

Ve492: Introduction to Artificial Intelligence

Reinforcement Learning I

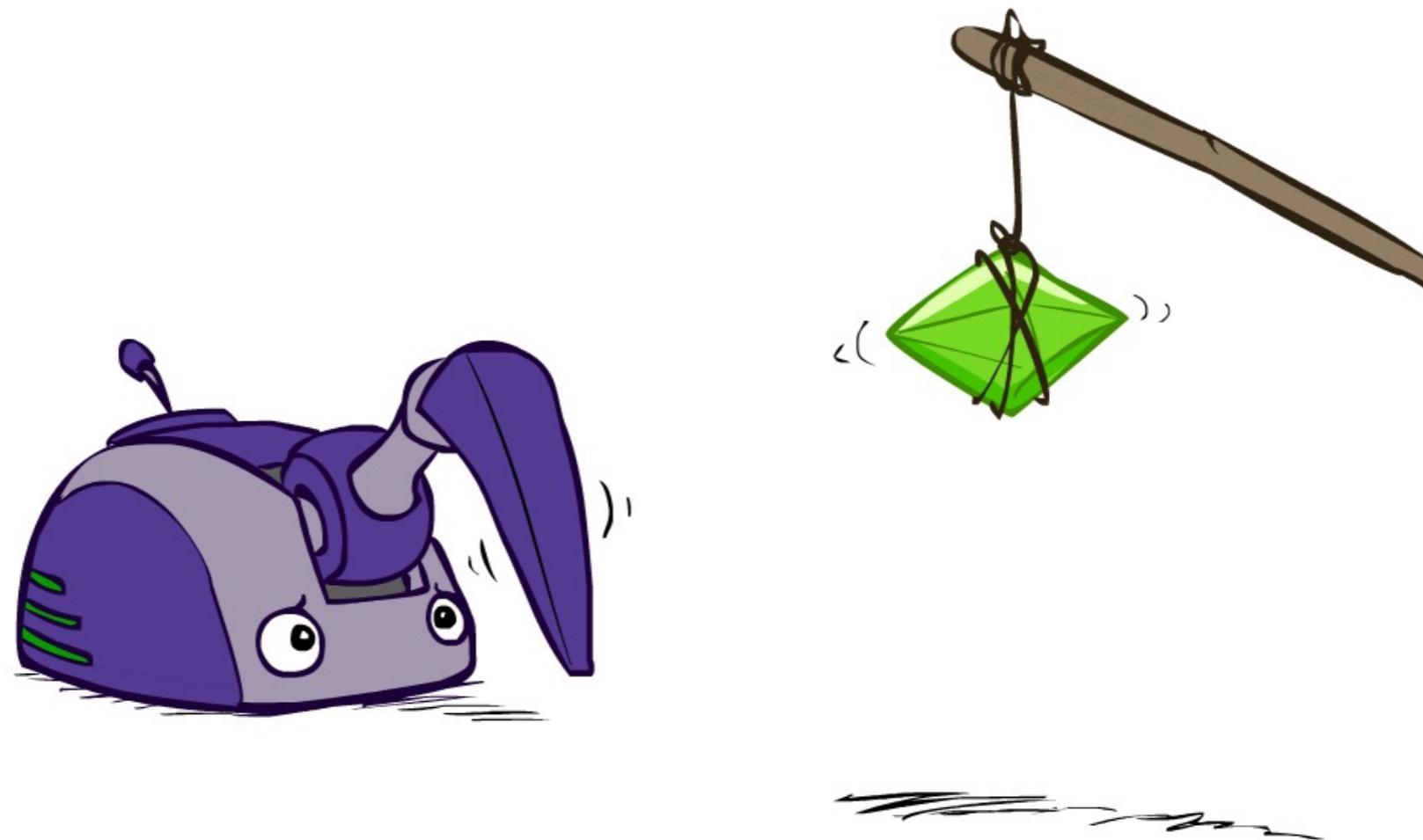


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Slides adapted from <http://ai.berkeley.edu>, AIMA, UM, CMU

Reinforcement Learning



Example: Prescription Problem



$P(\text{cure}) = 0.2$



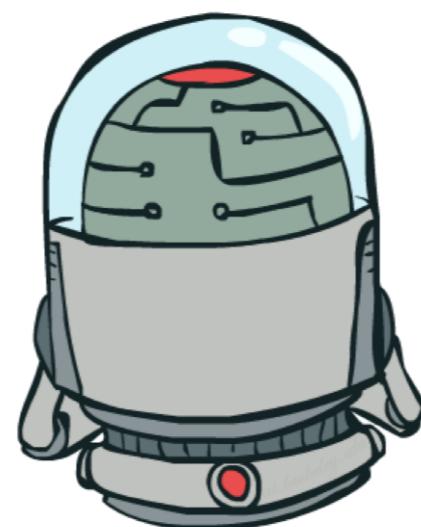
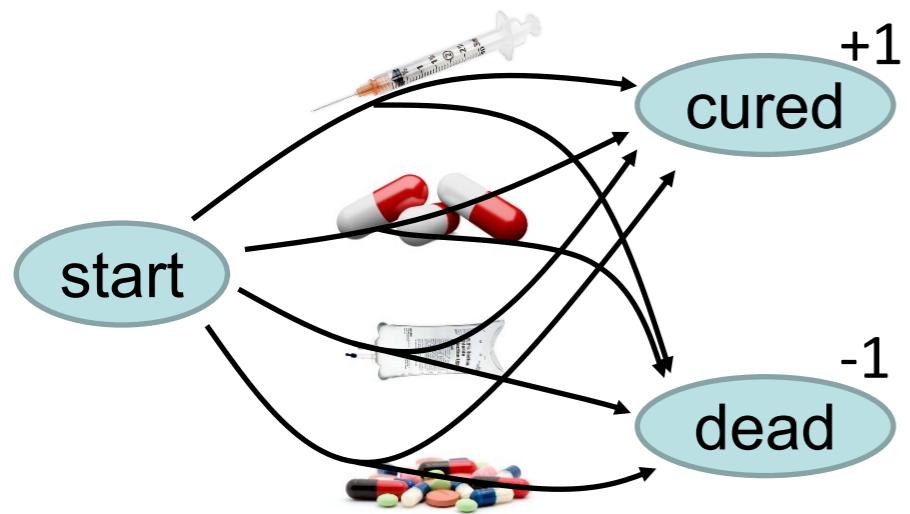
$P(\text{cure}) = 0.4$



$P(\text{cure}) = 0.9$



$P(\text{cure}) = 0.1$



Example: Prescription Problem



$P(\text{cure}) = ?$



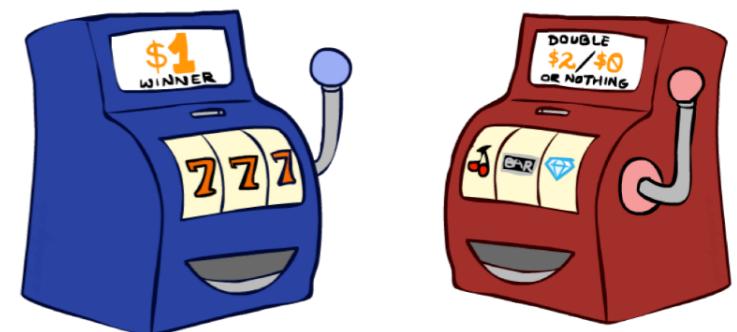
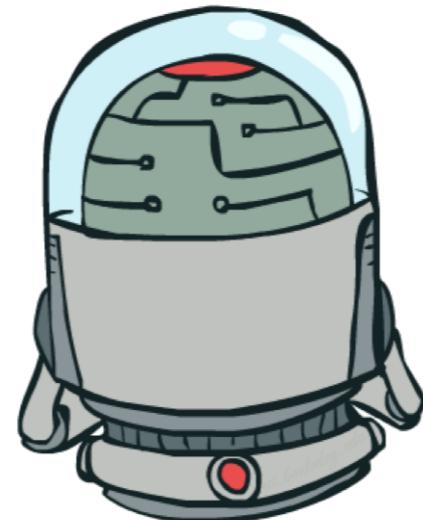
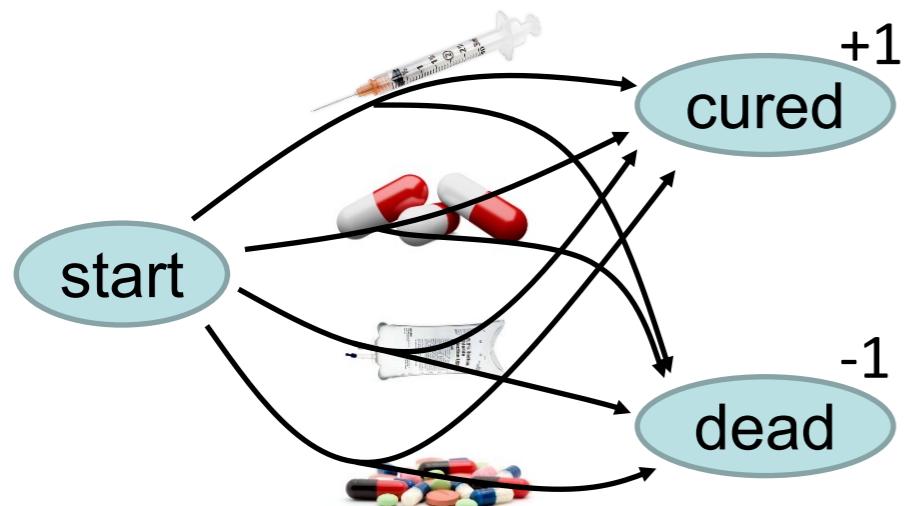
$P(\text{cure}) = ?$



$P(\text{cure}) = ?$



$P(\text{cure}) = ?$



Let's Play!



