

# Lecture 5: Introduction to Deep Reinforcement Learning

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# Table of Contents

- 1 From Tabular Algorithms to Deep RL
- 2 DRL Algorithms
- 3 Imitation Learning

# For large/continuous state/action spaces

- **Curse of dimensionality:** Computational requirements grow exponentially with the number of state variables
  - Theoretically, all state-action pairs need to be visited infinite times to guarantee an optimal policy
  - In many practical tasks, almost every state encountered will never have been seen before
- **Generalization:** How can experience with a limited subset of the state space be usefully generalized to produce a good **approximation** over a much larger subset?

# Curse of dimensionality

0.5	0.8	0.3	0.4
0.4	0.3	0.8	0.5
0.7	0.6	0.6	0.7
0.9	0.5	0.1	0.2

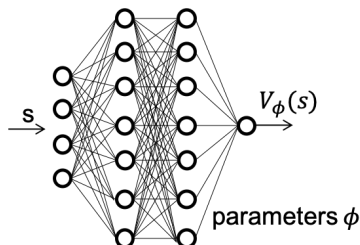
- In discrete case, represent  $V(s)$  as a table
  - 16 states, 4 actions per state
  - can store full  $V(s)$  in a table
  - iterative sweeping over the state space



- An image
  - $|\mathcal{S}| = (255^3)^{200 \times 200}$
  - more than atoms in the universe
  - can we store such a large table?

# Function approximation

- It takes examples from a desired function (e.g., a value function) and attempts to generalize from them to construct an approximation to the entire function
  - Linear function approximation:  $V(s) = \sum_i \phi_i(s)w_i$
  - Neural network approximation:  $V(s) = V_\phi(s)$



# Function approximation

- Function approximation is an instance of **supervised learning**, the primary topic studied in machine learning, artificial neural networks, pattern recognition, and statistical curve fitting
  - In theory, any of the methods studied in these fields can be used in the role of function approximator within RL algorithms
  - RL with function approximation involves a number of **new issues** that do not normally arise in conventional supervised learning, e.g., non-stationarity, bootstrapping, and delayed targets



## Richard S. Sutton

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DeepMind, Amii, and University of Alberta  
 Verified email at richsutton.com - [Homepage](#)  
[artificial intelligence](#) [reinforcement learning](#) [machine learning](#) [cognitive science](#)  
[computer science](#)



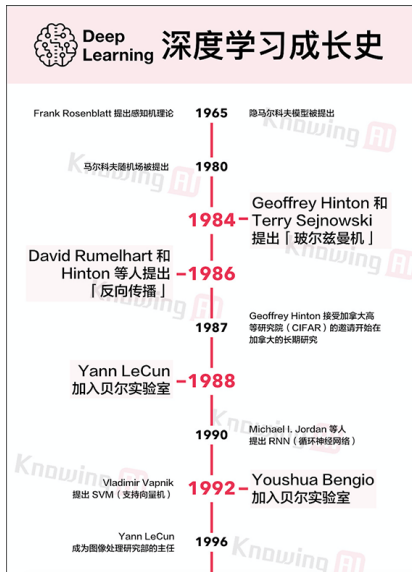
TITLE	CITED BY	YEAR
<b>Reinforcement learning: An Introduction, 2nd edition</b> RS Sutton, AG Barto MIT press	38840	2018
<b>Reinforcement learning: An Introduction, 1st edition</b> RS Sutton, AG Barto MIT press	7152 *	1998
<b>Learning to predict by the methods of temporal differences</b> RS Sutton Machine learning 3 (1), 9-44	5902	1988
<b>Neuronlike adaptive elements that can solve difficult learning control problems</b> AG Barto, RS Sutton, CW Anderson IEEE transactions on systems, man, and cybernetics 13 (5), 834-846	4008	1983
<b>Policy gradient methods for reinforcement learning with function approximation</b> RS Sutton, DA McAllester, SP Singh, Y Mansour Advances in neural information processing systems, 1057-1063	3595	2000
<b>Between MDPs and semi-MDPs: A framework for temporal abstraction in reinforcement learning</b> RS Sutton, D Precup, S Singh Artificial Intelligence 112 (1-2), 181-211	2560	1999
<b>Guidelines: Guidelines for the diagnosis and management of syncope (version 2009): The Task Force for the Diagnosis and Management of Syncope of the European Society of ...</b> A Moya, R Sutton, F Ammirati, JJ Blanc, M Brignole, JB Dahm, JC Deharo, ... European heart journal 30 (21), 2631	1821	2009
<b>Neural networks for control</b> WT Miller, PJ Werbos, RS Sutton MIT press	1668 *	1995
<b>Integrated architectures for learning, planning, and reacting based on approximating dynamic programming</b> RS Sutton Proceedings of the International Conference on Machine Learning, 216-224	1630	1990

