CMPT 983 Grounded Natural Language Understanding

March 9, 2022 Instruction Following (review of RL)

How to Train Your Agent (A Crash Course in Sequential Decision Making with Deep Nets) Stefan Lee – OSU, CS539 – Fall 2019



Today

- Intro and Notation
- Imitation Learning
 - Behavior Cloning
 - Direct Policy Learning
 - Sketch of Inverse Reinforcement Learning
- Reinforcement Learning
 - Policy-based (REINFORCE, Actor-Critic)
 - Value-based (Q-Learning)
 - Model-based

Intro and Notation

A General Embodied Agent



Slide Credit: Stefan Lee

A General Embodied Agent



Slide Credit: Stefan Lee

Markov Decision Process (MDP)

Defined as $(\mathcal{S}, \mathcal{A}, \mathcal{R}, \mathbb{P}, \gamma)$

- *S* Set of possible states
- *A* Set of possible **actions**
- $R: S \times A \to \Omega_{\mathbb{R}}$ Distribution of **reward** given state-action pair
- $\mathbb{P}: S \times A \to \Omega_S$ Transition function distribution over next states
- γ **Discount** factor

state, action, reward at each time step

Life looks like $(s_0, a_0^{\checkmark}, r_0, s_1, a_1, r_1, ...)$ where $s_{t+1} \sim \mathbb{P}(s_{t+1}|s_t, a_t)$ and $r_t \sim R(r_t|s_t, a_t)$

Some Notation Markov Decision Process (MDP)



POMDP: Partially observed MDP

Image Credit: Sergey Levine

- Often we don't know what the states are!
- Only have partial observations

Examples MDPs

Robot Locomotion



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Make the robot move forward

State Space: Angle and position of the jointsAction Space: Torques applied on jointsReward Function: 1 at each time step upright + forward movement

Slide Credit: Fei-Fei Li, Justin Johnson - CS 231n

Examples MDPs

Atari Games



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Complete the game with the highest score

State Space: Raw pixel inputs of the game state **Action Space:** Game controls e.g. Left, Right, Up, Down **Reward Function:** Score increase/decrease at each time step

Slide Credit: Fei-Fei Li, Justin Johnson - CS 231n

Examples MDPs

PointGoal Visual Navigation



Navigate to the specified point

State Space: Raw pixel inputs Action Space: Forward, Turn Left, Turn Right Reward Function: Distance increase/decrease per time step + "It hurts to be alive" penalty

Slide Credit: Stefan Lee

Common Terminology and Definitions

Policy – How should the agent act?

- Stochastic policy $\pi: S \to \Omega_A$ $a_t \sim \pi(s_t)$
- Deterministic policy $\pi: S \to \mathcal{A}$ $a_t = \pi(s_t)$
- Optimal policy $\pi^* = argmax_{\pi} \mathbb{E}_{s_0}[V_{\pi}(s_o)]$

Value – How good is each state? Or state-action pair?

- (State) Value Function $V_{\pi}(s_t) = \mathbb{E}_{\pi,\mathbb{P}}\left[\sum_{i=t}^{\infty} \gamma^{i-1} r_i\right]$
- Q Function
- Advantage

 $V_{\pi}(s_t) = \mathbb{E}_{\pi,\mathbb{P}}[\sum_{i=t} \gamma^{e^{-t}} r_i] \quad \text{return}$ $Q_{\pi}(s_t, a) = R(s_t, a) + \gamma \mathbb{E}_{s_{t+1}}[V_{\pi}(s_{t+1})]$ $A_{\pi}(s_t, a) = Q_{\pi}(s_t, a) - V_{\pi}(s_t)$

How much better is taking the action *a* than the average?

Expected

discounted

Common Terminology and Definitions

Model – What will happen when the agent acts?

• Learn to mimic the transition function $M: S \times A \to \Omega_S$ Essentially need to build a model of the world

Rollout – What happens if we let the policy act for a while?

- Trajectory $\tau = (s_t, a_t, s_{t+1}, a_{t+1}, ...)$
- $\tau \sim \prod \mathbb{P}(s_{t+1}|s_t, a_t) \pi(a_t|s_t) P(s_o)$ often written $\tau \sim \pi$
- Can also consider states visited by policy: $P(s|\pi)$ or $s \sim \pi$



- Rewards: -1 per time-step
- Actions: N, E, S, W
- States: Agent's location

Policy



Arrows represent policy $\pi(s)$ for each state s

Slide Credit: David Silver

Value



Numbers represent value $v_{\pi}(s)$ of each state s

Slide Credit: David Silver

Model



- Agent may have an internal model of the environment
- Dynamics: how actions change the state
- Rewards: how much reward from each state
- The model may be imperfect
- Grid layout represents transition model $\mathcal{P}^{a}_{ss'}$
- Numbers represent immediate reward R^a_s from each state s (same for all a)

1. If we have a policy π and know the true $Q_{\pi}(s, a)$ -- can we derive a new policy π' that is as good or better than π ?

Recall that $Q_{\pi}(s, a)$ is the expected reward of taking action a in state s

Set $\pi(a'|s) = 1$ if $a' = argmax Q_{\pi}(s, a)$

2. Fill in a simple algorithm to improve a policy:

Increase the probability $\pi(a|s)$ if $\frac{r(s,a) > 0$? Decrease the probability $\pi(a|s)$ if $\frac{r(s,a) < 0$?



Doesn't matter if you got one apple if you got eaten by a tiger

Immediate reward is not a particularly useful signal in many task settings.

Slide Credit: Stefan Lee

1. If we have a policy π and know the true $Q_{\pi}(s, a)$ -- can we derive a new policy π' that is as good or better than π ?

