The Homework of CS285

Deep Reinforcement Learning

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目录

Chapter 1: Homework 1

1.1 Analysis

1.1.1 Part A

这个作业相当于是 slide 里条件的弱化版本，slides 里的条件是每个状态不等于专家状态的概率都为 ϵ，这里只是期望小于 ϵ。

假设如下条件成立：

$$\mathbb{E}_{p_{\pi^*(s)}}\left[\pi_\theta(a \neq \pi^*(s) \mid s)\right] = \frac{1}{T}\sum_{t=1}^{T}\mathbb{E}_{p_{\pi^*(s_t)}}\left[\pi_\theta(a_t \neq \pi^*(s_t) \mid s_t)\right] \leq \epsilon \tag{1.1}$$

在 t 时刻，s_t 的状态分布为：

$$p_\theta(s_t) = (1 - \Pr[\cup_{t=1}^{t}\pi_\theta(a_t \neq \pi^*(s_t) \mid s_t)])p_{\pi^*}(s_t) + \Pr[\cup_{t=1}^{t}\pi_\theta(a_t \neq \pi^*(s_t) \mid s_t)]p_{\text{mistake}}(s_t) \tag{1.2}$$

两边同时减去 $p_{\pi^*}(s_t)$，得到：

$$\begin{aligned}|p_\theta(s_t) - p_{\pi^*}(s_t)| &= \Pr\left[\cup_{t'=1}^{t}\left(\pi_\theta(a_t \neq \pi^*(s_t) \mid s_t)\right)\right] \cdot |p_{\text{mistake}}(s_t) - p_{\pi^*}(s_t)| \\ &\leq 2\sum_{t=1}^{T}(\pi_\theta(a_t \neq \pi^*(s_t) \mid s_t))\end{aligned} \tag{1.3}$$

所以：

$$\begin{aligned}\sum_{s_t}|p_\theta(s_t) - p_{\pi^*}(s_t)| &\leq 2\sum_{t=1}^{T}\sum_{s_t}p_{\pi^*}(s_t)(\pi_\theta(a_t \neq \pi^*(s_t) \mid s_t)) \\ &= 2\sum_{t=1}^{T}E_{p_{\pi^*(s_t)}}[\pi_\theta(a_t \neq \pi^*(s_t) \mid s_t)] \\ &= 2T\epsilon\end{aligned} \tag{1.4}$$

得证。

1.1.2 Part B

当奖励函数只与最后一个状态相关时，假设 $J(\pi^*)$ 为专家策略的期望奖励，$J(\pi_\theta)$ 为当前策略的期望奖励。

$$\begin{aligned} J(\pi^*) - J(\pi_\theta) &= \sum_{t=1}^{T} (E_{p_{\pi^*}(s_t)} r(s_t) - E_{p_{\pi_\theta}(s_t)} r(s_t)) r(s_t) \\ &= \sum_{t=1}^{T} \sum_{s_t} (p_{\pi^*}(s_t) r(s_t) - p_{\pi_\theta}(s_t) r(s_t)) \\ &= \sum_{s_t} (p_{\pi^*}(s_t) r(s_t) - p_{\pi_\theta}(s_t) r(s_t)) \\ &\leq 2\epsilon T R_{\max} \end{aligned} \tag{1.5}$$

所以：

$$J(\pi^*) - J(\pi_\theta) = \mathbb{O}(T\epsilon) \tag{1.6}$$

当为任意奖励时

$$\begin{aligned} J(\pi^*) - J(\pi_\theta) &= \sum_{t=1}^{T} (E_{p_{\pi^*}(s_t)} r(s_t) - E_{p_{\pi_\theta}(s_t)} r(s_t)) r(s_t) \\ &= \sum_{t=1}^{T} \sum_{s_t} (p_{\pi^*}(s_t) r(s_t) - p_{\pi_\theta}(s_t) r(s_t)) \\ &\leq 2\epsilon T^2 R_{\max} \end{aligned} \tag{1.7}$$

所以：

$$J(\pi^*) - J(\pi_\theta) = \mathbb{O}(T^2\epsilon) \tag{1.8}$$

1.2 Editing Coding

1.2.1 Part A

1.2.2 Part B

1.3 Discussion

Your solution here.

表 1.1: Part 3.1: Behavioral Cloning (BC) 结果表。报告两个任务（一个达到至少 30% 专家性能，一个未达到）。表中为多条 rollout 的平均回报与标准差。公平对比细节（网络结构：n_layers =?, size =?；训练：steps/iter =?, n_iter =?；专家数据量：?；评估参数：ep_len =?, eval_batch_size =?）请在本 caption 中注明。

Environment	BC Mean Return	BC Std Return	Expert Mean Return	% of Expert
Ant-v4	4786.60	54.70	4681.89	102.2%
HalfCheetah-v4				

Chapter 2: Homework 2

2.1 Introduction

This is the second homework assignment for CS285.

2.2 Problem 1

Your solution here.

2.3 Problem 2

Your solution here.

Chapter 3: Homework 3

3.1 Introduction

This is the third homework assignment for CS285.

3.2 Problem 1

Your solution here.

3.3 Problem 2

Your solution here.

Chapter 4: Homework 4

4.1 Introduction

This is the fourth homework assignment for CS285.

4.2 Problem 1

Your solution here.

4.3 Problem 2

Your solution here.

Chapter 5: Homework 5

5.1 Introduction

This is the fifth homework assignment for CS285.

5.2 Problem 1

Your solution here.

5.3 Problem 2

Your solution here.