Reinforcement learning

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Notes -

(Multi-armed) Bandits

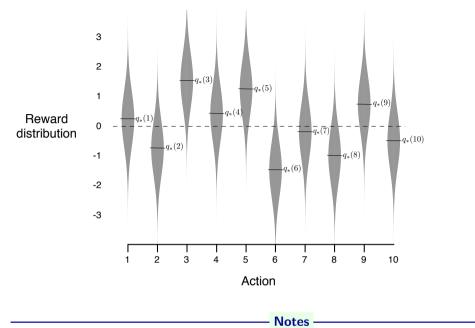


Think about not one but 10 arms you may choose to pull.

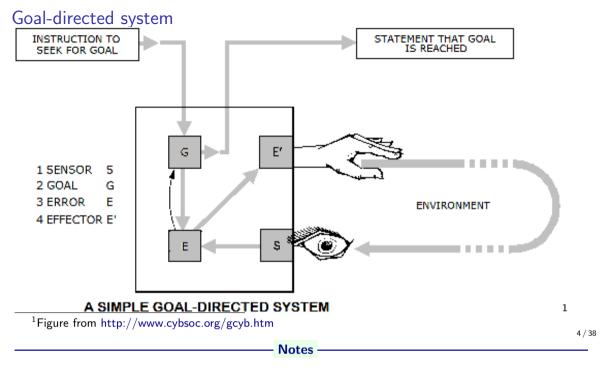
p(s'|s, a) and r(s, a, s') not known!

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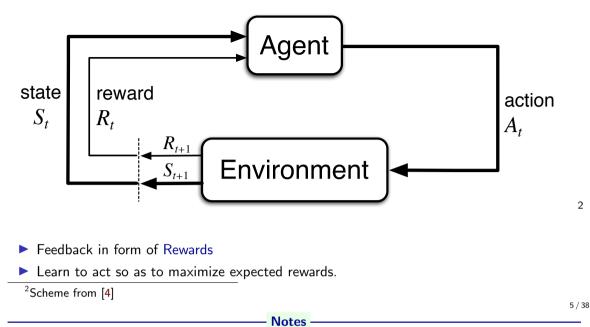
10 armed bandit, what arm to pull?



- 10 different arms
- action pulling k-th arm
- value of the action, i.e. q(a) is stochastic (Gaussian around $q^*(a)$)
- Playing (pulling) many times, what is the policy?



Reinforcement Learning - performing actions, learning from rewards



Examples, robot learning, Atari games, ...



³M. Pecka, V. Salansky, K. Zimmermann, T. Svoboda. Autonomous flipper control with safety constraints. In Intelligent Robots and Systems (IROS), 2016, https://youtu.be/_oUMbBtoRcs

- Notes -

Policy search is a more advanced topic, only touched by this course. Later in master programme. Reinforement learning beating humans in playing Atari games: https://deepmind.google/discover/blog/ agent57-outperforming-the-human-atari-benchmark/

From off-line (MDPs) to on-line (RL)

Markov decision process - MDPs. Off-line search, we know:

- A set of states $s \in \mathcal{S}$ (map)
- A set of actions per state. $a \in A$
- A transition model T(s, a, s') or p(s'|s, a) (robot)
- A reward function r(s, a, s') (map, robot)

Looking for the optimal policy $\pi(s)$. We can plan/search before the robot enters the environment.

On-line problem:

- Transition model p and reward function r not known.
- Agent/robot must act and learn from experience.

Notes

For MDPs, we know p, r for all possible states and actions.

(Transition) Model-based learning

The main idea: Do something and:

- Learn an approximate model from experiences.
- Solve as if the model was correct.

Learning MDP model:

- ln s try a, observe s', count (s, a, s').
- Normalize to get and estimate of p(s' | s, a).
- **b** Discover (by observation) each r(s, a, s') when experienced.

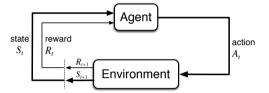
Solve the learned MDP.

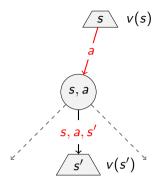
Notes

- Where to start?
- When does it end?
- How long does it take?
- When to stop (the learning phase)?

