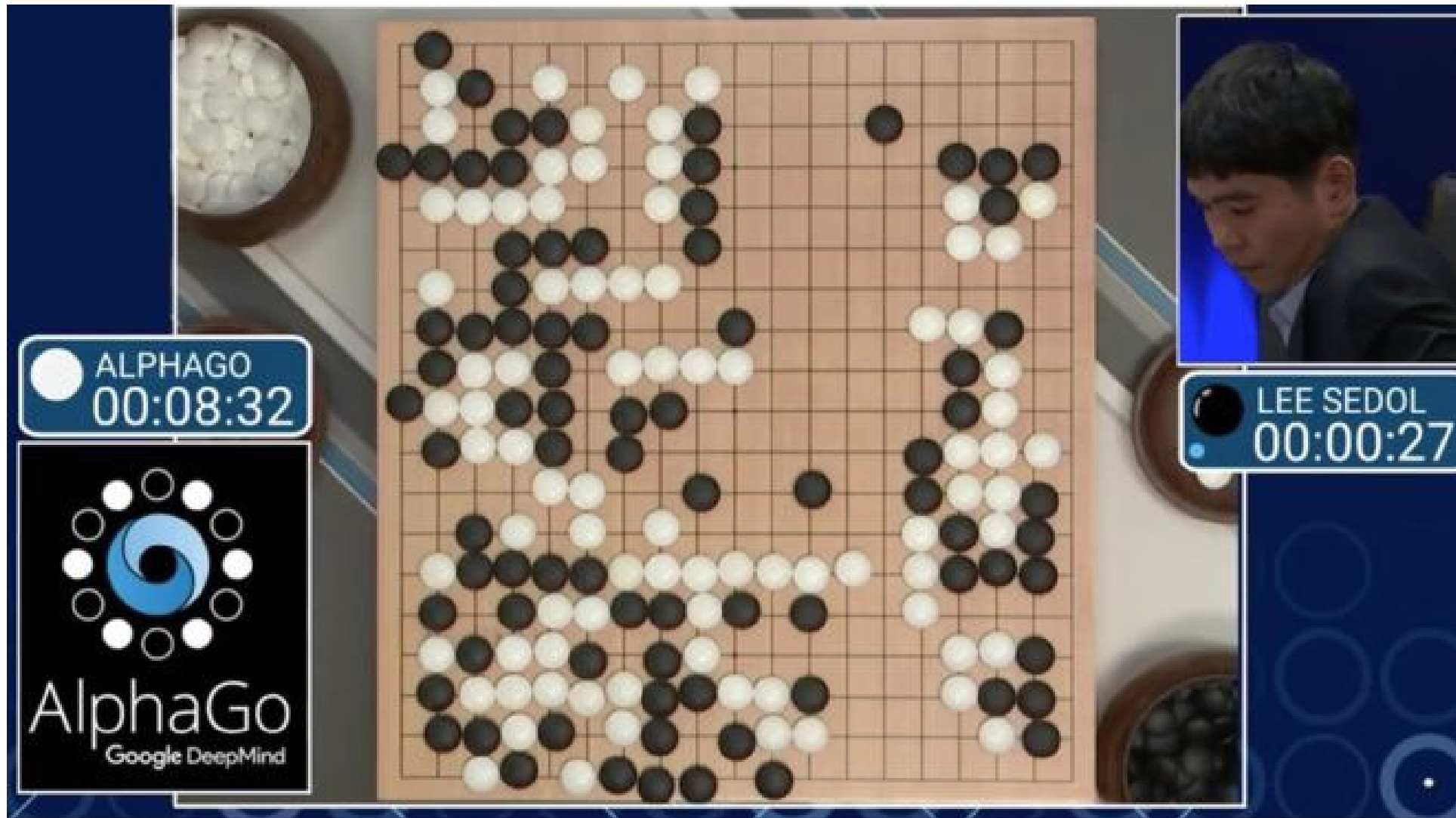


Reinforcement Learning

Adapted from slides by Shusen Wang at Stevens Institute of
Technology

<http://wangshusen.github.io/>

AlphaGo



A little bit probability theory...

Random Variable

- **Random variable**: unknown; its values depends on outcomes of a random event.
- Uppercase letter ***X*** for random variable.

*Random
Variable*

*Possible
Values*

*Random
Events*

Probabilities

$$X = \begin{cases} 0 \\ 1 \end{cases}$$



$$\mathbb{P}(X = 0) = 0.5$$

$$\mathbb{P}(X = 1) = 0.5$$

Random Variable

- **Random variable**: unknown; its values depends on outcomes of a random event.
- Uppercase letter X for random variable.
- Lowercase letter x for an observed value.
- For example, I flipped a coin 4 times and observed:
 - $x_1 = 1$,
 - $x_2 = 1$,
 - $x_3 = 0$,
 - $x_4 = 1$.

Probability Density Function (PDF)

- PDF provides a relative likelihood that the value of the random variable would equal that sample.

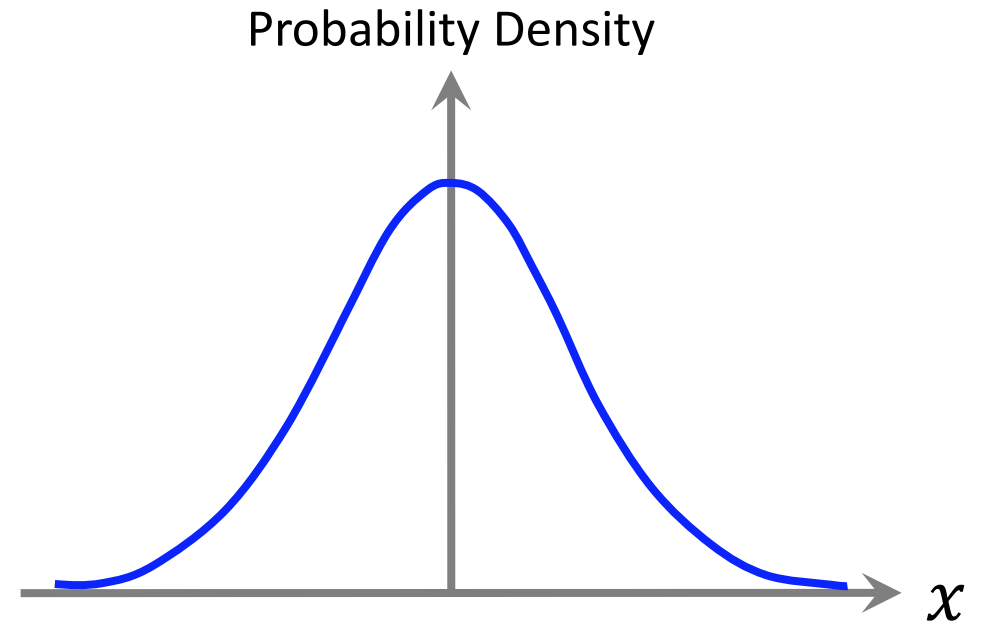
Probability Density Function (PDF)

- PDF provides a relative likelihood that the value of the random variable would equal that sample.

Example: Gaussian distribution

- It is a continuous distribution.
- PDF:

$$p(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right).$$



Probability Mass Function (PMF)

- PMF is a function that gives the probability that a discrete random variable is exactly equal to some value

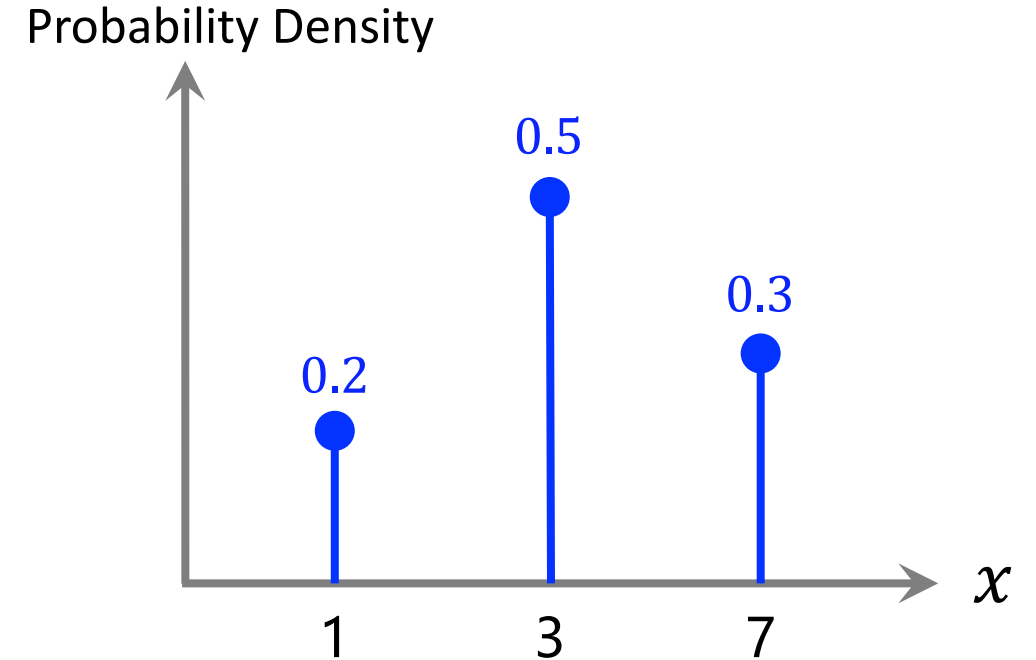
Example

- Discrete random variable: $X \in \{1, 3, 7\}$.
- PDF:

$$p(1) = 0.2,$$

$$p(3) = 0.5,$$

$$p(7) = 0.3.$$



Properties of PDF/PMF

- Random variable X is in the domain \mathcal{X} .
- For continuous distribution,

$$\int_{\mathcal{X}} p(x) dx = 1.$$

- For discrete distribution,

$$\sum_{x \in \mathcal{X}} p(x) = 1.$$

Expectation

- Random variable X is in the domain \mathcal{X} .
- For continuous distribution, the expectation of $f(X)$ is:

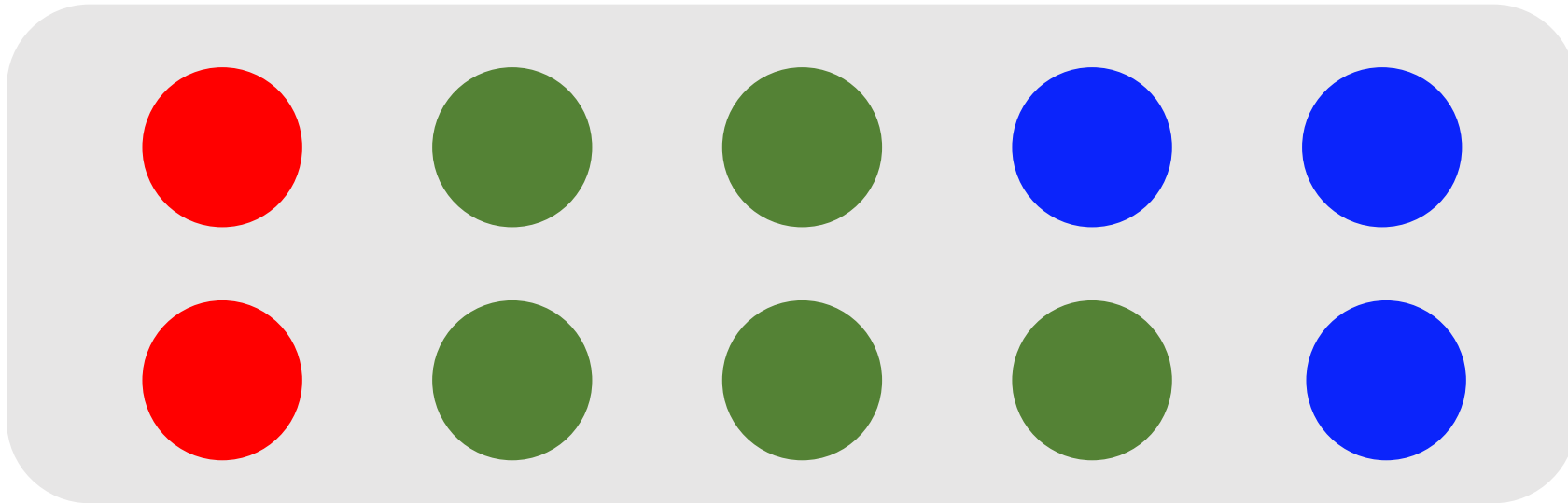
$$\mathbb{E} [f(X)] = \int_{\mathcal{X}} p(x) \cdot f(x) dx.$$

- For discrete distribution, the expectation of $f(X)$ is:

$$\mathbb{E} [f(X)] = \sum_{x \in \mathcal{X}} p(x) \cdot f(x) .$$

Random Sampling

- There are 10 balls in the bin: 2 are red, 5 are green, and 3 are blue.
- Randomly sample a ball.
- What will be the color?



Random Sampling

- Sample red ball w.p. 0.2, green ball w.p. 0.5, and blue ball w.p. 0.3.
- Randomly sample a ball.
- What will be the color?

Random Sampling

- Sample **red ball w.p. 0.2**, **green ball w.p. 0.5**, and **blue ball w.p. 0.3**.
- Randomly sample a ball.
- What will be the color?

```
from numpy.random import choice
```

```
samples = choice(['R', 'G', 'B'], size=100, p=[0.2, 0.5, 0.3])  
print(samples)
```

```
['R' 'G' 'R' 'R' 'R' 'R' 'B' 'B' 'B' 'G' 'G' 'B' 'G' 'B' 'B' 'G' 'B' 'G'  
 'B' 'B' 'G' 'B' 'G' 'B' 'B' 'G' 'B' 'B' 'G' 'B' 'G' 'G' 'G' 'G' 'B'  
 'B' 'B' 'B' 'B' 'B' 'G' 'G' 'B' 'R' 'R' 'B' 'R' 'B' 'G' 'R' 'G' 'R' 'G'  
 'R' 'R' 'B' 'G' 'G' 'G' 'B' 'R' 'G' 'B' 'G' 'R' 'G' 'G' 'G' 'B' 'B' 'R'  
 'G' 'G' 'B' 'B' 'R' 'B' 'B' 'B' 'R' 'B' 'G' 'B' 'R' 'B' 'R' 'G' 'B' 'R'  
 'B' 'B' 'G' 'G' 'G' 'R' 'R' 'B' 'R' 'G']
```

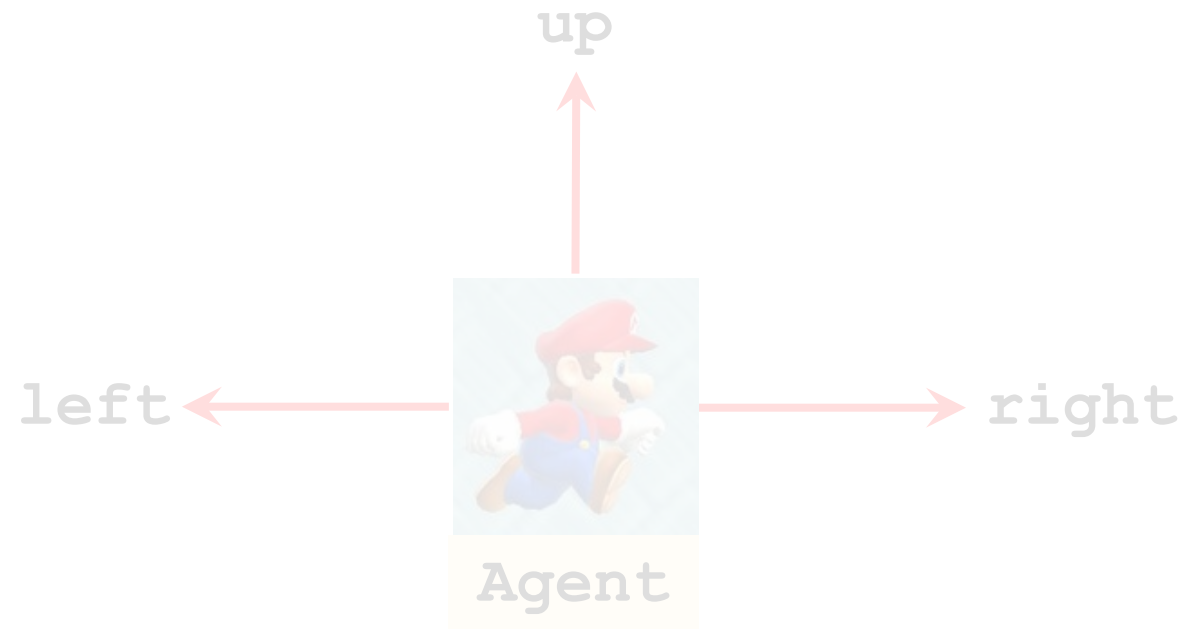
Terminologies



Terminology: state and action

state s (this frame)

