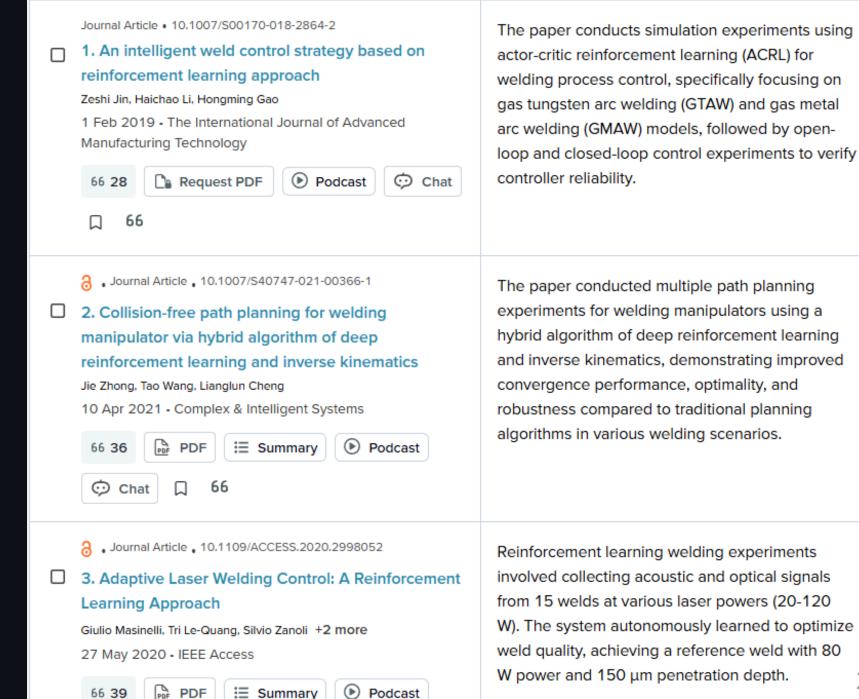
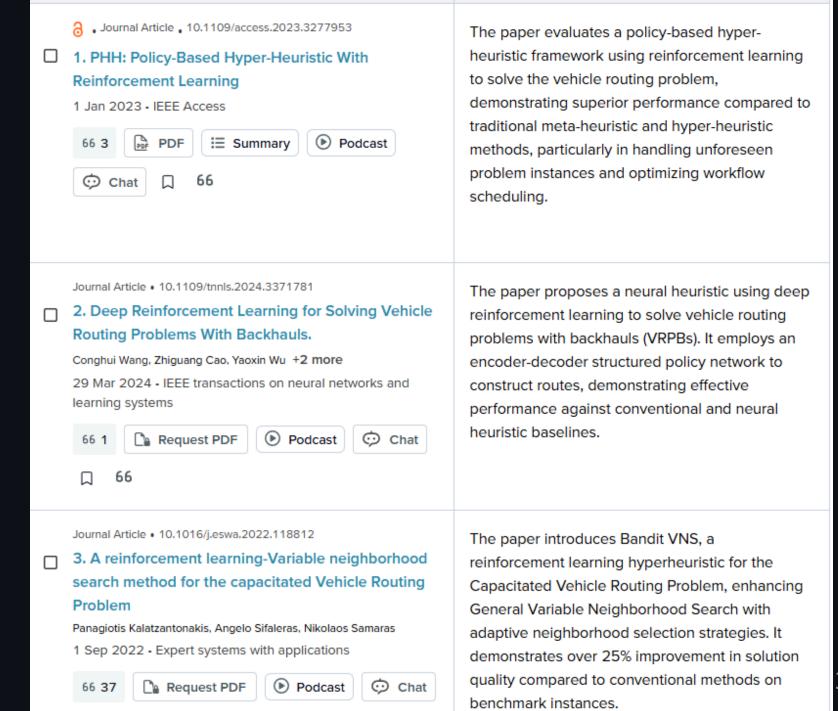
Reinforcement Learning Training 2025

Welding + RL



RL Training 2025





Where is RL in ML?

Main branches of machine learning (1) These types of machine learning tasks are all important, and they aren't **Artificial intelligence** mutually exclusive. -**Machine learning** Supervised learning Unsupervised Reinforcement learning learning (a) In fact, the best examples of artificial intelligence combine many different techniques. H

Supervised Learning

- We know *all* the right answers (label)
- We teach machine.

