-residential-roads-using-inverse-reinforcement-learning/>

3 - Intrinsic motivation and curiosity

Intrinsic motivation and curiosity

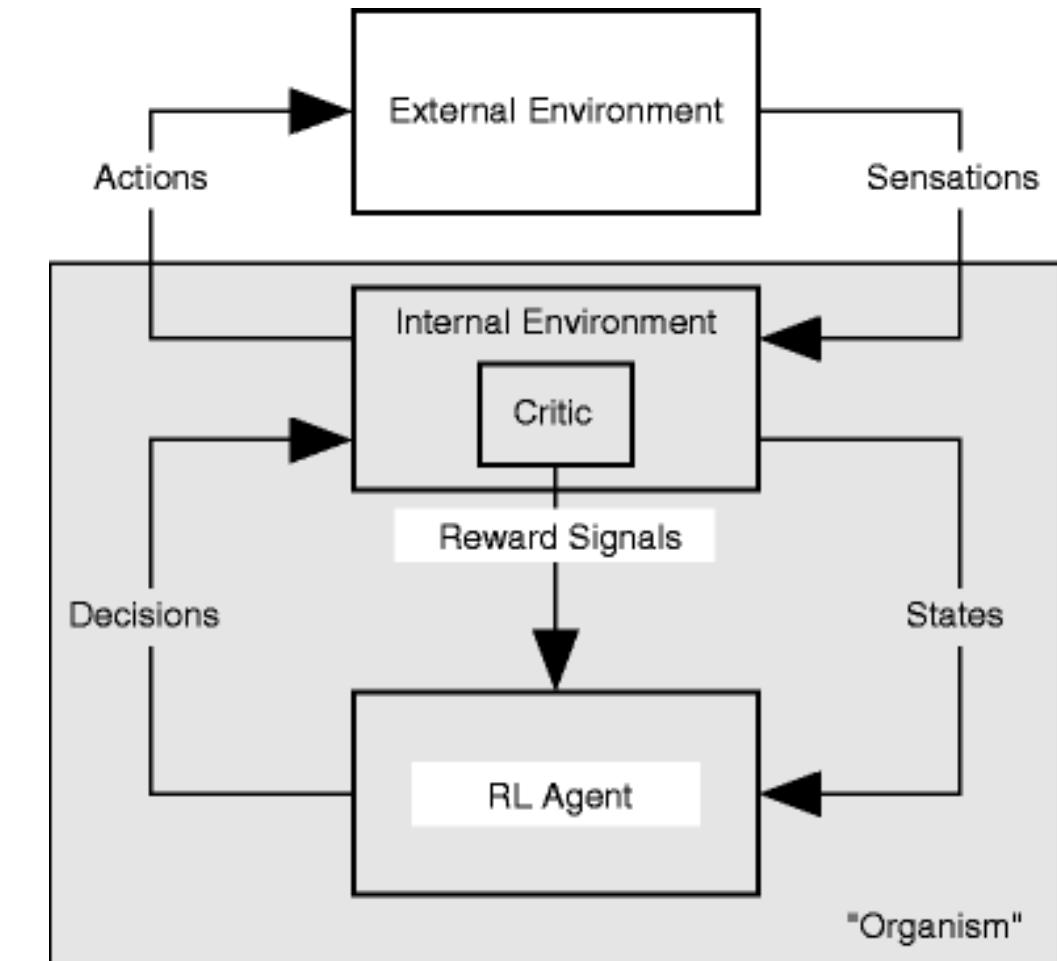
- One fundamental problem of RL is its dependence on the **reward function**.



- When rewards are **sparse**, the agent does not learn much (but see successor representations) unless its random exploration policy makes it discover rewards.
- The reward function is **handmade**, what is difficult in realistic complex problems.

Credit: <https://vimeo.com/felixsteger>

- Human learning does not (only) rely on maximizing rewards or achieving goals.
- Especially infants discover the world by **playing**, i.e. interacting with the environment out of **curiosity**.
 - What happens if I do that? Oh, that's fun.
- This called **intrinsic motivation**: we are motivated by understanding the world, not only by getting rewards.
- Rewards are internally generated.



Intrinsic motivation and curiosity

- What is **intrinsically** rewarding / motivating / fun? Mostly what has **unexpected** consequences.
 - If you can predict what is going to happen, it becomes boring.
 - If you cannot predict, you can become **curious** and try to **explore** that action.

Beginning of the game is a **familiar state**



Easy to predict s_{t+1} → **IR will be low**

Found a **new room**



Hard to predict s_{t+1} → **IR will be high**

- The **intrinsic reward** (IR) of an action is defined as the sensory prediction error:

$$IR(s_t, a_t, s_{t+1}) = \|f(s_t, a_t) - s_{t+1}\|$$

where $f(s_t, a_t)$ is a **forward model** predicting the sensory consequences of an action.

- An agent maximizing the IR will tend to visit unknown / poorly predicted states (**exploration**).

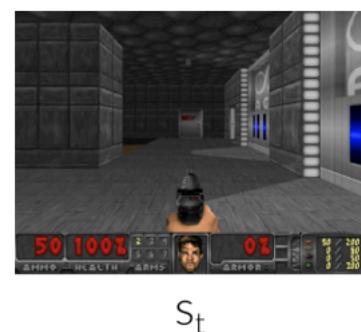
Source: <https://medium.com/data-from-the-trenches/curiosity-driven-learning-through-next-state-prediction-f7f4e2f592fa>

Intrinsic motivation and curiosity

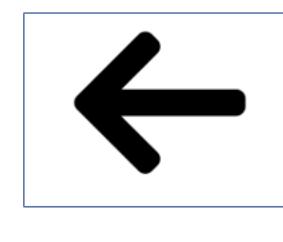
- Is it a good idea to predict frames directly?
- Frames are highly dimensional and there will always be a remaining error.
- Moreover, they can be noisy and unpredictable, without being particularly interesting.

The importance of a good feature space

It's hard to predict the pixels directly



s_t

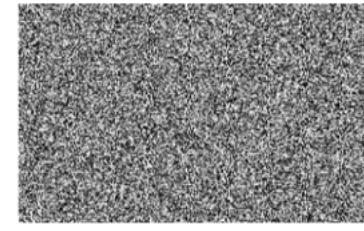


Move left



s_{t+1}

Needs to predict (248*248)
61504 pixels!