Recall that $Q_{\pi}(s, a)$ is the expected reward of taking action a in state s

Set
$$\pi(a'|s) = 1$$
 if $a' = argmax Q_{\pi}(s, a)$

2. Fill in a simple algorithm to improve a policy:

Increase the probability $\pi(a|s)$ if $Q_{\pi}(s,a) > V_{\pi}(s)$ Decrease the probability $\pi(a|s)$ if $Q_{\pi}(s,a) < V_{\pi}(s)$

Recall that $V_{\pi}(s)$ is the expected reward of following π from state s

1. If we have a policy π and know the true $Q_{\pi}(s, a)$ -- can we derive a new policy π' that is as good or better than π ?

Recall that $Q_{\pi}(s, a)$ is the expected reward of taking action a in state s

Set
$$\pi(a'|s) = 1$$
 if $a' = argmax Q_{\pi}(s, a)$

2. Fill in a simple algorithm to improve a policy:

Increase the probability $\pi(a|s)$ if $A_{\pi}(s,a) > 0$. Decrease the probability $\pi(a|s)$ if $A_{\pi}(s,a) < 0$. Recall $A_{\pi}(s_t,a) = Q_{\pi}(s_t,a) - V_{\pi}(s_t)$.

3. Given an accurate deterministic world model $s_{t+1} = M(s_t, a_t)$ and value function $V_{\pi}(s_t)$, how should an agent act in state s_t ?

> For each possible action a, Compute $V_{\pi}(s_{t+1})$ for $s_{t+1} = M(s_t, a)$ Select action with highest value.

> > Relies on having a model of the transition probabilities



Reward is very often discontinuous





Reward is often sparse and delayed

Taking an action at time t Doesn't pay off till time t+k

Slide Credit: Stefan Lee



Reward is often sparse and delayed

Taking an action at time t Doesn't pay off till time t+k

2.08×10¹⁷⁰ Legal Board Configurations



State and action spaces can be huge (or infinite)



A General Embodied Agent

Imitation Learning

• Have expert demonstrations (possibly interactive)



Reinforcement Learning

- Environment provides feedback
- No examples of optimal policy



Reinforcement Learning

Approaches to Reinforcement Learning

Deep RL: have little (or large) neural networks model these



- Policy-based RL
 - Search directly for the optimal policy π^*
- Value-based RL
 - Estimate the optimal action-value function $Q^*(s, a)$
 - Under some fixed policy (e.g. epsilon-greedy)
- Model-based RL
 - Build a model of the world
 - State transition, reward probabilities
 - Plan (e.g. by look-ahead) using model

A General Embodied Agent

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• Have expert demonstrations (possibly interactive)



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Imitation Learning

Imitation Learning

Imitation Learning

• Assume access to an expert demonstrator π^* at some point or another and to varying levels of interactivity **Does not assume reward function is given!**

Imitation Learning

Imitation Learning

- Assume access to an expert demonstrator π^* at some point or another and to varying levels of interactivity
- Does not assume reward function is given!
- Behavior Cloning / Inverse Reinforcement Learning
 - Given dataset of expert trajectories $D = \{ (s_0, a_0, s_1, a_1, \dots, s_T, a_T)_i \}_{i=1}^N$
- Direct Policy Learning / Interactice Expert
 - Assume queryable expert π^* during training

Imitation Learning Behavior Cloning

Imitation Learning – Behavior Cloning Example #1: Racing Game (Super Tux Kart)

- s = game screen
- a = turning angle

Training set: $D = \{ \tau := (\mathbf{s}, \mathbf{a}) \}$ from π^*

- s = sequence of s
- a = sequence of a

Goal: learn $\pi_{\theta}(s) \rightarrow a$





Images from Stephane Ross

Imitation Learning – Behavior Cloning

Behavior Cloning

- Given dataset of trajectories $D = \{ (s_0, a_0, s_1, a_1, \dots, s_T, a_T)_i \}_{i=1}^N$ from an expert demonstration policy π^*
- Break things down to individual state-action pairs s_t , a_t and directly train a policy $\hat{a_t} = \pi(s_t)$ using supervised learning:

$$\theta^* = argmin_{\theta} \mathbb{E}_{s \sim \pi^*} [L(\pi_{\theta}(s), \pi^*(s))]$$

$$\theta^* = argmin_{\theta} \sum_{i} L(\pi_{\theta}(a_t|s_t), \pi^*(a_t|s_t))$$

- Interpretations:
 - Assuming perfect imitation so far, learn to continue imitating perfectly
 - Minimize 1-step deviation for states the expert visits

Imitation Learning – Behavior Cloning

Data Distribution Mis-match

	Supervised Learning	Behavior Cloning	
Train	$(x, y) \sim D$	$(s,a) \sim \pi^*$	
Test	$(x, y) \sim D$	$(s,a) \sim \pi_{\theta}$	

Distributions of states the agent will encounter during test may differ from training!
Imitation Learning – Behavior Cloning

Behavior Cloning: Use set of demonstrations as targets for a supervised learning task while minimizing 1-step error

- Strengths:
 - Dead simple. Seriously. It is just supervised learning.
 - Works well when minimizing 1-step deviation is sufficient.
- Weaknesses:
 - Compounding errors.
 - Data distribution mis-match.

Imitation Learning – Behavior Cloning



then over a T length trajectory the expected number of errors is $E_{\pi}[mistakes] = O(T^2\epsilon)$

Imitation Learning – Behavior Cloning

Behavior Cloning: Use set of demonstrations as targets for a supervised learning task while minimizing 1-step error

- Strengths:
 - Dead simple. Seriously. It is just supervised learning.
 - Works well when minimizing 1-step deviation is sufficient.
- Weaknesses:
 - Compounding errors.
 - Data distribution mis-match.
- When to use this?
 - When the state space is well-covered by the demonstrator.
 - When recovering from 1-step deviations is easy.
 - To pre-train before doing a full RL approach.

