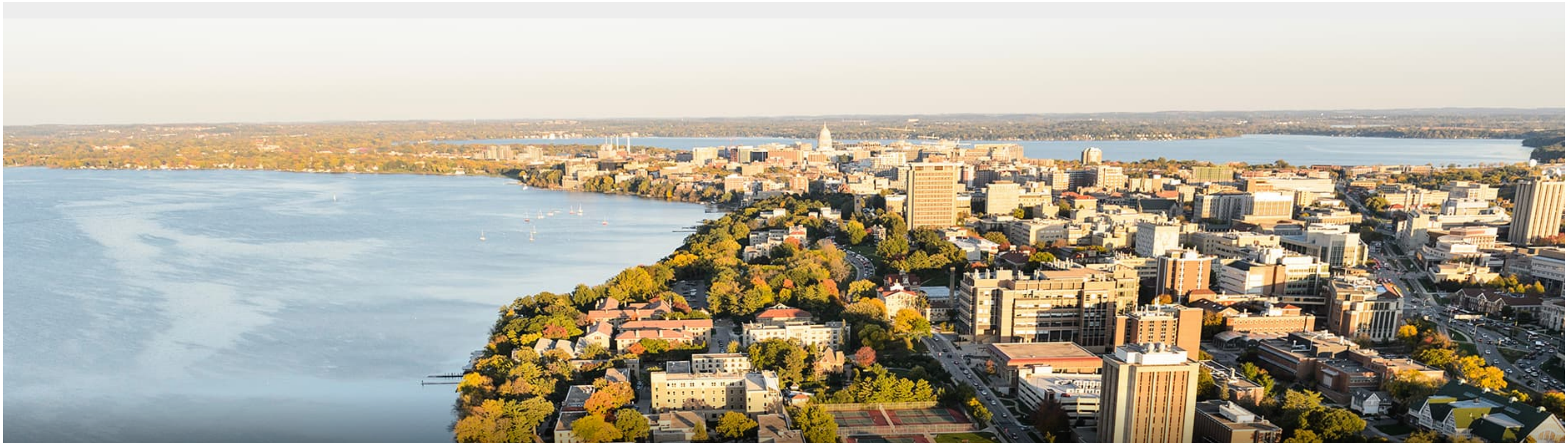

CS 760: Machine Learning
Reinforcement Learning II

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University of Wisconsin-Madison

Dec. 6, 2022

Announcements

- **Logistics**:
  - HW8 released tonight (last HW).

- Class roadmap:

Thurs., Dec. 2	RL II
Tues., Dec. 7	RL III
Thurs., Dec 9	Large Language Models
Tues., Dec 14	Fairness & Ethics

Outline

- **Review: Intro to Reinforcement Learning**
  - Basic concepts, mathematical formulation, MDPs, policies
- **Valuing and Obtaining Policies**
  - Value functions, Bellman equation, value iteration, policy iteration
- **Q Learning**
  - Q function, Q-learning, SARSA, approximation

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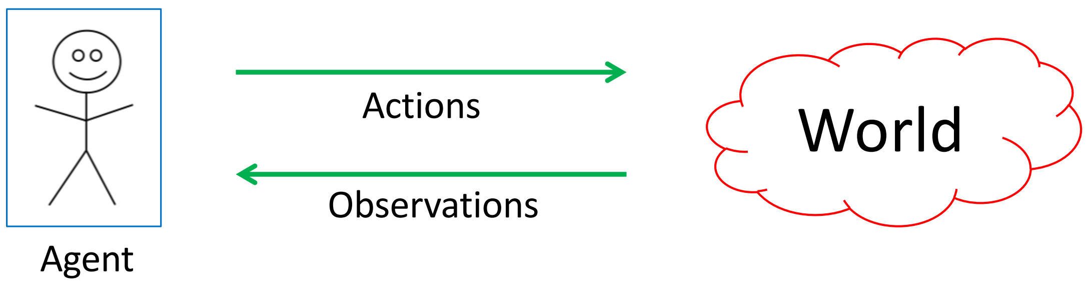
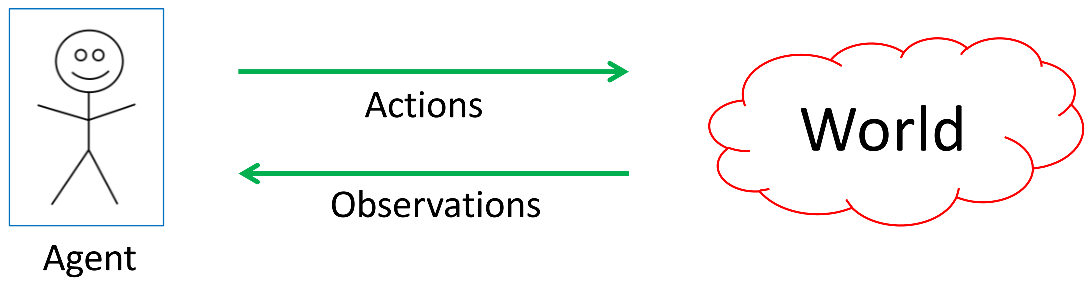
Review: General Model