# Deep reinforcement learning = RL + Deep learning

- The revolution of Deep Learning
  - Turing award 2018 to deep learning godfathers
- DRL = theories of RL + the help of deep function approximators



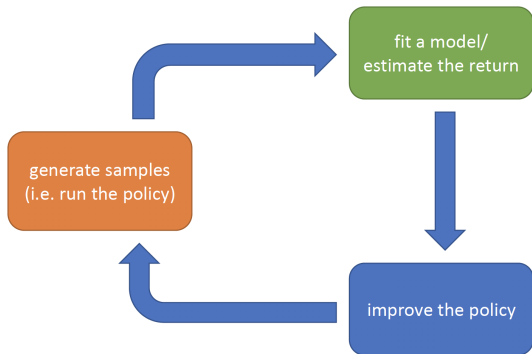
# Deep reinforcement learning (DRL)



# Table of Contents

- 1 From Tabular Algorithms to Deep RL
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# The anatomy of a DRL algorithm



- Following the **Generalized Policy Iteration** framework
  - ... Generate samples  $\Rightarrow$  Policy evaluation  $\Rightarrow$  Policy improvement ...

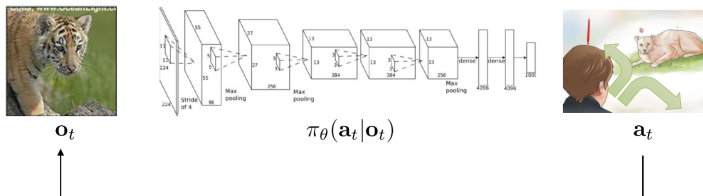
$$\pi_0 \xrightarrow{E} V_{\pi_0} \xrightarrow{I} \pi_1 \xrightarrow{E} V_{\pi_1} \xrightarrow{I} \pi_2 \xrightarrow{E} \dots \xrightarrow{I} \pi_* \xrightarrow{E} V_*$$

# Types DRL algorithms

$$\theta^* = \arg \max_{\theta \in \mathbb{R}^d} \mathbb{E}_{\tau \sim p_{\theta}(\tau)} \left[ \sum_t r(s_t, a_t) \right]$$

- **Policy gradients:** Directly approximate the policy and differentiate the above objective
- **Value function-based:** Estimate state- or action-value function or of the optimal policy (no explicit policy)
- **Actor-critic:** Estimate state- or action-value function or of the current policy, use it to improve policy
- **Model-based RL:** Estimate the transition model,  $p(s', r|s, a)$ 
  - Use it for planning (no explicit policy), use it to improve a policy, etc