Unsupervised Learning

- We don't know the answer.
- We let machine find structure in the data.

Reinforcement Learning

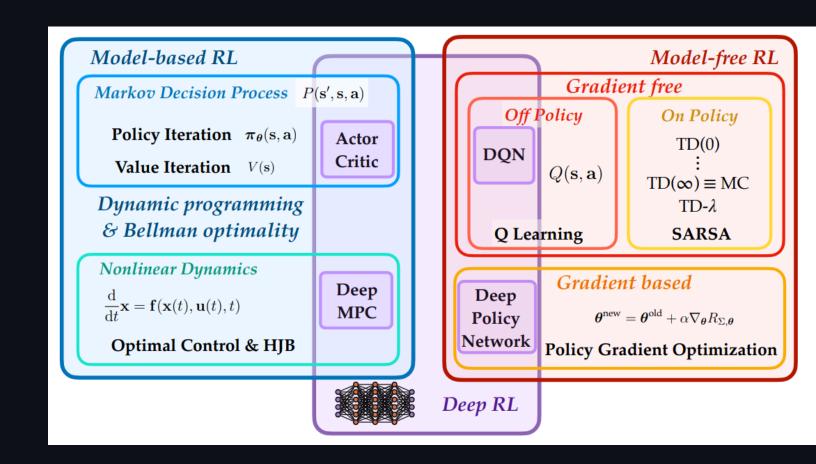
- We don't know *all* the right answer
 - o but we have a way to conduct *trial-and-error* experiments.
- We let the machine discover the answers.

Applications

- ChatGPT
 - Enhanced by reinforcement learning through a technique called Reinforcement Learning from Human Feedback (RLHF). [1] [2]
- Spot
 - Utilize reinforcement learning (RL) to enhance their locomotion and manipulation capabilities. [3]

Types of RL

 Don't worry. We will come back later.



RL Formalism

- Entities
 - Agent
 - Environment
- Communimation
 - Actions
 - Reward
 - Observation

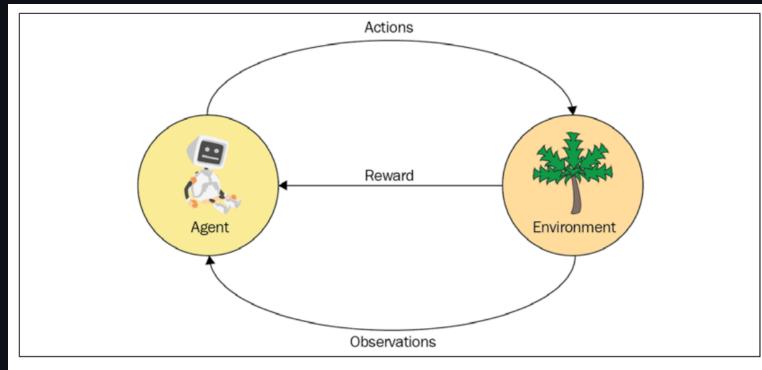


Figure 1.2: RL entities and their communication channels

Agent

- An agent is somebody or something that interact with the environment.
- The thing that is going to solve our problem.

Reward

- A scalar value we obtain periodically from the environment.
 - Can be positive or negative
- Tell our agent how well it has behaved.
- An agent wants to get the largest accumulated reward over its sequence of actions.

Environment

- The environment is everything outside of an agent.
- The agent's communication with the environment is limited to
 - Reward (obtained from the environment)
 - Actions (executed by the agent and given to the environment)
 - Observations (some information besides the reward that the agent receives from the environment).

Action

- Actions are things that an agent can do in the environment.
- Two types of actions
 - **Discrete actions** form the finite set of mutually exclusive things an agent can do, such as move left or right.
 - **Continuous actions** have some value attached to them, such as a car's action turn the wheel having an angle and direction of steering.

Observation

- Observations are pieces of information that the environment provides the agent with that say what's going on around the agent.
- I am guessing it is something that agent can use to make action?

Markov Processes (MP)

- Also called a Markov chain
- MP Models a system observed through a sequence of states.
 - You cannot influence the system, can only watch.