We have an **agent** **interacting** with the **world**



- Agent receives a reward based on state of the world
  - **Goal**: maximize reward / utility **($$$)**
  - Note: **data** consists of actions & observations
    - Compare to unsupervised learning and supervised learning

Building The Theoretical Model



Basic setup:

- Set of states, S
- Set of actions A
- Information: at time t, observe state $s_t \in$ S. Get reward r_t
- Agent makes choice $a_t \in$ A. State changes to $s_{t+1,}$ continue

Goal: find a map from **states to actions** maximize rewards.

A "policy"

Markov Decision Process (MDP)

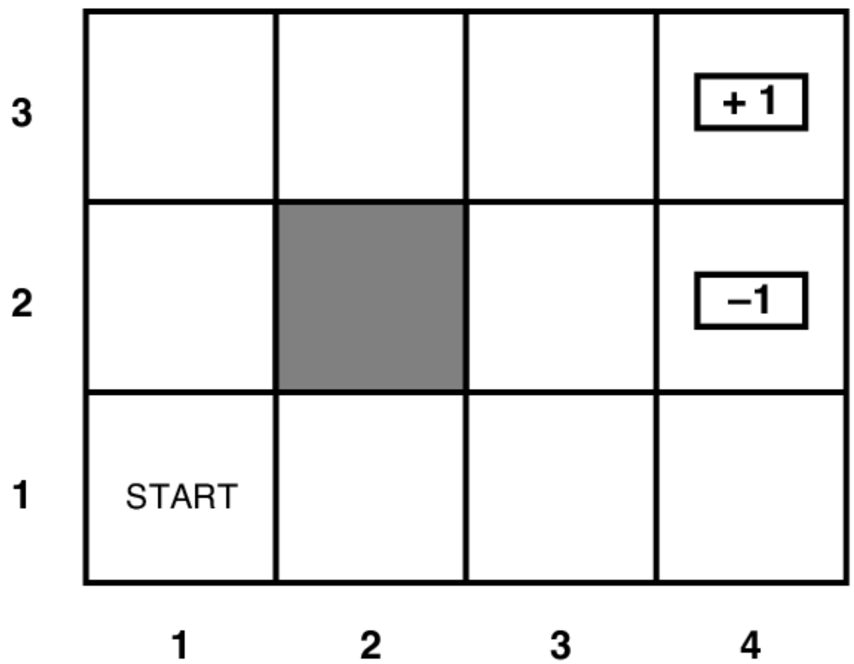
The formal mathematical model:

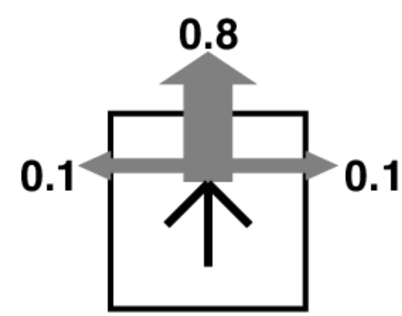
- **State set** S. Initial state $s_{0.}$ **Action set** A
- **State transition model**: $P(s_{t+1}|s_t, a_t)$
  - Markov assumption: transition probability only depends on s_t and a_t, and not previous actions or states.
- **Reward function:** $r(s_t)$
- **Policy**: $\pi(s) : S \rightarrow A$ action to take at a particular state.