Reward function r(s, a, s')

- ▶ r(s, a, s') reward for taking a in s and landing in s'.
- In Grid world, we assumed r(s, a, s') to be the same everywhere.
- ▶ In the real world, it is different (going up, down, ...)





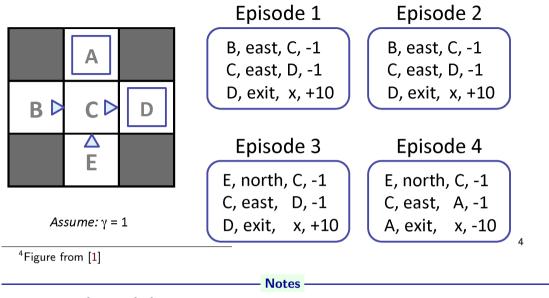
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In ai-gym env.step(action) returns s', r(s, action, s').

Notes

In ai-gym env.step(action) returns s', r(s, action, s'), It is defined by the environment (robot simulator, system, ...) not by the (algorithms)





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Learned Model

$$\widehat{T}(s, a, s')$$
T(B, east, C) = 1.00
T(C, east, D) = 0.75
T(C, east, A) = 0.25
...

$$\widehat{R}(s, a, s')$$

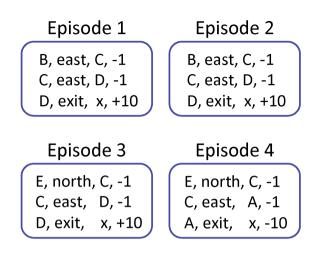
$$R(B, east, C) = -1$$

$$R(C, east, D) = -1$$

$$R(D, exit, x) = +10$$
...

Learning transition model

 $\hat{p}(D \mid C, east) = ?$



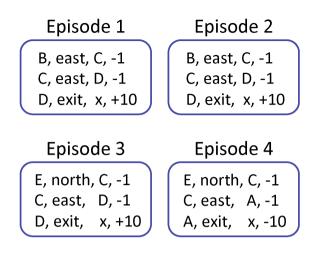
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Notes

(C, east) combination performed 4 times, 3 times landed in D, once in A. Hence, $\hat{p}(D \mid C, east) = 0.75$.

Learning reward function

 $\hat{r}(C, east, D) = ?$



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Notes

Whenever (C, east, D) performed, received reward was -1. Hence, $\hat{r}(C, east, D) = -1$.

Model based vs model-free: Expected age E[A]

Random variable age A.

$$\mathsf{E}\left[A\right] = \sum_{a} \mathsf{P}(A=a)a$$

We do not know P(A = a). Instead, we collect N samples $[a_1, a_2, \dots a_N]$.

Model based

Model free

$$\hat{P}(a) = \frac{\operatorname{num}(a)}{N} \qquad \qquad \mathsf{E}[A] \approx \frac{1}{N} \sum_{i} a_{i}$$
$$\mathsf{E}[A] \approx \sum_{a} \hat{P}(a)a$$

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Notes -

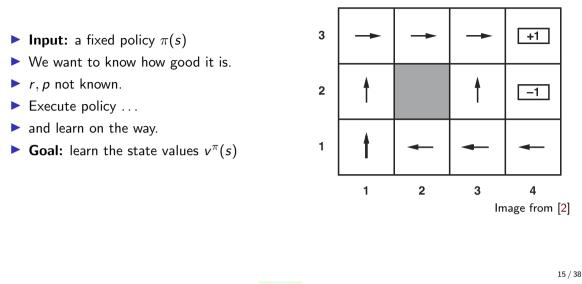
Just to avoid confusion. There are many more samples than possible ages (positive integer). Think about $N \gg 100$.

- Model based eventually, we learn the correct model.
- Model free no need for weighting; this is achieved through the frequencies of different ages within the samples (most frequent and hence most probable ages simply come up many times).

Model-free learning

Notes -

Passive learning (evaluating given policy)



Notes -

Executing policies - training, then learning from the observations. We want to do the policy evaluation but the necessary model is not known.

The word passive means we just follow a prescribed policy $\pi(s)$.

