

Sequential decisions under uncertainty

Policy iteration

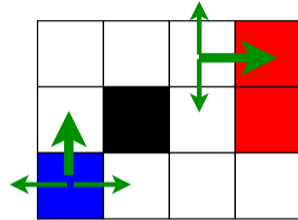
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Department of Cybernetics
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April 10, 2020

Unreliable actions in observable grid world

- ▶ Walls block movement – agent/robot stays in place.
- ▶ Actions do not always go as planned.
- ▶ Agent receives **rewards** each time step:
 - ▶ Small “living” reward/penalty.
 - ▶ Big rewards/penalties at the end.
- ▶ **Goal:** maximize sum of (discounted) rewards



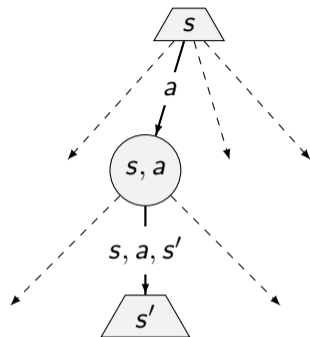
MDPs recap

Markov decision processes (MDPs):

- ▶ Set of states \mathcal{S}
- ▶ Set of actions \mathcal{A}
- ▶ Transitions $p(s'|s, a)$ or $T(s, a, s')$
- ▶ Rewards $r(s, a, s')$; and discount γ

MDP quantities:

- ▶ Policy $\pi(s) : \mathcal{S} \rightarrow \mathcal{A}$
- ▶ Utility – sum of (discounted) rewards.
- ▶ Values – expected future utility from a state (max-node), $v(s)$
- ▶ Q-Values – expected future utility from a q -state (chance-node), $q(s, a)$



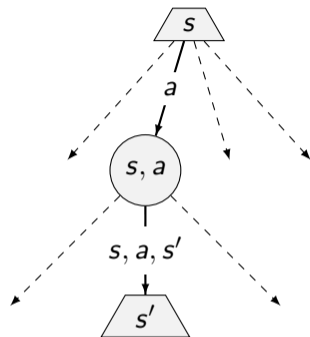
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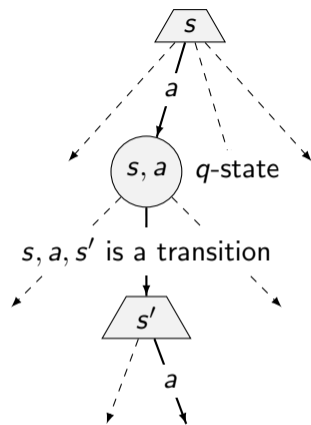
Optimal quantities

- ▶ The optimal policy: $\pi^*(s)$ – optimal action from state s
- ▶ Expected utility/return of a policy.

$$U^\pi(S_t) = E^\pi \left[\sum_{k=0}^{\infty} \gamma^k R_{t+k+1} \right]$$

Best policy π^* maximizes above.

- ▶ The value of a state s : $v^*(s)$ – expected utility starting in s and acting optimally.
- ▶ The value of a q -state (s, a) : $q^*(s, a)$ – expected utility having taken a from state s and acting optimally thereafter.



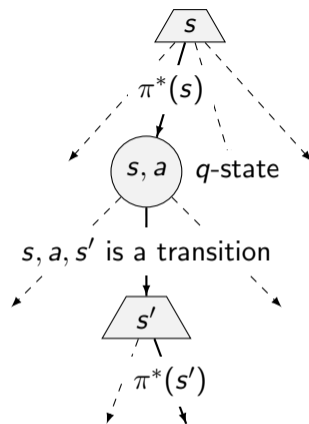
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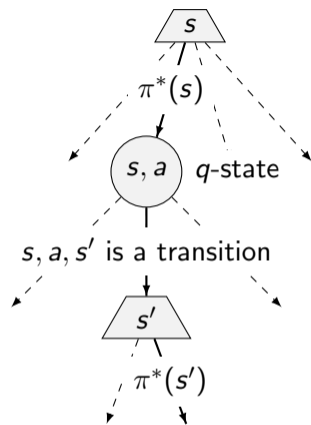
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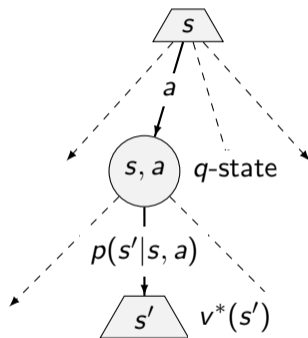
v^* and q^*