$$s_0 \xrightarrow{a_0} s_1 \xrightarrow{a_1} s_2 \xrightarrow{a_2} \ldots$$

Grid World Abstraction

Note: (i) Robot is unreliable (ii) Reach target fast

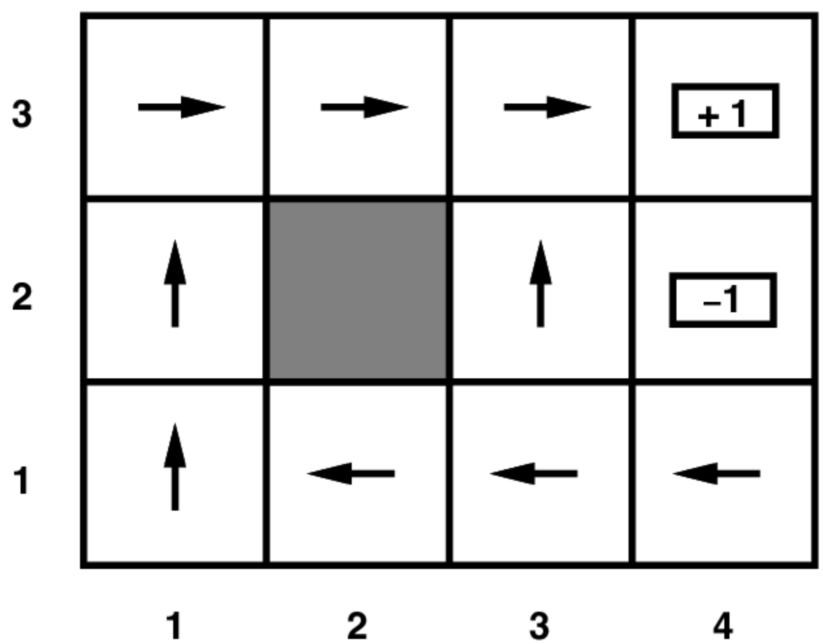


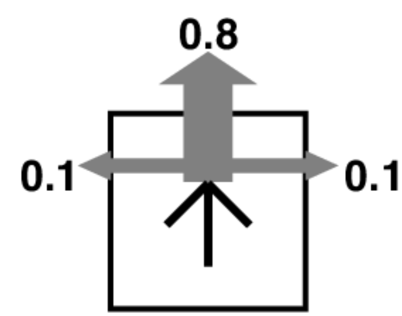


$r(s) = -0.04$ for every non-terminal state

Grid World Optimal Policy

Note: (i) Robot is unreliable (ii) Reach target fast





$r(s) = -0.04$ for every non-terminal state

Back to MDP Setup

The formal mathematical model:

- **State set** S. Initial state s_0. **Action set** A
- **State transition model**: $P(s_{t+1} | s_t, a_t)$
  - Markov assumption: transition probability only depends on s_t and a_t, and not previous actions or states.
- **Reward function:** $r(s_t)$
- **Policy**: $\pi(s) : S \rightarrow A$ action to take at a particular state.

How do we find the best policy?

$$s_0 \xrightarrow{a_0} s_1 \xrightarrow{a_1} s_2 \xrightarrow{a_2} \ldots$$

Break & Quiz

Break & Quiz

Q 1.1 Consider an MDP with 2 states {*A, B*} and 2 actions: **"stay"** at current state and "**move**" to other state. Let **r** be the reward function such that **r**(*A*) = 1, **r**(*B*) = 0. Let γ be the discounting factor. What is the optimal policy $\pi(A)$ and $\pi(B)$? What are $V^*(A)$, $V^*(B)$?

- A. Stay, Stay, 1/(1-γ), 1
- B. Stay, Move, 1/(1-γ), 1/(1-γ)
- C. Move, Move, 1/(1-γ), 1
- D. Stay, Move, 1/(1-γ), γ/(1-γ)

Break & Quiz

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- **D. Stay, Move, 1/(1-γ), γ/(1-γ)**

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- A. Stay, Stay, 1/(1-γ), 1
- B. Stay, Move, 1/(1-γ), 1/(1-γ)
- C. Move, Move, 1/(1-γ), 1
- **D. Stay, Move, 1/(1-γ), γ/(1-γ)** Note: want to stay at A, if at B, move to A. Starting at A, sequence A,A,A,… rewards 1, γ, γ^2,…. Start at B, sequence B,A,A,… rewards 0, γ, γ^2,…. Sums to 1/(1-γ), γ/(1-γ).

