

МОСКОВСКИЙ ГОСУДАРСТВЕННЫЙ ТЕХНИЧЕСКИЙ УНИВЕРСИТЕТ
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ОТЧЕТ

Рубежный Контроль № 2
по дисциплине «Методы машинного обучения»

ИСПОЛНИТЕЛЬ:

группа ИУ5-21М____

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ФИО

подпись

"__" _____ 2023__ г.

ПРЕПОДАВАТЕЛЬ:

ФИО

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В алгоритме двойного Q-обучения измените ставку дисконтирования на 0,9

```
class GridWorldEnv(Env):
```

```
    UP = 0
```

```
    LEFT = 1
```

```
    RIGHT = 2
```

```
    DOWN = 3
```

```
    def __init__(self, height, width):
```

```
        self.action_space = Discrete(4)
```

```
        self.height = height
```

```
        self.width = width
```

```
        self.observation_space = Discrete(self.height * self.width)
```

```
        # initial state
```

```
        self.state = 0
```

```
        self.end_state = self.height * self.width - 1
```

```
    def step(self, action):
```

```
        """
```

```
        Function applying the action to current state.
```

```
        If the action makes the agent go out of bounds, the agent remains in the same place.
```

```
        """
```

```
        terminated = False
```

```
        # sample reward randomly
```

```
        if random.binomial(n=1, p=0.5, size=1) == 0:
```

```
            reward = -12
```

```
        else:
```

```
            reward = 10
```

```
        # check if currently at target
```

```
        if self.state == self.end_state:
```

```
            reward = 5
```

```
            terminated = True
```

```
        # otherwise, check action and apply if valid
```

```
        elif action == self.UP:
```

```
            if self.state + self.width <= self.end_state:
```

```
                self.state += self.width
```

```
        elif action == self.LEFT:
```

```
            if self.state % self.width != 0:
```

```
                self.state -= 1
```

```
        elif action == self.RIGHT:
```

```
            if self.state % self.width != self.width - 1:
```

```
                self.state += 1
```

```
        elif action == self.DOWN:
```

```
            if self.state >= self.width:
```

```

        self.state -= self.width

    information = { }

    return self.state, reward, terminated, information

def reset(self):
    """
    Function that resets the environment after termination.
    """
    self.state = 0
    information = { }

    return self.state, information

def render(self):
    pass

GAMMA = 0.95
MAX_STEPS = 10000

def Double_Q_learning(env, n_episodes, mode):
    """
    Implementation of the Double Q-learning algorithm.
    """

    # create Q_a, Q_b tables
    Q_a = np.zeros((env.observation_space.n, env.action_space.n))
    Q_b = np.zeros((env.observation_space.n, env.action_space.n))

    # variables to keep track of reward running average for first MAX_STEPS number of steps
    running_avg_per_step = []
    running_avg = 0
    total_steps_taken = 0

    # variables to keep track of max Q(S,a) for the starting state over all episodes
    running_avg_max_Q_per_step = []
    running_avg_max_Q = 0

    for episode in tqdm(range(n_episodes)):

        # for double Q-learning, as the original paper states, the variable used for the learning rate
        is:
        # n(s,a) = n_a(s,a) if Q_a is updated
        # otherwise, n(s,a) = n_b(s,a)
        n_s_a_Qa = np.zeros((env.observation_space.n, env.action_space.n))
        n_s_a_Qb = np.zeros((env.observation_space.n, env.action_space.n))

        # keep track of number of times a state is visited (used to calculate episilon)
        n_s = np.zeros(env.observation_space.n)

```

```

# keep track of number of times a state-action pair is visited (used to calculate alpha)
n_s_a = np.zeros((env.observation_space.n, env.action_space.n))

# reset env
state, _ = env.reset()

# update n_s for initial state
n_s[state] += 1

# for starting state: get maximal Q value, get running average
max_starting_Q_a = np.max(Q_a[state])
max_starting_Q_b = np.max(Q_b[state])
max_starting_Q = max_starting_Q_a if max_starting_Q_a > max_starting_Q_b else
max_starting_Q_b
running_avg_max_Q = (total_steps_taken * running_avg_max_Q + max_starting_Q) /
(total_steps_taken + 1)
running_avg_max_Q_per_step.append(running_avg_max_Q)

terminated = False

while not terminated:

    # epsilon-greedy exploration
    epsilon = get_epsilon(n_s[state])

    if np.random.rand() < epsilon:
        action = env.action_space.sample()
    else:
        # get action with maximal Q value per Double Q-learning
        Q = Q_a[state] + Q_b[state]
        max = np.where(np.max(Q) == Q)[0]
        action = np.random.choice(max)

    # apply action, get reward
    next_state, reward, terminated, _ = env.step(action)

    # update n_s for new state
    n_s[next_state] += 1

    # update n_s_a for (state, action)
    n_s_a[state, action] += 1

    # update A or B with equal probability
    if np.random.rand() < 0.5:
        # update Q_a
        # increment count for (state, action) pair matrix for Qa
        n_s_a_Qa[state, action] = n_s_a_Qa[state, action] + 1
        # get alpha
        alpha = get_lr(n_s_a_Qa[state, action], mode)
        c = alpha * (reward + GAMMA * Q_b[next_state, np.argmax(Q_a[next_state])]) -
        Q_a[state, action]
        Q_a[state, action] = Q_a[state, action] + c

```

```

else:
    # update Q_b
    # increment count for (state, action) pair matrix for Qb
    n_s_a_Qb[state, action] = n_s_a_Qb[state, action] + 1
    # get alpha
    alpha = get_lr(n_s_a_Qb[state, action], mode)
    c = alpha * (reward + GAMMA * Q_a[next_state, np.argmax(Q_b[next_state])]) -
    Q_b[state, action])
    Q_b[state, action] = Q_b[state, action] + c

    # update state to be next state
    state = next_state

    # calculate running average of rewards for first MAX_STEPS steps
    if total_steps_taken < MAX_STEPS:
        running_avg = (total_steps_taken * running_avg + reward) / (total_steps_taken + 1)
        running_avg_per_step.append(running_avg)

    total_steps_taken += 1

return running_avg_per_step, running_avg_max_Q_per_step

```

Results for 3x3 Grid World

