

13. Reinforcement Learning

[Read Chapter 13]
[Exercises 13.1, 13.2, 13.4]

- Control learning
- Control policies that choose optimal actions
- Q learning
- Convergence

Control Learning

Consider learning to choose actions, e.g.,

- Robot learning to dock on battery charger
- Learning to choose actions to optimize factory output
- Learning to play Backgammon

Note several problem characteristics:

- Delayed reward
- Opportunity for active exploration
- Possibility that state only partially observable
- Possible need to learn multiple tasks with same sensors/actuators

One Example: TD-Gammon

[Tesauro, 1995]

Learn to play Backgammon

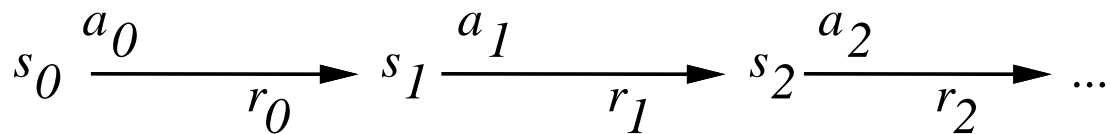
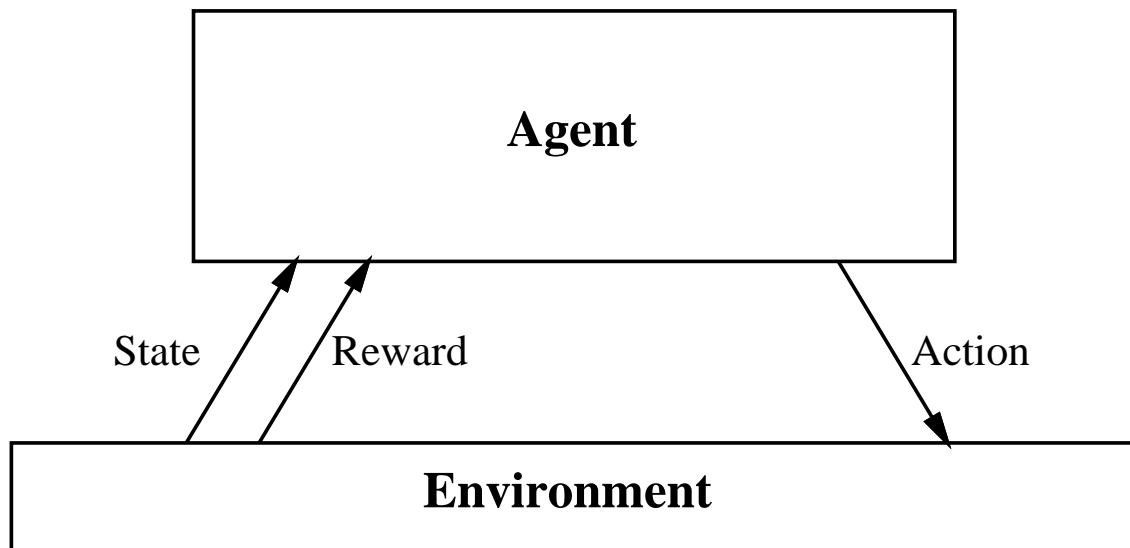
Immediate reward

- +100 if win
- -100 if lose
- 0 for all other states

Trained by playing 1.5 million games against itself

Now approximately equal to best human player

Reinforcement Learning Problem



Goal: Learn to choose actions that maximize

$$r_0 + \gamma r_1 + \gamma^2 r_2 + \dots, \text{ where } 0 \leq \gamma < 1$$

Markov Decision Processes

Assume

- finite set of states S
- set of actions A
- at each discrete time agent observes state $s_t \in S$ and chooses action $a_t \in A$
- then receives immediate reward r_t
- and state changes to s_{t+1}
- Markov assumption: $s_{t+1} = \delta(s_t, a_t)$ and $r_t = r(s_t, a_t)$
 - i.e., r_t and s_{t+1} depend only on *current* state and action
 - functions δ and r may be nondeterministic
 - functions δ and r not necessarily known to agent

Agent's Learning Task

Execute actions in environment, observe results,
and

- learn action policy $\pi : S \rightarrow A$ that maximizes

$$E[r_t + \gamma r_{t+1} + \gamma^2 r_{t+2} + \dots]$$

from any starting state in S

- here $0 \leq \gamma < 1$ is the discount factor for future rewards

Note something new:

- Target function is $\pi : S \rightarrow A$
- but we have no training examples of form $\langle s, a \rangle$
- training examples are of form $\langle \langle s, a \rangle, r \rangle$

Value Function

To begin, consider deterministic worlds...