Action $a \in \{\text{left}, \text{right}, \text{up}\}$

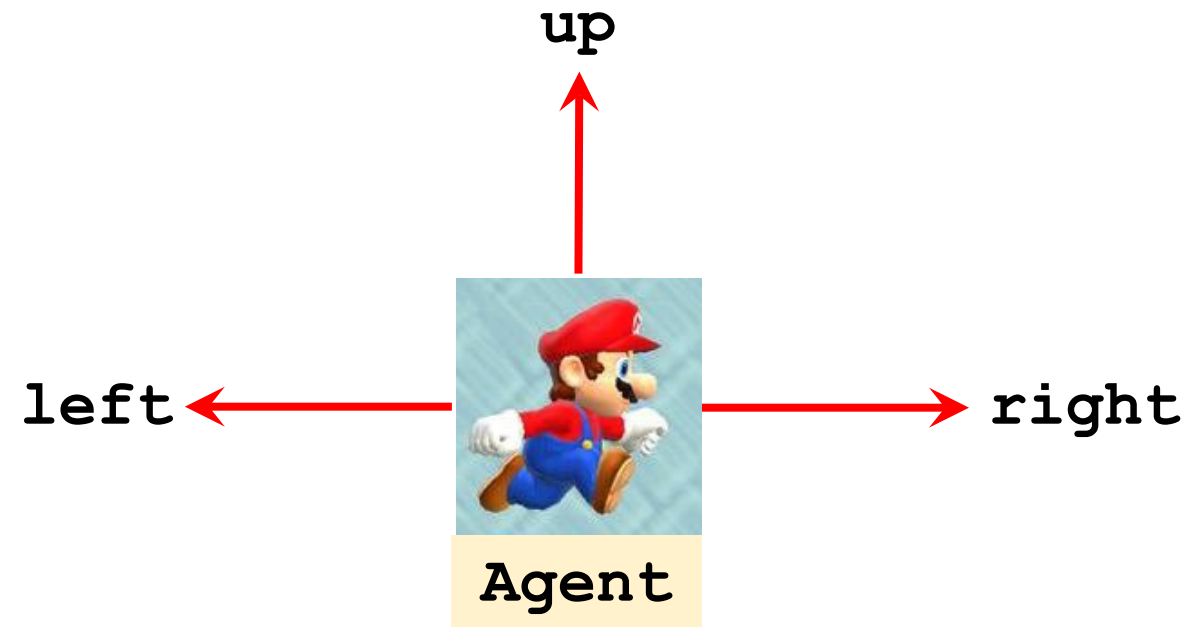


Terminology: state and action

state s (this frame)

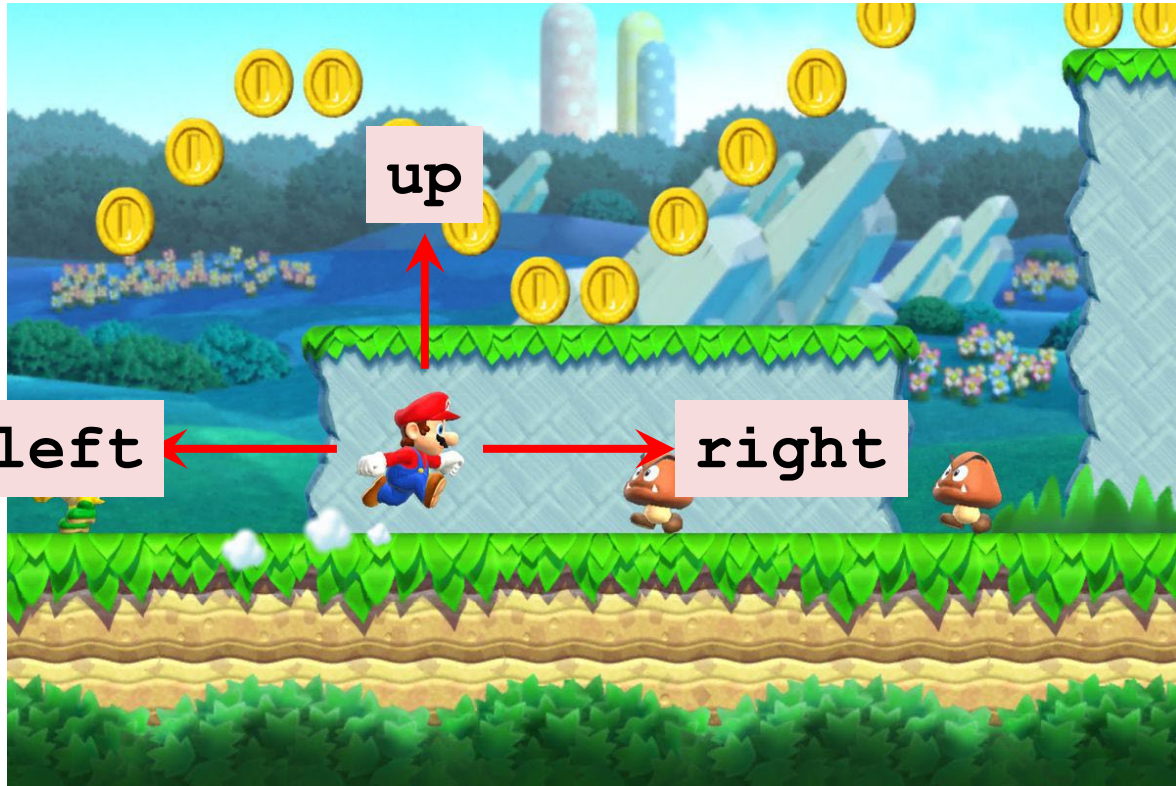


Action $a \in \{\text{left}, \text{right}, \text{up}\}$



Terminology: policy

policy π

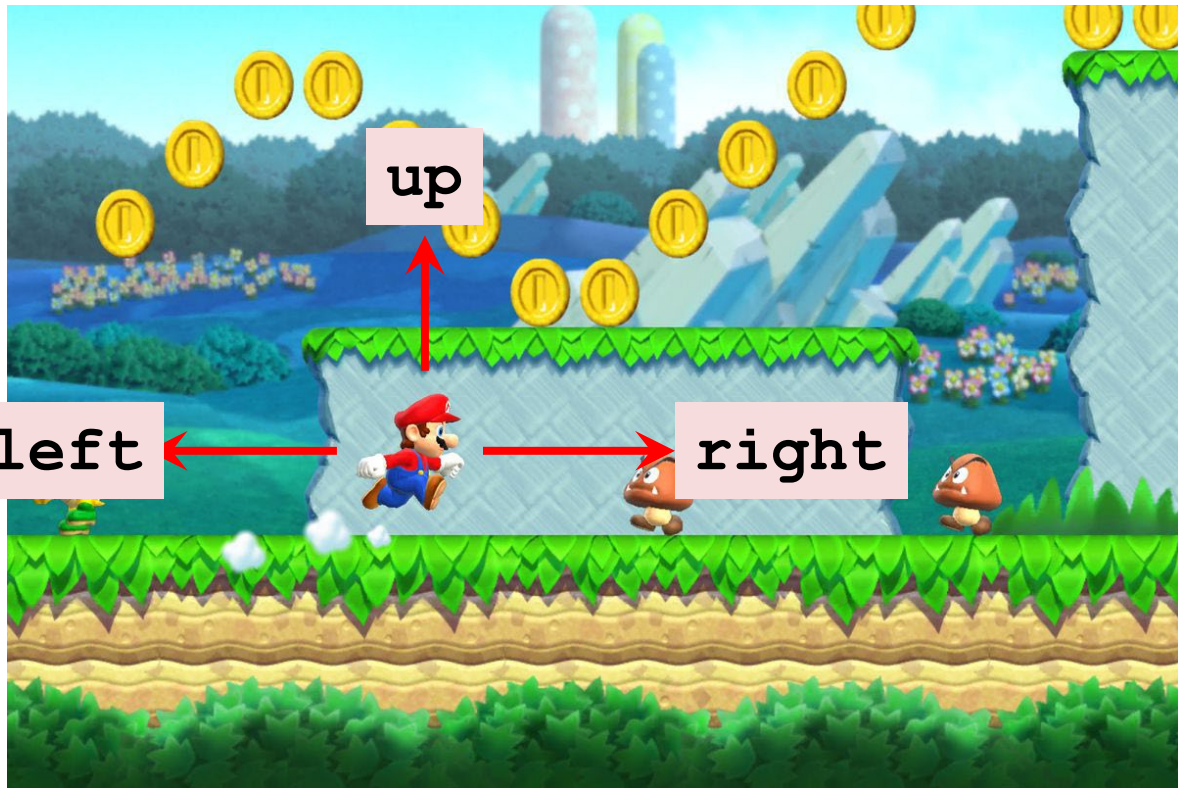


- Policy function $\pi: (s, a) \mapsto [0,1]$:
$$\pi(a | s) = \mathbb{P}(A = a | S = s).$$
- It is the probability of taking action $A = a$ given state s , e.g.,
 - $\pi(\text{left} | s) = 0.2,$
 - $\pi(\text{right} | s) = 0.1,$
 - $\pi(\text{up} | s) = 0.7.$
- Upon observing state $S = s$, the agent's action A can be random.

Terminology: policy

policy π

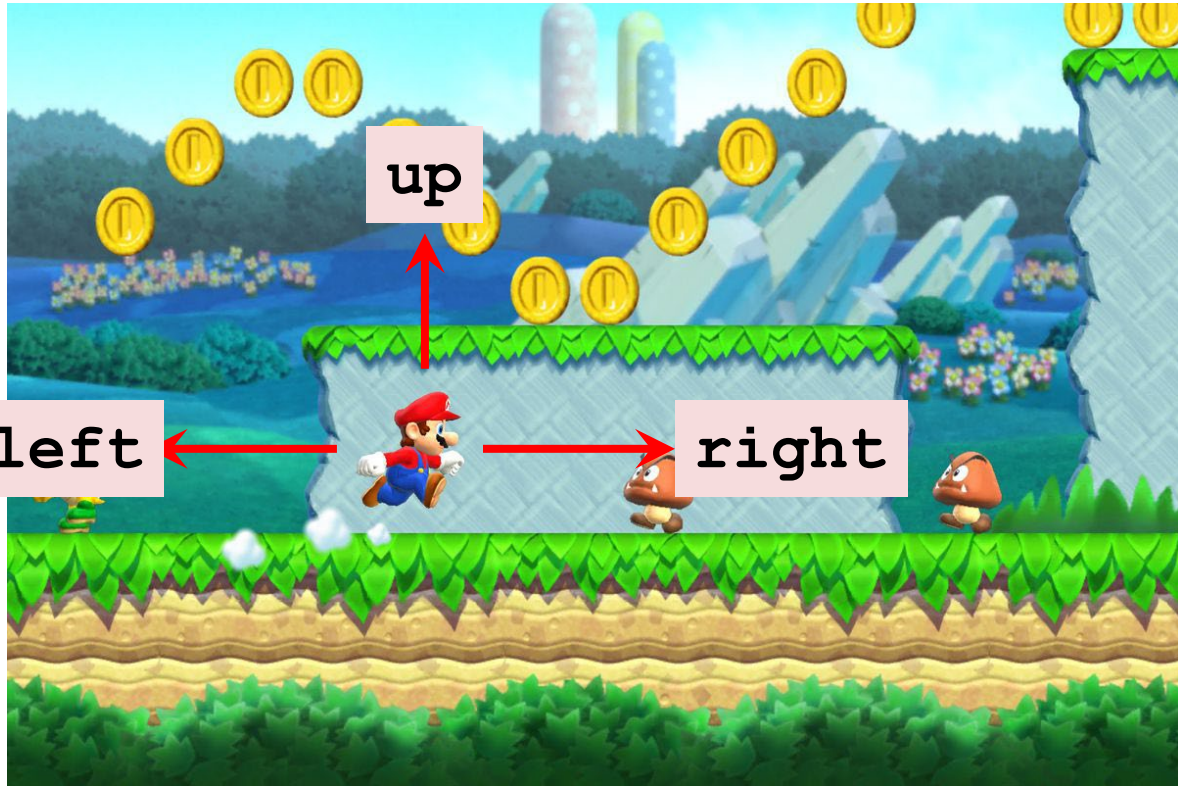
- Policy function $\pi: (s, a) \mapsto [0,1]$:
$$\pi(a | s) = \mathbb{P}(A = a | S = s).$$
- It is the probability of taking action $A = a$ given state s , e.g.,
 - $\pi(\text{left} | s) = 0.2$,
 - $\pi(\text{right} | s) = 0.1$,
 - $\pi(\text{up} | s) = 0.7$.
- Upon observing state $S = s$, the agent's action A can be random.



Terminology: policy

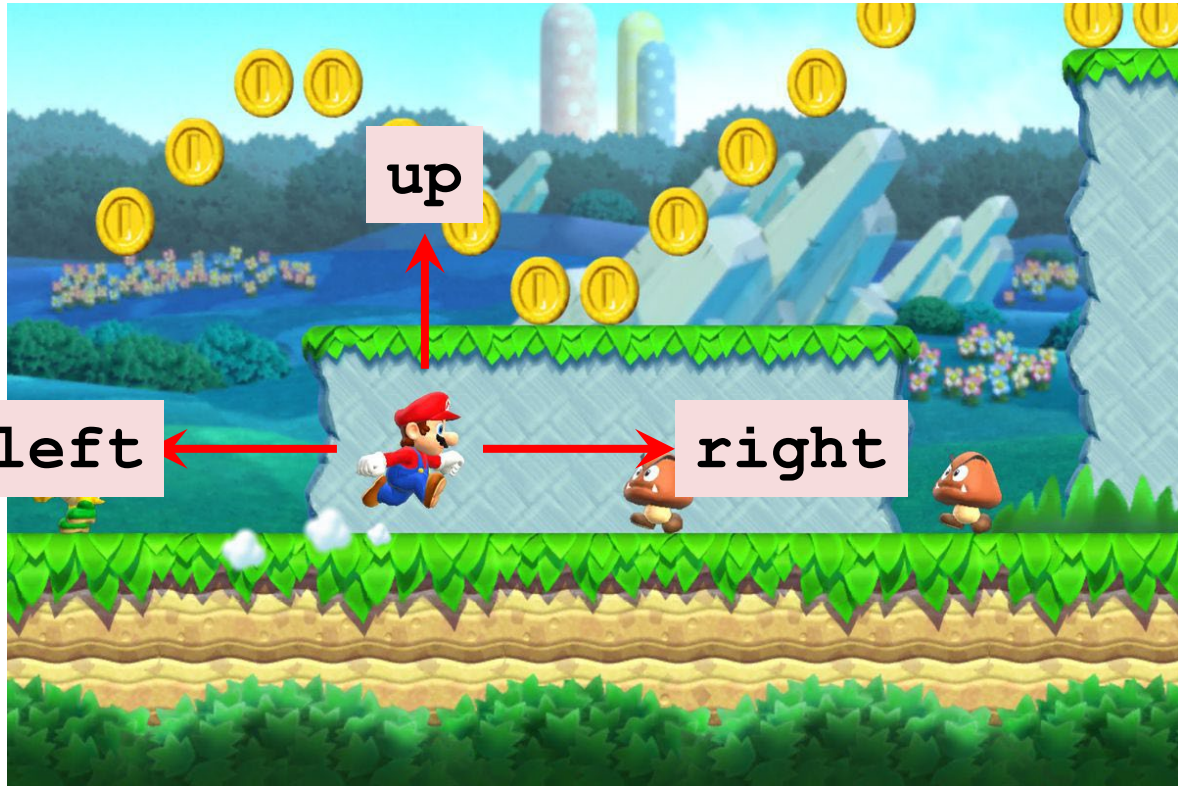
policy π

- Policy function $\pi: (s, a) \mapsto [0,1]$:
$$\pi(a | s) = \mathbb{P}(A = a | S = s).$$
- It is the probability of taking action $A = a$ given state s , e.g.,
 - $\pi(\text{left} | s) = 0.2$,
 - $\pi(\text{right} | s) = 0.1$,
 - $\pi(\text{up} | s) = 0.7$.
- Upon observing state $S = s$, the agent's action A can be random.



Terminology: policy

policy π



- Policy function $\pi: (s, a) \mapsto [0,1]$:
$$\pi(a | s) = \mathbb{P}(A = a | S = s).$$
- It is the probability of taking action $A = a$ given state s , e.g.,
 - $\pi(\text{left} | s) = 0.2$,
 - $\pi(\text{right} | s) = 0.1$,
 - $\pi(\text{up} | s) = 0.7$.
- Upon observing state $S = s$, the agent's action A can be random.

Terminology: reward

reward R

- Collect a coin: $R = +1$



Terminology: reward

reward R



- Collect a coin: $R = +1$
- Win the game: $R = +10000$

Terminology: reward

reward R



- Collect a coin: $R = +1$
- Win the game: $R = +10000$
- Touch a Goomba: $R = -10000$ (game over).

