Reinforcement Learning

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 <u>https://www.facebook.com/BiteesTreatsShow</u> /videos/2073060332943406/

Learning/Planning/Acting



Reinforcement Learning

Reinforcement learning:

- Still have an MDP:
 - A set of states s ∈ 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 π(s)
- New twist: don't know T or R
 - I.e. don't know which states are good or what the actions do
 - Must actually try actions and states out to learn

Main Dimensions

Model-based vs. Model-free

- Model-based vs. Model-free
 - Model-based → Have/learn action models (i.e. transition probabilities)
 - Eg. Approximate DP
 - Model-free → Skip them and directly learn what action to do when (without necessarily finding out the exact model of the action)
 - E.g. Q-learning

Passive vs. Active

- Passive vs. Active
 - Passive: Assume the agent is already following a policy (so there is no action choice to be made; you just need to learn the state values and may be action model)
 - Active: Need to learn both the optimal policy and the state values (and may be action model)

Main Dimensions (contd)

Extent of Backup

- Full DP
 - Adjust value based on values of *all* the neighbors (as predicted by the transition model)
 - Can only be done when transition model is present
- Temporal difference
 - Adjust value based only on the actual transitions observed

Strong or Weak Simulator

- Strong
 - I can jump to any part of the state space and start simulation there.
- Weak
 - Simulator is the real world and I can't teleport to a new state.

Example: Animal Learning

- RL studied experimentally for more than 60 years in psychology
 - Rewards: food, pain, hunger, drugs, etc.
 - Mechanisms and sophistication debated

Example: foraging

- Bees learn near-optimal foraging plan in field of artificial flowers with controlled nectar supplies
- Bees have a direct neural connection from nectar intake measurement to motor planning area

Example: Backgammon

- Reward only for win / loss in terminal states, zero otherwise
- TD-Gammon learns a function approximation to V(s) using a neural network
- Combined with depth 3 search, one of the top 3 players in the world



Does self learning through simulator. [Infants don't get to "simulate" the world since they neither have T(.) nor R(.) of their world]

Passive Learning

- Simplified task
 - You don't know the transitions T(s,a,s')
 - You don't know the rewards R(s,a,s')
 - You are given a policy π(s)
 - Goal: learn the state values (and maybe the model)

In this case:

- No choice about what actions to take
- Just execute the policy and learn from experience
- We'll get to the general case soon



We are basically doing EMPIRICAL Policy Evaluation!

Example: Direct Estimation

Episodes:

(1,1) up -1	(1,1) up -1
(1,2) up -1	(1,2) up -1
(1,2) up -1	(1,3) right -1
(1,3) right -1	(2,3) right -1
(2,3) right -1	(3,3) right -1
(3,3) right -1	(3,2) up -1
(3,2) up -1	(4,2) exit -100
(3,3) right -1	(done)
(4,3) exit +100	
(done)	



evaluation!

But we *know* this will be wasteful

(since it misses the correlation between values of neighboring states!)

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 bad about it?
 - It wastes information about state connections
 - Ignores Bellman equations
 - 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?

Simple Example: Expected Age

Goal: Compute expected age of COL333 students



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



Model-Based Learning

- Idea:
 - Learn the model empirically (rather than values)
 - Solve the MDP as if the learned model were correct
- Empirical model learning
 - Simplest case:
 - Count outcomes for each s,a
 - Normalize to give estimate of T(s,a,s')
 - Discover R(s,a,s') the first time we experience (s,a,s')
 - More complex learners are possible (e.g. if we know that all squares have related action outcomes, e.g. "stationary noise")

Example: Model-Based Learning

Episodes:

- (1,1) up -1 (1,1) up -1
- (1,2) up -1 (1,2) up -1
- (1,2) up -1 (1,3) right -1
- (1,3) right -1 (2,3) right -1
- (2,3) right -1 (3,3) right -1
- (3,3) right -1 (3,2) up -1
- (3,2) up -1 (4,2) exit -100

(done)

- (3,3) right -1
- (4,3) exit +100

(done)



