

Lecture 12: Reinforcement Learning

Policy Learning, Lifelong Learning, Q Learning, Dynamic Programming

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Motivation

- **addressed problem:** How can an autonomous agent that senses and acts in its environment learn to choose optimal actions to achieve its goals?
- consider building a learning robot (i.e., agent)
 - ▶ the agent has a set of *sensors* to observe the *state* of its environment and
 - ▶ a set of *actions* it can perform to alter its state
 - ▶ the task is to learn a control strategy, or *policy*, for choosing actions that achieve its goals
- **assumption:** goals can be defined by a *reward function* that assigns a numerical value to each distinct action the agent may perform from each distinct state

Motivation

- **considered settings:**

- ▶ deterministic or non-deterministic outcomes
- ▶ prior background knowledge available or not

- **similarity to function approximation:**

- ▶ approximating the function $\pi : S \rightarrow A$

where S is the set of states and A the set of actions

- **differences to function approximation:**

- ▶ Delayed reward: training information is not available in the form $\langle s, \pi(s) \rangle$. Instead the trainer provides only a sequence of immediate reward values.
- ▶ Temporal credit assignment: determining which actions in the sequence are to be credited with producing the eventual reward

Motivation

- **differences to function approximation (cont.):**

- ▶ exploration: distribution of training examples is influenced by the chosen action sequence
 - which is the most effective exploration strategy?
 - trade-off between exploration of unknown states and exploitation of already known states
- ▶ partially observable states: sensors only provide partial information of the current state (e.g. forward-pointing camera, dirty lenses)
- ▶ life-long learning: function approximation often is an isolated task, while robot learning requires to learn several related tasks within the same environment

Outline

- The Learning Task
- Q Learning
 - ▶ Algorithm
- Experimentation Strategies
- Generalizing From Examples
- Relationship to Dynamic Programming
- Advanced Topics

The Learning Task

- based on Markov Decision Processes (MDP)
 - ▶ the agent can perceive a set S of distinct states of its environment and has a set A of actions that it can perform
 - ▶ at each discrete time step t , the agent senses the **current state** s_t , chooses a **current action** a_t and performs it
 - ▶ the environment responds by returning a **reward** $r_t = r(s_t, a_t)$ and by producing the **successor state** $s_{t+1} = \delta(s_t, a_t)$
 - ▶ the functions r and δ are part of the environment and not necessarily known to the agent
 - ▶ in an MDP, the functions $r(s_t, a_t)$ and $\delta(s_t, a_t)$ depend only on the current state and action

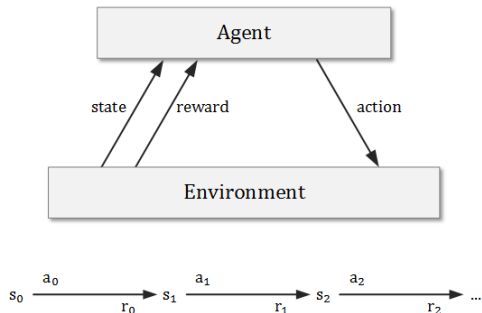
The Learning Task

- the task is to learn a policy $\pi : S \rightarrow A$
- one approach to specify which policy π the agent should learn is to require the policy that produces the greatest possible cumulative reward over time (**discounted cumulative reward**)

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

where $V^\pi(s_t)$ is the cumulative value achieved by following an arbitrary policy π from an arbitrary initial state s_t
 r_{t+i} is generated by repeatedly using the policy π and γ ($0 \leq \gamma < 1$) is a constant that determines the relative value of delayed versus immediate rewards

The Learning Task

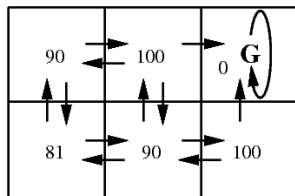
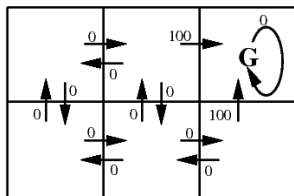


Goal: Learn to choose actions that maximize
 $r_0 + \gamma r_1 + \gamma^2 r_2 + \dots$, where $0 \leq \gamma \leq 1$