Imitation Learning Direct Policy Learning

Imitation Learning – Direct Policy Learning

Data Distribution Mis-match

Expert trajectory



Why is this a problem for Behavior Cloning?

$$\theta^* = \operatorname{argmin}_{\theta} \mathbb{E}_{\mathbf{s} \sim \boldsymbol{\pi}^*} [L(\pi_{\theta}(s), \boldsymbol{\pi}^*(s))]$$

Train a policy that behaves the same in states the demonstrations visit.

What if we had a demonstration policy we could query?

$$\theta^* = \operatorname{argmin}_{\theta} \mathbb{E}_{s \sim \pi_{\theta}} [L(\pi_{\theta}(s), \pi^*(s))]$$

Removes state mis-match, but requires us to evaluate $\pi^*(s)$ for arbitrary states.

$$\theta^* = \operatorname{argmin}_{\theta} \mathbb{E}_{s \sim \pi_{\theta}} [L(\pi_{\theta}(s), \pi^*(s))]$$

Steering

from expert

A Naïve Algorithm

Estimate policy π_{θ} parameters

Train a policy π_{θ}^{i} using behavior cloning D_{i}

Estimate state space $s \ \sim \pi_{\theta}$ and collect demonstrations

Rollout π_{θ}^{i} to generate a set of states, query π^{*} to generate a power dataset D

 π^* to generate a new dataset D_{i+1}

Not guaranteed to converge / might oscillate.



Collect Data

Algorithm 3.1: DAGGER Algorithm.

A Reduction of Imitation Learning and Structured Prediction to No-Regret Online Learning

Slide Credit: Stefan Lee

```
Initialize \mathcal{D} \leftarrow \emptyset.
Initialize \hat{\pi}_1 to any policy in \Pi.
for i = 1 to N do
   Let \pi_i = \beta_i \pi^* + (1 - \beta_i) \hat{\pi}_i.
   Sample T-step trajectories using \pi_i.
   Get dataset \mathcal{D}_i = \{(s, \pi^*(s))\} of visited states by \pi_i
   and actions given by expert.
   Aggregate datasets: \mathcal{D} \leftarrow \mathcal{D} \mid \mathcal{D}_i.
   Train classifier \hat{\pi}_{i+1} on \mathcal{D}.
end for
Return best \hat{\pi}_i on validation.
```

Behavior

Cloning

Algorithm 3.1: DAGGER Algorithm.

A Reduction of Imitation Learning and Structured Prediction to No-Regret Online Learning

Slide Credit: Stefan Lee

Initialize $\mathcal{D} \leftarrow \emptyset$. Initialize $\hat{\pi}_1$ to any policy in Π . Not an actual convex combination. Expert chooses controls with probability β_i for i = 1 to N do Let $\pi_i = \beta_i \pi^* + (1 - \beta_i) \hat{\pi}_i$. Sample T-step trajectories using π_i . Get dataset $\mathcal{D}_i = \{(s, \pi^*(s))\}$ of visited states by π_i and actions given by expert. Aggregate datasets: $\mathcal{D} \leftarrow \mathcal{D} \mid \mathcal{D}_i$. Train classifier $\hat{\pi}_{i+1}$ on \mathcal{D} . end for **Return** best $\hat{\pi}_i$ on validation.

Algorithm 3.1: DAGGER Algorithm.

A Reduction of Imitation Learning and Structured Prediction to No-Regret Online Learning

DAGGER is a Dataset Aggregation based approach.

Aggregate datasets: $\mathcal{D} \leftarrow \mathcal{D} \bigcup \mathcal{D}_i$.

Alternative approaches do **Policy Aggregation**

$$\pi^i = (1-lpha)^i \pi^* + lpha \sum_{j=1}^i (1-lpha)^{j-1} \hat{\pi}^{*j}.$$

SMILe from Efficient Reductions for Imitation Learning, 2010 **SEARN** from Search-based Structured Prediction, 2009

Interactive Direct Policy Learning

Iteratively perform behavior cloning and then query an expert demonstrator to label newly entered states.

- When to use this?
 - When querying the expert is cheap!
 - Why not just use that expert? Some cases "expert actions" are easy to compute, but their relation to the observed state may not be.
 - When executing a possibly bad policy is safe.

Imitation Learning Inverse Reinforcement Learning

Imitation Learning – Inverse Reinforcement Learning

Inverse Reinforcement Learning

Given dataset of trajectories $D = \{ (s_0, a_0, s_1, a_1, \dots, s_T, a_T)_i \}_{i=1}^N$ from an expert policy π^* , find a reward function r(s, a) such that:

$$\pi^* = \operatorname{argmax}_{\pi} \mathbb{E}_{s,a \sim \pi_{\theta}}[r(s,a)]$$



Imitation Learning – Inverse Reinforcement Learning

Inverse Reinforcement Learning

Given dataset of trajectories $D = \{ (s_0, a_0, s_1, a_1, \dots, s_T, a_T)_i \}_{i=1}^N$ from an expert policy π^* , find a reward function r(s, a) such that:

$$\pi^* = \operatorname{argmax}_{\pi} \mathbb{E}_{s,a \sim \pi_{\theta}}[r(s,a)]$$



Reinforcement Learning

A General Embodied Agent

Imitation Learning

• Have expert demonstrations (possibly interactive)