T(<3,3>, right, <4,3>) = 1 / 3

T(<2,3>, right, <3,3>) = 2 / 2

Model-based Policy Evaluation

• Simplified Bellman updates calculate V for a fixed policy: 🛕 s

π(s)

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! (learn it -- model based)
- Key question: how can we do this update to V without knowing T and R? (model free)
 - In other words, how to 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' action!) and average

$$sample_{1} = R(s, \pi(s), s_{1}') + \gamma V_{k}^{\pi}(s_{1}')$$

$$sample_{2} = R(s, \pi(s), s_{2}') + \gamma V_{k}^{\pi}(s_{2}')$$
...
$$sample_{n} = R(s, \pi(s), s_{n}') + \gamma V_{k}^{\pi}(s_{n}')$$

$$V_{k+1}^{\pi}(s) \leftarrow \frac{1}{n} \sum_{i} sample_{i}$$





Model-Free Learning

- Big idea: why bother learning T?
 - Update each time we experience a transition
 - Frequent outcomes will contribute more updates (over time)
- Temporal difference learning (TD)
 - Policy still fixed!
 - Move values toward value of whatever successor occurs



$$V^{\pi}(s) \leftarrow \sum_{s'} T(s, \pi(s), s') [R(s, a, s') + \gamma V^{\pi}(s')]$$

$$sample = R(s, a, s') + \gamma V^{\pi}(s')$$

$$V^{\pi}(s) \leftarrow V^{\pi}(s) + \alpha(sample - V^{\pi}(s))$$

updated estimate learning rate

Aside: Online Mean Estimation

- Suppose that we want to incrementally compute the mean of a sequence of numbers (x₁, x₂, x₃,)
 - E.g. to estimate the expected value of a random variable from a sequence of samples.



average of n+1 samples

Aside: Online Mean Estimation

- Suppose that we want to incrementally compute the mean of a sequence of numbers (x₁, x₂, x₃,)
 - E.g. to estimate the expected value of a random variable from a sequence of samples.

$$\hat{X}_{n+1} = \frac{1}{n+1} \sum_{i=1}^{n+1} x_i = \frac{1}{n} \sum_{i=1}^n x_i + \frac{1}{n+1} \left(x_{n+1} - \frac{1}{n} \sum_{i=1}^n x_i \right)$$

average of n+1 samples

Aside: Online Mean Estimation

- Suppose that we want to incrementally compute the mean of a sequence of numbers (x₁, x₂, x₃,)
 - E.g. to estimate the expected value of a random variable from a sequence of samples.



 Given a new sample x_{n+1}, the new mean is the old estimate (for n samples) plus the weighted difference between the new sample and old estimate

Temporal Difference Learning TD update for transition from s to s':



- So the update is maintaining a "mean" of the (noisy) value samples
- If the learning rate decreases appropriately with the number of samples (e.g. 1/n) then the value estimates will converge to true values! (non-trivial)

$$V^{\pi}(s) = R(s) + \gamma \sum_{s'} T(s, a, s') V^{\pi}(s')$$

Early Results: Pavlov and his Dog

- Classical (Pavlovian) conditioning experiments
- Training: Bell → Food
- <u>After</u>: Bell → Salivate
- Conditioned stimulus (bell) predicts future reward (food)



(http://employees.csbsju.edu/tcreed/pb/pdoganim.html)

Predicting Delayed Rewards

- Reward is typically delivered at the end (when you know whether you succeeded or not)
- Time: 0 ≤ t ≤ T with stimulus u(t) and reward
 r(t) at each time step t (Note: r(t) can be zero at some time points)
- Key Idea: Make the output v(t) predict total expected future reward starting from time t

$$v(t) \approx \left\langle \sum_{\tau=0}^{T-t} r(t+\tau) \right\rangle$$

Predicting Delayed Reward: TD Learning

Stimulus at t = 100 and reward at t = 200



Prediction Error in the Primate Brain?