Direct evaluation from episodes

Value of s for π – expected sum of discounted rewards – expected return



 $\begin{array}{l} (1,1)_{\textbf{-.04}} \rightsquigarrow (1,2)_{\textbf{-.04}} \rightsquigarrow (1,3)_{\textbf{-.04}} \rightsquigarrow (1,2)_{\textbf{-.04}} \rightsquigarrow (1,3)_{\textbf{-.04}} \rightsquigarrow (2,3)_{\textbf{-.04}} \rightsquigarrow (3,3)_{\textbf{-.04}} \rightsquigarrow (4,3)_{\textbf{+1}} \\ (1,1)_{\textbf{-.04}} \rightsquigarrow (1,2)_{\textbf{-.04}} \rightsquigarrow (1,3)_{\textbf{-.04}} \rightsquigarrow (2,3)_{\textbf{-.04}} \rightsquigarrow (3,3)_{\textbf{-.04}} \rightsquigarrow (3,2)_{\textbf{-.04}} \rightsquigarrow (3,3)_{\textbf{-.04}} \rightsquigarrow (4,3)_{\textbf{+1}} \\ (1,1)_{\textbf{-.04}} \rightsquigarrow (2,1)_{\textbf{-.04}} \rightsquigarrow (3,1)_{\textbf{-.04}} \rightsquigarrow (3,2)_{\textbf{-.04}} \rightsquigarrow (4,2)_{\textbf{-1}} \end{array}$

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• When visiting a state, remember what the sum of discounted rewards (returns) turned out to be.

Notes

- Compute average of the returns.
- Each trial episode provides a sample of v^{π} .

What is $v^{\pi}(3,2)$ after these episodes?

Direct evaluation from episodes, $v^{\pi}(S_t) = \mathsf{E}\left[G_t
ight]$, $\gamma = 1$

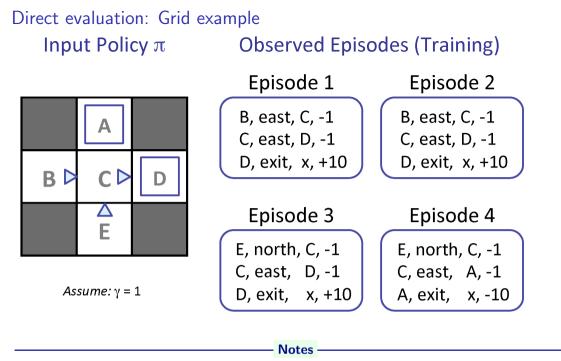
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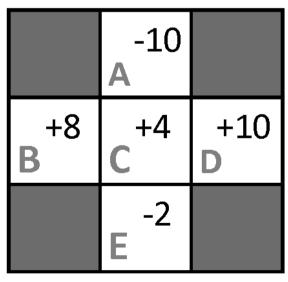
What is v(3,2) after these episodes?

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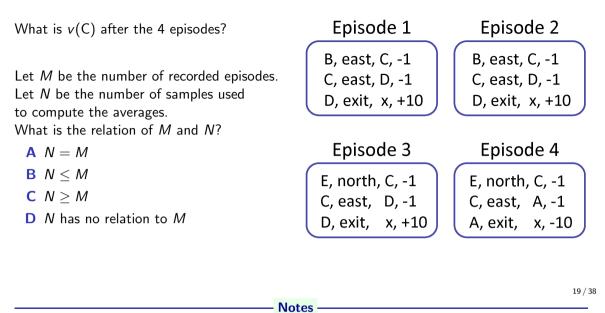
Notes

- Not visited during the first episode.
- Visited once in the second, gathered return G = -0.04 0.04 + 1 = 0.92.
- Visited once in the third, return G = -0.04 1 = -1.04.
- Value, average return is (0.92 1.04)/2 = -0.06.





Direct evaluation: Grid example, $\gamma = 1$



- Episode 1, G = -1 + 10 = 9
- Episode 2, G = -1 + 10 = 9
- Episode 3, G = -1 + 10 = 9
- Episode 4, G = -1 10 = -11
- Average return v(C) = (9+9+9-11)/4 = 4

For first-visit variant, B is correct. For every-visit variant, D is correct.

N can be lower than M (state does not have to be attended in every episode). For every-visit variant, N can be higher than M (a state can be visited several times in one episode).

