CSEP 573: Artificial Intelligence

Markov Decision Processes (MDPs)

Luke Zettlemoyer

Many slides over the course adapted from Ali Farhadi, Dan Weld, Dan Klein, Stuart Russell or Andrew Moore

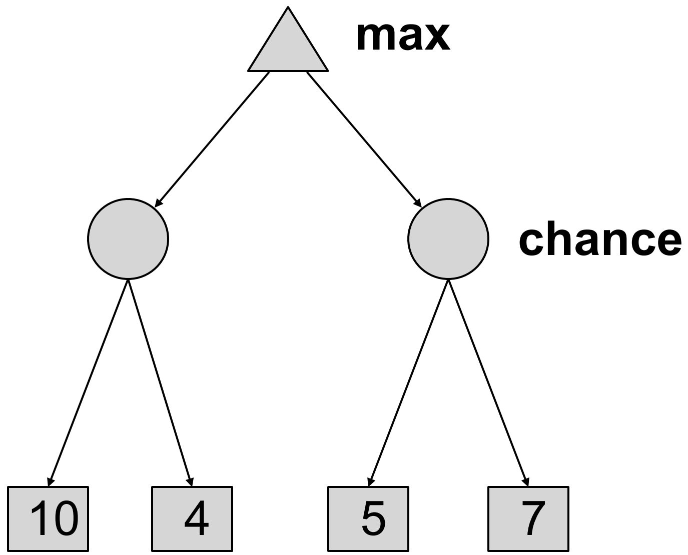
Outline (roughly next two weeks)

- Markov Decision Processes (MDPs)
  - MDP formalism
  - Value Iteration
  - Policy Iteration

- Reinforcement Learning (RL)
  - Relationship to MDPs
  - Several learning algorithms

Review: Expectimax

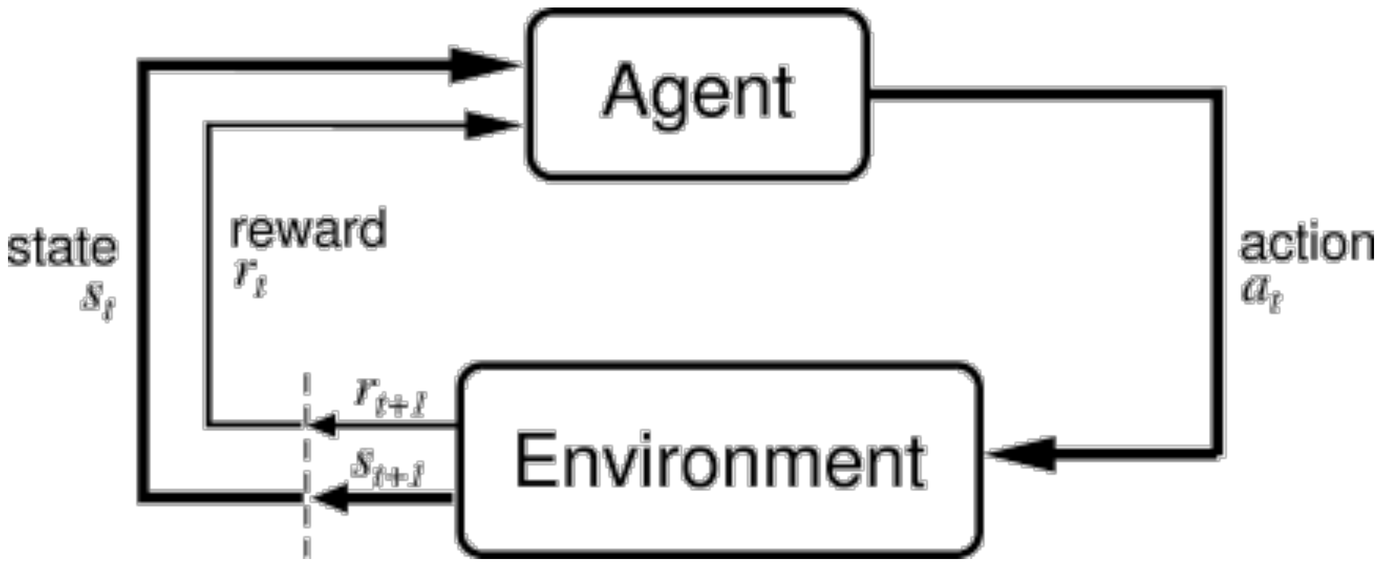
- What if we don't know what the result of an action will be? E.g.,
  - In solitaire, next card is unknown
  - In minesweeper, mine locations
  - In pacman, the ghosts act randomly
- Can do **expectimax search**
  - Chance nodes, like min nodes, except the outcome is uncertain
  - Calculate expected utilities
  - Max nodes as in minimax search
  - Chance nodes take average (expectation) of value of children



- Today, we'll learn how to formalize the underlying problem as a **Markov Decision Process**

Reinforcement Learning

- Basic idea:
  - Receive feedback in the form of rewards
  - Agent's utility is defined by the reward function
  - Must learn to act so as to maximize expected rewards

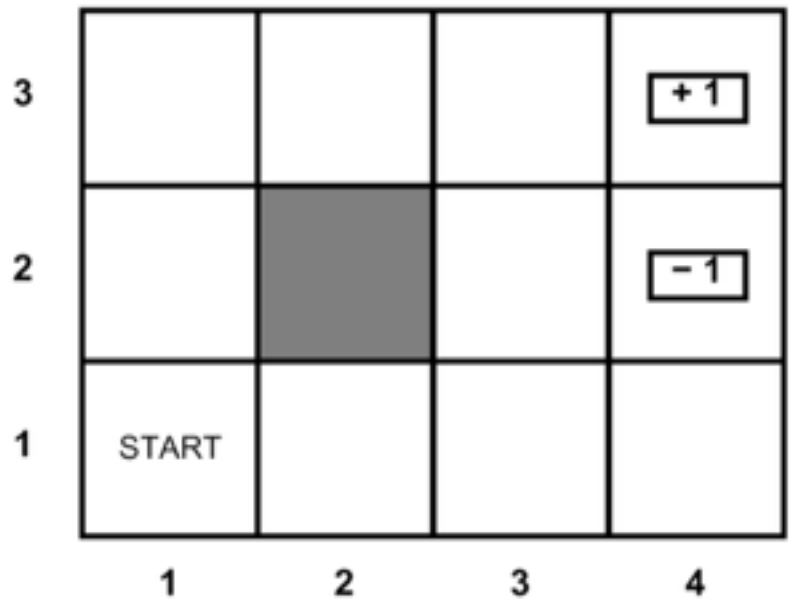


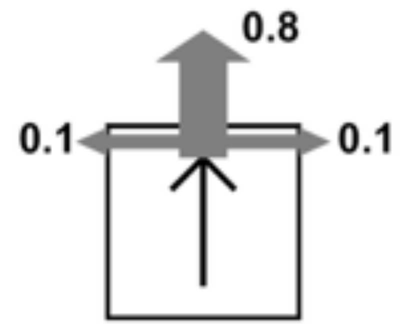
Reinforcement Learning

https://www.youtube.com/watch?v=W_gxLKSsSIE

Grid World

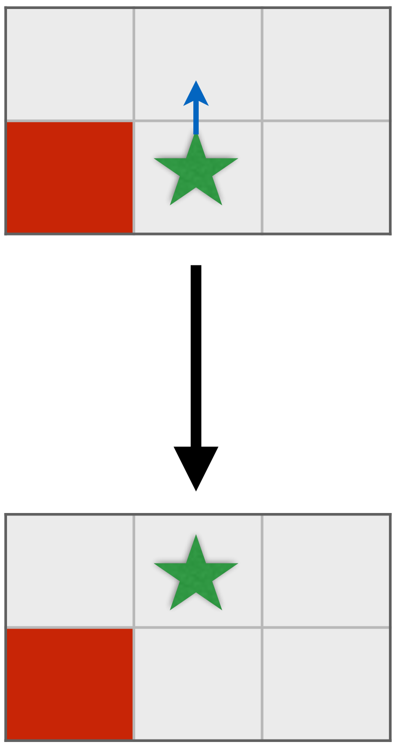
- The agent lives in a grid
- Walls block the agent's path
- The agent's actions do not always go as planned:
  - 80% of the time, the action North takes the agent North
    (if there is no wall there)
  - 10% of the time, North takes the agent West; 10% East
  - If there is a wall in the direction the agent would have been taken, the agent stays put
- Small "living" reward each step
- Big rewards come at the end
- Goal: maximize sum of rewards