Reinforcement Learning

- Environment provides feedback
- No examples of optimal policy



Taxonomy

Model-Free RL: Don't know how our action will affect the state



Model-Based RL: Need to build a model of how our action will affect the state

Figure Credit: David Silver

Taxonomy



https://spinningup.openai.com/en/latest/spinningup/rl_intro2.html

Reinforcement Learning

Approaches to Reinforcement Learning

- Policy-based RL
 - Search directly for the optimal policy π^*
- Value-based RL
 - Estimate the optimal action-value function $Q^*(s, a)$
 - Under some fixed policy (e.g. epsilon-greedy)
- Model-based RL
 - Build a model of the world
 - State transition, reward probabilities
 - Plan (e.g. by look-ahead) using model

Reinforcement Learning

Deep Reinforcement Learning

- Policy-based RL
 - Learn a policy network $\pi(s; \theta^*) \approx \pi^*(s)$ parameterized by θ
- Value-based RL
 - Learn a network $Q(s, a; \theta^*) \approx Q^*(s, a)$ parameterized by θ
 - Under some fixed policy (e.g. epsilon-greedy)
- Model-based RL
 - Learn a transition function $M(s; \theta^*) \approx \mathbb{P}(s)$
 - Plan (e.g. by look-ahead) using model

Policy-Based RL REINFORCE

Policy-Based Reinforcement Learning Goal: Learn a policy network $\pi(s; \theta^*)$ such that:

$$\theta^* = \operatorname{argmax}_{\theta} \mathbb{E}_{\pi_{\theta}, \mathbb{P}} \left[\sum_{i} \gamma^{i-1} r(s_i, a_i) \right]$$

$$J(\theta)$$

How to optimize θ to maximize $J(\theta)$?

Gradient Ascent! $\theta' = \theta + \alpha \nabla_{\theta} J(\theta)$

Policy Gradient Methods

Model and optimize the policy directly

Let's write
$$J(\theta) = \mathbb{E}_{\tau \sim \pi_{\theta}}[r(\tau)]$$

= $\int_{\tau} p(\tau; \theta) r(\tau) d\tau$

Where $r(\tau)$ is the reward of trajectory $\tau = (s_0, a_0, s_1, a_1, s_2, ...)$

$$p(\tau;\theta) = \prod p(s_{t+1}|s_t, a_t) \pi_{\theta}(a_t, s_t)$$

Slide Credit: Dhruv Batra

Policy Gradient Methods

Expected rewards of policy $\pi(\cdot | \cdot; \theta)$:

$$J(\theta) = \int_{\tau} p(\tau; \theta) r(\tau) d\tau$$

Let's differentiate with respect to θ :

$$\nabla_{\theta} J(\theta) = \int_{\tau} \nabla_{\theta} p(\tau; \theta) r(\tau) d\tau$$
Intractable

Let's differentiate with respect to θ :

$$\nabla_{\theta} J(\theta) = \int_{\tau} \nabla_{\theta} p(\tau; \theta) r(\tau) d\tau$$

A useful identity/trick:

$$\underbrace{\frac{p(\tau;\theta)}{p(\tau;\theta)}}_{1} \nabla_{\theta} p(\tau;\theta) = p(\tau;\theta) \frac{\nabla_{\theta} p(\tau;\theta)}{p(\tau;\theta)} = p(\tau;\theta) \nabla_{\theta} \log p(\tau;\theta)$$

Let's differentiate with respect to θ :

$$\nabla_{\theta} J(\theta) = \int_{\tau} \nabla_{\theta} p(\tau; \theta) r(\tau) d\tau$$

$$\nabla_{\theta} J(\theta) = \int_{\tau} p(\tau; \theta) \nabla_{\theta} \log p(\tau; \theta) r(\tau) d\tau$$

Let's differentiate with respect to θ :

$$\nabla_{\theta} J(\theta) = \int_{\tau} \nabla_{\theta} p(\tau; \theta) r(\tau) d\tau$$

$$\nabla_{\theta} J(\theta) = \int_{\tau} p(\tau; \theta) \, \nabla_{\theta} \log p(\tau; \theta) \, r(\tau) \, d\tau$$

 $\nabla_{\theta} J(\theta) = \mathbb{E}_{\tau \sim \pi_{\theta}} [r(\tau) \ \nabla_{\theta} \log p(\tau; \theta)]$



REINFORCE Algorithm (Williams, 1992) $\nabla_{\theta} J(\theta) = \mathbb{E}_{\tau \sim \pi_{\theta}} [r(\tau) \ \nabla_{\theta} \log p(\tau; \theta)]$

Computing $\nabla_{\theta} \log p(\tau; \theta)$:

$$p(\tau; \theta) = \prod p(s_{t+1}|s_t, a_t) \pi_{\theta}(a_t, s_t)$$
$$\log p(\tau; \theta) = \sum \log p(s_{t+1}|s_t, a_t) + \log \pi_{\theta}(a_t, s_t)$$
$$\underset{\text{does not depend on } \theta}{\text{does not depend on } \theta}$$

No model needed! Model-free RL.

Slide Credit: Stefan Lee

$$\nabla_{\theta} J(\theta) = \mathbb{E}_{\tau \sim \pi_{\theta}} \left[\sum_{s_i, a_i \in \tau} \nabla_{\theta} \log \pi(a_i | s_i; \theta) r(\tau) \right]$$

Monte Carlo Approximation:

$$\nabla_{\theta} J(\theta) \approx \sum_{n} \sum_{s_{i}, a_{i} \in \tau_{n}} \nabla_{\theta} \log \pi(a_{i} | s_{i}; \theta) r(\tau_{n})$$

sample some trajectories

Slide Credit: Stefan Lee

Intuition:

$$\nabla_{\theta} J(\theta) \approx \sum_{n} \sum_{s_{i}, a_{i} \in \tau_{n}} \nabla_{\theta} \log \pi(a_{i} | s_{i}; \theta) r(\tau_{n})$$

- If trajectory reward is positive, push up the probabilities of the action
- If trajectory reward is negative, push down the probabilities of the action

All actions in trajectory move in same direction based on reward?!?