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Defining the Optimal Policy

For policy π, **expected utility** over all possible state sequences from s_0 produced by following that policy:

$$V^{\pi}(s_0) = \sum_{\substack{\text{sequences} \\ \text{starting from } s_0}} P(\text{sequence})U(\text{sequence})$$

Called the **value function** (for π, s_0)

Discounting Rewards

One issue: these are infinite series. **Convergence**?

- Solution

$$U(s_0, s_1 \ldots) = r(s_0) + \gamma r(s_1) + \gamma^2 r(s_2) + \ldots = \sum_{t \geq 0} \gamma^t r(s_t)$$

- Discount factor γ between 0 and 1
  - Set according to how important **present** is VS **future**
  - Note: has to be less than 1 for convergence

From Value to Policy

Now that $V^{\pi}(s_0)$ is defined what a should we take?

- First, set V*(s) to be expected utility for **optimal** policy from s
- What's the expected utility of an action?
  - Specifically, action a in state s?

$$\sum_{s'} P(s'|s,a)V^*(s')$$

All the states we could go to

Transition probability

Expected rewards

Obtaining the Optimal Policy

We know the expected utility of an action.

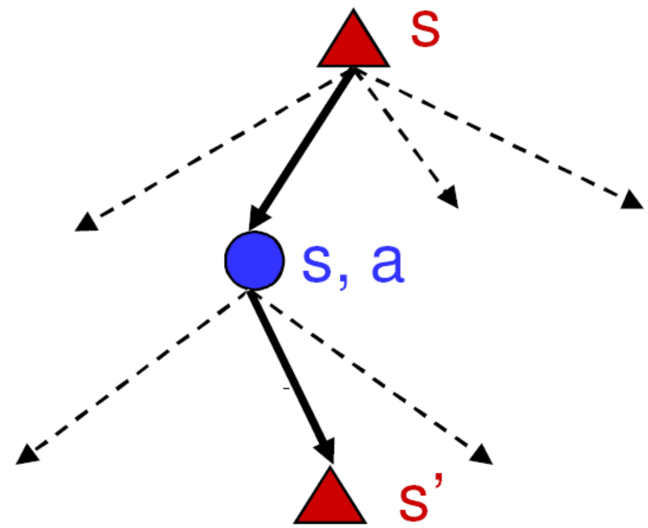
- So, to get the optimal policy, compute

$$\pi^*(s) = \text{argmax}_a \sum_{s'} P(s'|s,a)V^*(s')$$

All the states we could go to

Transition probability

Expected rewards



Credit L. Lazbenik

Slight Problem…

Now we can get the optimal policy by doing

$$\pi^*(s) = \text{argmax}_a \sum_{s'} P(s'|s,a)V^*(s')$$

- So we need to know $V^*(s)$.
  - But it was defined in terms of the optimal policy!
  - So we need some other approach to get $V^*(s)$.
  - Need some other **property** of the value function!

Bellman Equation

Let’s walk over one step for the value function:

$$V^*(s) = r(s) + \gamma \underbrace{\max_{a} \sum_{s'} P(s'|s,a)V^*(s')}_{\text{Discounted expected future rewards}}$$

