

Treaty 6 Land Acknowledgement

More Acknowledgements

Outline

1. Overview

2. Background

3. Theory

4. Small Experiments

5. Large Experiments

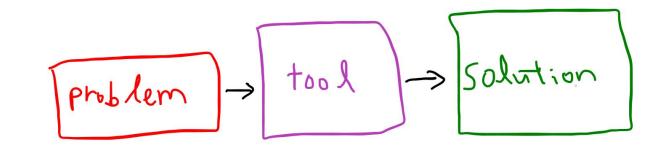
6. Concluding Thoughts



Overview

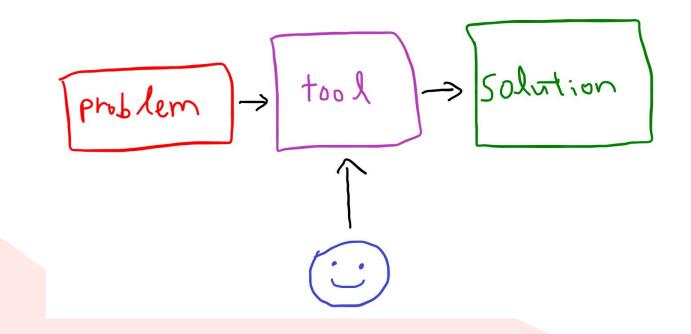
Artificial Intelligence

Artificial Intelligence

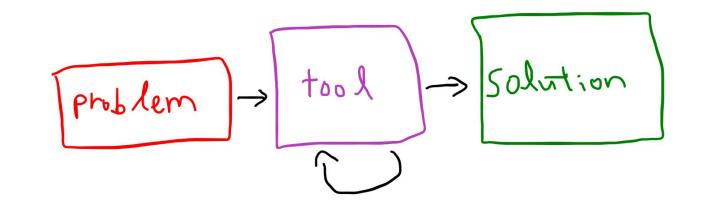




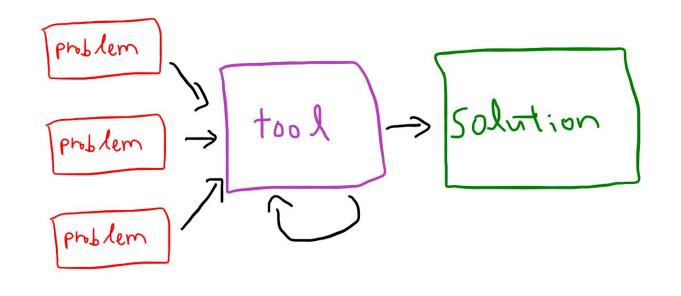
Human-designed Tools



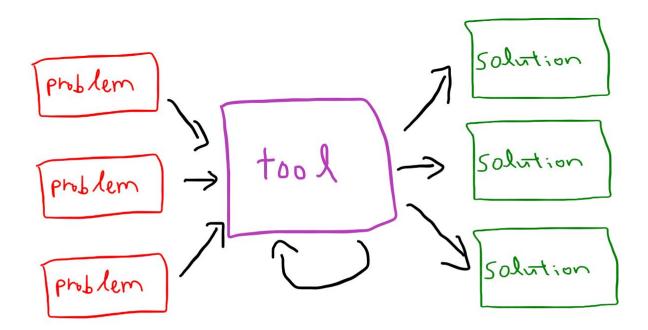
Tools that design themselves



Different Problems



Learning



Reinforcement Learning

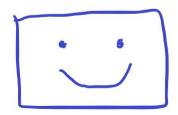






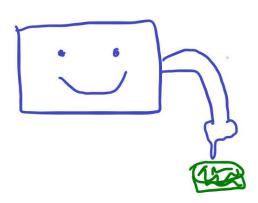


Agent observes a state



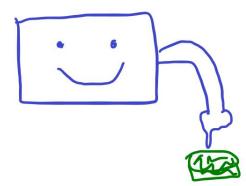


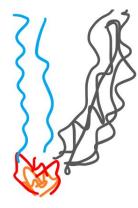
Agent acts (according to a policy)



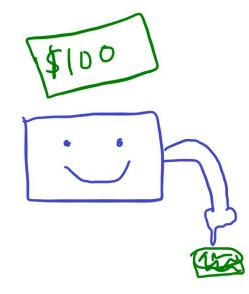


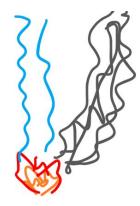
Agent observes a new state



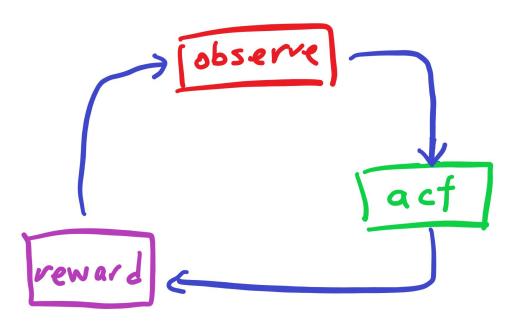


Agent gets reward and learns/improves policy





Rinse and repeat



Goal of RL agents

Maximize the return

Maximum-Entropy RL

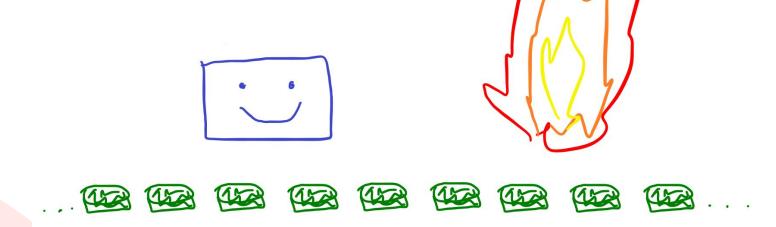
One button is easy







Many buttons is hard



In a nutshell



So what is this thesis about?

An analysis of the **policy improvement** properties of **two objective functions** in **MERL**

Which objective functions?

Forward KL Divergence Reverse KL Divergence

Related Work

- Entropy regularisation (Ziebart, 2010; Levine, 2018; Haarnoja et al., 2018; Ahmed et al., 2019; Mei et al., 2020)
- API (Kakade and Langford, 2002; Perkins and Pendrith, 2002; Perkins and Precup, 2003; Bertsekas, 2011; Scherrer and Geist, 2014)
- Actor-critic + policy gradient (Sutton 1984; Williams 1992; Konda and Tsitsiklis, 2000; Sutton et al., 2000; Silver et al., 2014; Mnih et al., 2016; Schulman et al., 2016; Fellows et al., 2019; Ryu et al., 2020)
 - KL Divergence (**Peters et al.**, 2010; **Neumann**, 2011; **Levine**, 2018)

Contributions

- 1. Average policy improvement for **RKL**
- 2. FKL counterexample
- 3. FKL improvement with **additional conditions**
- 4. Empirical comparisons

Background

RL and MDPs

MDP = 5 things

(-, -, -, -, -)

State space

(S, ..., ..., ...)



(S, A, ..., ...)

Transition kernel

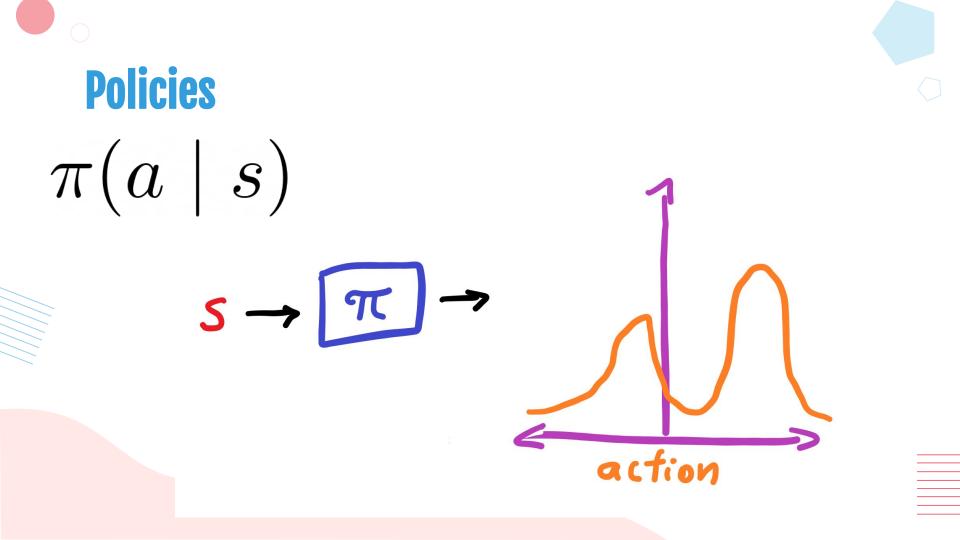
(S, A, ..., p) $p(s' \mid s, a)$

Reward function

 $(S, \mathcal{A}, r, -, p)$ r(s, a)