I know it seems too simple but it averages out.

REINFORCE Algorithm

(Williams, 1992)

While not converged:

- 1. Perform rollout to collect trajectory $\tau = (s_0, a_0, s_1, a_1, s_2, ...)$ and reward $r(\tau)$
- 2. Compute gradient estimate $\nabla_{\theta} J(\theta) \approx \sum_{n} \sum_{s_i, a_i \in \tau_n} \nabla_{\theta} \log \pi(a_i | s_i; \theta) r(\tau_n)$
- 3. Update policy parameters $\theta' = \theta + \alpha \nabla_{\theta} J(\theta)$

REINFORCE In Action

Pong from Pixels



Image Credit: http://karpathy.github.io/2016/05/31/rl/

REINFORCE In Action

Pong from Pixels



Image Credit: http://karpathy.github.io/2016/05/31/rl/

REINFORCE In Action




What's wrong with policy gradients?

 $\nabla_{\theta} J(\theta) \approx \sum \nabla_{\theta} \log \pi(a_i | s_i; \theta) r(\tau_n)$ $n \quad s_i, a_i \in \tau_n$

High variance! Trajectories are long samples. Rewards are often sparse and for the whole trajectory.

Slide Credit: Stefan Lee

Causality:

Policy at time t' can't affect rewards at time t < t'

$$\nabla_{\theta} J(\theta) \approx \sum_{n} \sum_{s_{i}, a_{i} \in \tau_{n}} \nabla_{\theta} \log \pi(a_{i} | s_{i}; \theta) r(\tau_{n})$$

$$\Psi$$

$$\mathcal{T}_{\theta} J'(\theta) \approx \sum_{n} \sum_{s_{i}, a_{i} \in \tau_{n}} \nabla_{\theta} \log \pi(a_{i} | s_{i}; \theta) \left(\sum_{t=i} \gamma^{i-t} r(s_{t}, a_{t}) \right)$$

Baselines:

What happens if the reward of "good samples" is negative?



- Rewards: -1 per time-step
- Actions: N, E, S, W
- States: Agent's location

Baselines:

What if the variance in reward is huge?



Baselines:

$$\nabla_{\theta} J(\theta) \approx \sum_{n} \sum_{s_{i}, a_{i} \in \tau_{n}} \nabla_{\theta} \log \pi(a_{i} | s_{i}; \theta) [r(\tau_{n}) - b]$$

Average reward: $b = \frac{1}{N} \sum r(\tau)$

Are we allowed to do this? Still solving the same problem?

$$E[\nabla_{\theta} \log \pi_{\theta}(\tau)b] = \int \pi_{\theta}(\tau)\nabla_{\theta} \log \pi_{\theta}(\tau)b \, d\tau = \int \nabla_{\theta}\pi_{\theta}(\tau)b \, d\tau = b\nabla_{\theta} \int \pi_{\theta}(\tau)d\tau = b\nabla_{\theta}1 = 0$$

Unbiased in Expectation!

Policy Gradient Methods REINFORCE Recap:

Simple algorithm that formalizes the notion "repeat actions that lead to high rewards, avoid actions that lead to low rewards". The approach is model-free. Big problems are with variance of the estimate, applying causality and baselines can help.

- When to use this?
 - When reward functions are well-defined and simulation is cheap.
 - If you don't have time to implement the next thing we will talk about.

Policy-Based RL Actor-Critic Methods

REINFORCE Algorithm (Williams, 1992)

REINFORCE Algorithm

(Williams, 1992)

While not converged:

1. Perform rollout to collect trajectory $\tau = (s_0, a_0, s_1, a_1, s_2, ...)$ and reward $r(\tau)$ 2. Compute gradient estimate $\nabla_{\theta} J(\theta) \approx \sum_n \sum_{s_i, a_i \in \tau_n} \nabla_{\theta} \log \pi(a_i | s_i; \theta) r(\tau_n)$

3. Update policy parameters $\theta' = \theta + \alpha \nabla_{\theta} J(\theta)$

Actor-Critic Methods
Causality:
$$\nabla_{\theta} J(\theta) \approx \sum_{n} \sum_{s_{i}, a_{i} \in \tau_{n}} \nabla_{\theta} \log \pi(a_{i} | s_{i}; \theta) \left(\sum_{t=i} \gamma^{i-t} r(s_{t}, a_{t}) \right)$$
"reward from here"

Better estimate of expected rewards from a state-action pair?

$$Q_{\pi}(s_t, a_t) = r(s_t, a_t) + \gamma \mathbb{E}_{s_{t+1} \sim \mathbb{P}}[V_{\pi}(s_{t+1})]$$

$$\nabla_{\theta} J(\theta) \approx \sum_{n} \sum_{s_{i}, a_{i} \in \tau_{n}} \nabla_{\theta} \log \pi(a_{i} | s_{i}; \theta) \left(Q_{\pi}(s_{t}, a_{t}) \right)$$

What about a baseline?

$$V_{\pi}(s_t) = \mathbb{E}_{\pi}\left[\sum_{i=t} \gamma^{i-t} r(s_i, a_i)\right]$$

Advantage: $A_{\pi}(s_t, a_t) = Q_{\pi}(s_t, a_t) - V_{\pi}(s_t)$

How much better than average is this action?