# I. Directly approximate policies



$\mathbf{s}_t$  – state

$\mathbf{o}_t$  – observation

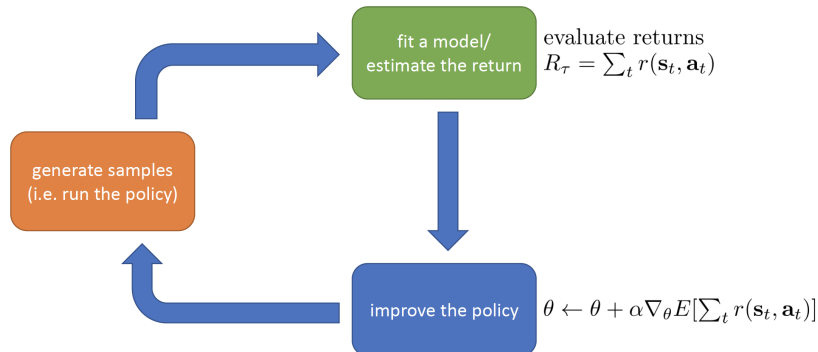
$\mathbf{a}_t$  – action

$\pi_{\theta}(\mathbf{a}_t | \mathbf{o}_t)$  – policy

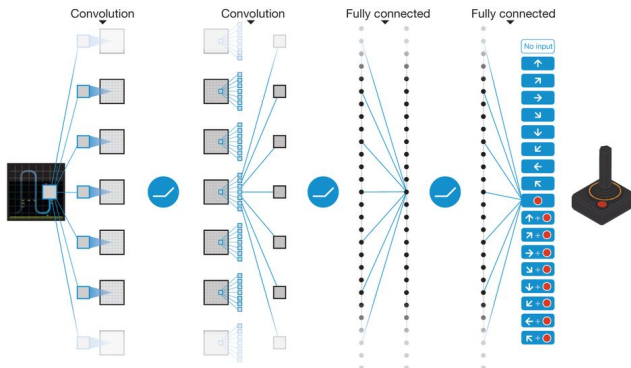
$\pi_{\theta}(\mathbf{a}_t | \mathbf{s}_t)$  – policy (fully observed)

- Usually using deep neural networks
- Optimize the policy network by backpropagation

# I. Directly approximate policies

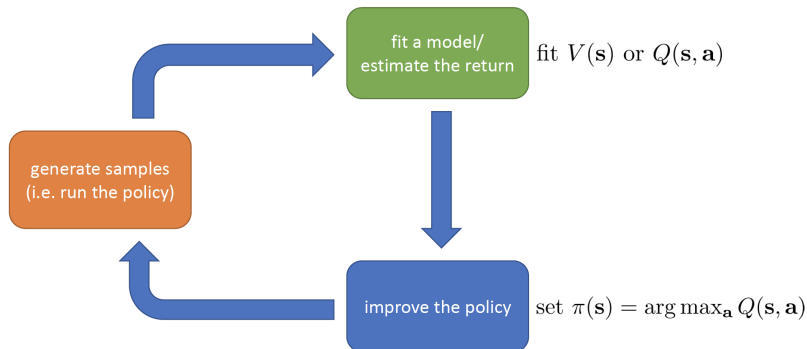


## II. Approximate value functions

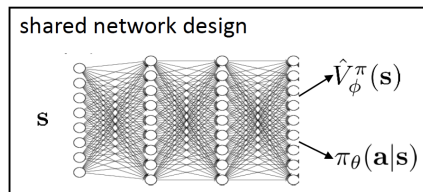
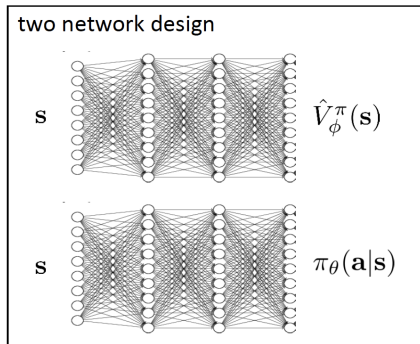


- Usually using deep neural networks
- Optimize the deep Q-network by minimizing the **Bellman residual**