The value of a q -state (s, a) :

$$q^*(s, a) = \sum_{s'} p(s'|a, s) [r(s, a, s') + \gamma v^*(s')]$$

The value of a state s :

$$v^*(s) = \max_a q^*(s, a)$$



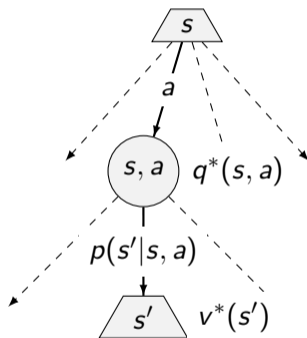
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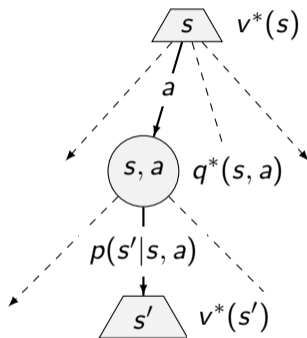
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Maze: $V_0 = [0, 0, 0]^\top$, $r(s) = -1$, deterministic robot, $\mathcal{A} = \{\leftarrow, \uparrow, \downarrow, \rightarrow\}$

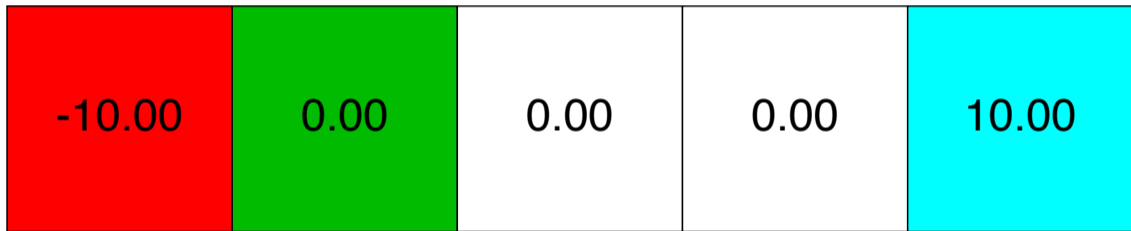
0

1

2

3

4



$$q^*(s, a) = \sum_{s'} p(s'|a, s) [r(s, a, s') + \gamma v^*(s')]$$
$$v^*(s) = \max_a q^*(s, a)$$

What will be V^* after first sweep? $V_1^* = [v_1^*(1), v_1^*(2), v_1^*(3)]^\top$?

0

1

2

3

4

-10.00	0.00	0.00	0.00	10.00
--------	------	------	------	-------

Sweep is meant as the Bellmann update for all states: $V_1^* = BV_0^*$. $r(s) = -1$. Assume sync version of the algorithm.

A: $V_1^* = [-1, -1, 9]^\top$

B: $V_1^* = [0, 8, 9]^\top$

C: $V_1^* = [-1, 0, 0]^\top$

D: $V_1^* = [-11, 8, 9]^\top$

What will be V^* after second sweep? $V_2^* = [v_2^*(1), v_2^*(2), v_2^*(3)]^\top$?

0

1

2

3

4

-10.00	0.00	0.00	0.00	10.00
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A: $V_2^* = [-1, -1, 9]^\top$

B: $V_2^* = [-1, 8, 9]^\top$

C: $V_2^* = [-2, 8, 9]^\top$

D: $V_2^* = [7, 8, 9]^\top$

What will be the $q^*(s, a)$ values after first value-iter sweep?