- hence, the agent's learning task can be formulated as

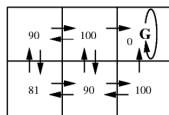
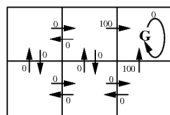
$$\pi^* \equiv \underset{\pi}{\operatorname{argmax}} V^{\pi}(s), (\forall s)$$

Illustrative Example



- the left diagram depicts a simple grid-world environment
 - ▶ squares \approx states, locations
 - ▶ arrows \approx possible transitions (with annotated $r(s, a)$)
 - ▶ $G \approx$ goal state (absorbing state)
- $\gamma = 0.9$
- once states, actions and rewards are defined and γ is chosen, the optimal policy π^* with its value function $V^*(s)$ can be determined

Illustrative Example



- the right diagram shows the values of V^* for each state
- e.g. consider the bottom-right state
 - ▶ $V^* = 100$, because π^* selects the “move up” action that receives a reward of 100
 - ▶ thereafter, the agent will stay in G and receive no further awards
 - ▶ $V^* = 100 + \gamma \cdot 0 + \gamma^2 \cdot 0 + \dots = 100$
- e.g. consider the bottom-center state
 - ▶ $V^* = 90$, because π^* selects the “move right” and “move up” actions
 - ▶ $V^* = 0 + \gamma \cdot 100 + \gamma^2 \cdot 0 + \dots = 90$
- recall that V^* is defined to be the sum of discounted future awards over **infinite** future

Q Learning

- it is easier to learn a numerical evaluation function than implement the optimal policy in terms of the evaluation function
- **question:** What evaluation function should the agent attempt to learn?
- one obvious choice is V^*
- the agent should prefer s_1 to s_2 whenever $V^*(s_1) > V^*(s_2)$
- **problem:** the agent has to choose among actions, not among states

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

the optimal action in state s is the action a that maximizes the sum of the immediate reward $r(s, a)$ plus the value of V^* of the immediate successor, discounted by γ

Q Learning

- thus, the agent can acquire the optimal policy by learning V^* , *provided it has perfect knowledge of the immediate reward function r and the state transition function δ*
- in many problems, it is impossible to predict in advance the exact outcome of applying an arbitrary action to an arbitrary state
- the Q function provides a solution to this problem
 - ▶ $Q(s, a)$ indicates the maximum discounted reward that can be achieved starting from s and applying action a first

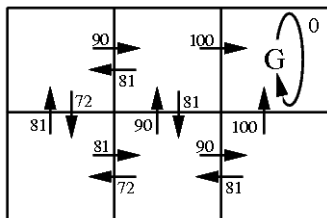
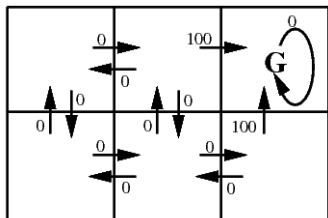
$$Q(s, a) = r(s, a) + \gamma V^*(\delta(s, a))$$

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

Q Learning

- hence, learning the Q function corresponds to learning the optimal policy π^*
- if the agent learns Q instead of V^* , it will be able to select optimal actions even when it has *no knowledge of r and δ*
- it only needs to consider each available action a in its current state s and chose the action that maximizes $Q(s, a)$
- the value of $Q(s, a)$ for the current state and action summarizes in one value all information needed to determine the discounted cumulative reward that will be gained in the future if a is selected in s

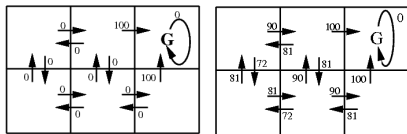
Q Learning



- the right diagram shows the corresponding Q values
- the Q value for each state-action transition equals the r value for this transition plus the V^* value discounted by γ

Q Learning Algorithm

- **key idea:** iterative approximation
- relationship between Q and V^*



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

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

- this recursive definition is the basis for algorithms that use iterative approximation
- the learner's estimate $\hat{Q}(s, a)$ is represented by a large table with a separate entry for each state-action pair

Q Learning Algorithm

Algorithm

For each s, a initialize the table entry $\hat{Q}(s, a)$ to zero

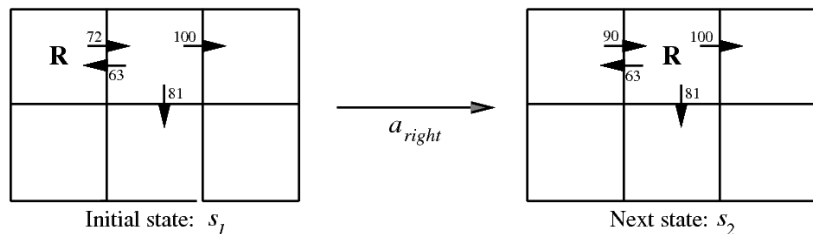
Observe the current state s

Do forever:

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

⇒ Using this algorithm the agent's estimate \hat{Q} converges to the actual Q , provided the system can be modeled as a deterministic Markov decision process, r is bounded, and actions are chosen so that every state-action pair is visited infinitely often.

