# Short introduction to motion planning and control

#### Karel Zimmermann

Czech Technical University in Prague Faculty of Electrical Engineering, Department of Cybernetics Center for Machine Perception http://cmp.felk.cvut.cz/~zimmerk, zimmerk@fel.cvut.cz







**x o** 



- States:  $\mathbf{x} \in X$
- Actions:  $\mathbf{u} \in U$





- States:  $\mathbf{x} \in X$
- Actions:  $\mathbf{u} \in U$
- Transition probability:  $p(\mathbf{x}'|\mathbf{x}, \mathbf{u}) : X \times U \times X \rightarrow [0; 1]$





- Actions:  $\mathbf{u} \in U$
- Transition probability:  $p(\mathbf{x}'|\mathbf{x}, \mathbf{u}) : X \times U \times X \rightarrow [0; 1]$
- Reward:  $r(\mathbf{x}, \mathbf{u}, \mathbf{x}') : X \times U \times X \to \mathbb{R}$







- Actions:  $\mathbf{u} \in U$
- Transition probability:  $p(\mathbf{x}'|\mathbf{x}, \mathbf{u}) : X \times U \times X \rightarrow [0; 1]$
- Reward:  $r(\mathbf{x}, \mathbf{u}, \mathbf{x'}) : X \times U \times X \to \mathbb{R}$
- Policy:  $\pi_{\theta}(\mathbf{x}) : X \to U$





• Trajectory is sequence of visited states and performed actions:  $\tau = (\mathbf{x}_0, \mathbf{u}_0, \mathbf{x}_1, \mathbf{u}_1, \mathbf{x}_2, ...)$ 



- Trajectory is sequence of visited states and performed actions:  $\tau = (\mathbf{x}_0, \mathbf{u}_0, \mathbf{x}_1, \mathbf{u}_1, \mathbf{x}_2, ...)$
- Sum of rewards with limited horizont:

$$r(\tau) = \sum_{i=0}^{H} r(\mathbf{x}_i, \mathbf{u}_i, \mathbf{x}_{i+1})$$



- Trajectory is sequence of visited states and performed actions:  $\tau = (\mathbf{x}_0, \mathbf{u}_0, \mathbf{x}_1, \mathbf{u}_1, \mathbf{x}_2, ...)$
- Sum of rewards with limited horizont:

$$r(\tau) = \sum_{i=0}^{H} r(\mathbf{x}_i, \mathbf{u}_i, \mathbf{x}_{i+1})$$

• Sum of discounted rewards:

$$r(\tau) = \sum_{i=0}^{\infty} \gamma^{i} \cdot r(\mathbf{x}_{i}, \mathbf{u}_{i}, \mathbf{x}_{i+1})$$



# **Different platforms**



- Many different robots with various complexity of dynamics and dimensionality of state-action space:
  - triple pendulum,
  - two-arm manipulator,
  - mobile platform with auxiliary articulated sub-tracks and lockable differential.

Find the shortest collision-free trajectory in configuration space from start state(s) x<sub>s</sub> to goal state(s) x<sub>g</sub> which respect dynamic constraints of the robot (e.g. Dijkstra, A\*, RRT, PRM, LQR-trees or Guided Policy Search)

9/46

Find the shortest collision-free trajectory in configuration space from start state(s) x<sub>s</sub> to goal state(s) x<sub>g</sub> which respect dynamic constraints of the robot (e.g. Dijkstra, A\*, RRT, PRM, LQR-trees or Guided Policy Search)

9/46

 Find the shortest surveillance trajectory which covers all dangerous states (e.g. TSP, RITA)

Find the shortest collision-free trajectory in configuration space from start state(s) x<sub>s</sub> to goal state(s) x<sub>g</sub> which respect dynamic constraints of the robot (e.g. Dijkstra, A\*, RRT, PRM, LQR-trees or Guided Policy Search)

9/46

- Find the shortest surveillance trajectory which covers all dangerous states (e.g. TSP, RITA)
- Find policy that determines hidden state (active perception, exploration)