Discount factor

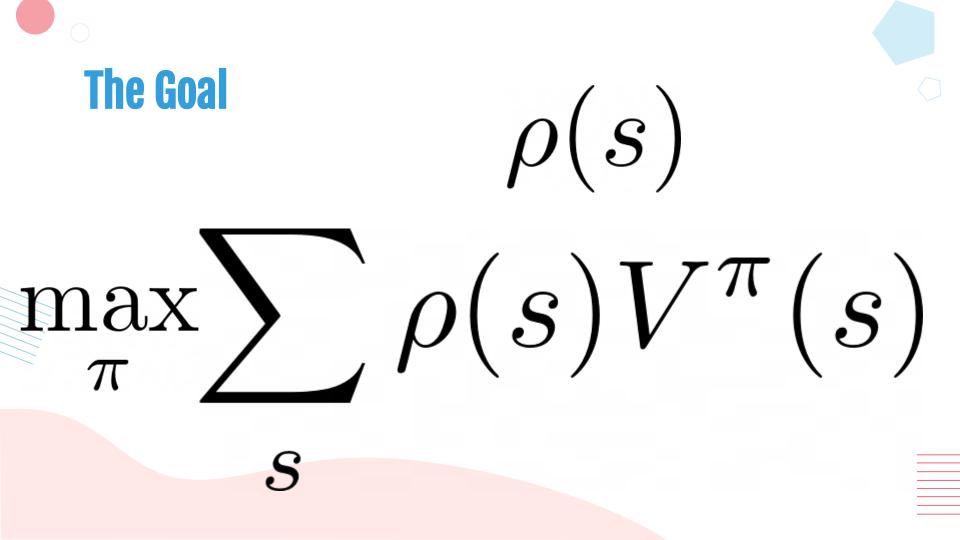
 $(S, \mathcal{A}, r, \gamma, p)$ $\gamma^t r(s_t, a_t)$ G_{t}



Value functions $G := \sum \gamma^t r(s_t, a_t)$ t=0

$V^{\pi}(s) := \mathbb{E}_{\pi}[G \mid S_0 = s]$

 $Q^{\pi}(s,a) := \mathbb{E}_{\pi}[G \mid S_0 = s, A_0 = a]$



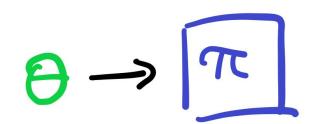
There are too many policies!

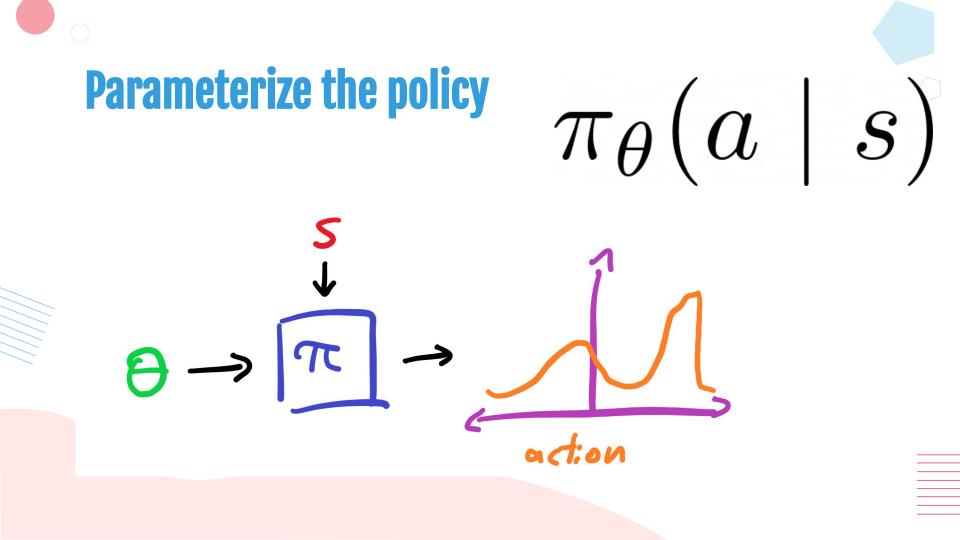
S states, A actions in each state

at least $A^{\rm S}\,$ possible policies

Parameterize the policy

 $\pi_{\theta}(a \mid s)$





Policy Optimization

$(\rho(s)V^{\pi_{\theta}}(s))$ $\eta(\theta) := \lambda$ $\max \eta(\theta)$

Policy Gradient Theorem (Sutton et al., 2000)

$$\nabla \eta(\theta) = \sum_{s,a} d^{\pi_{\theta}}(s) Q^{\pi_{\theta}}(s,a) \underbrace{\pi_{\theta}(a \mid s) \nabla \log \pi_{\theta}(a \mid s)}_{\nabla \pi_{\theta}(a \mid s)}$$

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Future state visitation distribution

Policy Gradient Theorem (Sutton et al., 2000)

$$\nabla \eta(\theta) = \sum_{s,a} d^{\pi_{\theta}}(s) Q^{\pi_{\theta}}(s,a) \underbrace{\pi_{\theta}(a \mid s) \nabla \log \pi_{\theta}(a \mid s)}_{\nabla \pi_{\theta}(a \mid s)}$$

Action-value function

How to use it? $a \sim \pi_{\theta}(\cdot \mid s)$ $s \sim d^{\pi_{\theta}}(s)$ $G \sim Q^{\pi_{\theta}}(s, a)$

$\theta_{t+1} \leftarrow \theta_t + \beta G \nabla \log \pi_{\theta_t}(a \mid s)$

Learn the action-value

 $Q(s,a) \approx Q^{\pi_{\theta}}(s,a)$ Use some TD-like method

Improve the policy

$\theta_{t+1} \leftarrow \theta_t + \beta \hat{Q}(s, a) \nabla \log \pi_{\theta_t}(a \mid s)$

Improve the policy

(s, a, r, s')

$\theta_{t+1} \leftarrow \theta_t + \beta \hat{Q}(s, a) \nabla \log \pi_{\theta_t}(a \mid s)$

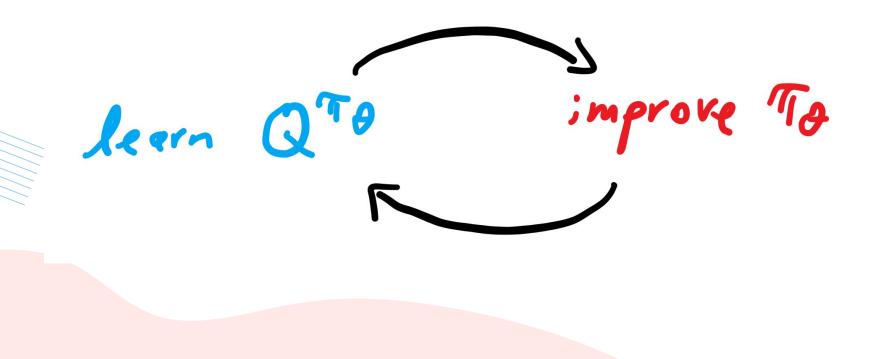
 $\theta_{t+1} \leftarrow \theta_t + \beta \gamma^t \hat{Q}(s, a) \nabla \log \pi_{\theta_t}(a \mid s)$

Remark on bias

1. Not including γ^t

2. Incompatible $\hat{Q}(s,a)$

Approximate Policy Iteration



How else could we improve the policy?

 $\nabla \eta(\theta) = \sum d^{\pi_{\theta}}(s) Q^{\pi_{\theta}}(s, a) \nabla \pi_{\theta}(a \mid s)$ s, a

How else could we improve the policy?

 $\nabla \eta(\theta) = \nabla \left(\sum_{s,a} d^{\mu}(s) Q^{\mu}(s,a) \pi_{\theta}(a \mid s) \right)_{\mu = \pi_{\theta}}$

"Approximate" objective

 $\eta(\theta) \approx \sum d^{\mu}(s) Q^{\mu}(s, a) \pi_{\theta}(a \mid s)$ s, a

Be greedy with respect to action-values

$$\eta(\theta_{t+1}) \approx \sum_{s,a} d^{\theta_t}(s) Q^{\theta_t}(s,a) \pi_{\theta_{t+1}}(a \mid s)$$

$$\pi_{\theta_{t+1}}(\cdot \mid s) = \operatorname{argmax}_{\pi} \sum_{a} Q^{\pi_{\theta_{t}}}(s, a) \pi(a \mid s)$$
$$\pi_{\theta_{t+1}}(a \mid s) = 1_{\operatorname{argmax}_{b}} Q^{\pi_{\theta_{t}}}(s, b)$$

Other target policy distributions

$\pi_{\theta_{t+1}}(a \mid s) \approx \underbrace{\text{some better policy}}_{\text{based on } Q^{\pi_{\theta_t}}(s, \cdot)}$

One choice of distribution

 $\pi_{\theta_{t+1}}(a \mid s) \propto \exp(\tau^{-1} Q^{\pi_{\theta_t}}(s, a))$ $\tau > 0$

Entropy

$\mathcal{H}(\pi(\cdot \mid s)) := -\sum_{a} \pi(a \mid s) \log \pi(a \mid s)$

Soft greedification

$$\pi_{\theta_{t+1}}(a \mid s) \propto \exp(\underbrace{\tau^{-1}}_{\tau > 0} Q^{\pi_{\theta_t}}(s, a))$$

$$\pi_{\theta_{t+1}}(\cdot \mid s) = \operatorname{argmax}_{\pi} \sum Q^{\pi_{\theta_t}}(s, a) \pi(a \mid s) + \tau \mathcal{H}(\pi(\cdot \mid s))$$

a

Objective function aside

$\eta_{\tau}(\boldsymbol{\theta}) \coloneqq p(\boldsymbol{s}) \boldsymbol{W}_{\tau}^{\pi}(\boldsymbol{s})$

