The Homework of CS285 Deep Reinforcement Learning

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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:

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

在 t 时刻, s_t 的状态分布为:

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

两边同时减去 $p_{\pi^*}(s_t)$, 得到:

$$|p_{\theta}(s_{t}) - p_{\pi^{*}}(s_{t})| = \Pr\left[\bigcup_{t'=1}^{t} \left(\pi_{\theta}(a_{t} \neq \pi^{*}(s_{t}) \mid s_{t})\right)\right] \cdot |p_{\text{mistake}}(s_{t}) - p_{\pi^{*}}(s_{t})|$$

$$\leq 2 \sum_{t=1}^{T} \left(\pi_{\theta}(a_{t} \neq \pi^{*}(s_{t}) \mid s_{t})\right)$$
(1.3)

所以:

$$\sum_{s_t} |p_{\theta}(s_t) - p_{\pi^*}(s_t)| \le 2 \sum_{t=1}^T \sum_{s_t} p_{\pi^*}(s_t) (\pi_{\theta}(a_t \neq \pi^*(s_t) \mid s_t))$$

$$= 2 \sum_{t=1}^T E_{p_{\pi^*}(s_t)} [\pi_{\theta}(a_t \neq \pi^*(s_t) \mid s_t)]$$

$$= 2T\epsilon$$
(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。

$$J(\pi^*) - J(\pi_{\theta}) = \sum_{t=1}^{T} (E_{p_{\pi^*}(s_t)} r(s_t) - E_{p_{\pi_{\theta}}(s_t)} r(s_t)) r(s_t)$$

$$= \sum_{t=1}^{T} \sum_{s_t} (p_{\pi^*}(s_t) r(s_t) - p_{\pi_{\theta}}(s_t) r(s_t))$$

$$= \sum_{s_t} (p_{\pi^*}(s_t) r(s_t) - p_{\pi_{\theta}}(s_t) r(s_t))$$

$$\leq 2\epsilon T R_{\text{max}}$$
(1.5)

所以:

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

当为任意奖励时

$$J(\pi^*) - J(\pi_{\theta}) = \sum_{t=1}^{T} (E_{p_{\pi^*}(s_t)} r(s_t) - E_{p_{\pi_{\theta}}(s_t)} r(s_t)) r(s_t)$$

$$= \sum_{t=1}^{T} \sum_{s_t} (p_{\pi^*}(s_t) r(s_t) - p_{\pi_{\theta}}(s_t) r(s_t))$$

$$\leq 2\epsilon T^2 R_{\text{max}}$$
(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

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: $n_{\text{layers}} = ?$, size = ?; 训练: steps/iter = ?, $n_{\text{iter}} = ?$; 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	1399.86	521.14	4681.89	29.9%
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

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

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

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