MP - Markov Property

- The future state depends only on the current state, not on the full history.
 - The current state is enough to predict the future.
- If you think you need history, you can add more quantities to the current state (e.g. adding velocity and acceleration, in addition to position, to model motion)

MP - Example (Weather Model)

- States: {sunny, rainy}
- Sequence example: [sunny, sunny, rainy, sunny, ...]
- The Markov property means the probability of rain tomorrow depends only on today's weather, not previous days.
 - To improve this we can include season with weather states.

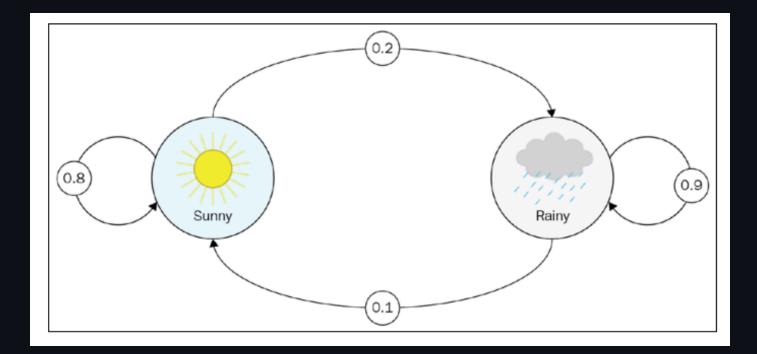
MP - Example (Weather Model)

ullet We can represents the probability of transitioning from state i to state j using the **trantition matrix**.

	Sunny	Rainy
Sunny	0.8	0.2
Rainy	0.1	0.9

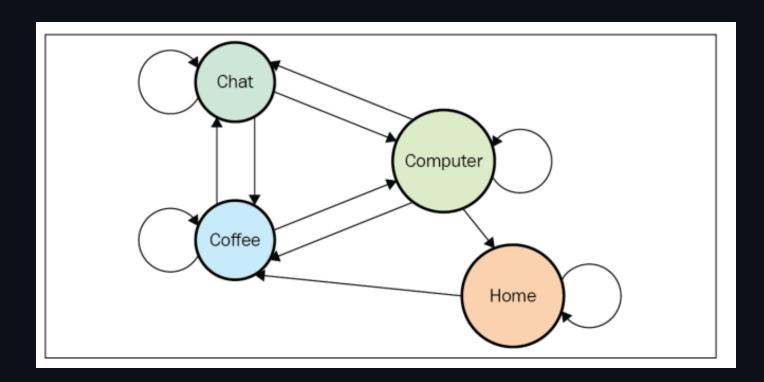
MP - Example (Weather Model)

• Visual reprentation



RL Training 2025

MP - Example (Office Worker Model)



MP - Example (Office Worker Model)

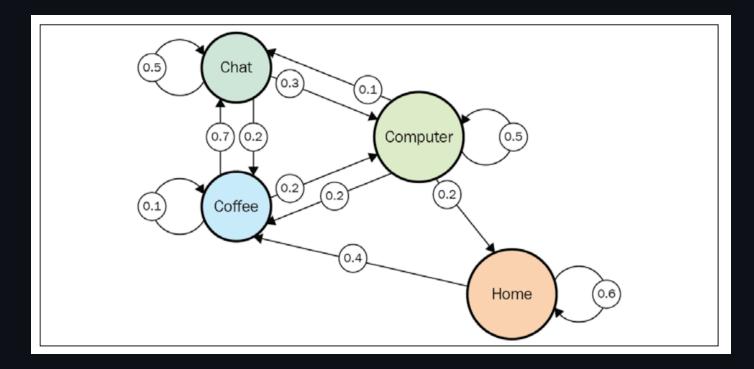
• Transition matrix

From \ To	Home	Coffee	Chat	Computer
Home	60%	40%	0%	0%
Coffee	0%	10%	70%	20%
Chat	0%	20%	50%	30%
Computer	20%	20%	10%	50%

RL Training 2025

MP - Example (Office Worker Model)

Visual representation



Estimating the transition matirx

- In real life, we don't know the transition matrix.
- Instead, we estimating transition matrix from episodes (sequences of states).
 - Count all observed transitions from each state to every other state.
 - Normalize these counts so that the probabilities from each state sum to 1.
 - With more episodes, our estimation improves.