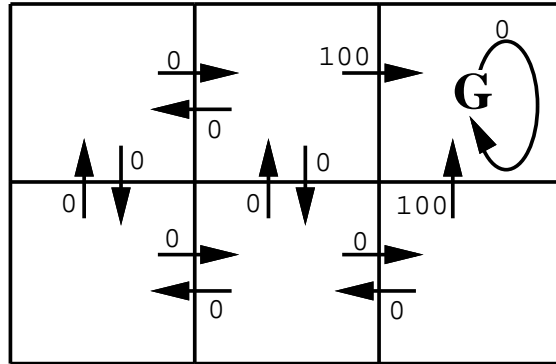
For each possible policy π the agent might adopt, we can define an evaluation function over states

$$\begin{aligned} V^\pi(s) &\equiv r_t + \gamma r_{t+1} + \gamma^2 r_{t+2} + \dots \\ &\equiv \sum_{i=0}^{\infty} \gamma^i r_{t+i} \end{aligned}$$

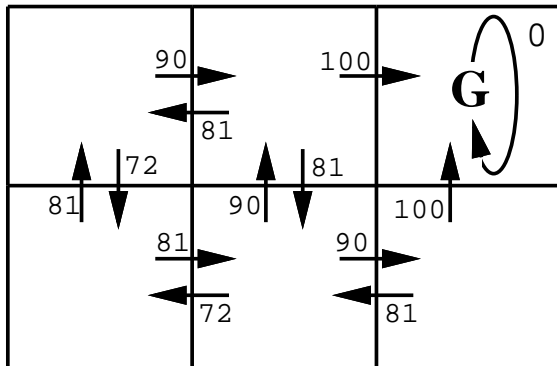
where r_t, r_{t+1}, \dots are generated by following policy π starting at state s

Restated, the task is to learn the optimal policy π^*

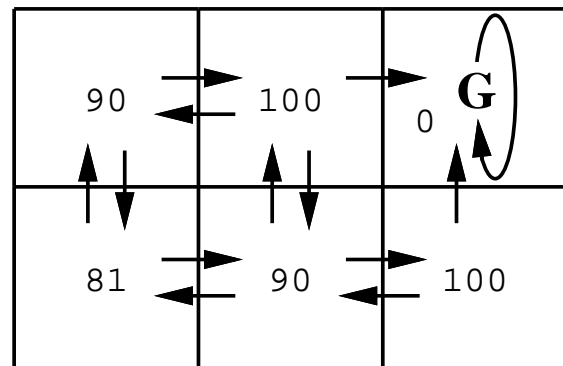
$$\pi^* \equiv \operatorname{argmax}_{\pi} V^\pi(s), (\forall s)$$



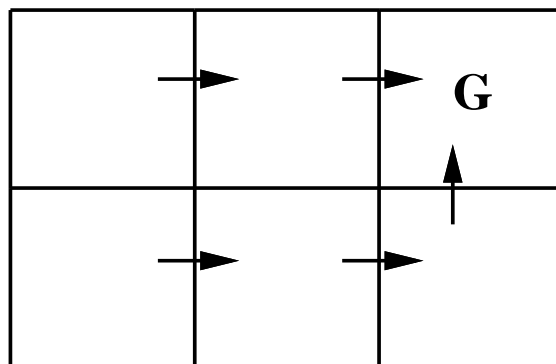
$r(s, a)$ (immediate reward) values



$Q(s, a)$ values



$V^*(s)$ values



One optimal policy

What to Learn

We might try to have agent learn the evaluation function V^{π^*} (which we write as V^*)

It could then do a lookahead search to choose best action from any state s because

$$\pi^*(s) = \operatorname{argmax}_a [r(s, a) + \gamma V^*(\delta(s, a))]$$

A problem:

- This works well if agent knows $\delta : S \times A \rightarrow S$, and $r : S \times A \rightarrow \mathfrak{R}$
- But when it doesn't, it can't choose actions this way

Q Function

Define new function very similar to V^*

$$Q(s, a) \equiv r(s, a) + \gamma V^*(\delta(s, a))$$

If agent learns Q , it can choose optimal action even without knowing δ !

$$\pi^*(s) = \operatorname{argmax}_a [r(s, a) + \gamma V^*(\delta(s, a))]$$

$$\pi^*(s) = \operatorname{argmax}_a Q(s, a)$$

Q is the evaluation function the agent will learn

Training Rule to Learn Q

Note Q and V^* closely related:

$$V^*(s) = \max_{a'} Q(s, a')$$

Which allows us to write Q recursively as

$$\begin{aligned} Q(s_t, a_t) &= r(s_t, a_t) + \gamma V^*(\delta(s_t, a_t)) \\ &= r(s_t, a_t) + \gamma \max_{a'} Q(s_{t+1}, a') \end{aligned}$$

Nice! Let \hat{Q} denote learner's current approximation to Q . Consider training rule

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

where s' is the state resulting from applying action a in state s

Q Learning for Deterministic Worlds

For each s, a initialize table entry $\hat{Q}(s, a) \leftarrow 0$

Observe current state s

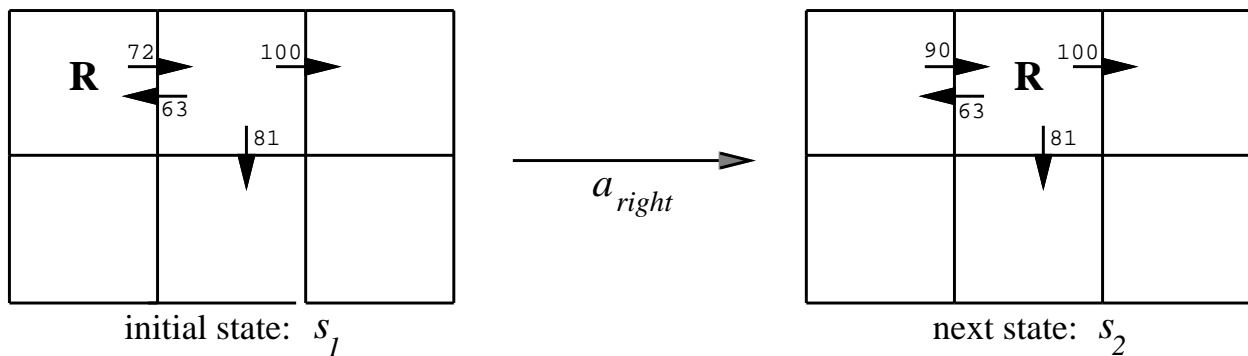
Do forever:

- Select an action a and execute it
- Receive immediate reward r
- Observe the new state s'
- Update the table entry for $\hat{Q}(s, a)$ as follows:

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

- $s \leftarrow s'$

Updating \hat{Q}



$$\begin{aligned}
 \hat{Q}(s_1, a_{right}) &\leftarrow r + \gamma \max_{a'} \hat{Q}(s_2, a') \\
 &\leftarrow 0 + 0.9 \max\{63, 81, 100\} \\
 &\leftarrow 90
 \end{aligned}$$

notice if rewards non-negative, then

$$(\forall s, a, n) \quad \hat{Q}_{n+1}(s, a) \geq \hat{Q}_n(s, a)$$

and

$$(\forall s, a, n) \quad 0 \leq \hat{Q}_n(s, a) \leq Q(s, a)$$

\hat{Q} converges to Q . Consider case of deterministic world where see each $\langle s, a \rangle$ visited infinitely often.