Direct evaluation algorithm (every-visitfirst-visit version)

(1,1), $\mathbf{04} \rightarrow (1,2)$, $\mathbf{04} \rightarrow (1,3)$, $\mathbf{04} \rightarrow (1,2)$, $\mathbf{04} \rightarrow (1,3)$, $\mathbf{04} \rightarrow (2,3)$, $\mathbf{04} \rightarrow (3,3)$, $\mathbf{04} \rightarrow (4,3)$ +1 $(1,1)_{-04} \rightarrow (1,2)_{-04} \rightarrow (1,3)_{-04} \rightarrow (2,3)_{-04} \rightarrow (3,3)_{-04} \rightarrow (3,2)_{-04} \rightarrow (3,3)_{-04} \rightarrow (4,3)_{+1}$ (1, 1), $\mathbf{04} \rightsquigarrow (2, 1)$, $\mathbf{04} \rightsquigarrow (3, 1)$, $\mathbf{04} \rightsquigarrow (3, 2)$, $\mathbf{04} \rightsquigarrow (4, 2)$, $\mathbf{1}$. Input: a policy π to be evaluated Initialize: $V(s) \in \mathbb{R}$, arbitrarily, for all $s \in S$ $Returns(s) \leftarrow$ an empty list, for all $s \in S$ Loop forever (for each episode): Generate an episode following π : $S_0, A_0, R_1, S_1, A_1, R_2, \ldots, S_{T-1}, A_{T-1}, R_T$ $G \leftarrow 0$ Loop backwards for each step of episode, t = T - 1, T - 2, ..., 0: $G \leftarrow R_{t+1} + \gamma G$ Append G to $Returns(S_t)$ $V(S_t) \leftarrow average(Returns(S_t))$ If S_t does not appear in $S_0, S_1, \ldots, S_{t-1}$: // Use the return for the first visit only Append *G* to $Returns(S_t)$ 20 / 38 $V(S_t) \leftarrow average(Returns(S))$

The algorithm can be easily expanded to $Q(S_t, A_t)$. Instead of visiting S_t we consider visiting of a pair S_t, A_t .

Direct evaluation: analysis

The good:

- Simple, easy to understand and implement.
- Does not need p, r and eventually it computes the true v^{π} .

The bad:

 $\begin{array}{l} (1,1)_{\textbf{-.04}} \rightsquigarrow (1,2)_{\textbf{-.04}} \rightsquigarrow (1,3)_{\textbf{-.04}} \rightsquigarrow (1,2)_{\textbf{-.04}} \rightsquigarrow (1,3)_{\textbf{-.04}} \rightsquigarrow (2,3)_{\textbf{-.04}} \rightsquigarrow (3,3)_{\textbf{-.04}} \rightsquigarrow (4,3)_{\textbf{+1}} \\ (1,1)_{\textbf{-.04}} \rightsquigarrow (1,2)_{\textbf{-.04}} \rightsquigarrow (1,3)_{\textbf{-.04}} \rightsquigarrow (2,3)_{\textbf{-.04}} \rightsquigarrow (3,3)_{\textbf{-.04}} \rightsquigarrow (3,2)_{\textbf{-.04}} \rightsquigarrow (3,3)_{\textbf{-.04}} \rightsquigarrow (4,3)_{\textbf{+1}} \\ (1,1)_{\textbf{-.04}} \rightsquigarrow (2,1)_{\textbf{-.04}} \rightsquigarrow (3,1)_{\textbf{-.04}} \rightsquigarrow (3,2)_{\textbf{-.04}} \rightsquigarrow (4,2)_{\textbf{-1}} \end{array}$

- Each state value learned in isolation.
- State values are not independent

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

Notes -

In second trial, we visit (3,2) for the first time. We already know that the successor (3,3) has probably a high value but the method does not use until the end of the trial episode.

Before updating V(s) we have to wait until the training episode ends.

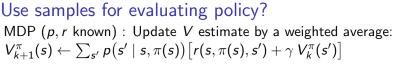
(on-line) Policy evaluation?