Terminology: reward

reward R



- Collect a coin: $R = +1$
- Win the game: $R = +10000$
- Touch a Goomba: $R = -10000$ (game over).
- Nothing happens: $R = 0$

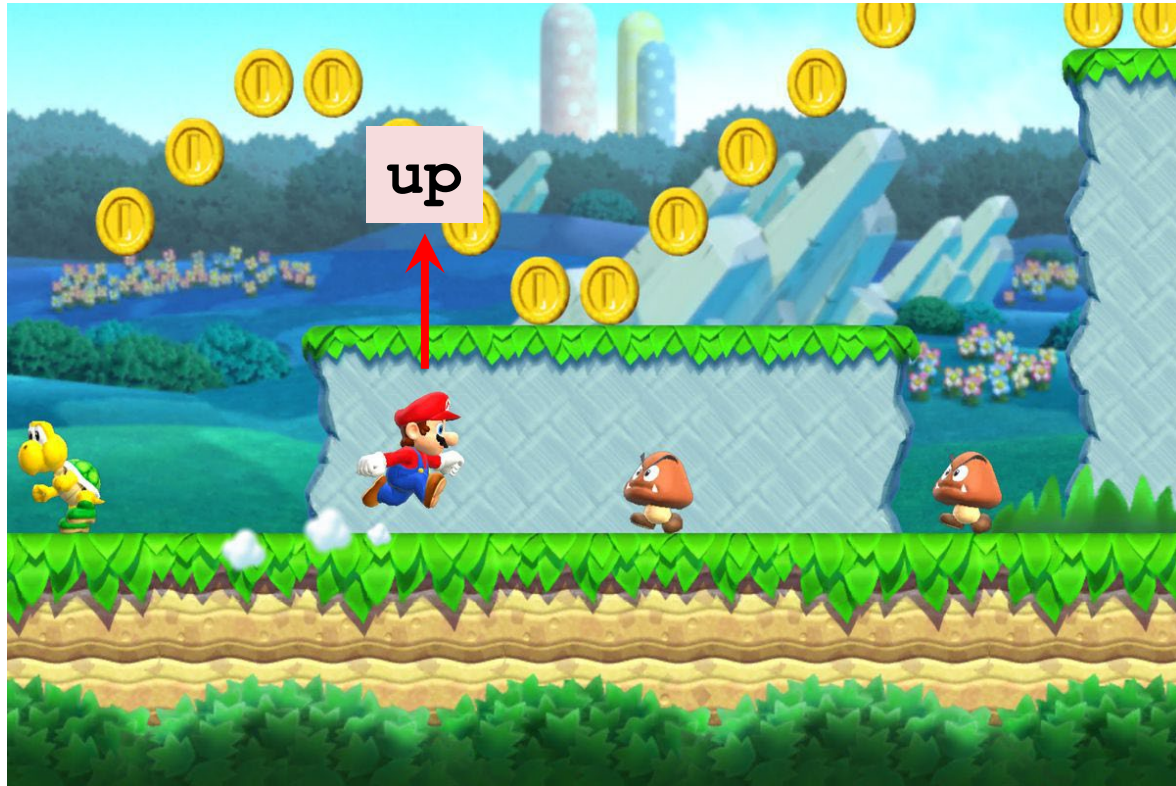
Terminology: state transition



state transition



Terminology: state transition

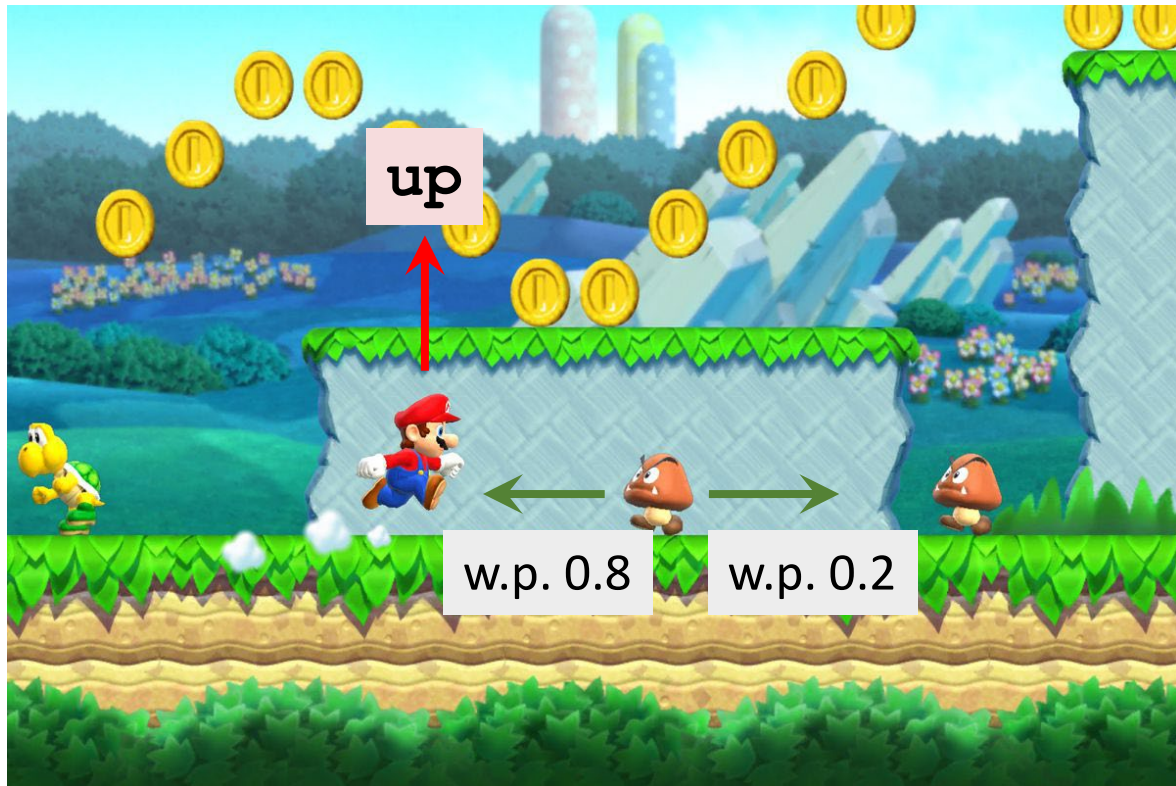


state transition



- E.g., “up” action leads to a new state.

Terminology: state transition

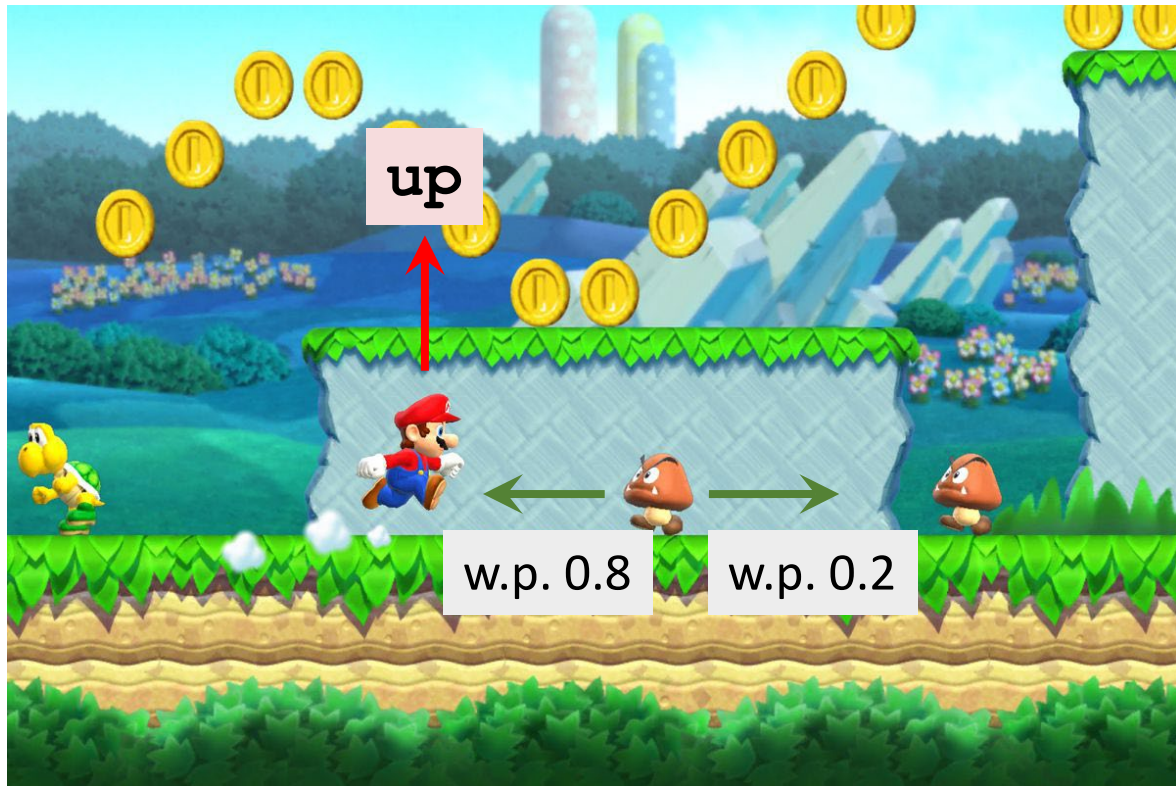


state transition



- E.g., “up” action leads to a new state.
- State transition can be random.
- Randomness is from the environment.

Terminology: state transition

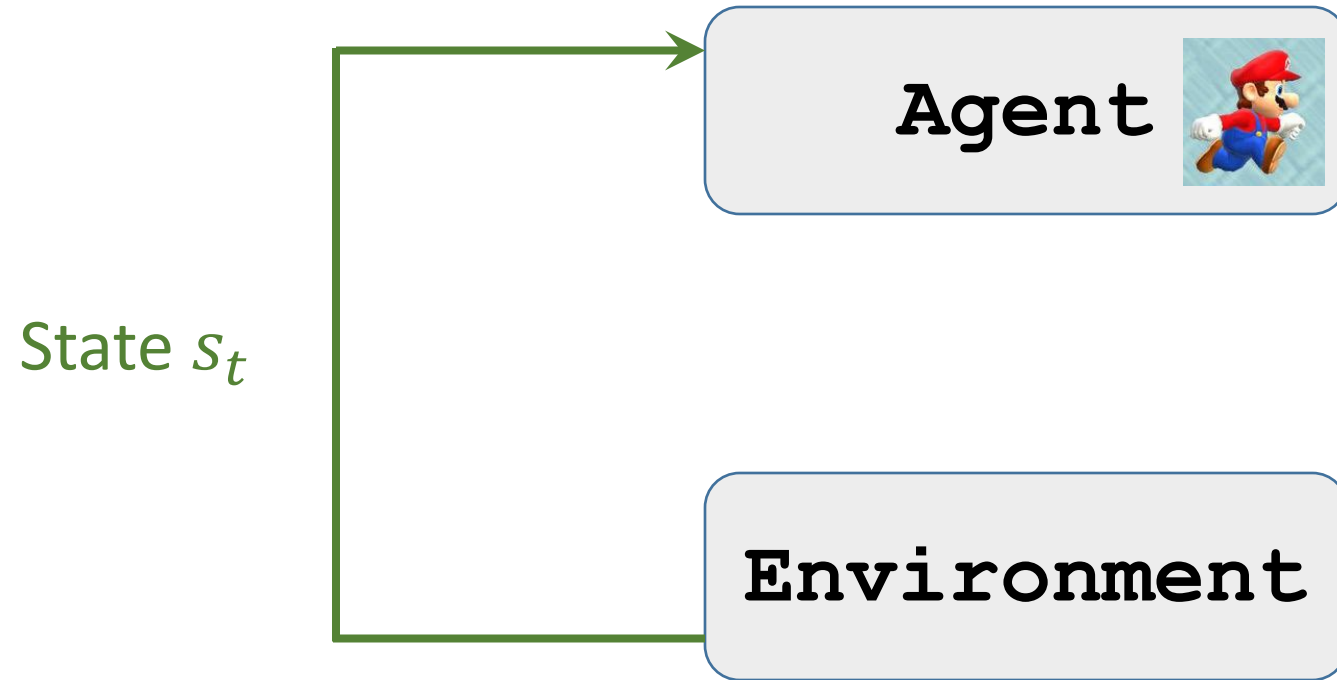


state transition

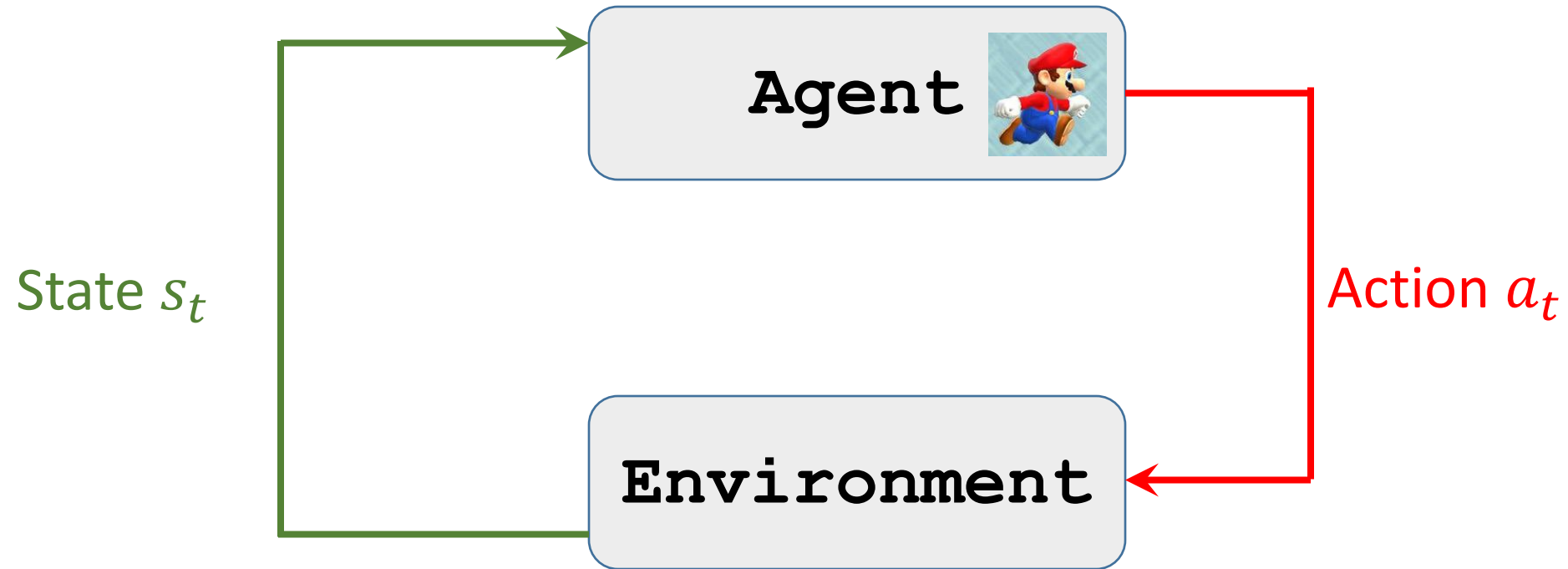


- E.g., “up” action leads to a new state.
- State transition can be random.
- Randomness is from the environment.
- $p(s'|s, a) = \mathbb{P}(S' = s' | S = s, A = a)$.

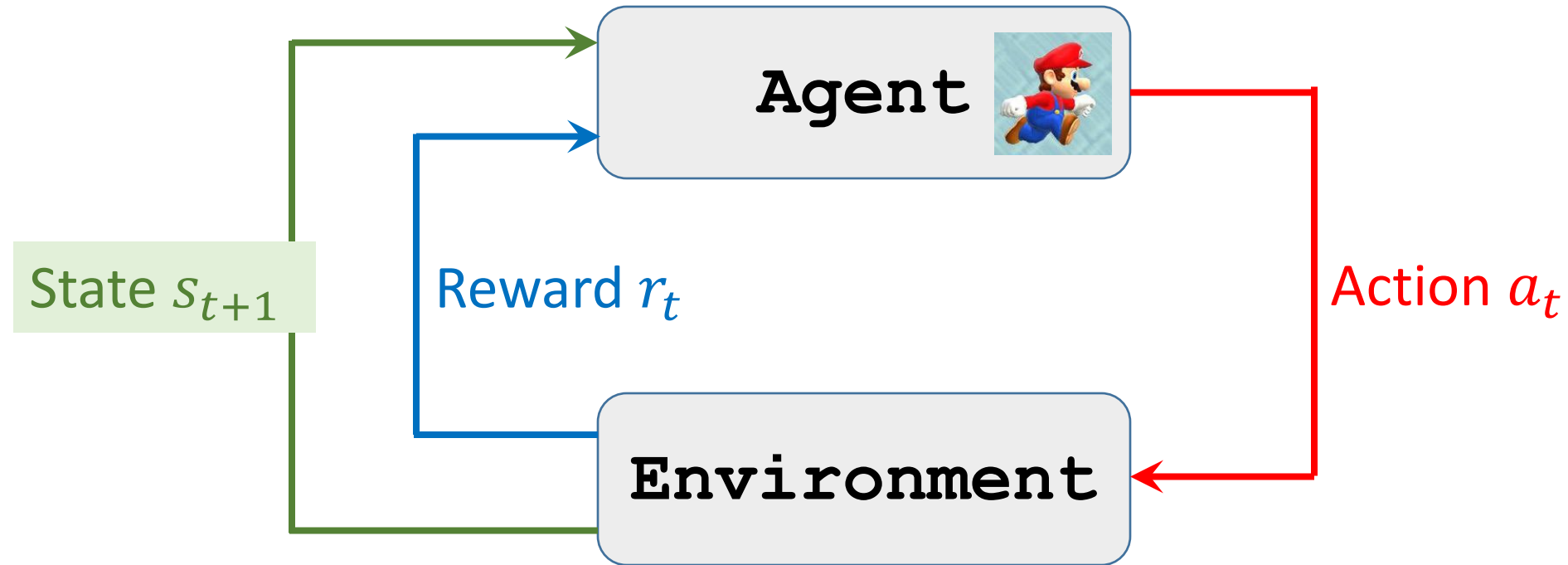
Terminology: agent environment interaction



Terminology: agent environment interaction



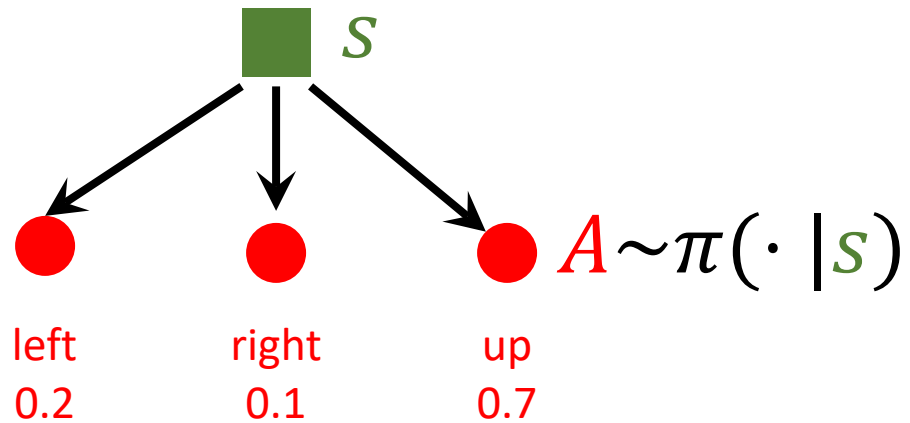
Terminology: agent environment interaction



Randomness in Reinforcement Learning

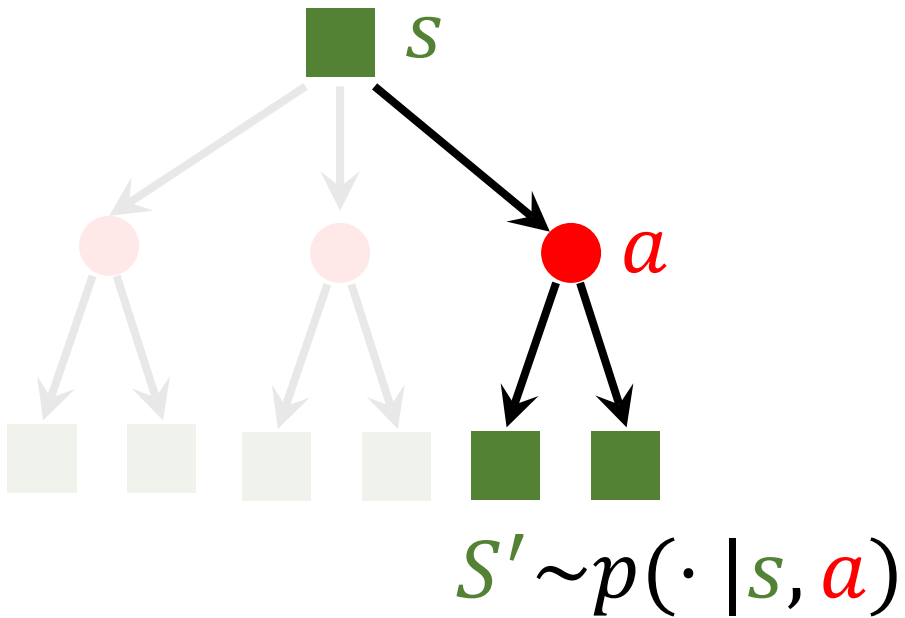
Actions have randomness.