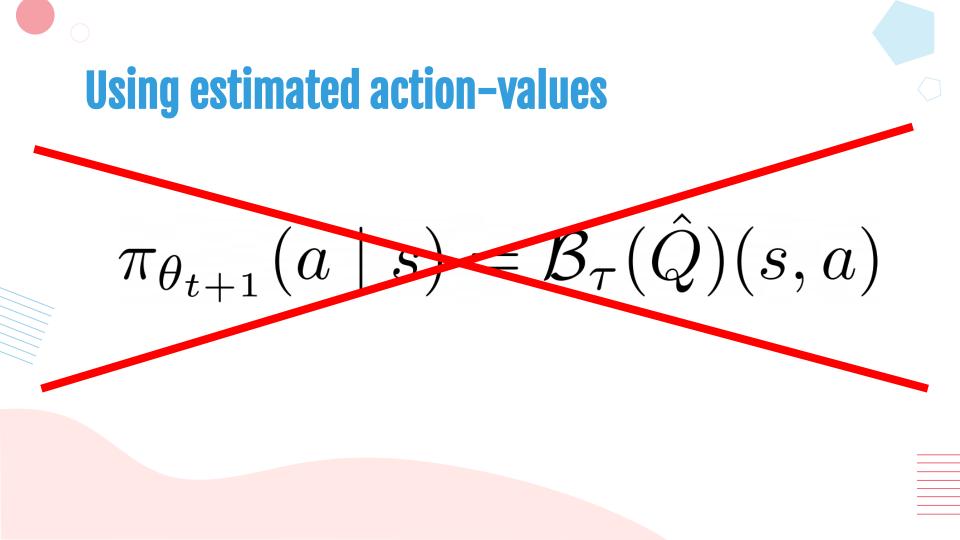
 $S\!S$

Soft value functions

 $G_{\tau} := \sum \gamma^t (r(s_t, a_t) - \tau \log \pi(a_t \mid s_t))$ t=0 $V_{\tau}^{\pi}(s) := \mathbb{E}_{\pi}[G_{\tau} \mid S_0 = s]$

Notational aside

$\mathcal{B}_{\tau}(Q)(s,\cdot) \leftrightarrow \exp(\tau^{-1}Q(s,\cdot))$



KL Divergence

$\operatorname{KL}(p \parallel q) = \sum_{a} p(a) \log \frac{p(a)}{q(a)}$

But which KL?

RKL $\min_{\theta} \operatorname{KL}(\pi_{\theta}(\cdot \mid s) \parallel \mathcal{B}_{\tau}(\hat{Q})(s, \cdot))$

FKL $\min_{\theta} \operatorname{KL}(\mathcal{B}_{\tau}(\hat{Q})(s, \cdot) \parallel \pi_{\theta}(\cdot \mid s))$

Can also take limits of temperature Hard RKL $\min_{A} - \sum \hat{Q}(s, a) \pi_{\theta}(a \mid s)$ Hard FKL $\min_{\theta} - \log \pi_{\theta}^{u} \left(\operatorname{argmax}_{a} \hat{Q}(s, a) \mid s \right)$

Main question

If I (approximately) minimize with either KL, how good is the resulting policy?

What's next?



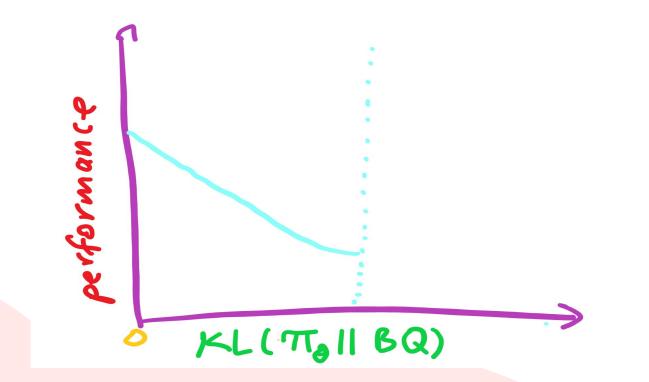
Theory



Previous Work (Haarnoja et al., 2018)



Previous Work (Haarnoja et al., 2018)



Lemma 1 (Policy Improvement under RKL Reduction, Restatement of Lemma 2 (Haarnoja, Zhou, et al., 2018)). For $\pi_{\text{old}}, \pi_{\text{new}} \in \Pi$, if for all s

 $\mathrm{KL}(\pi_{\mathrm{new}}(\cdot \mid s) \parallel \mathcal{B}Q_{\tau}^{\pi_{\mathrm{old}}}(s, \cdot)) \leq \mathrm{KL}(\pi_{\mathrm{old}}(\cdot \mid s) \parallel \mathcal{B}Q_{\tau}^{\pi_{\mathrm{old}}}(s, \cdot))$

then $Q_{\tau}^{\pi_{\text{new}}}(s,a) \geq Q_{\tau}^{\pi_{\text{old}}}(s,a)$ for all (s,a) and $\tau > 0$.

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Problem



Requires RKL reduction or maintenance in every state

An average RKL reduction is sufficient for policy improvement

Some definitions

$\eta_{\tau}(\pi) := \mathbb{E}_{\rho}[V_{\tau}^{\pi}(s)]$

$A^{\pi}_{\tau}(s,a) := Q^{\pi}_{\tau}(s,a) - \tau \log \pi(a \mid s) - V^{\pi}_{\tau}(s)$

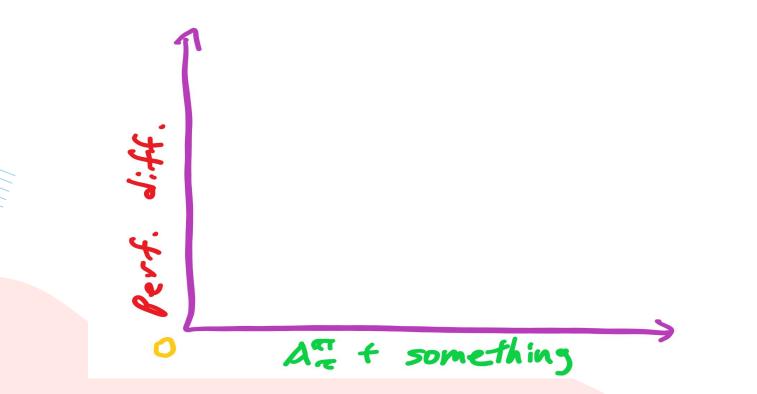




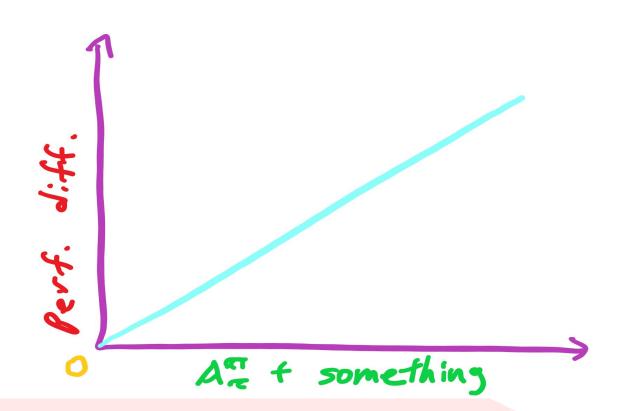
Compare two policies

π_{new}, π_{old}

Idea of the lemma



Idea of the lemma



$$\eta_{\tau}(\pi_{\text{new}}) - \eta_{\tau}(\pi_{\text{old}}) = \frac{1}{1 - \gamma} \mathbb{E}_{d^{\pi_{\text{new}}},\pi_{\text{new}}}[A_{\tau}^{\pi_{\text{old}}}(s,a)] + \frac{\tau}{1 - \gamma} \mathbb{E}_{d^{\pi_{\text{new}}}}[\text{KL}(\pi_{\text{new}}(\cdot \mid s) \parallel \pi_{\text{old}}(\cdot \mid s))].$$

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Just write it out

Proposition 1 (Policy Improvement under Average RKL Reduction). For $\pi_{\text{old}}, \pi_{\text{new}} \in \Pi, if$

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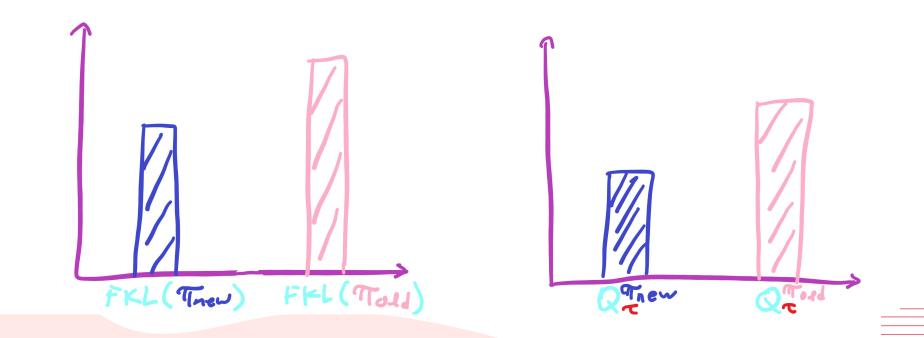
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The FKL can fail to induce improvement

What do we want?