Dopaminergic cells in Ventral Tegmental Area (VTA)



More Evidence for Prediction Error Signals

Dopaminergic cells in VTA



Negative error

$$r(t) = 0, v(t+1) = 0$$

[r(t) + v(t+1) - v(t)] = -v(t)

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	TD-Learning

Model-Based Learning

 In general, want to learn the optimal policy, not evaluate a fixed policy

Idea: adaptive dynamic programming

- Learn an initial model of the environment:
- Solve for the optimal policy for this model (value or policy iteration)
- Refine model through experience and repeat
- Crucial: we have to make sure we actually learn about all of the model

Example: Greedy ADP

- Imagine we find the lower path to the good exit first
- Some states will never be visited following this policy from (1,1)
- We'll keep re-using this policy because following it never collects the regions of the model we need to learn the optimal policy



What Went Wrong?

- Problem with following optimal policy for current model:
 - Never learn about better regions of the space if current policy neglects them
- Fundamental tradeoff: exploration vs. exploitation
 - Exploration: must take actions with suboptimal estimates to discover new rewards and increase eventual utility
 - Exploitation: once the true optimal policy is learned, exploration reduces utility
 - Systems must explore in the beginning and exploit in the limit



Exploration vs. Exploitation



TD Learning \rightarrow TD (V*) Learning

• Can we do TD-like updates on V*?

$$- V^*(s) = \max_{a} \sum_{s'} T(s,a,s')[R(s,a,s')+\gamma V(s')]$$

• Hmmm... what to do?

$\forall I \rightarrow \mathbf{Q}\text{-Value Iteration}$

- Forall s, a
 - Initialize $Q_0(s, a) = 0$

no time steps left means an expected reward of zero

 $Q_{k+1}(s,a)$

• K = 0



Until convergence

I.e., Q values don't change much

Q-Learning

- Learn Q*(s,a) values
 - Receive a sample (s,a,s',r)
 - Consider your old estimate: Q(s, a)
 - Consider your new sample estimate:

$$Q^*(s,a) = \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V^*(s') \right]$$
$$sample = R(s,a,s') + \gamma \max_{a'} Q(s',a')$$

Nudge the old estimate towards the new sample:

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

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

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

Q Learning

- Forall s, a
 - Initialize Q(s, a) = 0

Repeat Forever

Where are you? s. Choose some action a Execute it in real world: (s, a, r, s') Do update:

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

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
 - Exploration method would guarantee infinite visits to every state-action pair over an infinite training period
 - Learning rate decays with visits to state-action pairs
 - but not too fast decay. $(\sum_{i} \alpha(s,a,i) = \infty, \sum_{i} \alpha^2(s,a,i) < \infty)$
 - Basically, in the limit, it doesn't matter how you select actions (!)

Video of Demo Q-Learning Auto Cliff Grid



Example: Goalie

Reinforcement learning using experience replay for the robotic goalkeeper

Initial trials: bad performance

Video from [https://www.youtube.com/watch?v=CIF2SBVY-J0]

Example: Cart Balancing

Episode: 0 Step: 0 Reward: 0.0 Total Reward This Episode: 0.0 Average Reward Per Episode: -10.0 Current Epsilon: 0.05 Current Gamma: 0.99 Current Alpha: 0.4

[Video from https://www.youtube.com/watch?v=_Mmc3i7jZ2c]

Q-Learning Properties

- Will converge to optimal policy
 - If you explore enough
 - If you make the learning rate small enough
- Under certain conditions:
 - The environment model doesn't change
 - States and actions are finite
 - Rewards are bounded
 - Learning rate decays with visits to state-action pairs
 - but not too fast decay. $(\sum_{i} \alpha(s,a,i) = \infty, \sum_{i} \alpha^2(s,a,i) < \infty)$
 - Exploration method would guarantee infinite visits to every state-action pair over an infinite training period

Q Learning

- Forall s, a
 - Initialize Q(s, a) = 0

Repeat Forever

Where are you? s. **Choose some action a** Execute it in real world: (s, a, r, s') Do update:

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

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



Exploration / Exploitation

- Several schemes for forcing exploration
 - Simplest: random actions (ε-greedy)
 - Every time step, flip a coin
 - With probability ε, act randomly
 - With probability 1-ε, act according to current policy
 - Problems with random actions?
 - You do 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



Explore/Exploit Policies

GLIE Policy 2: Boltzmann Exploration

 Select action a with probability,

$$\Pr(a \mid s) = \frac{\exp(Q(s, a) / T)}{\sum_{a' \in A} \exp(Q(s, a') / T)}$$

- T is the temperature. Large T means that each action has about the same probability. Small T leads to more greedy behavior.
- Typically start with large T and decrease with time

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!
 [Demo: exploration – Q-learning – crawler – exploration function (L11D4)]

Video of Demo Q-learning – Exploration Function – Crawler



Model based vs. Model Free RL

- Model based
 - estimate O($|S|^2|A|$) parameters
 - requires relatively larger data for learning
 - can make use of background knowledge easily

Model free

- estimate O($|\mathcal{S}||\mathcal{A}|$) parameters
- requires relatively less data for learning

Regret

- Even if you learn the optimal policy, y still make mistakes along the way!
- Regret is a measure of your total misicost: the difference between your (expected) rewards, including youthfind suboptimality, and optimal (expected rewards
- Minimizing regret goes beyond learn 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



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!



[Demo: Q-learning – pacman – tiny – watch all (L11D5)] [Demo: Q-learning – pacman – tiny – silent train (L11D6)] [Demo: Q-learning – pacman – tricky – watch all (L11D7)]

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 (aka "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 / (dist to dot)²
 - Is Pacman in a tunnel? (0/1)
 - etc.
 - Is it the exact state on this slide?
 - 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:

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

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

- 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

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

• Q-learning with linear Q-functions:

transition = (s, a, r, s')difference = $\left[r + \gamma \max_{a'} Q(s', a')\right] - Q(s, a)$ $Q(s, a) \leftarrow Q(s, a) + \alpha$ [difference] $w_i \leftarrow w_i + \alpha$ [difference] $f_i(s, a)$



- 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

Approximate Q's

Exact Q's

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*

total error =
$$\sum_{i} (y_i - \hat{y}_i)^2 = \sum_{i} \left(y_i - \sum_{k} w_k f_k(x_i) \right)^2$$

Observation y
Prediction \hat{y}
 $\int_{0}^{0} f_1(x)$

Minimizing Error*

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

$$\operatorname{error}(w) = \frac{1}{2} \left(y - \sum_{k} w_{k} f_{k}(x) \right)^{2}$$

$$\frac{\partial \operatorname{error}(w)}{\partial w_{m}} = - \left(y - \sum_{k} w_{k} f_{k}(x) \right) f_{m}(x)$$

$$w_{m} \leftarrow w_{m} + \alpha \left(y - \sum_{k} w_{k} f_{k}(x) \right) f_{m}(x)$$

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"

Overfitting: Why Limiting Capacity Can Help*



Example: Inverse Reinforcement Learning

Robot Motor Skill Coordination with EM-based Reinforcement Learning

Petar Kormushev, Sylvain Calinon, and Darwin G. Caldwell

Italian Institute of Technology

[Video from https://www.youtube.com/watch?v=W_gxLKSsSIE]

Policy Search



[Andrew Ng]

[Video: HELICOPTER]

Applications of RL

- Games
 - Backgammon, Solitaire, Real-time strategy games
- Elevator Scheduling
- Stock investment decisions
- Chemotherapy treatment decisions
- Robotics
 - Navigation, Robocup
 - <u>http://www.youtube.com/watch?v=CIF2SBVY-J0</u>
 - <u>http://www.youtube.com/watch?v=5FGVgMsiv1s</u>
 - <u>http://www.youtube.com/watch?v=W_gxLKSsSIE</u>
 - <u>https://www.youtube.com/watch?v=_Mmc3i7jZ2c</u>
- Helicopter maneuvering