- Given state s , the action can be random, e.g., .



- $\pi(\text{"left"}|s) = 0.2,$
- $\pi(\text{"right"}|s) = 0.1,$
- $\pi(\text{"up"}|s) = 0.7.$

Randomness in Reinforcement Learning



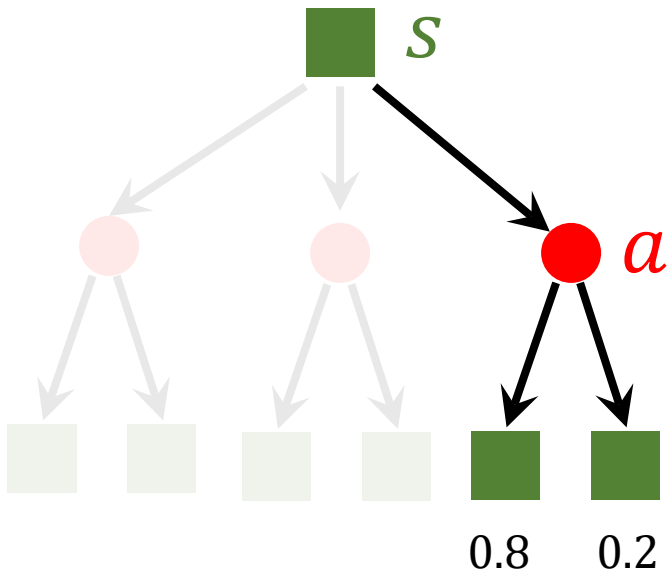
Actions have randomness.

- Given state s , the action can be random, e.g., .
 - $\pi(\text{"left"}|s) = 0.2$,
 - $\pi(\text{"right"}|s) = 0.1$,
 - $\pi(\text{"up"}|s) = 0.7$.

State transitions have randomness.

- Given state $S = s$ and action $A = a$, the environment randomly generates a new state S' .

Randomness in Reinforcement Learning



Actions have randomness.

- Given state s , the action can be random, e.g., .
 - $\pi(\text{"left"}|s) = 0.2$,
 - $\pi(\text{"right"}|s) = 0.1$,
 - $\pi(\text{"up"}|s) = 0.7$.

State transitions have randomness.

- Given state $S = s$ and action $A = a$, the environment randomly generates a new state S' .

Play the game using AI



- Observe a frame (state s_1)
- ➔ Make action a_1 (left, right, or up)
- ➔ Observe a new frame (state s_2) and reward r_1
- ➔ Make action a_2
- ➔ ...

Play the game using AI



- Observe a frame (state s_1)
- → Make action a_1 (left, right, or up)
- → Observe a new frame (state s_2) and reward r_1
- → Make action a_2
- → ...
- (state, action, reward) trajectory:
 $s_1, a_1, r_1, s_2, a_2, r_2, \dots, s_T, a_T, r_T.$

Rewards and Returns

Return

Definition: Return (aka cumulative future reward).

- $U_t = R_t + R_{t+1} + R_{t+2} + R_{t+3} + \dots$

Return

Definition: Return (aka cumulative future reward).

- $U_t = R_t + R_{t+1} + R_{t+2} + R_{t+3} + \dots$

Question: Are R_t and R_{t+1} equally important?

- Which of the followings do you prefer?
 - I give you \$100 right now.
 - I will give you \$100 one year later.

Return

Definition: Return (aka cumulative future reward).

- $U_t = R_t + R_{t+1} + R_{t+2} + R_{t+3} + \dots$

Question: Are R_t and R_{t+1} equally important?

- Which of the followings do you prefer?
 - I give you \$100 right now.
 - I will give you \$100 one year later.
- Future reward is less valuable than present reward.
- R_{t+1} should be given less weight than R_t .

Return

Definition: Return (aka cumulative future reward).

- $U_t = R_t + R_{t+1} + R_{t+2} + R_{t+3} + \dots$

Definition: Discounted return (aka cumulative discounted future reward).

- γ : discount rate (tuning hyper-parameter).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Randomness in Returns

Definition: Discounted return (at time step t).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

At time step t , the return U_t is **random**.

- Two sources of randomness:

1. Action can be random: $\mathbb{P}[A = a \mid S = s] = \pi(a|s)$.
2. New state can be random: $\mathbb{P}[S' = s' \mid S = s, A = a] = p(s'|s, a)$.

Randomness in Returns

Definition: Discounted return (at time step t).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

At time step t , the return U_t is **random**.

- Two sources of randomness:
 1. Action can be random: $\mathbb{P}[A = a \mid S = s] = \pi(a|s)$.
 2. New state can be random: $\mathbb{P}[S' = s' \mid S = s, A = a] = p(s'|s, a)$.
- For any $i \geq t$, the reward R_i depends on S_i and A_i .
- Thus, given s_t , the return U_t depends on the random variables:
 - $A_t, A_{t+1}, A_{t+2}, \dots$ and S_{t+1}, S_{t+2}, \dots .

Value Functions

Action-Value Function $Q(s, a)$

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Action-Value Function $Q(s, a)$

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Definition: Action-value function for policy π .

- $Q_\pi(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t].$



- Return U_t depends on states $s_t, s_{t+1}, s_{t+2}, \dots$ and actions $a_t, a_{t+1}, a_{t+2}, \dots$.

Action-Value Function $Q(s, a)$

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Definition: Action-value function for policy π .

- $Q_\pi(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t].$



- Return U_t depends on states $s_t, s_{t+1}, s_{t+2}, \dots$ and actions $a_t, a_{t+1}, a_{t+2}, \dots$.
- Actions are random: $\mathbb{P}[A = a | S = s] = \pi(a|s).$ (Policy function.)
- States are random: $\mathbb{P}[S' = s' | S = s, A = a] = p(s'|s, a).$ (State transition.)

Action-Value Function $Q(s, a)$

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Definition: Action-value function for policy π .

- $Q_\pi(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t].$

Definition: Optimal action-value function.

- $Q^*(s_t, a_t) = \max_{\pi} Q_\pi(s_t, a_t).$

State-Value Function $V(s)$

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Definition: Action-value function for policy π .

- $Q_\pi(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t].$

Definition: State-value function.

- $V_\pi(s_t) = \mathbb{E}_A [Q_\pi(s_t, A)]$

State-Value Function $V(s)$

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Definition: Action-value function for policy π .

- $Q_\pi(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t].$

Definition: State-value function.

- $V_\pi(s_t) = \mathbb{E}_A [Q_\pi(s_t, A)] = \sum_a \pi(a | s_t) \cdot Q_\pi(s_t, a). \quad (\text{Actions are discrete.})$

Taken w.r.t. the action $A \sim \pi(\cdot | s_t).$

State-Value Function $V(s)$

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Definition: Action-value function for policy π .

- $Q_\pi(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t].$

Definition: State-value function.

- $V_\pi(s_t) = \mathbb{E}_A [Q_\pi(s_t, A)] = \sum_a \pi(a|s_t) \cdot Q_\pi(s_t, a).$ (Actions are discrete.)
- $V_\pi(s_t) = \mathbb{E}_A [Q_\pi(s_t, A)] = \int \pi(a|s_t) \cdot Q_\pi(s_t, a) da.$ (Actions are continuous.)

Understanding the Value Functions

- **Action**-value function: $Q_{\pi}(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t]$.
- Given policy π , $Q_{\pi}(s, a)$ evaluates how good it is for an agent to pick action a while being in state s .
- $Q^*(s_t, a_t)$ evaluates how good it is for an agent to pick action a while being in state s no matter what the policy is.

Understanding the Value Functions

- **Action**-value function: $Q_{\pi}(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t]$.
- Given policy π , $Q_{\pi}(s, a)$ evaluates how good it is for an agent to pick action a while being in state s .
- $Q^*(s_t, a_t)$ evaluates how good it is for an agent to pick action a while being in state s no matter what the policy is.
- **State**-value function: $V_{\pi}(s) = \mathbb{E}_A [Q_{\pi}(s, A)]$
- For fixed policy π , $V_{\pi}(s)$ evaluates how good the situation is in state s .
- $\mathbb{E}_S [V_{\pi}(S)]$ evaluates how good the policy π is.

Play games using reinforcement learning

How does AI control the agent?

Suppose we have a good policy $\pi(a|s)$.

- Upon observing the state s_t ,
- random sampling: $a_t \sim \pi(\cdot | s_t)$.

How does AI control the agent?

Suppose we have a good policy $\pi(a|s)$.

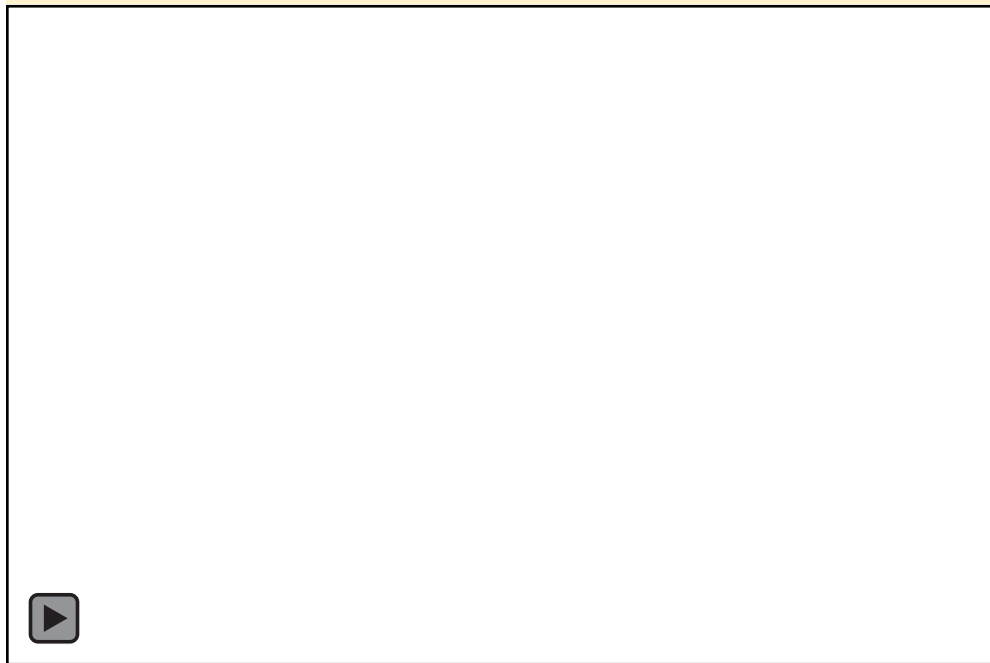
- Upon observing the state s_t ,
- random sampling: $a_t \sim \pi(\cdot | s_t)$.

Suppose we know the optimal action-value function $Q^*(s, a)$.

- Upon observe the state s_t ,
- choose the **action** that maximizes the value: $a_t = \operatorname{argmax}_a Q^*(s_t, a)$.

OpenAI Gym

- Gym is a toolkit for developing and comparing reinforcement learning algorithms.
- <https://gym.openai.com/>



Cart Pole

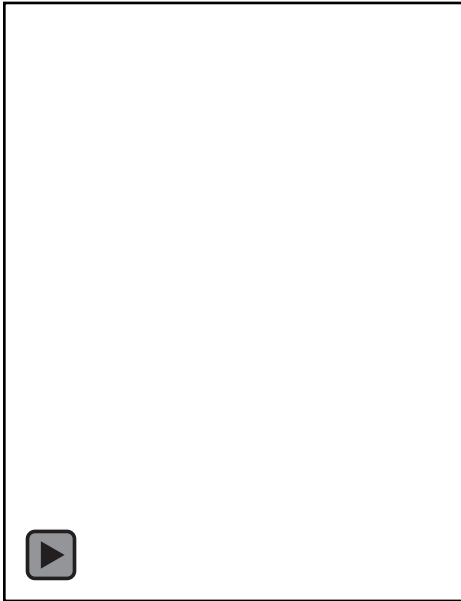
control problem



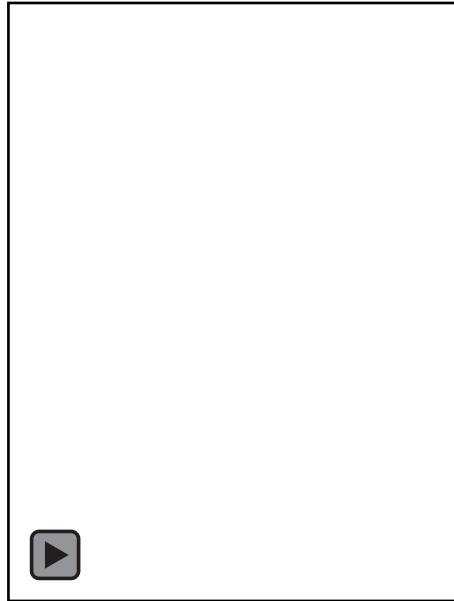
OpenAI Gym

- Gym is a toolkit for developing and comparing reinforcement learning algorithms.
- <https://gym.openai.com/>

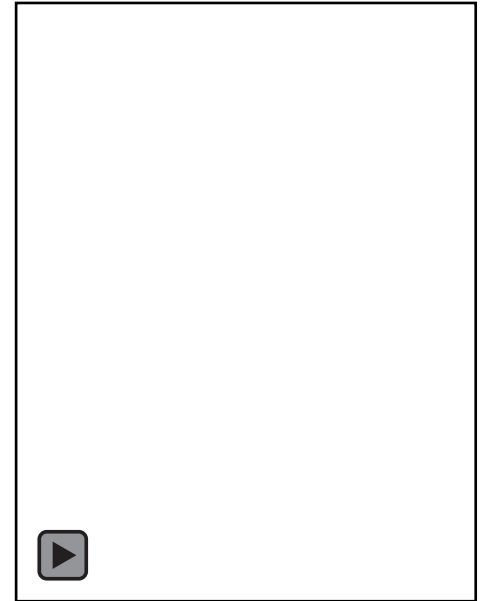
Atari Games



Pong



Space Invader

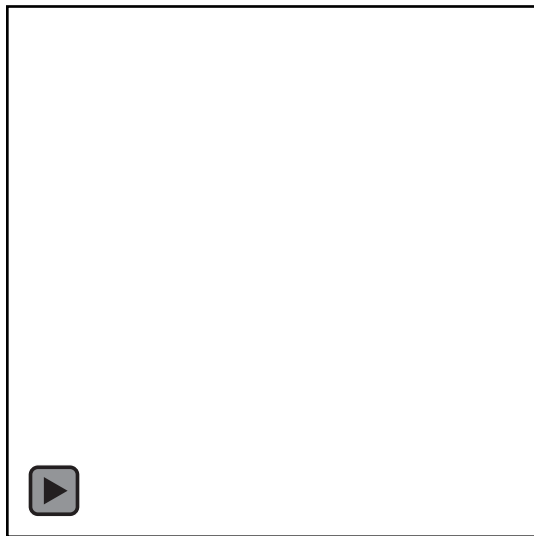


Breakout

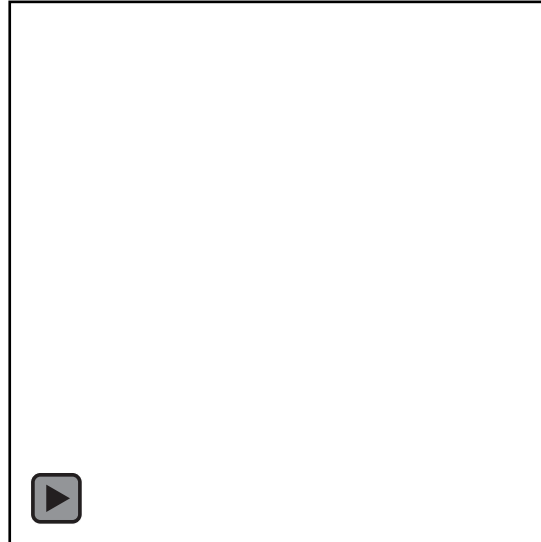
OpenAI Gym

- Gym is a toolkit for developing and comparing reinforcement learning algorithms.
- <https://gym.openai.com/>

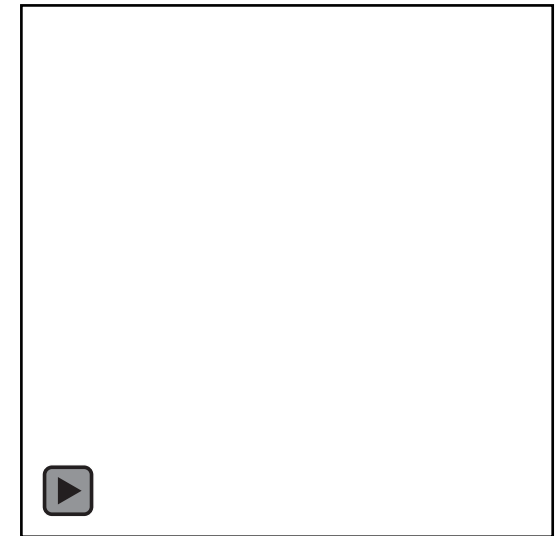
MuJoCo (Continuous control tasks.)