FKL Counterexample

Proposition 2 (Counterexample for Policy Improvement with FKL). There exists an MDP, a state s', an initial policy π_{old} , policy π_{new} , and temperature $\tau > 0$ such that for any $\gamma \in (0, 1]$

 $\forall s \in S, \operatorname{KL}(\mathcal{B}Q^{\pi_{\operatorname{old}}}_{\tau}(s, \cdot) \parallel \pi_{\operatorname{old}}(\cdot \mid s) \geq \operatorname{KL}(\mathcal{B}Q^{\pi_{\operatorname{old}}}_{\tau}(s, \cdot) \parallel \pi_{\operatorname{new}}(\cdot \mid s))$

but $\forall a \in \mathcal{A}, Q_{\tau}^{\pi_{\text{new}}}(s', a) < Q_{\tau}^{\pi_{\text{old}}}(s', a).$

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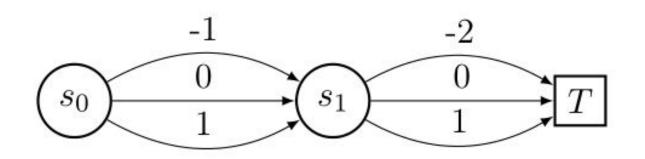
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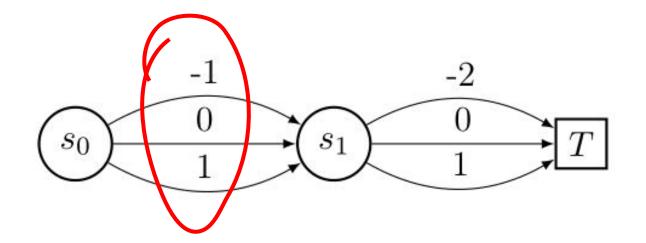
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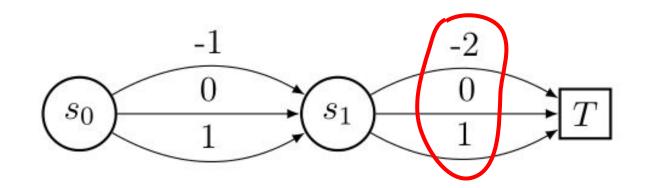
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Can we do better?

What if we just reduced the FKL even more?

The FKL can induce policy improvement with a sufficiently large reduction

Proposition 3 (Policy Improvement for FKL with Sufficient Reduction). Assume a discrete action space with $|\mathcal{A}| < \infty$, with a policy space Π that consists of policies where $\pi(a \mid s) > 0$ for all a. Let $C \ge 0$, $\pi_{\text{old}}, \pi_{\text{new}} \in \Pi$ be such that for a state s,

$$\mathrm{KL}(\mathcal{B}Q^{\pi_{\mathrm{old}}}(s,\cdot) \parallel \pi_{\mathrm{new}}(\cdot \mid s)) + C \leq \mathrm{KL}(\mathcal{B}Q^{\pi_{\mathrm{old}}}(s,\cdot) \parallel \pi_{\mathrm{old}}(\cdot \mid s)), \qquad (3.1)$$

where C additionally satisfies

$$C \ge \frac{1}{2} \sum_{a} \left(1 - \frac{1}{\pi_{\text{old}}(a \mid s)} \right)^2 \left(1 + \frac{Q^{\pi_{\text{old}}}(s, a)}{\tau} + \frac{\exp(\tau^{-1}Q^{\pi_{\text{old}}}(s, a))Q^{\pi_{\text{old}}}(s, a)^2}{2\tau^2} \right) \\ + \frac{1}{2} \sum_{a} \exp(\tau^{-1}Q^{\pi_{\text{old}}}(s, a))\tau^{-2}Q^{\pi_{\text{old}}}(s, a)^2 (1 - \pi_{\text{old}}(a \mid s))$$

with $\tau > 0$. Then,

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with $\tau > 0$. Then,

$$\sum_{a} Q^{\pi_{\text{old}}}(s,a)\pi_{\text{old}}(a \mid s) \leq \sum_{a} Q^{\pi_{\text{old}}}(s,a)\pi_{\text{new}}(a \mid s).$$

Proposition 3 (Policy Improvement for FKL with Sufficient Reduction). Assume a discrete action space with $|\mathcal{A}| < \infty$, with a policy space Π that consists of policies where $\pi(a \mid s) > 0$ for all a. Let $C \ge 0$, $\pi_{\text{old}}, \pi_{\text{new}} \in \Pi$ be such that for a state s,

$$\mathrm{KL}(\mathcal{B}Q^{\pi_{\mathrm{old}}}(s,\cdot) \parallel \pi_{\mathrm{new}}(\cdot \mid s)) + C \leq \mathrm{KL}(\mathcal{B}Q^{\pi_{\mathrm{old}}}(s,\cdot) \parallel \pi_{\mathrm{old}}(\cdot \mid s)), \qquad (3.1)$$

where C additionally satisfies

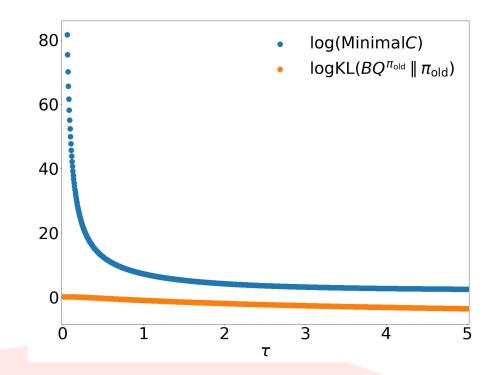
$$C \ge \frac{1}{2} \sum_{a} \left(1 - \frac{1}{\pi_{\text{old}}(a \mid s)} \right)^2 \left(1 + \frac{Q^{\pi_{\text{old}}}(s, a)}{\tau} + \frac{\exp(\tau^{-1}Q^{\pi_{\text{old}}}(s, a))Q^{\pi_{\text{old}}}(s, a)^2}{2\tau^2} \right) \\ + \frac{1}{2} \sum_{a} \exp(\tau^{-1}Q^{\pi_{\text{old}}}(s, a))\tau^{-2}Q^{\pi_{\text{old}}}(s, a)^2 (1 - \pi_{\text{old}}(a \mid s))$$

with $\tau > 0$. Then,

$$\sum_{a} Q^{\pi_{\text{old}}}(s, a) \pi_{\text{old}}(a \mid s) \le \sum_{a} Q^{\pi_{\text{old}}}(s, a) \pi_{\text{new}}(a \mid s).$$



The condition can be quite strong!





Corollary 1. Assume the following are true.

$$\mathbb{E}_{d^{\pi_{new}},\pi_{old}}[Q_{\tau}^{\pi_{old}}(s,a)] \leq \mathbb{E}_{d^{\pi_{new}},\pi_{new}}[Q_{\tau}^{\pi_{old}}(s,a)],$$

$$\tau \mathbb{E}_{d^{\pi_{new}}}[\mathcal{H}(\pi_{new}(\cdot \mid s))] \geq \tau \mathbb{E}_{d^{\pi_{new}}}[\mathcal{H}(\pi_{old}(\cdot \mid s))].$$

Then $\eta_{\tau}(\pi_{new}) \geq \eta_{\tau}(\pi_{old})$. This conclusion also holds for $\tau = 0$.

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$$\eta_{\tau}(\pi_{new}) \geq \eta_{\tau}(\pi_{old}). \text{ This conclusion also holds for } \tau = 0.$$