0

1

2

3

4

-10.00	0.00	0.00	0.00	10.00
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Pick the option which is *wrong*:

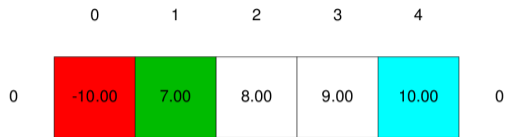
A: $q^*(1, \uparrow) = -2$

B: $q^*(1, \rightarrow) = -2$

C: $q^*(2, \rightarrow) = -2$

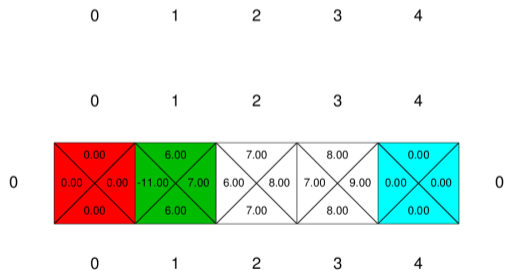
D: $q^*(3, \leftarrow) = -2$

Maze: v^* vs. q^* , deterministic robot, $\mathcal{A} = \{\leftarrow, \uparrow, \downarrow, \rightarrow\}$

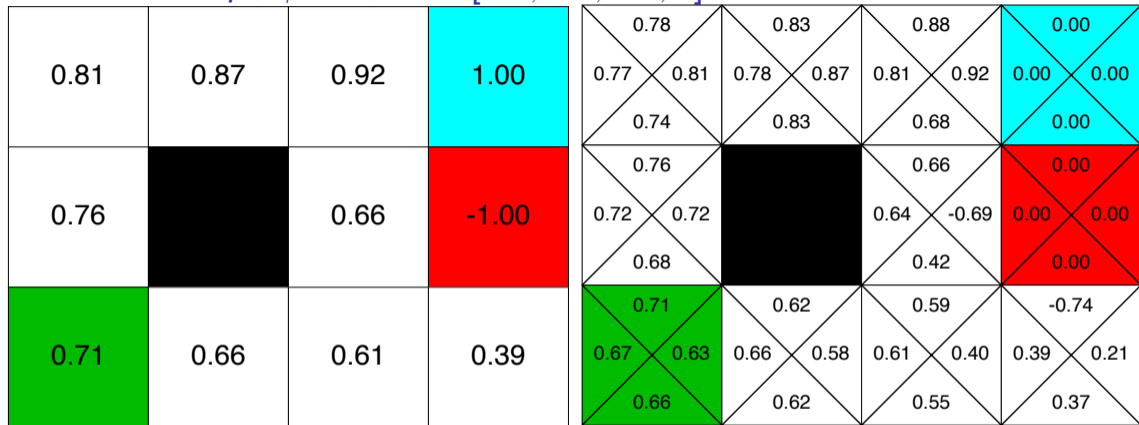


$$q^*(s, a) = \sum_{s'} p(s'|a, s) [r(s, a, s') + \gamma v^*(s')]$$

$$v^*(s) = \max_a q^*(s, a)$$



Maze: v^* vs. q^* , $\gamma = 1$, $T = [0.8, 0.1, 0.1, 0]$



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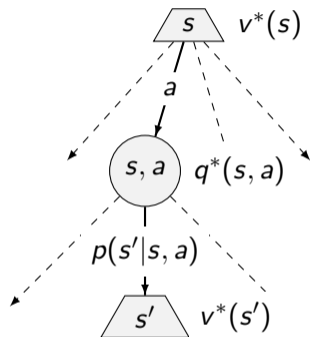
Value iteration

- ▶ Bellman equations **characterize** the optimal values

$$v^*(s) = \max_{a \in A(s)} \sum_{s'} p(s'|s, a) [r(s, a, s') + \gamma v^*(s')]$$

- ▶ Value iteration **computes** them:

$$V_{k+1}(s) \leftarrow \max_{a \in A(s)} \sum_{s'} p(s'|s, a) [r(s, a, s') + \gamma V_k(s')]$$



Value iteration is a fixed point solution method.