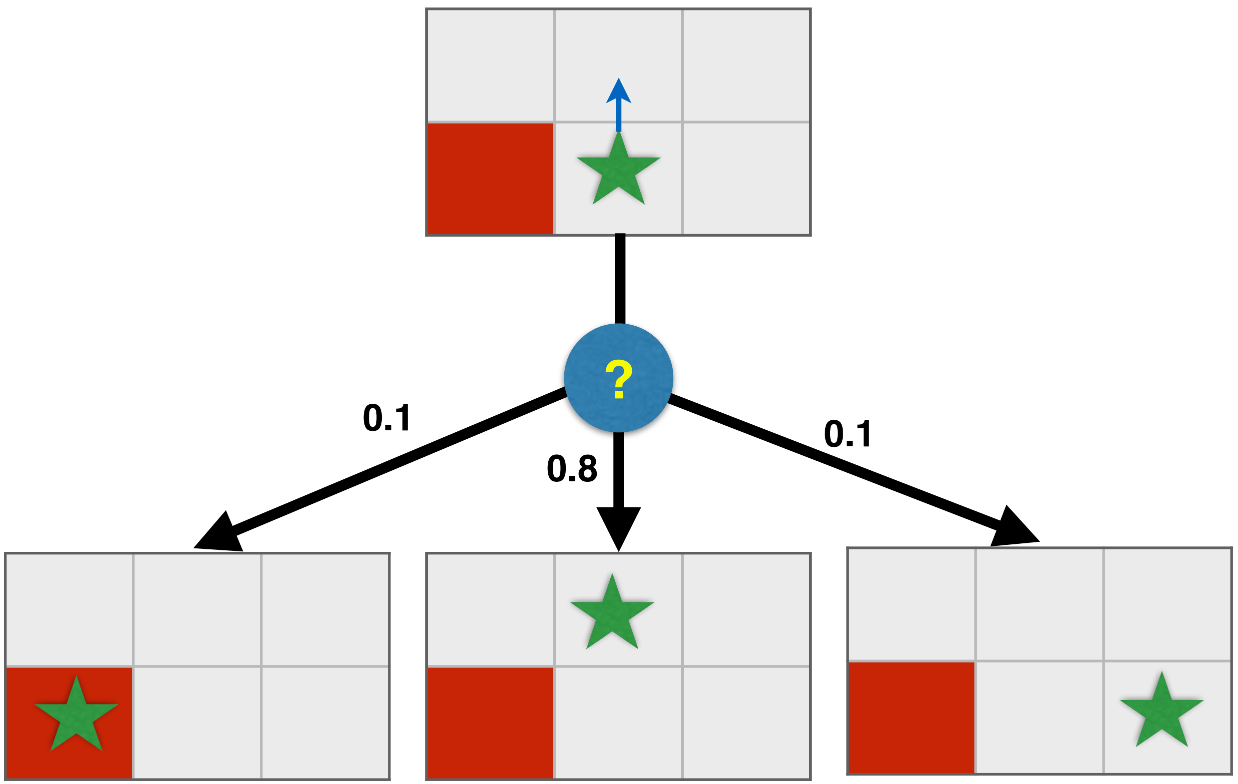


Grid World Actions

Deterministic

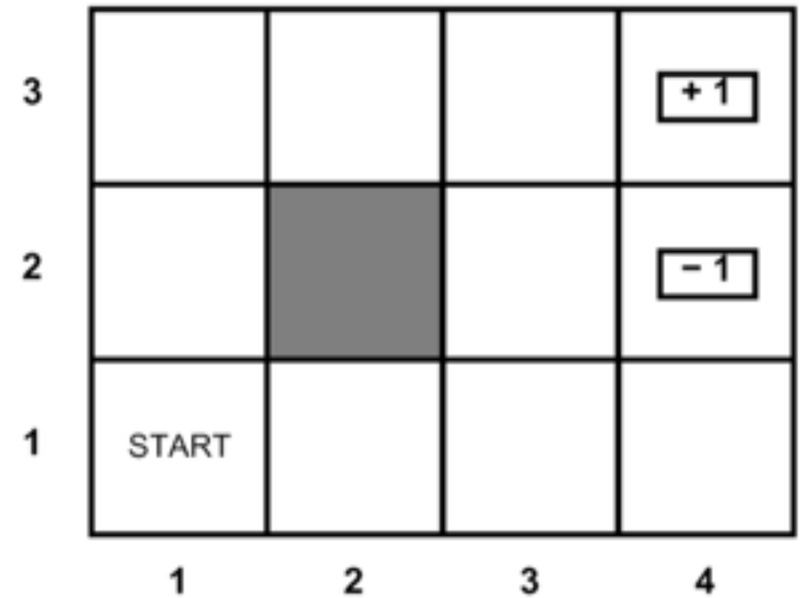


Stochastic

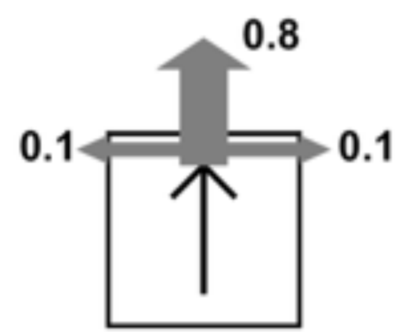


Markov Decision Processes

- An MDP is defined by:
  - A set of states s ∈ S
  - A set of actions a ∈ A
  - A transition function T(s,a,s')
    - Prob that a from s leads to s'
    - i.e., P(s' | s,a)
    - Also called the model
  - A reward function R(s, a, s')
    - Sometimes just R(s) or R(s')
  - A start state (or distribution)
  - Maybe a terminal state



- MDPs: non-deterministic search problems
  - Reinforcement learning: MDPs where we don't know the transition or reward functions



What is Markov about MDPs?

- Andrey Markov (1856-1922)

- "Markov" generally means that given the present state, the future and the past are independent

- For Markov decision processes, "Markov" means:

$$P(S_{t+1} = s' | S_t = s_t, A_t = a_t, S_{t-1} = s_{t-1}, A_{t-1}, \dots S_0 = s_0)$$

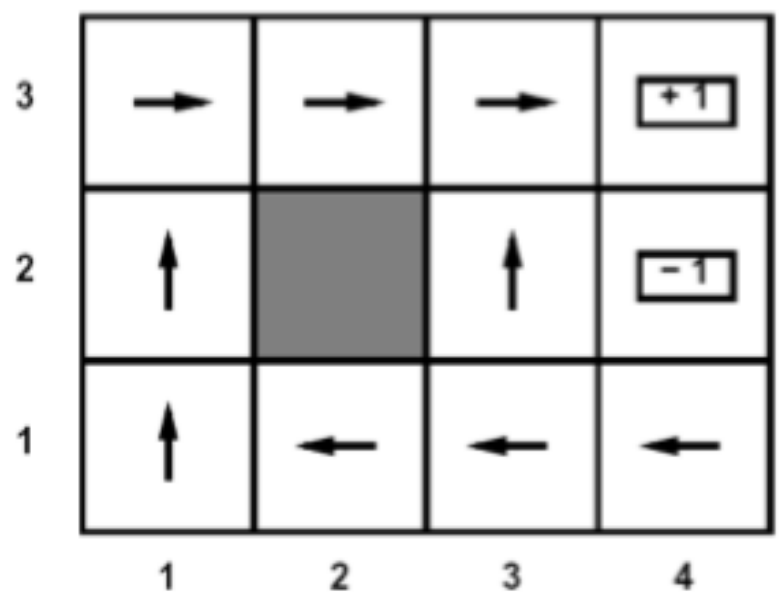
$$=$$

$$P(S_{t+1} = s' | S_t = s_t, A_t = a_t)$$

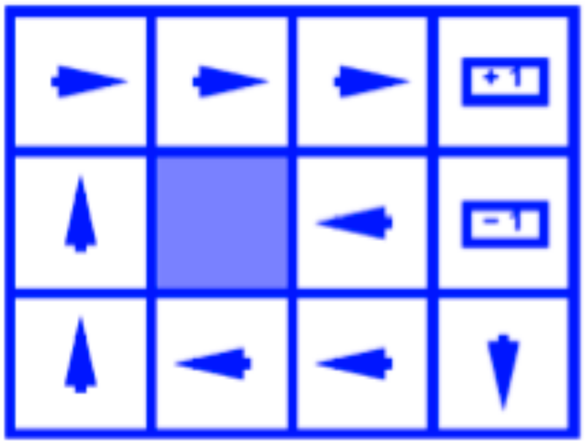
Solving MDPs

- In deterministic single-agent search problems, want an optimal plan, or sequence of actions, from start to a goal
- In an MDP, we want an optimal policy $\pi^*: S \rightarrow A$
  - A policy π gives an action for each state
  - An optimal policy maximizes expected utility if followed
  - Defines a reflex agent

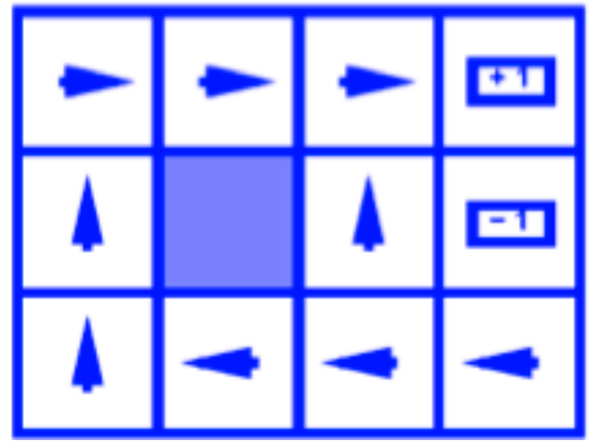
Optimal policy when R(s, a, s') = -0.03 for all non-terminals s