Markov Reward Processes (MRP)

- We extend MP by associating a reward value with each state transition.
- For each **episode**, the return at time t (denoted as G_t) is the sum of future rewards, discounted by γ at each step:

$$G_t = R_{t+1} + \gamma R_{t+2} {+} \ldots = \sum_{k=0}^{\infty} \gamma^k R_{t+1+k}$$

ullet where γ is a scalar value between 0 and 1 called a discount factor .

MRP - Discount Factor

ullet γ determines how much future rewards are valued compared to immediate rewards.

$$\circ \; \gamma = 1$$

■ The agent values all future rewards equally. This represents perfect foresight.

$$\circ \; \gamma = 0$$

The agent only considers the immediate reward, ignoring all future rewards—total short-sightedness.

MRP

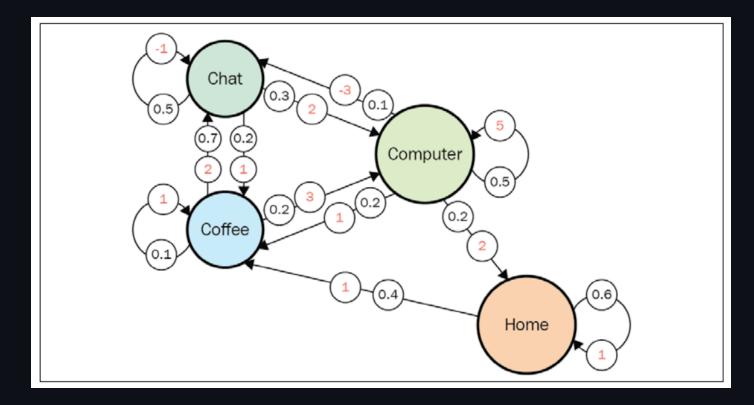
- Recall that state transition is probabilistic.
 - \circ G_t can vary even for the same state.
- We want to know the **expected** return instead

$$V(s) = \mathtt{E}[G|S_t = s]$$

- Think about averaging return from many episodes.
- ullet V is also called **value function**.

Practical example of V(s)

ullet Let $\gamma=0$, calculate V(s)

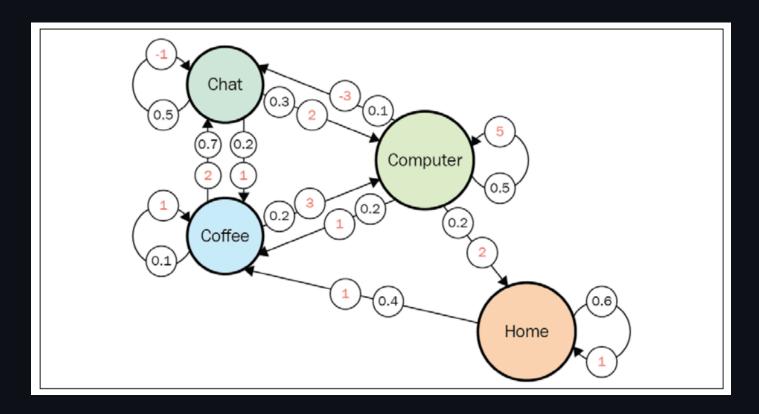


Practical example of V(s)

$$egin{aligned} V(chat) &= -1 imes 0.5 + 2 imes 0.3 + 1 imes 0.2 = 0.3 \ V(coffee) &= 2 imes 0.7 + 1 imes 0.1 + 3 imes 0.2 = 2.1 \ V(home) &= 1 imes 0.6 + 1 imes 0.4 = 1.0 \ V(computer) &= 5 imes 0.5 + (-3) imes 0.1 + 1 imes 0.2 + 2 imes 0.2 = 2.8 \end{aligned}$$

Computer is the most valuable state to be in.

Practical example of V(s)



- ullet If $\gamma=1$, then $V(s)=\infty$
- ullet This is why we usually introduce $\gamma < 1$ in MRP.

Markov Decision Process

- Add a set of actions (A)
- Agent can now choose an action to take.
- Our transition matrix will now have "action" dimension.