Predicted s_{t+1}



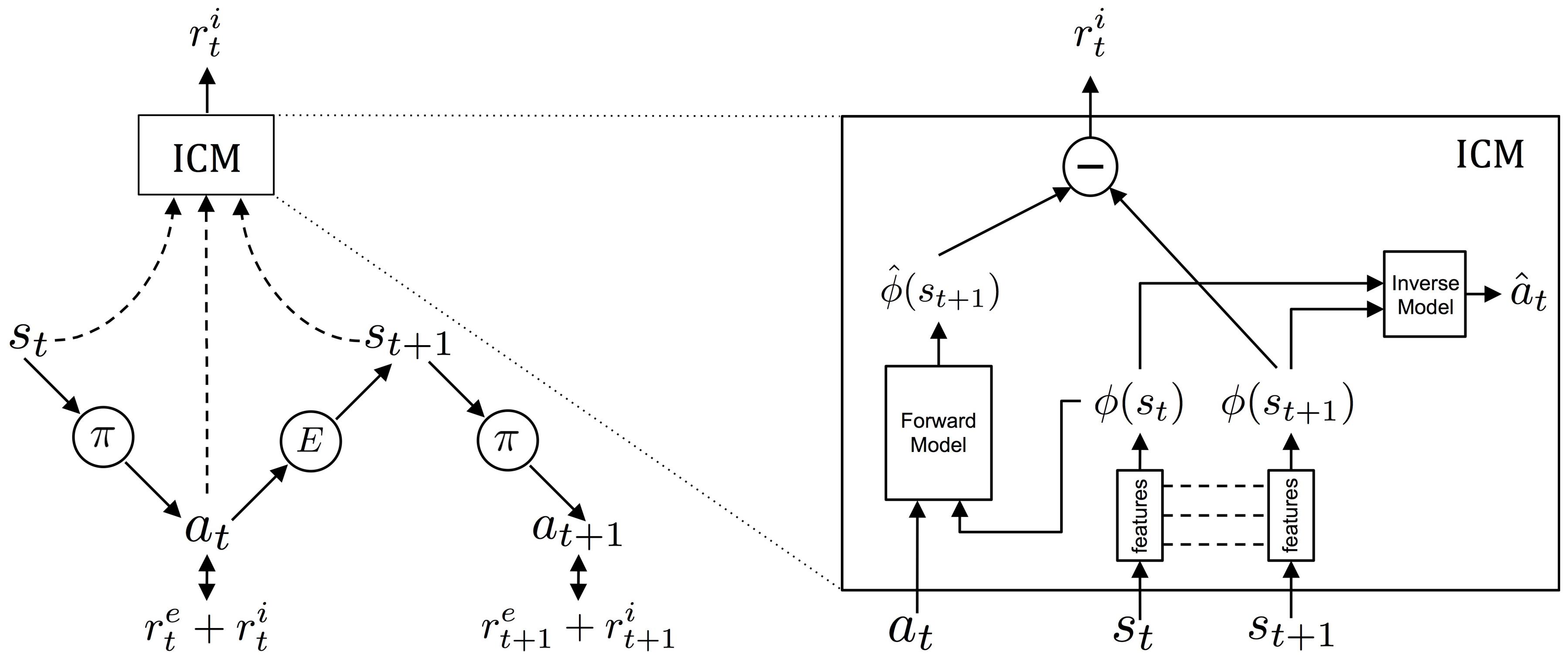
Source: Giphy

Source: <https://medium.com/data-from-the-trenches/curiosity-driven-learning-through-next-state-prediction-f7f4e2f592fa>

- What can we do? As usual, predict in a latent space!

Intrinsic curiosity module (ICM)

- The intrinsic curiosity module (ICM) learns to provide an intrinsic reward for a transition (s_t, a_t, s_{t+1}) by comparing the predicted latent representation $\hat{\phi}(s_{t+1})$ (using a **forward model**) to its “true” latent representation $\phi(s_{t+1})$.
- The feature representation $\phi(s_t)$ is trained using an **inverse model** predicting the action leading from s_t to s_{t+1} .



Intrinsic motivation and curiosity



Curiosity Driven Exploration by Self-Supervised Prediction



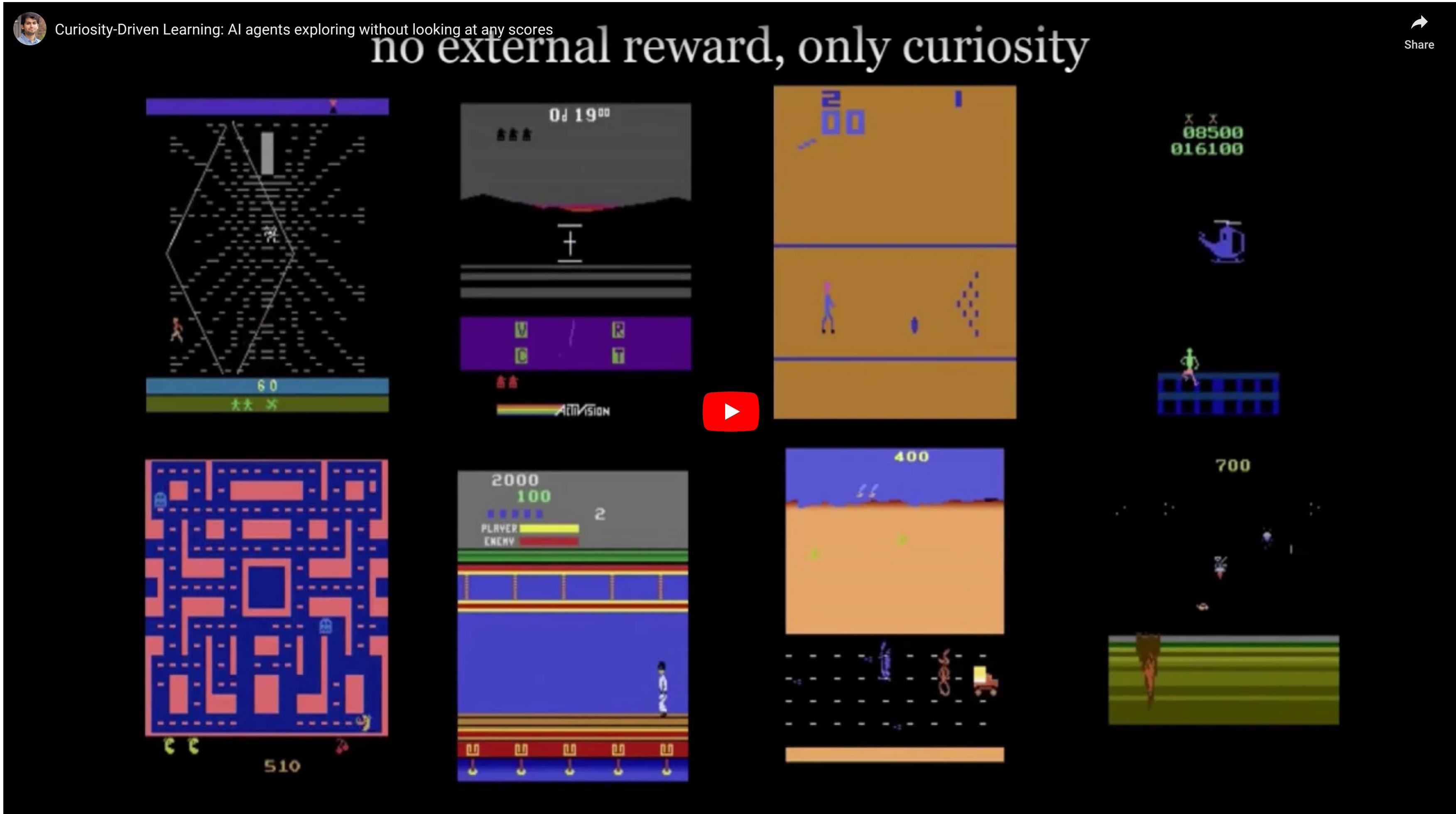
Curiosity Driven Exploration by Self-Supervised Prediction