Slide Credit: Stefan Lee

$$\nabla_{\theta} J(\theta) \approx \sum_{n} \sum_{s_{i}, a_{i} \in \tau_{n}} \nabla_{\theta} \log \pi(a_{i} | s_{i}; \theta) \left(A_{\pi}(s_{t}, a_{t}) \right)$$

$$Q_{\pi}(s_{t}, a_{t})$$

$$A_{\pi}(s_{t}, a_{t}) = r(s_{t}, a_{t}) + \gamma V_{\pi}(s_{t+1}) - V_{\pi}(s_{t})$$

$$A_{\pi}(s_{t}, a_{t}) = r(s_{t}, a_{t}) + \gamma \mathbb{E}_{s_{t+1} \sim \mathbb{P}}[V_{\pi}(s_{t+1})] - V_{\pi}(s_{t})$$

Just need to estimate the value function! Let's throw a neural network at it!







Just supervised regression with data $\{s_t, \sum_{i=t} \gamma^{i-t} r(s_i, a_i)\}$

Advantage Actor-Critic (A2C) Algorithm

While not converged:

- 1. Perform rollout to collect trajectory $\tau = (s_0, a_0, s_1, a_1, s_2, ...)$ and reward $r(\tau)$
- 2. Fit $\hat{V}_{\pi}(s)$ to sampled rewards
- 3. Evaluate $\hat{A}_{\pi}(s_t, a_t) = r(s_t, a_t) + \hat{V}_{\pi}(s_{t+1}) \hat{V}_{\pi}(s_t)$

4. Compute gradient estimate $\nabla_{\theta} J(\theta) \approx \sum_{n} \sum_{s_i, a_i \in \tau_n} \nabla_{\theta} \log \pi(a_i | s_i; \theta) \hat{A}_{\pi}(s_t, a_t)$ 5. Undate policy parameters $\theta' = \theta + \alpha \nabla_{\tau} I(\theta)$

5. Update policy parameters $\theta' = \theta + \alpha \nabla_{\theta} J(\theta)$

Actor-Critic Methods – Bootstrap Targets / Temporal Differences



Actor-Critic Methods – Bootstrap Targets / Temporal Differences



This is a temporal difference target. Biased but lower variance.

Actor-Critic Methods – Bootstrap Targets / Temporal Differences



Just supervised regression with data $\{s_t, r(s_i, a_i) + \gamma \hat{V}_{\pi}(s_{i+1})\}$

Policy Gradient Methods Actor-Critic Recap:

Policy gradient method that **trades off variance for bias** in gradient estimates by using a simultaneously learned value function. With clever choices of baselines, we repeat actions that are better than average and avoid those that are worse (through advantage estimate).

- When to use this?
 - When reward functions are well-defined and simulation is cheap.
 - Any time you are doing policy gradients, might as well do this.

Earlier today....

1. If we have a policy π and know the true $Q_{\pi}(s, a)$ -- can we derive a new policy π' that is as good or better than π ?

Recall that $Q_{\pi}(s, a)$ is the expected reward of taking action a in state s

Set $\pi(a'|s) = 1$ if $a' = argmax \hat{Q}_{\pi}(s, a)$

If we can estimate $Q_{\pi}(s, a)$ why do we even need an explicit policy?

Value-Based RL – Deep Q-Learning If we can estimate $Q^*_{\pi}(s, a)$ why do we even need an explicit policy?

$$\mathcal{L}_{Q}(\theta) = \left\| \hat{Q}_{\pi}(s_{t}, a_{t}) - Q_{\pi}^{*}(s_{t}, a_{t}) \right\|^{2}$$

$$Q_{\pi}^{*}(s_{t}) = r(s_{t}, a_{t}) + \gamma V_{\pi}^{*}(s_{t+1})$$

$$P_{\pi}^{*}(s_{t}) = r(s_{t}, a_{t}) + \gamma V_{\pi}^{*}(s_{t+1})$$

$$Recall our implicit policy is a' = argmax Q_{\pi}(s, a)$$

$$V_{\pi}^{*}(s_{t}) = \mathbb{E}_{\pi}[Q_{\pi}^{*}(s_{t}, a_{t})] = \max_{a} Q_{\pi}^{*}(s_{t}, a_{t})$$

$$\mathcal{L}_{Q}(\theta) \approx \left\| \hat{Q}_{\pi}(s_{t}, a_{t}) - \left[r(s_{t}, a_{t}) + \max_{a} \hat{Q}_{\pi}(s_{t+1}, a_{t+1}) \right] \right\|^{2}$$

Simplest DQN Algorithm

While not converged:

- 1. Perform rollout to collect trajectory $\tau = (s_0, a_0, s_1, a_1, s_2, ...)$ and reward $r(\tau)$
- 2. Compute loss from samples $\mathcal{L}_Q(\theta) \approx \left\| \hat{Q}_{\pi}(s_t, a_t) \left[r(s_t, a_t) + \max_{\alpha} \widehat{Q}_{\pi}(s_{t+1}, a_{t+1}) \right] \right\|^2$
- 3. Update Q-network parameters $\theta' = \theta + \alpha \nabla_{\theta} \mathcal{L}_Q(\theta)$ with gradient decent

Weaknesses in our Simple DQN:

Limited exploration:

1. Perform rollout to collect trajectory $\tau = (s_0, a_0, s_1, a_1, s_2, ...)$ and reward $r(\tau)$

Recall our implicit policy π_{θ} is a' = argmax $Q_{\pi_{\theta}}(s, a)$



$$\mathcal{L}_Q(\theta) \approx \left\| \hat{Q}_{\pi}(s_t, a_t) - \left[r(s_t, a_t) + \max_a \hat{Q}_{\pi} \left(s_{t+1}, a_{t+1} \right) \right] \right\|^2$$

 ϵ -greedy policy:

$$\pi_{\epsilon}(s_t) = \begin{cases} \operatorname{argmax}_a \hat{Q}_{\pi_{\theta}}(s_t, a) & \text{with probability } \epsilon \\ \sim \operatorname{uniform over} A & \text{with probabiliy } 1 - \epsilon \end{cases}$$