Ant

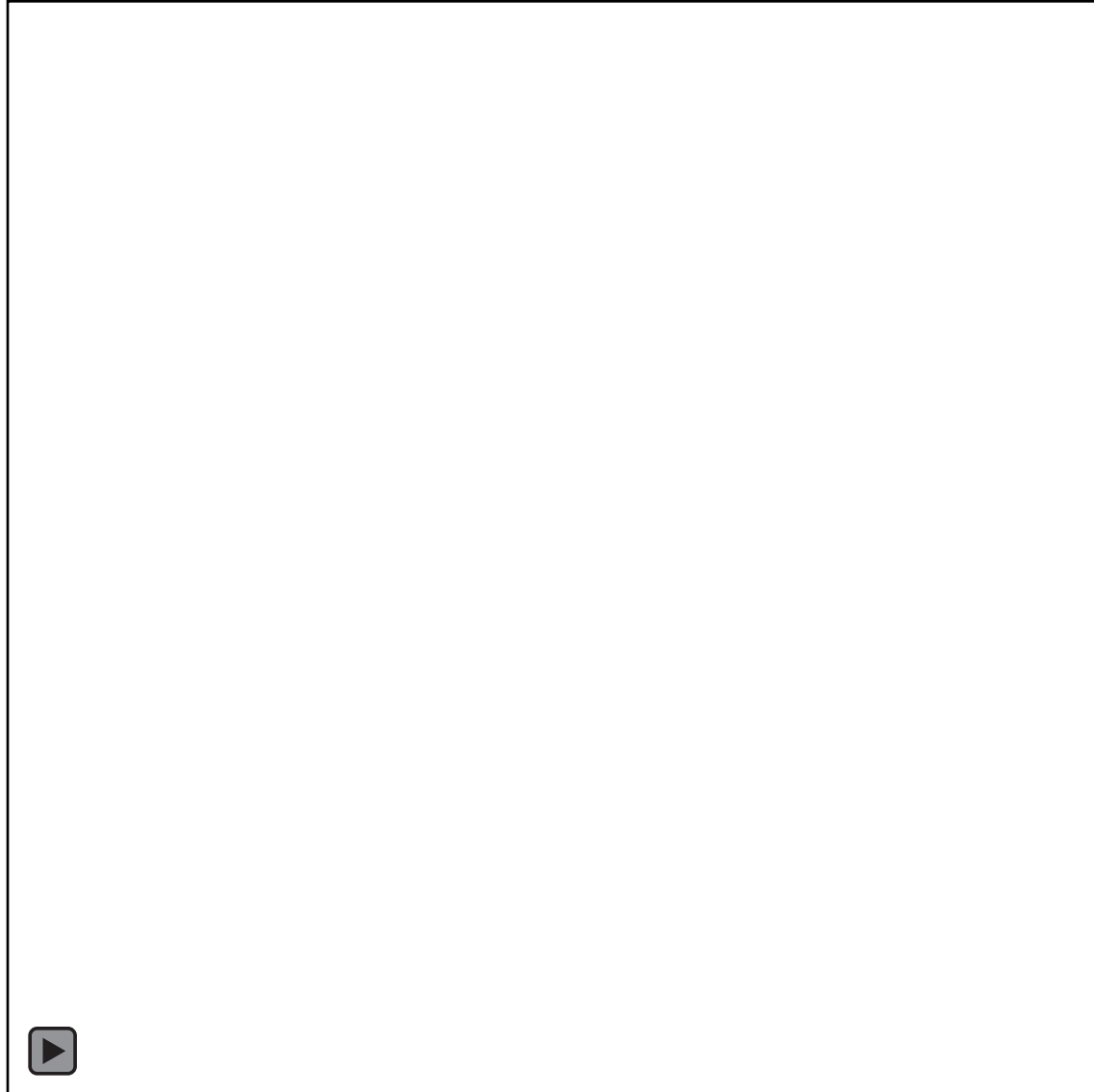


Humanoid



Half Cheetah

OpenAI Gym



Play CartPole Game

```
import gym  
env = gym.make('CartPole-v0')
```

- Get the environment of CartPole from Gym.
- “env” provides states and reward.



Play CartPole Game

```
state = env.reset()
```

```
for t in range(100):
```

```
    env.render()
```

```
    print(state)
```

A window pops up rendering CartPole.

A random **action**.

```
    action = env.action_space.sample()
```

```
    state, reward, done, info = env.step(action)
```

```
    if done: "done=1" means finished (win or lose the game)
```

```
        print('Finished')
```

```
        break
```

```
env.close()
```

Summary

Summary

Terminologies

- Agent 
- Environment
- State s .
- Action a .
- Reward r .
- Policy $\pi(a|s)$
- State transition $p(s'|s, a)$.

Summary

Terminologies

- Agent 
- Environment
- State s .
- Action a .
- Reward r .
- Policy $\pi(a|s)$
- State transition $p(s'|s, a)$.

Return and Value

- Return:

$$U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \dots$$

- Action-value function:

$$Q_\pi(s_t, a_t) = \mathbb{E}[U_t | s_t, a_t].$$

- Optimal action-value function:

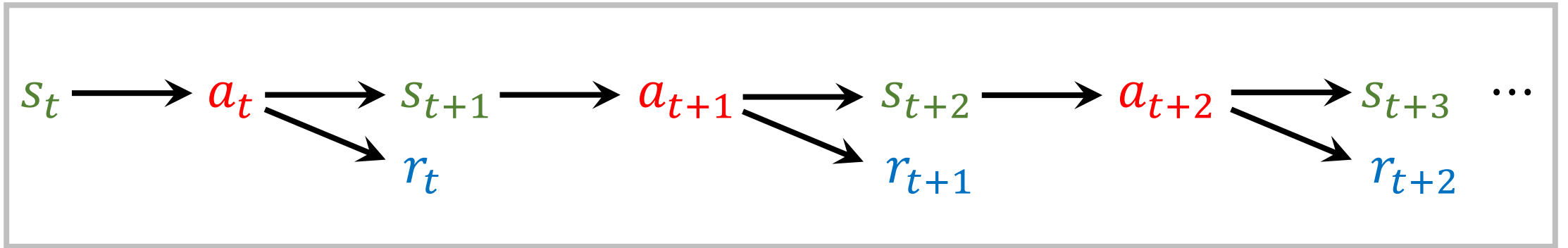
$$Q^*(s_t, a_t) = \max_{\pi} Q_\pi(s_t, a_t).$$

- State-value function:

$$V_\pi(s_t) = \mathbb{E}_A[Q_\pi(s_t, A)].$$

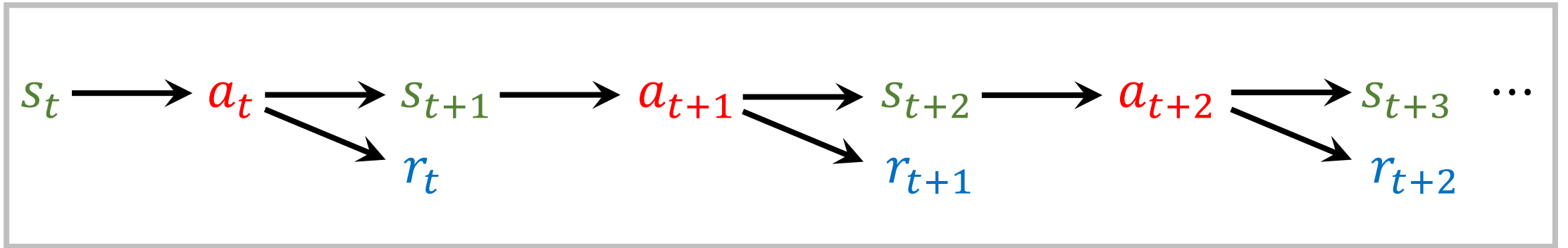
Play game using reinforcement learning

- Observe state s_t , make action a_t , environment gives s_{t+1} and reward r_t .



Play game using reinforcement learning

- Observe state s_t , make action a_t , environment gives s_{t+1} and reward r_t .



- The agent can be controlled by either $\pi(a|s)$ or $Q^*(s, a)$.

We are going to study...

2. Value-based learning.

- Deep Q network (DQN) for approximating $Q^*(s, a)$.
- Learn the network parameters using temporal different (TD).

3. Policy-based learning.

- Policy network for approximating $\pi(a|s)$.
- Learn the network parameters using policy gradient.

4. Actor-critic method. (Policy network + value network.)

5. Example: AlphaGo

Value-Based Reinforcement Learning

Shusen Wang

Action-Value Functions

Discounted Return

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$



- The return depends on actions $A_t, A_{t+1}, A_{t+2}, \dots$ and states $S_t, S_{t+1}, S_{t+2}, \dots$
- Actions are random: $\mathbb{P}[A = a \mid S = s] = \pi(a|s)$. (Policy function.)
- States are random: $\mathbb{P}[S' = s' \mid S = s, A = a] = p(s'|s, a)$. (State transition.)

Action-Value Functions $Q(s, a)$

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Definition: Action-value function for policy π .

- $Q_\pi(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t].$



- Taken w.r.t. actions $A_{t+1}, A_{t+2}, A_{t+3}, \dots$ and states $S_{t+1}, S_{t+2}, S_{t+3}, \dots$
- Integrate out everything except for the observations: $A_t = a_t$ and $S_t = s_t$.

Action-Value Functions $Q(s, a)$

Definition: Discounted return (aka cumulative discounted future reward).

- $U_t = R_t + \gamma R_{t+1} + \gamma^2 R_{t+2} + \gamma^3 R_{t+3} + \dots$

Definition: Action-value function for policy π .

- $Q_\pi(s_t, a_t) = \mathbb{E} [U_t | S_t = s_t, A_t = a_t].$

Definition: Optimal action-value function.

- $Q^*(s_t, a_t) = \max_{\pi} Q_\pi(s_t, a_t).$
- Whatever policy function π is used, the result of taking a_t at state s_t cannot be better than $Q^*(s_t, a_t).$

Deep Q-Network (DQN)

Approximate the Q Function

Goal: Win the game (\approx maximize the total reward.)


Question: If we know $Q^*(s, a)$, what is the best action?

Approximate the Q Function

Goal: Win the game (\approx maximize the total reward.)

Question: If we know $Q^*(s, a)$, what is the best **action**?

- Obviously, the best action is $a^* = \operatorname{argmax}_a Q^*(s, a)$.



Q^* is an indicator of how good it is for an agent to pick action a while being in state s .

Approximate the Q Function

Goal: Win the game (\approx maximize the total reward.)

Question: If we know $Q^*(s, a)$, what is the best action?

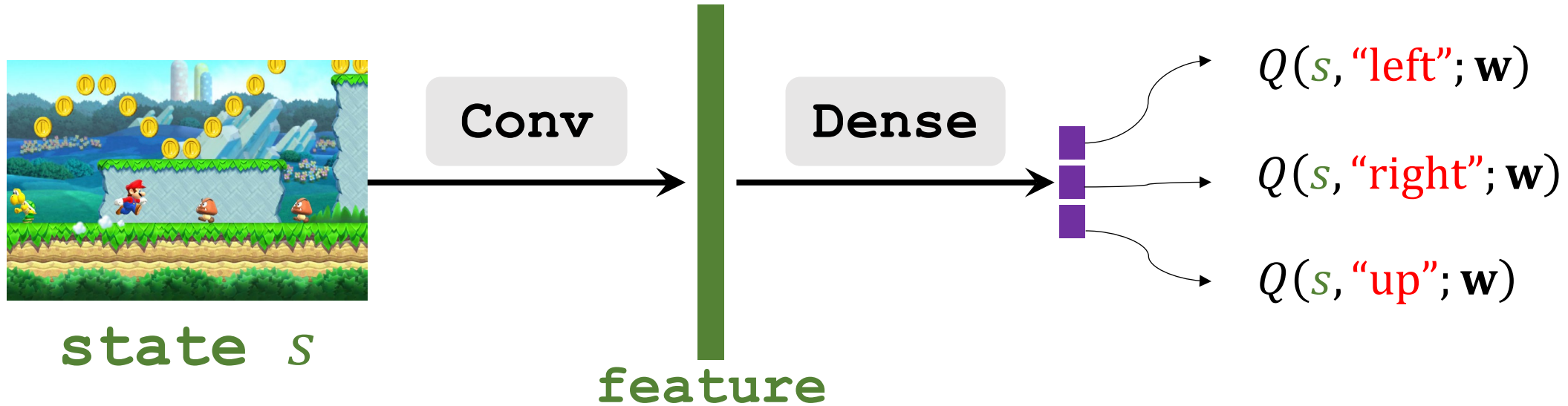
- Obviously, the best action is $a^* = \underset{a}{\operatorname{argmax}} Q^*(s, a)$.

Challenge: We do not know $Q^*(s, a)$.

- Solution: Deep Q Network (DQN)
- Use neural network $Q(s, a; \mathbf{w})$ to approximate $Q^*(s, a)$.

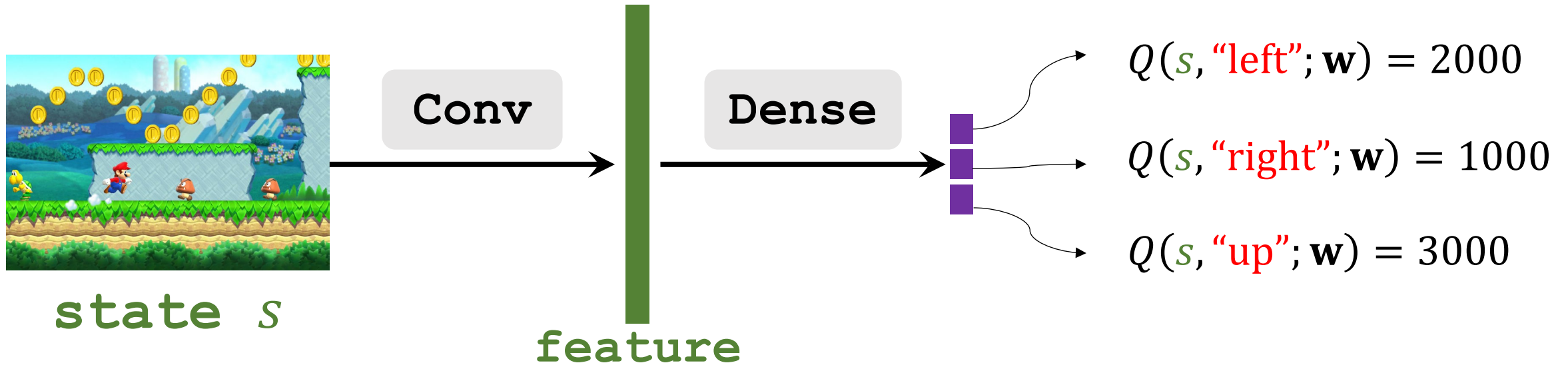
Deep Q Network (DQN)

- Input shape: size of the screenshot.
- Output shape: dimension of action space.



Deep Q Network (DQN)

- Input shape: size of the screenshot.
- Output shape: dimension of action space.



Question: Based on the predictions, what should be the **action**?