Before: MP

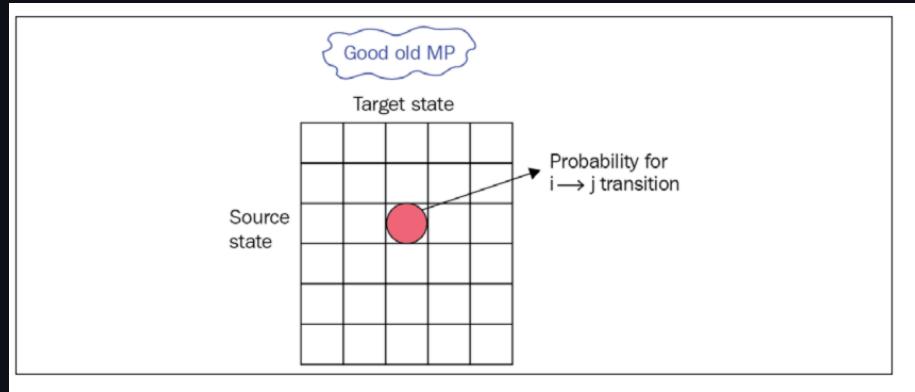


Figure 1.8: The transition matrix in square form

RL Training 2025

After: MDP

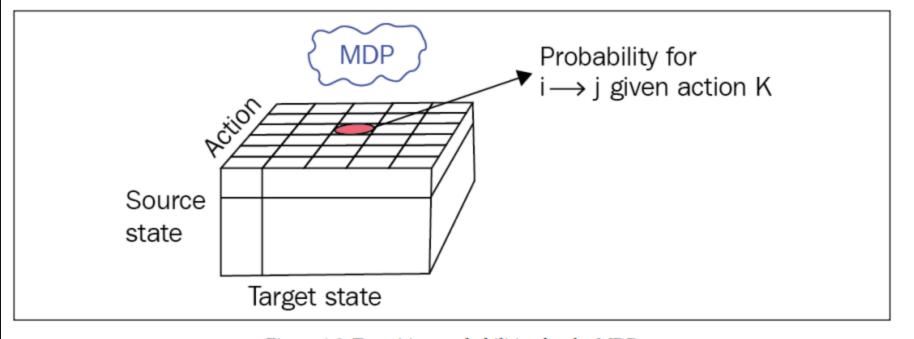


Figure 1.9: Transition probabilities for the MDP

RL Training 2025

MDP: Example (Grid World)

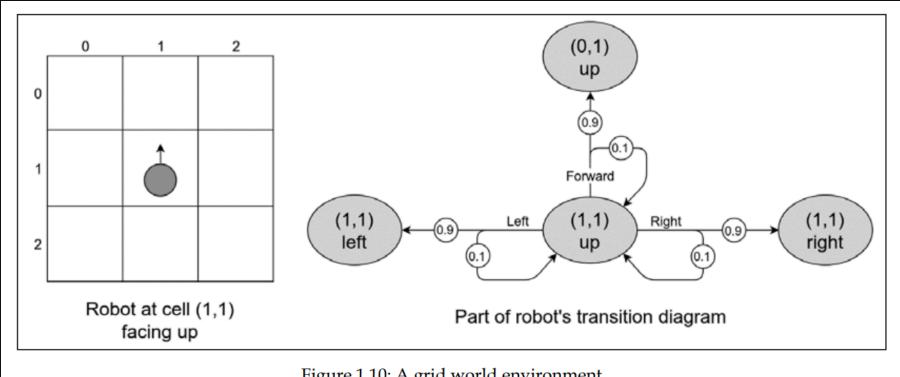


Figure 1.10: A grid world environment

MDP: Example (Grid World)

- State = [Robot Position] + [Orientation]
- Action = turn left , turn right , go forward
- Even if robot execute action (e.g. up), there is a chance that the robot stay the same (due to motor imperfection).

RL Training 2025

Policy

- Rule that control agent behavior.
- In the robot example, policies can be
 - Always turn right when the state is (0, 1, left). (Deterministic)
 - o turn right 50% of the time and go forward 50% of the time when the state is (0, 0, up). (Stochastic)
 - Randomly move 10% of the time, but for the rest of the time, turn right when the state is (0, 1, left) (Stochastic / Explorative)