Off-policy DQN:

While not converged:

1. Rollout π_{ϵ} to collect trajectory $\tau = (s_0, a_0, s_1, a_1, s_2, ...)$ and reward $r(\tau)$

- 2. Compute loss from samples $\mathcal{L}_Q(\theta) \approx \left\| \widehat{Q}_{\pi_\theta}(s_t, a_t) \left[r(s_t, a_t) + \max_a \widehat{Q}_{\pi_\theta}(s_{t+1}, a_{t+1}) \right] \right\|^2$
- 3. Update Q-network parameters $\theta' = \theta + \alpha \nabla_{\theta} \mathcal{L}_Q(\theta)$ with gradient decent

Exploration policy is π_{ϵ} , but we evaluate based on π_{θ} On-policy: Exploration policy == evaluation policy Off-policy: Exploration policy != evaluation policy

 ϵ -greedy vs. argmax:

Consider the cliff-walking game:

	-1	_	-1	-1	-1	-1	-1	-1	-1	-1	-1
	-1	L	-1	-1	-1	-1	-1	-1	-1	-1	-1
Ę			-100	-100	-100	-100	-100	-100	-100	-100	Goal

Weaknesses in our Simple DQN:

Examples in a trajectory are correlated

$$\tau = (s_0, a_0, r_0, s_1, a_1, r_1, s_2, a_2, r_2, \dots)$$

Gradient updates are highly correlated and can lead to oscillation.

Experience Replay:

Idea: collect a buffer of trajectories and then randomly sample transitions to perform our update

$$Replay Buffer = \left\{ \left(s_t^j, a_t^j, r_t^j, s_{t+1}^j\right) \right\}_j$$

batch ~ Replay Buffer

Off-policy DQN with Experience Replay:

While not converged: 1. Rollout π_{ϵ} to collect trajectory $\tau = (s_0, a_0, s_1, a_1, s_2, ...)$ and reward $r(\tau)$ 2. Store transitions (s_t, a_t, r_t, s_{t+1}) in replay buffer *B* 3. Sample N transitions from *B* and compute $\mathcal{L}_Q(\theta) \approx \sum_{n=1}^N \left\| \hat{Q}_{\pi_\theta}(s_t^n, a_t^n) - \left[r(s_t^n, a_t^n) + \max_a \hat{Q}_{\pi_\theta}(s_{t+1}^n, a_{t+1}^n) \right] \right\|^2$ 4. Update Q-network parameters $\theta' = \theta + \alpha \nabla_{\theta} \mathcal{L}_Q(\theta)$ with gradient decent

Tends to be more sample efficient than policy-gradient methods because transitions are valid targets forever.

Weaknesses in our Simple DQN:

Chasing a non-stationary target:



Target networks:

Idea: Keep an old version of parameters around to estimate targets



Weaknesses in DQN:

Tends to overestimates action values:

$$\mathcal{L}_{Q}(\theta) \approx \left\| \hat{Q}_{\pi}(s_{t}, a_{t}) - \left[r(s_{t}, a_{t}) + \max_{a} Q_{\pi}^{*}(s_{t+1}, a_{t+1}) \right] \right\|^{2}$$
Space Invaders
$$\begin{array}{c} \text{Space Invaders} \\ \text{Space Invaders} \\ \text{OQN Estimate} \\ \\ \text{OQN True Value} \end{array}$$

Slide Credit: Stefan Lee

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Value-Based RL – Deep Q-Learning Deep Q-Learning:

Assume an implicit greedy policy and just learn its action-value function. The approach is model-free and fairly general but does require some tricks to overcome a few problems during training.

Bonus Concept: Experience replay to reduce correlation in examples is broadly applicable.

- When to use this?
 - When reward functions are well-defined but rollouts are more expensive.
 - Worried about sample efficiency and have strong exploration policy.
 - ... don't mind trying to get it stable ... which is a challenge sometimes

Model-based RL

Model-based RL

All the previous RL methods we discussed are model-free algorithms:



If we can estimate a model $s_{t+1} \sim f(s_t, a_t)$, can we be more efficient?
If we can estimate a model $s_{t+1} \sim f(s_t, a_t)$, can we be more efficient?



Dynamics are reward independent – changing reward function isn't a problem!

Slide Credit: Sergey Levine

Model-based Control Algorithm

1. Run base policy (possibly random or human) to collect samples 2. Fit a model $f(s_t, a_t)$ using least squares or some other loss 3. Backprop through $f(s_t, a_t)$ to optimize policy parameters

As with Behavior Cloning, we may suffer from state distribution mis-match.

Model-based Control Algorithm (Iterative)

Run base policy (possibly random or human) to collect samples

While not converged:
1. Fit a model *f*(*s*_t, *a*_t) using least squares or some other loss
2. Backprop through *f*(*s*_t, *a*_t) to optimize policy parameters
3. Run this backprop derived policy and add samples to training set

Luckily, the world is an oracle with respect to the model! No need to worry about querying an expert.

Model Predictive Control Algorithm (Iterative)

Run base policy (possibly random or human) to collect samples

While not converged:
1. Fit a model *f*(*s*_t, *a*_t) using least squares or some other loss
1. Backprop through *f*(*s*_t, *a*_t) to optimize policy parameters
2. Run this backprop derived policy and add samples to training set
3. Take a step with this policy then refit based on current state

A bit expensive to run this optimization every step.

Value-Based RL – Deep Q-Learning

Model-Based Reinforcement Learning from Pixels with Structured Latent Variable Models 2019

https://bair.berkeley.edu/blog/2019/05/20/solar/

Slide Credit: Stefan Lee

Value-Based RL – Deep Q-Learning

Learning Latent Dynamics for Planning from Pixels 2019

https://planetrl.github.io

Slide Credit: Stefan Lee

Model-based Recap:

Learn the dynamics model and then optimize for long-term rewards through it (aka plan!). Very sample efficient and can be self-supervised. Some initial work does it directly in pixel space (including goal specification).