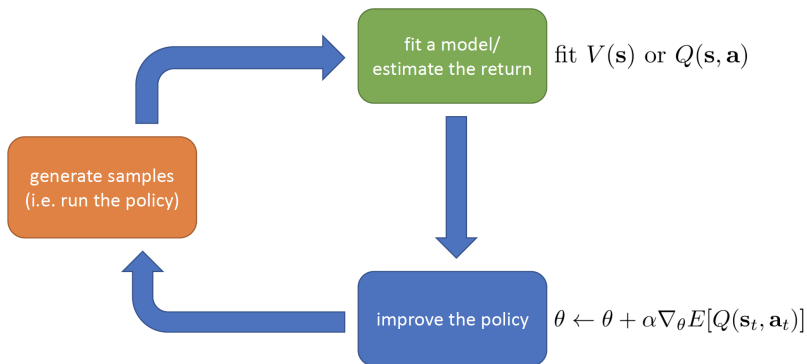
## II. Approximate value functions



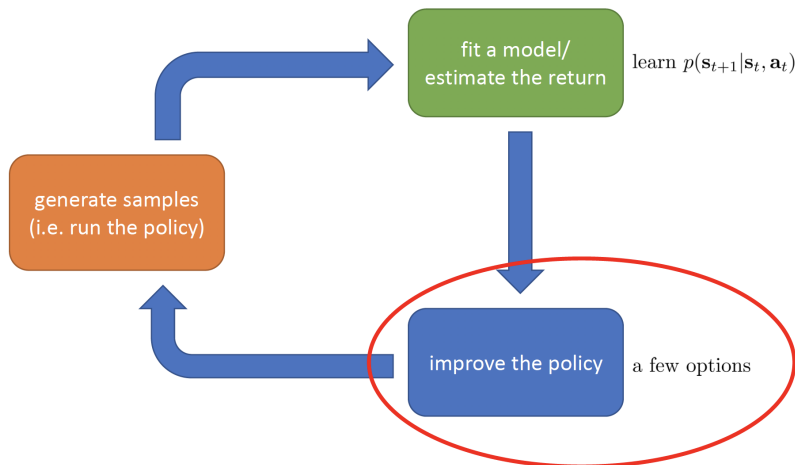
### III. Approximate both



### III. Approximate both



# DRL - Model-based

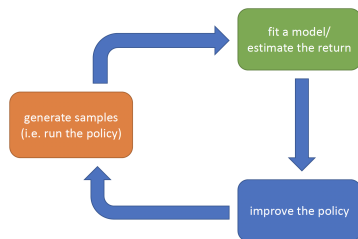


improve the policy a few options

- Just use the model to plan (no explicit policy)
  - Trajectory optimization / optimal control
  - Discrete planning in discrete action spaces, e.g., Monte Carlo tree search
- Backpropagate gradients into the policy
- Use the model to learn a value function
  - Dynamic programming
  - Generate simulated experience for model-free learner

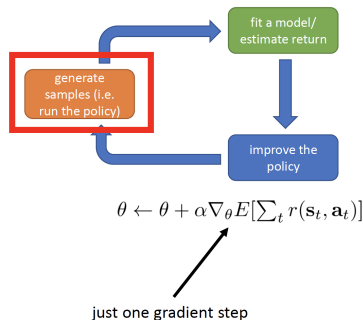
# Why so many DRL algorithms?

- Different tradeoffs
  - Sample efficiency – model-based
  - Stability & easy to use – model-free
- Different assumptions
  - Stochastic or deterministic?
  - Continuous or discrete?
  - Episodic or infinite horizon?
- Different things are easy or hard in different settings
  - Easier to represent the policy?
  - Easier to represent the model?

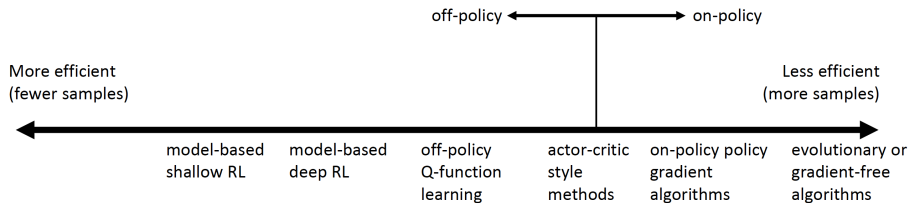


# Comparison: Sample efficiency

- Sample efficiency = how many samples do we need to get a good policy?
- Most important question: is the algorithm off-policy?
  - Off-policy: able to improve the policy without generating new samples from that policy
  - On-policy: each time the policy is changed, even a little bit, we need to generate new samples



# Comparison: Sample efficiency



# Comparison: Stability and ease of use

- Does it converge?
- And if it converges, to what?
- And does it converge every time?

Why is any of this even a question???

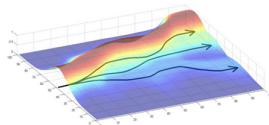
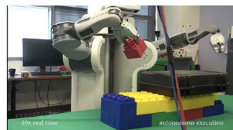
- Supervised learning: almost always gradient descent
- Reinforcement learning: often not gradient descent
  - Q-learning: Bellman fixed point iteration
  - Model-based RL: model is not optimized for expected reward
  - Policy gradient: is gradient descent, but also often the least efficient!