ICML 2017

Deepak Pathak, Pulkit Agrawal, Alexei Efros, Trevor Darrell
UC Berkeley

Intrinsic motivation and curiosity



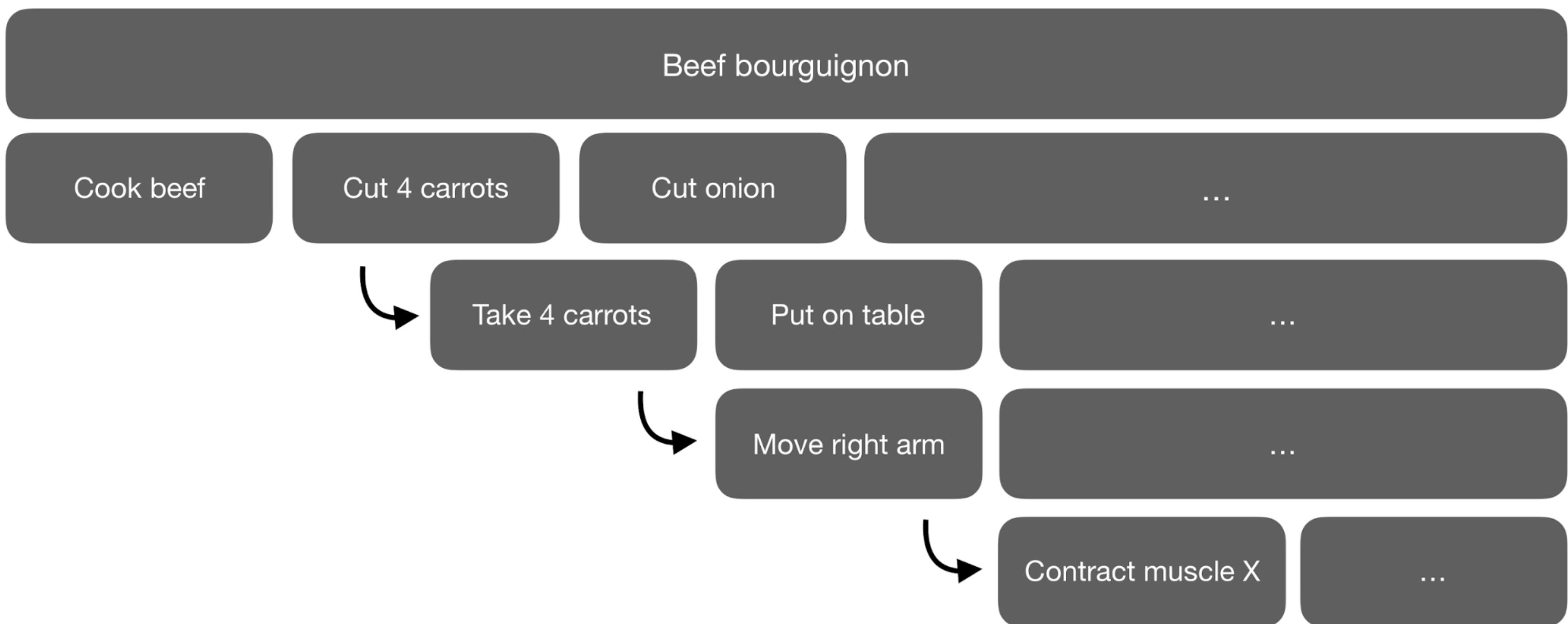
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4 - Hierarchical RL - learning different action levels