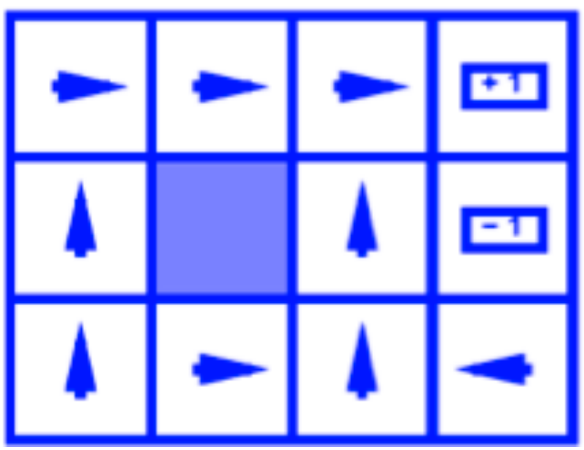
Example Optimal Policies



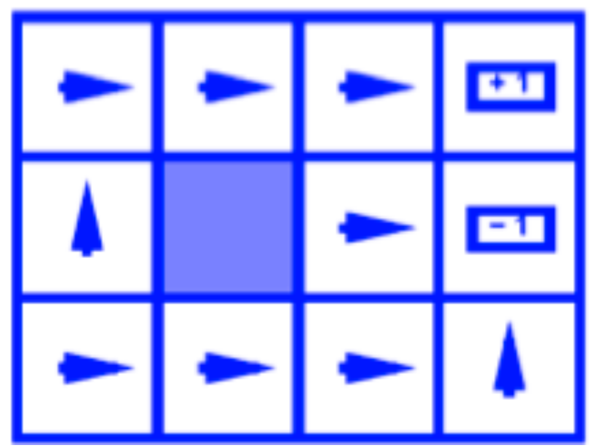
R(s) = -0.01



R(s) = -0.03



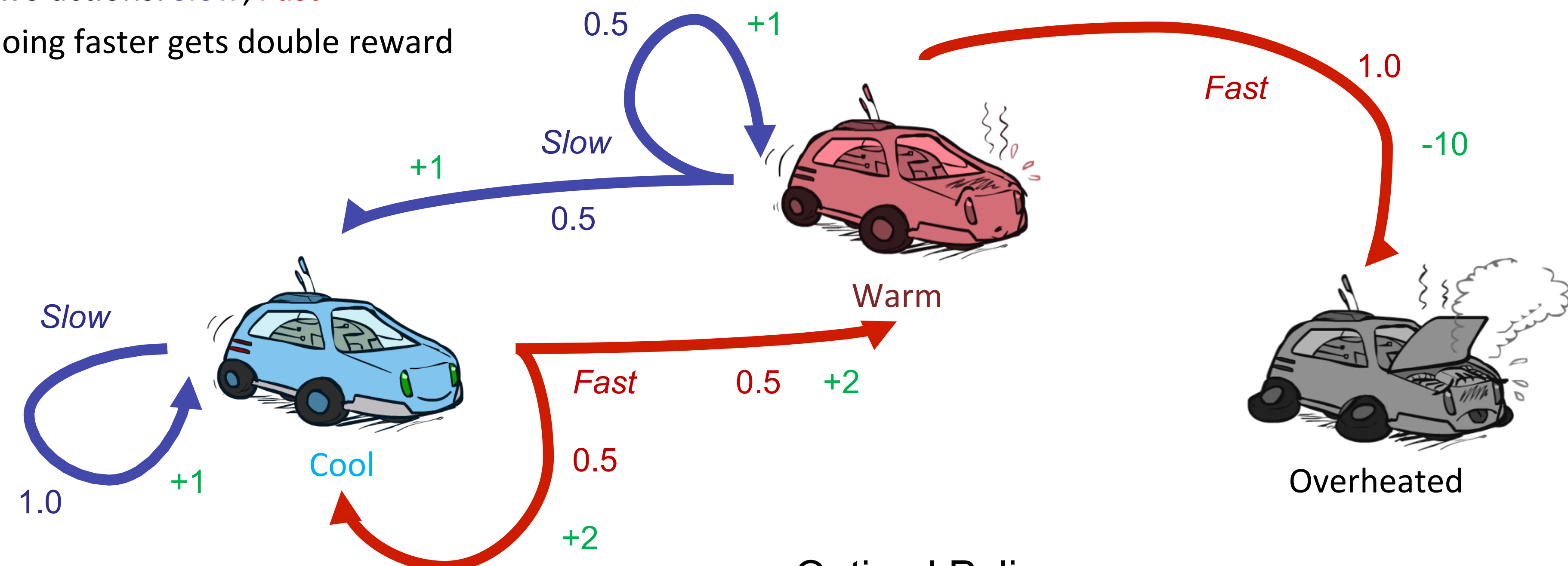
R(s) = -0.4



R(s) = -2.0

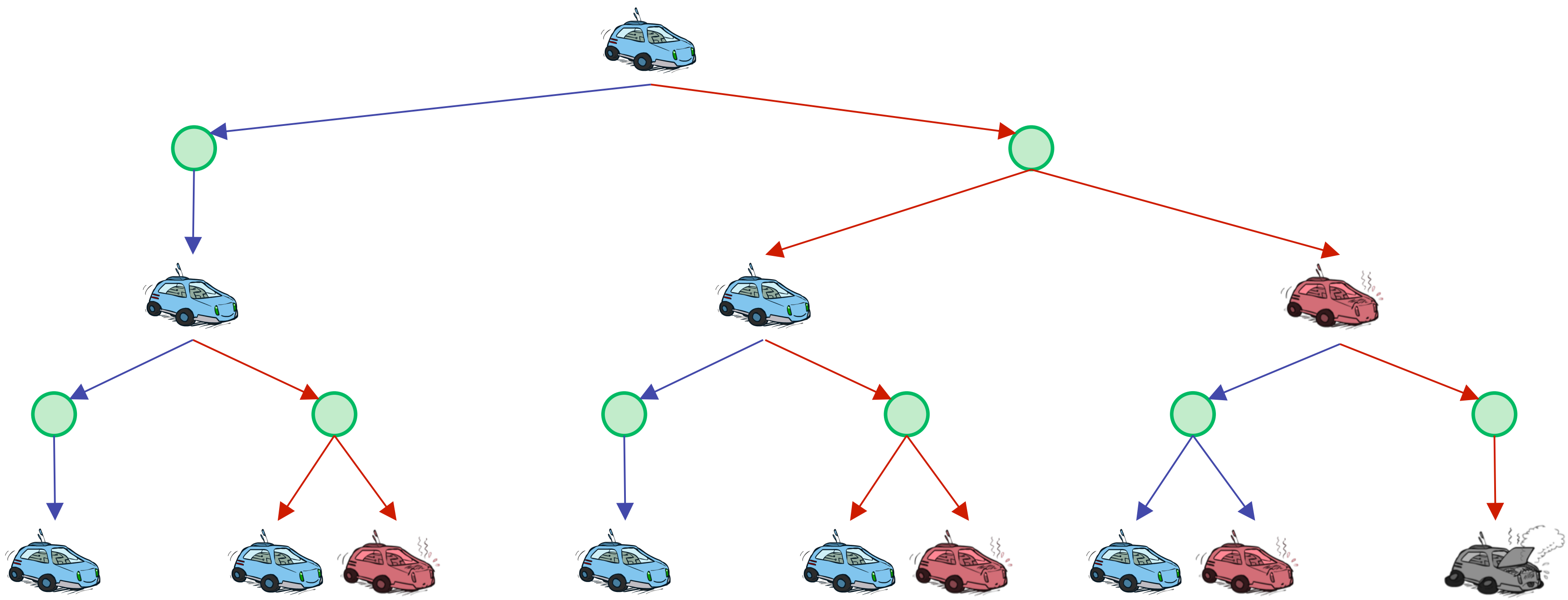
Another Example: Racing Car

- A robot car wants to travel far, quickly
- Three states: Cool, Warm, Overheated
- Two actions: *Slow*, *Fast*
- Going faster gets double reward



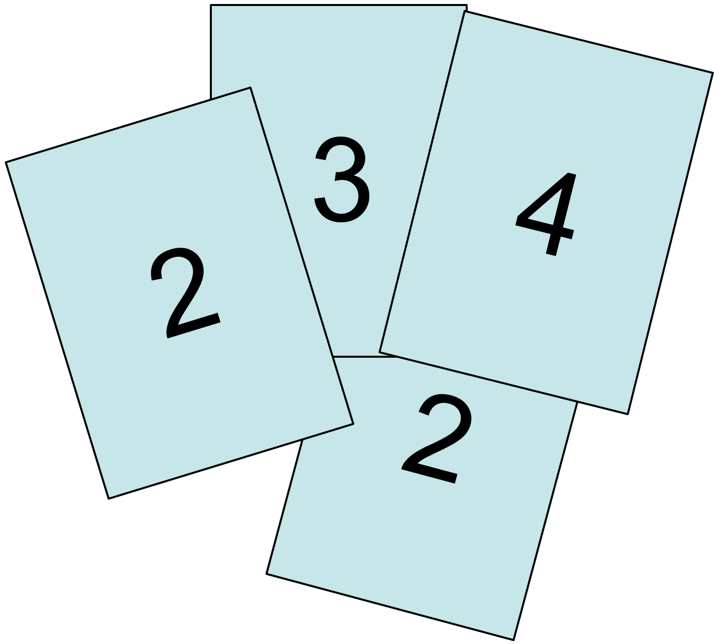
Optimal Policy:
- cool -> fast
- warm -> slow

Racing Car Search Tree



Example: High-Low

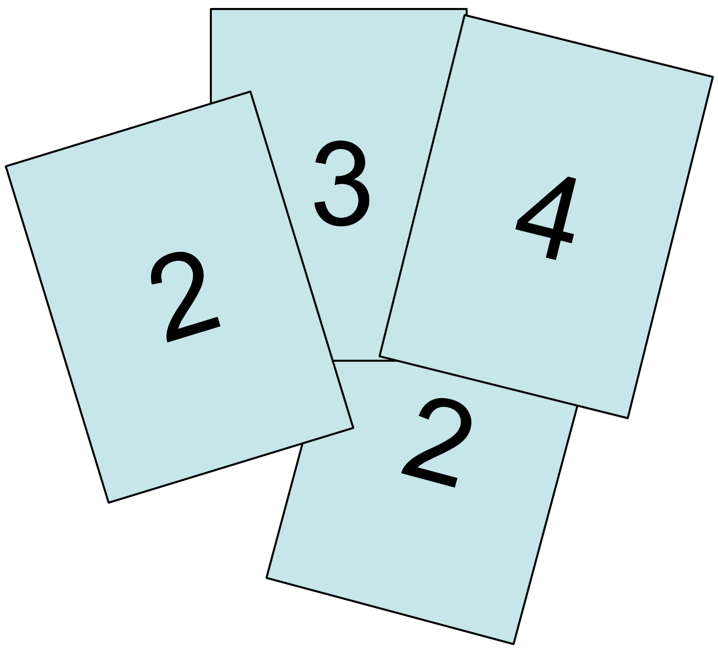
- Three card types: 2, 3, 4
- Infinite deck, twice as many 2's
- Start with 3 showing
- After each card, you say "high" or "low"
- New card is flipped
- If you're right, you win the points shown on the new card
- Ties are no-ops
- If you're wrong, game ends



