10-701: Introduction to Machine Learning Lecture 17: Q-Learning and Deep RL

Front Matter

- Announcements
 - Project proposals due on 3/22 (Friday) at 11:59 PM
 - You should submit proposals as a group, not individually: each group only needs to submit a single PDF
 - HW5 released 3/22 (Friday), due 4/1 at 11:59 PM
 - This is a shorter, written-only HW; you are expected to be working on your projects concurrently
- Recommended Readings
 - Mitchell, <u>Chapter 13</u>

Recall: Markov Decision Process (MDP)

- Assume the following model for our data:
- 1. Start in some initial state s_0
- 2. For time step *t*:
 - Agent observes state s_t
 - 2. Agent takes action $a_t = \pi(s_t)$
 - 3. Agent receives reward $r_t \sim p(r \mid s_t, a_t)$
 - 4. Agent transitions to state $s_{t+1} \sim p(s' \mid s_t, a_t)$
- 3. Total reward is $\sum_{t=0}^{\infty} \gamma^t r_t$ $0 \le \gamma < 1$
- MDPs make the *Markov assumption*: the reward and next state only depend on the current state and action.

Recall: Value Function

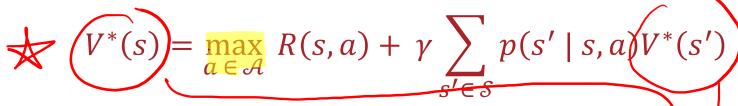
 $V^{\pi}(s) = \mathbb{E}[\text{discounted total reward of starting in state } s \text{ and}]$ executing policy π forever]

$$\begin{split} &= \mathbb{E}[R(s_0, \pi(s_0)) + \gamma R(s_1, \pi(s_1)) + \gamma^2 R(s_2, \pi(s_2)) + \cdots \mid s_0 = s] \\ &= R(s, \pi(s)) + \gamma \mathbb{E}[R(s_1, \pi(s_1)) + \gamma R(s_2, \pi(s_2)) + \ldots \mid s_0 = s] \\ &= R(s, \pi(s)) + \gamma \sum_{s_1 \in \mathcal{S}} p(s_1 \mid s, \pi(s)) (R(s_1, \pi(s_1)) \\ &+ \gamma \mathbb{E}[R(s_2, \pi(s_2)) + \cdots \mid s_1]) \end{split}$$

$$V^{\pi}(s) = R(s, \pi(s)) + \gamma \sum_{s_1 \in \mathcal{S}} p(s_1 \mid s, \pi(s)) \underline{V^{\pi}(s_1)}$$

Recall: Optimality

Optimal value function:



- System of $|\mathcal{S}|$ equations and $|\mathcal{S}|$ variables
- Optimal policy:

$$\pi^*(s) = \underbrace{\operatorname{argmax}_{a \in \mathcal{A}} R(s, a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s, a) V^*(s')}_{}$$

Immediate reward

(Discounted)
Future reward

Fixed Point Iteration

- Iterative method for solving a system of equations
- Given some equations and initial values