Hierarchical RL - learning different action levels

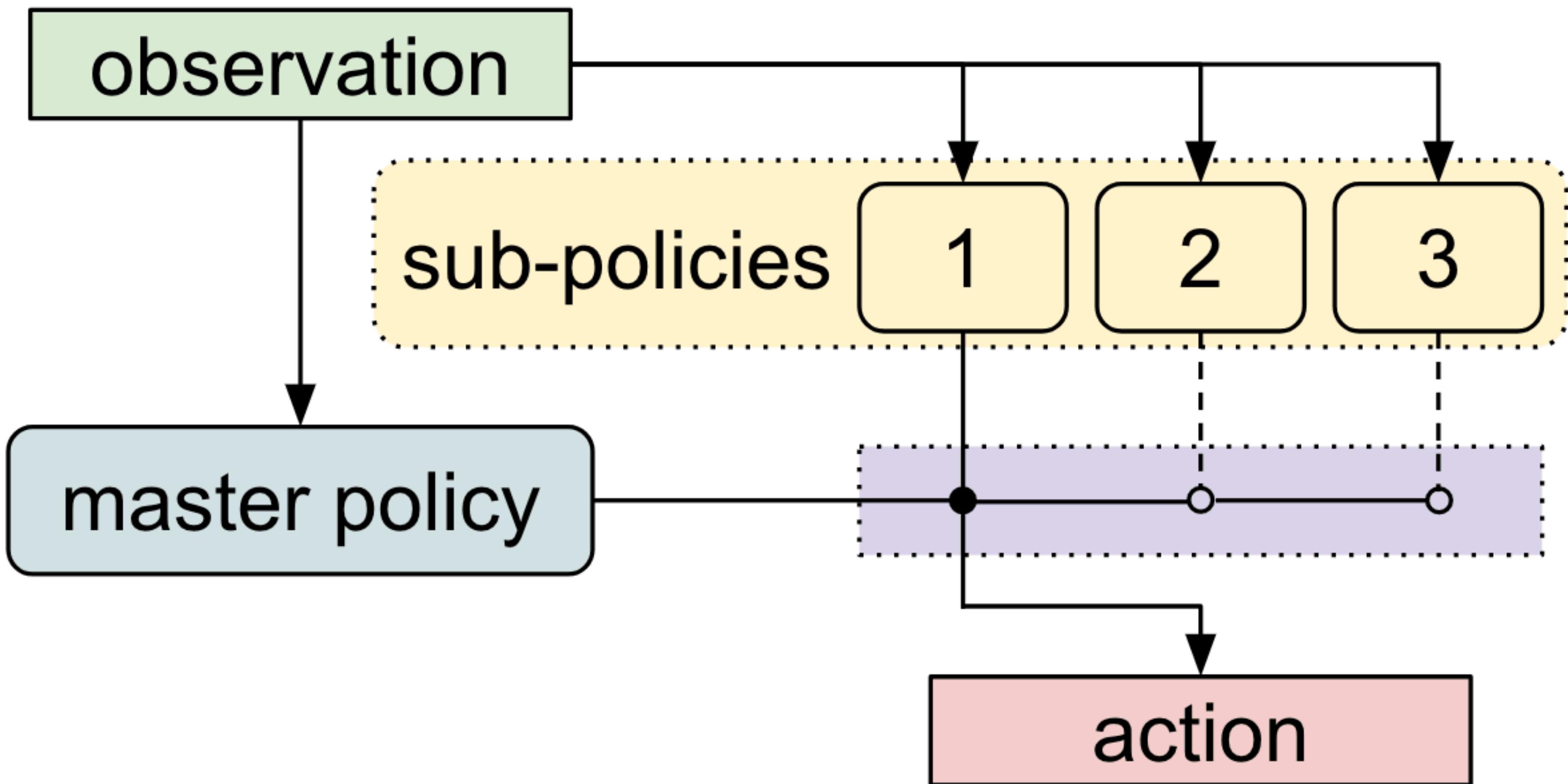
- In all previous RL methods, the action space is fixed.
- When you read a recipe, the actions are “Cut carrots”, “Boil water”, etc.
- But how do you perform these **high-level actions**? Break them into subtasks iteratively until you arrive to muscle activations.
- But it is not possible to learn to cook a boeuf bourguignon using muscle activations as actions.



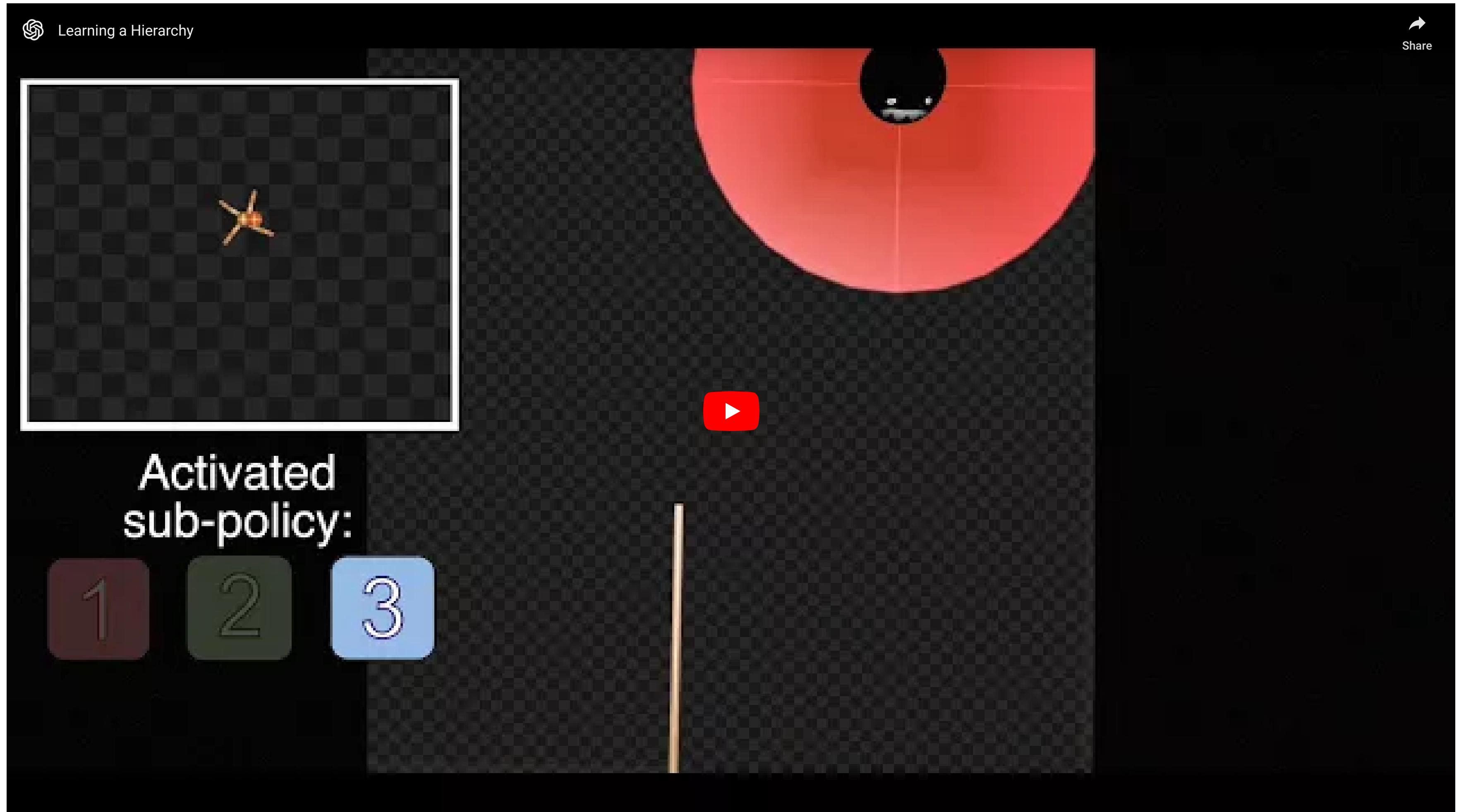
Source: <https://thegradient.pub/the-promise-of-hierarchical-reinforcement-learning/>