Policy

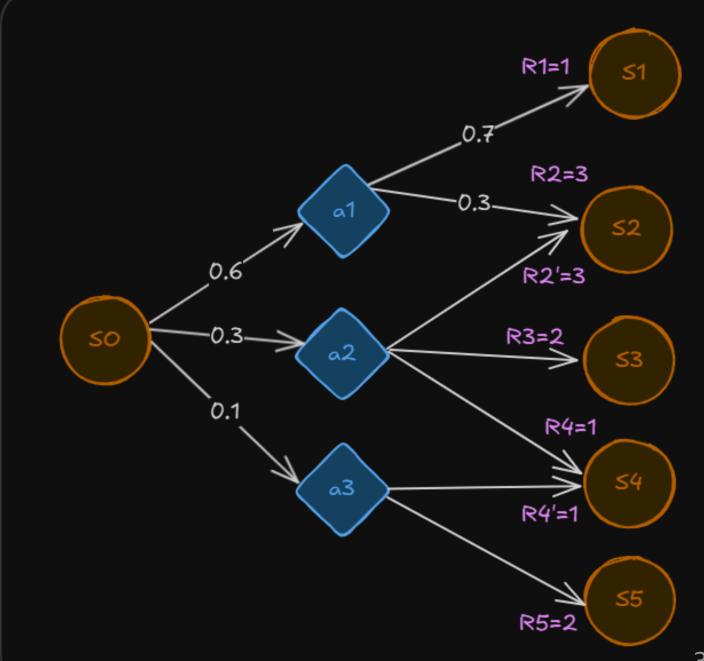
Formally

$$\pi(a|s) = \mathtt{P}[A_t = a|S_t = s]$$

- Policy can be deterministic and stochastic.
- If policy is not chaning, MDP becomes MRP.

MDP Example

- Stochastic policy
- ullet Given $\gamma=0$
- ullet Calculate $V(S_0)$



Solution

$$egin{aligned} V(S_0) &= 0.6 imes (0.7R_1 + 0.3R_2) + 0.3 imes (0.2R_2' + 0.3R_3 + 0.5R_4) \ &+ 0.1 imes (0.6R_4' + 0.4R_5) \ &= 0.6 imes (0.7 + 0.9) + 0.3 imes (0.6 + 0.6 + 0.5) + 0.1 imes (0.6 + 0.8) \ &= 0.6 imes (1.6) + 0.3 imes (1.7) + 0.1 imes (1.4) \ &= 1.61 \end{aligned}$$

39

Recap

- ullet Our policy is the choose a_1 , a_2 , a_3 with [60%, 30%, 10%] chance
 - \circ We get V=1.61
- Can you do better?

Reformulation

Recall

$$egin{aligned} V(S_0) &= 0.6 imes (0.7R_1 + 0.3R_2) + 0.3 imes (0.2R_2' + 0.3R_3 + 0.5R_4) \ &+ 0.1 imes (0.6R_4' + 0.4R_5) \end{aligned}$$

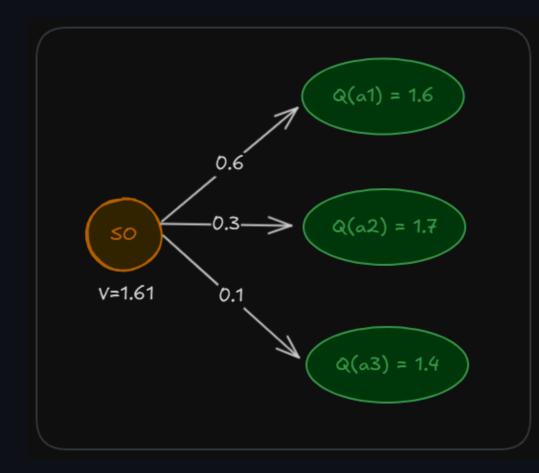
We can write

$$egin{aligned} V(S_0) &= 0.6 imes [ext{Reward from } a_1] + 0.3 imes [ext{Reward from } a_2] \ &+ 0.1 imes [ext{Reward from } a_3] \ &= 0.6 imes Q(a_1) + 0.3 imes Q(a_2) + 0.1 imes Q(a_3) \end{aligned}$$

where $Q(a_1)=1.6$, $Q(a_2)=1.7$, and $Q(a_2)=1.4$.