$$x_{1} = f_{1}(x_{1}, ..., x_{n})$$

$$\vdots$$

$$x_{n} = f_{n}(x_{1}, ..., x_{n})$$

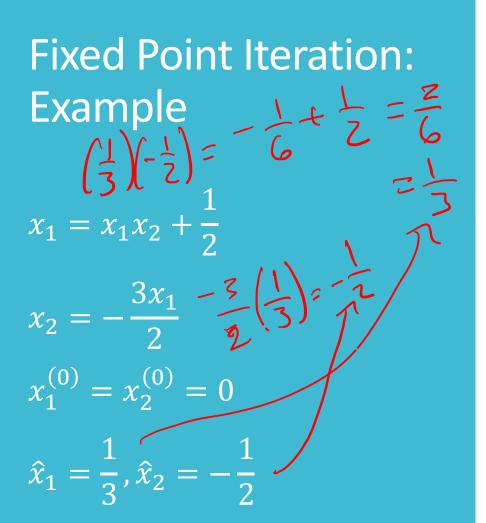
$$x_{1}^{(0)}, ..., x_{n}^{(0)}$$

While not converged, do

$$x_1^{(t+1)} \leftarrow f_1\left(x_1^{(t)}, \dots, x_n^{(t)}\right)$$

$$\vdots$$

$$x_n^{(t+1)} \leftarrow f_n\left(x_1^{(t)}, \dots, x_n^{(t)}\right)$$



t	$x_1^{(t)}$	$x_2^{(t)}$	
0	0	0	

Value Iteration

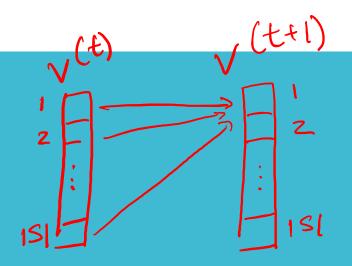
- Inputs: R(s, a), p(s' | s, a)
- Initialize $V^{(0)}(s) = 0 \ \forall \ s \in \mathcal{S}$ (or randomly) and set t = 0
- While not converged, do:
 - For $s \in S$

$$V^{(t+1)}(s) \leftarrow \max_{a \in \mathcal{A}} R(s,a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s,a) V^{(t)}(s')$$

•
$$t = t + 1$$

• For $s \in S$

$$\pi^*(s) \leftarrow \underset{a \in \mathcal{A}}{\operatorname{argmax}} \ R(s, a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s, a) V^{(t)}(s')$$



Synchronous Value Iteration

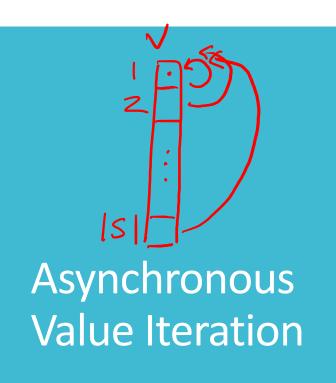
- Inputs: R(s, a), p(s' | s, a)
- Initialize $V^{(0)}(s) = 0 \ \forall \ s \in \mathcal{S}$ (or randomly) and set t = 0
- While not converged, do:
 - For $s \in \mathcal{S}$
 - For $a \in \mathcal{A}$

$$Q(s,a) = R(s,a) + \gamma \sum_{s' \in S} p(s' \mid s,a) V^{(t)}(s')$$

$$v^{(t+1)}(s) \leftarrow \max_{a \in \mathcal{A}} Q(s, a)$$

• For $s \in S$

$$\pi^*(s) \leftarrow \underset{a \in \mathcal{A}}{\operatorname{argmax}} R(s, a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s, a) V^{(t)}(s')$$



- Inputs: R(s, a), $p(s' \mid s, a)$
- Initialize $V^{(0)}(s) = 0 \ \forall \ s \in \mathcal{S}$ (or randomly)
- While not converged, do:
 - For $s \in S$
 - For $a \in \mathcal{A}$

$$Q(s,a) = R(s,a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s,a) \underline{V(s')}$$

• $V(s) \leftarrow \max_{a \in \mathcal{A}} Q(s, a)$

• For $s \in \mathcal{S}$

$$\pi^*(s) \leftarrow \underset{a \in \mathcal{A}}{\operatorname{argmax}} R(s, a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s, a) V(s')$$

Value Iteration Theory

• Theorem 1: Value function convergence

V will converge to V^* if each state is "visited" infinitely often (Bertsekas, 1989)

Theorem 2: Convergence criterion

$$\inf \max_{s \in \mathcal{S}} \left| V^{(t+1)}(s) - V^{(t)}(s) \right| < \epsilon,$$

then
$$\max_{s \in \mathcal{S}} \left| V^{(t+1)}(s) - V^*(s) \right| < \frac{2\epsilon\gamma}{1-\gamma}$$
 (Williams & Baird, 1993)