Meta-Learning Shared Hierarchies

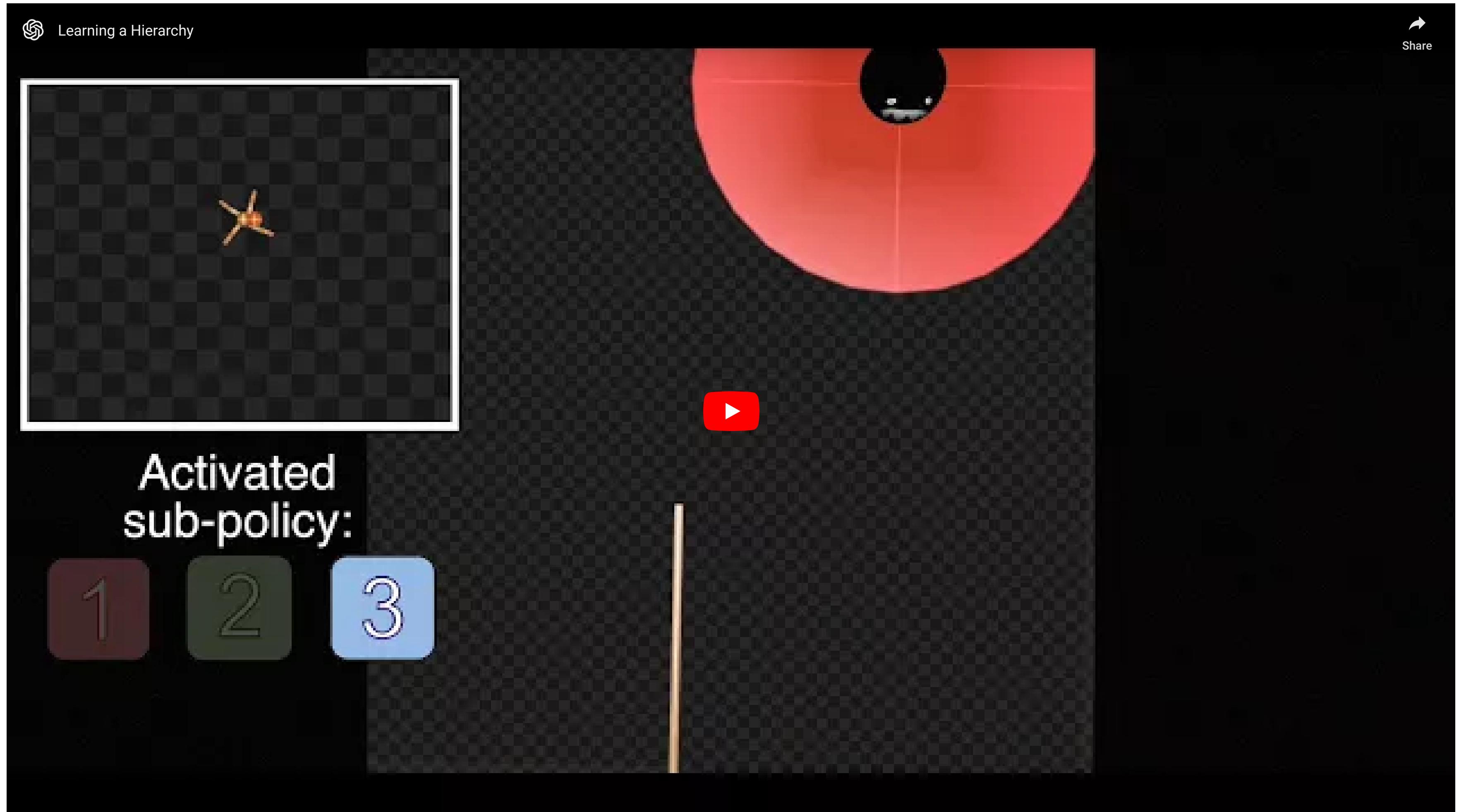
- Sub-policies (**options**) can be trained to solve simple tasks (going left, right, etc).
- A **meta-learner** or controller then learns to call each sub-policy when needed, at a much lower frequency.



Meta-Learning Shared Hierarchies



Meta-Learning Shared Hierarchies



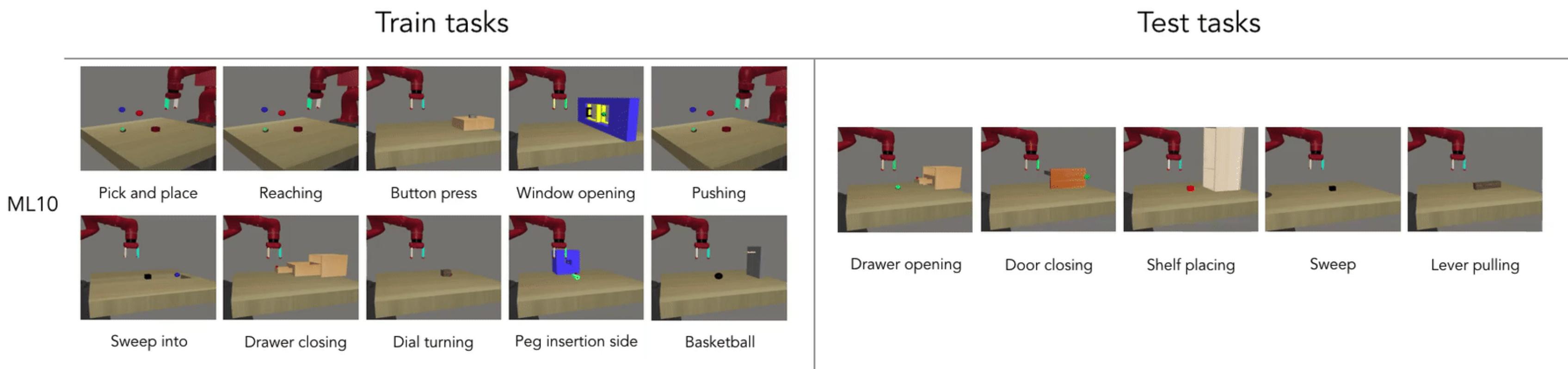
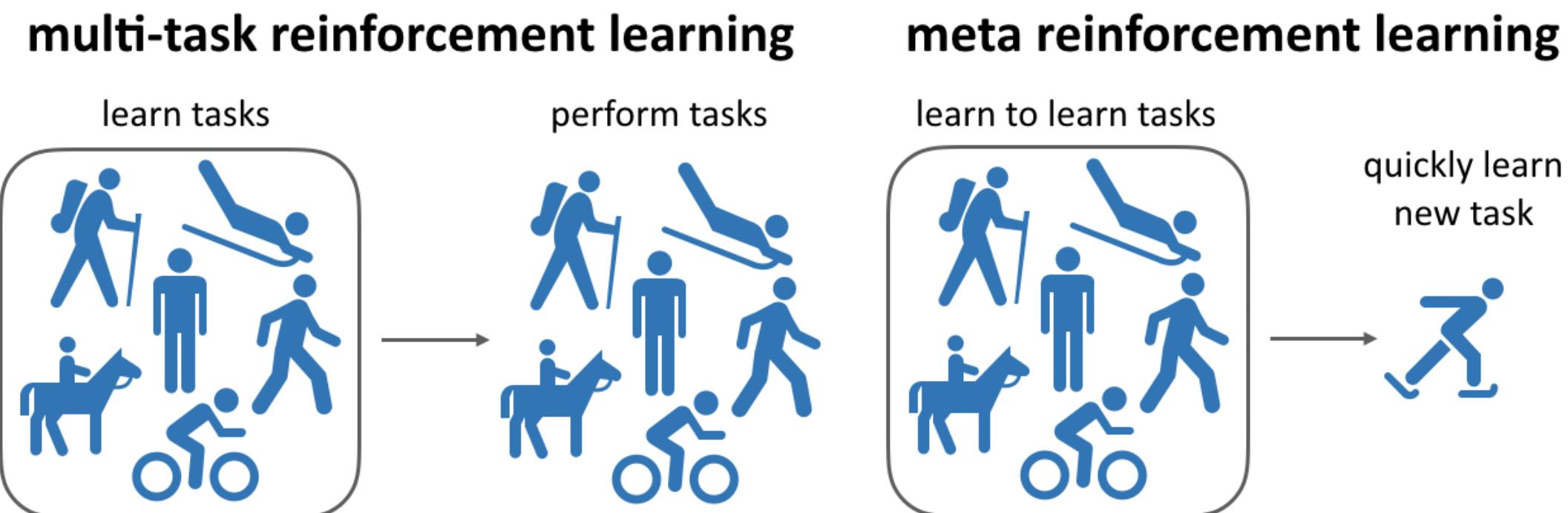
Hierarchical Reinforcement Learning