Just writing it out

Takeaways

1. The RKL has a stronger policy improvement result than the FKL

2. The FKL can fail to induce policy improvement

3. FKL policy improvement can follow with some strong assumptions.



1. Assumed exact critic

2. Strong FKL conditions



2 minute break

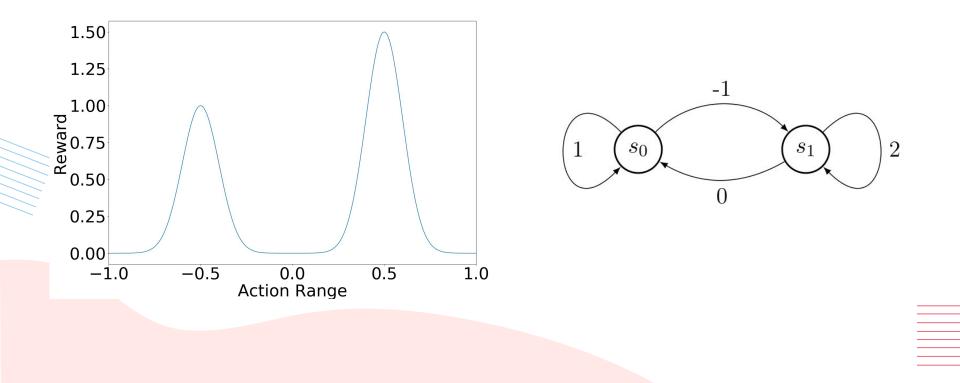
Small Experiments

Goals



Understand any policy improvement differences in simple environments

(Continuous-action) Environments

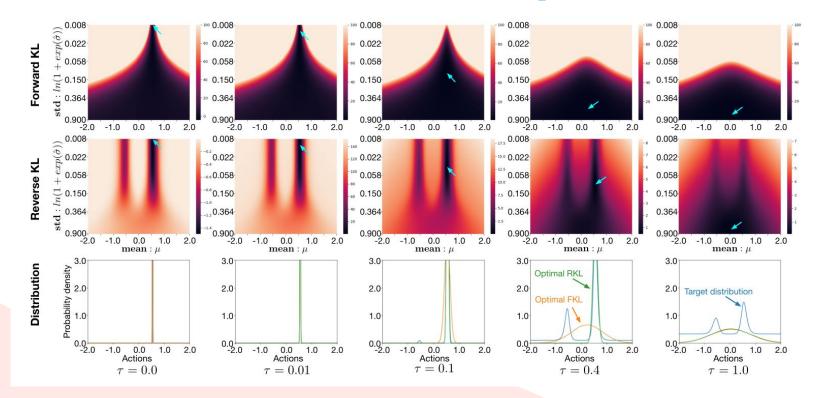


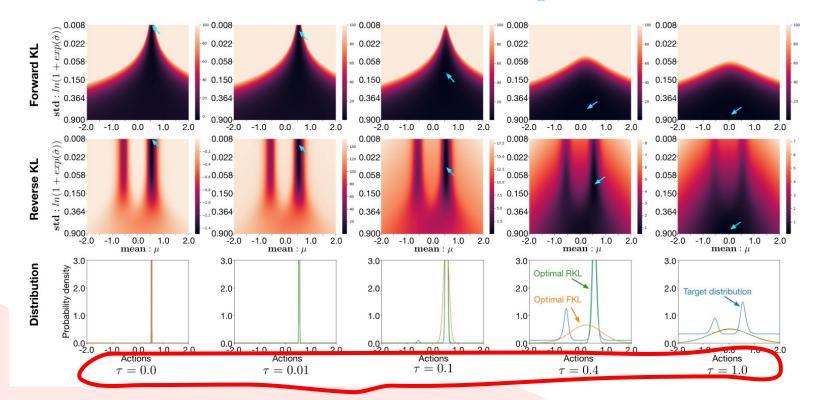
Implementation

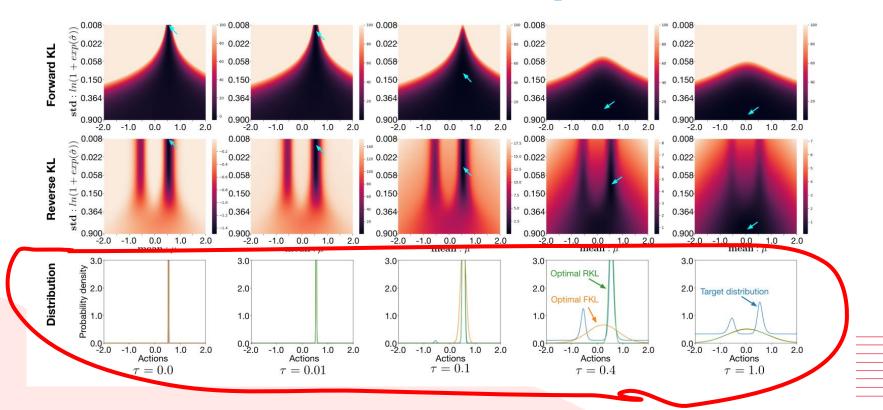
- 1. Tanh-Gaussian policy
- 2. Numerical integration

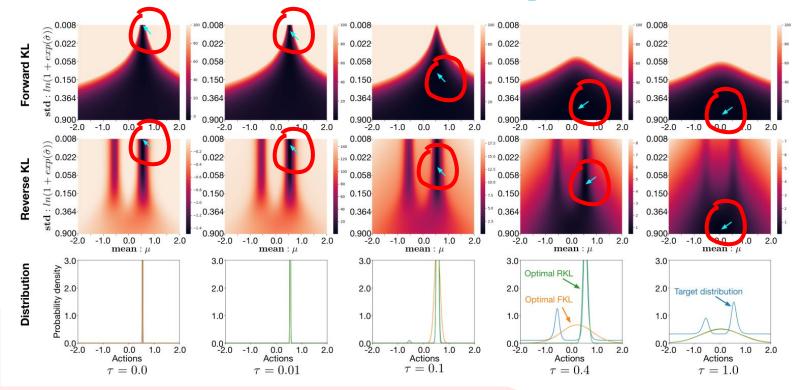
FKL has a smoother loss landscape on the Bimodal Bandit

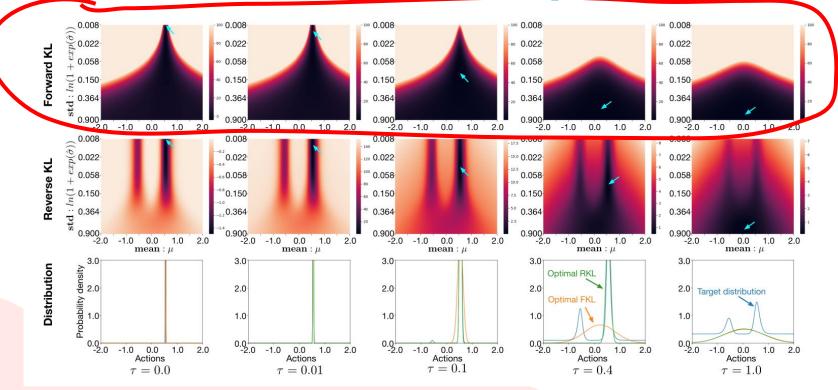
- 1. Each KL objective is a function of the policy parameters
- 2. Plot the value of the KL objective as we vary the policy parameters

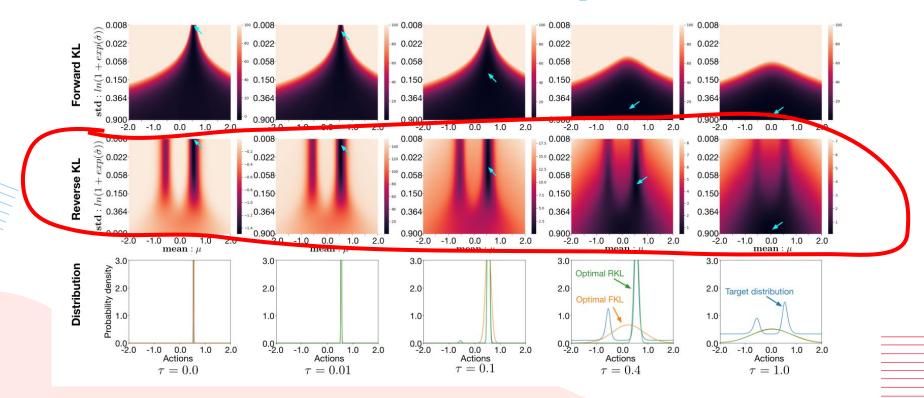


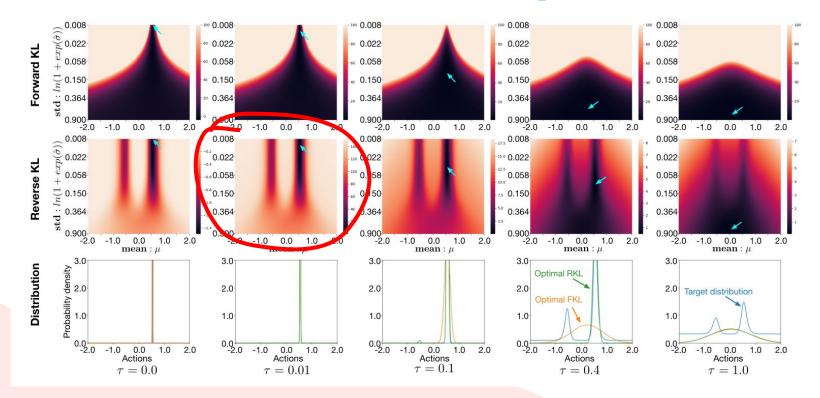






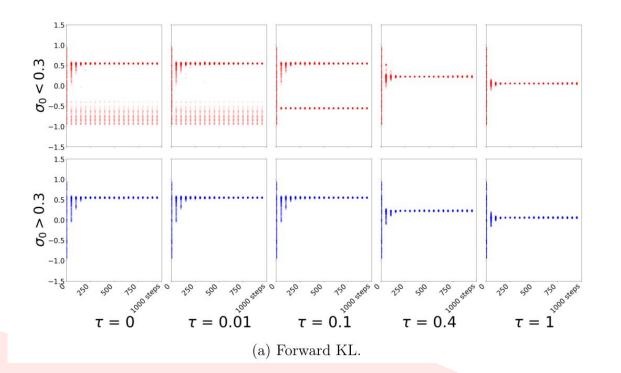




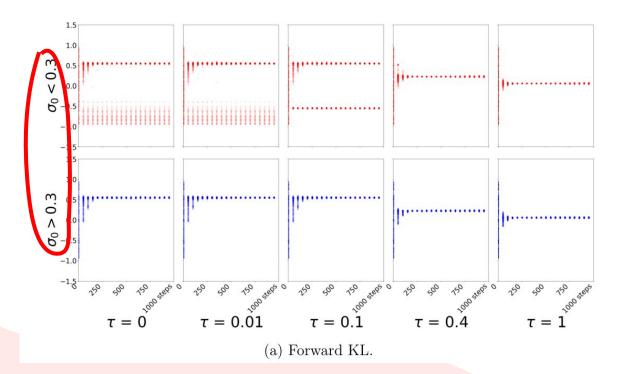


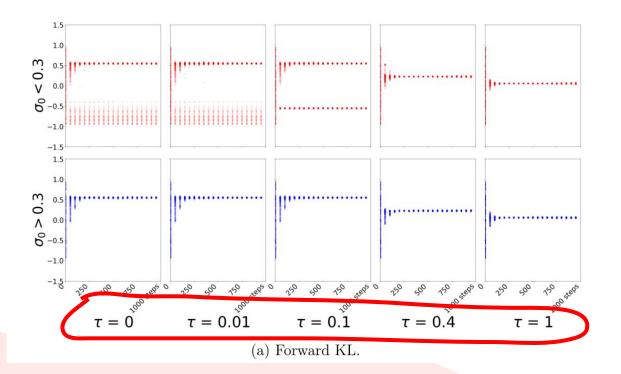
Tracking Bandit Iterates over Time

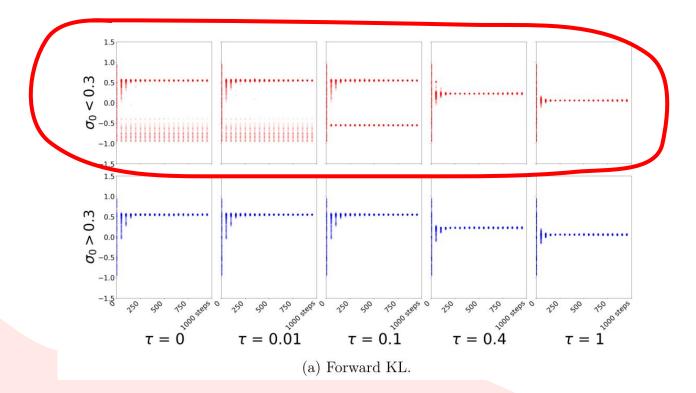
- 1. Randomly initialize policy parameters
- 2. Calculate target distribution with reward
- 3. Take gradient steps on the KL to update the parameters
- 4. Repeat (2) (3) for N steps
- 5. Repeat (1) (4) for 1000 initializations