$P(\text{cure}) = ?$



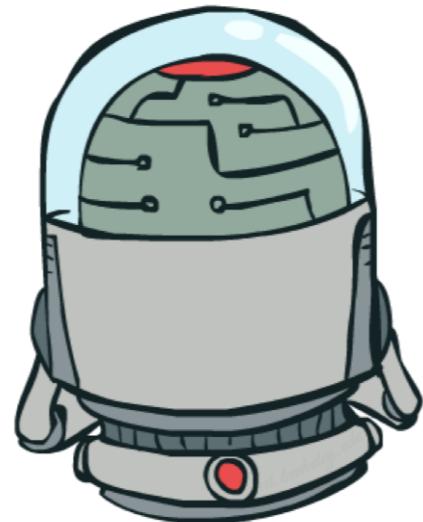
$P(\text{cure}) = ?$



$P(\text{cure}) = ?$



$P(\text{cure}) = ?$

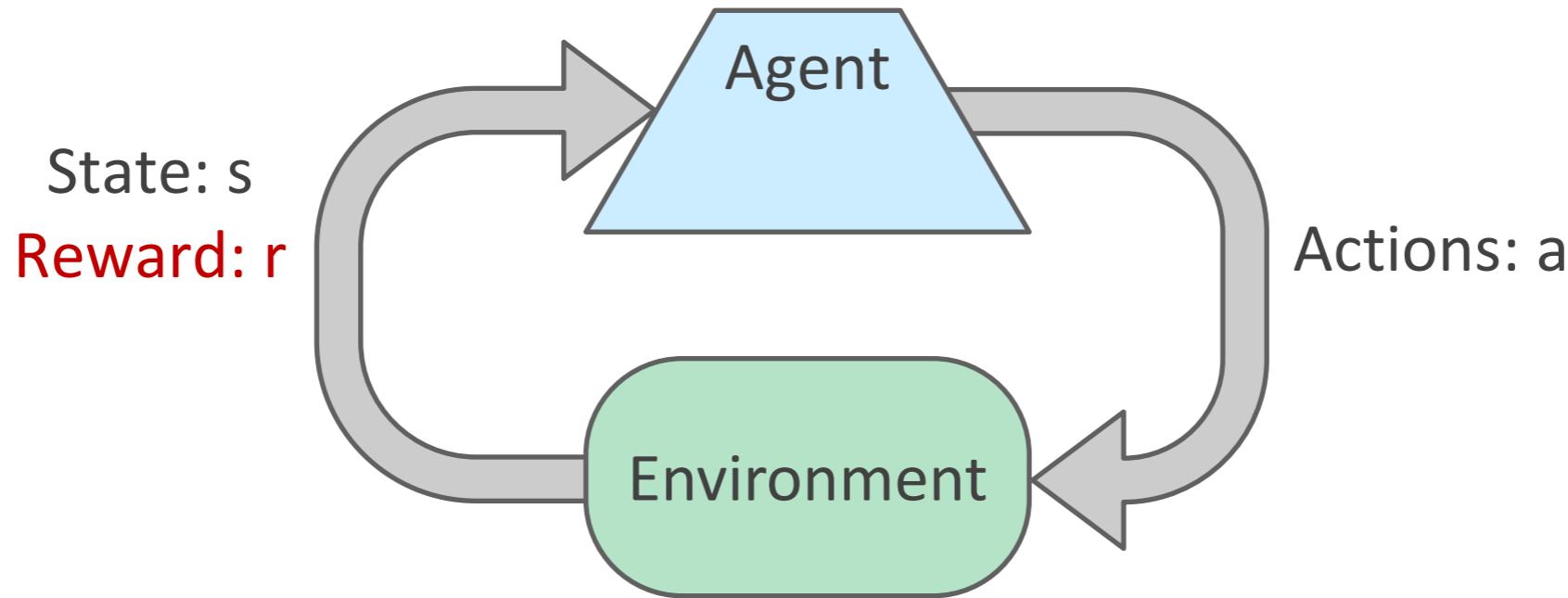


What Just Happened?

- ❖ **That wasn't planning, it was learning!**
 - ❖ Specifically, reinforcement learning
 - ❖ There was an MDP, but you couldn't solve it with just computation
 - ❖ You needed to actually act to figure it out
- ❖ **Important ideas in reinforcement learning that came up**
 - ❖ Exploration: you have to try unknown actions to get information
 - ❖ Exploitation: eventually, you have to use what you know
 - ❖ Regret: even if you learn intelligently, you make mistakes
 - ❖ Sampling: because of chance, you have to try things repeatedly
 - ❖ Difficulty: learning can be much harder than solving a known MDP