In MDP, we did:

- Initialize the values: $V_0^{\pi}(s) = 0$
- ► In each iteration, replace V with a one-step-look-ahead: $V_{k+1}^{\pi}(s) \leftarrow \sum_{s'} p(s' \mid s, \pi(s)) [r(s, \pi(s), s') + \gamma V_k^{\pi}(s')]$

Problem: both $p(s' | s, \pi(s))$ and $r(s, \pi(s), s')$ unknown!

Notes

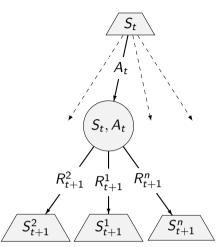


What about stop, try, try, ..., and average? Trials at time t. $\pi(S_t) \to A_t$, repeat A_t .

$$\begin{aligned} \operatorname{trial}^{1} &= R_{t+1}^{1} + \gamma \, V(S_{t+1}^{1}) \\ \operatorname{trial}^{2} &= R_{t+1}^{2} + \gamma \, V(S_{t+1}^{2}) \\ \vdots &= \vdots \\ \operatorname{trial}^{n} &= R_{t+1}^{n} + \gamma \, V(S_{t+1}^{n}) \end{aligned}$$

$$V(S_t) \leftarrow \frac{1}{n} \sum_i \text{trial}^i$$

Problem: We cannot re-set to S_t easily.



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Notes

It looks promising. Unfortunately, we cannot do it that way. After an action, the robot is in a next state and cannot go back to the very same state where it was before. Energy was consumed and some actions may be irreversible; think about falling into a hole. We have to utilize the s, a, s' experience anytime when performed/visited.

Temporal-difference value learning

 $\begin{array}{l} (1,1)_{\textbf{-.04}} \rightsquigarrow (1,2)_{\textbf{-.04}} \rightsquigarrow (1,3)_{\textbf{-.04}} \rightsquigarrow (1,2)_{\textbf{-.04}} \rightsquigarrow (1,3)_{\textbf{-.04}} \rightsquigarrow (2,3)_{\textbf{-.04}} \rightsquigarrow (3,3)_{\textbf{-.04}} \rightsquigarrow (4,3)_{\textbf{+1}} \\ (1,1)_{\textbf{-.04}} \rightsquigarrow (1,2)_{\textbf{-.04}} \rightsquigarrow (1,3)_{\textbf{-.04}} \rightsquigarrow (2,3)_{\textbf{-.04}} \rightsquigarrow (3,3)_{\textbf{-.04}} \rightsquigarrow (3,2)_{\textbf{-.04}} \rightsquigarrow (3,3)_{\textbf{-.04}} \rightsquigarrow (4,3)_{\textbf{+1}} \\ (1,1)_{\textbf{-.04}} \rightsquigarrow (2,1)_{\textbf{-.04}} \rightsquigarrow (3,1)_{\textbf{-.04}} \rightsquigarrow (3,2)_{\textbf{-.04}} \rightsquigarrow (4,2)_{\textbf{-1}} \end{array}$

 $\gamma = 1$

From first trial (episode): V(2,3) = 0.92, V(1,3) = 0.84,... In second episode, going from $S_t = (1,3)$ to $S_{t+1} = (2,3)$ with reward $R_{t+1} = -0.04$, hence:

$$V(1,3) = R_{t+1} + V(2,3) = -0.04 + 0.92 = 0.88$$

- First estimate 0.84 is a bit lower than 0.88. $V(S_t)$ is different than $R_{t+1} + \gamma V(S_{t+1})$
- ► Update ($\alpha \times$ difference): $V(S_t) \leftarrow V(S_t) + \alpha ([R_{t+1} + \gamma V(S_{t+1})] V(S_t))$
- α is the learning rate.
- $V(S_t) \leftarrow (1 \alpha)V(S_t) + \alpha$ (new sample)

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Trial episode: acting, observing, until it stops (in a terminal state or by a limit).

We visit S(1,3) twice during the first episode. Its value estimate is the average of two returns.

Note the main difference. In *Direct evaluation*, we had to wait until the end of the episode, compute G_t for each t on the way, and then we update $V(S_t)$. We can do it α incrementally

Notes -

$$V(S_t) \leftarrow V(S_t) + \alpha \Big(G_t - V(S_t) \Big)$$

In TD learning, we update as we go.