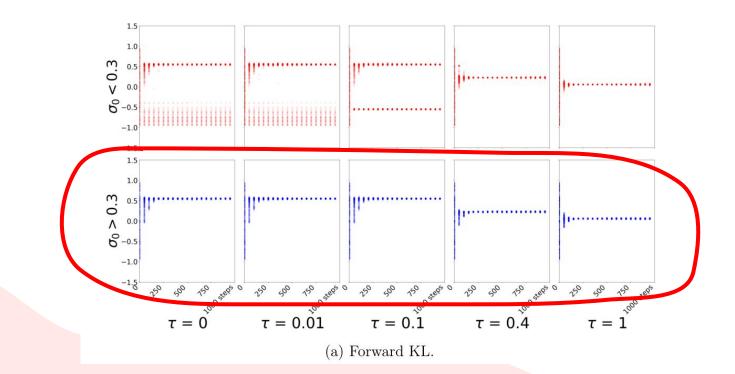




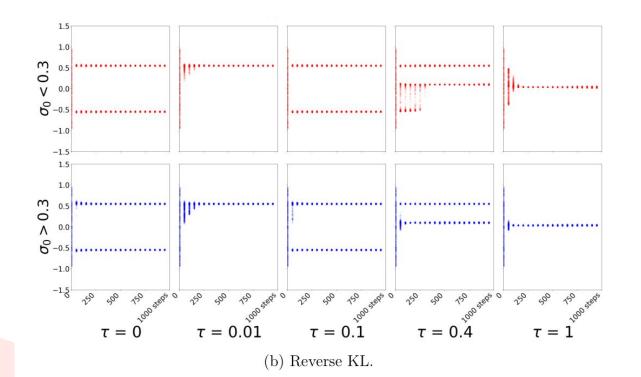


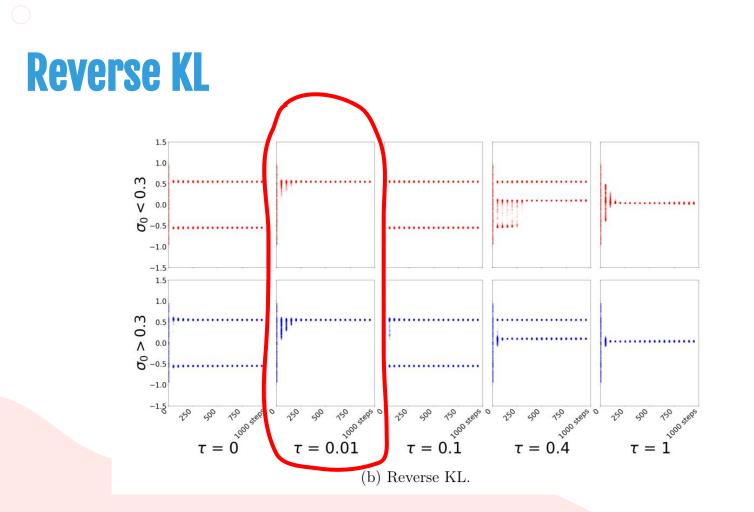












The FKL solution is more suboptimal on Switch-Stay

Experimental question

After optimizing a policy under either KL for some time, what is the quality of the resulting policy?

Experiment description

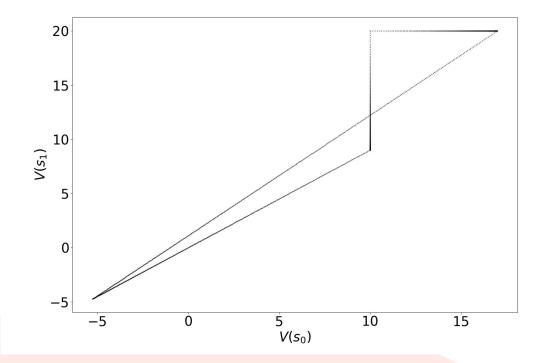
- 1. Randomly initialize policy parameters
- 2. Calculate value function of policy
- 3. Take gradient step with respect to mean KL divergence
- 4. Repeat (2) (3) for 1000 steps
- 5. Plot value function of the final policy
- 6. Repeat for (1) (5) for 1000 initializations

Value function space

The value function polytope is the space of all possible value functions for an MDP