# Comparison: Stability and ease of use

- Value function fitting
  - At best, minimizes error of fit (“Bellman error”), not the same as expected reward
  - At worst, doesn’t optimize anything. Many popular deep RL value fitting algorithms are not guaranteed to converge to anything in the nonlinear case
- Model-based RL
  - Model minimizes error of fit. This will converge.
  - No guarantee that better model = better policy
- Policy gradient
  - The only one that actually performs gradient descent (ascent) on the true objective

# Comparison: Assumptions

- Common assumption 1: full observability
  - Generally assumed by value function fitting methods
  - Can be mitigated by adding recurrence
- Common assumption 2: episodic learning
  - Often assumed by pure policy gradient methods
  - Assumed by some model-based RL methods
- Common assumption 3: continuity or smoothness
  - Assumed by some continuous value function learning methods
  - Often assumed by some model-based RL methods



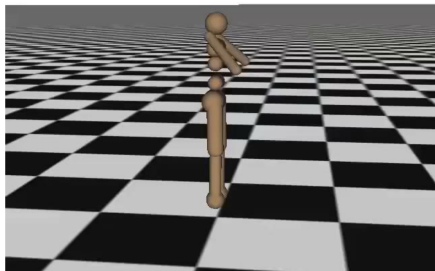
# Examples of specific algorithms

- Policy gradient methods
  - REINFORCE
  - Natural policy gradient
  - Trust region policy optimization
- Value function fitting methods
  - Fitted value iteration, fitted Q-iteration
  - Deep Q-network, deep Q-learning
- Actor-critic algorithms
  - Deep deterministic policy gradient (DDPG)
  - Asynchronous advantage actor-critic (A3C)
  - Soft actor-critic (SAC)
- Model-based RL algorithms
  - Dyna
  - Guided policy search

We'll learn about most of these in the next few weeks!

# Example 1: walking with policy gradients

- High-dimensional continuous control with generalized advantage estimation
- Trust region policy optimization (TRPO) with value function approximation



## Example 2: Atari games with deep Q-networks

- Playing Atari with deep reinforcement learning
- Q-learning with convolutional neural networks



# Example 3: robots and model-based RL

2018 IEEE International Conference on Robotics and Automation (ICRA)  
May 21-25, 2018, Brisbane, Australia

## **Neural Network Dynamics for Model-Based Deep Reinforcement Learning with Model-Free Fine-Tuning**

Anusha Nagabandi, Gregory Kahn, Ronald S. Fearing, Sergey Levine  
University of California, Berkeley

- End-to-end training of deep visuomotor policies
- Guided policy search (model-based RL) for image based robotic manipulation

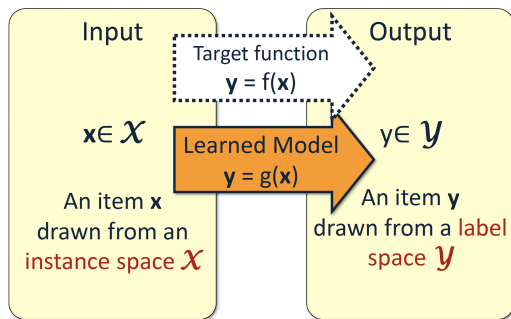


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- 1 From Tabular Algorithms to Deep RL
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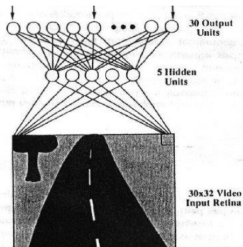
# Recall: supervised learning



- We need to choose what kind of model we want to learn
  - **Linear** model, **nonlinear** model...
  - **Parametric** model, **nonparametric** model...
  - Decision trees, neural networks, Gaussian processes...