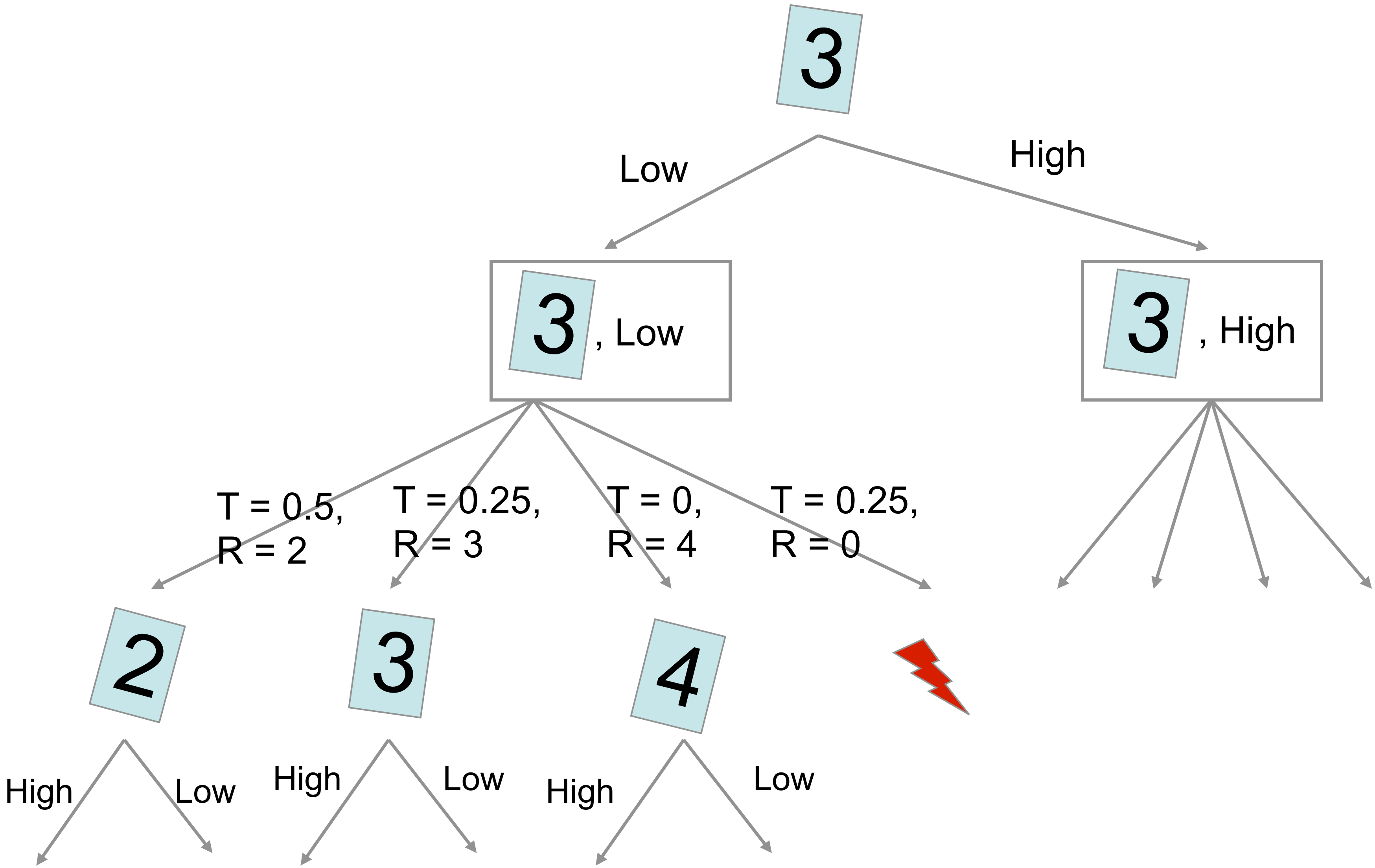
- Differences from expectimax problems:
  - #1: get rewards as you go
  - #2: you might play forever!

High-Low as an MDP

- States: 2, 3, 4, done
- Actions: High, Low
- Model: T(s, a, s'):
  - P(s'=4 | 4, Low) = 1/4
  - P(s'=3 | 4, Low) = 1/4
  - P(s'=2 | 4, Low) = 1/2
  - P(s'=done | 4, Low) = 0
  - P(s'=4 | 4, High) = 1/4
  - P(s'=3 | 4, High) = 0
  - P(s'=2 | 4, High) = 0
  - P(s'=done | 4, High) = 3/4
  - …
- Rewards: R(s, a, s'):
  - Number shown on s' if $s \neq s'$
  - 0 otherwise
- Start: 3

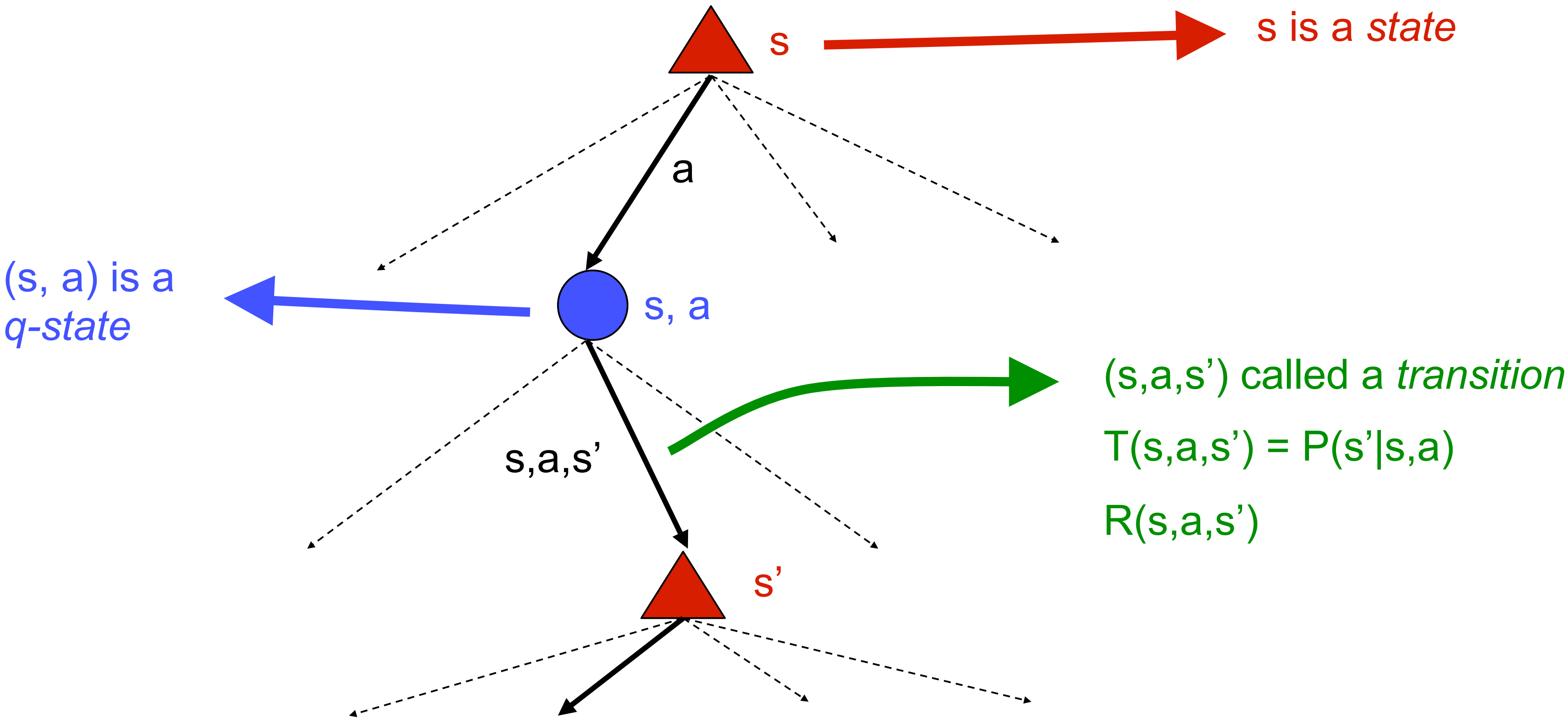


Search Tree: High-Low



MDP Search Trees

- Each MDP state gives an expectimax-like search tree



Utilities of Sequences

- What preference should an agent have over reward sequences?
- More or less:
  - [1, 2, 2]   or   [2, 3, 4]
- Now or later:
  - [0, 0, 1]   or   [1, 0, 0]

Utilities of Sequences

- In order to formalize optimality of a policy, need to understand utilities of sequences of rewards
- Typically consider stationary preferences:

$$[r, r_0, r_1, r_2, \ldots] \succ [r, r_0', r_1', r_2', \ldots]$$
$$\Leftrightarrow$$
$$[r_0, r_1, r_2, \ldots] \succ [r_0', r_1', r_2', \ldots]$$

- Theorem: only two ways to define stationary utilities
  - Additive utility:

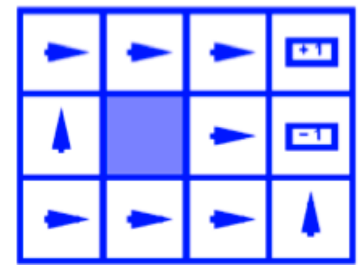
$$U([r_0, r_1, r_2, \ldots]) = r_0 + r_1 + r_2 + \cdots$$

  - Discounted utility:

$$U([r_0, r_1, r_2, \ldots]) = r_0 + \gamma r_1 + \gamma^2 r_2 \cdots$$

Infinite Utilities?!