• Theorem 3: Policy convergence

The "greedy" policy, $\pi(s) = \operatorname*{argmax}_{a \in \mathcal{A}} Q(s, a)$, converges to the optimal π^* in a finite number of iterations, often before

the value function has converged! (Bertsekas, 1987)

Policy Iteration

- Inputs: R(s, a), p(s' | s, a)
- Initialize π randomly
- While not converged, do:
 - Solve the Bellman equations defined by policy π

$$\bigvee V^{\pi}(s) = R(s, \pi(s)) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s, \pi(s)) V^{\pi}(s') \not$$

• Update π

$$\pi(s) \leftarrow \underset{a \in \mathcal{A}}{\operatorname{argmax}} \ R(s, a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s, a) V^{\pi}(s')$$

• Return π

Policy Iteration Theory

- In policy iteration, the policy improves in each iteration.
- Given finite state and action spaces, there are finitely many possible policies
 - Thus, the number of iterations needed to converge is bounded!
- Value iteration takes $O(|\mathcal{S}|^2|\mathcal{A}|)$ time / iteration
- Policy iteration takes $O(|\mathcal{S}|^2|\mathcal{A}| + |\mathcal{S}|^3)$ time / iteration
 - However, empirically policy iteration requires fewer iterations to converge

Key Takeaways

- In reinforcement learning, we assume our data comes from a Markov decision process
- The goal is to compute an optimal policy or function that maps states to actions
- Value function can be defined in terms of values of all other states; this is called the Bellman equations
- If the reward and transition functions are known, we can solve for the optimal policy (and value function) using value or policy iteration
 - Both algorithms are instances of fixed point iteration and are guaranteed to converge (under some assumptions)

Two big Q's

1. What can we do if the reward and/or transition functions/distributions are unknown?

2. How can we handle infinite (or just very large) state/action spaces?

Value Iteration

- Inputs: R(s, a), p(s' | s, a), γ
- Initialize $V^{(0)}(s) = 0 \ \forall \ s \in \mathcal{S}$ (or randomly) and set t = 0
- While not converged, do:
 - For $s \in \mathcal{S}$
 - For $a \in \mathcal{A}$

$$Q(s,a) = R(s,a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s,a) V(s')$$

• $V(s) \leftarrow \max_{a \in \mathcal{A}} Q(s, a)$

• For $s \in \mathcal{S}$

$$\pi^*(s) \leftarrow \underset{a \in \mathcal{A}}{\operatorname{argmax}} R(s, a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s, a) V(s')$$

$Q^*(s,a)$ w/ deterministic rewards

• $Q^*(s, a) = \mathbb{E}[\text{total discounted reward of taking action } a \text{ in state } s, \text{ assuming all future actions are optimal}]$

$$= R(s,a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s,a) V^*(s')$$

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

$$Q^*(s,a) = R(s,a) + \gamma \sum_{s' \in \mathcal{S}} p(s' \mid s,a) \left[\max_{a' \in \mathcal{A}} Q^*(s',a') \right]$$

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

• Insight: if we know Q^* , we can compute an optimal policy π^* !

$Q^*(s,a)$ w/ deterministic rewards and transitions

• $Q^*(s, a) = \mathbb{E}[\text{total discounted reward of taking action } a \text{ in state } s, \text{ assuming all future actions are optimal}]$

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

•
$$V^*(\delta(s,a)) = \max_{a' \in \mathcal{A}} Q^*(\delta(s,a),a')$$

$$Q^*(s,a) = R(s,a) + \gamma \max_{a' \in \mathcal{A}} Q^*(\delta(s,a),a')$$

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

• Insight: if we know Q^* , we can compute an optimal policy π^* !