Exponential moving average

$$\overline{x}_n = (1 - \alpha)\overline{x}_{n-1} + \alpha x_n$$

What does it remember about the past? Try to derive:

$$\overline{x}_n = f(\alpha, x_n, x_{n-1}, x_{n-2}, x_{n-3}, \dots)$$

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Recursively insetring we end up with

$$\overline{x}_n = \alpha \left[x_n + (1-\alpha)x_{n-1} + (1-\alpha)^2 x_{n-2} + \cdots \right]$$

Notes -

We already know the sum of geometric series for r < 1

$$1 + r + r^2 + r^3 + \dots = \frac{1}{1 - r}$$

Putting $r = 1 - \alpha$, we see that

$$\frac{1}{\alpha} = 1 + (1 - \alpha) + (1 - \alpha)^2 + \cdots$$

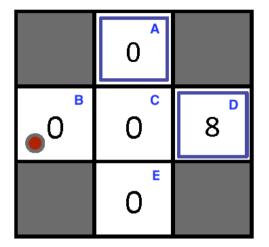
And hence:

$$\overline{x}_n = \frac{x_n + (1 - \alpha)x_{n-1} + (1 - \alpha)^2 x_{n-2} + \cdots}{1 + (1 - \alpha) + (1 - \alpha)^2 + (1 - \alpha)^3 + \cdots}$$

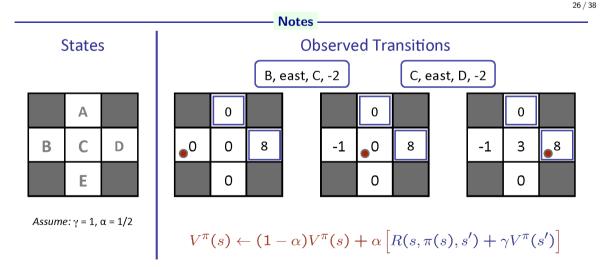
a weighted average that exponentially forgets about the past.

Example: TD Value learning

$$V(S_t) \leftarrow V(S_t) + \alpha(R_{t+1} + \gamma V(S_{t+1}) - V(S_t))$$



- ▶ Values represent initial V(s)
- Assume: $\gamma = 1, \alpha = 0.5, \pi(s) = \rightarrow$
- $\blacktriangleright (B, \rightarrow, C), -2, \Rightarrow V(B)?$
- $\blacktriangleright (C, \rightarrow, D), -2, \Rightarrow V(C)?$



Temporal difference value learning: algorithm

Input: the policy π to be evaluated Algorithm parameter: step size $\alpha \in (0, 1]$ Initialize V(s), for all $s \in S^+$, arbitrarily except that V(terminal) = 0Loop for each episode: Initialize SLoop for each step of episode: $A \leftarrow$ action given by π for STake action A, observe R, S' $V(S) \leftarrow V(S) + \alpha [R + \gamma V(S') - V(S)]$ $S \leftarrow S'$ until S is terminal

Notes

What is wrong with the temporal difference Value learning?

The Good: Model-free value learning by mimicking Bellman updates. The Bad: How to turn values into a (new) policy?

•
$$\pi(s) = \arg \max_{a} \sum_{s'} p(s' \mid s, a) [r(s, a, s') + \gamma V(s')]$$

• $\pi(s) = \arg \max_{a} Q(s, a)$

- Notes -

Learn Q-values, not V-values, and make the action selection model-free too!

Q-learning

- Notes -

So far we walked as prescribed by a $\pi(s)$ because we did not know how to act better.

Reminder: V, Q-value iteration for MDPs

Value/Utility iteration (depth limited evaluation):

- Start: V₀(s) = 0
- ► In each step update V by looking one step ahead: $V_{k+1}(s) \leftarrow \max_{a} \sum_{s'} p(s' | s, a) [r(s, a, s') + \gamma V_k(s')]$

Q values more useful (think about updating π)

- Start: $Q_0(s, a) = 0$
- ▶ In each step update *Q* by looking one step ahead:

$$Q_{k+1}(s,a) \leftarrow \sum_{s'} p(s' \mid s,a) \left[r(s,a,s') + \gamma \max_{a'} Q_k(s',a') \right]$$

Draw the (s)-(s,a)-(s')-(s',a') tree. It will be also handy when discussing exploration vs. exploitation – where to drive next.