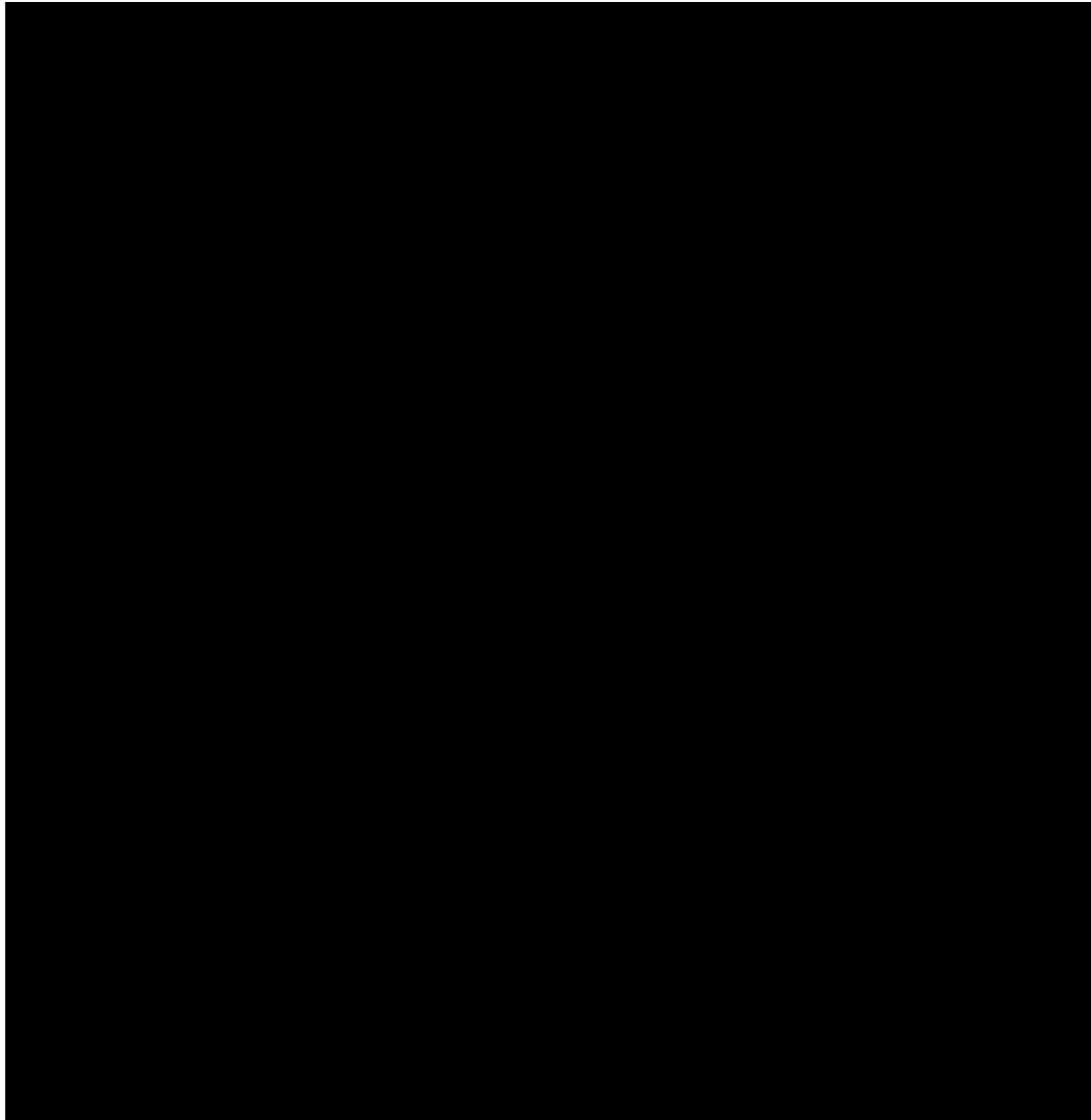


Reinforcement Learning

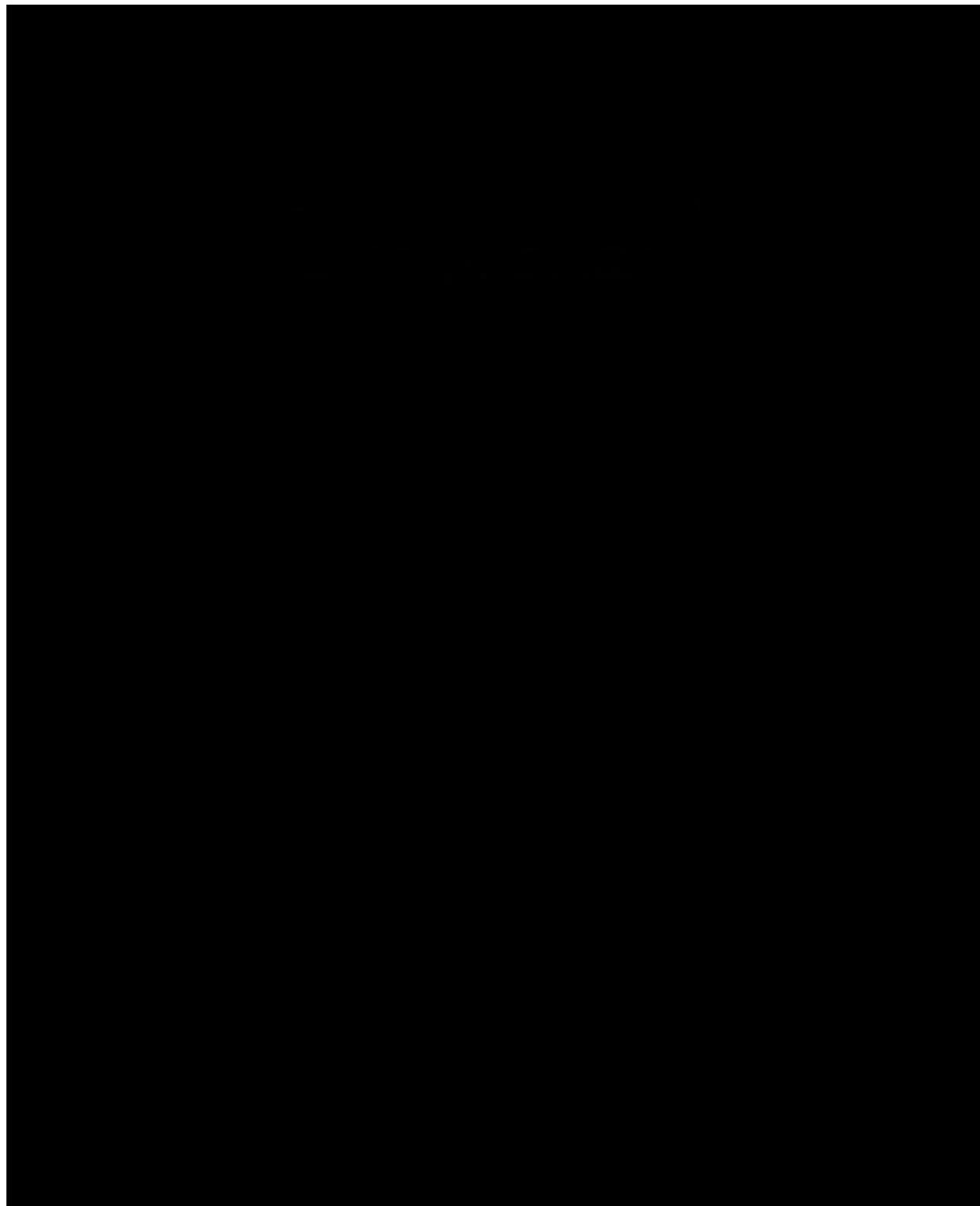


- ❖ Basic idea:
 - ❖ Receive feedback in the form of **rewards**
 - ❖ Agent's utility is defined by the reward function
 - ❖ Must (learn to) act so as to **maximize expected rewards**
 - ❖ All learning is based on observed samples of outcomes!

Example: Learning to Walk



Example: Atari



Example: Robots

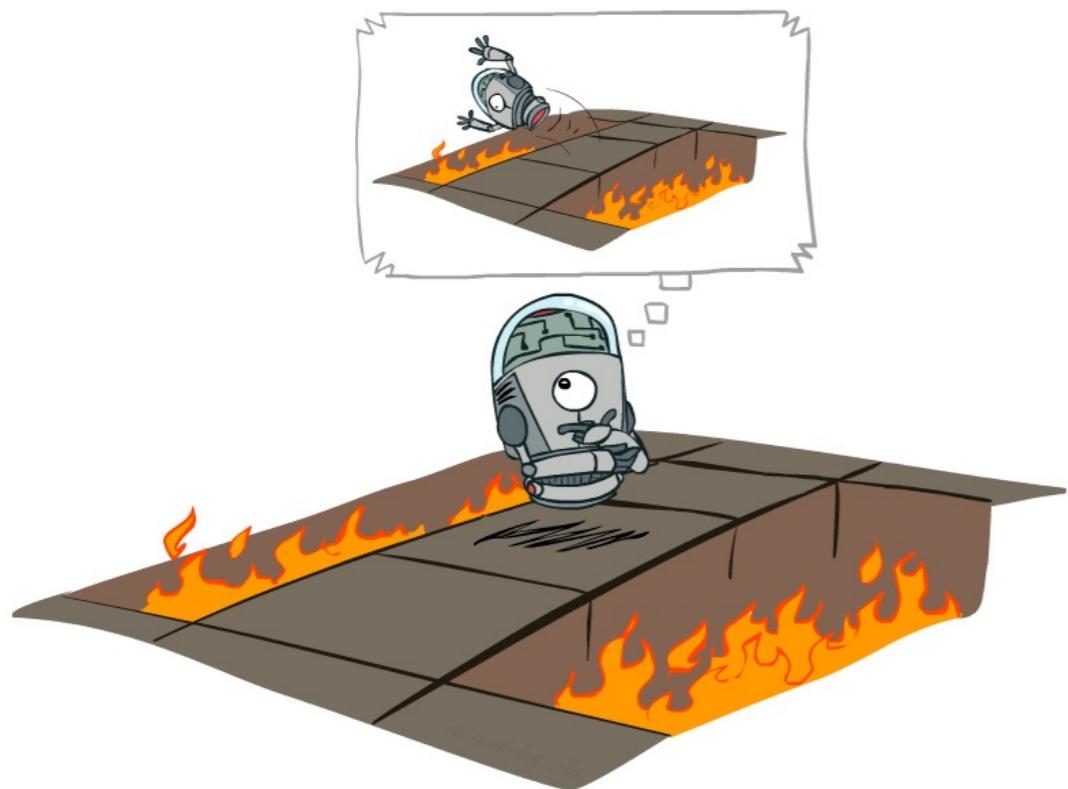


Reinforcement Learning

- ❖ Still assume a Markov decision process (MDP):
 - ❖ A set of states $s \in S$
 - ❖ A set of actions (per state) A
 - ❖ A model $T(s,a,s')$
 - ❖ A reward function $R(s,a,s')$
- ❖ Still looking for a policy $\pi(s)$
- ❖ New twist: don't know T or R
 - ❖ i.e. we don't know which states are good or what the actions do
 - ❖ Must actually try actions and states out to learn



Offline (MDPs) vs. Online (RL)

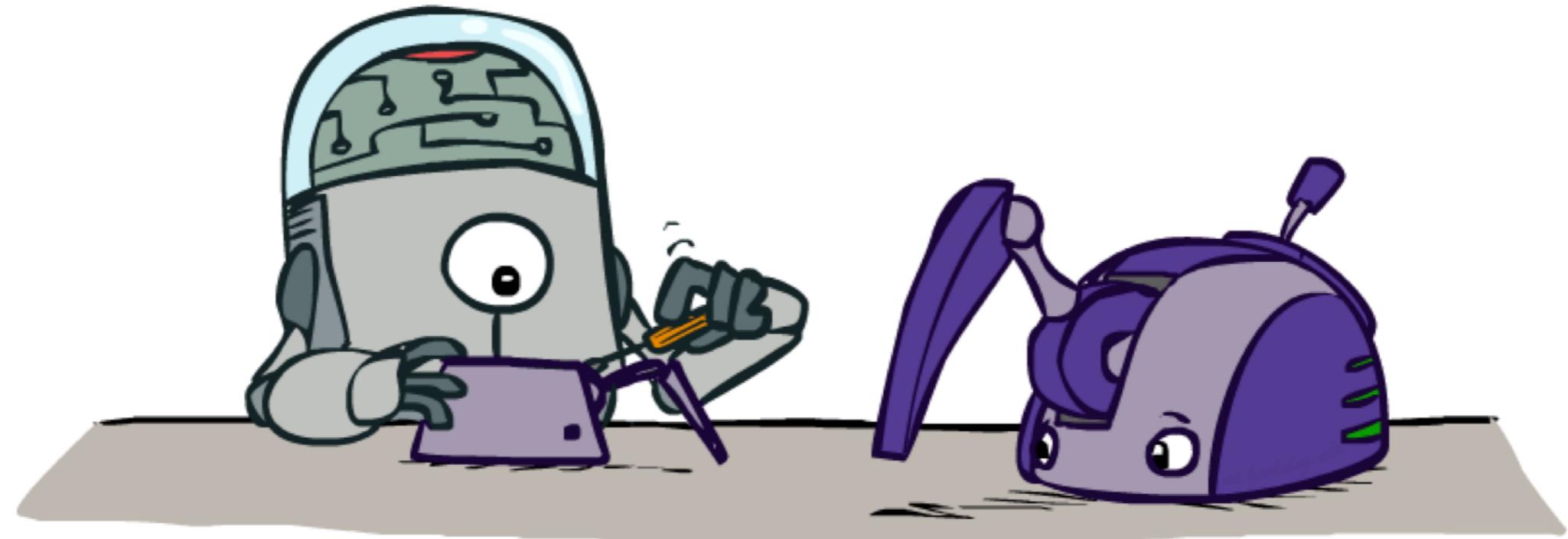


Offline
Solution



Online
Learning

Model-Based Learning



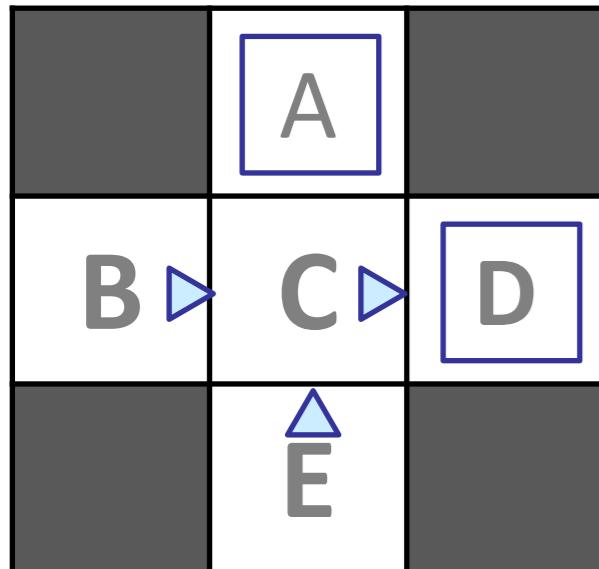
Model-Based Learning

- ❖ Model-Based Idea:
 - ❖ Learn an approximate model based on experiences
 - ❖ Solve for values as if the learned model were correct
- ❖ Step 1: Learn empirical MDP model
 - ❖ Count outcomes s' for each s, a
 - ❖ Normalize to give an estimate $T(s, a, s')$
 - ❖ Discover each $R(s, a, s')$ when we experience (s, a, s')
- ❖ Step 2: Solve the learned MDP
 - ❖ For example, use value iteration, as before



Example: Model-Based Learning

Input Policy π



Assume: $\gamma = 1$

Observed Episodes (Training)

Episode 1

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 2

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 3

E, north, C, -1
C, east, D, -1
D, exit, x, +10

Episode 4

E, north, C, -1
C, east, A, -1
A, exit, x, -10

Learned Model

$\hat{T}(s, a, s')$

$T(B, \text{east}, C) = 1.00$
 $T(C, \text{east}, D) = 0.75$
 $T(C, \text{east}, A) = 0.25$
...

$\hat{R}(s, a, s')$

$R(B, \text{east}, C) = -1$
 $R(C, \text{east}, D) = -1$
 $R(D, \text{exit}, x) = +10$
...

Example: Expected Travel Time

Goal: Compute expected travel time from home to school

Known $P(A)$

$$E[A] = \sum_a P(a) \cdot a = 0.35 \times 20 + \dots$$

Without $P(A)$, instead collect samples $[a_1, a_2, \dots, a_N]$

Unknown $P(A)$: “Model Based”

Why does this work? Because eventually you learn the right model.

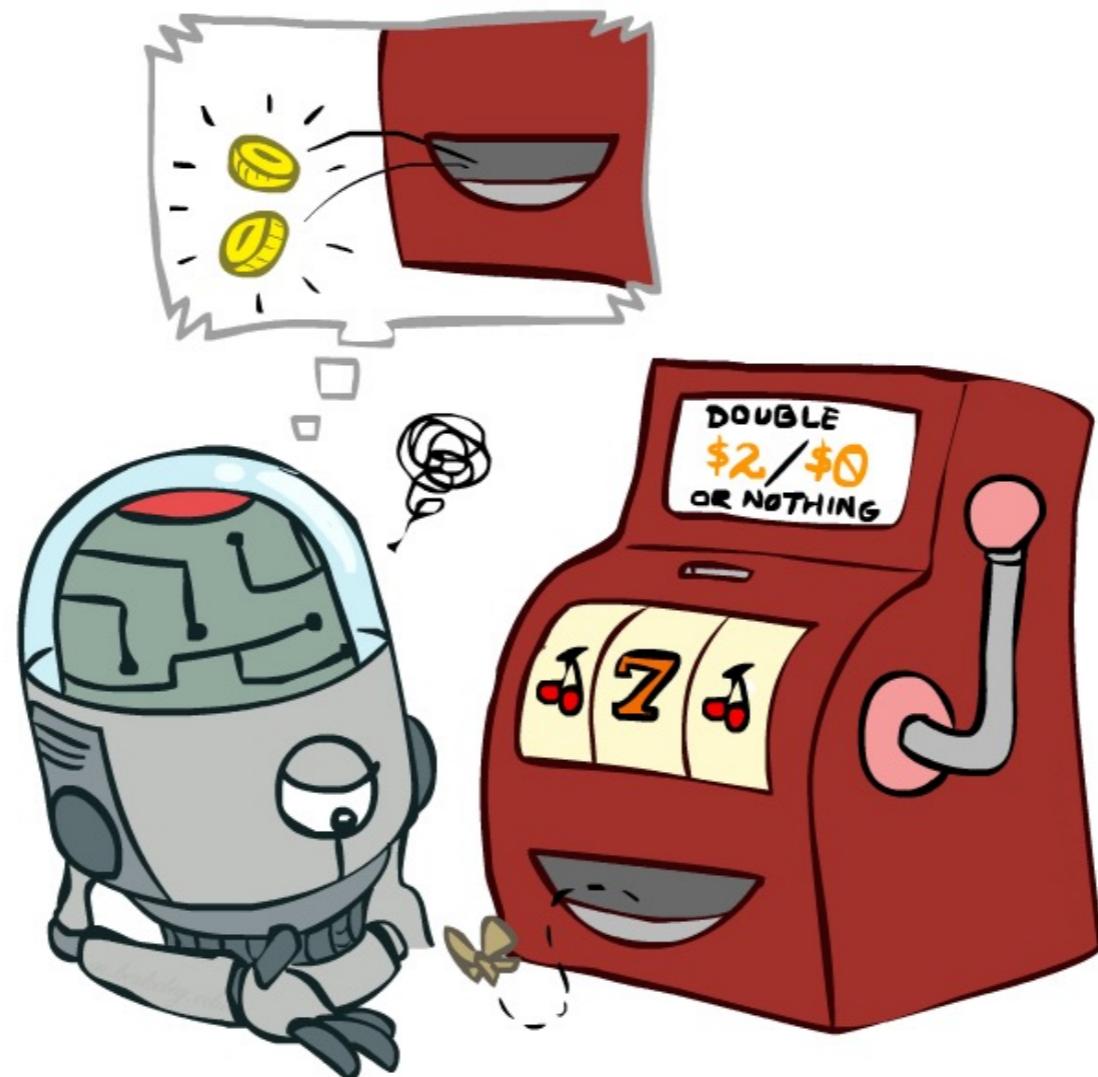
$$\hat{P}(a) = \frac{\text{num}(a)}{N}$$
$$E[A] \approx \sum_a \hat{P}(a) \cdot a$$

Unknown $P(A)$: “Model Free”

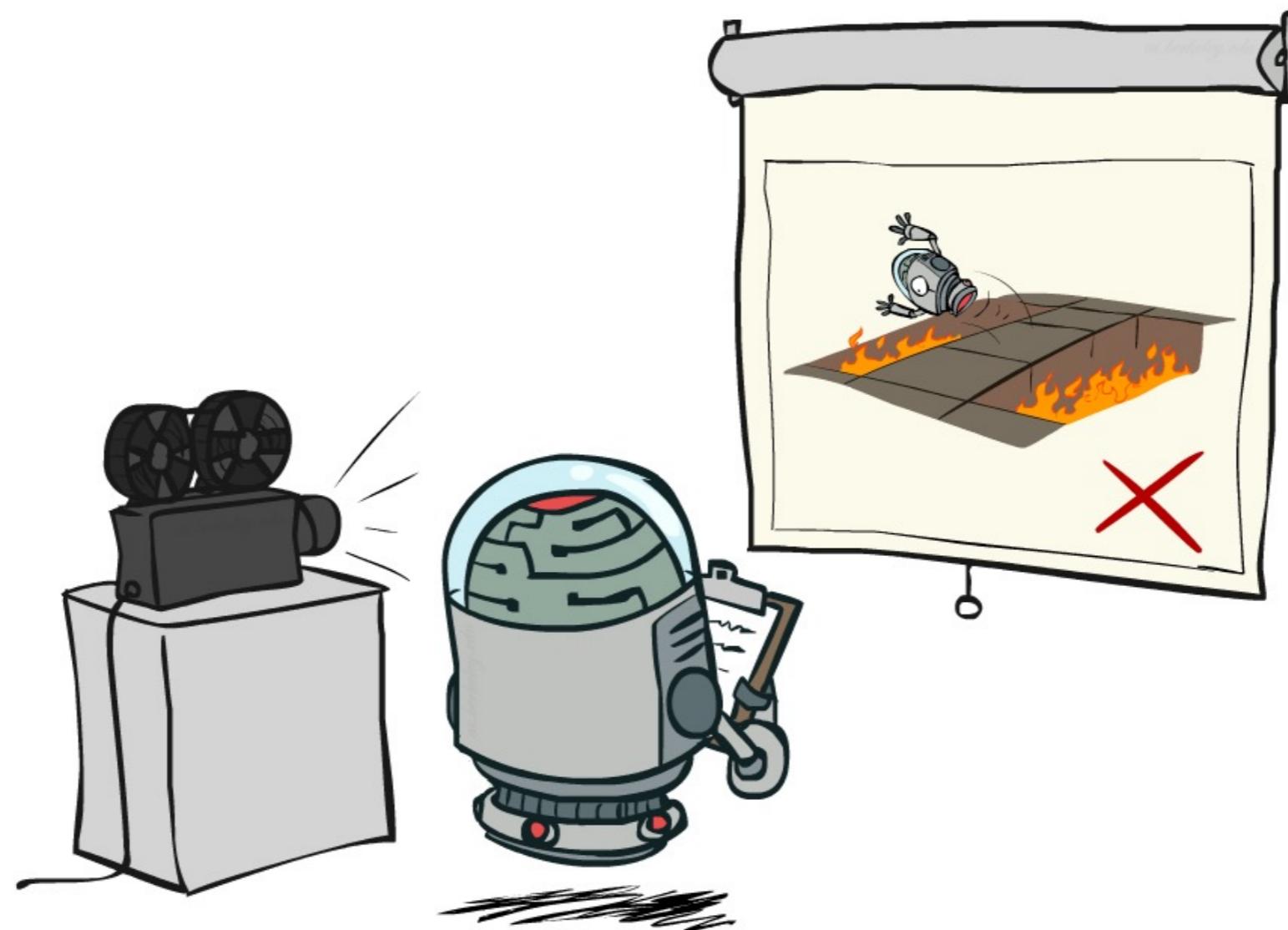
$$E[A] \approx \frac{1}{N} \sum_i a_i$$

Why does this work? Because samples appear with the right frequencies.

