Intelligent Systems (AI-2)

Computer Science cpsc422, Lecture 7

Sep, 23, 2016

Course Announcements

<u>Assignment 1 has been posted</u>

- ValueOfInfo and ValueOfControl
- MDPs: Value Iteration
- POMDPs: Belief State Update

422 big picture

	Deterministic	Stochastic
Query	*Logics* *First Order Logics* *Ontologies* *Temporal rep.* • Full Resolution • SAT	*Belief Nets* Approx. : Gibbs *Markov Chains and HMMs* Forward, Viterbi…. Approx. : Particle Filtering *Undirected Graphical Models* *Conditional Random Fields*
Planning		*Markov Decision Processes and Partially Observable MDP* • Value Iteration • Approx. Inference *Reinforcement Learning*

Applications of AI

Representation

Reasoning Technique

Lecture Overview

- Start Reinforcement Learning
    - Start Q-learning
    - Estimate by Temporal Differences

MDP and Reinforcement Learning

Markov decision process

- Set of **states** S, set of **actions** A
- **Transition** probabilities to next states P(s'| s, a′)
- **Reward** function R(s) or R(s, a) or R(s, a, s')

RL is based on MDPs, but

- Transition model is **not known**
- Reward model is **not known**

While for **MDPs** we can *compute* an optimal policy

RL *learns* an optimal policy

Search-Based Approaches to RL

Policy Search (stochastic local search)

- Start with an arbitrary policy
- To evaluate a policy, try it out in the world
- Generate some neighbours…..

Problems with evolutionary algorithms

- **Policy space can be huge**: with n states and m actions there are m^n policies
- **Policies are evaluated as a whole**: cannot directly take into account locally good/bad behaviours

Q-learning

Contrary to search-based approaches, **Q-learning learns after every action**

Learns components of a policy, rather than the policy itself

Q(s,a) = expected value of doing action *a* in state *s* and then following the optimal policy

Discounted reward we have seen in MDPs

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

reward in *s*

states reachable from s by doing a

Probability of getting to *s'* from *s* via *a*

expected value of following optimal policy *π* in s'

Q values

	s_0	s_1	...	s_k
a_0	$Q[s_0,a_0]$	$Q[s_1,a_0]$	....	$Q[s_k,a_0]$
a_1	$Q[s_0,a_1]$	$Q[s_1,a_1]$ max	...	$Q[s_k,a_1]$
...	...	...	....	...
a_n	$Q[s_0,a_n]$	$Q[s_1,a_n]$	....	$Q[s_k,a_n]$

If the agent had the **complete Q-function**, would it know how to act in every state?

A. *Yes*

B. *No*

But how to learn the Q-values?

Q values

	s_0	s_1	…	s_k
a_0	$Q[s_0,a_0]$	$Q[s_1,a_0]$	….	$Q[s_k,a_0]$
a_1	$Q[s_0,a_1]$	$Q[s_1,a_1]$ max	…	$Q[s_k,a_1]$
…	…	…	….	…
a_n	$Q[s_0,a_n]$	$Q[s_1,a_n]$	….	$Q[s_k,a_n]$

Once the agent has a **complete Q-function**, it knows how to act in every state

By learning what to do in each state, rather then the complete policy as in search based methods, learning becomes *linear* rather than *exponential* in the number of states

But how to learn the Q-values?

Q values

$$Q(s,a) \; = \; R(s) + \gamma \sum_{s'} P(s'|\, s,a) V^{\pi^*}(s') \qquad (1)$$

Q(s,a) are known as Q-values, and are related to the utility of state *s* as follows

$$V^{\pi^*}(s) = \max_{a} Q(s,a) \qquad (2)$$

From (1) and (2) we obtain a constraint between the *Q* value in state *s* and the *Q* value of the states reachable from *a*

$$Q(s,a) \; = \; R(s) + \gamma \sum_{s'} P(s'|\, s,a) \max_{a'} Q(s',a')$$

Learning the Q values

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Can we exploit the relation between Q values in "adjacent" states?

$$Q(s,a) = R(s) + \gamma \sum_{s'} P(s'|s,a) \max_{a'} Q(s',a')$$

A. *Yes*

B. *No*

No, because we don't know the transition probabilities *P(s'|s,a)* and the *reward function*

We'll use a different approach, that relies on the notion of Temporal Difference (TD)