Q-learning (one episode of)

 $\mathsf{MDP} \text{ update: } Q_{k+1}(s,a) \leftarrow \sum_{s'} p(s' \mid s,a) \left[r(s,a,s') + \gamma \max_{a'} Q_k(s',a') \right]$

Learn Q values as the robot/agent goes (temporal difference)

- Drive the robot and fetch rewards (s, a, s', R)
- We know old estimates Q(s, a) (and Q(s', a')), if not, initialize.
- A new trial/sample estimate at time t trial = R_{t+1} + γ max Q(S_{t+1}, a)
- α update $Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha(\text{trial} - Q(S_t, A_t))$ or (the same) $Q(S_t, A_t) \leftarrow (1 - \alpha)Q(S_t, A_t) + \alpha \text{ trial}$

In each step Q approximates the optimal q^* function.

Notes

There are alternatives how to compute the trial value. SARSA method takes $Q(S_{t+1}, A_{t+1})$ directly, not the max. More next week.

Q-learning: algorithm (repeating episodes, until terminal or exhausted)

Notes

```
step size 0 < \alpha \leq 1

initialize Q(s, a) for all s \in S, a \in A(s)

repeat episodes:

initialize S

for for each step of episode: do

choose A from A(S)

take action A, observe R, S'

Q(S, A) \leftarrow Q(S, A) + \alpha [R + \gamma \max_a Q(S', a) - Q(S, A)]

S \leftarrow S'

until S is terminal

until Time is up, ...
```

From Q-learning to Q-learning agent

- Drive the robot and fetch rewards. (s, a, s', R)
- We know old estimates Q(s, a) (and Q(s', a')), if not, initialize.
- A new trial/sample estimate: trial = $R_{t+1} + \gamma \max_{a} Q(S_{t+1}, a)$
- α update: $Q(S_t, A_t) \leftarrow Q(S_t, A_t) + \alpha(\text{trial} Q(S_t, A_t))$

Technicalities for the Q-learning agent

- ▶ How to represent the *Q*-function?
- What is the value for terminal? Q(s, Exit) or Q(s, None)
- How to drive? Where to drive next? Does it change over the course?

Q-function for a discrete, finite problem? But what about continous space or discrete but a very large one? Use the (s)-(s,a)-(s')-(s',a') tree to discuss the next-action selection.

Exploration vs. Exploitation



. . .



- Drive the known road or try a new one?
- Go to the university menza or try a nearby restaurant?
- Use the SW (operating system) I know or try a new one?
- Go to bussiness or study a demanding program?

Notes -

How to explore?

Random (ϵ -greedy):

- Flip a coin every step.
- With probability ϵ , act randomly.
- With probability 1ϵ , use the policy.

Problems with randomness?

- Keeps exploring forever.
- Should we keep ϵ fixed (over learning)?
- e same everywhere?

Notes

- We can think about lowering ϵ as the learning progresses.
- Favor unexplored states be optimistic exploration functions f(u, n) = u + k/n, where u is the value estimated, and n is the visit count, and k is the training/simulation episode.

What we have learned

- Agent/robot may learn by acting an getting rewards
- Model based vs. model-free methods
- Direct learning vs. temporal-difference learning
- ▶ From learning state values to Q-learning

Notes -

References I

Further reading: Chapter 21 of [2] (chapter 23 of [3]). More detailed discussion in [4], chapters 5 and 6.

 Dan Klein and Pieter Abbeel.
 UC Berkeley CS188 Intro to AI – course materials. http://ai.berkeley.edu/.
 Used with permission of Pieter Abbeel.

- [2] Stuart Russell and Peter Norvig. Artificial Intelligence: A Modern Approach. Prentice Hall, 3rd edition, 2010. http://aima.cs.berkeley.edu/.
- [3] Stuart Russell and Peter Norvig. Artificial Intelligence: A Modern Approach. Prentice Hall, 4th edition, 2021.

Notes

References II

 [4] Richard S. Sutton and Andrew G. Barto. *Reinforcement Learning; an Introduction*. MIT Press, 2nd edition, 2018. http://www.incompleteideas.net/book/the-book-2nd.html.

Notes -