Find the shortest collision-free trajectory in configuration space from start state(s) x<sub>s</sub> to goal state(s) x<sub>g</sub> which respect dynamic constraints of the robot (e.g. Dijkstra, A\*, RRT, PRM, LQR-trees or Guided Policy Search)

9/46

- Find the shortest surveillance trajectory which covers all dangerous states (e.g. TSP, RITA)
- Find policy that determines hidden state (active perception, exploration)



## Outline

#### Planning vs motion control

- Planning requires transition probability, policy is sequence of actions.
- Motion control can use but does not necessarily requires transition probability, it learns policy function.

Lecture plan:

- 1. Path planning via Rapidly Exploring Random Trees (RRT).
- 2. Reinforcement learning for robotics (with and without motion model).





#### Open Motion Planning Library: http://wiki.ros.org/ompl



- Open Motion Planning Library: http://wiki.ros.org/ompl
- The most direct approach to planning is to search: Depth-first search, Breadth-first search, A\*, Dijkstra



- Open Motion Planning Library: http://wiki.ros.org/ompl
- The most direct approach to planning is to search: Depth-first search, Breadth-first search, A\*, Dijkstra
- Real robots usually operate in a continuous space.



- Open Motion Planning Library: http://wiki.ros.org/ompl
- The most direct approach to planning is to search: Depth-first search, Breadth-first search, A\*, Dijkstra
- Real robots usually operate in a continuous space.
- Search in continuous high-dimensional space can get stuck in a local minimum, since you can expand infinite number of nodes in a small region.



- Open Motion Planning Library: http://wiki.ros.org/ompl
- The most direct approach to planning is to search: Depth-first search, Breadth-first search, A\*, Dijkstra
- Real robots usually operate in a continuous space.
- Search in continuous high-dimensional space can get stuck in a local minimum, since you can expand infinite number of nodes in a small region.
- RRT [1] efficiently search non-convex, high-dimensional spaces by randomly building a space-filling tree.
- Initial publication [1] has over 1200 citations.

[1] LaValle, Steven M. (October 1998). "Rapidly-exploring random trees: A new tool for path planning". Technical Report (Computer Science Department, Iowa State University) (TR 98-11).



Input:  $\mathbf{x}_s$ ,  $\mathbf{x}_g$ 



Input:  $\mathbf{x}_s$ ,  $\mathbf{x}_g$ 

1. Initialize search tree by node  $\mathbf{x}_s$ 



Input:  $\mathbf{x}_s$ ,  $\mathbf{x}_g$ 

- 1. Initialize search tree by node  $\mathbf{x}_s$
- 2. Pick a point  $\mathbf{x} \in X$  at random.



Input:  $\mathbf{x}_s$ ,  $\mathbf{x}_g$ 

- 1. Initialize search tree by node  $\mathbf{x}_s$
- 2. Pick a point  $\mathbf{x} \in X$  at random.
- 3. Check if  $\mathbf{x}$  is admissible (e.g. collision-free via direct kinematics)



p

#### **Input:** $\mathbf{x}_s$ , $\mathbf{x}_q$

- 1. Initialize search tree by node  $\mathbf{x}_s$
- 2. Pick a point  $\mathbf{x} \in X$  at random.
- 3. Check if  $\mathbf{x}$  is admissible (e.g. collision-free via direct kinematics)
- 4. Find the closest node to x (e.g. KD tree)  $\mathbf{y}^* = \arg\min_{\mathbf{y}} \|\mathbf{y} \mathbf{x}\|$



p

12/46

#### Input: $\mathbf{x}_s$ , $\mathbf{x}_g$

- 1. Initialize search tree by node  $\mathbf{x}_s$
- 2. Pick a point  $\mathbf{x} \in X$  at random.
- 3. Check if  $\mathbf{x}$  is admissible (e.g. collision-free via direct kinematics)
- 4. Find the closest node to  $\mathbf{x}$  (e.g. KD tree)  $\mathbf{y}^* = \arg\min_{\mathbf{y}} \|\mathbf{y} \mathbf{x}\|$
- 5. Try connect  $\mathbf{y}^*$  with  $\mathbf{x}$ 
  - igstarrow if possible: add node  $\mathbf{x}$  and edge  $[\mathbf{y}^*, \mathbf{x}]$  to the search tree.
  - iglet otherwise: throw  ${f x}$  away.