Reformulation

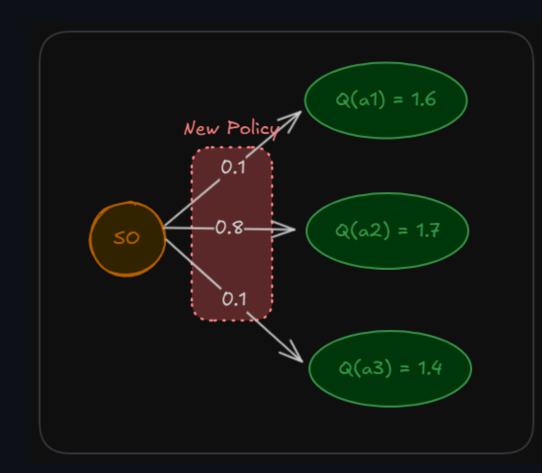
- We can then rewrite the diagram like this.
- ullet Q is called **action-value functions**.
 - It tells you how good the action is.



RL Training 2025 42

Policy Improvement

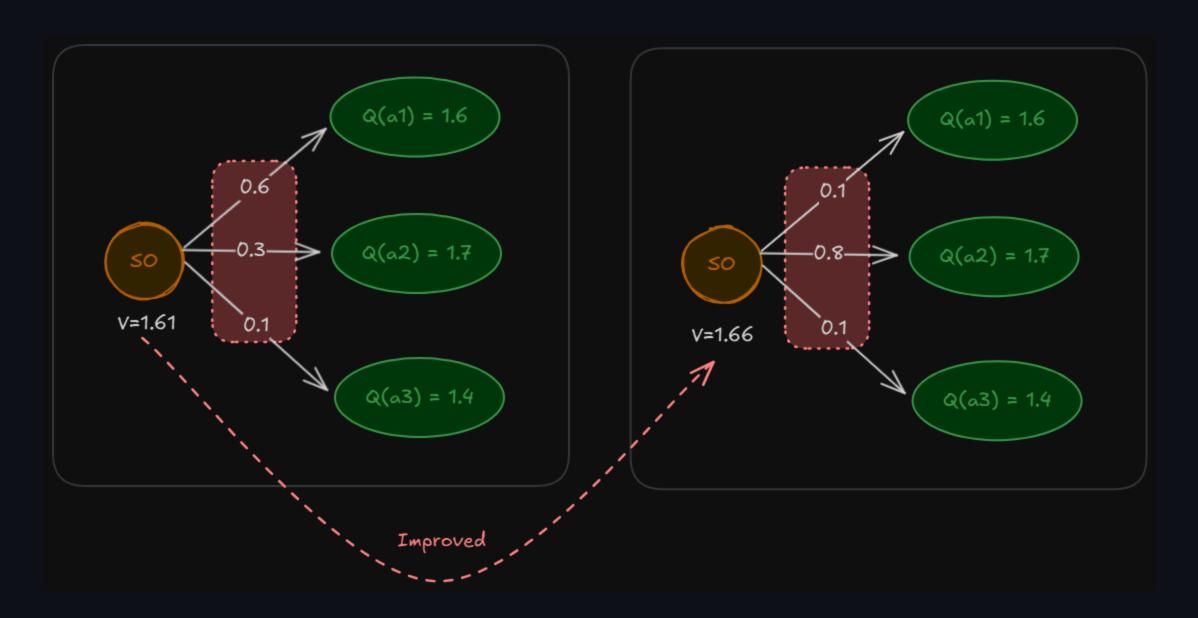
- Let's try a new policy.
- ullet What is V?



RL Training 2025

Policy Improvement

$$egin{aligned} V(S_0) &= 0.1 Q(a_1) + 0.8 Q(a_2) + 0.1 Q(a_3) \ &= 0.1 imes 1.6 + 0.8 imes 1.7 + 0.1 imes 1.4 \ &= 1.66 \end{aligned}$$



Optimal Policy

- ullet If we can find a policy that can improve V, that policy must be better than the previous policy.
- ullet The best policy is the policy that **maximize** V.
- Can you find the optimal policy in our example?

Optimal Policy

- ullet The optimal policy is just choose action a_2 all the time.
 - Essentially, this is acting greedily.
- We can write more formally

$$\pi^* = \operatorname*{argmax}_a Q(a)$$

Discussion

- Notice that the optimum policy is deterministic.
- If fact, in most cases you will find that most environment that can be modelled by a MDP has an optimal policy which is deterministic [Ref].
- However, if the environment is adversarial and can exploit predictable behavior, adopting a stochastic policy can actually be more advantageous.
 - This environment violate Markov property (non-stationary).

RL Training 2025