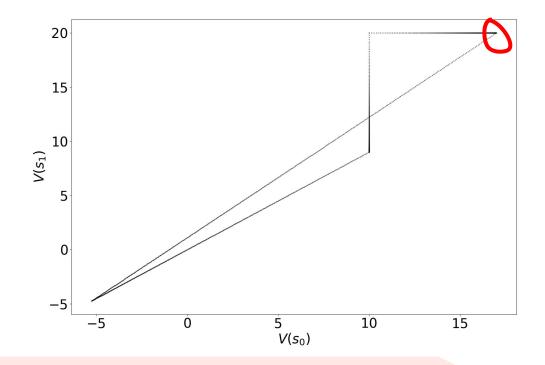


Switch-Stay Polytope Boundary



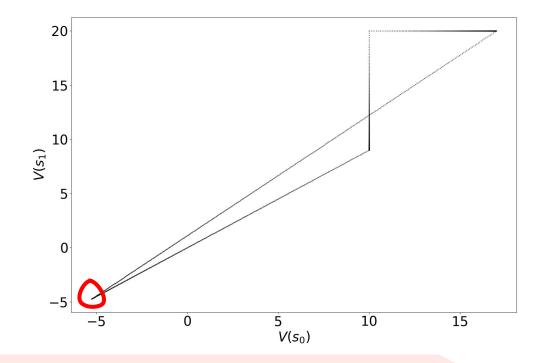


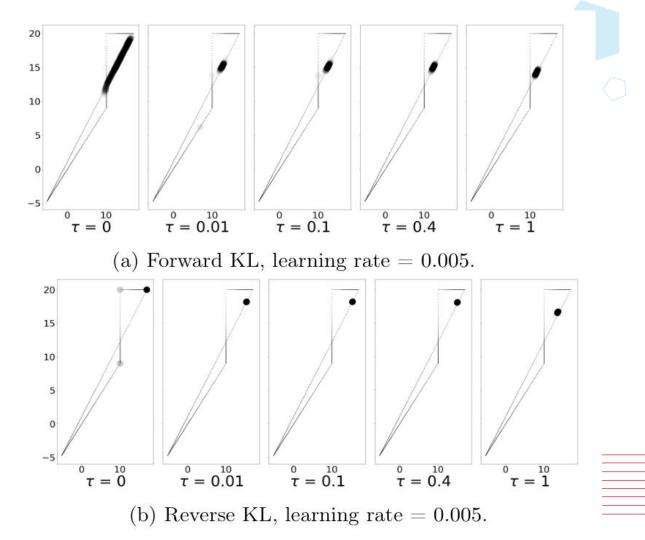
Switch-Stay Polytope Boundary

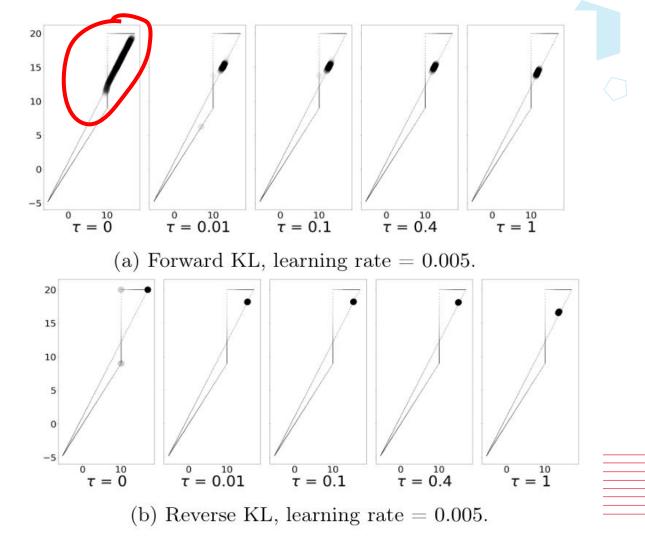


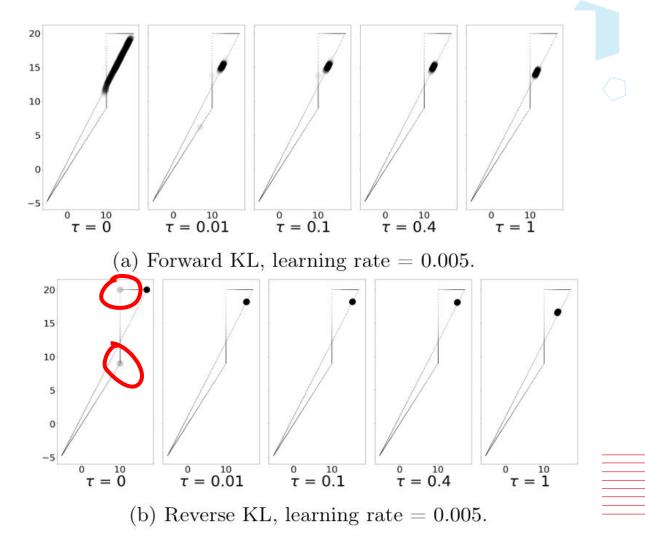


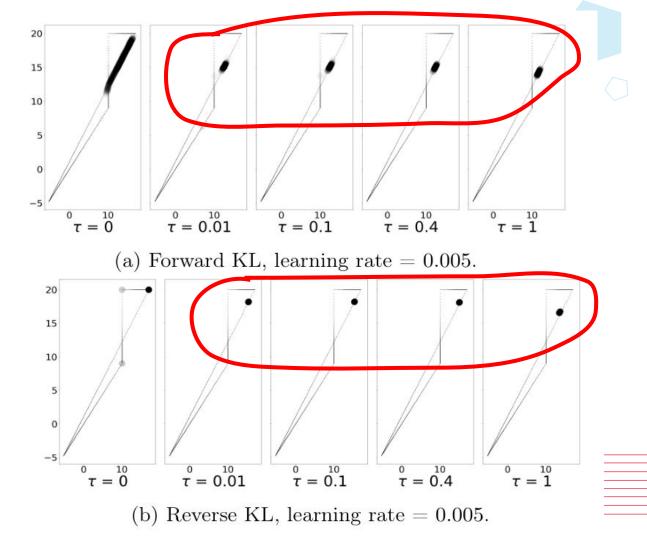
Switch-Stay Polytope Boundary



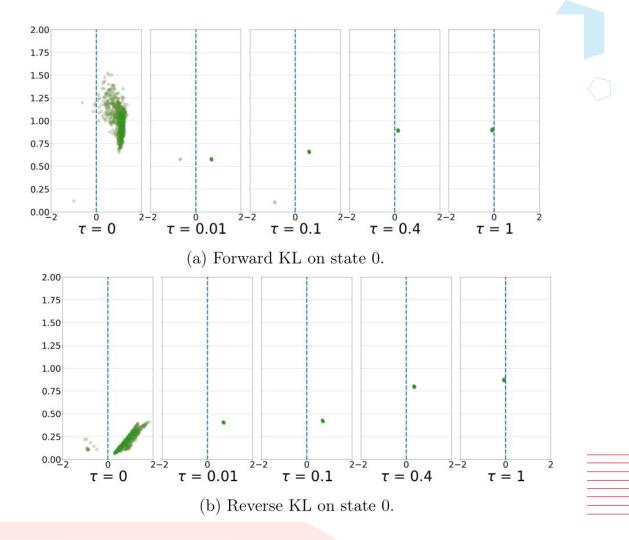




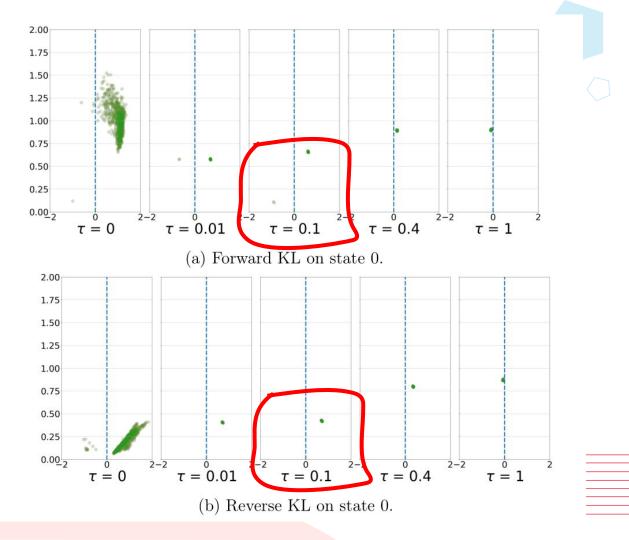




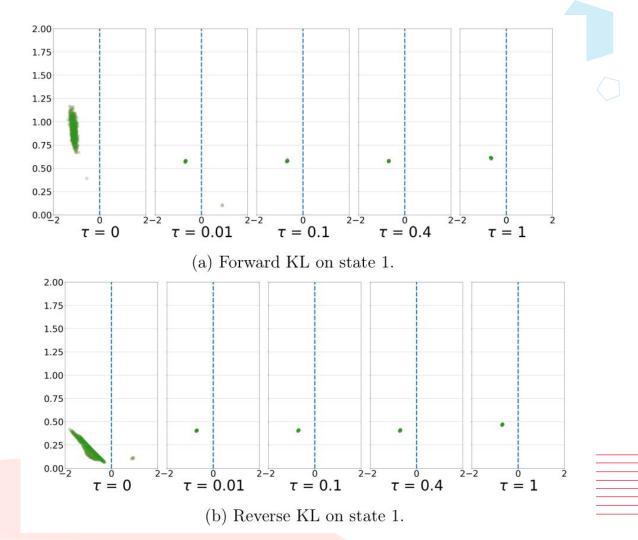












The FKL may be more robust to stochasticity

Implementation



Switch-Stay, 10 points

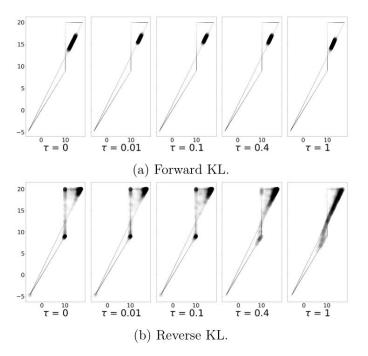


Figure 4.14: Switch-stay with 10 sample points, learning rate = 0.01, with RMS prop.

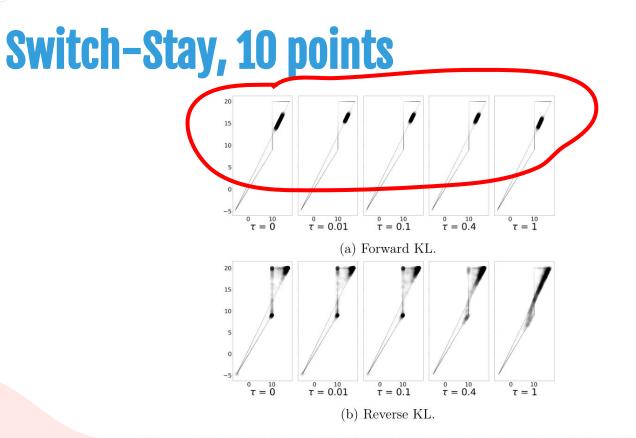


Figure 4.14: Switch-stay with 10 sample points, learning rate = 0.01, with RMSprop.

Switch-Stay, 10 points

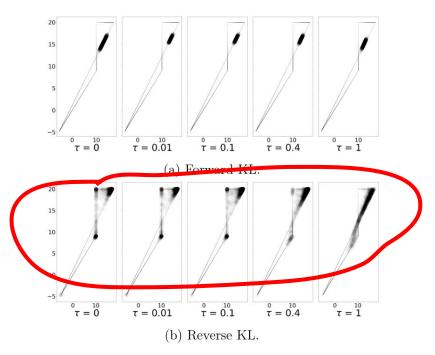


Figure 4.14: Switch-stay with 10 sample points, learning rate = 0.01, with RMSprop.

Switch-Stay, 500 points

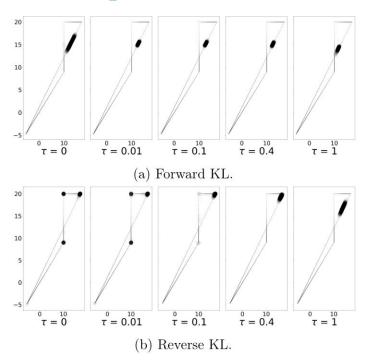


Figure 4.15: Switch-stay with 500 sample points, learning rate = 0.01, with RMS prop.

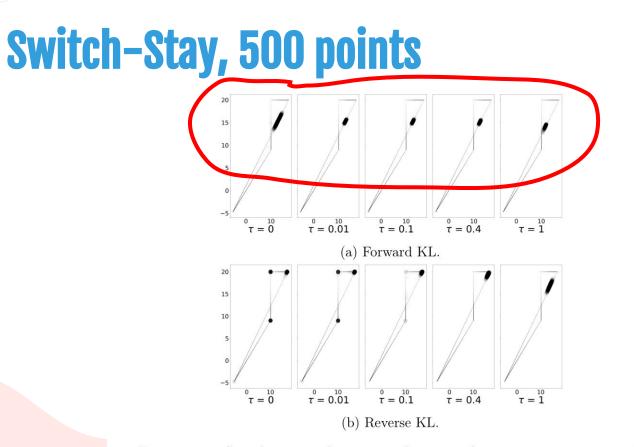


Figure 4.15: Switch-stay with 500 sample points, learning rate = 0.01, with RMS prop.

Switch-Stay, 500 points

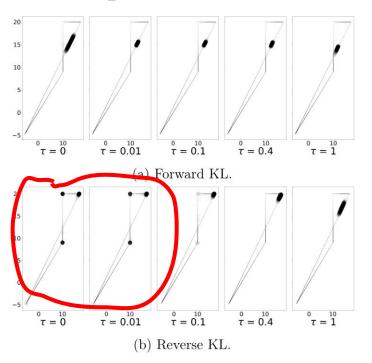


Figure 4.15: Switch-stay with 500 sample points, learning rate = 0.01, with RMS prop.