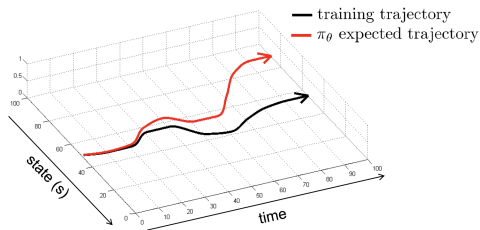
# The original deep imitation learning system

ALVINN: Autonomous Land Vehicle In a Neural Network  
1989

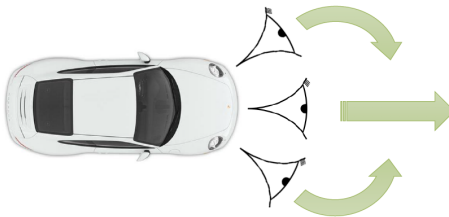
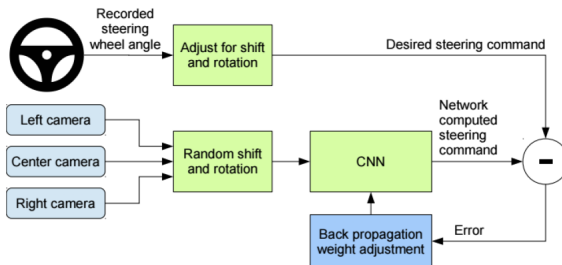


# Deep imitation learning system

- Input: states/observations  $\mathbf{o}_t$
- Output: actions  $\hat{\mathbf{a}}_t = \pi_{\theta}(\cdot | \mathbf{o}_t)$
- Label/ground truth: actions  $\mathbf{a}_t$  provided by human

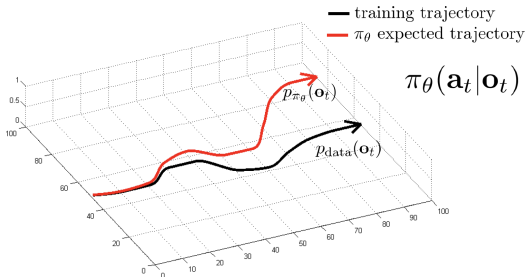


# The original deep imitation learning system



# Challenge: distribution shift

- Error accumulates fast in a trajectory and put us into situations that we never deal with before
  - Analogous to the key challenge in mode-based RL



Can we make  $p_{data}(o_t) = p_{\pi_\theta}(o_t)$ ?

# Alternative solution

Can we make  $p_{data}(\mathbf{o}_t) = p_{\pi_\theta}(\mathbf{o}_t)$ ?


Idea: instead of being clever about  $p_{\pi_\theta}(\mathbf{o}_t)$ , be clever about  $p_{data}(\mathbf{o}_t)$

## **D**Agger: **D**ataset **A**ggregation

Goal: collect training data from  $p_{\pi_\theta}(\mathbf{o}_t)$  instead of  $p_{data}(\mathbf{o}_t)$


How? Just run  $p_{\pi_\theta}(\mathbf{o}_t)$

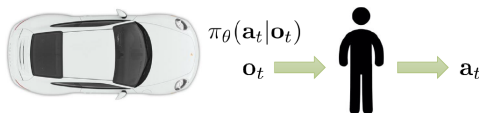
But need labels  $\mathbf{a}_t$ !

- 
1. train  $\pi_\theta(\mathbf{a}_t|\mathbf{o}_t)$  from human data  $\mathcal{D} = \{\mathbf{o}_1, \mathbf{a}_1, \dots, \mathbf{o}_N, \mathbf{a}_N\}$
  2. run  $\pi_\theta(\mathbf{a}_t|\mathbf{o}_t)$  to get dataset  $\mathcal{D}_\pi = \{\mathbf{o}_1, \dots, \mathbf{o}_M\}$
  3. Ask human to label  $\mathcal{D}_\pi$  with actions  $\mathbf{a}_t$
  4. Aggregate:  $\mathcal{D} \leftarrow \mathcal{D} \cup \mathcal{D}_\pi$

# What is the problem?

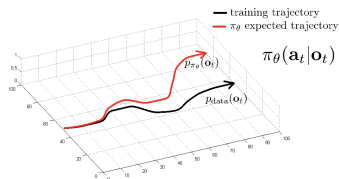
- One of the biggest challenge is collecting expert demonstrations
  - Unless it has a huge business potential, the attached cost can be prohibitive
- The trained policy is only as good as the demonstrations
  - Initialize a policy from expert demonstrations, finetune it using RL