Current state reward

- Bellman: inventor of dynamic programming

Value Iteration

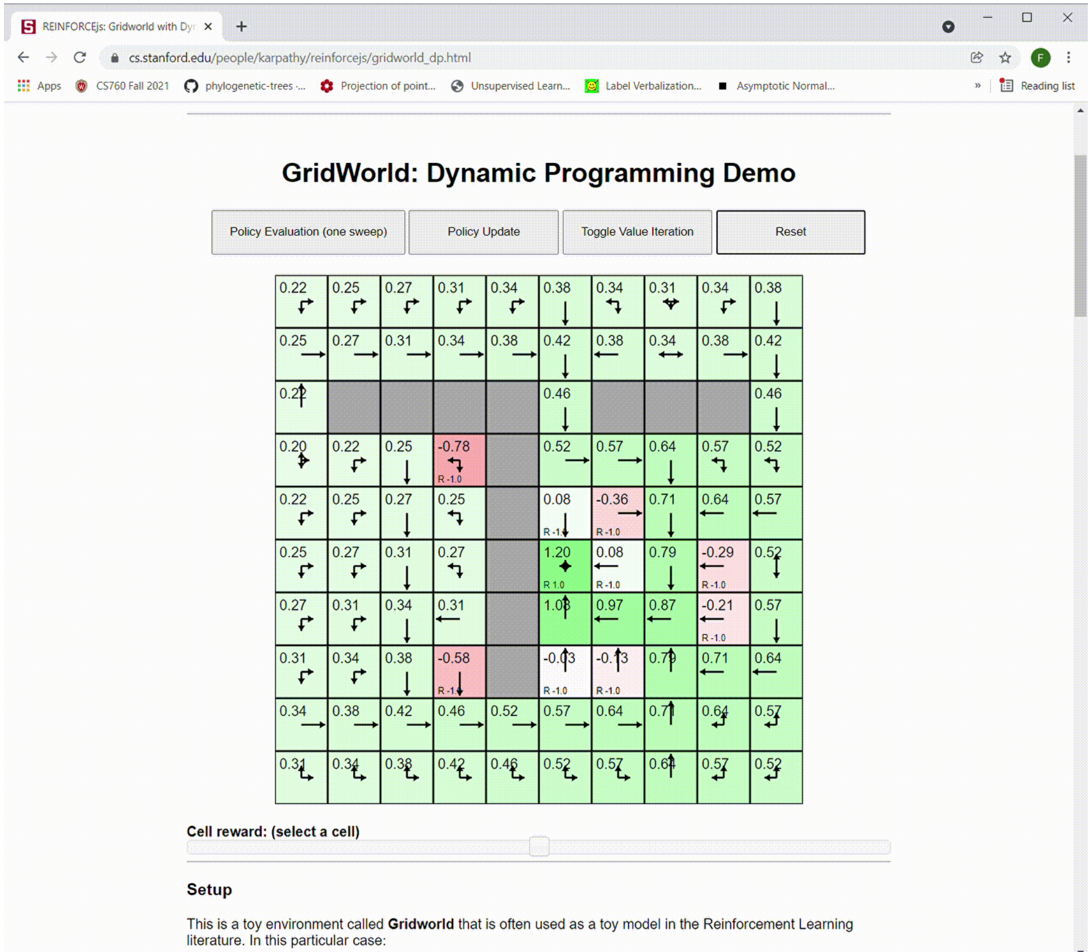
Q: how do we find $V^*(s)$?

- Why do we want it? Can use it to get the best policy
- Know: reward $r(s)$, transition probability $P(s'|s,a)$
- Also know $V^*(s)$ satisfies Bellman equation (recursion above)

A: Use the property. Start with $V_0(s)$=0. Then, update

$$V_{i+1}(s) = r(s) + \gamma \max_a \sum_{s'} P(s'|s,a) V_i(s')$$

Value Iteration: Demo



Source: Karpathy

Policy Iteration

With value iteration, we estimate V*

- Then get policy (i.e., indirect estimate of policy)

- Could also try to get policies directly

- This is **policy iteration.** Basic idea:
  - Start with random policy π
  - Use it to compute value function V^{π} (for that policy)
  - Improve the policy: obtain π'

Policy Iteration: Algorithm

Policy iteration. Algorithm

- Start with random policy π
- Use it to compute value function V^{π} : a set of linear equations

$$V^{\pi}(s) = r(s) + \gamma \sum_{s'} P(s'|s,a) V^{\pi}(s')$$

- Improve the policy: obtain π'

$$\pi'(s) = \arg\max_{a} r(s) + \gamma \sum_{s'} P(s'|s,a) V^{\pi}(s')$$

- Repeat

Break & Quiz

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Q-Learning

What if we don't know transition probability $P(s' | s, a)$?

- Need a way to learn to act without it.
- **Q-learning**: get an action-utility function $Q(s,a)$ that tells us the value of doing a in state s
- Note: $V^*(s) = \max_a Q(s,a)$
- Now, we can just do $\pi^*(s) = \arg\max_a Q(s,a)$
  - But need to estimate Q!

Q-Learning Iteration

How do we get Q(*s*,*a*)?

- Similar iterative procedure

$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha[r(s_t) + \gamma \max_a Q(s_{t+1}, a) - Q(s_t, a_t)]$$

Learning rate

Idea: combine old value and new estimate of future value.

Note: We are using a policy to take actions; based on Q!

Exploration Vs. Exploitation

General question!

- **Exploration:** take an action with unknown consequences
  - **Pros**:
    - Get a more accurate model of the environment
    - Discover higher-reward states than the ones found so far
  - **Cons**:
    - When exploring, not maximizing your utility
    - Something bad might happen
- **Exploitation:** go with the best strategy found so far
  - **Pros**:
    - Maximize reward as reflected in the current utility estimates
    - Avoid bad stuff
  - **Cons**:
    - Might also prevent you from discovering the true optimal strategy

Q-Learning: Epsilon-Greedy Policy

How to **explore**?