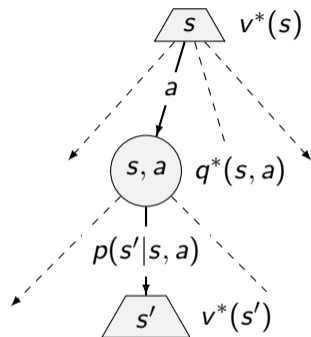
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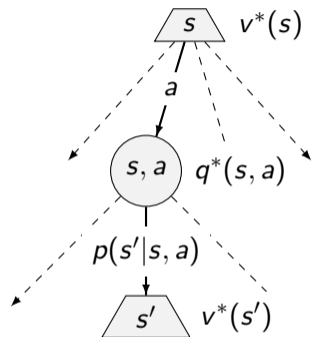
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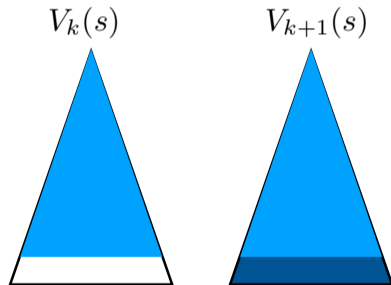


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Convergence

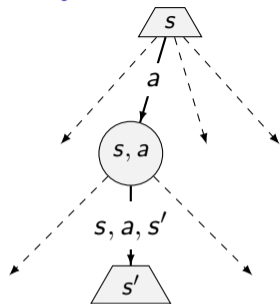
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- ▶ Thinking about special cases: deterministic world, $\gamma = 0$, $\gamma = 1$.
- ▶ For all s , $V_k(s)$ and $V_{k+1}(s)$ can be seen as expectimax search trees of depth k and $k + 1$



From Values to Policy

Policy extraction - computing actions from Values



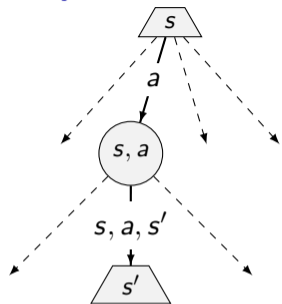
- ▶ Assume we have $v^*(s)$
- ▶ What is the optimal action?

▶ We need a one-step expectimax:

	0	1	2	3	
0	0.81	0.87	0.92	1.00	0
1	0.76		0.66	-1.00	1
2	0.71	0.66	0.61	0.39	2
	0	1	2	3	

$$\pi^*(s) = \arg \max_{a \in \mathcal{A}(s)} \sum_{s'} p(s' | s, a) [r(s, a, s') + \gamma v^*(s')]$$

Policy extraction - computing actions from Values



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Policy extraction - computing actions from q -Values

- ▶ Assume we have $q^*(s, a)$
- ▶ What is the optimal action?

▶ Just take the (arg) max:

$$\pi^*(s) = \arg \max_{a \in \mathcal{A}(s)} q^*(s, a)$$

Actions are easier to extract from q -values.

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0					0
1					1
2					2
	0	1	2	3	

Policy extraction - computing actions from q -Values

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	0	1	2	3	
0	$\begin{matrix} 0.78 & \\ 0.77 & 0.81 \end{matrix}$	$\begin{matrix} 0.83 & \\ 0.78 & 0.87 \end{matrix}$	$\begin{matrix} 0.88 & \\ 0.81 & 0.92 \end{matrix}$	$\begin{matrix} 0.00 & \\ 0.00 & 0.00 \end{matrix}$	0
1	$\begin{matrix} 0.74 & \\ 0.76 & 0.72 \end{matrix}$	$\begin{matrix} 0.83 & \\ 0.72 & 0.72 \end{matrix}$	$\begin{matrix} 0.68 & \\ 0.66 & -0.69 \end{matrix}$	$\begin{matrix} 0.00 & \\ 0.00 & 0.00 \end{matrix}$	1
2	$\begin{matrix} 0.71 & \\ 0.67 & 0.63 \end{matrix}$	$\begin{matrix} 0.62 & \\ 0.66 & 0.58 \end{matrix}$	$\begin{matrix} 0.59 & \\ 0.61 & 0.40 \end{matrix}$	$\begin{matrix} -0.74 & \\ 0.39 & 0.21 \end{matrix}$	2
	0	1	2	3	