- Problem: infinite state sequences have infinite rewards



- Solutions:
  - Finite horizon:
    - Terminate episodes after a fixed T steps (e.g. life)
    - Gives nonstationary policies (π depends on time left)
  - Absorbing state: guarantee that for every policy, a terminal state will eventually be reached (like “done” for High-Low)
  - Discounting: for $0 < \gamma < 1$

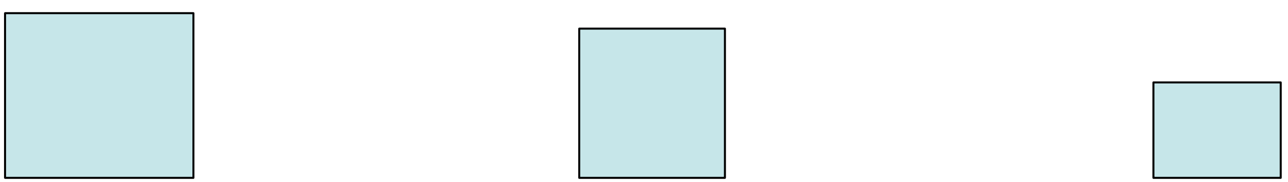
$$U([r_0, \ldots r_\infty]) = \sum_{t=0}^{\infty} \gamma^t r_t \leq R_{\max}/(1-\gamma)$$

    - Smaller γ means smaller “horizon” – shorter term focus

Discounting

- It is reasonable to maximize the sum of rewards
- It also makes sense to prefer rewards now to rewards later
- One solution: value of rewards decay exponentially

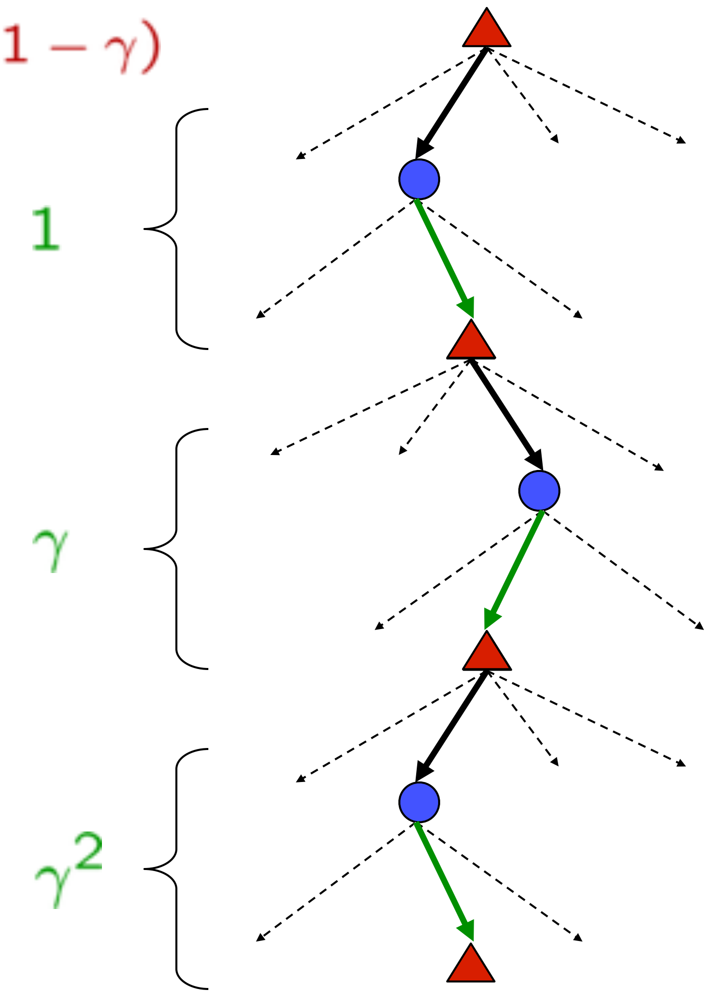
Worth now 1 | Worth in one step γ | Worth in two step γ^2



Discounting

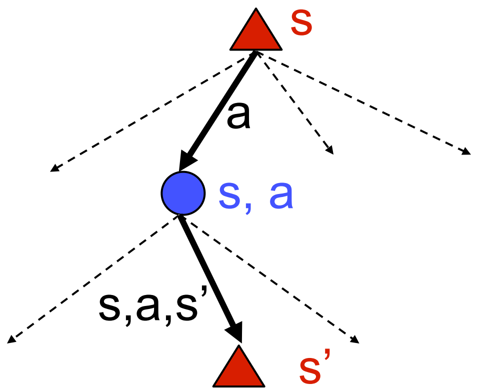
$$U([r_0, \ldots r_\infty]) = \sum_{t=0}^{\infty} \gamma^t r_t \leq R_{\max}/(1-\gamma)$$

- Typically discount rewards by $\gamma < 1$ each time step
  - Sooner rewards have higher utility than later rewards
  - Also helps the algorithms converge



Recap: Defining MDPs

- Markov decision processes:
  - States S
  - Start state s_0
  - Actions A
  - Transitions P(s'|s,a) (or T(s,a,s'))
  - Rewards R(s,a,s') (and discount γ)



- MDP quantities so far:
  - Policy = Choice of action for each state
  - Utility (or return) = sum of discounted rewards

Optimal Utilities

- Define the value of a state s:

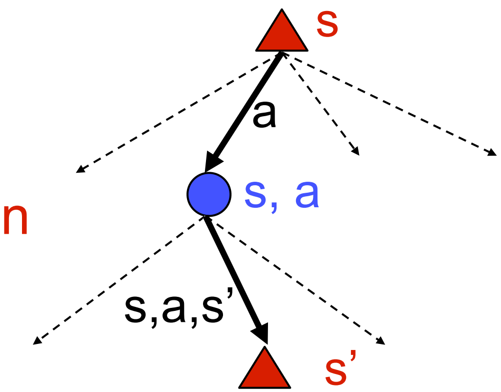
  $V^*(s)$ = expected utility starting in s and acting optimally

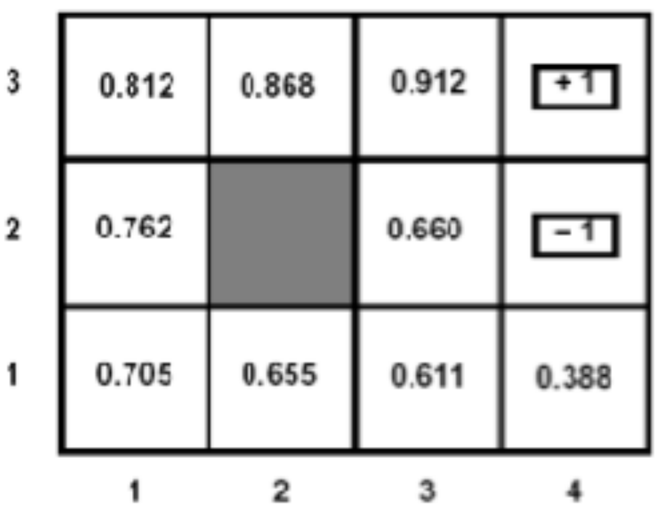
- Define the value of a q-state (s,a):

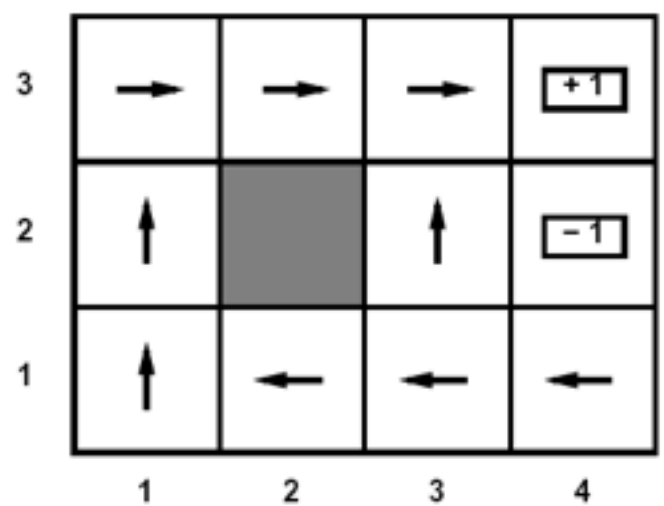
  $Q^*(s,a)$ = expected utility starting in s, taking action a and thereafter acting optimally

- Define the optimal policy:

  $\pi^*(s)$ = optimal action from state s

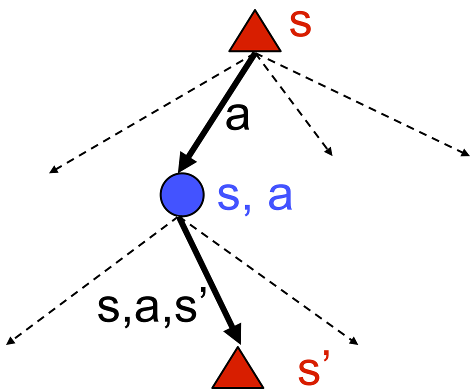






The Bellman Equations

- Definition of "optimal utility" leads to a simple one-step lookahead relationship amongst optimal utility values:



- Formally:

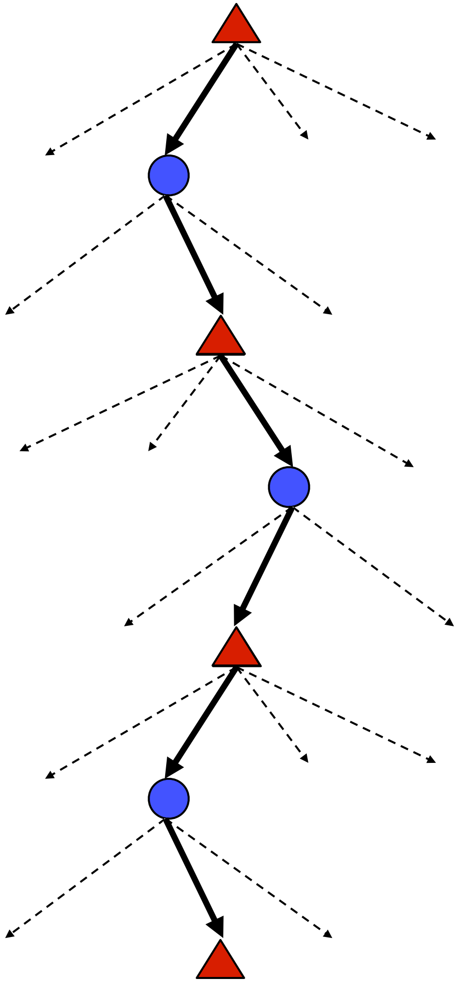
$$V^*(s) = \max_a Q^*(s,a)$$

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

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

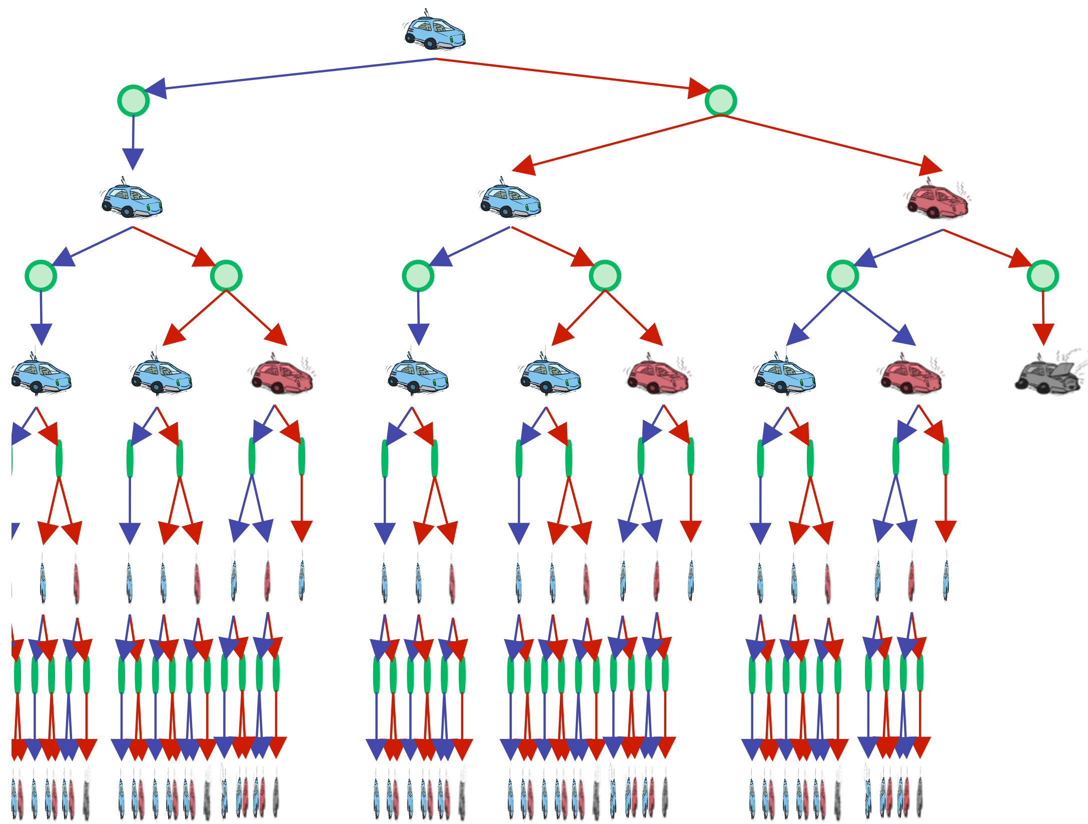
Why Not Search Trees?

- Why not solve with expectimax?
- Problems:
  - This tree is usually infinite (why?)
  - Same states appear over and over (why?)
  - We would search once per state (why?)
- Idea: Value iteration
  - Compute optimal values for all states all at once using successive approximations
  - Will be a bottom-up dynamic program similar in cost to memoization
  - Do all planning offline, no replanning needed!



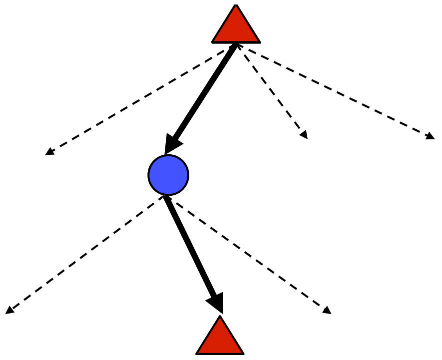
Racing Car Search Tree

- We're doing way too much work with expectimax!
- Problem: States are repeated
  - Idea: Only compute needed quantities once
- Problem: Tree goes on forever
  - Idea: Do a depth-limited computation, but with increasing depths until change is small
  - Note: deep parts of the tree eventually don't matter if $\gamma < 1$

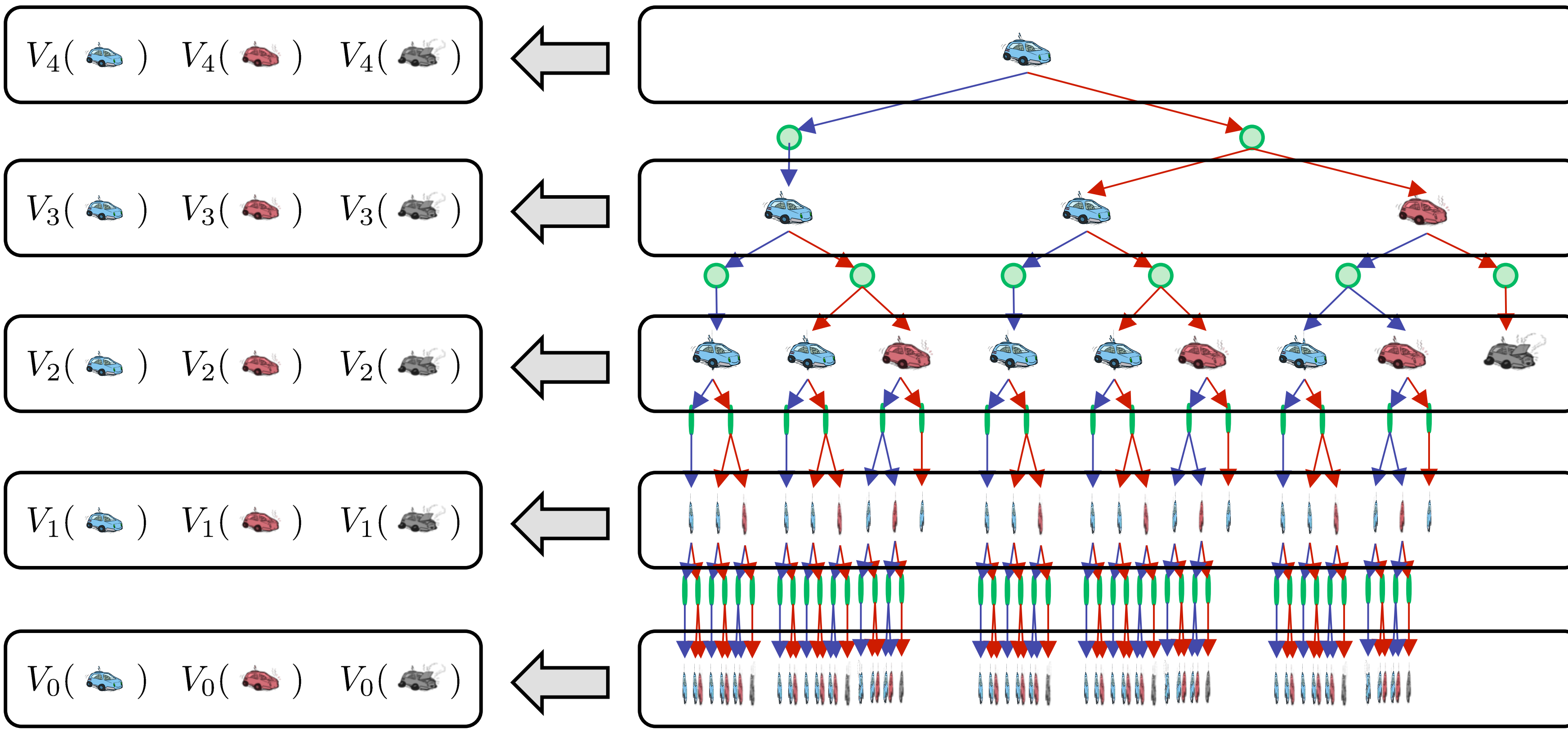


Value Estimates

- Calculate estimates $V_k^*(s)$
  - The optimal value considering only next k time steps (k rewards)
  - As $k \rightarrow \infty$, it approaches the optimal value
- Why:
  - If discounting, distant rewards become negligible
  - If terminal states reachable from everywhere, fraction of episodes not ending becomes negligible
  - Otherwise, can get infinite expected utility and then this approach actually won't work



