

-
- Proj 1: Q7 (5 pts): Explanation and new code
 - Proj 2: Partnered?
 - Mean: 18.9/20
 - Median: 20
 - EC: +1 to those who did it
 - Something incorrect? Let Matt know

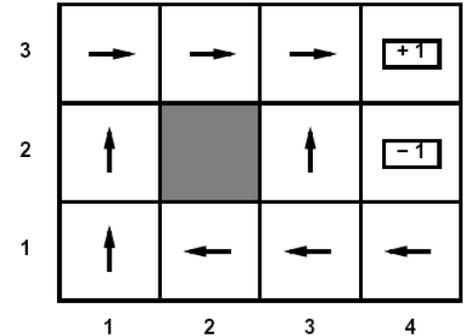
Active Learning

- Full reinforcement learning

- You don't know the transitions $T(s,a,s')$
- You don't know the rewards $R(s,a,s')$
- You can choose any actions you like
- **Goal: learn the optimal policy**
- ... what value iteration did!

- In this case:

- Learner makes choices!
- Fundamental tradeoff: exploration vs. exploitation
- This is NOT offline planning! You actually take actions in the world and find out what happens...



Q-Learning

- Q-Learning: sample-based Q-value iteration
- Learn $Q^*(s,a)$ values
 - Receive a sample (s,a,s',r)
 - Consider your old estimate: $Q(s,a)$
 - Consider your new sample estimate:

$$Q^*(s,a) = \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma \max_{a'} Q^*(s',a') \right]$$

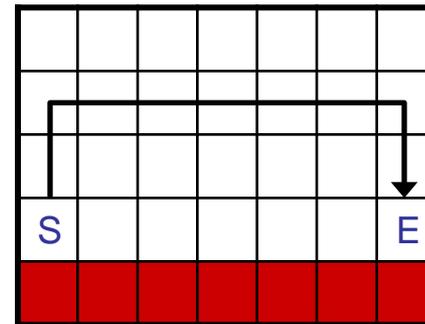
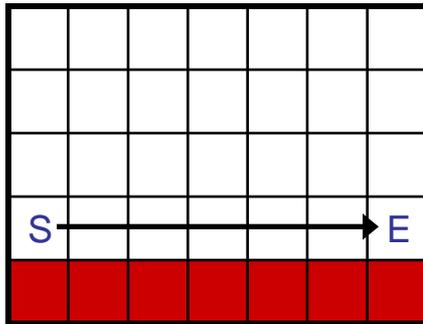
$$sample = R(s,a,s') + \gamma \max_{a'} Q(s',a')$$

- Incorporate the new estimate into a running average:

$$Q(s,a) \leftarrow (1 - \alpha)Q(s,a) + (\alpha) [sample]$$

Q-Learning Properties

- Amazing result: Q-learning converges to optimal policy
 - If you explore enough
 - If you make the learning rate small enough
 - ... but not decrease it too quickly!
 - Basically doesn't matter how you select actions (!)
- Neat property: off-policy learning
 - learn optimal policy without following it (some caveats)



Exploration / Exploitation

- Several schemes for forcing exploration
 - Simplest: random actions (ϵ greedy)
 - Every time step, flip a coin
 - With probability ϵ , act randomly
 - With probability $1-\epsilon$, act according to current policy
 - Problems with random actions?
 - You do explore the space, but keep thrashing around once learning is done
 - One solution: lower ϵ over time
 - Another solution: exploration functions

Exploration Functions

- When to explore

- Random actions: explore a fixed amount
- Better idea: explore areas whose badness is not (yet) established

- Exploration function

- Takes a value estimate and a count, and returns an optimistic utility, e.g. $f(u, n) = u + k/n$ (exact form not important)

$$Q_{i+1}(s, a) \leftarrow_{\alpha} R(s, a, s') + \gamma \max_{a'} Q_i(s', a')$$

$$Q_{i+1}(s, a) \leftarrow_{\alpha} R(s, a, s') + \gamma \max_{a'} f(Q_i(s', a'), N(s', a'))$$

Q-Learning

- Q-learning produces tables of q-values:

