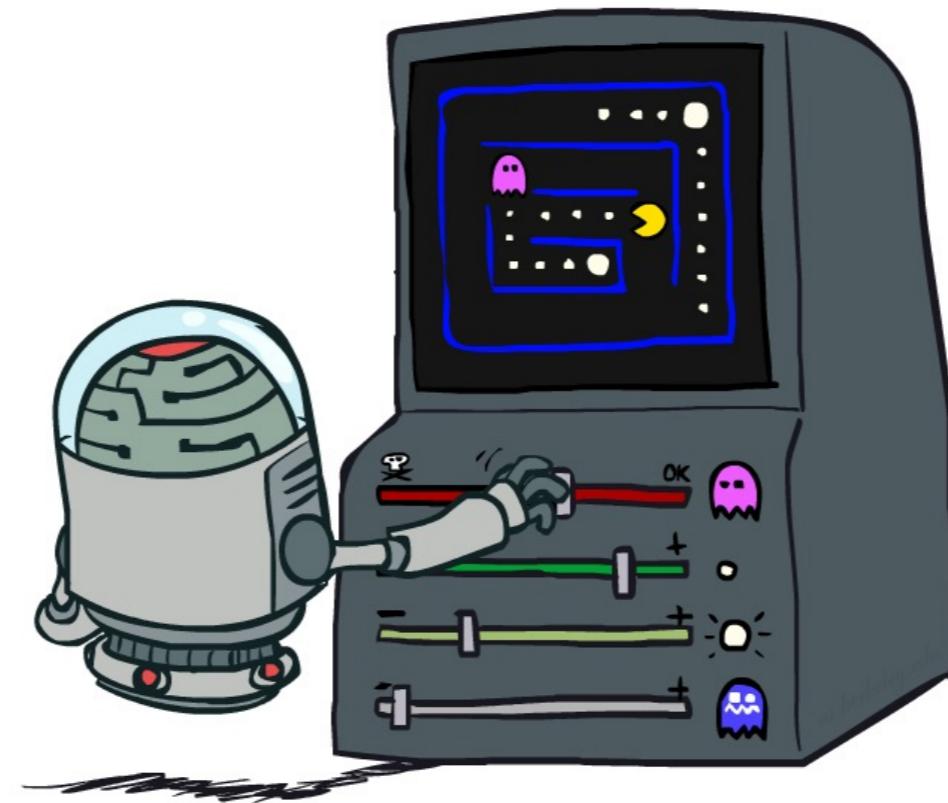


Ve492: Introduction to Artificial Intelligence

Reinforcement Learning II



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

Reinforcement Learning

- ❖ We still assume an 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 , so must try out actions
- ❖ Big idea: Compute all averages over T using sample outcomes



The Story So Far: MDPs and RL

Known MDP: Offline Solution

Goal	Technique
Compute V^*, Q^*, π^*	Value / policy iteration
Evaluate a fixed policy π	Policy evaluation

Unknown MDP: Model-Based

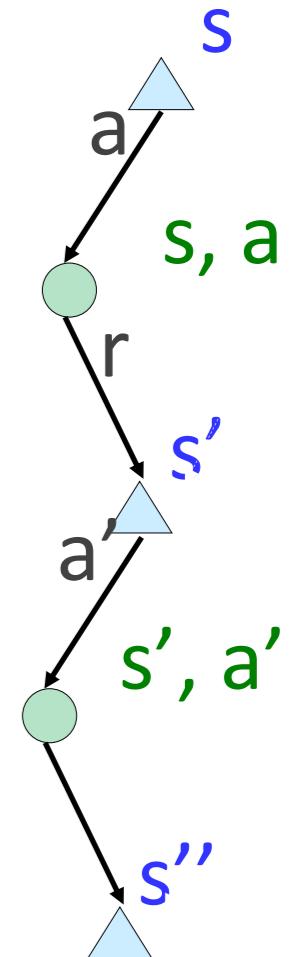
Goal	Technique
Compute V^*, Q^*, π^*	VI/PI on approx. MDP
Evaluate a fixed policy π	PE on approx. MDP

Unknown MDP: Model-Free

Goal	Technique
Compute V^*, Q^*, π^*	Q-learning
Evaluate a fixed policy π	Value Learning

Model-Free Learning

- ❖ Model-free (temporal difference) learning
 - ❖ Experience world through episodes
 $(s, a, r, s', a', r', s'', a'', r'', s''', \dots)$
 - ❖ Update estimates each transition (s, a, r, s')
 - ❖ Over time, updates will mimic Bellman updates



Q-Learning

- ❖ We'd like to do Q-value updates to each Q-state:

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

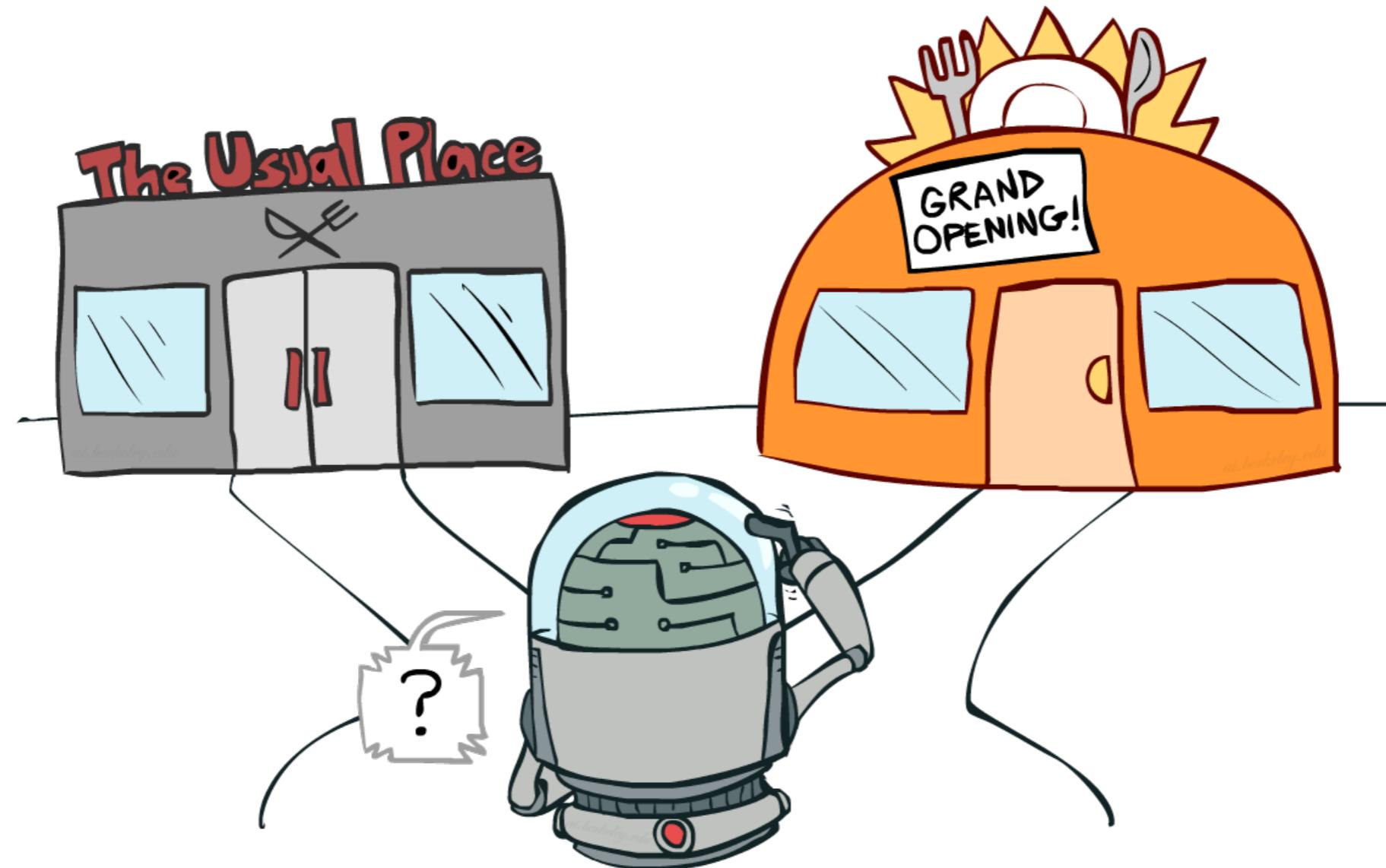
- ❖ But can't compute this update without knowing T, R
- ❖ Instead, compute average as we go
 - ❖ Receive a sample transition (s, a, r, s')
 - ❖ This sample suggests

$$Q(s, a) \approx r + \gamma \max_{a'} Q(s', a')$$

- ❖ But we want to average over results from (s, a) (Why?)
- ❖ So keep a running average

$$Q(s, a) \leftarrow (1 - \alpha)Q(s, a) + (\alpha) \left[r + \gamma \max_{a'} Q(s', a') \right]$$

Exploration vs. Exploitation



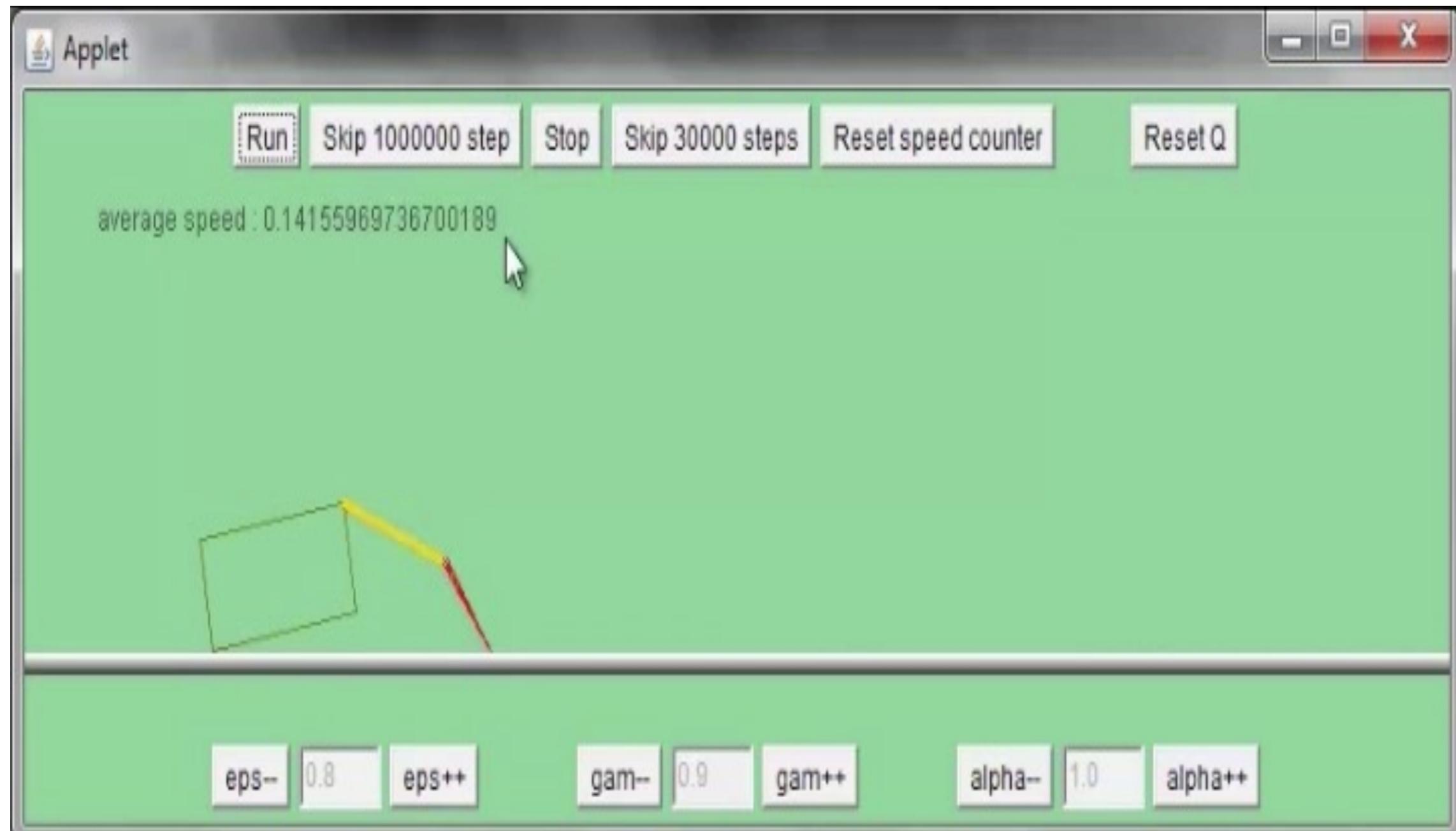
How to Explore?

- ❖ 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
 - ❖ Another solution: exploration functions



Video of Demo Q-learning – Epsilon-Greedy – Crawler



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. $f(u, n) = u + k/n$

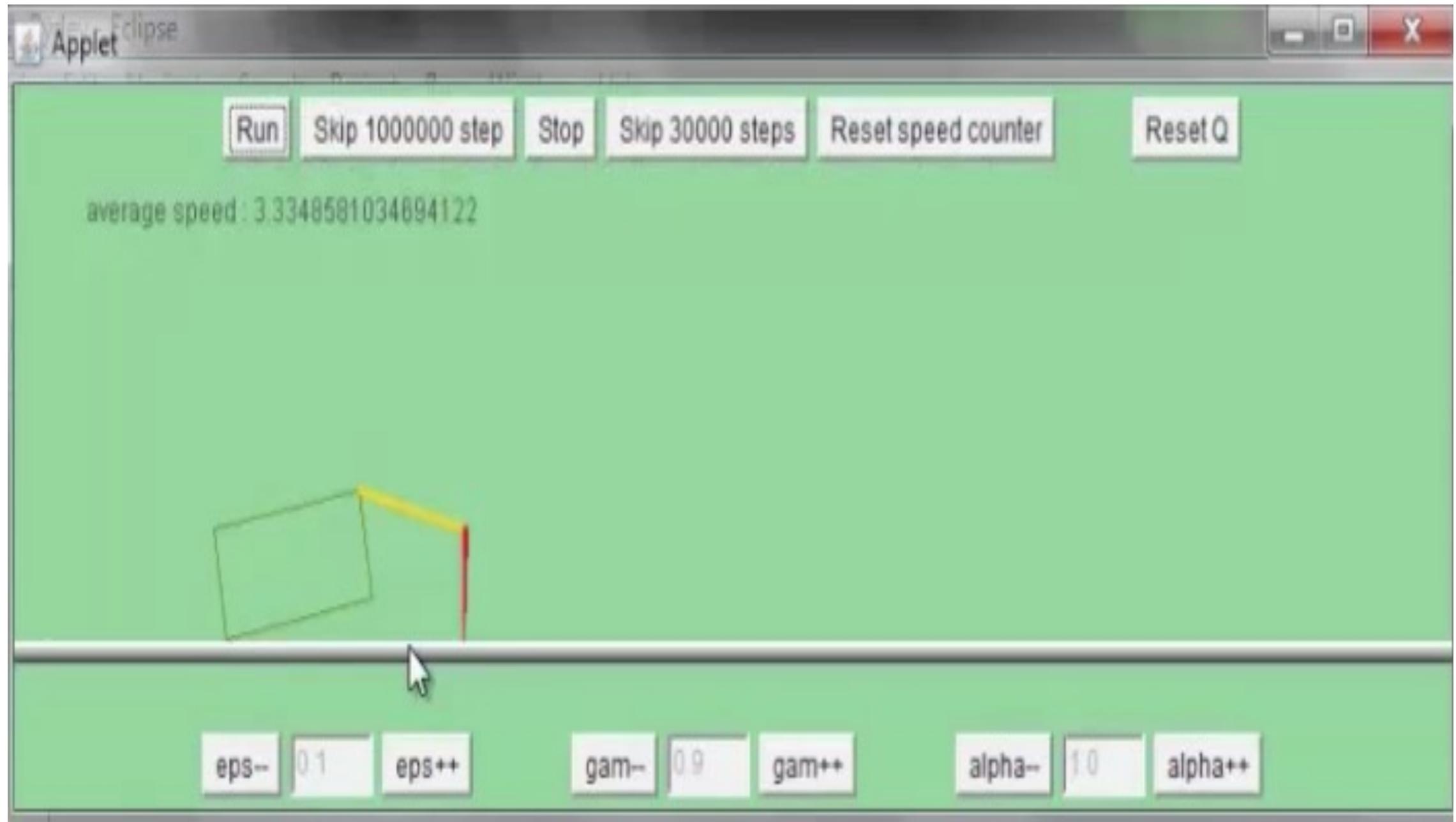
Regular Q-Update: $Q(s, a) \leftarrow_{\alpha} R(s, a, s') + \gamma \max_{a'} Q(s', a')$

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!

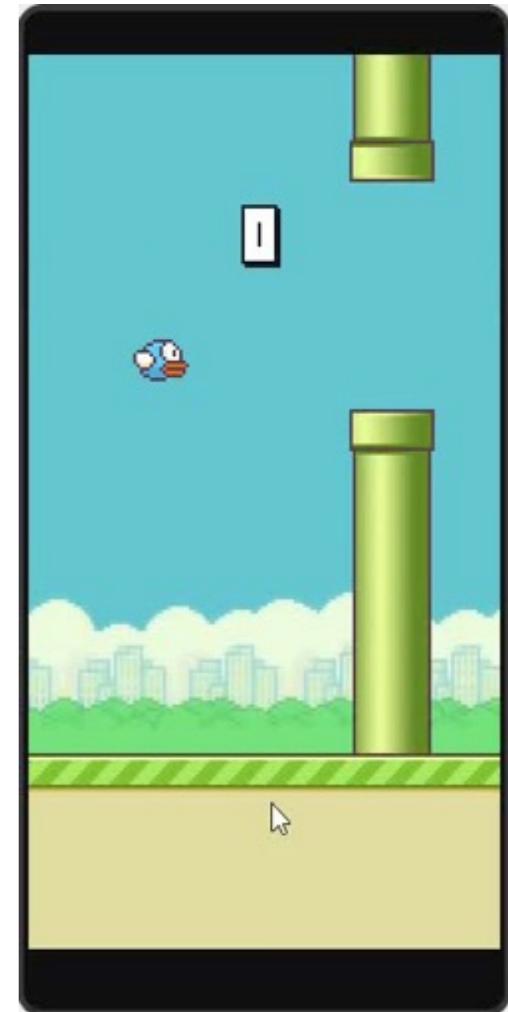


Video of Demo Q-learning – Exploration Function – Crawler

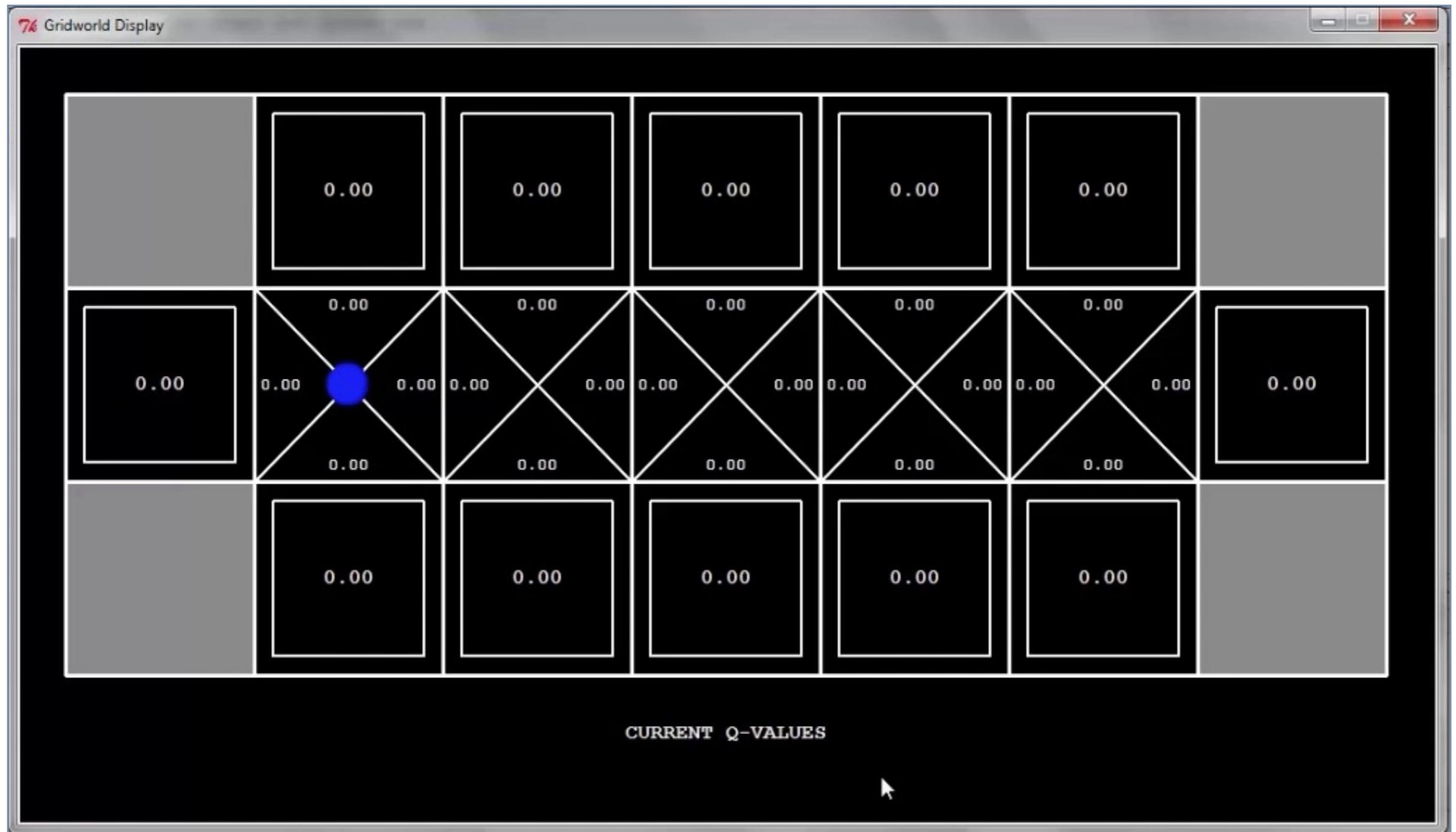


Example: Flappy Bird RL

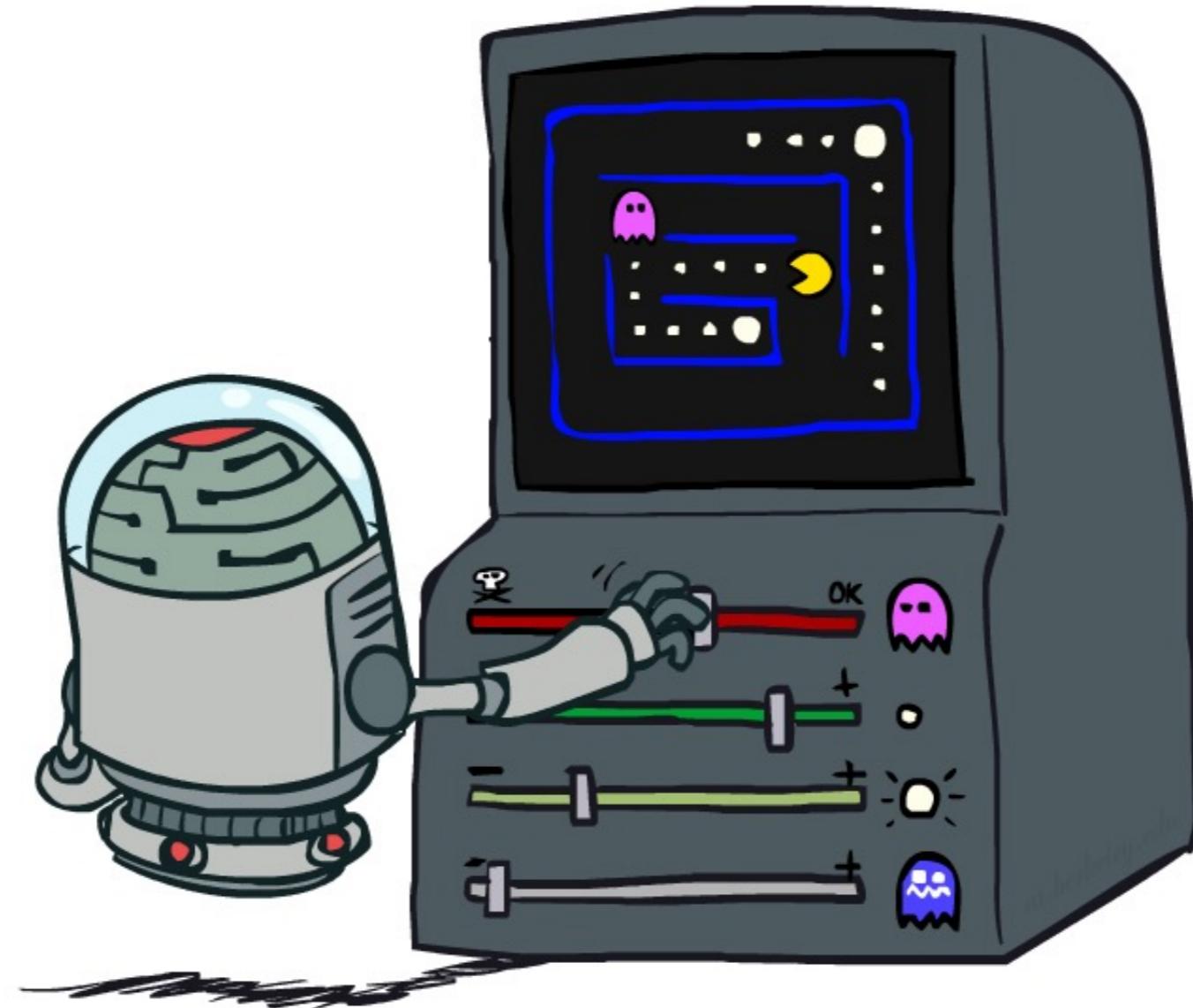
- ❖ State space
 - ❖ Discretized vertical distance from lower pipe
 - ❖ Discretized horizontal distance from next pair of pipes
 - ❖ Life: Dead or Living
- ❖ Actions
 - ❖ Click
 - ❖ Do nothing
- ❖ Rewards
 - ❖ +1 if Flappy Bird still alive
 - ❖ -1000 if Flappy Bird is dead
- ❖ 6-7 hours of Q-learning



Video of Demo Q-learning – Manual Exploration – Bridge Grid

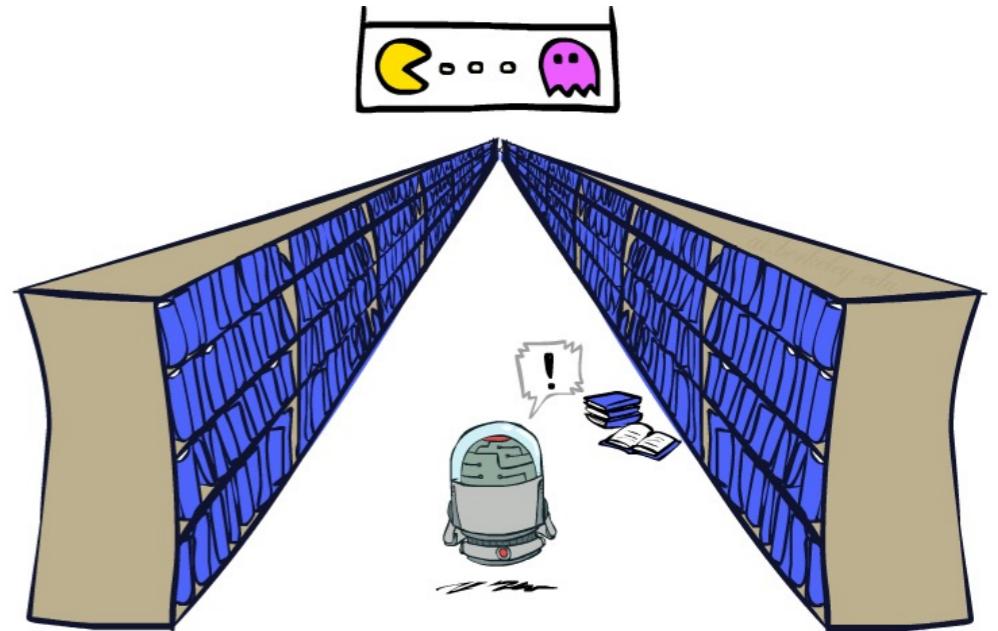
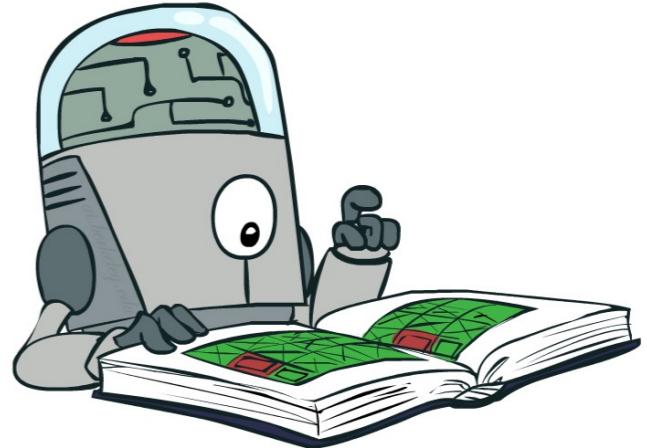


Approximate Q-Learning



Generalizing Across States

- ❖ Basic Q-Learning keeps a table of all q-values
- ❖ In realistic situations, we cannot possibly learn about every single state!
 - ❖ Too many states to visit them all in training
 - ❖ Too many states to hold the q-tables in memory
- ❖ Instead, we want to generalize:
 - ❖ Learn about some small number of training states from experience
 - ❖ Generalize that experience to new, similar situations
 - ❖ This is a fundamental idea in machine learning, and we'll see it over and over again

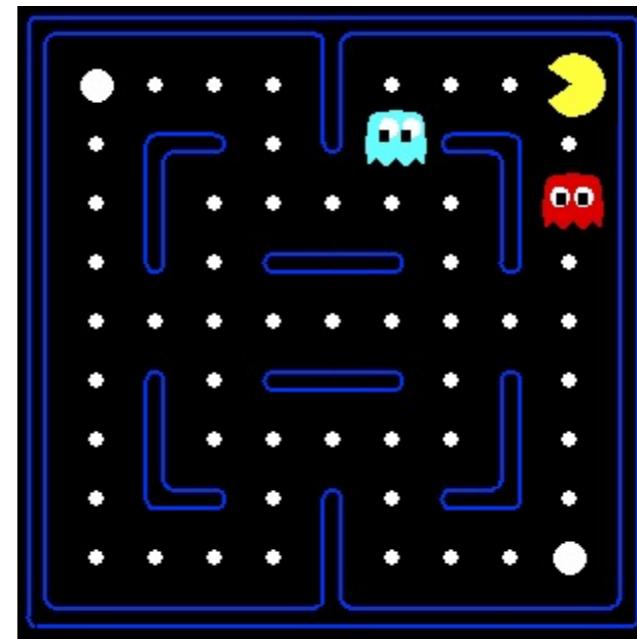


Example: Pacman

Let's say we discover through experience that this state is bad:



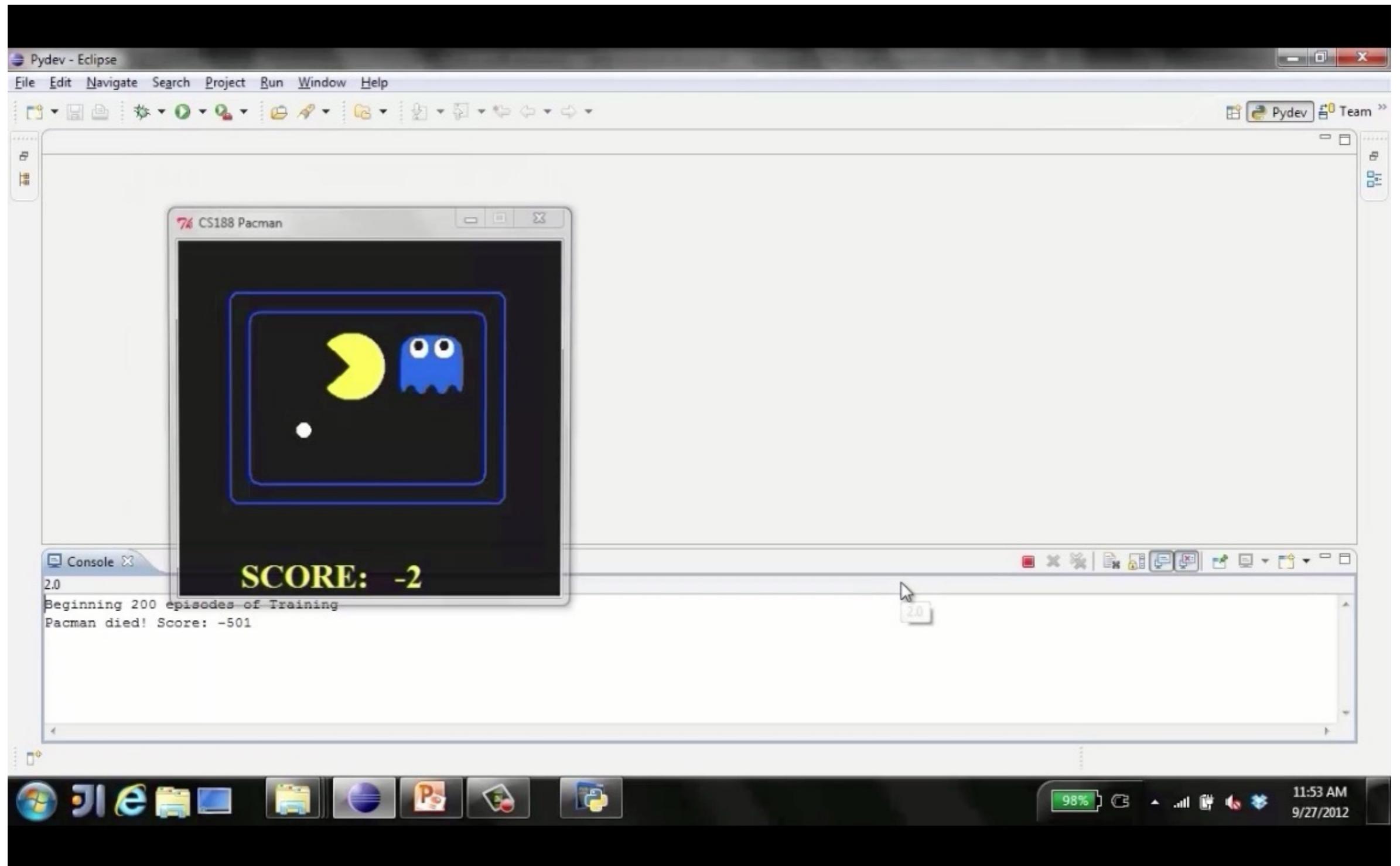
In naïve q-learning, we know nothing about this state:



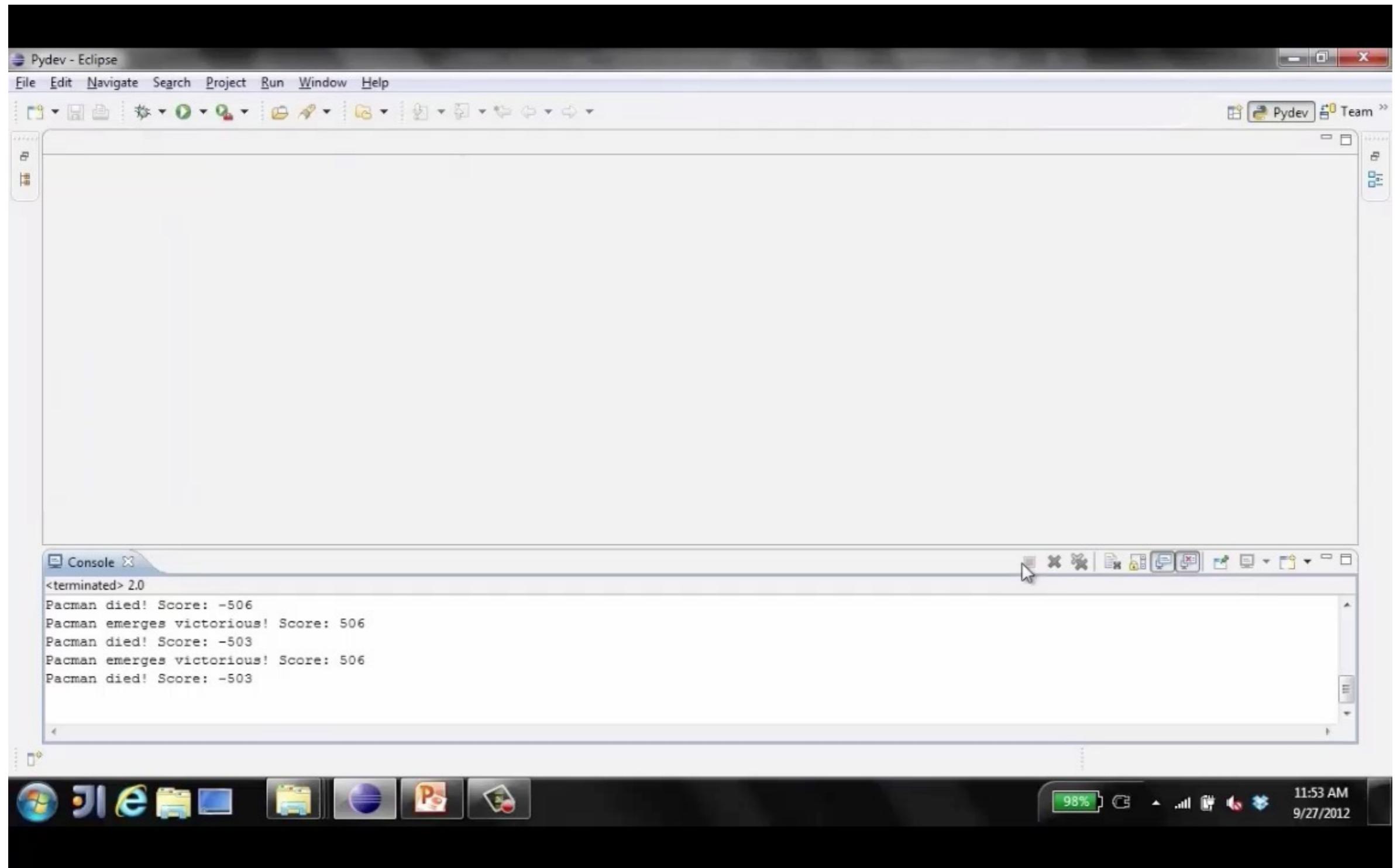
Or even this one!



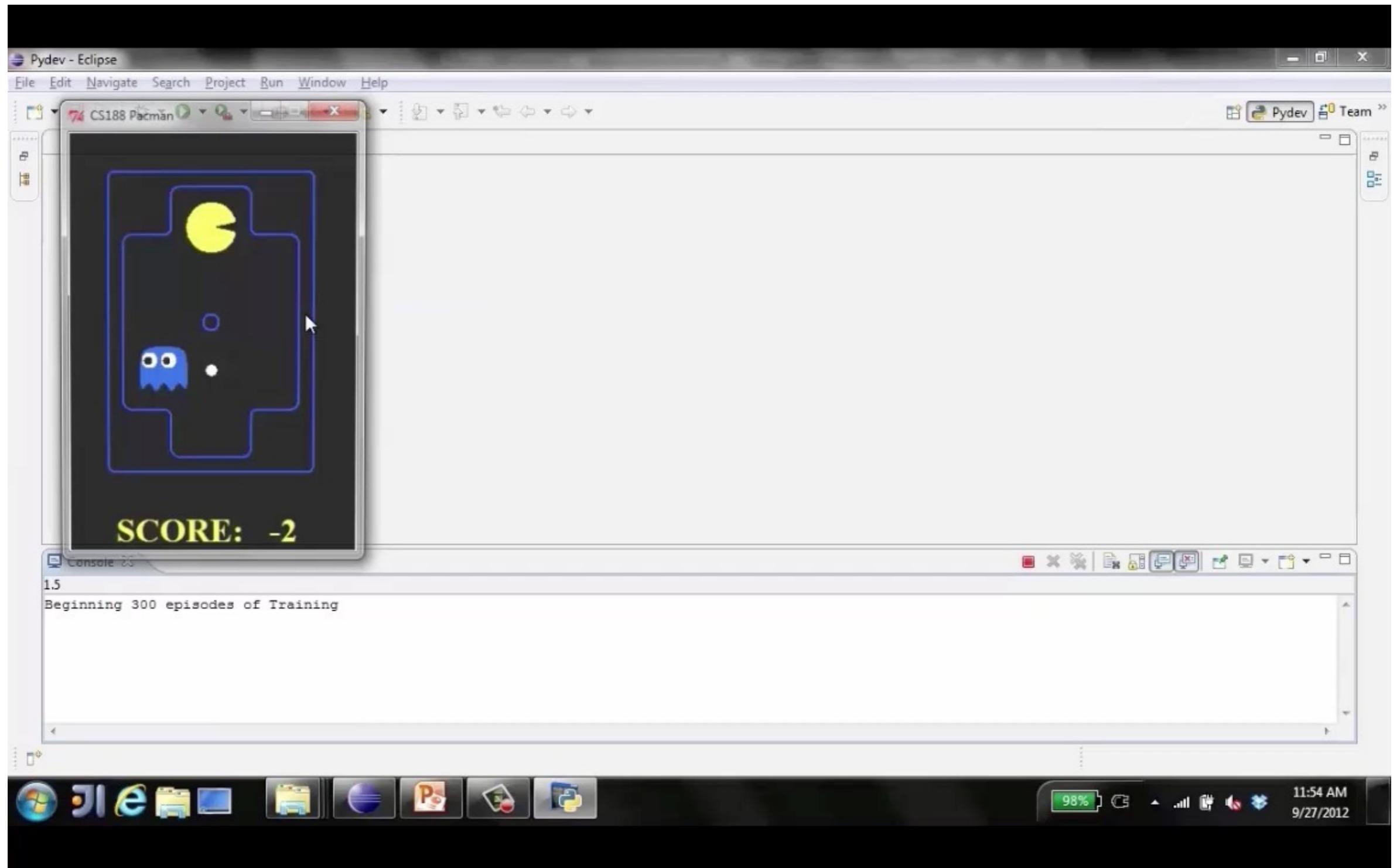
Video of Demo Q-Learning Pacman – Tiny – Watch All



Video of Demo Q-Learning Pacman – Tiny – Silent Train

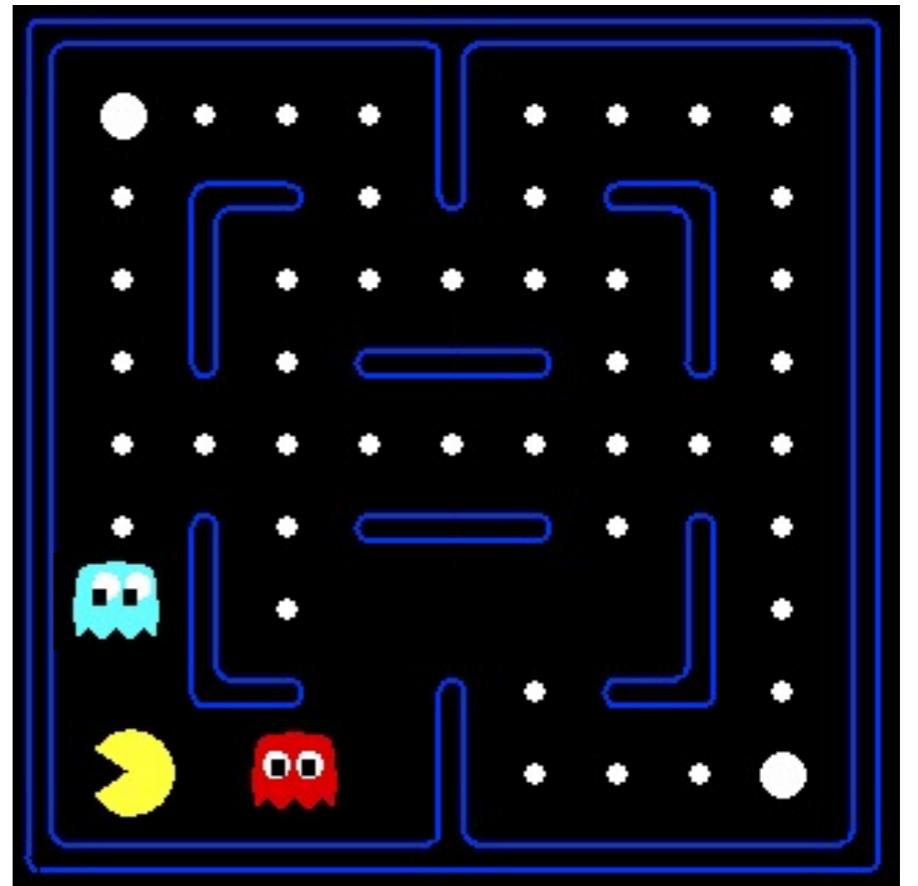


Video of Demo Q-Learning Pacman – Tricky – Watch All



Feature-Based Representations

- ❖ Solution: describe a state using a vector of features (properties)
 - ❖ Features are functions from states to real numbers (often 0/1) that capture important properties of the state
 - ❖ Example features:
 - ❖ Distance to closest ghost
 - ❖ Distance to closest dot
 - ❖ Number of ghosts
 - ❖ $1 / (\text{dist to dot})^2$
 - ❖ Is Pacman in a tunnel? (0/1)
 - ❖ etc.
 - ❖ Can also describe a q-state (s, a) with features (e.g. action moves closer to food)



Linear Value Functions

- ❖ Using a feature representation, we can write a q function (or value function) for any state using a few weights:

$$V(s) = w_1 f_1(s) + w_2 f_2(s) + \dots + w_n f_n(s)$$

$$Q(s, a) = w_1 f_1(s, a) + w_2 f_2(s, a) + \dots + w_n f_n(s, a)$$

- ❖ Advantage: our experience is summed up in a few powerful numbers
- ❖ Disadvantage: states may share features but actually be very different in value!

Approximate Q-Learning

- ❖ Q-learning with linear Q-functions:

$$Q(s, a) = w_1 f_1(s, a) + w_2 f_2(s, a) + \dots + w_n f_n(s, a)$$

transition = (s, a, r, s')

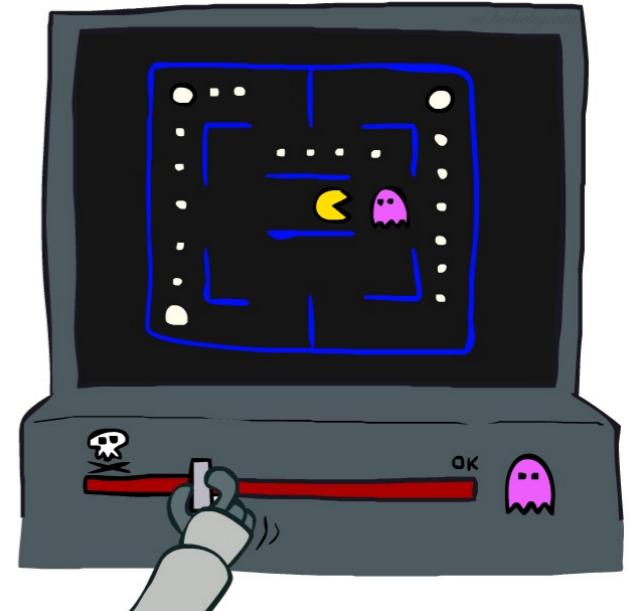
difference = $[r + \gamma \max_{a'} Q(s', a')] - Q(s, a)$

$Q(s, a) \leftarrow Q(s, a) + \alpha$ [difference]

Exact Q's

$w_i \leftarrow w_i + \alpha$ [difference] $f_i(s, a)$

Approximate Q's



- ❖ Intuitive interpretation:

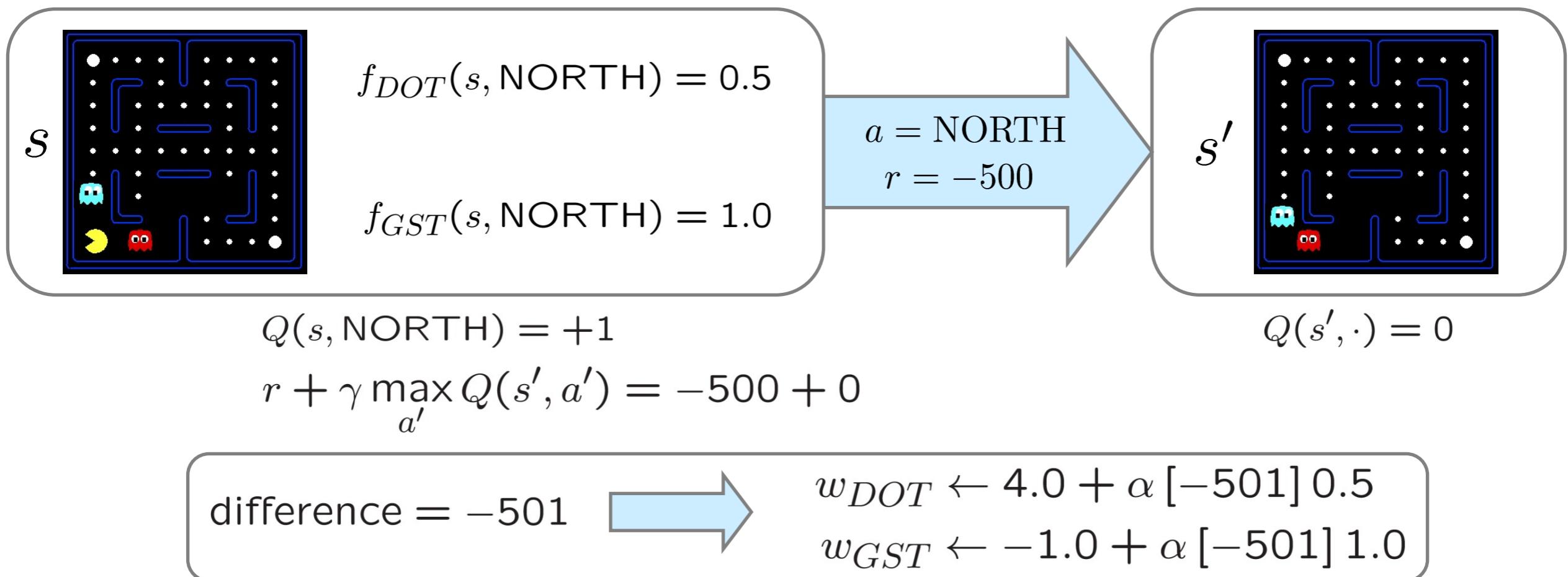
- ❖ Adjust weights of active features

- ❖ E.g., if something unexpectedly bad happens, blame the features that were on:
disprefer all states with that state's features

- ❖ Formal justification: online least squares

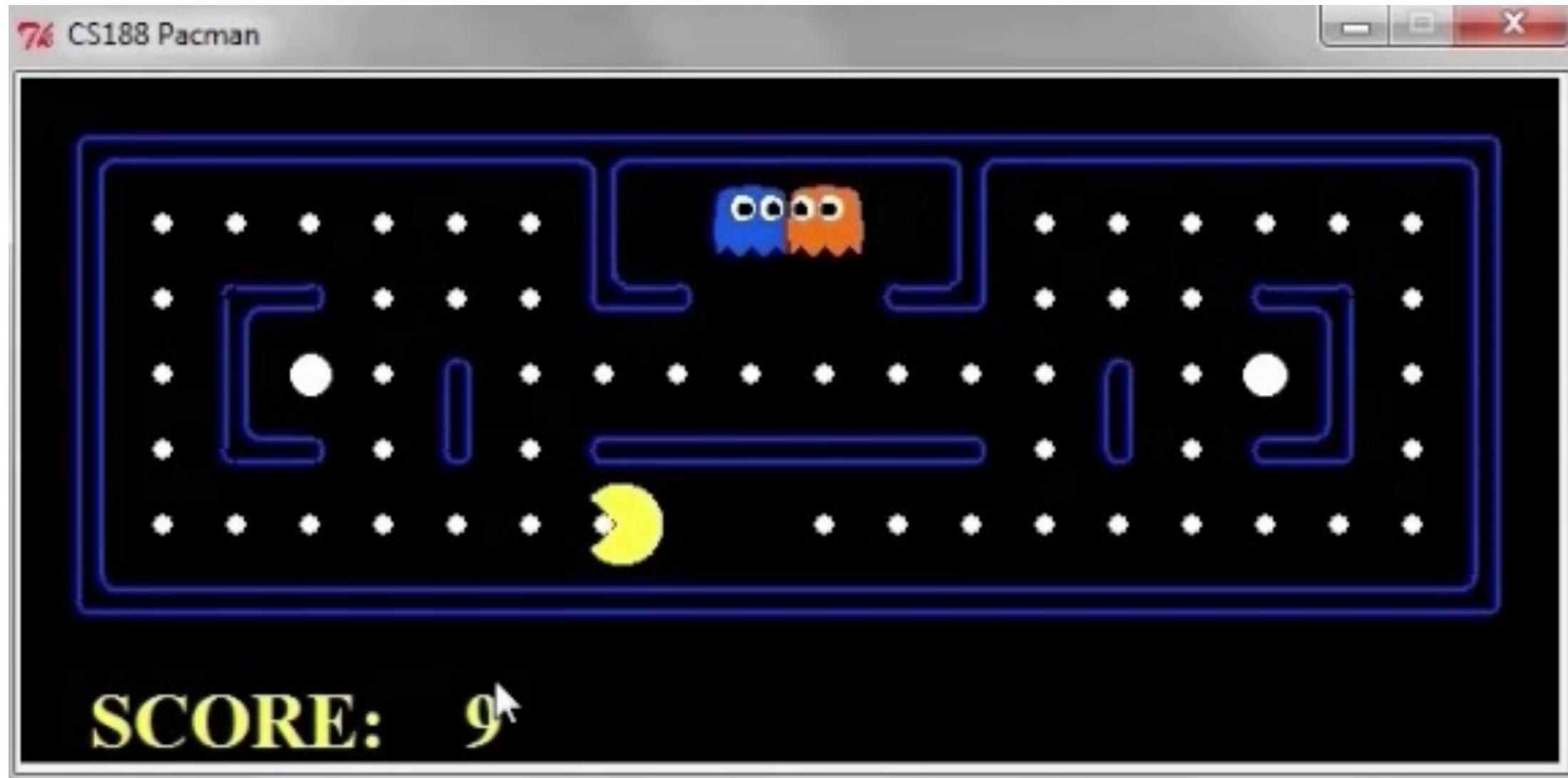
Example: Q-Pacman

$$Q(s, a) = 4.0f_{DOT}(s, a) - 1.0f_{GST}(s, a)$$

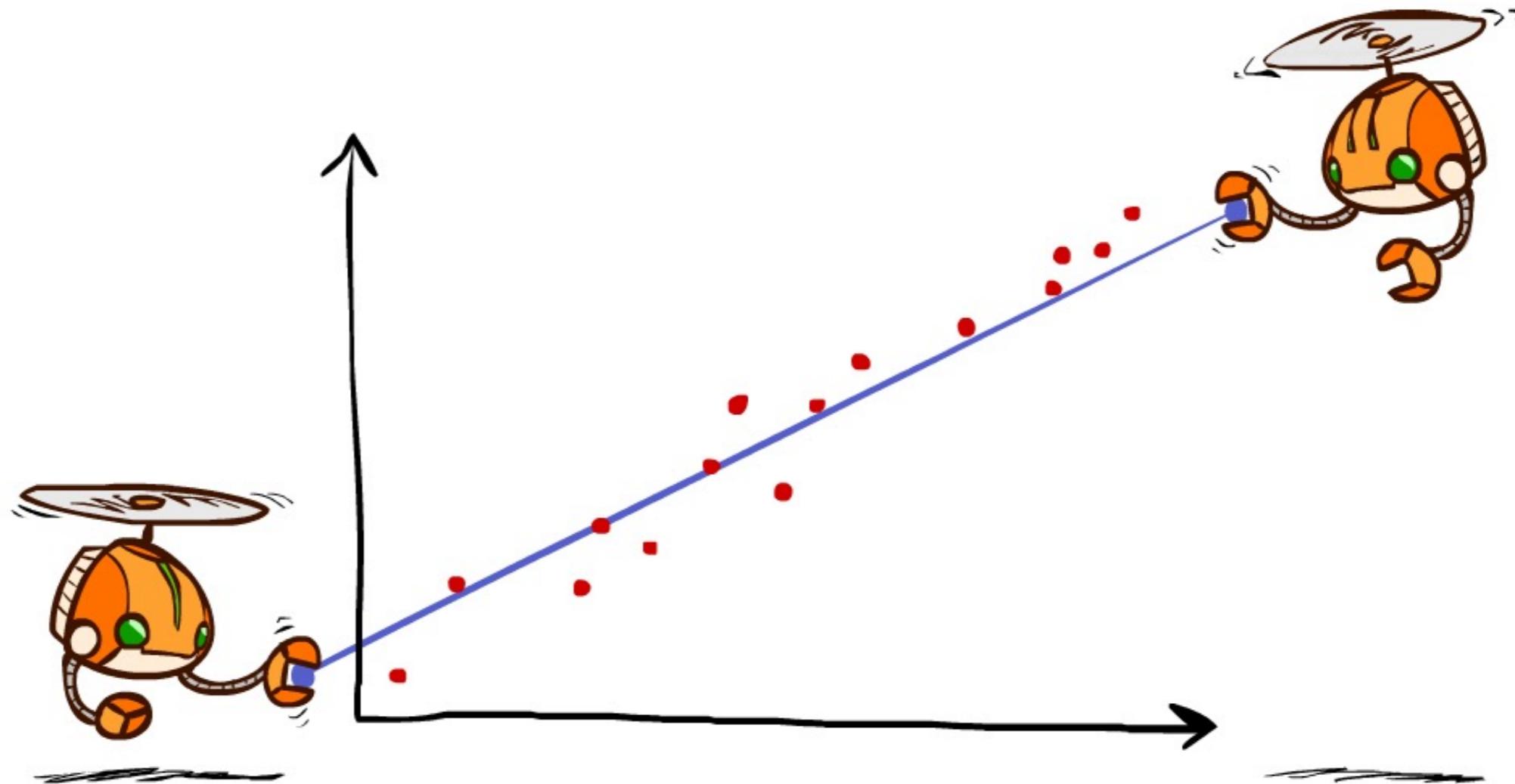


$$Q(s, a) = 3.0f_{DOT}(s, a) - 3.0f_{GST}(s, a)$$

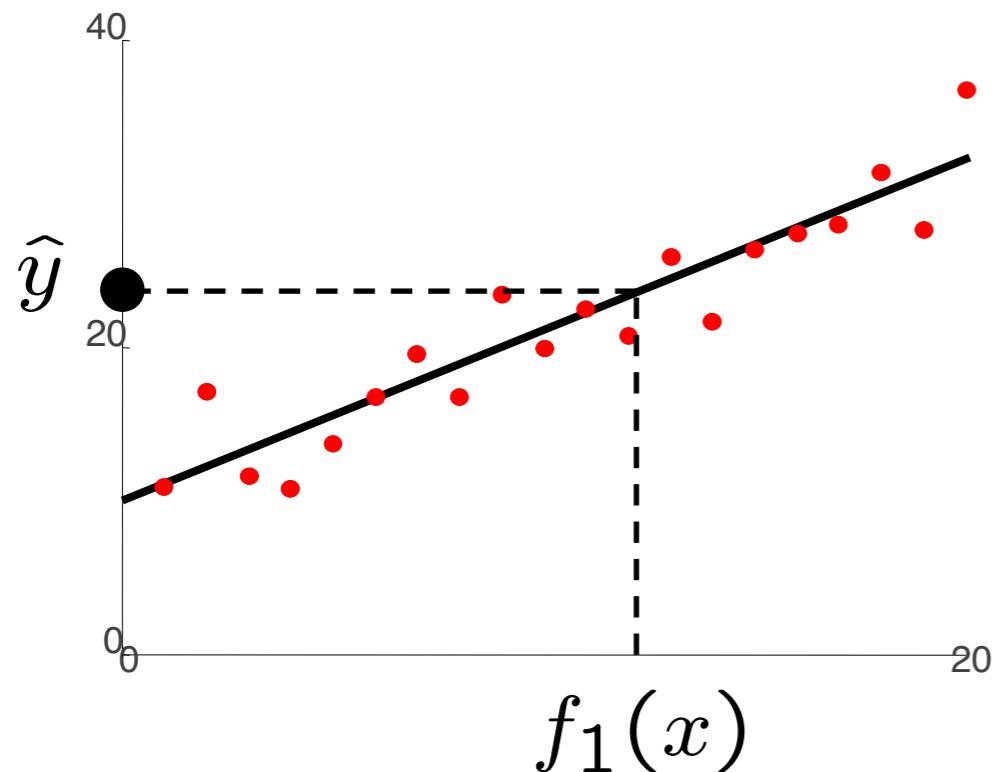
Video of Demo Approximate Q-Learning -- Pacman



Q-Learning and Least Squares

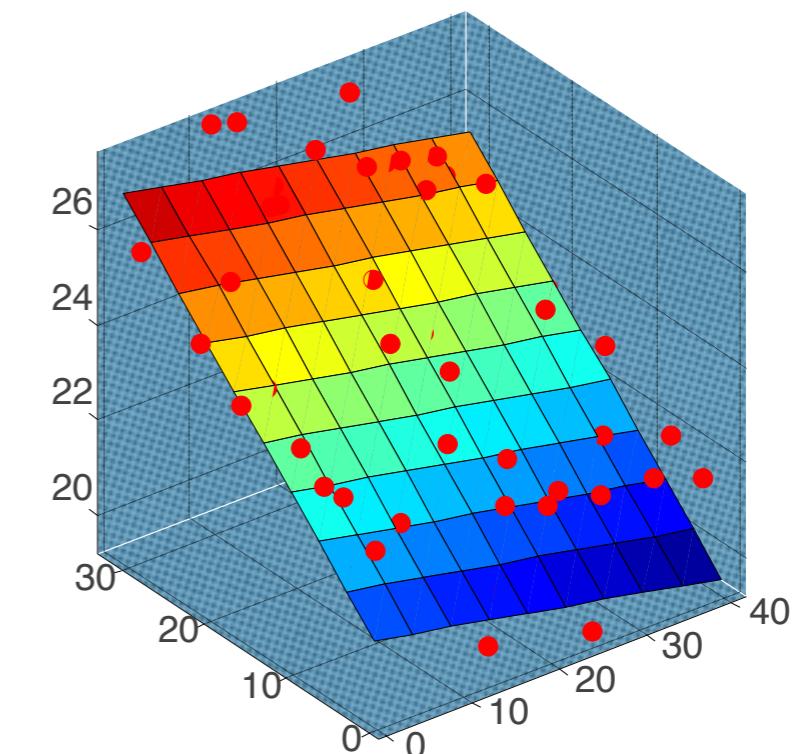


Linear Approximation: Regression*



Prediction:

$$\hat{y} = w_0 + w_1 f_1(x)$$

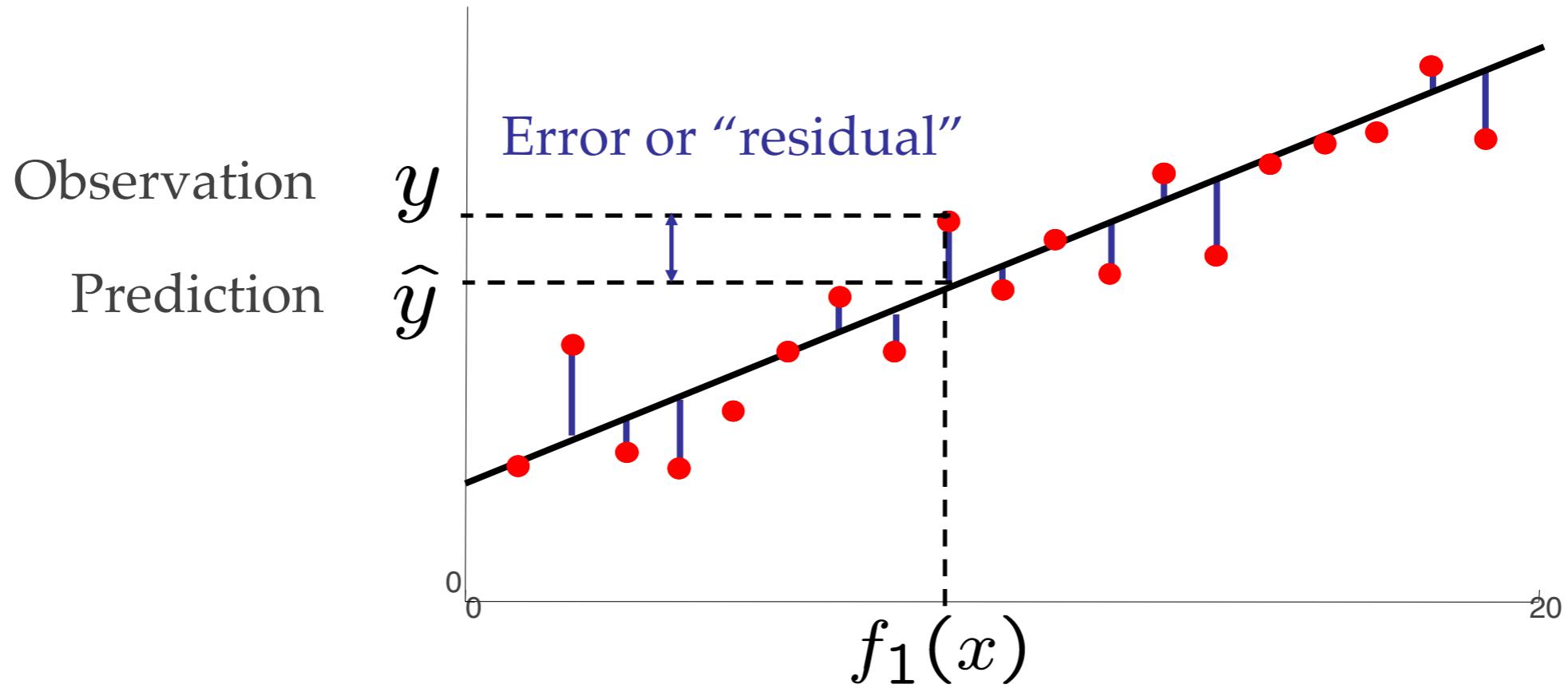


Prediction:

$$\hat{y}_i = w_0 + w_1 f_1(x) + w_2 f_2(x)$$

Optimization: Least Squares *

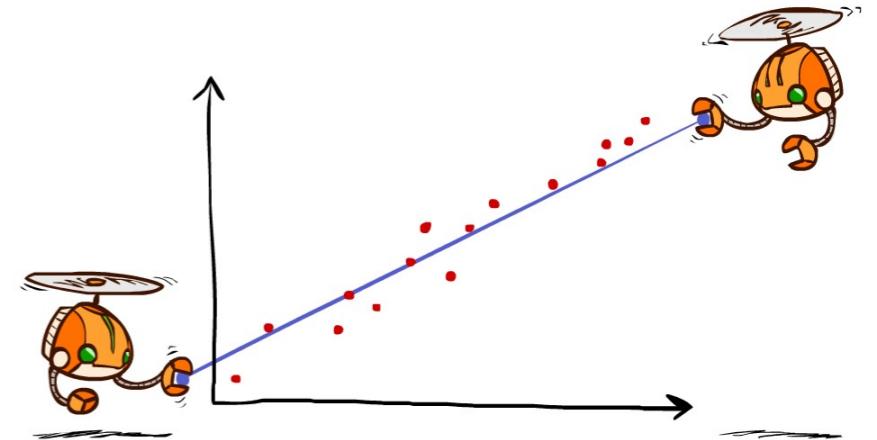
$$\text{total error} = \sum_i (y_i - \hat{y}_i)^2 = \sum_i \left(y_i - \sum_k w_k f_k(x_i) \right)^2$$



Minimizing Error *

Imagine we had only one point x , with features $f(x)$, target value y , and weights w :

$$\text{error}(w) = \frac{1}{2} \left(y - \sum_k w_k f_k(x) \right)^2$$
$$\frac{\partial \text{error}(w)}{\partial w_m} = - \left(y - \sum_k w_k f_k(x) \right) f_m(x)$$
$$w_m \leftarrow w_m + \alpha \left(y - \sum_k w_k f_k(x) \right) f_m(x)$$



Approximate q update explained:

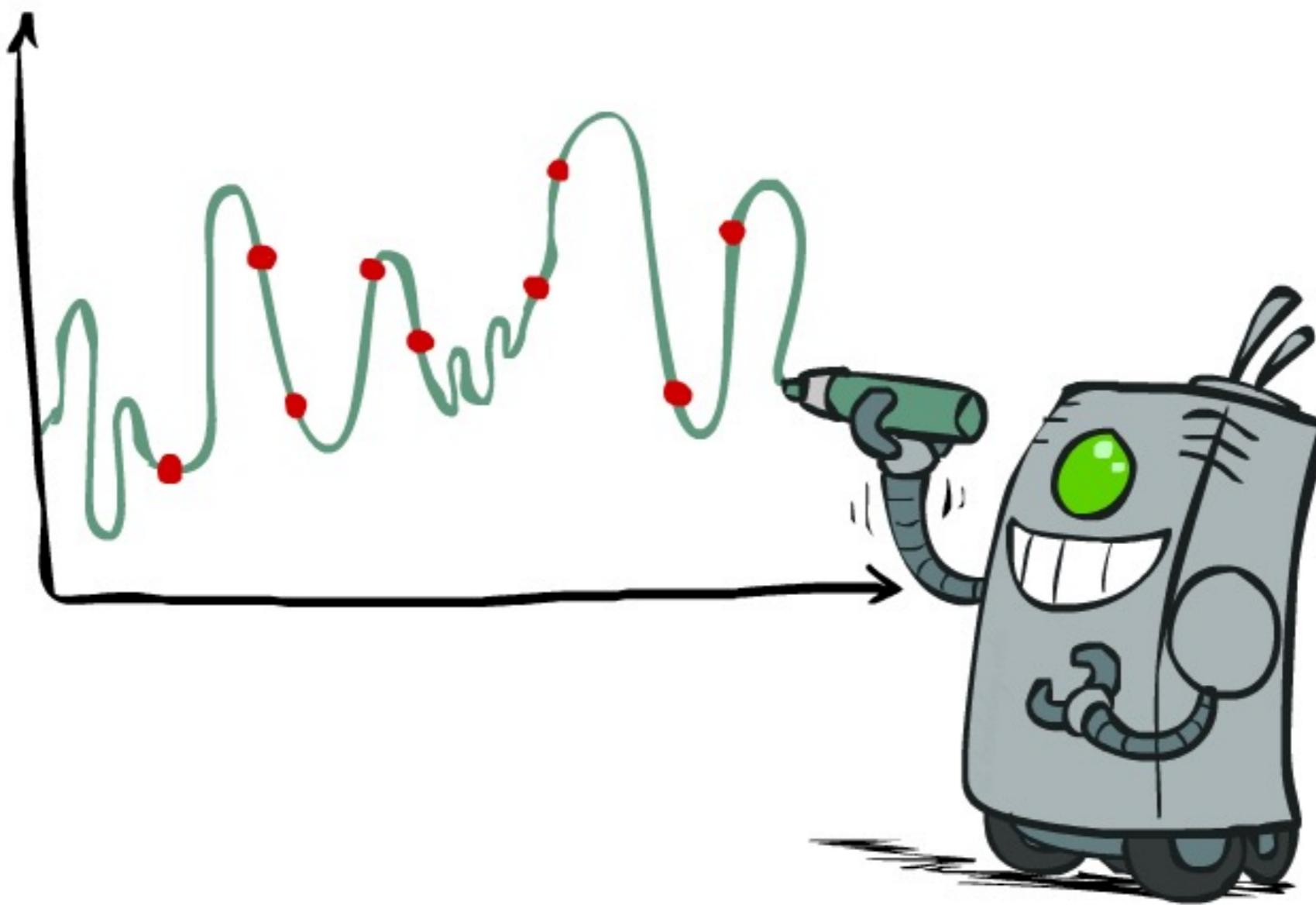
$$w_m \leftarrow w_m + \alpha \left[r + \gamma \max_a Q(s', a') - Q(s, a) \right] f_m(s, a)$$

“target” “prediction”

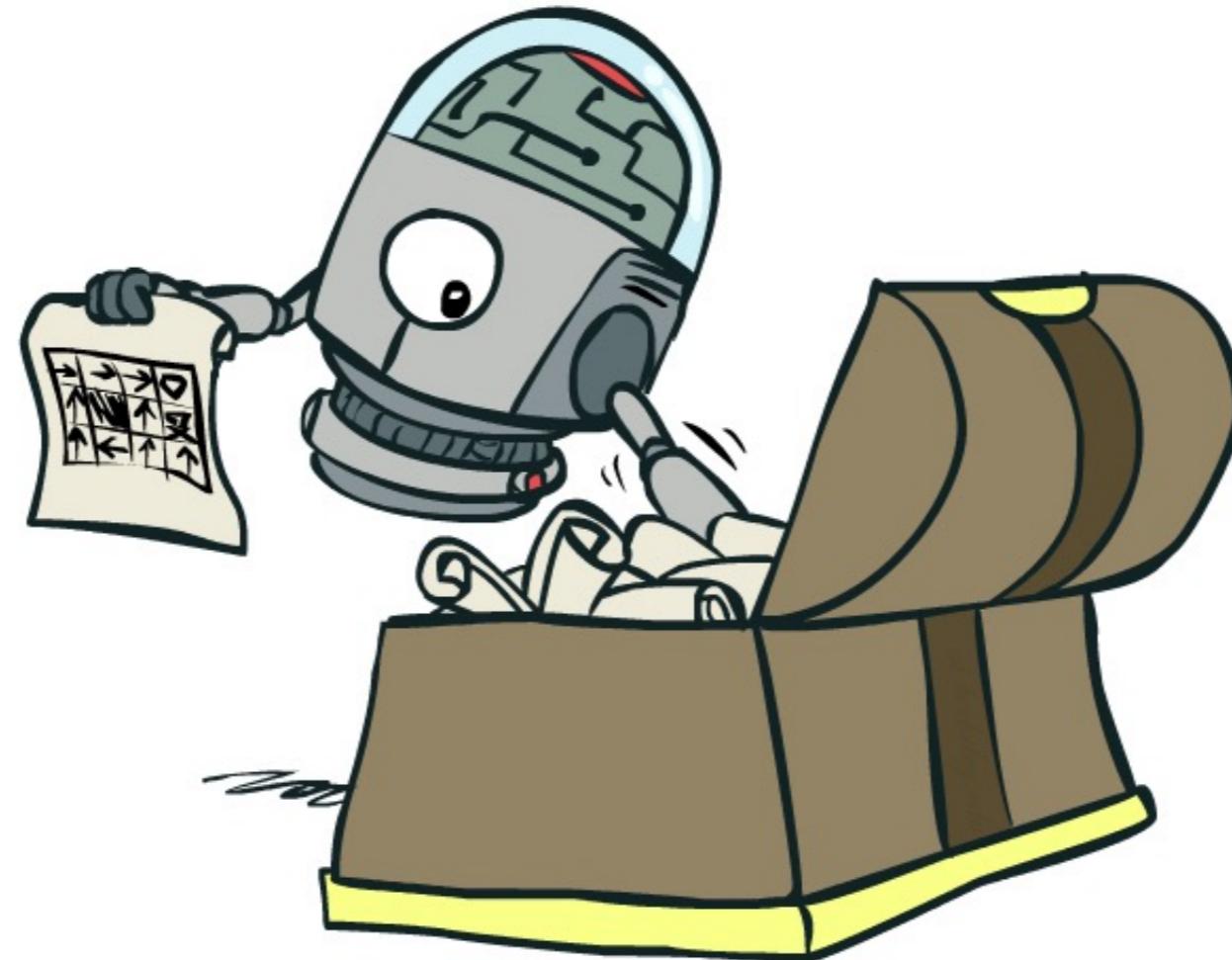
More Powerful Function Approximation

- ❖ Linear:
 - ❖ $Q(s, a) = w_1f_1(s, a) + w_2f_2(s, a) + \dots + w_nf_n(s, a)$
- ❖ Polynomial:
 - ❖ $Q(s, a) = w_{11}f_1(s, a) + w_{12}f_1^2(s, a) + w_{13}f_1^3(s, a) + \dots$
- ❖ Neural Network:
 - ❖ $Q(s, a) = w_1f_1(s, a) + w_2f_2(s, a) + \dots + w_nf_n(s, a)$
 - ❖ where f_i 's are also learned
- ❖ $w_m \leftarrow w_m + \alpha(r + \gamma \max_a Q(s', a') - Q(s, a)) \frac{\partial Q}{\partial w_m}(s, a)$

Overfitting: Why Limiting Capacity Can Help*



Policy Search



Policy Search

- ❖ **Problem:** often the feature-based policies that work well (win games, maximize utilities) aren't the ones that approximate V / Q best
 - ❖ E.g. your value functions from project 2 are probably horrible estimates of future rewards, but they still produced good decisions
 - ❖ Q-learning's priority: get Q-values close (modeling)
 - ❖ Action selection priority: get ordering of Q-values right (prediction)
- ❖ **Solution:** learn policies that maximize rewards, not the values that predict them
- ❖ **Policy search:** start with an ok solution (e.g. Q-learning) then fine-tune by hill climbing on feature weights

Policy Search

- ❖ Simplest policy search:
 - ❖ Start with an initial linear value function or Q-function
 - ❖ Nudge each feature weight up and down and see if your policy is better than before
- ❖ Problems:
 - ❖ How do we tell the policy got better?
 - ❖ Need to run many sample episodes!
 - ❖ If there are a lot of features, this can be impractical
- ❖ Better methods exploit lookahead structure, sample wisely, change multiple parameters...

Policy Search



[Andrew Ng]