р

12/46

#### Input: $\mathbf{x}_s$ , $\mathbf{x}_g$

- 1. Initialize search tree by node  $\mathbf{x}_s$
- 2. Pick a point  $\mathbf{x} \in X$  at random.
- 3. Check if  $\mathbf{x}$  is admissible (e.g. collision-free via direct kinematics)
- 4. Find the closest node to  $\mathbf{x}$  (e.g. KD tree)  $\mathbf{y}^* = \arg\min_{\mathbf{y}} \|\mathbf{y} \mathbf{x}\|$
- 5. Try connect  $\mathbf{y}^*$  with  $\mathbf{x}$ 
  - igstarrow if possible: add node  $\mathbf{x}$  and edge  $[\mathbf{y}^*, \mathbf{x}]$  to the search tree.
  - $\bullet$  otherwise: throw x away.
- 6. Repeat from 2 until a feasible path is found.

**Output:** a collision-free path if exist (after infinite number of nodes expanded)

- Bias to goal (greediness), e.g.
  - with P = 0.95 choose  $\mathbf{x}$  at random from X,
  - with P = 0.05 choose  $\mathbf{x} := \mathbf{x}_g$ .



- Bias to goal (greediness), e.g.
  - with P = 0.95 choose  $\mathbf{x}$  at random from X,
  - with P = 0.05 choose  $\mathbf{x} := \mathbf{x}_g$ .
- Bi-directional search (e.g. RRT-connect)



- Bias to goal (greediness), e.g.
  - with P = 0.95 choose  $\mathbf{x}$  at random from X,
  - with P = 0.05 choose  $\mathbf{x} := \mathbf{x}_g$ .
- Bi-directional search (e.g. RRT-connect)
- If optimality is important:



- Bias to goal (greediness), e.g.
  - with P = 0.95 choose  ${f x}$  at random from X,
  - with P = 0.05 choose  $\mathbf{x} := \mathbf{x}_g$ .
- Bi-directional search (e.g. RRT-connect)
- If optimality is important:
  - informed-RRT [3]



- Bias to goal (greediness), e.g.
  - with P = 0.95 choose  ${f x}$  at random from X,
  - with P = 0.05 choose  $\mathbf{x} := \mathbf{x}_g$ .
- Bi-directional search (e.g. RRT-connect)
- If optimality is important:
  - informed-RRT [3]
  - RRT\* [2]

[2] Karaman, Sertac; Frazzoli, Emilio, "Incremental Sampling-based Algorithms for Optimal Motion Planning", 2010

[3] J.D. Gammell, S.S. Srinivasa, T.D. Barfoot, "Informed RRT\*", IROS, 2014





• What might be time consuming?

**(14/46**)

- What might be time consuming?
  - Nearest neighbor search (grows with the size of the search tree).
  - Collision checker (grow with the number of modeling elements).
  - Complicated dynamics (explicit motion model might not exist).

- What might be time consuming?
  - Nearest neighbor search (grows with the size of the search tree).

14/46

- Collision checker (grow with the number of modeling elements).
- Complicated dynamics (explicit motion model might not exist).

Voronoi bias: the search tree has bias to grow in large open regions.

- What might be time consuming?
  - Nearest neighbor search (grows with the size of the search tree).