Model-Free Learning



Passive Reinforcement Learning



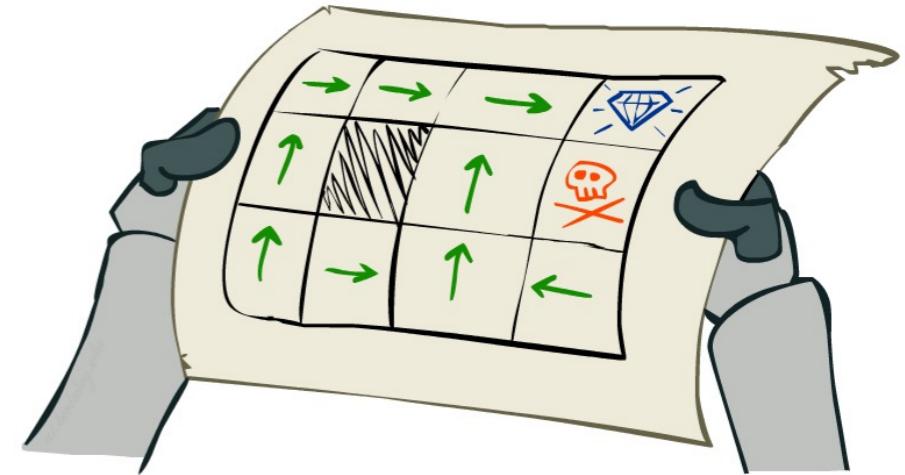
Passive Reinforcement Learning

- ❖ Simplified task: policy evaluation

- ❖ Input: a fixed policy $\pi(s)$
- ❖ You don't know the transitions $T(s,a,s')$
- ❖ You don't know the rewards $R(s,a,s')$
- ❖ Goal: learn the state values

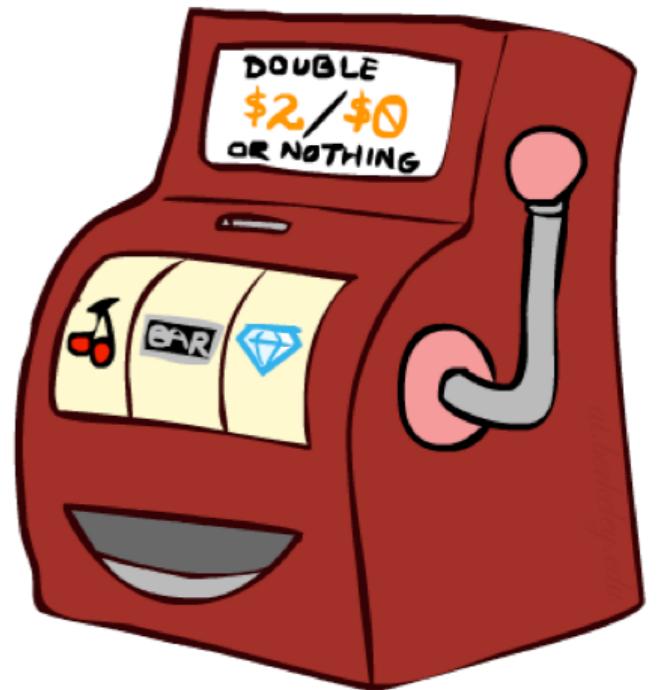
- ❖ In this case:

- ❖ Learner is “along for the ride”
- ❖ No choice about what actions to take
- ❖ Just execute the policy and learn from experience
- ❖ This is NOT offline planning! You actually take actions in the world.



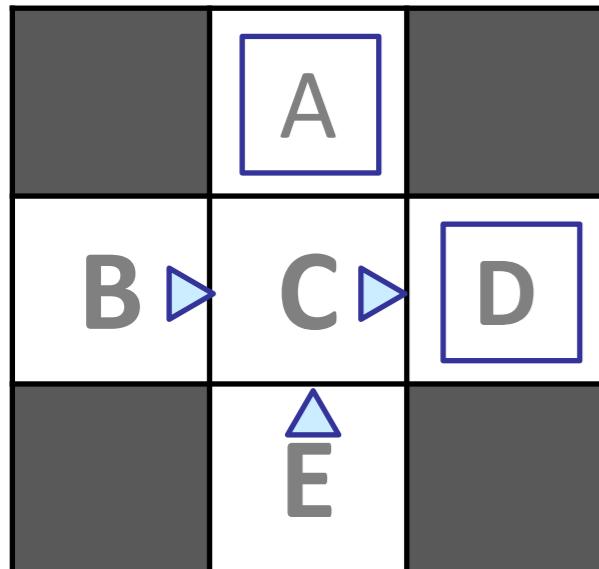
Direct Evaluation

- ❖ Goal: Compute values for each state under π
- ❖ Idea: Average together observed sample values
 - ❖ Act according to π
 - ❖ Every time you visit a state, write down what the sum of discounted rewards turned out to be
 - ❖ Average those samples
- ❖ This is called direct evaluation



Example: Direct Evaluation

Input Policy π



Assume: $\gamma = 1$

Observed Episodes (Training)

Episode 1

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 2

B, east, C, -1
C, east, D, -1
D, exit, x, +10

Episode 3

E, north, C, -1
C, east, D, -1
D, exit, x, +10

Episode 4

E, north, C, -1
C, east, A, -1
A, exit, x, -10

Output Values

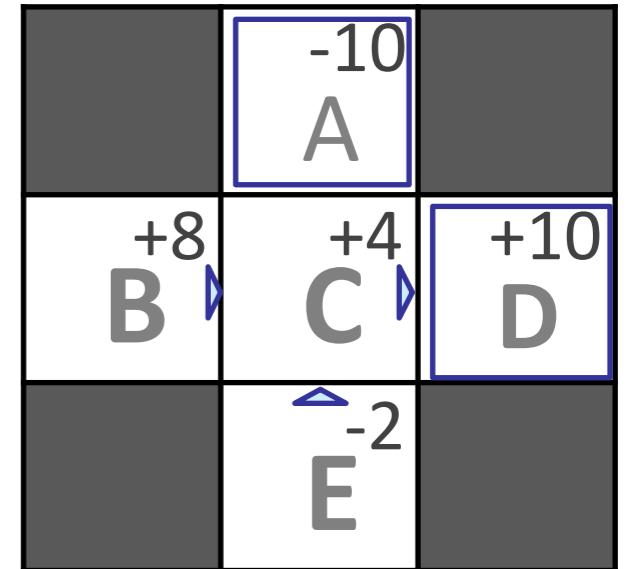
	-10 A	
+8 B	+4 C	+10 D
	-2 E	

Problems with Direct Evaluation

- ❖ What's good about direct evaluation?
 - ❖ It's easy to understand
 - ❖ It doesn't require any knowledge of T, R
 - ❖ It eventually computes the correct average values, using just sample transitions

- ❖ What's bad about it?
 - ❖ It wastes information about state connections
 - ❖ Each state must be learned separately
 - ❖ So, it takes a long time to learn

Output Values



If B and E both go to C under this policy, how can their values be different?

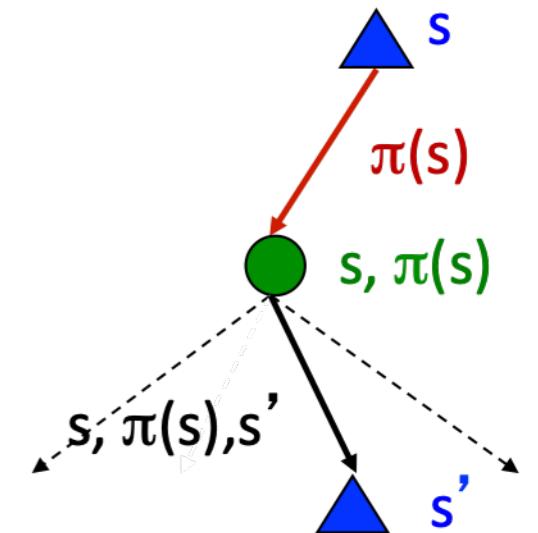
Why Not Use Policy Evaluation?

- ❖ Simplified Bellman updates calculate V for a fixed policy:
 - ❖ Each round, replace V with a one-step-look-ahead layer over V

$$V_0^\pi(s) = 0$$

$$V_{k+1}^\pi(s) \leftarrow \sum_{s'} T(s, \pi(s), s')[R(s, \pi(s), s') + \gamma V_k^\pi(s')]$$

- ❖ This approach fully exploited the connections between the states
- ❖ Unfortunately, we need T and R to do it!
- ❖ Key question: how can we do this update to V without knowing T and R ?
 - ❖ In other words, how do we take a weighted average without knowing the weights?



Sample-Based Policy Evaluation?

- ❖ We want to improve our estimate of V by computing these averages:

$$V_{k+1}^{\pi}(s) \leftarrow \sum_{s'} T(s, \pi(s), s')[R(s, \pi(s), s') + \gamma V_k^{\pi}(s')]$$

- ❖ Idea: Take samples of outcomes s' (by doing the action!) and average

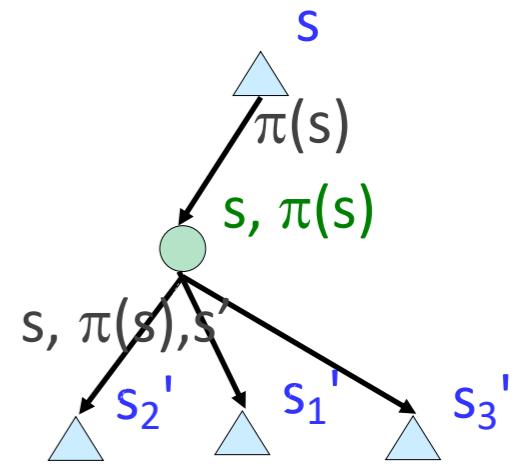
$$\text{sample}_1 = R(s, \pi(s), s'_1) + \gamma V_k^{\pi}(s'_1)$$

$$\text{sample}_2 = R(s, \pi(s), s'_2) + \gamma V_k^{\pi}(s'_2)$$

...

$$\text{sample}_n = R(s, \pi(s), s'_n) + \gamma V_k^{\pi}(s'_n)$$

$$V_{k+1}^{\pi}(s) \leftarrow \frac{1}{n} \sum_i \text{sample}_i$$



Almost! But we can't rewind time to get sample after sample from state s .

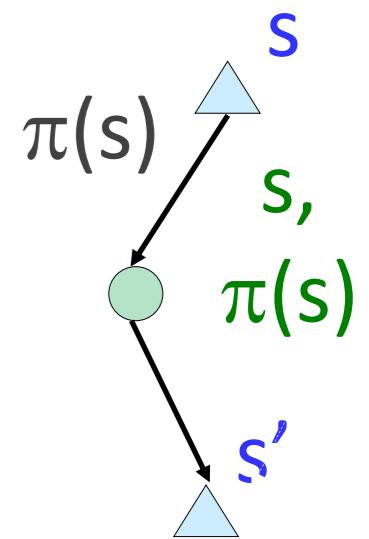
Temporal Difference Learning



Temporal Difference Learning

- ❖ Big idea: learn from every experience!