Learning $Q^*(s, a)$ w/ deterministic rewards and transitions

Algorithm 1: Online learning (table form)

• Inputs: discount factor γ , an initial state s

- Initialize $Q(s, a) = 0 \ \forall \ s \in \mathcal{S}, a \in \mathcal{A} \ (Q \text{ is a } |\mathcal{S}| \times |\mathcal{A}| \text{ array})$
- While TRUE, do
 - Take a random action a

- Receive reward r = R(s, a)
- Update the state: $s \leftarrow s'$ where $s' = \delta(s, a)$
- Update Q(s, a):

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

Learning $Q^*(s, a)$ w/ deterministic rewards and transitions

Algorithm 2: -greedy online learning (table form)

- Inputs: discount factor γ , an initial state s, greediness parameter $\epsilon \in [0,1]$
- Initialize $Q(s, a) = 0 \ \forall \ s \in \mathcal{S}, a \in \mathcal{A} \ (Q \text{ is a } |\mathcal{S}| \times |\mathcal{A}| \text{ array})$
- While TRUE, do
 - With probability ϵ , take the greedy action

$$a = \underset{a' \in \mathcal{A}}{\operatorname{argmax}} Q(s, a')$$

Otherwise, with probability $1 - \epsilon$, take a random action α

- Receive reward r = R(s, a)
- Update the state: $s \leftarrow s'$ where $s' = \delta(s, a)$
- Update Q(s, a):

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

Learning $Q^*(s,a)$ w/ deterministic rewards

Algorithm 3: ϵ -greedy online learning (table form)

- Inputs: discount factor γ , an initial state s, greediness parameter $\epsilon \in [0,1]$, learning rate $\alpha \in [0,1]$ ("trust parameter")
- Initialize $Q(s, a) = 0 \ \forall \ s \in \mathcal{S}, a \in \mathcal{A} \ (Q \text{ is a } |\mathcal{S}| \times |\mathcal{A}| \text{ array})$
- While TRUE, do
 - With probability ϵ , take the greedy action

$$a = \underset{a' \in \mathcal{A}}{\operatorname{argmax}} \ Q(s, a')$$

Otherwise, with probability $1 - \epsilon$, take a random action α

- Receive reward r = R(s, a)
- Update the state: $s \leftarrow s'$ where $s' \sim p(s' \mid s, a)$
- Update Q(s, a):

$$Q(s,a) \leftarrow (1-\alpha)Q(s,a) + \alpha \left(r + \gamma \max_{a'} Q(s',a')\right)$$
Current Update w/
value deterministic transitions

Learning $Q^*(s,a)$ w/ deterministic rewards

Algorithm 3: ϵ -greedy online learning (table) form)

- Inputs: discount factor γ , an initial state s, greediness parameter $\epsilon \in [0, 1]$, learning rate $\alpha \in [0, 1]$ ("trust parameter")
- Initialize $Q(s, a) = 0 \ \forall \ s \in \mathcal{S}, a \in \mathcal{A} \ (Q \text{ is a } |\mathcal{S}| \times |\mathcal{A}| \text{ array})$
- While TRUE, do
 - With probability ϵ , take the greedy action

$$a = \underset{a' \in \mathcal{A}}{\operatorname{argmax}} \ Q(s, a')$$

Otherwise, with probability $1 - \epsilon$, take a random action α

- Receive reward r = R(s, a)
- Update the state: $s \leftarrow s'$ where $s' \sim p(s' \mid s, a)$ Temporal
- Update Q(s,a):

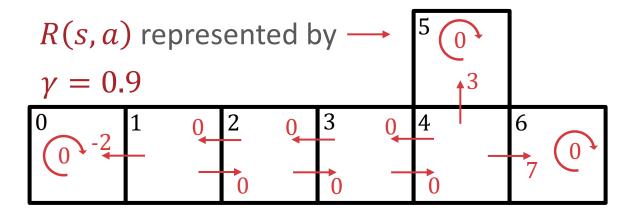
 $Q(s,a) \leftarrow Q(s,a) + \alpha \left(r + \gamma \max_{a'} Q(s',a') - Q(s,a) \right)$ Temporal difference