Illustrative Example



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

- the old values are read from our \hat{Q} -table, which are about to be updated in each step
- each time the agent moves, Q Learning propagates \hat{Q} estimates *backwards* from the new state to the old and updates the corresponding value in the table

Illustrative Example

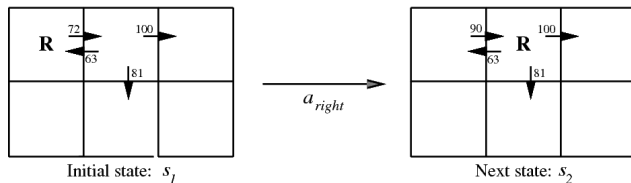


Table before the move

(s, a)	\hat{Q}
1, \rightarrow	72
2, \leftarrow	63
2, \rightarrow	100
2, \downarrow	81

Table after the move

(s, a)	\hat{Q}
1, \rightarrow	90
2, \leftarrow	63
2, \rightarrow	100
2, \downarrow	81

Experimentation Strategies

- algorithm does not specify how actions are chosen by the agent
- **obvious strategy:** select action a that maximizes $\hat{Q}(s, a)$
 - ▶ risk of overcommitting to actions with high \hat{Q} values during earlier trainings
 - ▶ exploration of yet unknown actions is neglected
- **alternative:** probabilistic selection

$$P(a_i|s) = \frac{k^{\hat{Q}(s, a_i)}}{\sum_j k^{\hat{Q}(s, a_j)}}$$

$k > 0$ indicates how strongly the selection favors actions with high \hat{Q} values

k large \Rightarrow exploitation strategy

k small \Rightarrow exploration strategy

Generalizing From Examples

- so far, the target function is represented as an explicit lookup table
 - the algorithm performs a kind of rote learning and makes no attempt to estimate the Q value for yet unseen state-action pairs
- ⇒ unrealistic assumption in large or infinite spaces or when execution costs are very high
- incorporation of function approximation algorithms such as BACKPROPAGATION
 - ▶ table is replaced by a neural network using each $\hat{Q}(s, a)$ update as training example (s and a are inputs, \hat{Q} the output)
 - ▶ a neural network for each action a

Relationship to Dynamic Programming

- Q Learning is closely related to dynamic programming approaches that solve Markov Decision Processes
- **dynamic programming**
 - ▶ assumption that $\delta(s, a)$ and $r(s, a)$ are known
 - ▶ focus on how to compute the optimal policy
 - ▶ mental model can be explored (no direct interaction with environment)

⇒ *offline system*
- **Q Learning**
 - ▶ assumption that $\delta(s, a)$ and $r(s, a)$ are not known
 - ▶ direct interaction inevitable

⇒ *online system*

Relationship to Dynamic Programming

- relationship is append by considering the Bellman's equation, which forms the foundation for many dynamic programming approaches solving Markov Decision Processes

$$(\forall s \in \mathcal{S}) V^*(s) = E[r(s, \pi(s)) + \gamma V^*(\delta(s, \pi(s)))]$$

Advanced Topics

- different updating sequences
- proof of convergence
- non-deterministic rewards and actions
- temporal difference learning

Summary

- Reinforcement learning is an incremental approach to learning where an agent improves its performance by optimizing a reward function
- In contrast to classification learning, a **policy** (strategy to select actions) is learned
- A basic approach to RL is Q -Learning where the numerical evaluation function is learned based on a dynamic programming principle

Learning Terminology

Q-Learning, Reinforcement Learning

Supervised Learning	unsupervised learning
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Approaches:

Concept / Classification	Policy Learning
symbolic	statistical / neuronal network
inductive	analytical

Learning Strategy: Data: Output:	incremental learning from reinforcement categorical/metric features action sequence
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