The differences are negligible with discrete actions

Implementation

• Two-armed bandit

• Softmax policy

Two-armed Bandit Heatmap

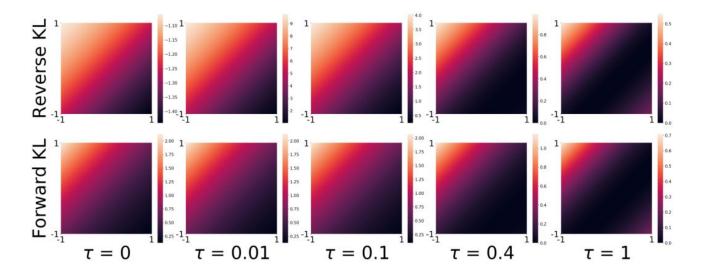
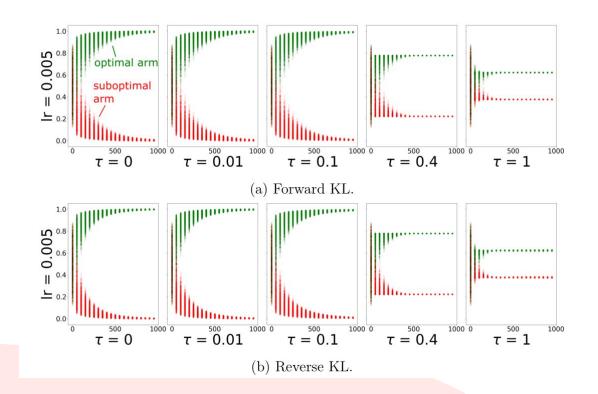


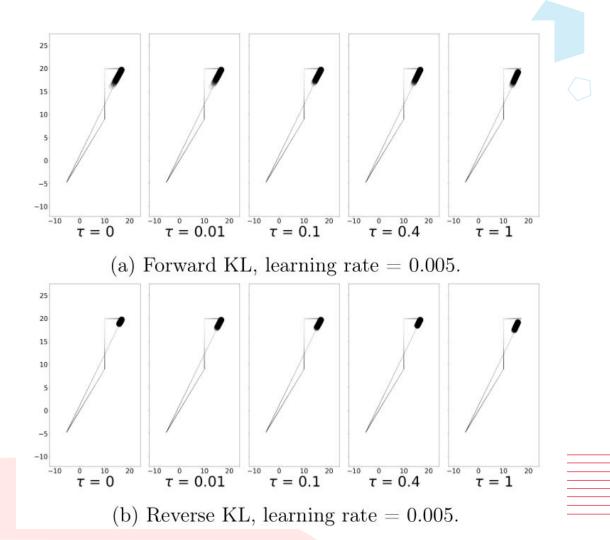
Figure 4.9: Heatmap for the KLs on the discrete bandit. In a given subplot, the x-axis is the logit for the optimal arm and the y-axis is the logit for the suboptimal arm.



Tracking Bandit Iterates over Time







Takeaways

- Policy
 parameterisation is
 important
- 2. FKL has a smoother landscape
- 3. FKL solution may be more suboptimal
- 4. FKL more robust to stochasticity



1. Exact critic was used

2. No function approximation

3. No stochastic rewards



Large Experiments





Understand what is true in more complicated environments

Environments

ii OpenAI Gym MinAtar



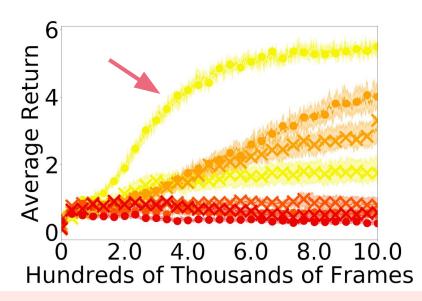
Implementation

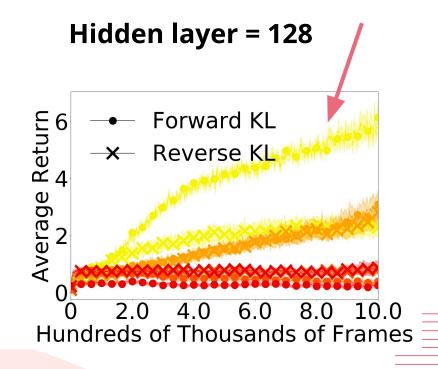
- 1. 11 environments
- 2. Swept learning rates
- 3. 30 runs
- 4. Different network sizes for discrete-action setting
- 5. RMSprop
- 6. Last half of AUC

The Hard FKL performs surprisingly well sometimes

Seaquest

Hidden layer = 32

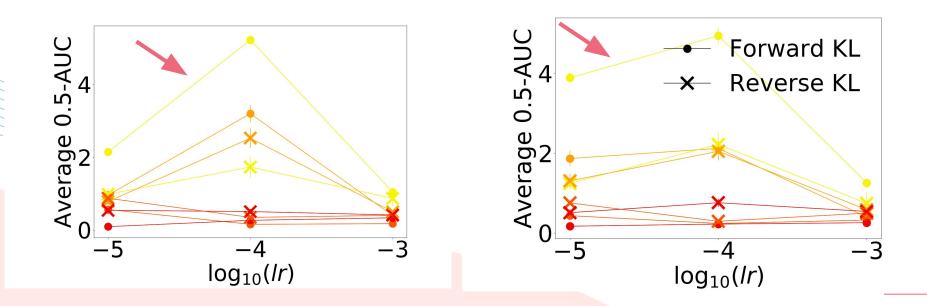






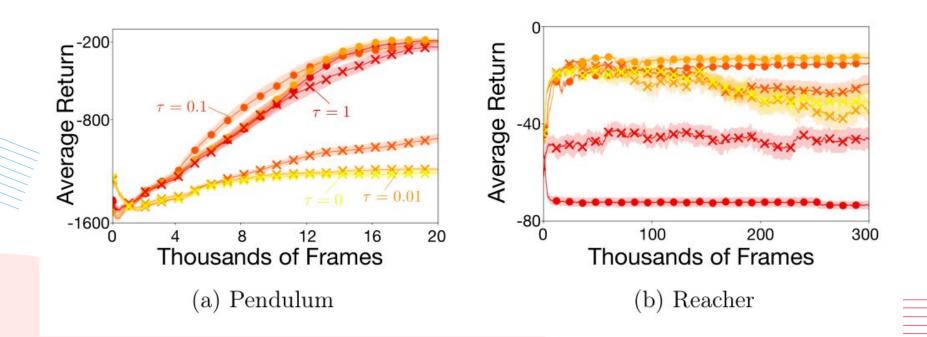
Hidden layer size = 32

Hidden layer size = 128



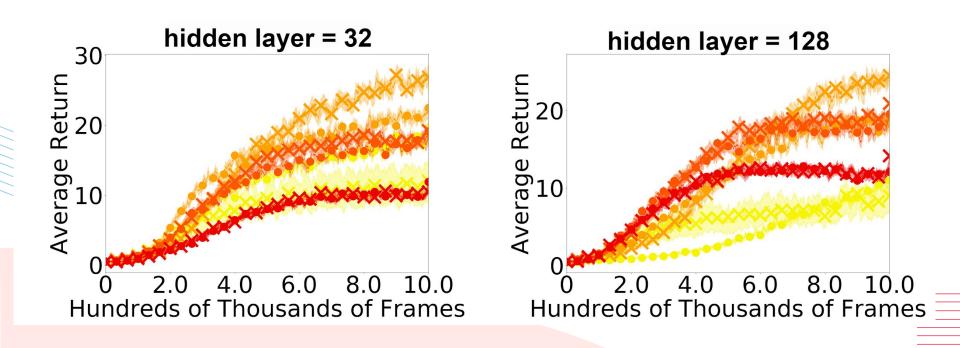
The FKL might have a similar effect as entropy regularisation





Neither KL seems generally superior

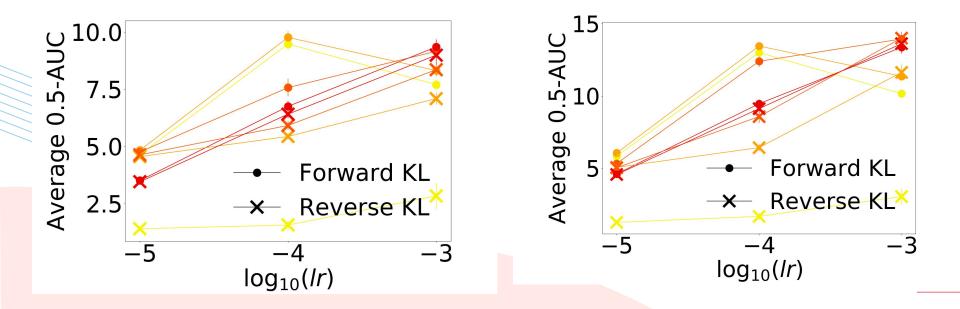
Asterix



Breakout

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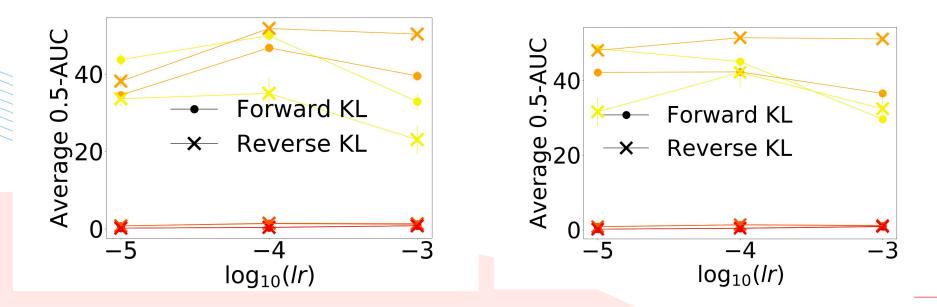
Hidden layer size = 128





Hidden layer = 32

Hidden layer = 128



Takeaways

1. The Hard FKL can perform surprisingly well

2. Neither KL seems generally superior



1. Only RMSprop tested





3. Large range of environments





Concluding Thoughts



Reward structure

Inaccurate action-value estimates

Policy parameterizations

Target distributions

Thank You!

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