14/46

- Collision checker (grow with the number of modeling elements).
- Complicated dynamics (explicit motion model might not exist).
- Voronoi bias: the search tree has bias to grow in large open regions.
- Probabilistic completeness: if nodes number reaches infinity than RRT finds a feasible path (if exists) with P = 1.
# **Properties of Rapidly Exploring Random Tree**

- What might be time consuming?
  - Nearest neighbor search (grows with the size of the search tree).
  - Collision checker (grow with the number of modeling elements).
  - Complicated dynamics (explicit motion model might not exist).
- Voronoi bias: the search tree has bias to grow in large open regions.
- Probabilistic completeness: if nodes number reaches infinity than RRT finds a feasible path (if exists) with P = 1.
- Cost of the best path in the RRT converges almost surely (i.e. with P = 1) to a non-optimal value [2].
- Cost of the best path in the RRT\* converges almost surely (i.e. with P = 1) to the optimal value [2].



# **Properties of Rapidly Exploring Random Tree**

- What might be time consuming?
  - Nearest neighbor search (grows with the size of the search tree).

p

- Collision checker (grow with the number of modeling elements).
- Complicated dynamics (explicit motion model might not exist).
- Voronoi bias: the search tree has bias to grow in large open regions.
- Probabilistic completeness: if nodes number reaches infinity than RRT finds a feasible path (if exists) with P = 1.
- Cost of the best path in the RRT converges almost surely (i.e. with P = 1) to a non-optimal value [2].
- Cost of the best path in the RRT\* converges almost surely (i.e. with P = 1) to the optimal value [2].
- If accurate dynamic motion model is known ( $\dot{\mathbf{x}}$ ,  $\ddot{\mathbf{x}}$  relations are determined), then RRT searches for trajectory in lifted state-space [ $\mathbf{x}$ ,  $\dot{\mathbf{x}}$ ,  $\ddot{\mathbf{x}}$ ]<sup> $\top$ </sup>.



- If only kinematic model is available, discrete path is searched (i.e. N points  $\mathbf{y}_0 \in X, \dots \mathbf{y}_{N-1} \in X$  in configuration space).
- Trajectory is defined as a smooth interpolation of path
- Example of smooth interpolation is pair-wise cubic function Y, i.e sequence of N-1 cubic functions  $Y_i(t) : [0,1] \to X$  such that:
  - $Y_i(t)$  connects  $\mathbf{y}_i$  with  $\mathbf{y}_{i+1}$ .
  - Y has continuous first and second derivatives.

# **Planning summary**

- 1. Advantage: It has statistical guarantees of the optimality.
- 2. Drawback 1: Whenever results of action differs from the model (i.e. everytime), you need to replan the whole trajectory.
- 3. Drawback 2: Accurate motion model is required.

For some problems, reinforcement learning trades-off optimality (1) for (2)+(3).

# What if motion model is unknown

• Can you design a motion control algorithm without motion model?





• We have a robot and we have no idea how to control it.



- We have a robot and we have no idea how to control it.
- Nevertheless, we know what is good and bad state we have a definition of rewards.



- We have a robot and we have no idea how to control it.
- Nevertheless, we know what is good and bad state we have a definition of rewards.
- We control it somehow (e.g. with some initial policy) and record the trajectory  $\tau$  (or several trajectories).



- We have a robot and we have no idea how to control it.
- Nevertheless, we know what is good and bad state we have a definition of rewards.
- We control it somehow (e.g. with some initial policy) and record the trajectory  $\tau$  (or several trajectories).
- Given these trajectories, change the policy to increase expected sum of rewards

$$J(\theta) = E\{r(\tau)\}$$





• Denote  $p(\tau|\theta)$  probability of trajectory  $\tau$  occurs when following policy  $\pi_{\theta}$ 



• Denote  $p(\tau|\theta)$  probability of trajectory au occurs when following policy  $\pi_{ heta}$ 

Criterion to be maximized is the expected sum of rewards

$$J(\theta) = E\{r(\tau)\} = \int_{\tau \in \mathcal{T}} p(\tau|\theta)r(\tau) \,\mathrm{d}\tau$$



• Denote p( au| heta) probability of trajectory au occurs when following policy  $\pi_{ heta}$ 