Proof: Define a full interval to be an interval during which each $\langle s, a \rangle$ is visited. During each full interval the largest error in \hat{Q} table is reduced by factor of γ

Let \hat{Q}_n be table after n updates, and Δ_n be the maximum error in \hat{Q}_n ; that is

$$\Delta_n = \max_{s,a} |\hat{Q}_n(s, a) - Q(s, a)|$$

For any table entry $\hat{Q}_n(s, a)$ updated on iteration $n + 1$, the error in the revised estimate $\hat{Q}_{n+1}(s, a)$ is

$$\begin{aligned} |\hat{Q}_{n+1}(s, a) - Q(s, a)| &= |(r + \gamma \max_{a'} \hat{Q}_n(s', a')) \\ &\quad - (r + \gamma \max_{a'} Q(s', a'))| \\ &= \gamma |\max_{a'} \hat{Q}_n(s', a') - \max_{a'} Q(s', a')| \\ &\leq \gamma \max_{a'} |\hat{Q}_n(s', a') - Q(s', a')| \\ &\leq \gamma \max_{s'', a'} |\hat{Q}_n(s'', a') - Q(s'', a')| \\ |\hat{Q}_{n+1}(s, a) - Q(s, a)| &\leq \gamma \Delta_n \end{aligned}$$

Note we used general fact that

$$|\max_a f_1(a) - \max_a f_2(a)| \leq \max_a |f_1(a) - f_2(a)|$$

Nondeterministic Case

What if reward and next state are non-deterministic?

We redefine V, Q by taking expected values

$$\begin{aligned} V^\pi(s) &\equiv E[r_t + \gamma r_{t+1} + \gamma^2 r_{t+2} + \dots] \\ &\equiv E\left[\sum_{i=0}^{\infty} \gamma^i r_{t+i}\right] \end{aligned}$$

$$Q(s, a) \equiv E[r(s, a) + \gamma V^*(\delta(s, a))]$$

Nondeterministic Case

Q learning generalizes to nondeterministic worlds

Alter training rule to

$$\hat{Q}_n(s, a) \leftarrow (1 - \alpha_n)\hat{Q}_{n-1}(s, a) + \alpha_n[r + \max_{a'} \hat{Q}_{n-1}(s', a')]$$

where

$$\alpha_n = \frac{1}{1 + \text{visits}_n(s, a)}$$

Can still prove convergence of \hat{Q} to Q [Watkins and Dayan, 1992]

Temporal Difference Learning

Q learning: reduce discrepancy between successive Q estimates

One step time difference:

$$Q^{(1)}(s_t, a_t) \equiv r_t + \gamma \max_a \hat{Q}(s_{t+1}, a)$$

Why not two steps?

$$Q^{(2)}(s_t, a_t) \equiv r_t + \gamma r_{t+1} + \gamma^2 \max_a \hat{Q}(s_{t+2}, a)$$

Or n ?

$$Q^{(n)}(s_t, a_t) \equiv r_t + \gamma r_{t+1} + \dots + \gamma^{(n-1)} r_{t+n-1} + \gamma^n \max_a \hat{Q}(s_{t+n}, a)$$

Blend all of these:

$$Q^\lambda(s_t, a_t) \equiv (1-\lambda) \left[Q^{(1)}(s_t, a_t) + \lambda Q^{(2)}(s_t, a_t) + \lambda^2 Q^{(3)}(s_t, a_t) + \dots \right]$$

Temporal Difference Learning

$$Q^\lambda(s_t, a_t) \equiv (1-\lambda) [Q^{(1)}(s_t, a_t) + \lambda Q^{(2)}(s_t, a_t) + \lambda^2 Q^{(3)}(s_t, a_t) + \dots]$$

Equivalent expression:

$$Q^\lambda(s_t, a_t) = r_t + \gamma [(1 - \lambda) \max_a \hat{Q}(s_t, a) + \lambda Q^\lambda(s_{t+1}, a_{t+1})]$$

TD(λ) algorithm uses above training rule

- Sometimes converges faster than Q learning
- converges for learning V^* for any $0 \leq \lambda \leq 1$ (Dayan, 1992)
- Tesauro's TD-Gammon uses this algorithm

Subtleties and Ongoing Research

- Replace \hat{Q} table with neural net or other generalizer
- Handle case where state only partially observable
- Design optimal exploration strategies
- Extend to continuous action, state
- Learn and use $\hat{\delta} : S \times A \rightarrow S$
- Relationship to dynamic programming