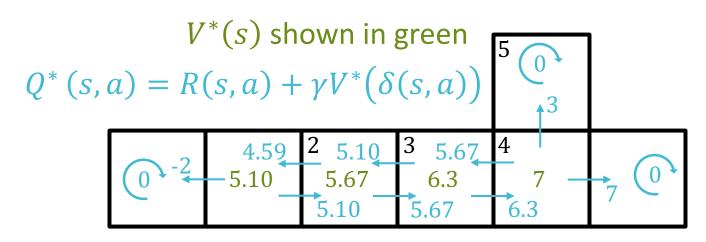
difference

value target Henry Chai - 3/20/24

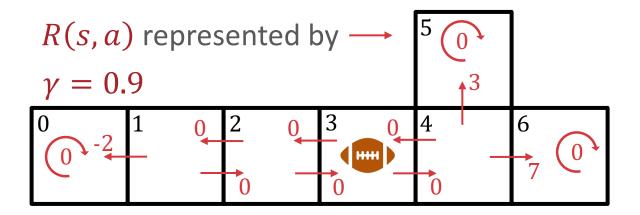
Current

Learning $Q^*(s,a)$: Example



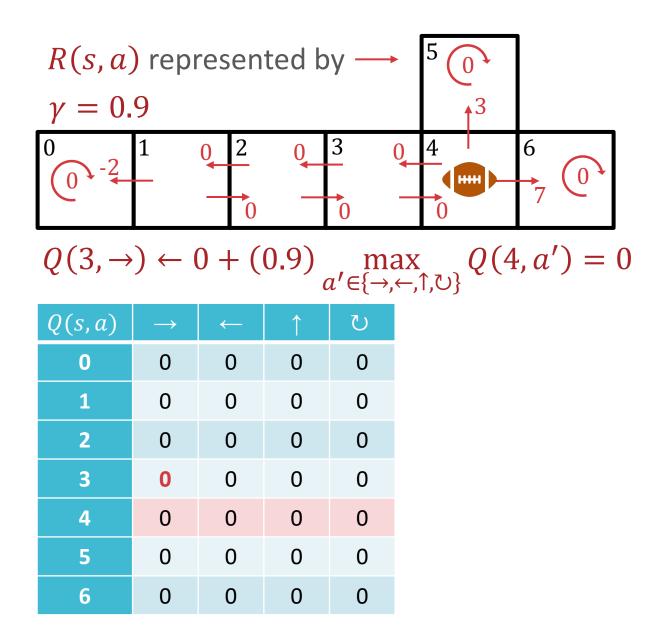


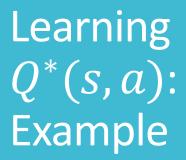
Learning $Q^*(s, a)$: Example

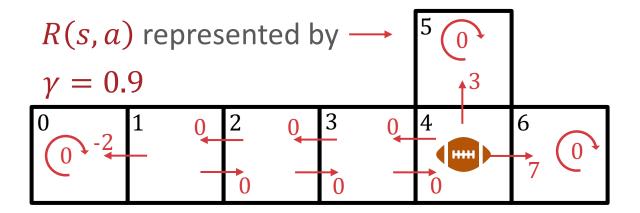


Q(s,a)	\rightarrow	←	↑	U
0	0	0	0	0
1	0	0	0	0
2	0	0	0	0
3	0	0	0	0
4	0	0	0	0
5	0	0	0	0
6	0	0	0	0