Criterion to be maximized is the expected sum of rewards

$$J(\theta) = E\{r(\tau)\} = \int_{\tau \in \mathcal{T}} p(\tau|\theta)r(\tau) \,\mathrm{d}\tau$$

We solve the following optimization problem

$$\theta^* = \arg \max_{\theta} J(\theta)$$

#### **Problem solution**



• As usually, you can:

# **Problem solution**



- As usually, you can:
  - either solve primal task e.g. by following gradient  $\nabla J$  to maximize  $J(\theta)$  directly.
  - primal is often solved in the optimal control community (e.g. LQR),

# **Problem solution**



- As usually, you can:
  - either solve primal task e.g. by following gradient  $\nabla J$  to maximize  $J(\theta)$  directly.
  - primal is often solved in the optimal control community (e.g. LQR),
  - or solve **dual task** to find state-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$ which tells expected sum rewards when choosing action  $\mathbf{u}$  from state  $\mathbf{x}$ .
  - optimal policy  $\pi^* = \arg \max_{\mathbf{u}} Q(\mathbf{x}, \mathbf{u})$
  - dual is often employed by AI community as heuristics for state-space search
  - Q-values could provide metrics for RRT [Tedrake-LQR-trees-2015]

Dual task provides alternative point-of-view (e.g. shadow prices in LP or sparse feature selection for SVM)  $\left( \frac{1}{2} \right)$ 

### Primal task - approximating criterion.



• Use  $\pi_{\theta}(\mathbf{x})$  to get several trajectories  $\tau_i$ .

### Primal task - approximating criterion.

- Use  $\pi_{\theta}(\mathbf{x})$  to get several trajectories  $\tau_i$ .
- Approximate criterion value in  $\theta$  as average reward of trajectories  $\tau_i \sim p(\tau|\theta)$  generated with policy  $\pi_{\theta}$

$$J(\theta) = E\{r(\tau)\} = \int_{\tau \in \mathcal{T}} p(\tau|\theta)r(\tau) \,\mathrm{d}\tau \approx \frac{1}{N} \sum_{i=1}^{N} r(\tau_i)$$

p

## Primal task - approximating criterion.

- Use  $\pi_{\theta}(\mathbf{x})$  to get several trajectories  $\tau_i$ .
- Approximate criterion value in  $\theta$  as average reward of trajectories  $\tau_i \sim p(\tau|\theta)$  generated with policy  $\pi_{\theta}$

$$J(\theta) = E\{r(\tau)\} = \int_{\tau \in \mathcal{T}} p(\tau|\theta)r(\tau) \,\mathrm{d}\tau \approx \frac{1}{N} \sum_{i=1}^{N} r(\tau_i)$$

21/46

• We can approximate criterion value, what about gradient?

• Can we obtain the gradient by computing also  $J(\theta + \Delta \theta)$ ?





- Can we obtain the gradient by computing also  $J(\theta + \Delta \theta)$ ?
- Of course, but doing it from one sample is quite unstable (especially for high dimensional θ).

- Can we obtain the gradient by computing also  $J(\theta + \Delta \theta)$ ?
- Of course, but doing it from one sample is quite unstable (especially for high dimensional θ).
- Perform several small random perturbations  $\Delta \theta_i$  and compute  $J( heta + \Delta \theta_i)$ .



- Can we obtain the gradient by computing also  $J(\theta + \Delta \theta)$ ?
- Of course, but doing it from one sample is quite unstable (especially for high dimensional  $\theta$ ).
- Perform several small random perturbations  $\Delta \theta_i$  and compute  $J( heta + \Delta \theta_i)$ .
- Relation to gradient  $\nabla J(\theta)$  is given by the first order Taylor polynom

$$\begin{split} J(\theta + \Delta \theta_i) &= J(\theta) + \nabla J(\theta)^\top \Delta \theta_i \\ \Delta \theta_i^\top \nabla J(\theta) &= J(\theta) - J(\theta + \Delta \theta_i) \\ \begin{bmatrix} \Delta \theta_1^\top \\ \vdots \\ \Delta \theta_n^\top \end{bmatrix} \nabla J(\theta) &= \begin{bmatrix} J(\theta) - J(\theta + \Delta \theta_1)) \\ \vdots \\ J(\theta) - J(\theta + \Delta \theta_n)) \end{bmatrix} \\ \text{wettor b} \end{split}$$