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5 - Meta Reinforcement learning - RL²

Meta RL: Learning to learn

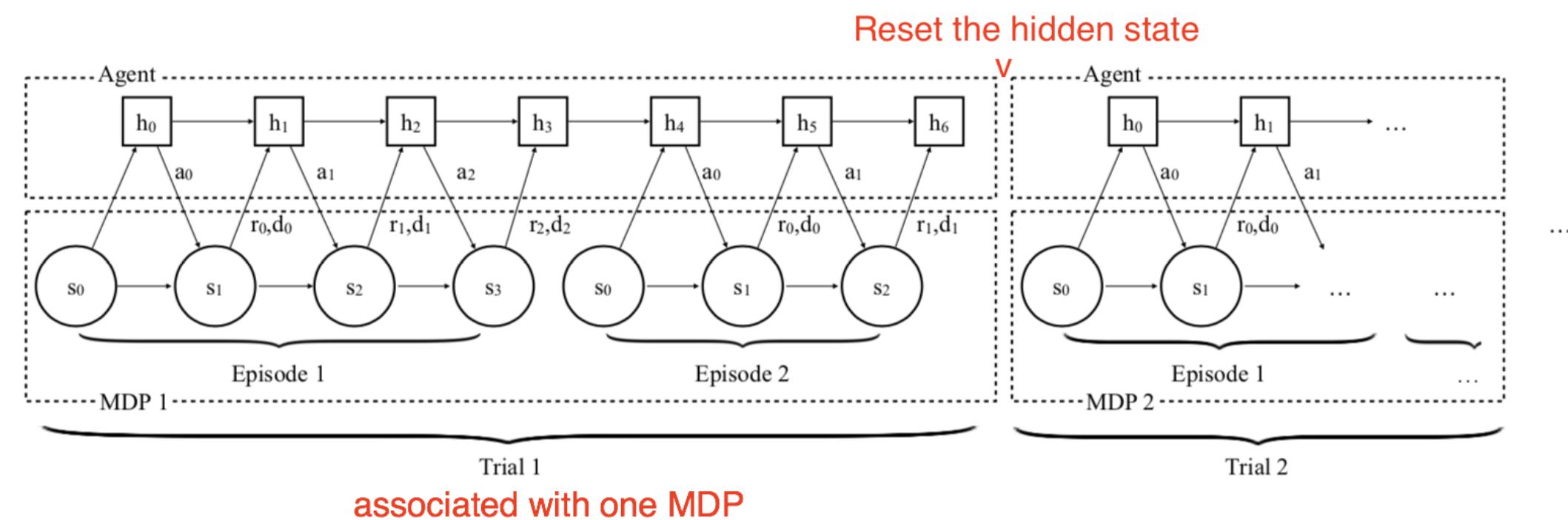
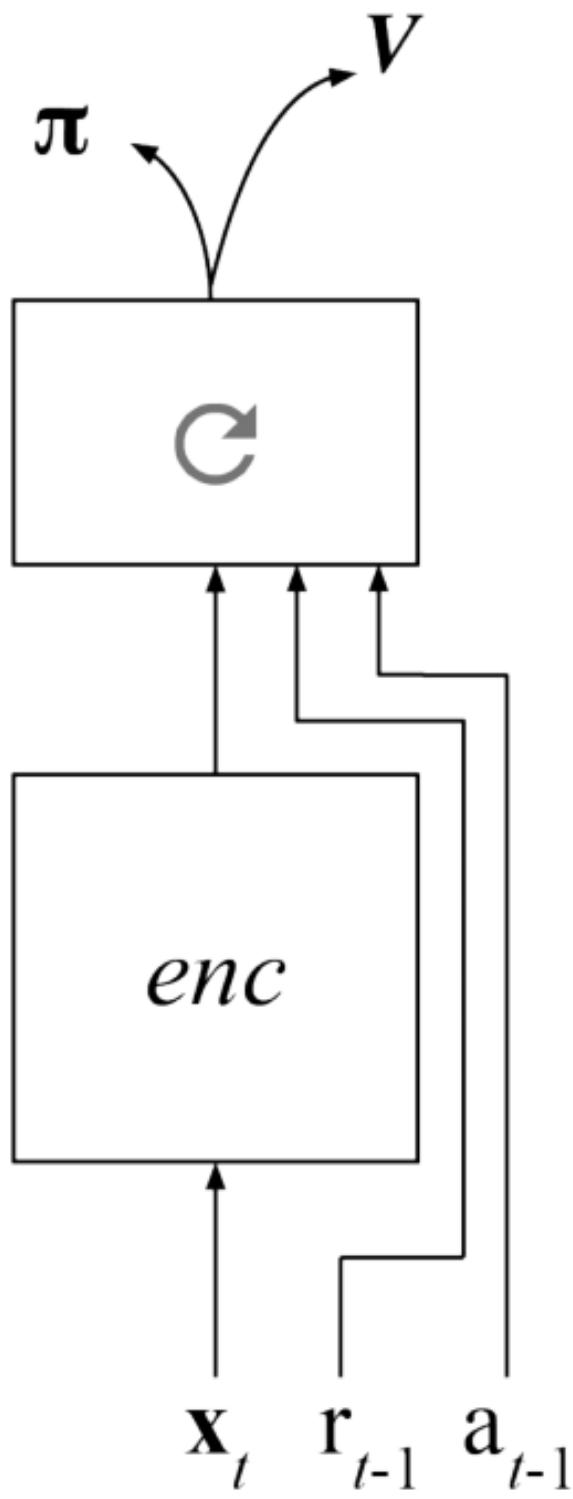
- **Meta learning** is the ability to reuse skills acquired on a set of tasks to quickly acquire new (similar) ones (generalization).