Average Through Time

Suppose we have a sequence of values (your sample data):

$$v_1, \quad v_2, \dots, v_k$$

And want a running approximation of their expected value

- e.g., given sequence of grades, estimate expected value of next grade

A reasonable **estimate** is the average of the first k values:

$$A_k = \frac{v_1 + v_2 + \dots + v_k}{k}$$

Average Through Time

$$A_k = \frac{v_1 + v_2 + \dots + v_k}{k}$$

$kA_k = v_1 + v_2 + \dots + v_{k-1} + v_k$ and equivalently for k-1:

$(k-1)A_{k-1} = v_1 + v_2 + \dots + v_{k-1}$ which replaced in the equation above gives

$kA_k = (k-1)A_{k-1} + v_k$ Dividing by k we get:

$$A_k = (1 - \frac{1}{k})A_{k-1} + \frac{v_k}{k}$$

and if we set $\alpha_k = 1/k$

$$A_k = (1 - \alpha_k)A_{k-1} + \alpha_k v_k$$

$$= A_{k-1} + \alpha_k (v_k - A_{k-1})$$

Estimate by Temporal Differences

$$A_k = A_{k-1} + \alpha_k (v_k - A_{k-1})$$

NEW ESTIMATE　　PREVIOUS ESTIMATE　　NEW VALUE

$(v_k - A_{k-1})$ is called a ***temporal difference error*** or ***TD-error***

- it specifies how different the new value v_k is from the prediction given by the previous running average A_{k-1}

The new estimate (average) is obtained by updating the previous average by α_k times the TD error

Q-learning: General Idea

- Learn from the ***history*** of interaction with the environment, *i.e.*, a sequence of state-action-rewards

$$\langle s_0,\ a_0, r_1, s_1,\ a_1, r_2, s_2,\ a_2, r_3, \ldots\ldots \rangle$$

- History is seen as sequence of ***experiences***, i.e., tuples

$$\langle s, a, r, s' \rangle$$

  - agent doing action *a* in state *s*,
  - receiving reward *r* and ending up in *s'*

r

$s \xrightarrow{a} s'$ $V(s')$

- These experiences are used to estimate the value of *Q (s,a)* expressed as

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

Q-learning: General Idea

But …..

$\boxed{s \; a \; r \; s'}$

$$Q(s,a) = r + \gamma \max_{a'} Q[s',a']$$

Is an **approximation**.

The real link between Q(s,a) and Q(s’,a’) is

$$Q(s,a) \; = \; r + \gamma \sum_{s'} P(s'|s,a) \max_{a'} Q(s',a')$$

Q-learning: Main steps

Store *Q[S, A]*, for every state *S* and action *A* in the world

Start with **arbitrary estimates** in $Q^{(0)}[S, A]$,

Update them by using experiences

- Each **experience** ⟨*s, a, r, s'*⟩ provides one new data point on the actual value of *Q[s, a]*

$$\underbrace{Q[s,a]}_{\text{New value of } Q[s,a]} = r + \gamma \max_{a'} \underbrace{Q[s',a']}_{\text{current estimated value of } Q[s',a']}$$

current *estimated* value of Q[s',a'], where s' is the state the agent arrives to in the current experience

New value of Q[s,a],

Q-learning: Update step

$$A_k = A_{k-1} + \alpha_k (v_k - A_{k-1})$$

NEW ESTIMATE

PREVIOUS ESTIMATE

NEW VALUE

➢ *TD* formula applied to Q[s,a]

$$Q^{(i)}[s,a] \leftarrow Q^{(i-1)}[s,a] + \alpha_k ((r + \gamma \max_{a'} Q^{(i-1)}[s',a']) - Q^{(i-1)}[s,a])$$

updated *estimated* value of Q[s,a]

New value for Q[s,a] from <s,a,r,s'>

Previous *estimated* value of Q[s,a]

Q-learning: algorithm

controller Q-learning(S,A)
inputs:
  S is a set of states
  A is a set of actions
  γ the discount
  α is the step size
internal state:
  real array $Q[S,A]$
  previous state s
  previous action a
begin
  initialize $Q[S,A]$ arbitrarily
  observe current state s
  repeat forever:
    select and carry out an action a
    observe reward r and state s'
    $Q[s,a] \leftarrow Q[s,a] + \alpha\left(r + \gamma \boxed{\max_{a'} Q[s',a']} - Q[s,a]\right)$
    $s \leftarrow s'$;
  end-repeat
end

Learning Goals for today's class

You can:

- Describe and criticize search-based approaches to RL
- Motivate Q-learning
- Justify Estimate by Temporal Differences
- Explain, trace and implement Q-learning

TODO for Mon

- **Do Practice Ex. On Reinforcement Learning:**

Exercise 11.A: Q-learning

- http://www.aispace.org/exercises.shtml