#### **Primal task - solution**



• Gradient is solution of overdetermined set of linear equations:

$$\nabla J(\theta) = \begin{bmatrix} \Delta \theta_1^\top \\ \vdots \\ \Delta \theta_n^\top \end{bmatrix}^+ \cdot \begin{bmatrix} J(\theta) - J(\theta + \Delta \theta_1)) \\ \vdots \\ J(\theta) - J(\theta + \Delta \theta_n)) \end{bmatrix}$$

### **Primal task - solution**



Gradient is solution of overdetermined set of linear equations:

$$\nabla J(\theta) = \begin{bmatrix} \Delta \theta_1^\top \\ \vdots \\ \Delta \theta_n^\top \end{bmatrix}^+ \cdot \begin{bmatrix} J(\theta) - J(\theta + \Delta \theta_1)) \\ \vdots \\ J(\theta) - J(\theta + \Delta \theta_n)) \end{bmatrix}$$

• Algorithm is simple:

- Randomly initialize  $\theta$
- Use  $\pi_{\theta}(\mathbf{x})$  to get trajectories.
- Compute  $\nabla J(\theta)$  using pseudo-inverse.
- Update  $\theta \leftarrow \theta + \alpha \frac{\nabla J(\theta)}{\|\nabla J(\theta)\|}$

## **Dual task**



• State-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$ 

igstarrow Expected sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}.$ 

## **Dual task**



- State-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$
- igstarrow Expected sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}$ .
- Let us look at the grid world with stochastic transitions!



## Dual task



- State-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$
- igstarrow Mean sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}$ .
- How can we learn from recorded trajectories and corresponding rewards?



- State-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$
- igstarrow Mean sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}.$
- + How can we learn from recorded trajectories and corresponding rewards?

•  $\tau_1$ : (a, R, b, R, c, R, d),  $r(\tau_1) = 1$ 





- State-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$
- igstarrow Mean sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}.$
- + How can we learn from recorded trajectories and corresponding rewards?
- $\tau_1$ : (a, R, b, R, c, R, d),  $r(\tau_1) = 1$
- $\tau_2$ : (a, R, b, D, e, R, f, R, g),  $r(\tau_2) = -1$





- State-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$
- igstarrow Mean sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}.$
- How can we learn from recorded trajectories and corresponding rewards?
- $\tau_1$ : (a, R, b, R, c, R, d),  $r(\tau_1) = 1$
- $\tau_2$ : (a, R, b, D, e, R, f, R, g),  $r(\tau_2) = -1$





- State-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$
- ullet Mean sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}.$

р

- How can we learn from recorded trajectories and corresponding rewards?
- $\tau_1$ : (a, R, b, R, c, R, d),  $r(\tau_1) = 1$
- $\tau_2$ : (a, R, b, D, e, R, f, R, g),  $r(\tau_2) = -1$



- State-action function  $Q(\mathbf{x}, \mathbf{u}) : X imes U o \mathbb{R}$
- igstarrow Mean sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}.$

m p

- How can we learn from recorded trajectories and corresponding rewards?
- $\tau_1$ : (a, R, b, R, c, R, d),  $r(\tau_1) = 1$
- $\tau_2$ : (a, R, b, D, e, R, f, R, g),  $r(\tau_2) = -1$
- What is wrong? Why I learned nothing about policy for a?



- State-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$
- igstarrow Mean sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}.$

m p

- How can we learn from recorded trajectories and corresponding rewards?
- $\tau_1$ : (a, R, b, R, c, R, d),  $r(\tau_1) = 1$
- $\tau_2$ : (a, R, b, D, e, R, f, R, g),  $r(\tau_2) = -1$
- I know that I can behave better from b, can I use it?