- With some 0<ε<1 probability, take a random action at each state, or else the action with highest Q(*s*,*a*) value.

$$a = \begin{cases} \text{argmax}_{a \in A} Q(s, a) & \text{uniform}(0, 1) > \epsilon \\ \text{random } a \in A & \text{otherwise} \end{cases}$$

Q-Learning: SARSA

An alternative:

- Just use the next action, no max over actions:

$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha[r(s_t) + \gamma Q(s_{t+1}, a_{t+1}) - Q(s_t, a_t)]$$

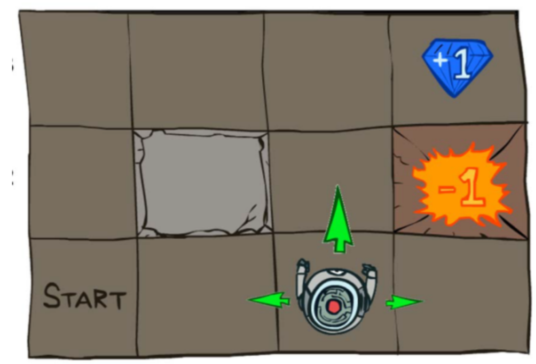
Learning rate

- Called state–action–reward–state–action (**SARSA**)
- Can use with epsilon-greedy policy

Q-Learning Details

Note: if we have a **terminal** state, the process ends

- An **episode**: a sequence of states ending at a terminal state
- Want to run on many episodes
- Slightly different Q-update for terminal states

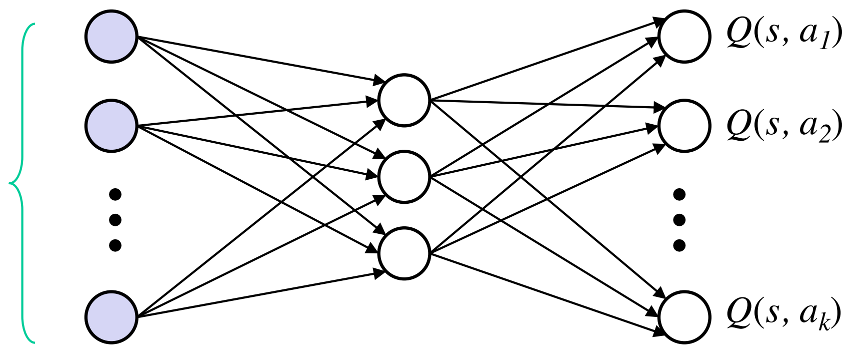


Q-Learning – Compact Representations

Q-table can be quite large… might not even fit memory

- Solution: use some other representation for a more compact version. Ex: neural networks.

encoding of
the state (s)