• When to use this?

- When dynamics are unknown (e.g. physical systems) but modelable
- Very worried about sample efficiency (e.g. robotics)
- Want to transfer to different goals

RL as Sequence Modeling

Doing RL with seq2seq at NeurIPS 2021

Offline Reinforcement Learning as One Big Sequence Modeling Problem

Michael Janner Qiyang Li Sergey Levine University of California at Berkeley {janner, qcli}@berkeley.edu svlevine@eecs.berkeley.edu

Decision Transformer: Reinforcement Learning via Sequence Modeling

Lili Chen^{*,1}, Kevin Lu^{*,1}, Aravind Rajeswaran², Kimin Lee¹, Aditya Grover^{2,3}, Michael Laskin¹, Pieter Abbeel¹, Aravind Srinivas^{†,4}, Igor Mordatch^{†,5} *equal contribution [†]equal advising ¹UC Berkeley ²Facebook AI Research ³UCLA ⁴OpenAI ⁵Google Brain {lilichen, kzl}@berkeley.edu

Offline RL

	Only use data collected by current agent	Use data collected by other agents Online, off-policy RL		
Data Collection using current agent	Online, on-policy RL			
Fixed Dataset (no additional data collection)	N/A	Offline (fully off-policy) RL		

https://offline-rl.github.io/, https://offline-rl-neurips.github.io/

Offline RL

Reinforcement Learning with Online Interactions





Offline Reinforcement Learning





https://offline-rl.github.io/, https://offline-rl-neurips.github.io/

• Returns to go: $\widehat{R}_t = \sum_{t'=t}^T r_{t'}$... causal transformer • State

- Action
- Linear layer projects each into embedding space
- Feed last K steps into transformer (GPT)
- Learn to predict action
 - Cross-entropy loss for discrete actions
 - MSE for continuous actions

• "tokens" at each time step:

- Did not find predicting state or returns to be useful
- Key difference from behavior cloning
 - Trajectories are not necessarily "expert" trajectories
 - Returns is available as input

Decision Transformer https://github.com/kzl/decision-transformer



Trajectory Transformer

https://trajectory-transformer.github.io/



- Similar to Decision Transformer
 - Tokens: State, Action, Last Reward
 - Also include Returns to go for offline RL
- Predict state, action, reward (everything is discretized)
 - Model-based (vs model free for DT)?
- Sampling with beam search

$$P_{\boldsymbol{\theta}}(s_t^i \mid \mathbf{s}_t^{< i}, \boldsymbol{\tau}_{< t}, \mathbf{s}_T)$$

• Applied to settings of imitation learning, goal conditioned, offline Offline Reinforcement Learning as One Big Sequence Modeling Problem, Janner et al, NeurIPS 2021

Performance of Seq2Seq RL Models

- Performance is on par with best previous RL methods
 - BC (behavior cloning)
 - MBOP (model-based offline planning, Argenson & Dulac-Arnold 2021)
 - BRAC (behavior regularized actor-critic, Wu et al, 2019)
 - CQL (conservative Q-learning Kumar et al, 2020)



Offline Reinforcement Learning as One Big Sequence Modeling Problem, Janner et al, NeurIPS 2021

Performance of Seq2Seq RL Models

Dataset	Environment	BC	MBOP	BRAC	CQL	DT	TT (uniform)	TT (quantile)
Med-Expert	HalfCheetah	59.9	105.9	41.9	91.6	86.8	40.8 ± 2.3	95.0 ± 0.2
Med-Expert	Hopper	79.6	55.1	0.9	105.4	107.6	106.0 ± 0.28	110.0 ± 2.7
Med-Expert	Walker2d	36.6	70.2	81.6	108.8	108.1	91.0 ± 2.8	$101.9 \pm \! 6.8$
Medium	HalfCheetah	43.1	44.6	46.3	44.0	42.6	44.0 ± 0.31	46.9 ± 0.4
Medium	Hopper	63.9	48.8	31.3	58.5	67.6	67.4 ± 2.9	61.1 ± 3.6
Medium	Walker2d	77.3	41.0	81.1	72.5	74.0	81.3 ± 2.1	79.0 ± 2.8
Med-Replay	HalfCheetah	4.3	42.3	47.7	45.5	36.6	44.1 ± 0.9	41.9 ± 2.5
Med-Replay	Hopper	27.6	12.4	0.6	95.0	82.7	99.4 ± 3.2	91.5 ± 3.6
Med-Replay	Walker2d	36.9	9.7	0.9	77.2	66.6	79.4 ± 3.3	82.6 ± 6.9
Av	erage	47.7	47.8	36.9	77.6	74.7	72.6	78.9

Offline Reinforcement Learning as One Big Sequence Modeling Problem, Janner et al, NeurIPS 2021

Resources

Sutton and Barlo book

• OpenAl intro to RL:

https://spinningup.openai.com/en/latest/spinningup/rl_intro.html

- Intro to Deep RL: <u>https://arxiv.org/pdf/1811.12560.pdf</u>
- Sergey Levine Lectures:

<u>https://www.youtube.com/watch?v=JHrlF10v2Og&list=PL_iWQOs</u> <u>E6TfURIIhCrlt-wj9ByIVpbfGc</u>

• CMPT 729 at SFU?



Next time

- Project Milestones (3/14)
- Paper presentations (3/14)
 - Mapping Instructions and Visual Observations to Actions with Reinforcement Learning (Michael)
 - ELLA: Exploration through Learned Language Abstraction (??)
- Wednesday (3/16): Instruction following VLN