# CS394R Reinforcement Learning: Theory and Practice

**Amy Zhang and Peter Stone** 

Departments of ECE and CS
The University of Texas at Austin

• Are there any (course logistics) questions?

- Are there any (course logistics) questions?
- Resources page

- Are there any (course logistics) questions?
- Resources page
- Next week's readings

• Defined the problem

- Defined the problem
- Introduced some important notation and concepts.

- Defined the problem
- Introduced some important notation and concepts.
  - Returns
  - Markov property
  - State/action value functions
  - Bellman equations

- Defined the problem
- Introduced some important notation and concepts.
  - Returns
  - Markov property
  - State/action value functions
  - Bellman equations
  - Get comfortable with them!

- Defined the problem
- Introduced some important notation and concepts.
  - Returns
  - Markov property
  - State/action value functions
  - Bellman equations
  - Get comfortable with them!
    - $-q_{\pi}(s,a)=\dots$

- Defined the problem
- Introduced some important notation and concepts.
  - Returns
  - Markov property
  - State/action value functions
  - Bellman equations
  - Get comfortable with them!
    - $q_{\pi}(s, a) = \dots$  (Exercise 3.13)

- Defined the problem
- Introduced some important notation and concepts.
  - Returns
  - Markov property
  - State/action value functions
  - Bellman equations
  - Get comfortable with them!
    - $q_{\pi}(s, a) = \dots$  (Exercise 3.13)
    - Backup diagrams

- Defined the problem
- Introduced some important notation and concepts.
  - Returns
  - Markov property
  - State/action value functions
  - Bellman equations
  - Get comfortable with them!
    - $q_{\pi}(s, a) = \dots$  (Exercise 3.13)
    - Backup diagrams
- Solution methods start in Chapter 4

- Defined the problem
- Introduced some important notation and concepts.
  - Returns
  - Markov property
  - State/action value functions
  - Bellman equations
  - Get comfortable with them!
    - $q_{\pi}(s, a) = \dots$  (Exercise 3.13)
    - Backup diagrams
- Solution methods start in Chapter 4
  - What does it mean to solve an RL problem?

Art more than science

- Art more than science
- States, actions, rewards

- Art more than science
- States, actions, rewards
  - Rewards: no hints on how to solve the problem

- Art more than science
- States, actions, rewards
  - Rewards: no hints on how to solve the problem
- Discount factor part of the environment

• Consider the week 1 environment

- Consider the week 1 environment
- For some s, what is V(s)?

- Consider the week 1 environment
- For some s, what is V(s)?
- OK consider the policy we ended with
- Now, for some s, what is V(s)?

- Consider the week 1 environment
- For some s, what is V(s)?
- OK consider the policy we ended with
- Now, for some s, what is V(s)?
- What is Q(s,a)?

- Consider the week 1 environment
- For some s, what is V(s)?
- OK consider the policy we ended with
- Now, for some s, what is V(s)?
- What is Q(s,a)?
- What if it's discounted?

- Consider the week 1 environment
- For some s, what is V(s)?
- OK consider the policy we ended with
- Now, for some s, what is V(s)?
- What is Q(s,a)?
- What if it's discounted?
- What if it's continuing?

- Consider the week 1 environment
- For some s, what is V(s)?
- OK consider the policy we ended with
- Now, for some s, what is V(s)?
- What is Q(s,a)?
- What if it's discounted?
- What if it's continuing?
- Continuing tasks without discounting?

• Does it hold in the real world?

- Does it hold in the real world?
- It's an ideal
  - Will allow us to prove properties of algorithms

- Does it hold in the real world?
- It's an ideal
  - Will allow us to prove properties of algorithms
  - Algorithms may still work when not provably correct

- Does it hold in the real world?
- It's an ideal
  - Will allow us to prove properties of algorithms
  - Algorithms may still work when not provably correct
  - If not, you may want different algorithms (Monte Carlo)

• Solution methods given a model

- Solution methods given a model
  - So no exploration vs. exploitation

- Solution methods given a model
  - So no exploration vs. exploitation
- Use bootstrapping

•  $V^{\pi}$  exists and is unique if  $\gamma < 1$  or termination guaranteed for all states under policy  $\pi$ .

- $V^{\pi}$  exists and is unique if  $\gamma < 1$  or termination guaranteed for all states under policy  $\pi$ .
- Policy evaluation converges under the same conditions

- $V^{\pi}$  exists and is unique if  $\gamma < 1$  or termination guaranteed for all states under policy  $\pi$ .
- Policy evaluation converges under the same conditions
- Policy evaluation on the week 1 problem
  - undiscounted, episodic

- $V^{\pi}$  exists and is unique if  $\gamma < 1$  or termination guaranteed for all states under policy  $\pi$ .
- Policy evaluation converges under the same conditions
- Policy evaluation on the week 1 problem
  - undiscounted, episodic
  - Are the conditions met?

# **Policy Improvement**

Policy improvement theorem:

$$\forall s, q_{\pi}(s, \pi'(s)) \ge v_{\pi}(s) \Rightarrow \forall s, v_{\pi'}(s) \ge v_{\pi}(s)$$

# **Policy Improvement**

Policy improvement theorem:

$$\forall s, q_{\pi}(s, \pi'(s)) \ge v_{\pi}(s) \Rightarrow \forall s, v_{\pi'}(s) \ge v_{\pi}(s)$$

- Polynomial time convergence (in number of states n and actions m) even though  $m^n$  policies.
  - Ignoring effect of  $\gamma$  and bits to represent rewards/transitions

- Show the new policy at each step
  - Doesn't actually compute policy

- Show the new policy at each step
  - Doesn't actually compute policy
  - Break policy ties with equiprobable actions

- Show the new policy at each step
  - Doesn't actually compute policy
  - Break policy ties with equiprobable actions
  - No stochastic transitions

- Show the new policy at each step
  - Doesn't actually compute policy
  - Break policy ties with equiprobable actions
  - No stochastic transitions
- How would policy iteration proceed in comparison?
  - More or fewer policy updates?

- Show the new policy at each step
  - Doesn't actually compute policy
  - Break policy ties with equiprobable actions
  - No stochastic transitions
- How would policy iteration proceed in comparison?
  - More or fewer policy updates?
  - True in general?

- Show the new policy at each step
  - Doesn't actually compute policy
  - Break policy ties with equiprobable actions
  - No stochastic transitions
- How would policy iteration proceed in comparison?
  - More or fewer policy updates?
  - True in general?
- How important are the initial values?

# **Chapter 4 Summary**

Chapter 4 treats bootstrapping with a model

# **Chapter 4 Summary**

- Chapter 4 treats bootstrapping with a model
  - Next: no model and no bootstrapping

# **Chapter 4 Summary**

- Chapter 4 treats bootstrapping with a model
  - Next: no model and no bootstrapping
  - Then: no model, but bootstrapping