What is wrong with the Value iteration?

$$V_{k+1}(s) \leftarrow \max_{a \in \mathcal{A}(s)} \sum_{s'} p(s' | s, a) [r(s, a, s') + \gamma V_k(s')]$$

- ▶ What is complexity of one iteration - over all S states?
- ▶ When does the iteration stop?
- ▶ When does the policy converge?
- ▶ Can we compute the policy directly?

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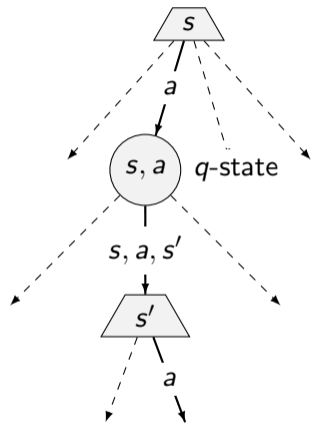
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Policy evaluation

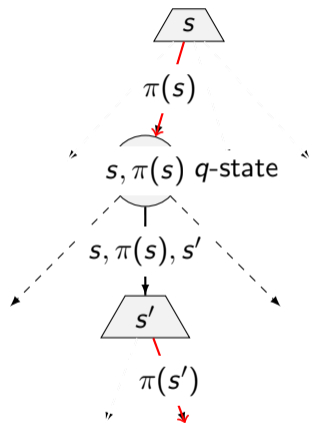
- ▶ Assume $\pi(s)$ given.
- ▶ How to evaluate (compare)?

Fixed policy, do what π says



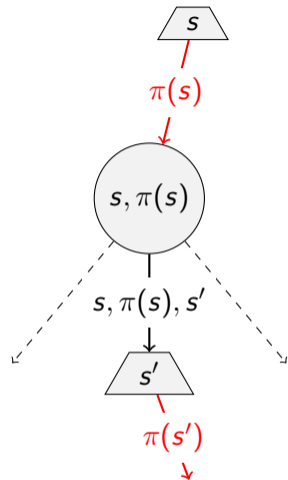
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- ▶ Fixed π for each state \rightarrow no “max” operator!

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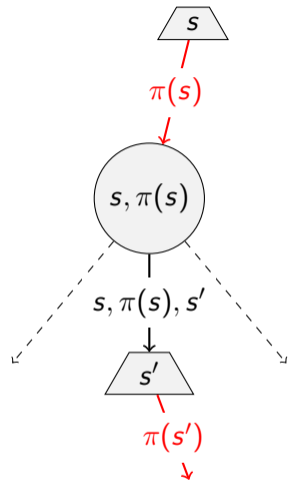
State values under a fixed policy



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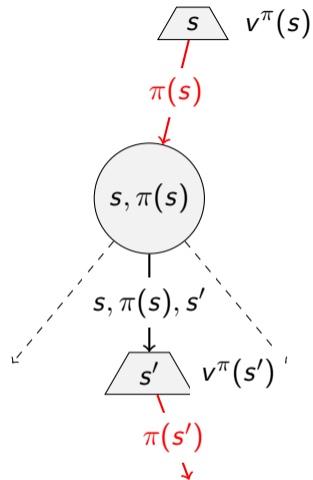
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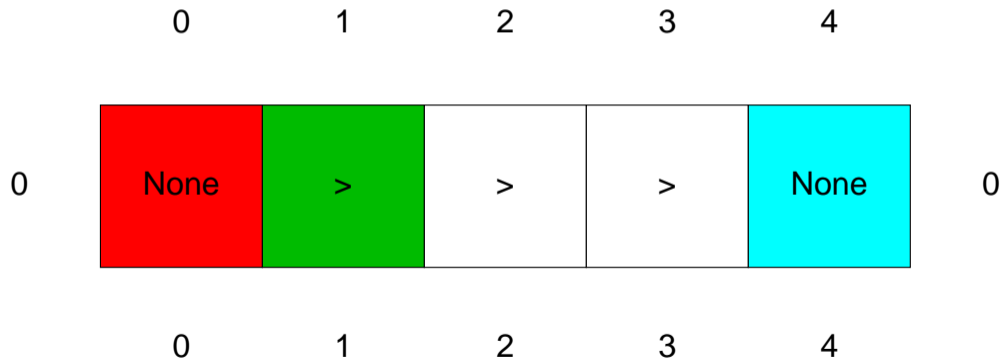