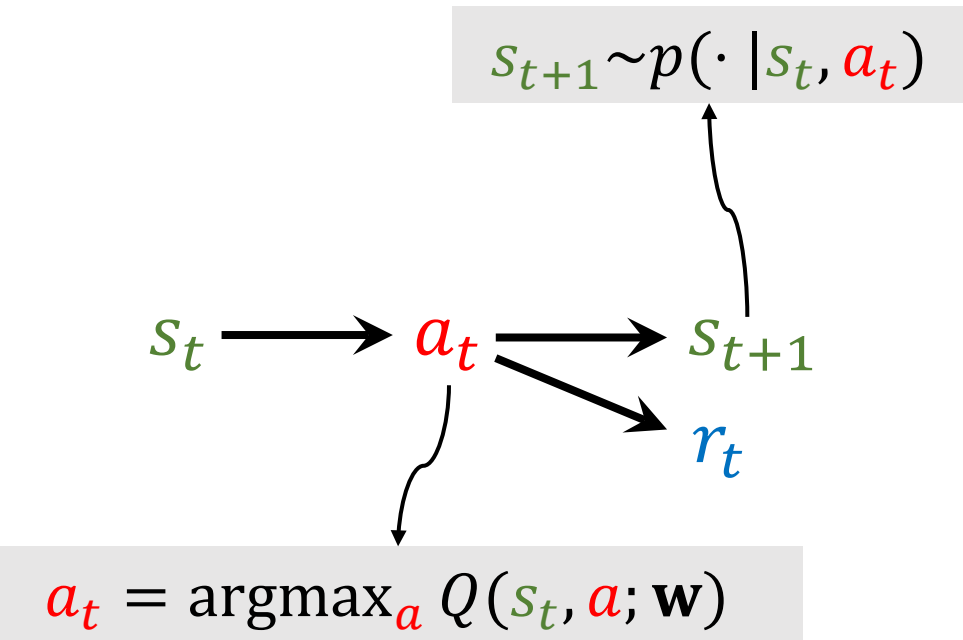
Apply DQN to Play Game

$s_t \longrightarrow a_t$

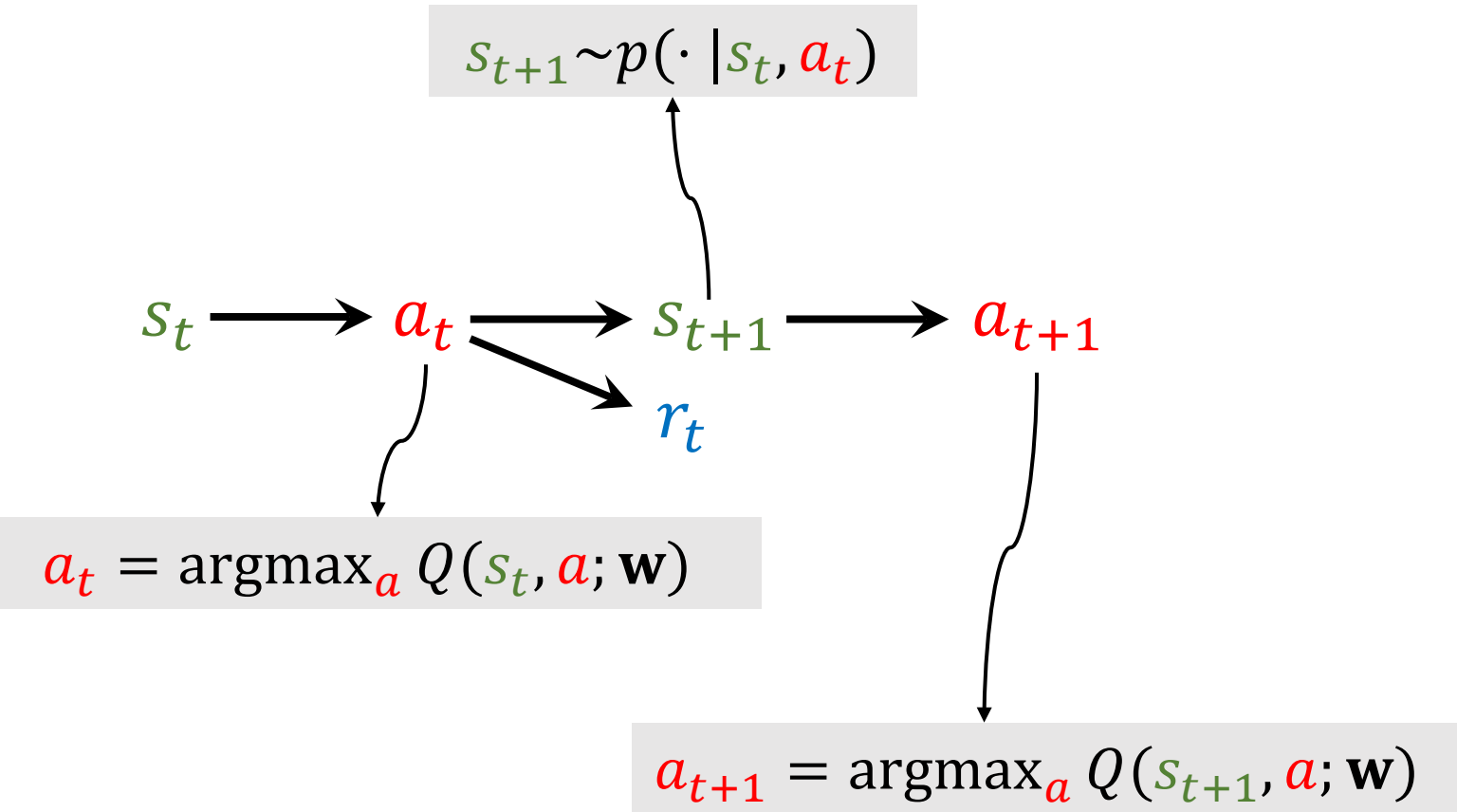


$$a_t = \operatorname{argmax}_a Q(s_t, a; \mathbf{w})$$

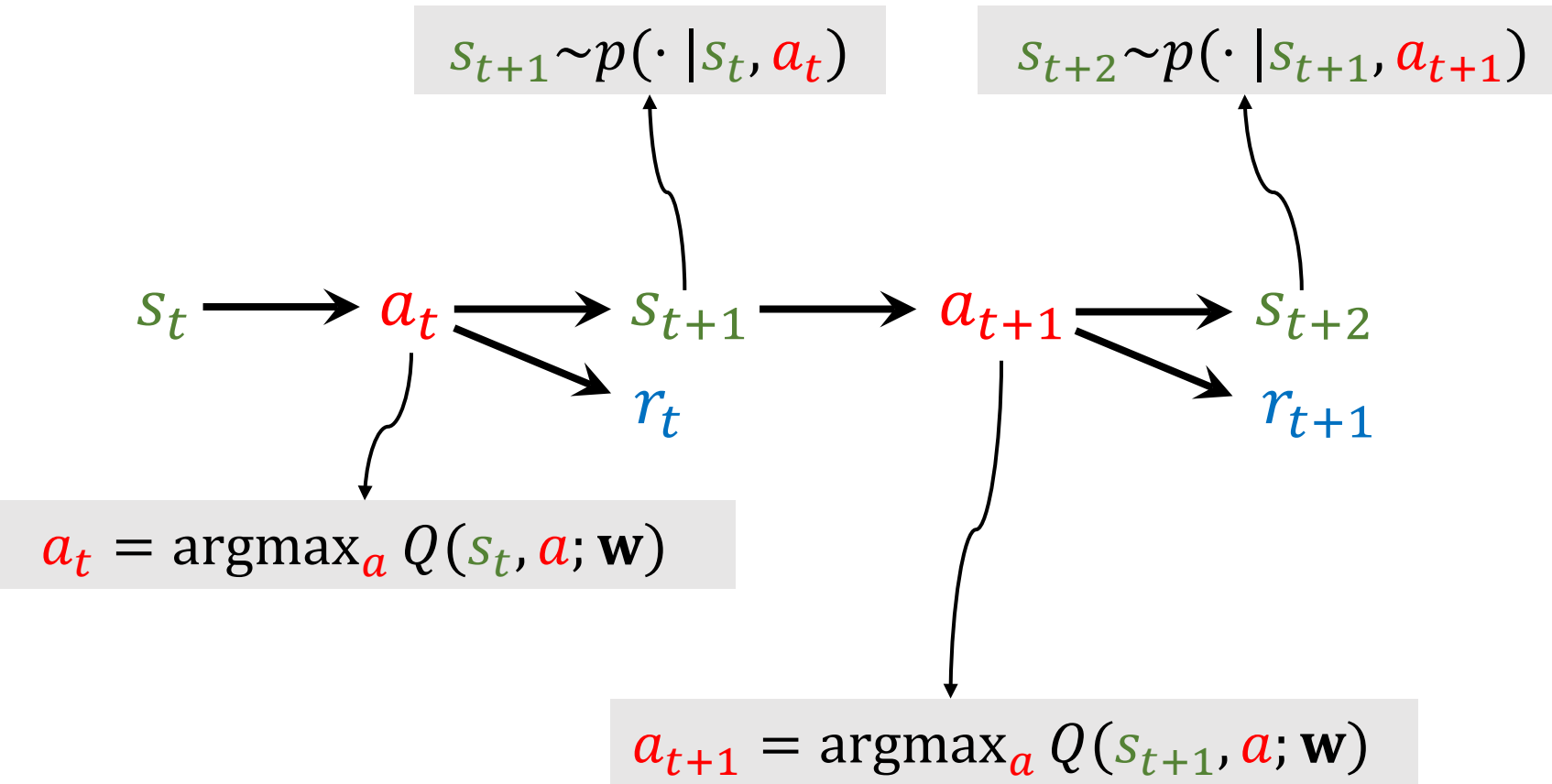
Apply DQN to Play Game



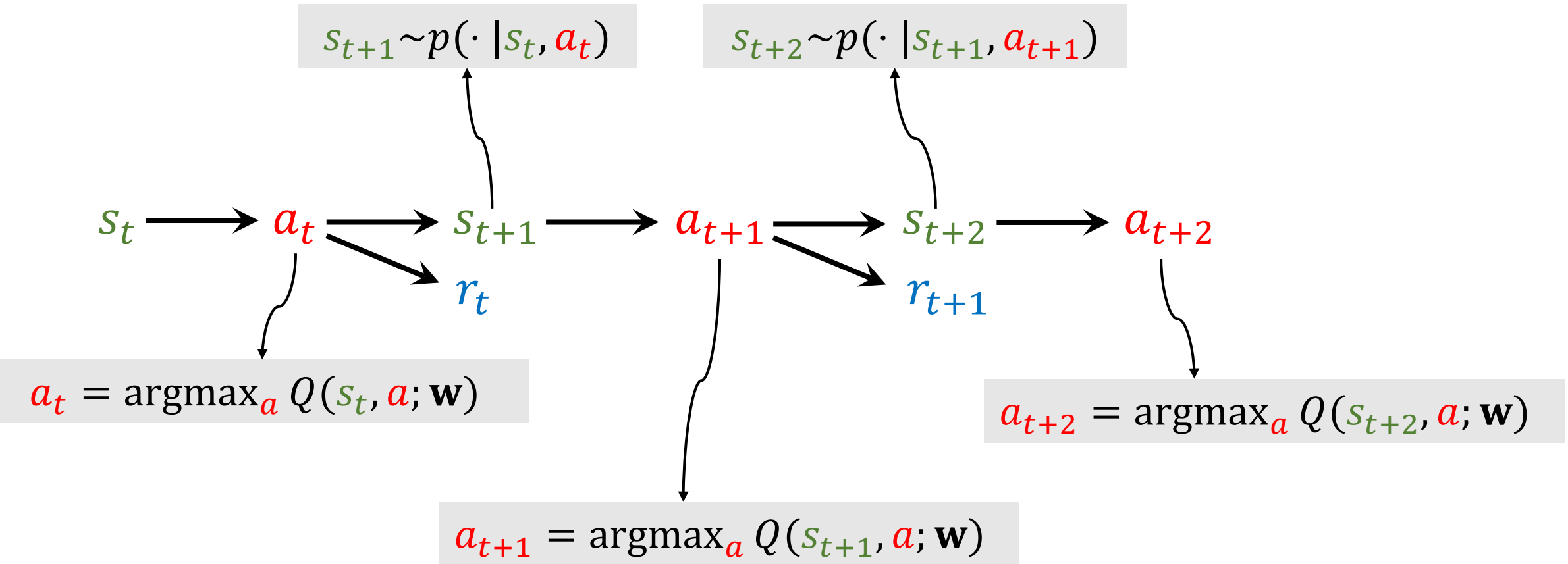
Apply DQN to Play Game



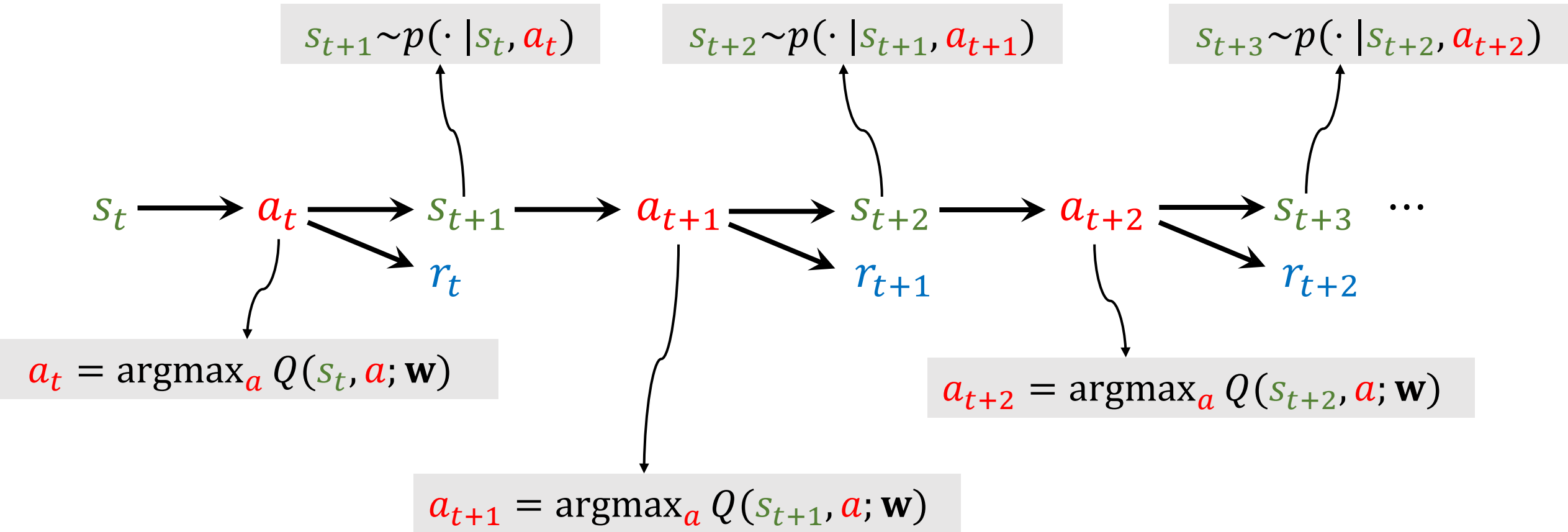
Apply DQN to Play Game



Apply DQN to Play Game



Apply DQN to Play Game



Temporal Difference (TD) Learning

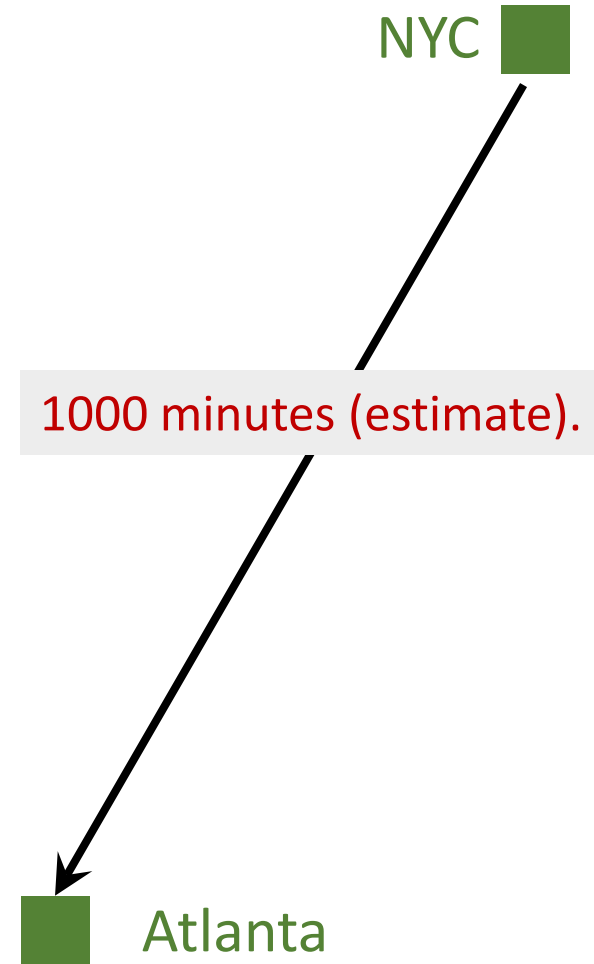
Reference

1. Sutton and others: [A convergent \$O\(n\)\$ algorithm for off-policy temporal-difference learning with linear function approximation](#). In *NIPS*, 2008.
2. Sutton and others: [Fast gradient-descent methods for temporal-difference learning with linear function approximation](#). In *ICML*, 2009.

Example

- I want to drive from NYC to Atlanta.
- Model $Q(\mathbf{w})$ estimates the time cost, e.g., 1000 minutes.

Question: How do I update the model?

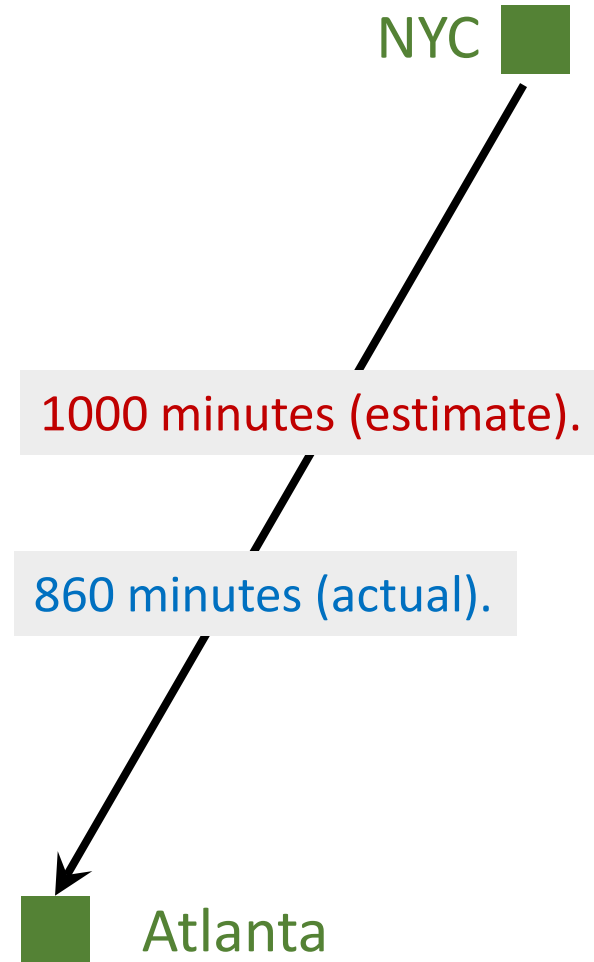


Example

- I want to drive from NYC to Atlanta.
- Model $Q(\mathbf{w})$ estimates the time cost, e.g., 1000 minutes.

Question: How do I update the model?

- Make a prediction: $q = Q(\mathbf{w})$, e.g., $q = 1000$.
- Finish the trip and get the target y , e.g., $y = 860$.