- State-action function  $Q(\mathbf{x}, \mathbf{u}) : X \times U \to \mathbb{R}$
- igstarrow Mean sum of discounted rewards when choosing action  ${f u}$  from state  ${f x}.$
- + How can we learn from recorded trajectories and corresponding rewards?
- $\tau_1$ : (a, R, b, R, c, R, d),  $r(\tau_1) = 1$
- $\tau_2$ : (a, R, b, D, e, R, f, R, g),  $r(\tau_2) = -1$
- I know that I can behave better from b, can I use it?
- Recursively:  $Q(a, R) = average(reward_for_a + best_rewards_from_b)$





## recursive definition of **Q**



- Define  $Q(\mathbf{x}, \mathbf{u})$  recursively:
  - If model is unknown

$$Q(\mathbf{x}, \mathbf{u}) = r(\mathbf{x}, \mathbf{u}, \mathbf{x}') + \gamma \max_{\mathbf{u}'} Q(\mathbf{x}', \mathbf{u}')$$

## recursive definition of **Q**



• If model is unknown

$$Q(\mathbf{x}, \mathbf{u}) = r(\mathbf{x}, \mathbf{u}, \mathbf{x}') + \gamma \max_{\mathbf{u}'} Q(\mathbf{x}', \mathbf{u}')$$

• If a stochastic model is known

$$Q(\mathbf{x}, \mathbf{u}) = \sum_{\mathbf{x}'} p(\mathbf{x}' | \mathbf{u}, \mathbf{x}) \left[ r(\mathbf{x}, \mathbf{u}, \mathbf{x}') + \gamma \max_{\mathbf{u}'} Q(\mathbf{x}', \mathbf{u}') \right]$$

(Bellman equation)




 $\bullet \text{ Initialize } Q(\mathbf{x}, \mathbf{u}) = 0 \quad \forall_{\mathbf{x}, \mathbf{u}}$ 

- $\bullet \ \text{Initialize} \ Q(\mathbf{x},\mathbf{u}) = 0 \quad \forall_{\mathbf{x},\mathbf{u}}$
- Drive the robot and record trajectories like that:

 $(\mathbf{x}_0, \mathbf{u}_0, \mathbf{x}'_0, r_0), (\mathbf{x}_1 = \mathbf{x}'_0, \mathbf{u}_1, \mathbf{x}'_1, r_1), \dots$ 



- Initialize  $Q(\mathbf{x}, \mathbf{u}) = 0 \quad \forall_{\mathbf{x}, \mathbf{u}}$
- Drive the robot and record trajectories like that:
  - $(\mathbf{x}_0, \mathbf{u}_0, \mathbf{x}'_0, r_0), (\mathbf{x}_1 = \mathbf{x}'_0, \mathbf{u}_1, \mathbf{x}'_1, r_1), \dots$

• For  $\mathbf{x} \in X$ ,  $\mathbf{u} \in U$ 

$$Q(\mathbf{x}, \mathbf{u}) = \frac{1}{n} \sum_{i \in \{\mathbf{x}_i = \mathbf{x}, \mathbf{u}_i = \mathbf{u}\}} r_i + \gamma \max_{\mathbf{u}'} Q(\mathbf{x}'_i, \mathbf{u}')$$





- Initialize  $Q(\mathbf{x}, \mathbf{u}) = 0 \quad \forall_{\mathbf{x}, \mathbf{u}}$
- Drive the robot and record sequences:

 $(\mathbf{x}_0, \mathbf{u}_0, \mathbf{x}'_0, r_0), \quad (\mathbf{x}_1 = \mathbf{x}'_0, \mathbf{u}_1, \mathbf{x}'_1, r_1), \quad \dots$ 

— Iterate until convergence –

• For  $\mathbf{x} \in X$ ,  $\mathbf{u} \in U$ 

$$Q(\mathbf{x}, \mathbf{u}) = \frac{1}{n} \sum_{i \in \{\mathbf{x}_i = \mathbf{x}, \mathbf{u}_i = \mathbf{u}\}} r_i + \gamma \max_{\mathbf{u}'} Q(\mathbf{x}'_i, \mathbf{u}')$$



(fixed point algorithm for system of lin. eq.)-



• Initialize  $Q(\mathbf{x}, \mathbf{u}) = 0 \quad \forall_{\mathbf{x}, \mathbf{u}}$ 



Iterate until good policy found —

Drive the robot and record sequences:

 $(\mathbf{x}_0, \mathbf{u}_0, \mathbf{x}'_0, r_0), \quad (\mathbf{x}_1 = \mathbf{x}'_0, \mathbf{u}_1, \mathbf{x}'_1, r_1), \quad \dots$ 

• For  $\mathbf{x} \in X$ ,  $\mathbf{u} \in U$ 

$$Q(\mathbf{x}, \mathbf{u}) = \frac{1}{n} \sum_{i \in \{\mathbf{x}_i = \mathbf{x}, \mathbf{u}_i = \mathbf{u}\}} r_i + \gamma \max_{\mathbf{u}'} Q(\mathbf{x}'_i, \mathbf{u}')$$



### State-value function example I - grid-world



• Q-learning for stochastic grid-world.



### State-value function example I - grid-world









• Curse of dimensionality - considered state space for pacman.







Curse of dimensionality - are these states the same? Do we want it?







• Curse of dimensionality - we need to replace high-dimensional states  $\mathbf{x}$  and control  $\mathbf{u}$  by low-dimensional features  $\Phi(\mathbf{x}, \mathbf{u})$ .

#### 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 / (dist to dot)<sup>2</sup>
  - 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)







Curse of dimensionality - Q-learning

Iterate until convergence –

• For  $\mathbf{x} \in X, \ \mathbf{u} \in U$ 

$$Q(\mathbf{x}, \mathbf{u}) = \frac{1}{n} \sum_{i \in \{\mathbf{x}_i = \mathbf{x}, \mathbf{u}_i = \mathbf{u}\}} r_i + \gamma \max_{\mathbf{u}'} Q(\mathbf{x}'_i, \mathbf{u}')$$

• End



Curse of dimensionality - approximate Q-learning

Iterate until convergence

• For all  $\mathbf{x}_i, \mathbf{u}_i$ 

$$y_i = r_i + \gamma \max_{\mathbf{u}'} \left[ \theta^\top \Phi(\mathbf{x}'_i, \mathbf{u}') \right)$$

- End
- Fit Q-function to approximate mapping between  $\Phi(\mathbf{x}_i, \mathbf{u}_i)$  and  $y_i$

$$\theta \leftarrow \arg\min_{\theta} \|\theta^{\top} \Phi(\mathbf{x}_i, \mathbf{u}_i) - y_i\|$$







- Curse of dimensionality
- Reward tuning

- Curse of dimensionality
- Reward tuning
- Exploration vs exploitation
  - $\epsilon$ -greedy exploration
  - or exploration extension  $Q(\Phi(\mathbf{x},\mathbf{u})) + \frac{k}{N(\Phi)}$



р

44/46

- Curse of dimensionality
- Reward tuning
- Exploration vs exploitation
  - $\epsilon$ -greedy exploration
  - or exploration extension  $Q(\Phi(\mathbf{x}, \mathbf{u})) + \frac{k}{N(\Phi)}$

Safe exploration, cooperative tasks, hierarchical reinforcment learning.

### Conclusions

### 🔶 Primal Dual task

- convergence issues
- do we need to know sum of rewards?
- Do not forget features!
- What you can do?



## What you can do?



- Work with us on:
  - real Search&Rescue platform
  - better IRO tasks
- TORCS Racing and demolishon derby simulator competition. http://en.wikipedia.org/wiki/TORCS
- Starcraft competition
  http://webdocs.cs.ualberta.ca/~cdavid/starcraftaicomp/