- 
1. train  $\pi_{\theta}(\mathbf{a}_t|\mathbf{o}_t)$  from human data  $\mathcal{D} = \{\mathbf{o}_1, \mathbf{a}_1, \dots, \mathbf{o}_N, \mathbf{a}_N\}$
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# Deep imitation learning in practice

- DAgger addresses the problem of distributional “drift”
- Need to mimic expert behavior very accurately
  - But don't overfit



# Why might we fail to fit the expert?

- RL: temporally correlated
- Imitation learning: Non-Markovian behavior

$$\pi_{\theta}(\mathbf{a}_t | \mathbf{o}_t)$$

behavior depends only  
on current observation

$$\pi_{\theta}(\mathbf{a}_t | \mathbf{o}_1, \dots, \mathbf{o}_t)$$

behavior depends on  
all past observations

If we see the same thing  
twice, we do the same thing  
twice, regardless of what  
happened before

Often very unnatural for  
human demonstrators

## Recall: Markov property

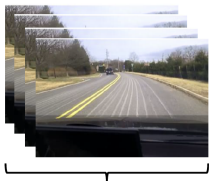
$$p(s', r|s, a) = \Pr\{S_t = s', R_t = r | S_{t-1} = s, A_{t-1} = a\}$$

$$\sum_{s' \in \mathcal{S}} \sum_{r \in \mathcal{R}} p(s', r|s, a) = 1, \quad \forall s \in \mathcal{S}, a \in \mathcal{A}(s)$$

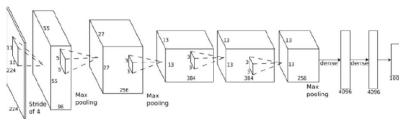
- The probabilities given by  $p$  completely characterize the environment's dynamics
- **Markov Property**
  - The probability of each possible value for  $S_t$  and  $R_t$  depends only on the immediately preceding state  $S_{t-1}$  and action  $A_{t-1}$ , not at all on earlier states and actions
  - $p(S_t, R_t | S_{t-1}, A_{t-1}) = p(S_t, R_t | S_{t-1}, A_{t-1}, S_{t-2}, A_{t-2}, S_{t-3}, A_{t-3}, \dots)$
- Recall supervised learning  $p(X_i | X_j) = 0$

# How can we use the whole history?

- Use multiple frames as the input
- The input dimension will be too high

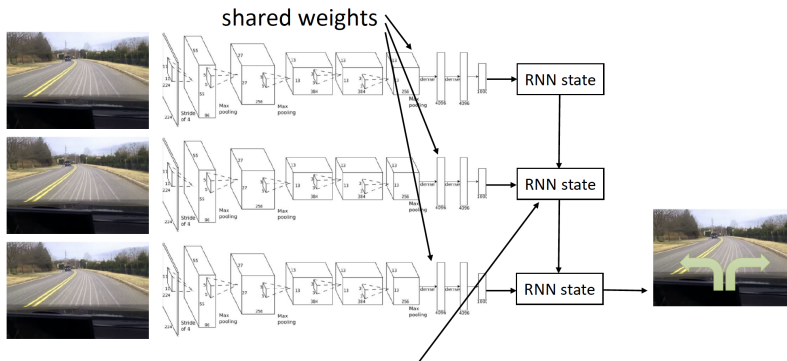


variable number of frames,  
too many weights



# How can we use the whole history?

- Use recurrent neural network (RNN) as the encoder
- Embed the summary of past states into the internal **memory**



Typically, LSTM cells work better here

# Review: Imitation learning



- Often (but not always) insufficient by itself
  - Distribution mismatch problem
- Sometimes work well
  - Samples from a stable trajectory distribution
  - Add more **on-policy** data, e.g., using Dagger
  - Better models that fit more accurately

# Learning objectives of this lecture

- You should be able to...
  - Understand the function approximation mechanism for RL problems with large or continuous state-action spaces
  - Know the main types of DRL algorithms, and their differences
  - Understand the anatomy of imitation learning

- Lecture 2 & 4 of CS285 at UC Berkeley, *Deep Reinforcement Learning, Decision Making, and Control*
  - <http://rail.eecs.berkeley.edu/deeprlcourse/static/slides/lec-2.pdf>
  - <http://rail.eecs.berkeley.edu/deeprlcourse/static/slides/lec-4.pdf>

# THE END