- ❖ Update $V(s)$ each time we experience a transition (s, a, s', r)
- ❖ Likely outcomes s' will contribute updates more often



- ❖ Temporal difference learning of values

- ❖ Policy still fixed, still doing evaluation!
- ❖ Move values toward value of whatever successor occurs: running average

Sample of $V(s)$: $sample = R(s, \pi(s), s') + \gamma V^\pi(s')$

Update to $V(s)$: $V^\pi(s) \leftarrow (1 - \alpha)V^\pi(s) + (\alpha)sample$

Same update: $V^\pi(s) \leftarrow V^\pi(s) + \alpha(sample - V^\pi(s))$

Exponential Moving Average

- ❖ Exponential moving average

- ❖ The running interpolation update: $\bar{x}_n = (1 - \alpha) \cdot \bar{x}_{n-1} + \alpha \cdot x_n$



- ❖ Makes recent samples more important:

$$\bar{x}_n = \frac{x_n + (1 - \alpha) \cdot x_{n-1} + (1 - \alpha)^2 \cdot x_{n-2} + \dots}{1 + (1 - \alpha) + (1 - \alpha)^2 + \dots}$$

- ❖ Forgets about the past (distant past values were wrong anyway)
 - ❖ Decreasing learning rate (α) can give converging averages

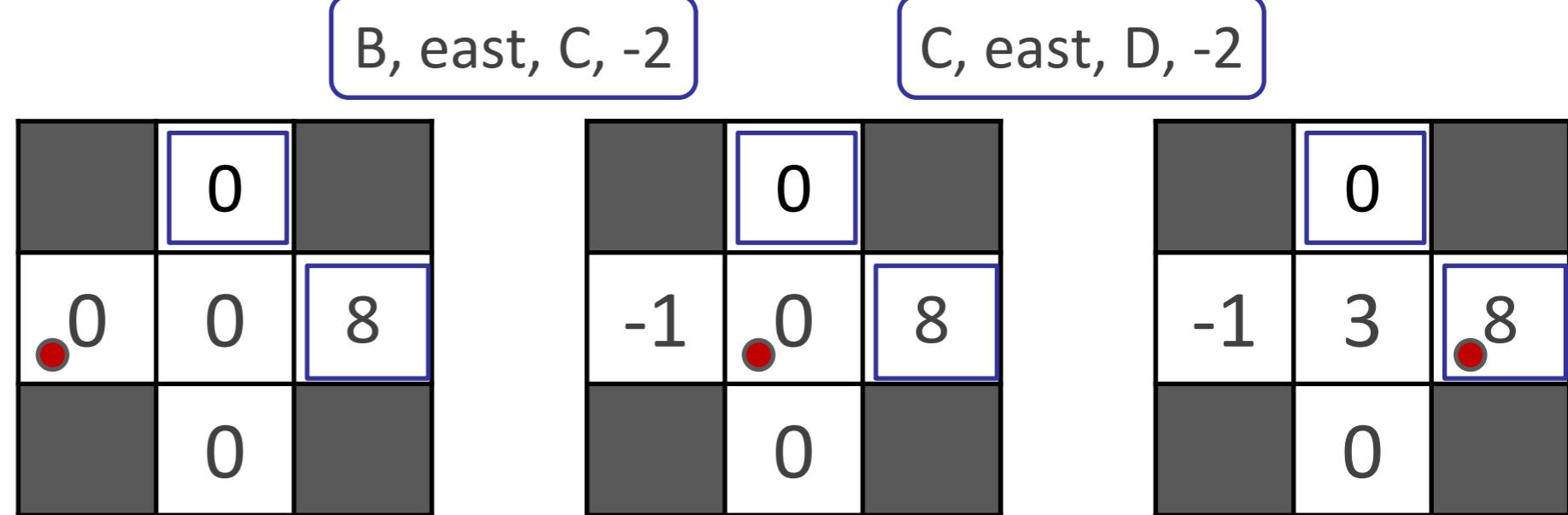
Example: Temporal Difference Learning

States

	A	
B	C	D
	E	

Assume: $\gamma = 1, \alpha = 1/2$

Observed Transitions



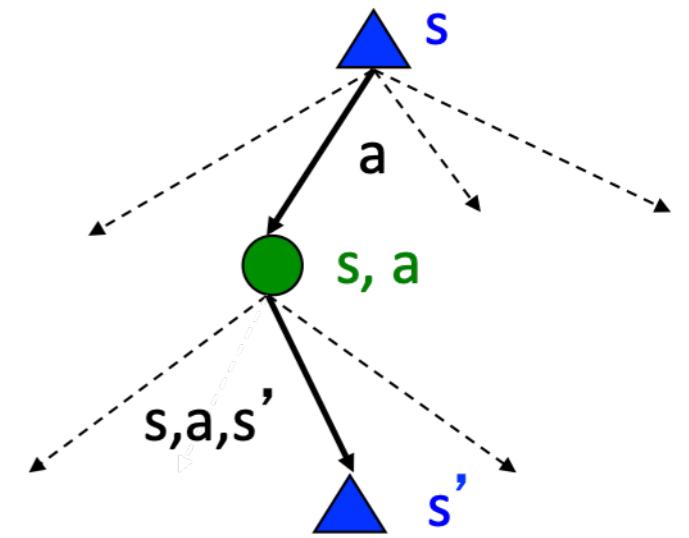
$$V^\pi(s) \leftarrow (1 - \alpha)V^\pi(s) + \alpha [R(s, \pi(s), s') + \gamma V^\pi(s')]$$

Problems with TD Value Learning

- ❖ TD value learning is a model-free way to do policy evaluation, mimicking Bellman updates with running sample averages
- ❖ However, if we want to turn values into a (new) policy, we're sunk:

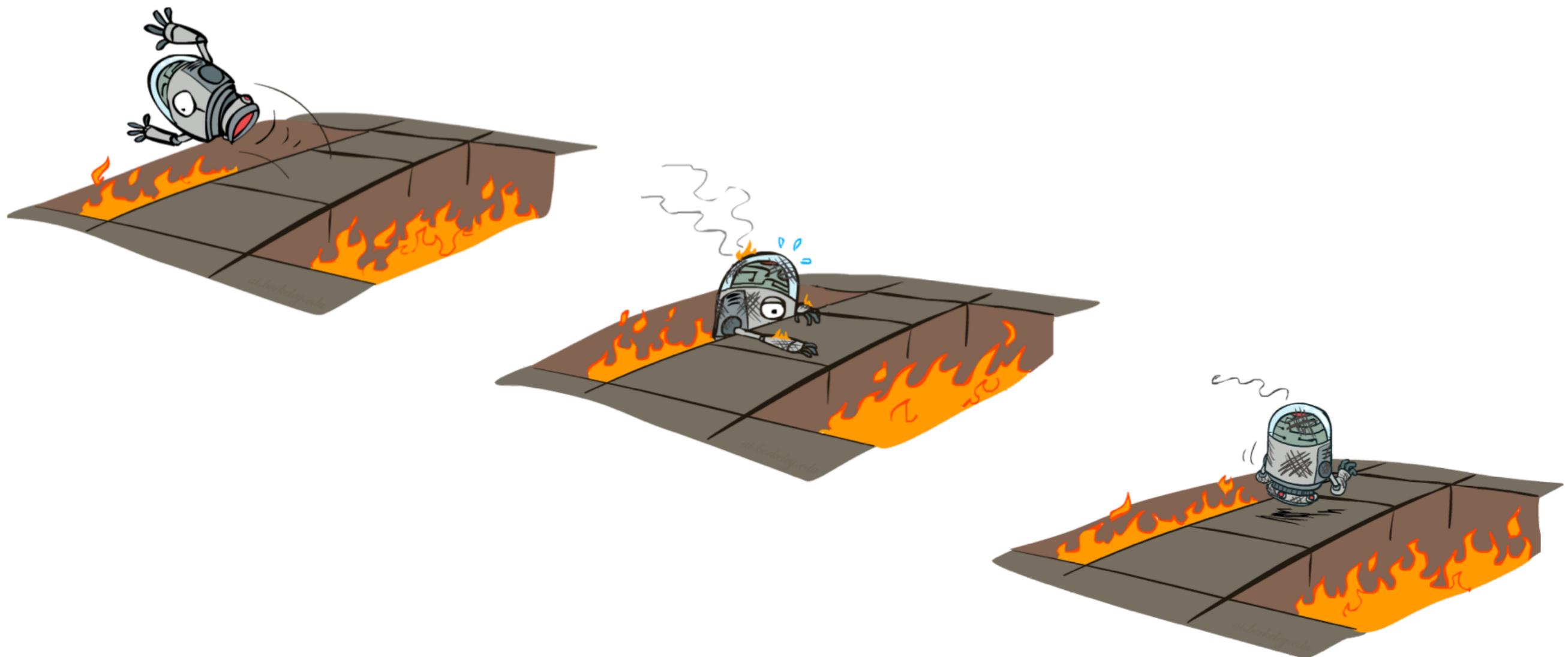
$$\pi(s) = \arg \max_a Q(s, a)$$

$$Q(s, a) = \sum_{s'} T(s, a, s') [R(s, a, s') + \gamma V(s')]$$



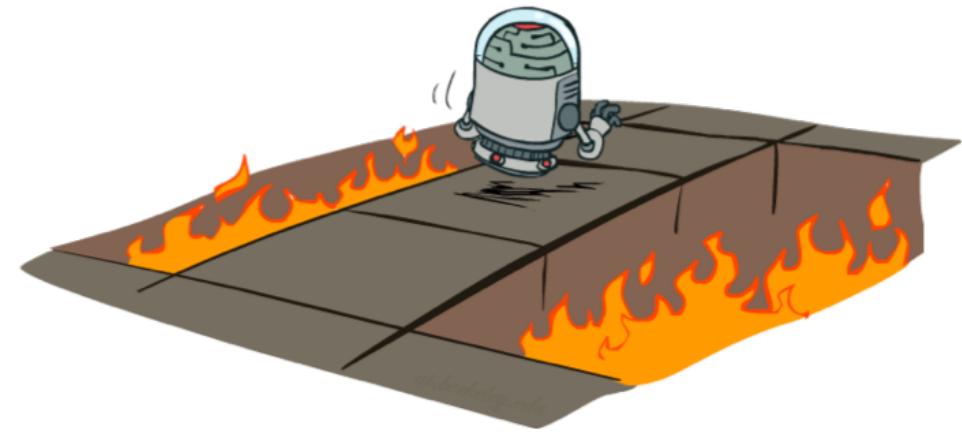
- ❖ Idea: learn Q-values, not values
- ❖ Makes action selection model-free too!