Computing time limited values



Value Iteration

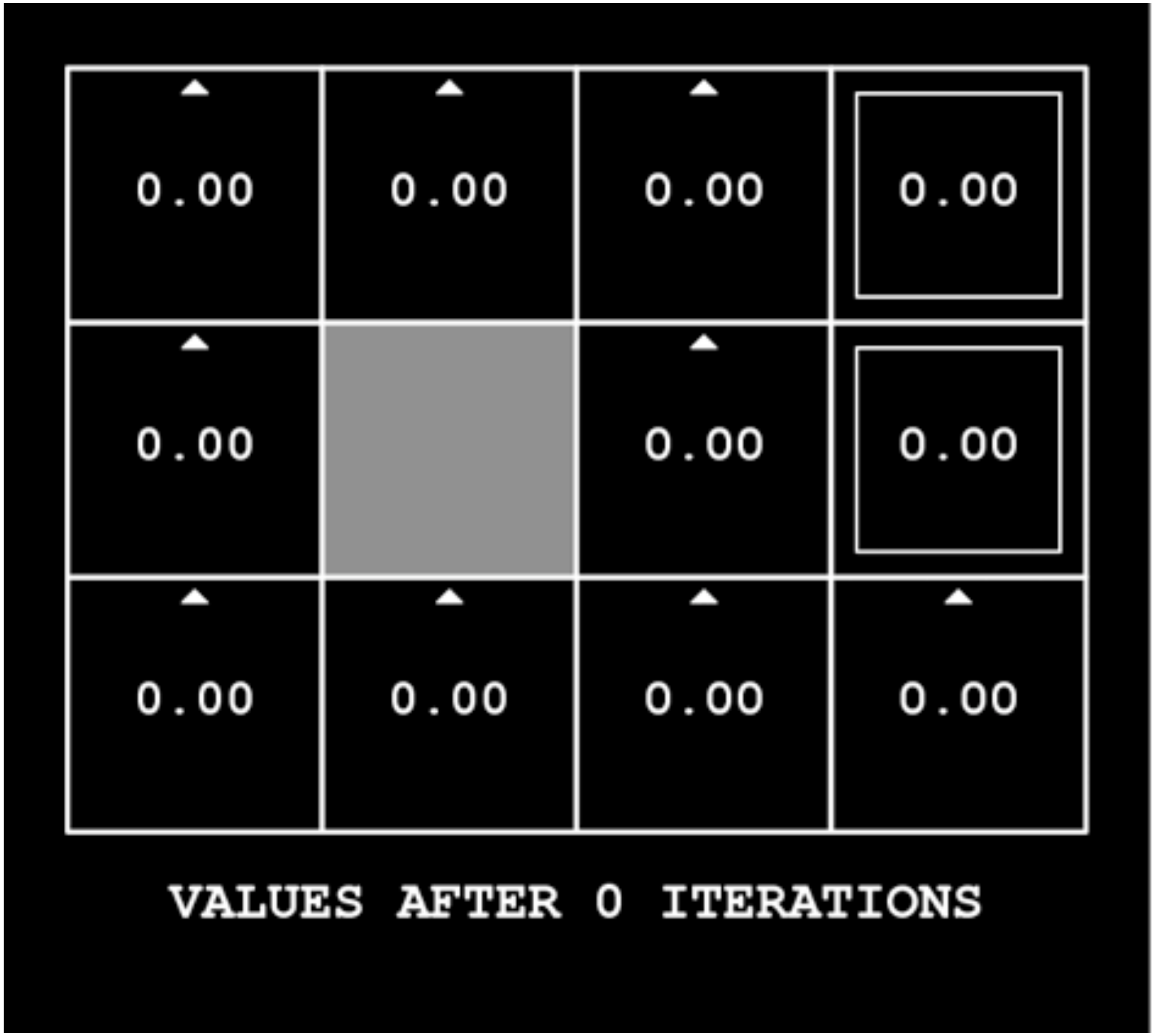
- Idea:
  - Start with $V_0^*(s) = 0$, which we know is right (why?)
  - Given V_i^*, calculate the values for all states for depth i+1:

$$V_{i+1}(s) \leftarrow \max_a \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V_i(s') \right]$$

  - This is called a value update or Bellman update
  - Repeat until convergence

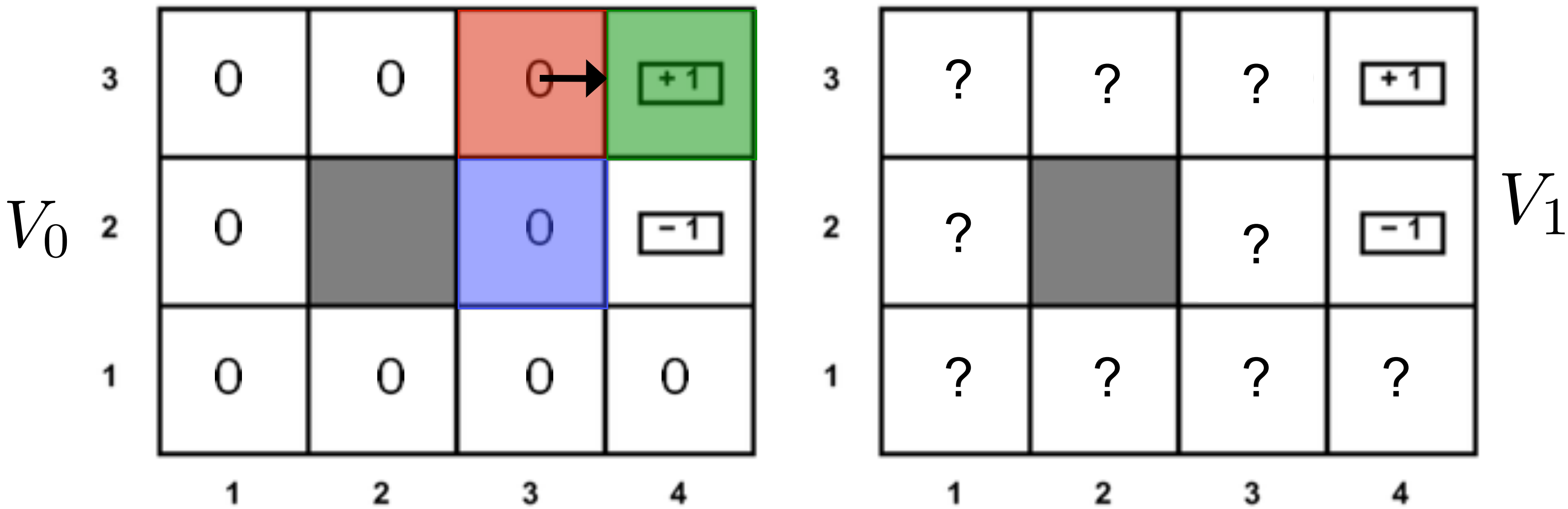
- Theorem: will converge to unique optimal values
  - Basic idea: approximations get refined towards optimal values
  - Policy may converge long before values do

Example: Value Iteration



Example: γ=0.9, living reward=0, noise=0.2

Example: Bellman Updates



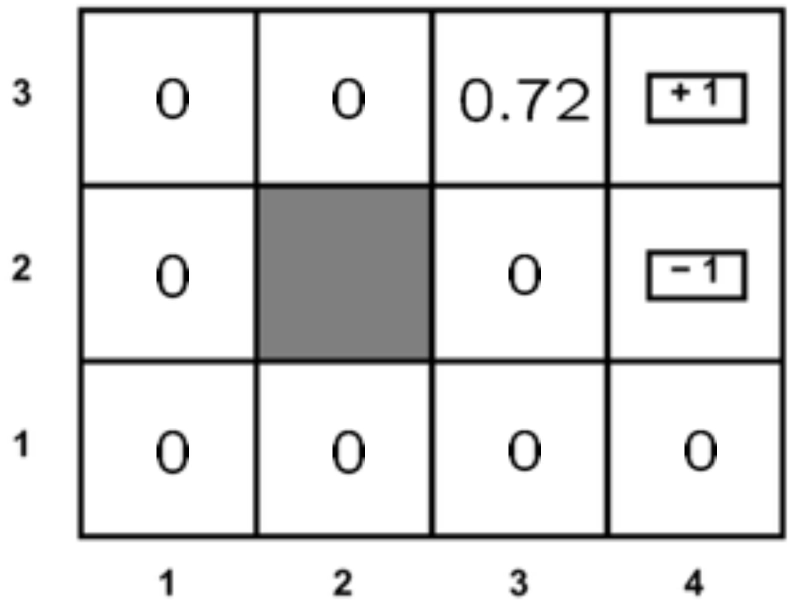
$$V_{i+1}(s) = \max_a \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V_i(s') \right] = \max_a Q_{i+1}(s,a)$$

$$Q_1(\langle 3,3\rangle, \text{right}) = \sum_{s'} T(\langle 3,3\rangle, \text{right}, s') \left[R(\langle 3,3\rangle, \text{right}, s') + \gamma V_i(s') \right]$$