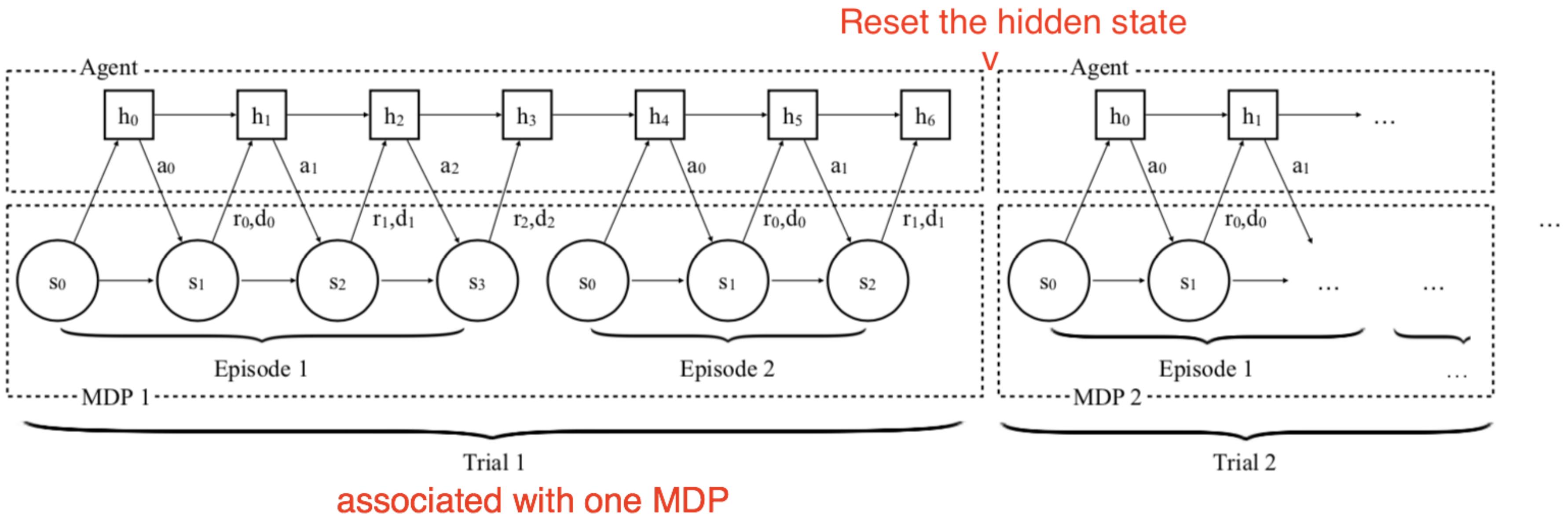
Source: <https://meta-world.github.io/>

Meta RL: Learning to learn

- Meta RL is based on the idea of **fast and slow** learning:
 - Slow learning is the adaptation of weights in the NN.
 - Fast learning is the adaptation to changes in the environment.
- A simple strategy developed concurrently by (Wang et al. 2016) and (Duan et al. 2016) is to have a model-free algorithm (e.g. A3C) integrate with a LSTM layer not only the current state s_t , but also the previous action a_{t-1} and reward r_t .
- The policy of the agent becomes **memory-guided**: it selects an action depending on what it did before, not only the state.