Active Reinforcement Learning



Active Reinforcement Learning

- ❖ Full reinforcement learning: optimal policies (like value iteration)
 - ❖ You don't know the transitions $T(s,a,s')$
 - ❖ You don't know the rewards $R(s,a,s')$
 - ❖ You choose the actions now
 - ❖ Goal: learn the optimal policy / values
- ❖ In this case:
 - ❖ Learner makes choices!
 - ❖ Fundamental tradeoff: exploration vs. exploitation
 - ❖ This is NOT offline planning! You actually take actions in the world and find out what happens...



Detour: Q-Value Iteration

- ❖ Value iteration: find successive (depth-limited) values
 - ❖ Start with $V_0(s) = 0$, which we know is right
 - ❖ Given V_k , calculate the depth $k+1$ values for all states:

$$V_{k+1}(s) \leftarrow \max_a \sum_{s'} T(s, a, s') [R(s, a, s') + \gamma V_k(s')]$$

- ❖ But Q-values are more useful, so compute them instead
 - ❖ Start with $Q_0(s, a) = 0$, which we know is right
 - ❖ Given Q_k , calculate the depth $k+1$ q-values for all q-states:

$$Q_{k+1}(s, a) \leftarrow \sum_{s'} T(s, a, s') [R(s, a, s') + \gamma \max_{a'} Q_k(s', a')]$$

Q-Learning

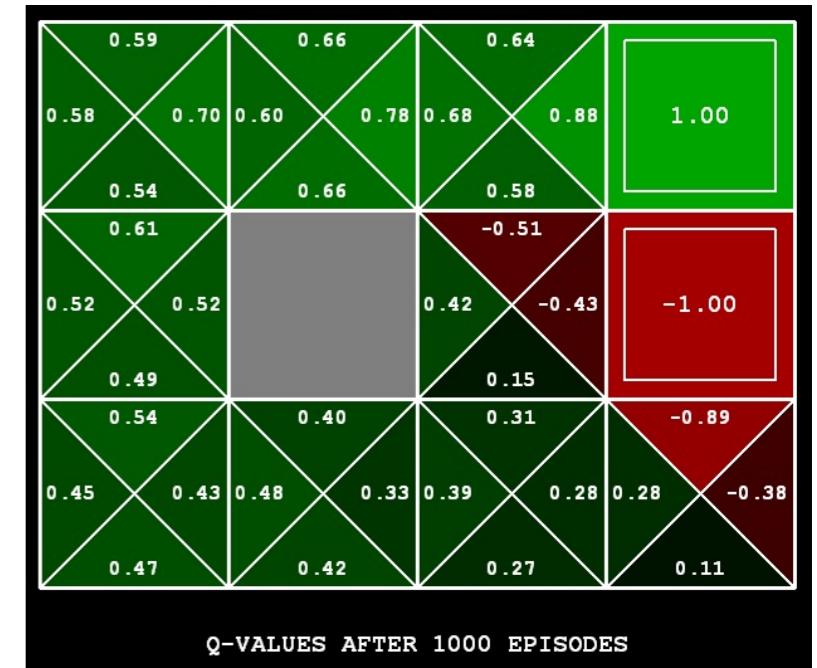
- ❖ Q-Learning: sample-based Q-value iteration

$$Q_{k+1}(s, a) \leftarrow \sum_{s'} T(s, a, s') \left[R(s, a, s') + \gamma \max_{a'} Q_k(s', a') \right]$$

- ❖ Learn Q(s,a) values as you go

- ❖ Receive a sample (s, a, s', r)
- ❖ Consider your old estimate: $Q(s, a)$
- ❖ Consider your new sample estimate:

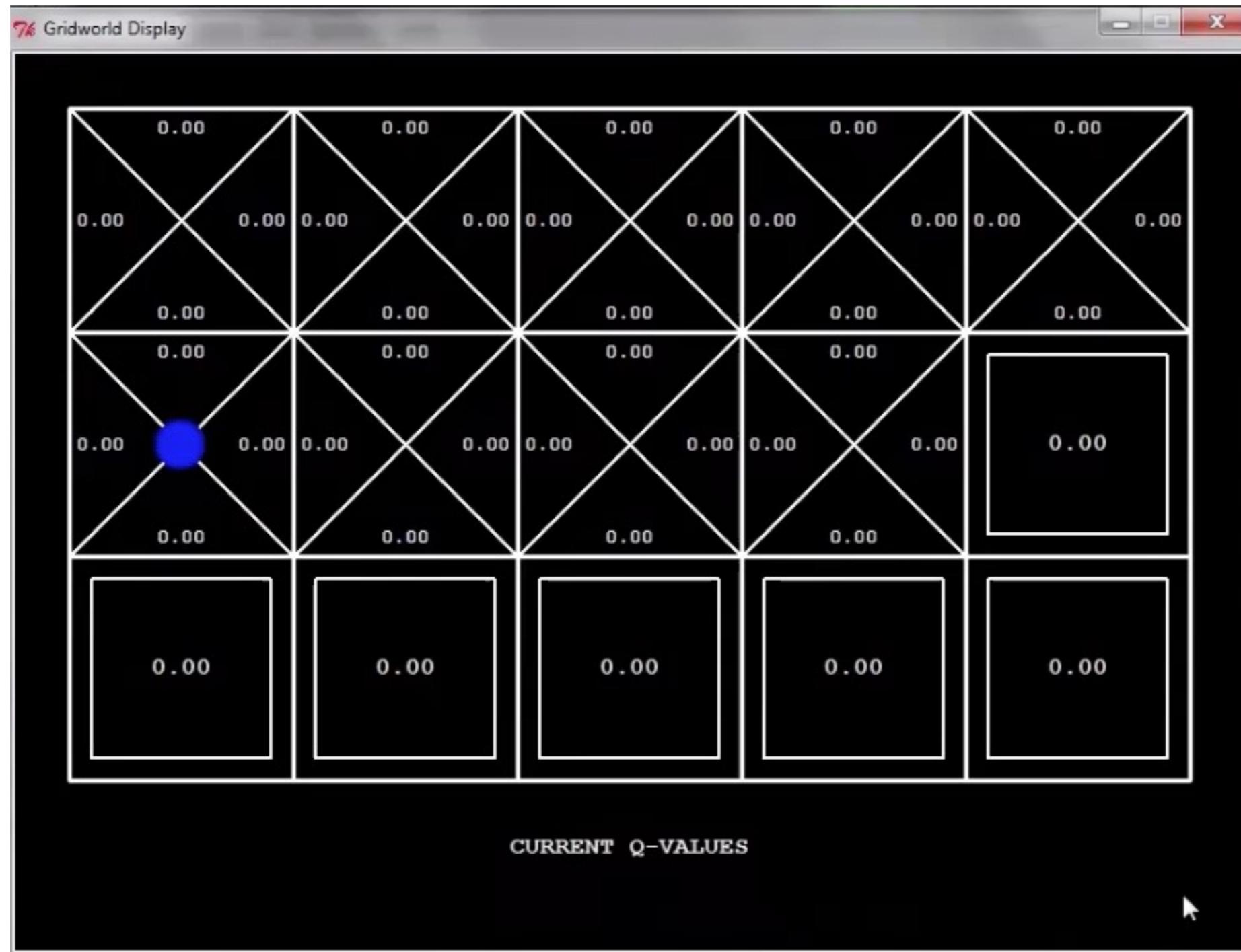
$$\text{sample} = R(s, a, s') + \gamma \max_{a'} Q(s', a')$$



- ❖ Incorporate the new estimate into a running average:

$$Q(s, a) \leftarrow (1 - \alpha)Q(s, a) + (\alpha) [\text{sample}]$$

Video of Demo Q-Learning -- Gridworld



Q-Learning Principles

- ❖ Most classic model-free RL algorithm
- ❖ Learn $Q^*(s, a)$ from observed transitions s, a, r, s'

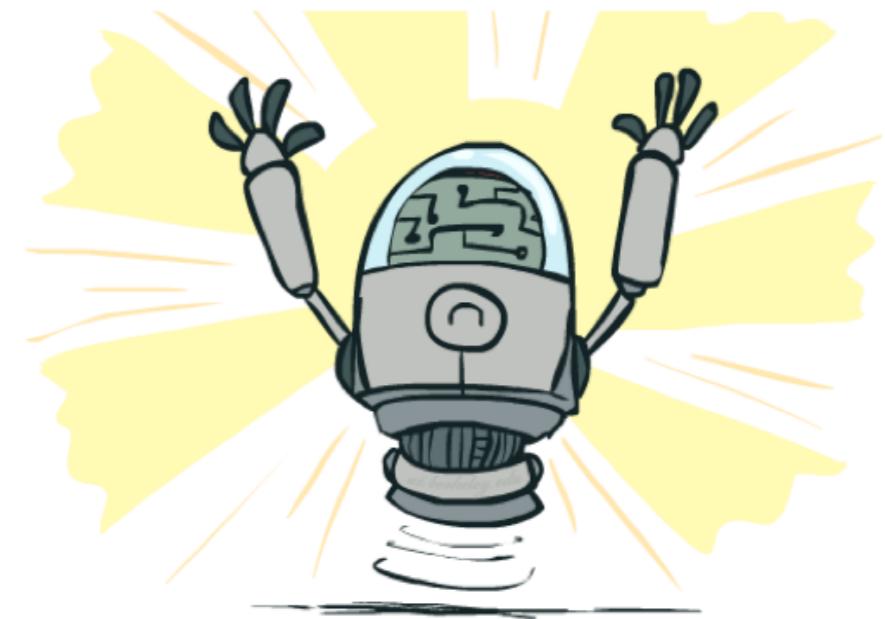
$$sample = R(s, a, s') + \gamma \max_{a'} Q(s', a')$$