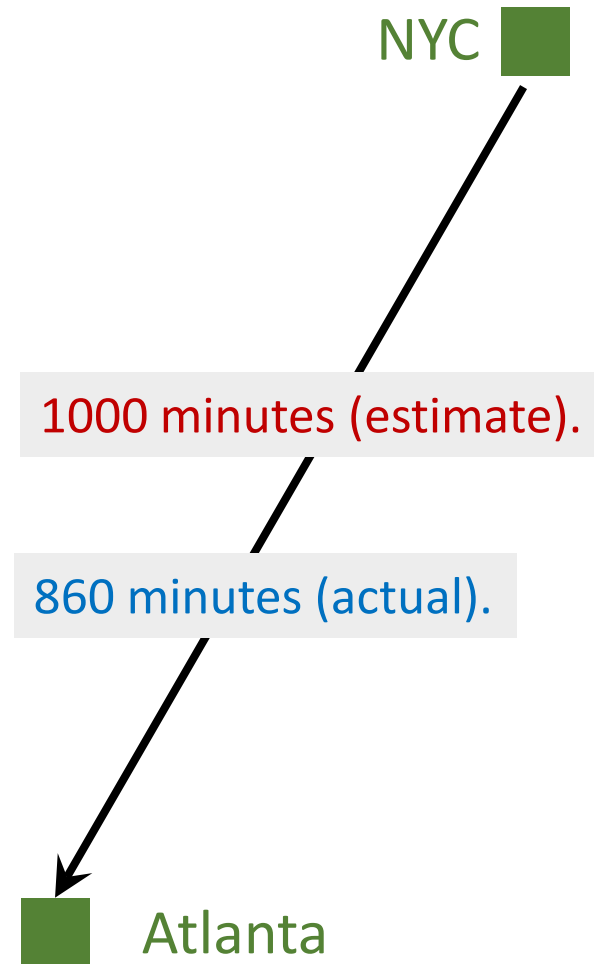


Example

- I want to drive from NYC to Atlanta.
- Model $Q(\mathbf{w})$ estimates the time cost, e.g., 1000 minutes.

Question: How do I update the model?

- Make a prediction: $q = Q(\mathbf{w})$, e.g., $q = 1000$.
- Finish the trip and get the target y , e.g., $y = 860$.
- Loss: $L = \frac{1}{2}(q - y)^2$.
- Gradient: $\frac{\partial L}{\partial \mathbf{w}} = \frac{\partial q}{\partial \mathbf{w}} \cdot \frac{\partial L}{\partial q} = (q - y) \cdot \frac{\partial Q(\mathbf{w})}{\partial \mathbf{w}}$.
- Gradient descent: $\mathbf{w}_{t+1} = \mathbf{w}_t - \alpha \cdot \frac{\partial L}{\partial \mathbf{w}} \Big|_{\mathbf{w}=\mathbf{w}_t}$.

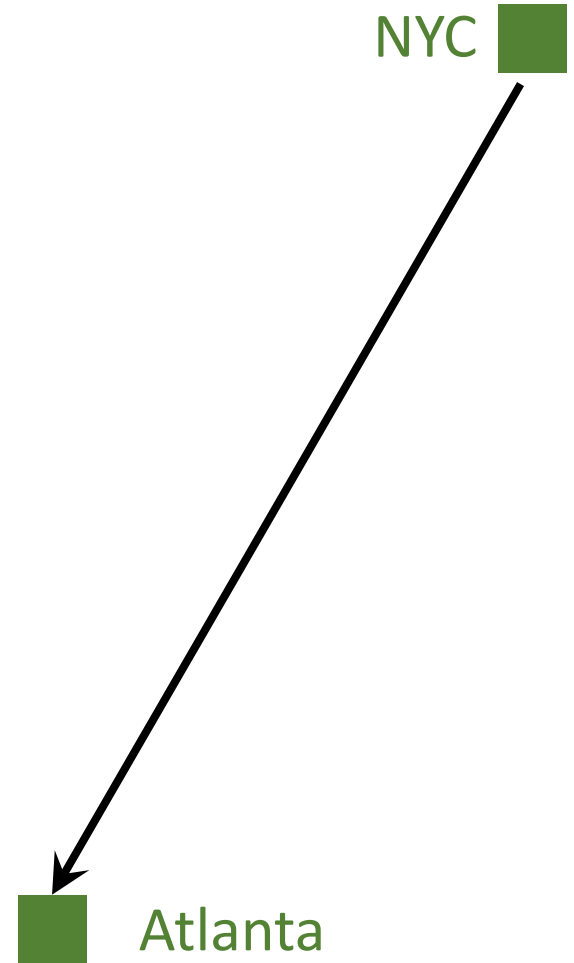


Example

- I want to drive from NYC to Atlanta.
- Model $Q(\mathbf{w})$ estimates the time cost, e.g., 1000 minutes.

Question: How do I update the model?

- Can I update the model **before finishing the trip**?

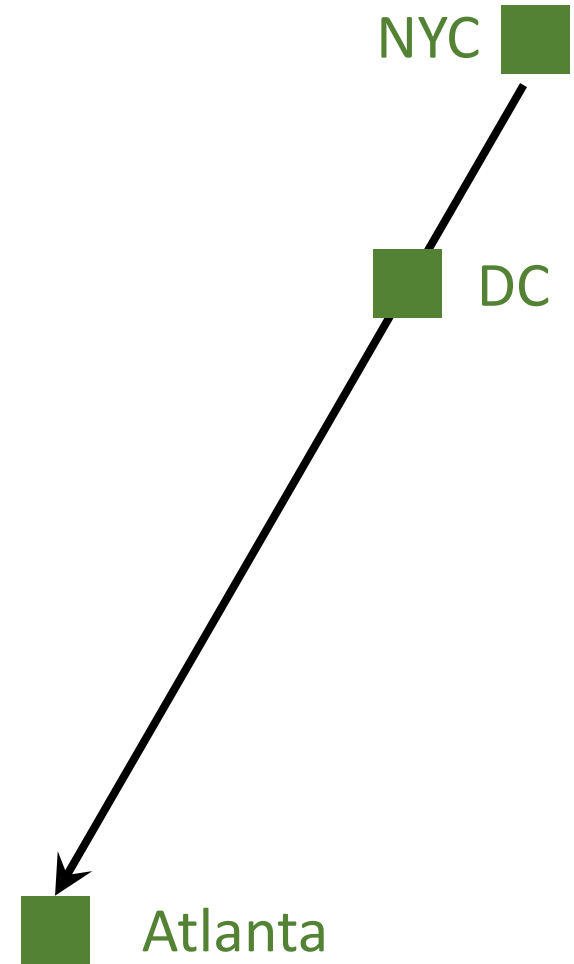


Example

- I want to drive from NYC to Atlanta (via DC).
- Model $Q(\mathbf{w})$ estimates the time cost, e.g., 1000 minutes.

Question: How do I update the model?

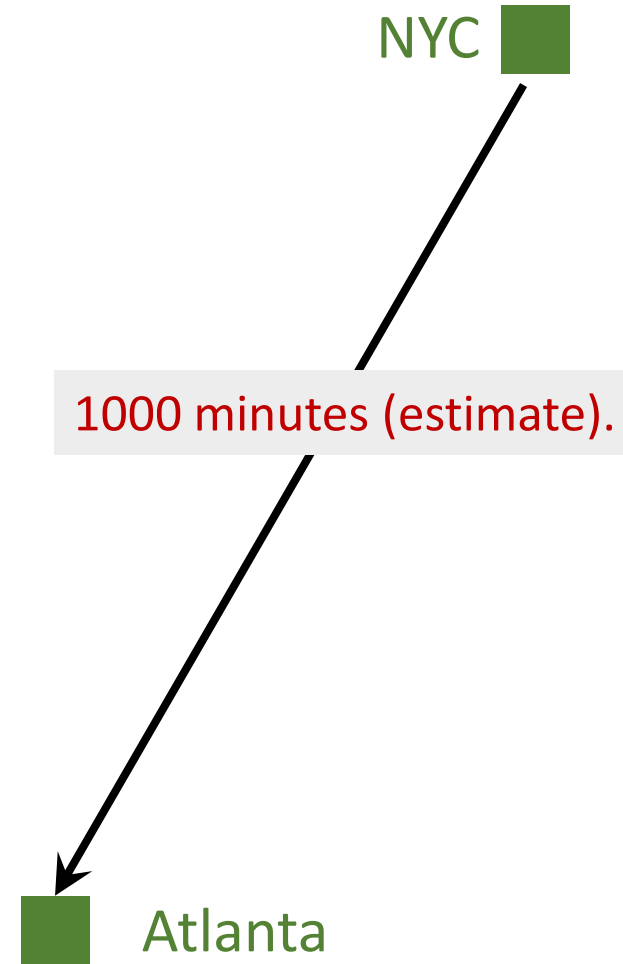
- Can I update the model before finishing the trip?
- Can I get a better \mathbf{w} as soon as I arrived at DC?



Temporal Difference (TD) Learning

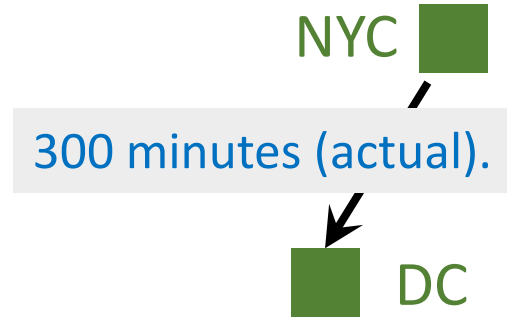
- Model's estimate:

NYC to Atlanta: 1000 minutes (estimate).



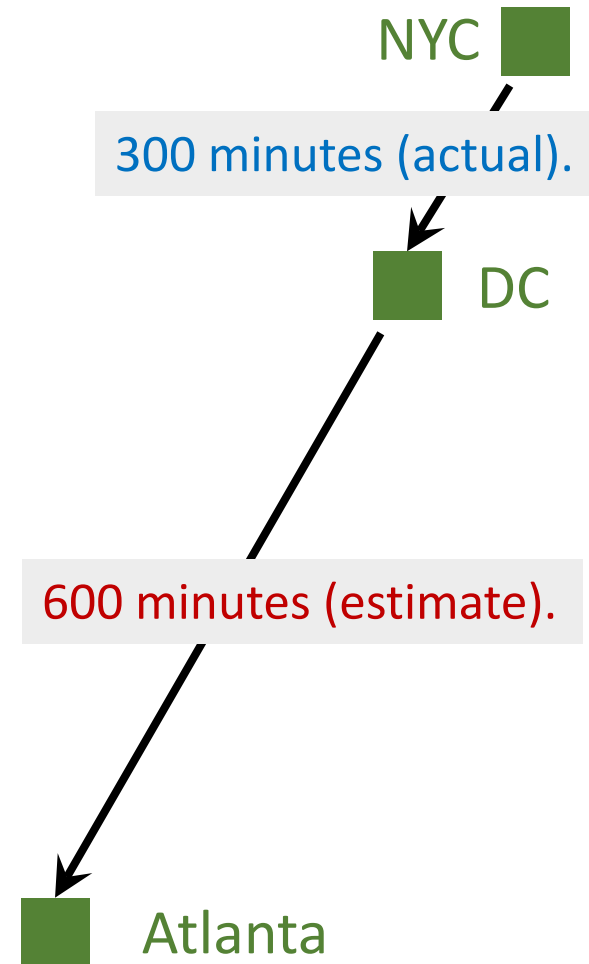
Temporal Difference (TD) Learning

- Model's estimate:
 NYC to Atlanta: 1000 minutes (estimate).
- I arrived at DC; actual time cost:
 NYC to DC: 300 minutes (actual).



Temporal Difference (TD) Learning

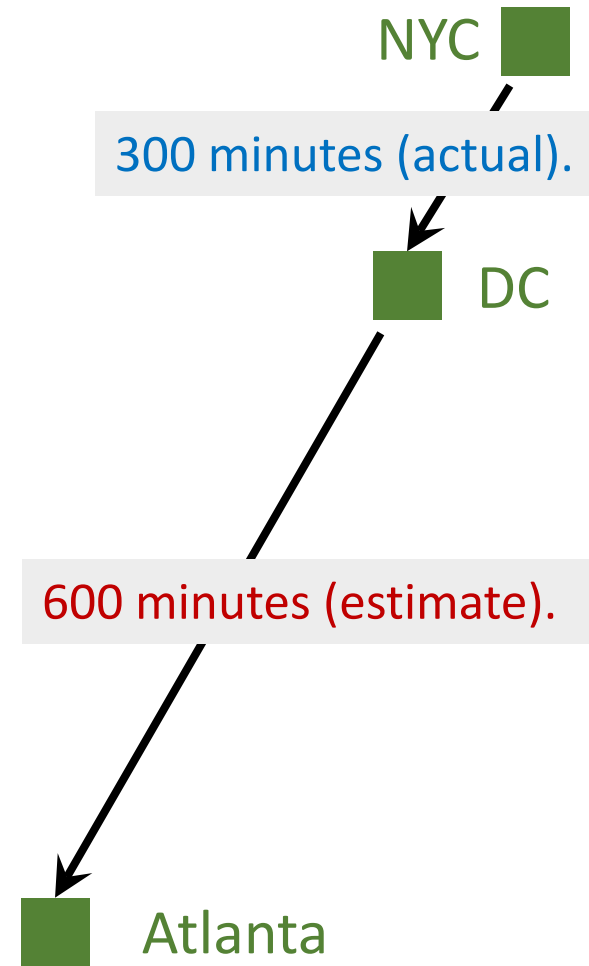
- Model's estimate:
NYC to Atlanta: 1000 minutes (estimate).
- I arrived at DC; actual time cost:
NYC to DC: 300 minutes (actual).
- Model now updates its estimate:
DC to Atlanta: 600 minutes (estimate).



Temporal Difference (TD) Learning

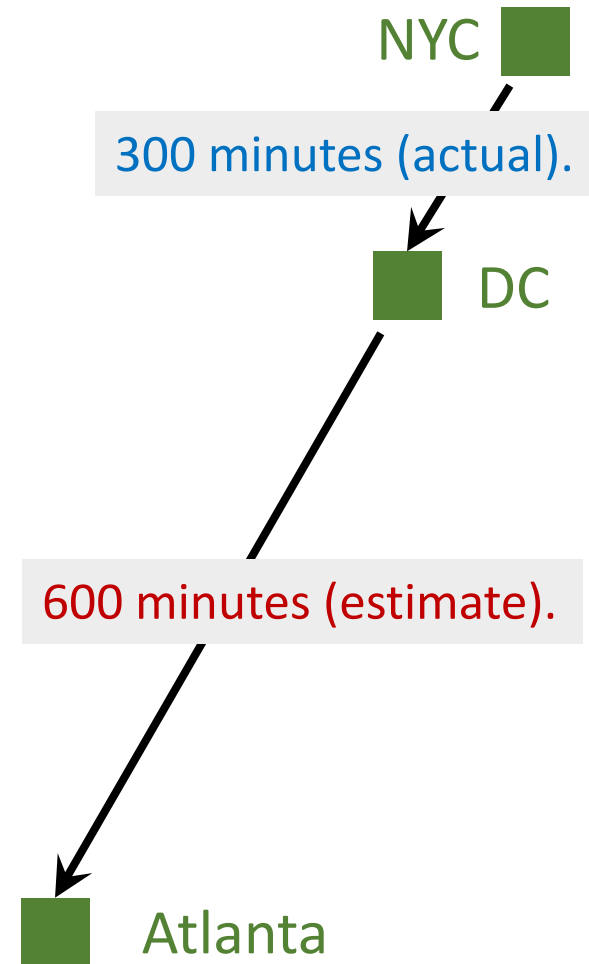
- Model's estimate: $Q(\mathbf{w}) = 1000$ minutes.
- Updated estimate: $300 + 600 = 900$ minutes.

TD target.



Temporal Difference (TD) Learning

- Model's estimate: $Q(\mathbf{w}) = 1000$ minutes.
- Updated estimate: $300 + 600 = 900$ minutes.
↓
TD target.
- TD target $y = 900$ is a more reliable estimate than 1000 .



Temporal Difference (TD) Learning

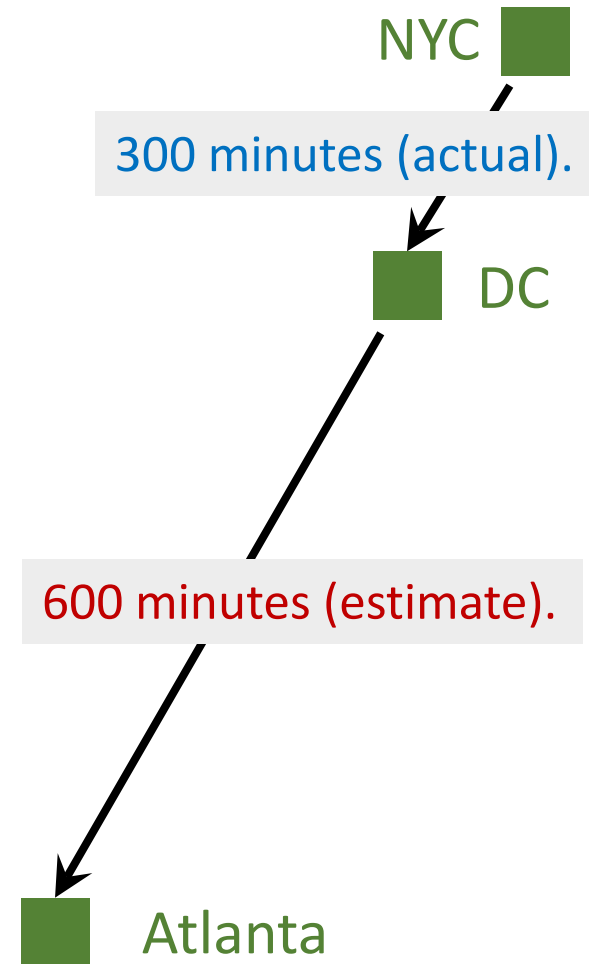
- Model's estimate: $Q(\mathbf{w}) = 1000$ minutes.
- Updated estimate: $300 + 600 = 900$ minutes.

TD target.

- TD target $y = 900$ is a more reliable estimate than 1000 .

- Loss: $L = \frac{1}{2} (Q(\mathbf{w}) - y)^2$.