Learning $Q^*(s,a)$: Example

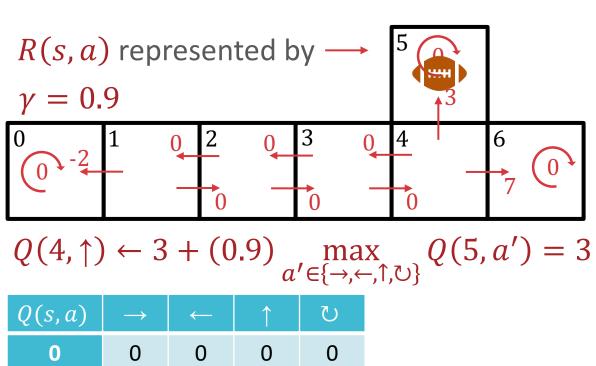






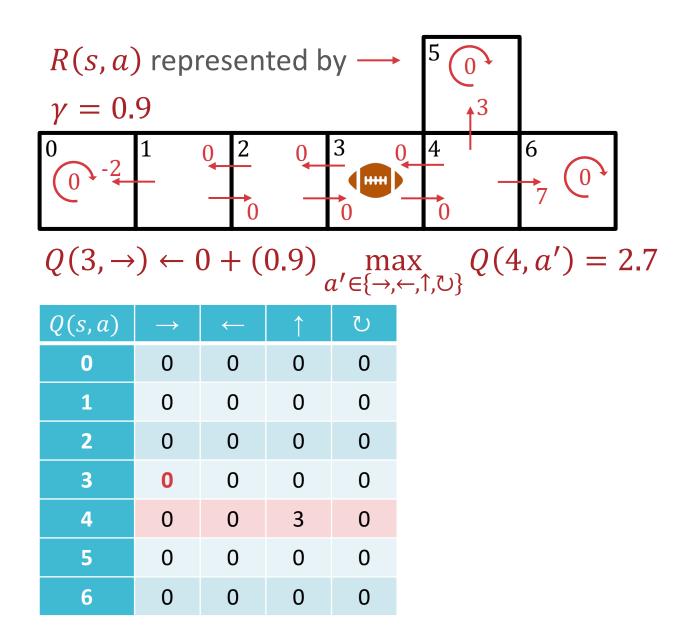
Q(s,a)	\rightarrow	←	↑	U
0	0	0	0	0
1	0	0	0	0
2	0	0	0	0
3	0	0	0	0
4	0	0	0	0
5	0	0	0	0
6	0	0	0	0

Learning $Q^*(s,a)$: Example

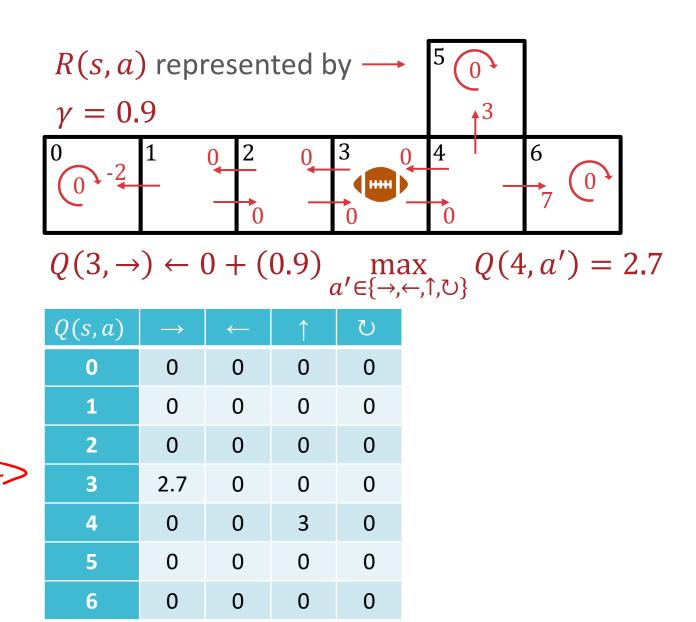


Q(s,a)	\rightarrow	\leftarrow	↑	ひ
0	0	0	0	0
1	0	0	0	0
2	0	0	0	0
3	0	0	0	0
4	0	0	0	0
5	0	0	0	0
6	0	0	0	0

Learning $Q^*(s,a)$: Example



Learning $Q^*(s, a)$: Example



Learning $Q^*(s, a)$: Convergence

- For Algorithms 1 & 2 (deterministic transitions), Q converges to Q^* if
 - 1. Every valid state-action pair is visited infinitely often
 - Q-learning is exploration-insensitive: any visitation strategy that satisfies this property will work!
 - 2. $0 \le \gamma < 1$
 - 3. $\exists \beta \text{ s.t. } |R(s,a)| < \beta \forall s \in S, a \in A$
 - 4. Initial *Q* values are finite