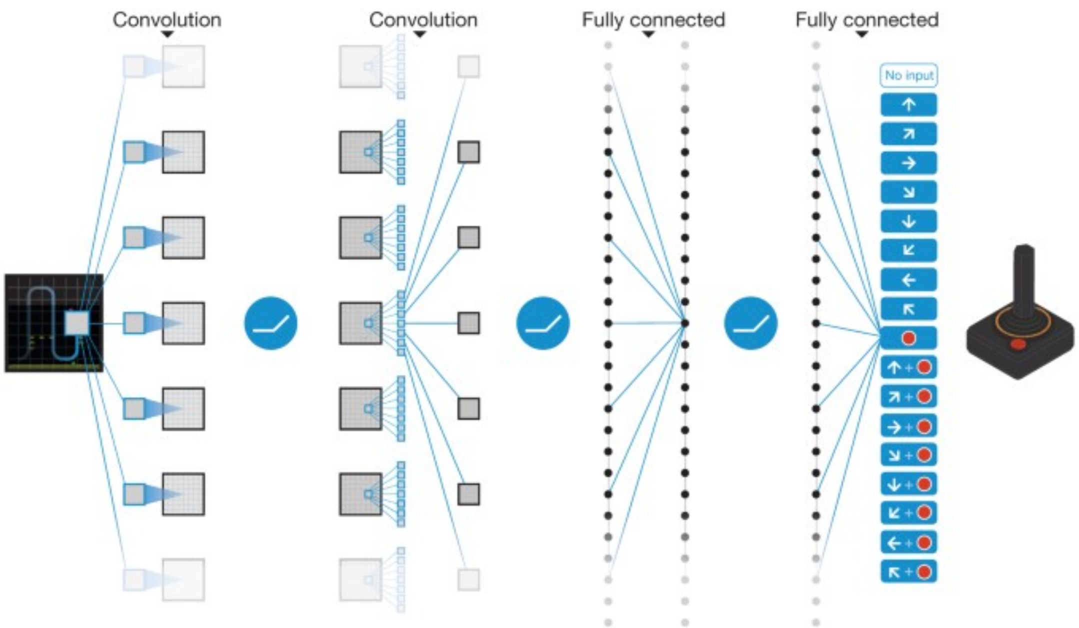


each input unit encodes a property of the state (e.g., a sensor value)

or could have <u>one net</u> for <u>each</u> possible action

Deep Q-Learning

How do we get Q(*s*,*a*)?



Mnih et al, "Human-level control through deep reinforcement learning"

Break & Quiz

Q 2.1 For Q learning to converge to the true Q function, we must

- A. Visit every state and try every action
- B. Perform at least 20,000 iterations.
- C. Re-start with different random initial table values.
- D. Prioritize exploitation over exploration.

Break & Quiz

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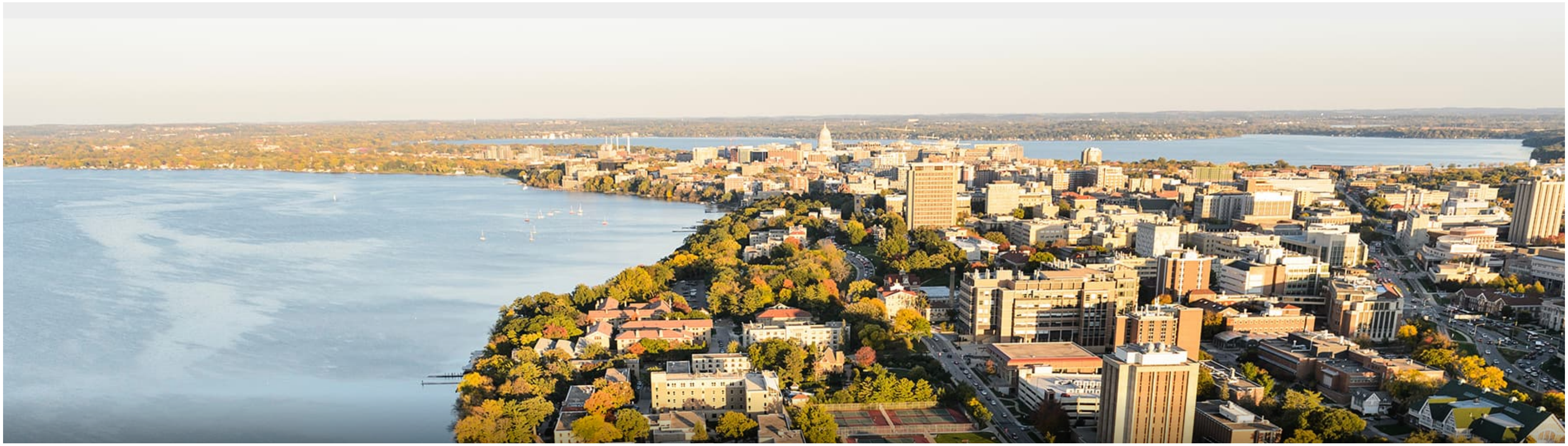
Break & Quiz

Q 2.1 For Q learning to converge to the true Q function, we must

- **A. Visit every state and try every action**
- B. Perform at least 20,000 iterations. (No: this is dependent on the particular problem, not a general constant).
- C. Re-start with different random initial table values. (No: this is not necessary in general).
- D. Prioritize exploitation over exploration. (No: insufficient exploration means potentially unupdated state action pairs).



Thanks Everyone!

Some of the slides in these lectures have been adapted/borrowed from materials developed by Mark Craven, David Page, Jude Shavlik, Tom Mitchell, Nina Balcan, Elad Hazan, Tom Dietterich, Pedro Domingos, Jerry Zhu, Yingyu Liang, Volodymyr Kuleshov, Fred Sala