$$Q(s, a) \leftarrow (1 - \alpha)Q(s, a) + (\alpha) [sample]$$

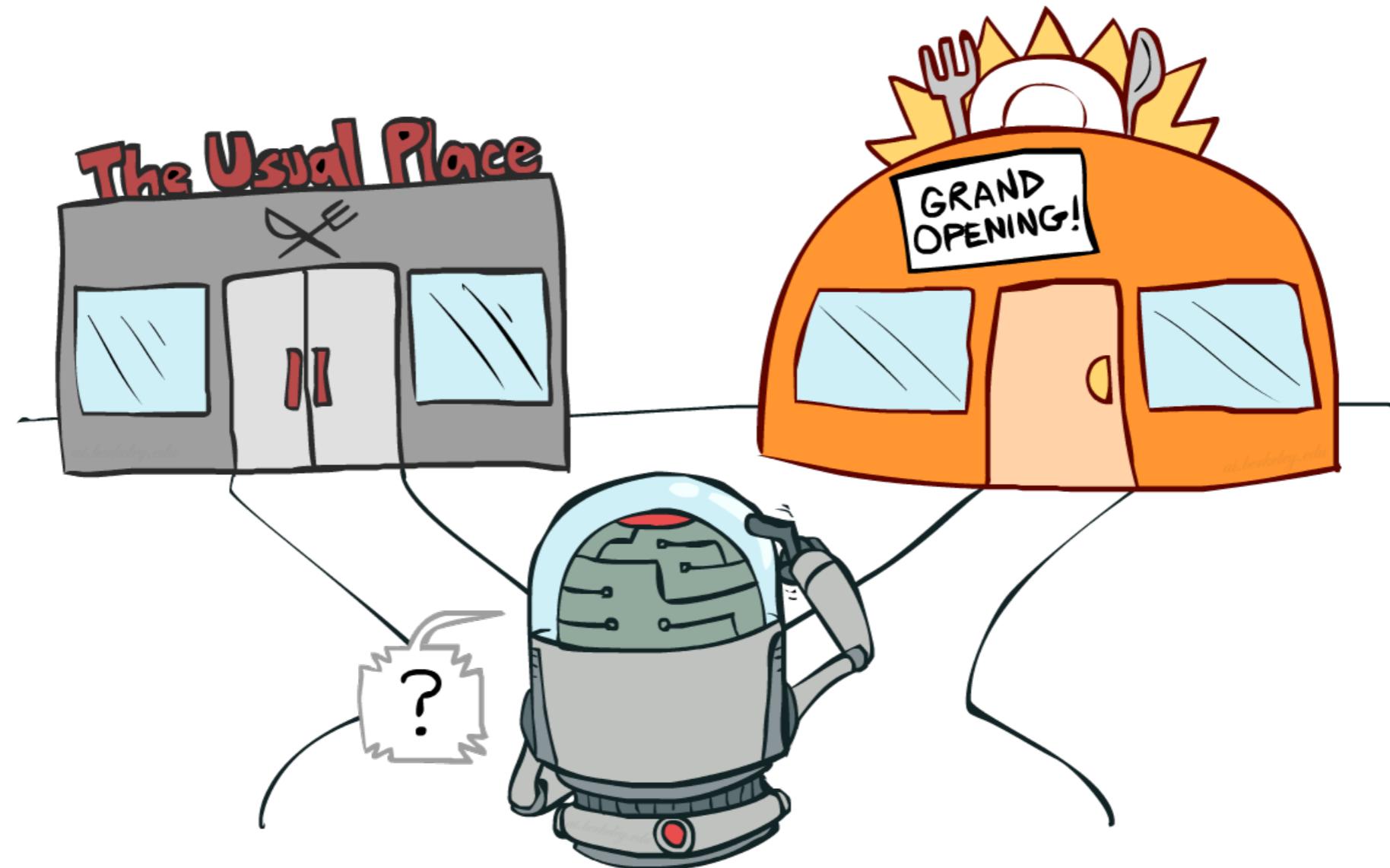
- ❖ Exploit by using greedy policy from $Q(s, a)$
- ❖ Need to explore as T, R are unknown

Q-Learning Properties

- ❖ Amazing result: Q-learning converges to optimal policy -- even if you're acting suboptimally!
- ❖ This is called **off-policy learning**
- ❖ Caveats:
 - ❖ You have to explore enough
 - ❖ You have to eventually make the learning rate small enough
 - ❖ ... but not decrease it too quickly
 - ❖ Basically, in the limit, it doesn't matter how you select actions (!)



Exploration vs. Exploitation

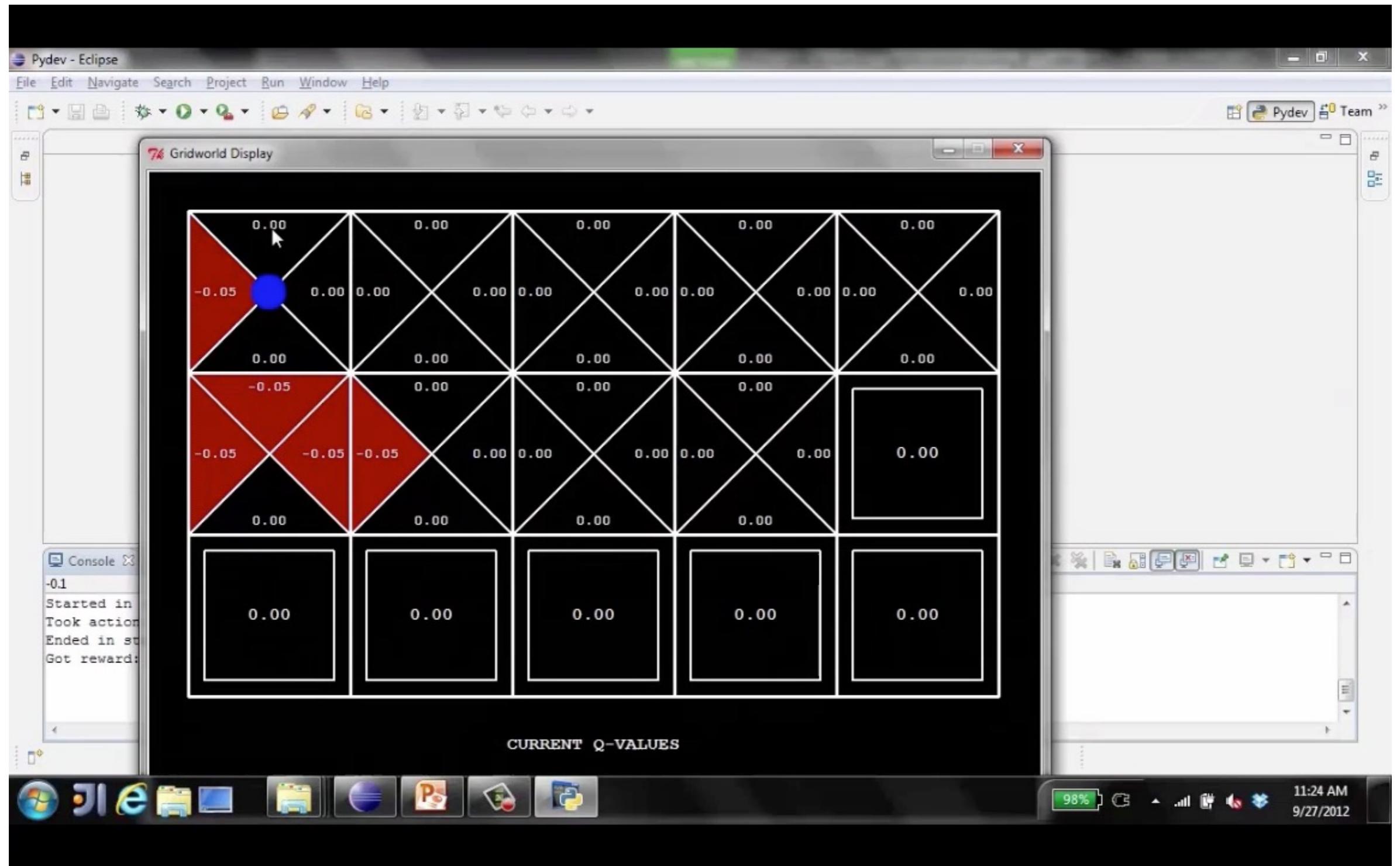


How to Explore?

- ❖ Several schemes for forcing exploration
 - ❖ Simplest: random actions (ϵ -greedy)
 - ❖ Every time step, flip a coin
 - ❖ With (small) probability ϵ , act randomly
 - ❖ With (large) probability $1-\epsilon$, act on current policy
 - ❖ Problems with random actions?
 - ❖ You do eventually explore the space, but keep thrashing around once learning is done
 - ❖ One solution: lower ϵ over time



Video of Demo Q-Learning Auto Cliff Grid



Quiz: Convergence of Q-learning

- ❖ Would Q-learning converge if random actions are chosen 10% of the times?
- ❖ Would Q-learning converge if random actions are chosen 50% of the times?
- ❖ Would Q-learning converge if random actions are chosen 100% of the times?

Exploration Functions

❖ When to explore?

- ❖ Random actions: explore a fixed amount
- ❖ Better idea: explore areas whose badness is not (yet) established, eventually stop exploring

❖ Exploration function

- ❖ Takes a value estimate u and a visit count n , and returns an optimistic utility, e.g. $f(u, n) = u + k/n$

Regular Q-Update: $Q(s, a) \leftarrow_{\alpha} R(s, a, s') + \gamma \max_{a'} Q(s', a')$

Modified Q-Update: $Q(s, a) \leftarrow_{\alpha} R(s, a, s') + \gamma \max_{a'} f(Q(s', a'), N(s', a'))$

- ❖ Note: this propagates the “bonus” back to states that lead to unknown states as well!



Regret

- ❖ Even if you learn the optimal policy, you still make mistakes along the way!
- ❖ Regret is a measure of your total mistake cost: the difference between your (expected) rewards, including youthful suboptimality, and optimal (expected) rewards
- ❖ Minimizing regret goes beyond learning to be optimal – it requires optimally learning to be optimal
- ❖ Example: random exploration and exploration functions both end up optimal, but random exploration has higher regret