TD error



Temporal Difference (TD) Learning

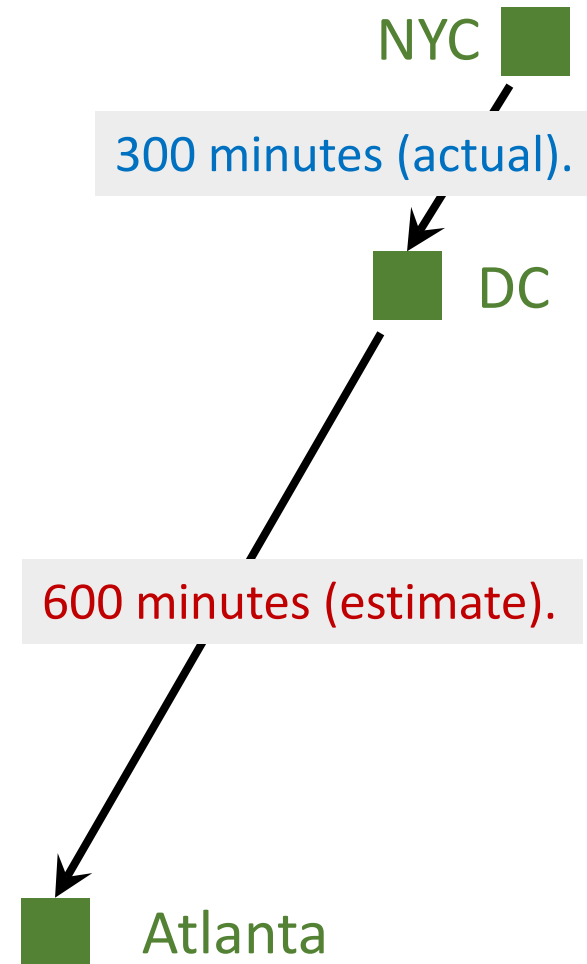
- Model's estimate: $Q(\mathbf{w}) = 1000$ minutes.
- Updated estimate: $300 + 600 = 900$ minutes.

TD target.

- TD target $y = 900$ is a more reliable estimate than 1000 .

- Loss: $L = \frac{1}{2} (Q(\mathbf{w}) - y)^2$.

- Gradient: $\frac{\partial L}{\partial \mathbf{w}} = \underbrace{(1000 - 900)}_{\text{TD error}} \cdot \frac{\partial Q(\mathbf{w})}{\partial \mathbf{w}}$.

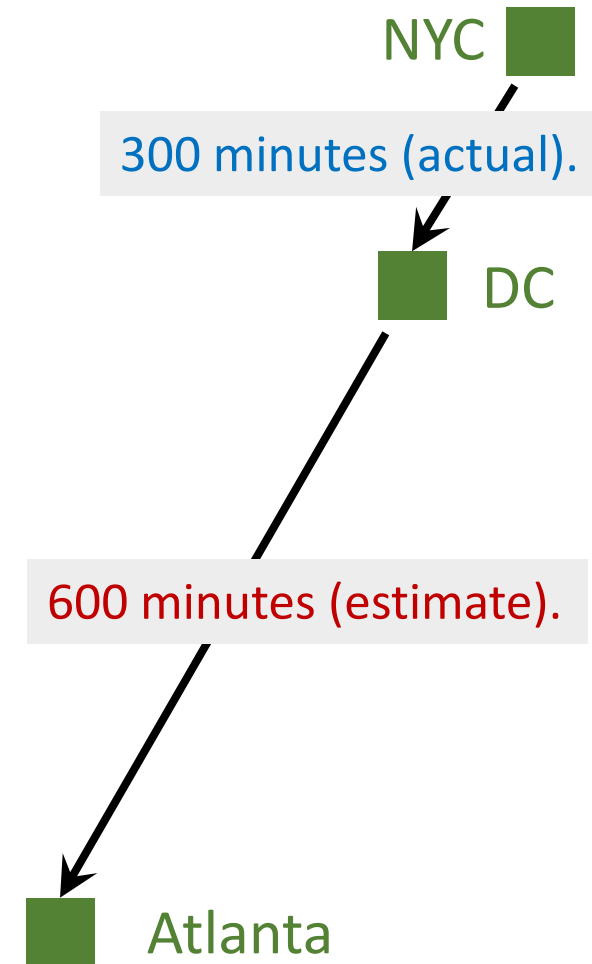


Temporal Difference (TD) Learning

- Model's estimate: $Q(\mathbf{w}) = 1000$ minutes.
- Updated estimate: $300 + 600 = 900$ minutes.

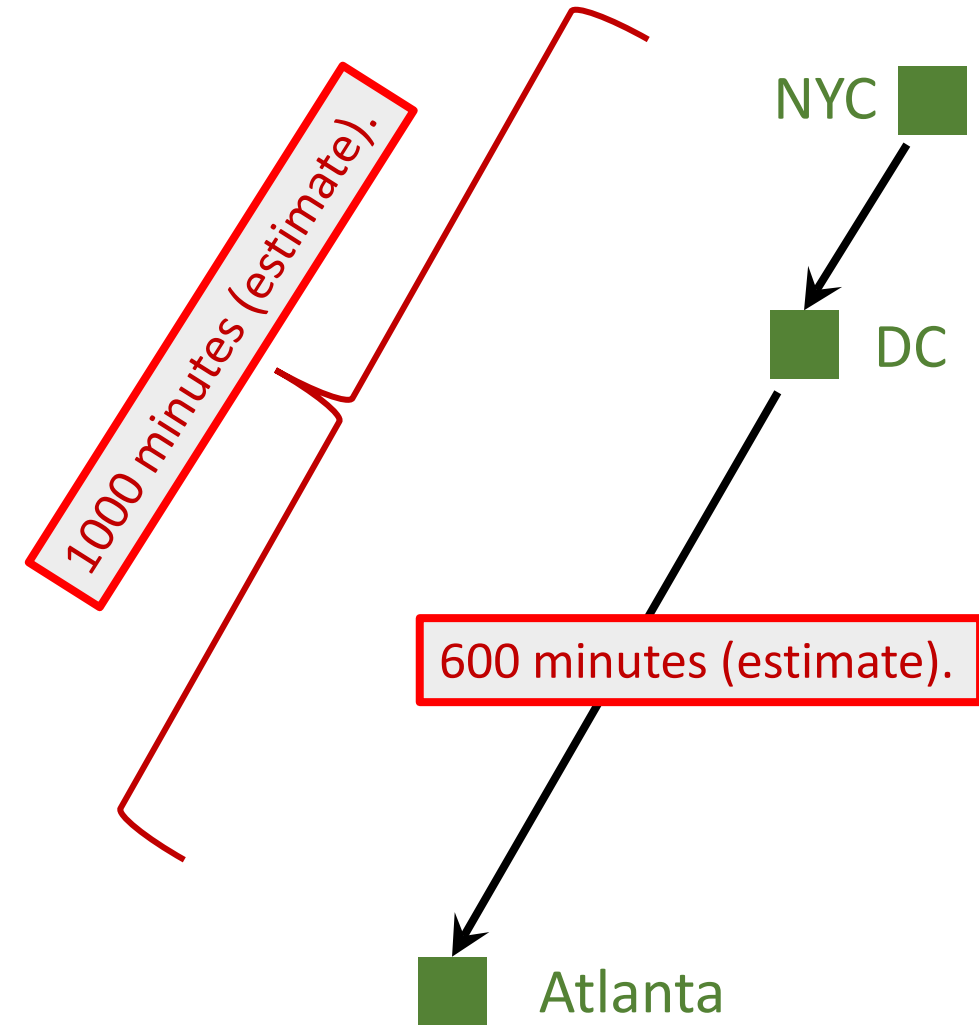
↘
TD target.

- TD target $y = 900$ is a more reliable estimate than 1000 .
- Loss: $L = \frac{1}{2} (Q(\mathbf{w}) - y)^2$.
- Gradient: $\frac{\partial L}{\partial \mathbf{w}} = (1000 - 900) \cdot \frac{\partial Q(\mathbf{w})}{\partial \mathbf{w}}$.
- Gradient descent: $\mathbf{w}_{t+1} = \mathbf{w}_t - \alpha \cdot \frac{\partial L}{\partial \mathbf{w}} \Big|_{\mathbf{w}=\mathbf{w}_t}$.



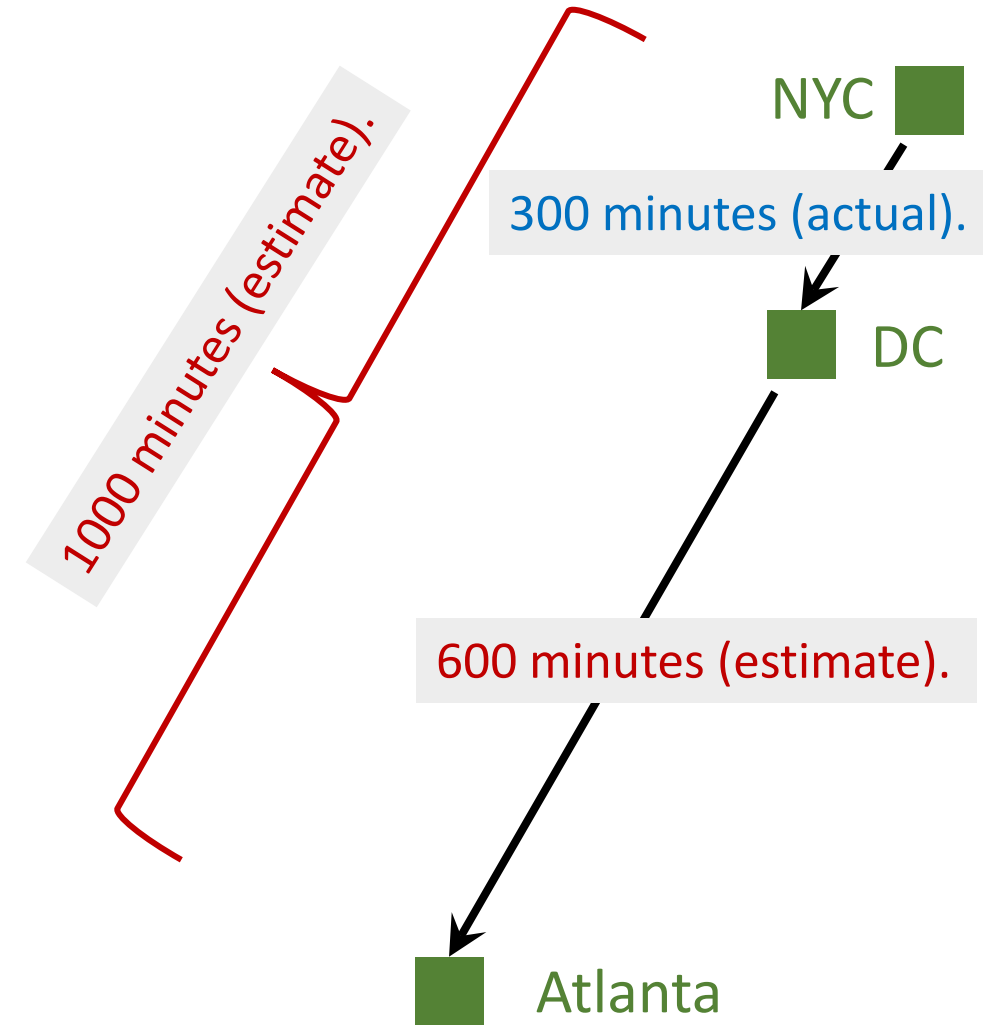
Why does TD learning work?

- Model's estimates:
 - NYC to Atlanta: 1000 minutes.
 - DC to Atlanta: 600 minutes.
 - ➔ NYC to DC: 400 minutes.



Why does TD learning work?

- Model's estimates:
 - NYC to Atlanta: 1000 minutes.
 - DC to Atlanta: 600 minutes.
 - → NYC to DC: 400 minutes.
- Ground truth:
 - NYC to DC: 300 minutes.
- TD error: $\delta = 400 - 300 = 100$



TD Learning for DQN

How to apply TD learning to DQN?

- In the “driving time” example, we have the equation:

$$T_{\text{NYC} \rightarrow \text{ATL}} \approx T_{\text{NYC} \rightarrow \text{DC}} + T_{\text{DC} \rightarrow \text{ATL}} .$$

Model's estimate

Actual time

Model's estimate

How to apply TD learning to DQN?

- In the “driving time” example, we have the equation:

$$T_{\text{NYC} \rightarrow \text{ATL}} \approx T_{\text{NYC} \rightarrow \text{DC}} + T_{\text{DC} \rightarrow \text{ATL}} .$$

The diagram illustrates the relationship between model estimates and actual time in the driving time example. It features three boxes at the bottom: "Model's estimate" (red text), "Actual time" (blue text), and "Model's estimate" (red text). Arrows point from these boxes to the corresponding terms in the equation above: a curved arrow from the first "Model's estimate" box to $T_{\text{NYC} \rightarrow \text{ATL}}$, a straight arrow from the "Actual time" box to $T_{\text{NYC} \rightarrow \text{DC}}$, and a curved arrow from the second "Model's estimate" box to $T_{\text{DC} \rightarrow \text{ATL}}$.

- In deep reinforcement learning:

$$Q^*(s_t, a_t) \approx r_t + \gamma \cdot \max_a Q^*(s_{t+1}, a).$$

How to apply TD learning to DQN?

Identity: $U_t = R_t + \gamma \cdot U_{t+1}$.

TD learning for DQN:

- DQN's output, $Q(s_t, a_t; \mathbf{w})$, is an estimate of U_t .
- DQN's output, $Q(s_{t+1}, a_{t+1}; \mathbf{w})$, is an estimate of U_{t+1} .

• Thus,
$$\underbrace{Q(s_t, a_t; \mathbf{w})}_{\text{estimate of } U_t} = \mathbb{E} \left[\underbrace{r_t + \gamma \cdot \max_a Q(s_{t+1}, a; \mathbf{w})}_{\text{estimate of } U_{t+1}} \right].$$

How to apply TD learning to DQN?

Identity: $U_t = R_t + \gamma \cdot U_{t+1}$.

TD learning for DQN:

- DQN's output, $Q(s_t, a_t; \mathbf{w})$, is an estimate of U_t .
- DQN's output, $Q(s_{t+1}, a_{t+1}; \mathbf{w})$, is an estimate of U_{t+1} .

• Thus,
$$\underbrace{Q(s_t, a_t; \mathbf{w})}_{\text{Prediction}} \approx \underbrace{r_t + \gamma \cdot \max_a Q(s_{t+1}, a; \mathbf{w})}_{\text{TD target}}.$$

Train DQN using TD learning

- Prediction: $Q(s_t, a_t; \mathbf{w}_t)$.
- TD target:

$$y_t = r_t + \gamma \cdot \max_a Q(s_{t+1}, a; \mathbf{w}_t).$$

Train DQN using TD learning

- Prediction: $Q(s_t, a_t; \mathbf{w}_t)$.
- TD target:

$$y_t = r_t + \gamma \cdot \max_a Q(s_{t+1}, a; \mathbf{w}_t).$$

- Loss: $L_t = \frac{1}{2} [Q(s_t, a_t; \mathbf{w}) - y_t]^2$.
- Gradient descent: $\mathbf{w}_{t+1} = \mathbf{w}_t - \alpha \cdot \frac{\partial L_t}{\partial \mathbf{w}} \Big|_{\mathbf{w}=\mathbf{w}_t}$.

Explore the Environment

- **ϵ -greedy policy:**
 - With probability ϵ , the agent chooses a random action (exploration).
 - With probability $1 - \epsilon$, the agent chooses the action that has the highest predicted Q-value (exploitation).
- **Decaying ϵ :** Often, DQN uses an **annealing strategy** where ϵ starts high (favoring exploration) and gradually decreases over time (favoring exploitation as the agent learns more).

Summary

Temporal Difference (TD) Learning

Algorithm: One iteration of TD learning.

1. Observe state $S_t = s_t$ and perform action $A_t = a_t$.
2. Predict the value: $q_t = Q(s_t, a_t; \mathbf{w}_t)$.
3. Differentiate the value network: $\mathbf{d}_t = \frac{\partial Q(s_t, a_t; \mathbf{w})}{\partial \mathbf{w}} \Big|_{\mathbf{w}=\mathbf{w}_t}$.

Temporal Difference (TD) Learning

Algorithm: One iteration of TD learning.

1. Observe state $S_t = s_t$ and perform action $A_t = a_t$.
2. Predict the value: $q_t = Q(s_t, a_t; \mathbf{w}_t)$.
3. Differentiate the value network: $\mathbf{d}_t = \frac{\partial Q(s_t, a_t; \mathbf{w})}{\partial \mathbf{w}} \Big|_{\mathbf{w}=\mathbf{w}_t}$.
4. Environment provides new state s_{t+1} and reward r_t .
5. Compute TD target: $y_t = r_t + \gamma \cdot \max_a Q(s_{t+1}, a; \mathbf{w}_t)$.

Temporal Difference (TD) Learning

Algorithm: One iteration of TD learning.

1. Observe state $S_t = s_t$ and perform action $A_t = a_t$.
2. Predict the value: $q_t = Q(s_t, a_t; \mathbf{w}_t)$.
3. Differentiate the value network: $\mathbf{d}_t = \left. \frac{\partial Q(s_t, a_t; \mathbf{w})}{\partial \mathbf{w}} \right|_{\mathbf{w}=\mathbf{w}_t}$.
4. Environment provides new state s_{t+1} and reward r_t .
5. Compute TD target: $y_t = r_t + \gamma \cdot \max_a Q(s_{t+1}, a; \mathbf{w}_t)$.
6. Gradient descent: $\mathbf{w}_{t+1} = \mathbf{w}_t - \alpha \cdot (q_t - y_t) \cdot \mathbf{d}_t$.

Process of Q Learning

- Initialize network $Q(s, a; \mathbf{w})$
- Repeat:
 - Observe the current state s_t
 - Choose an action (**ϵ -greedy** strategy): select action a_t using an **exploration policy**:
 - With probability ϵ , choose a random action (exploration).
 - With probability $1 - \epsilon$, choose the action with the highest $Q(s_t, a_t; \mathbf{w})$ (exploitation).
 - Take the action and observe the reward
 - Update $Q(s, a; \mathbf{w})$ using TD learning

- After training, the **optimal policy** is:

$$\pi^*(s) := \arg \max_a Q(s, a; \mathbf{w})$$

Play Breakout using DQN



(The video was posted on YouTube by DeepMind)

Thank you!

<http://wangshusen.github.io/>