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$$v^\pi(s) = \sum_{s'} p(s' | s, \pi(s)) [r(s, \pi(s), s') + \gamma v^\pi(s')]$$

How to compute $v^\pi(s)$?

$$v^\pi(s) = \sum_{s'} p(s' | s, \pi(s)) [r(s, \pi(s), s') + \gamma v^\pi(s')]$$



Policy iteration

- ▶ Start with a random policy.
- ▶ Step 1: Evaluate it.
- ▶ Step 2: Improve it.
- ▶ Repeat steps until policy converges.

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Policy iteration

- ▶ **Policy π evaluation.** Solve equations or iterate until convergence.

$$V_{k+1}^{\pi_i}(s) \leftarrow \sum_{s'} p(s' | s, \pi(s)) [r(s, \pi(s), s') + \gamma V_k^{\pi_i}(s')]$$

- ▶ **Policy improvement.** Look-ahead and keep optimality. Policy extraction from fixed values.

$$\pi_{i+1}(s) = \arg \max_{a \in \mathcal{A}(s)} \sum_{s'} p(s' | s, a) [r(s, a, s') + \gamma V_k^{\pi_i}(s')]$$

Policy iteration algorithm

function POLICY-ITERATION(env) **returns:** policy π

input: env - MDP problem

$\pi(s) \leftarrow$ random $a \in A(s)$ in all states

$V(s) \leftarrow 0$ in all states

repeat

▷ iterate values until no change in policy

$V \leftarrow$ POLICY-EVALUATION(π, V, env)

unchanged \leftarrow True

for each state s in S do

if $\max_{a \in A(s)} \sum_{s'} P(s'|a, s) V(s') > \sum_{s'} P(s'|s, \pi(s)) V(s')$ **then**

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function POLICY-ITERATION(env) **returns:** policy π

input: env - MDP problem

$\pi(s) \leftarrow$ random $a \in A(s)$ in all states

$V(s) \leftarrow 0$ in all states

repeat

▷ iterate values until no change in policy

$V \leftarrow$ POLICY-EVALUATION(π, V, env)

unchanged \leftarrow True

for each state s **in** S **do**

if $\max_{a \in A(s)} \sum_{s'} P(s'|a, s) V(s') > \sum_{s'} P(s'|s, \pi(s)) V(s')$ **then**

$\pi(s) \leftarrow \arg \max_{a \in A(s)} \sum_{s'} P(s'|a, s) V(s')$

unchanged \leftarrow False

end if

end for

until unchanged

end function

Policy vs. Value iteration

- ▶ Value iteration.
 - ▶ Iteration updates values and policy. Although policy implicitly – extracted from values
 - ▶ No track of policy.
- ▶ Policy iteration.
 - ▶ Update utilities is fast – only one action per state.
 - ▶ New policy from values (slower)
 - ▶ New policy is better or done.
- ▶ Both methods belong to Dynamic programming realm.

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References

Further reading: Chapter 17 of [1] however, policy iteration is quite compact there. More detailed discussion can be found in chapter Dynamic programming in [2] with slightly different notation, though. This lecture has been also greatly inspired by the 9th lecture of CS 188 at <http://ai.berkeley.edu> as it convincingly motivates policy search and offers an alternative convergence proof of the value iteration method.

[1] Stuart Russell and Peter Norvig.

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[2] Richard S. Sutton and Andrew G. Barto.

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Bandits