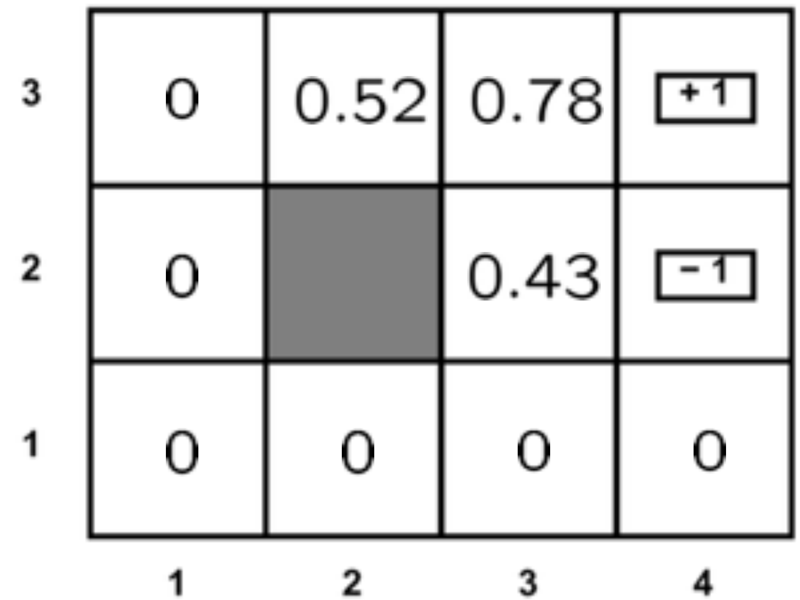
$$= 0.8 * [0.0 + 0.9 * 1.0] + 0.1 * [0.0 + 0.9 * 0.0] + 0.1 * [0.0 + 0.9 * 0.0]$$

Example: Value Iteration

V_1

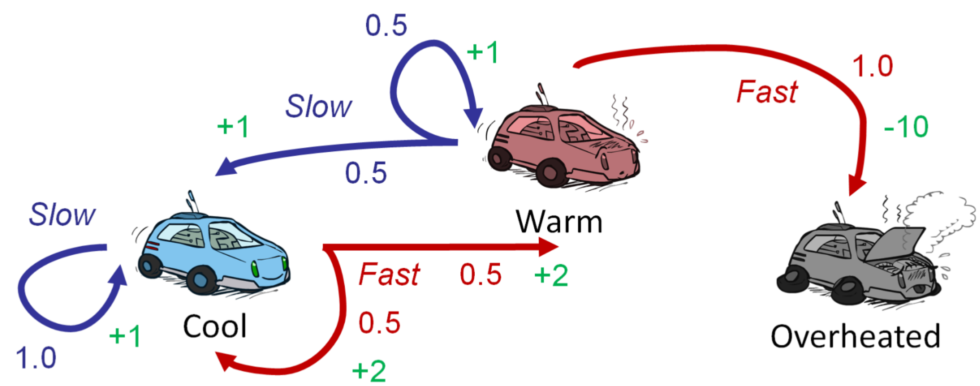


V_2



- Information propagates outward from terminal states and eventually all states have correct value estimates

Example of Value iteration

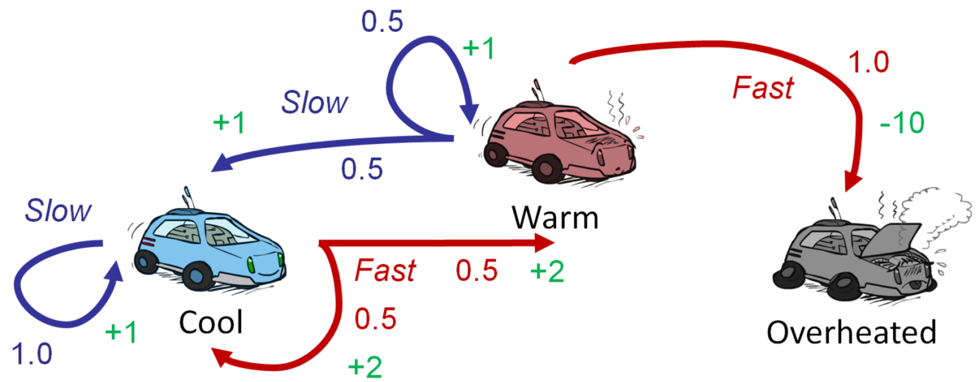


Assume no discount!

$$V_{k+1}(s) \leftarrow \max_a \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V_k(s')\right]$$

Example of Value iteration

V_2	3.5	2.5	0
V_1	2	1	0
V_0	0	0	0



Assume no discount!

$$V_{k+1}(s) \leftarrow \max_a \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma\, V_k(s')\right]$$

Convergence

- Define the max-norm: $||U|| = \max_s |U(s)|$

- Theorem: For any two approximations U and V

$$||U^{t+1} - V^{t+1}|| \leq \gamma \, ||U^t - V^t||$$

  - I.e. any distinct approximations must get closer to each other, so, in particular, any approximation must get closer to the true U and value iteration converges to a unique, stable, optimal solution

- Theorem:

$$||U^{t+1} - U^t|| < \epsilon, \Rightarrow ||U^{t+1} - U|| < 2\epsilon\gamma/(1-\gamma)$$

  - I.e. once the change in our approximation is small, it must also be close to correct

Value Iteration Complexity

- Problem size:
  - |A| actions and |S| states
- Each Iteration
  - Computation: $O(|A| \cdot |S|^2)$
  - Space: $O(|S|)$
- Num of iterations
  - Can be exponential in the discount factor γ

Practice: Computing Actions

- Which action should we chose from state s:
  - Given optimal values Q?

$$\arg\max_a Q^*(s,a)$$

  - Given optimal values V?

$$\arg\max_a \sum_{s'} T(s,a,s')[R(s,a,s') + \gamma V^*(s')]$$

  - Lesson: actions are easier to select from Q's!

Aside: Q-Value Iteration

- Value iteration: find successive approx optimal values
  - Start with $V_0^*(s) = 0$
  - Given V_i^*, calculate the values for all states for depth i+1:

$$V_{i+1}(s) \leftarrow \max_a \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V_i(s')\right]$$

- But Q-values are more useful!
  - Start with $Q_0^*(s,a) = 0$
  - Given Q_i^*, calculate the q-values for all q-states for depth i+1:

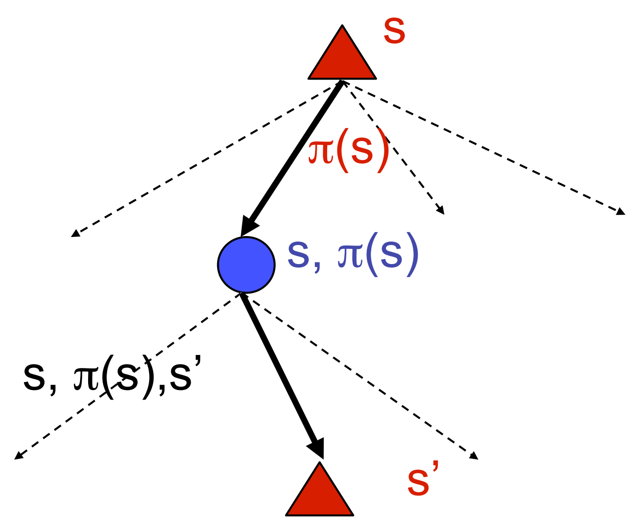
$$Q_{i+1}(s,a) \leftarrow \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma \max_{a'} Q_i(s',a')\right]$$

Utilities for Fixed Policies

- Another basic operation: compute the utility of a state s under a fix (general non-optimal) policy
- Define the utility of a state s, under a fixed policy π:

  $V^{\pi}(s)$ = expected total discounted rewards (return) starting in s and following π

- Recursive relation (one-step look-ahead / Bellman equation):



$$V^{\pi}(s) = \sum_{s'} T(s, \pi(s), s')[R(s, \pi(s), s') + \gamma V^{\pi}(s')]$$

Policy Evaluation

- How do we calculate the V's for a fixed policy?
- Idea one: modify Bellman updates

$$V_0^\pi(s) = 0$$

$$V_{i+1}^\pi(s) \leftarrow \sum_{s'} T(s, \pi(s), s')[R(s, \pi(s), s') + \gamma V_i^\pi(s')]$$

- Idea two: it's just a linear system, solve with Matlab (or whatever)

Policy Iteration

- Problem with value iteration:
  - Considering all actions each iteration is slow: takes |A| times longer than policy evaluation
  - But policy doesn't change each iteration, time wasted
- Alternative to value iteration:
  - Step 1: Policy evaluation: calculate utilities for a fixed policy (not optimal utilities!) until convergence (fast)
  - Step 2: Policy improvement: update policy using one-step lookahead with resulting converged (but not optimal!) utilities (slow but infrequent)
  - Repeat steps until policy converges

Policy Iteration

- Policy evaluation: with fixed current policy π, find values with simplified Bellman updates
  - Iterate until values converge

$$V_{i+1}^{\pi_k}(s) \leftarrow \sum_{s'} T(s, \pi_k(s), s') \left[R(s, \pi_k(s), s') + \gamma V_i^{\pi_k}(s')\right]$$

  - Note: could also solve value equations with other techniques

- Policy improvement: with fixed utilities, find the best action according to one-step look-ahead

$$\pi_{k+1}(s) = \arg\max_a \sum_{s'} T(s, a, s') \left[R(s, a, s') + \gamma V^{\pi_k}(s')\right]$$

Policy Iteration Complexity

- Problem size:
  - |A| actions and |S| states
- Each Iteration
  - Computation: $O(|S|^3 + |A| \cdot |S|^2)$
  - Space: $O(|S|)$
- Num of iterations
  - Unknown, but can be faster in practice
  - Convergence is guaranteed

Comparison

- In value iteration:
  - Every pass (or “backup”) updates both utilities (explicitly, based on current utilities) and policy (possibly implicitly, based on current policy)
- In policy iteration:
  - Several passes to update utilities with frozen policy
  - Occasional passes to update policies
- Hybrid approaches (asynchronous policy iteration):
  - Any sequences of partial updates to either policy entries or utilities will converge if every state is visited infinitely often