Learning $Q^*(s, a)$: Convergence

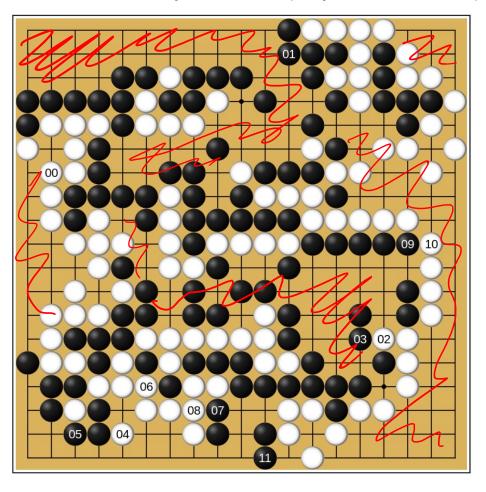
- For Algorithm 3 (temporal difference learning),
 Q converges to Q* if
 - 1. Every valid state-action pair is visited infinitely often
 - Q-learning is exploration-insensitive: any visitation strategy that satisfies this property will work!
 - 2. $0 \le \gamma < 1$
 - 3. $\exists \beta \text{ s.t. } |R(s,a)| < \beta \forall s \in S, a \in A$
 - 4. Initial *Q* values are finite
 - 5. Learning rate α_t follows some "schedule" s.t. $\sum_{t=0}^{\infty} \alpha_t = \infty \text{ and } \sum_{t=0}^{\infty} \alpha_t^2 < \infty \text{ e.g., } \alpha_t = \frac{1}{t+1}$

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Two big Q's

- 1. What can we do if the reward and/or transition functions/distributions are unknown?
 - Use online learning to gather data and learn $Q^*(s, a)$
- 2. How can we handle infinite (or just very large) state/action spaces?

AlphaGo (Black) vs. Lee Sedol (White) Game 2 final position (AlphaGo wins)

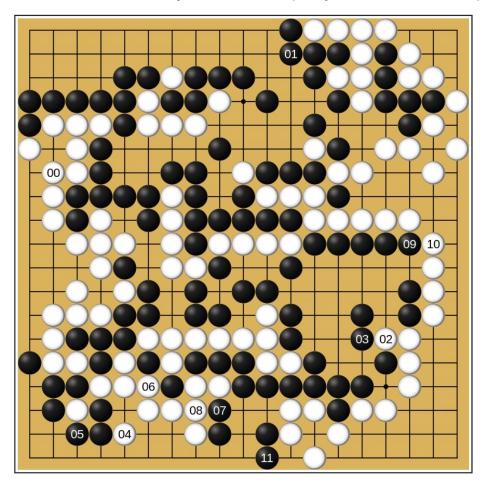


Playing Go

- 19-by-19 board
- Players alternate placing black and white stones
- The goal is claim more territory than the opponent
- How many legal Go board states are there?

Source: https://en.wikipedia.org/wiki/AlphaGo versus Lee Sedol

AlphaGo (Black) vs. Lee Sedol (White) Game 2 final position (AlphaGo wins)



Playing Go

- 19-by-19 board
- Players alternate placing black and white stones
- The goal is claim more territory than the opponent
- There are ~10¹⁷⁰ legal Go board states!

Source: https://en.wikipedia.org/wiki/AlphaGo versus Lee Sedol

Source: https://en.wikipedia.org/wiki/Go and mathematics

Two big Q's

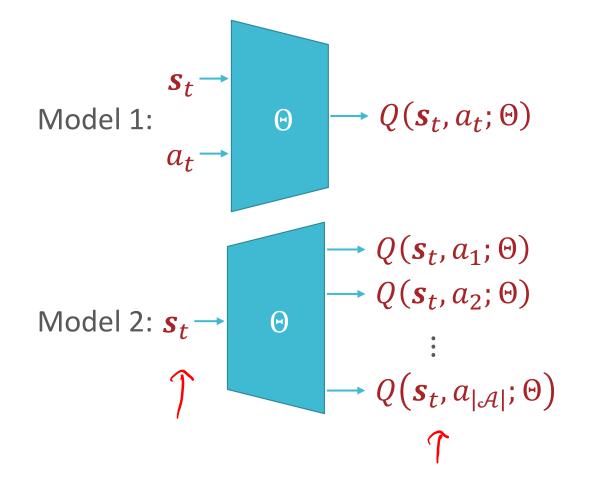
- 1. What can we do if the reward and/or transition functions/distributions are unknown?
 - Use online learning to gather data and learn $Q^*(s, a)$
- 2. How can we handle infinite (or just very large) state/action spaces?
 - Throw a neural network at it!

Deep Q-learning

- Use a parametric function, $Q(s, a; \Theta)$, to approximate $Q^*(s, a)$
 - Learn the parameters using stochastic gradient descent (SGD)
 - Training data (s_t, a_t, r_t, s_{t+1}) gathered online by the agent/learning algorithm

Deep Q-learning: Model

- Represent states using some feature vector $\mathbf{s}_t \in \mathbb{R}^M$ e.g. for Go, $\mathbf{s}_t = [1, 0, -1, ..., 1]^T$
- Define a differentiable function that approximates Q



Deep Q-learning: Loss Function

- "True" loss $\ell(\Theta) = \sum_{s \in S} \sum_{a \in \mathcal{A}} (Q^*(s, a) Q(s, a; \Theta))^2$
 - 1. S too big to compute this sum
- 1. Use stochastic gradient descent: just consider one state-action pair in each iteration
- 2. Use temporal difference learning:
 - Given current parameters $\Theta^{(t)}$ the temporal difference target is

$$Q^*(s, a) \approx r + \gamma \max_{a'} Q(s', a'; \Theta^{(t)}) \coloneqq y$$

• Set the parameters in the next iteration $\Theta^{(t+1)}$ such that $Q(s, a; \Theta^{(t+1)}) \approx y$

$$\ell(\Theta^{(t)}, \Theta^{(t+1)}) = \left(y - Q(s, a; \Theta^{(t+1)})\right)^{2}$$

Deep Q-learning

Algorithm 4: Online learning (parametric form)

- Inputs: discount factor γ , an initial state s_0 ,
 - learning rate α
- Initialize parameters $\Theta^{(0)}$
- For t = 0, 1, 2, ...
 - Gather training sample (s_t, a_t, r_t, s_{t+1})
 - Update $\Theta^{(t)}$ by taking a step opposite the gradient

$$\Theta^{(t+1)} \leftarrow \underline{\Theta^{(t)}} - \alpha \nabla_{\Theta} \ell(\Theta^{(t)}, \Theta)$$

where

$$\nabla_{\Theta} \ell(\Theta^{(t)}, \Theta) = 2(y - Q(s, a; \Theta)) \nabla_{\Theta} Q(s, a; \Theta)$$

Deep Q-learning: Experience Replay

- SGD assumes i.i.d. training samples but in RL, samples are highly correlated
- Idea: keep a "replay memory" $\mathcal{D} = \{e_1, e_2, \dots, e_N\}$ of the N most recent experiences $e_t = (s_t, a_t, r_t, s_{t+1})$ (Lin, 1992)
 - Also keeps the agent from "forgetting" about recent experiences
- Alternate between:
 - 1. Sampling some e_i uniformly at random from \mathcal{D} and applying a Q-learning update (repeat T times)
 - 2. Adding a new experience to \mathcal{D}
- Can also sample experiences from \mathcal{D} according to some distribution that prioritizes experiences with high error (Schaul et al., 2016)

Key Takeaways

- We can use (deep) Q-learning when the reward/transition functions are unknown and/or when the state/action spaces are too large to be modelled directly
 - Also guaranteed to converge under certain assumptions
 - Experience replay can help address non-i.i.d.
 samples