Meta RL: Learning to learn

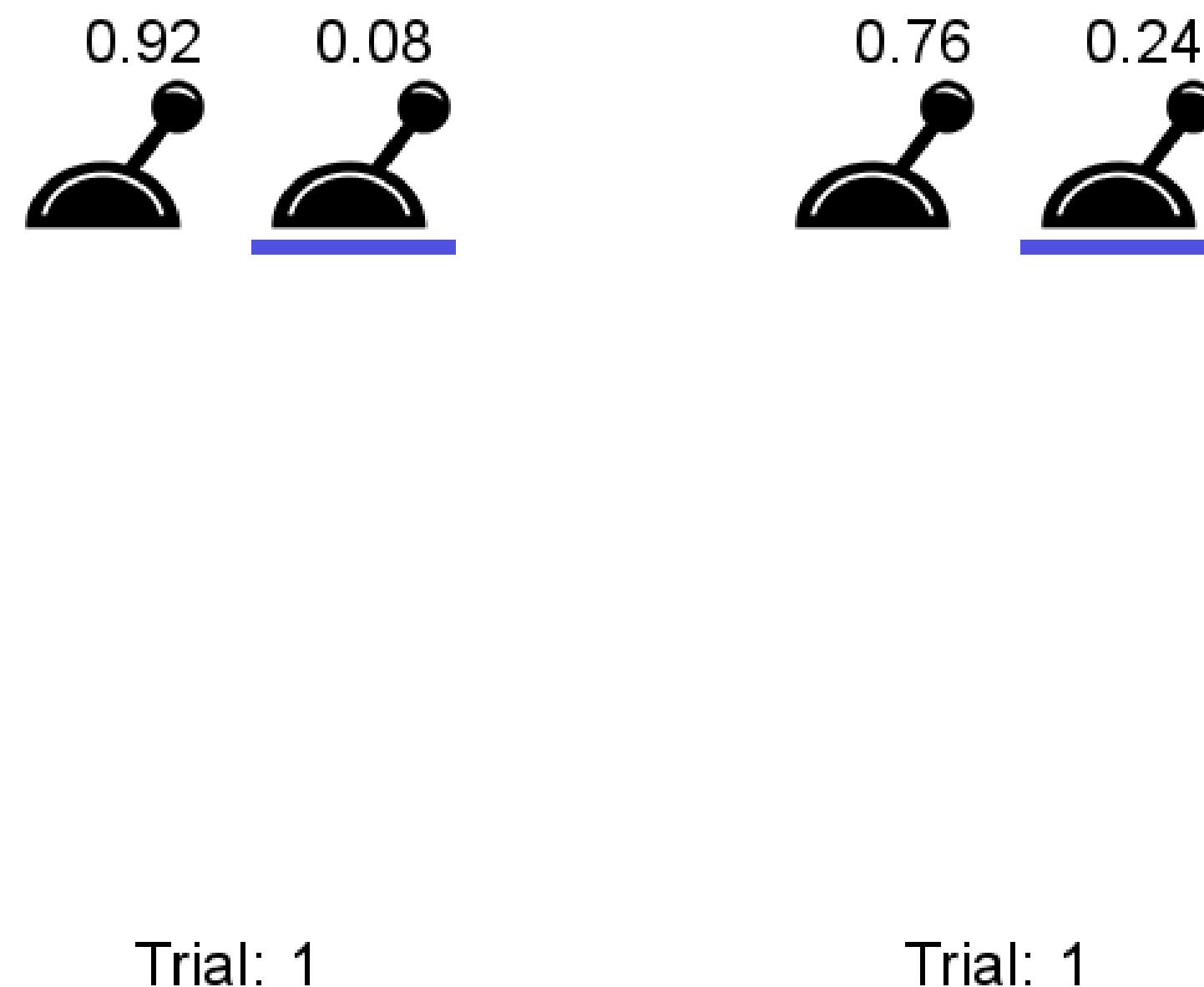


- The algorithm is trained on a set of similar MDPs:

1. Select a MDP \mathcal{M} .
2. Reset the internal state of the LSTM.
3. Sample trajectories and adapt the weights.
4. Repeat 1, 2 and 3.

Meta RL: Learning to learn

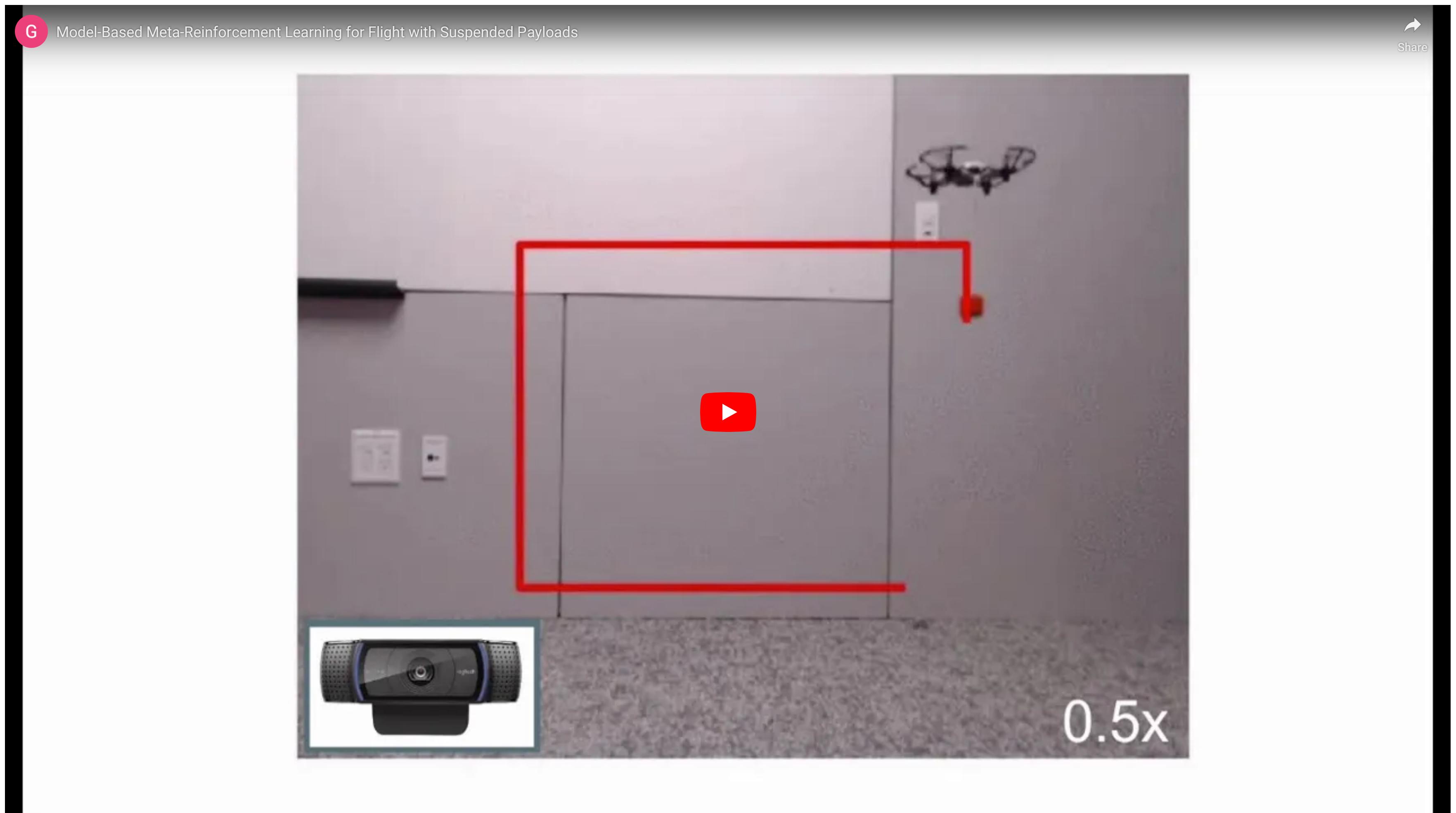
- The meta RL can be trained on a multitude of 2-armed bandits, each giving a reward of 1 with probability p and $1 - p$.
- Left is a classical bandit algorithm, right is the meta bandit:



Source: <https://hackernoon.com/learning-policies-for-learning-policies-meta-reinforcement-learning-rl%C2%B2-in-tensorflow-b15b592a2ddf>

- The meta bandit has learned that the best strategy for any 2-armed bandit is to sample both actions randomly at the beginning and then stick to the best one.
- The meta bandit does not learn to solve each problem, it learns **how** to solve them.

Model-Based Meta-Reinforcement Learning for Flight with Suspended Payloads



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- <https://towardsdatascience.com/learning-to-learn-more-meta-reinforcement-learning-f0cc92c178c1>
- <https://eng.uber.com/poet-open-ended-deep-learning/>