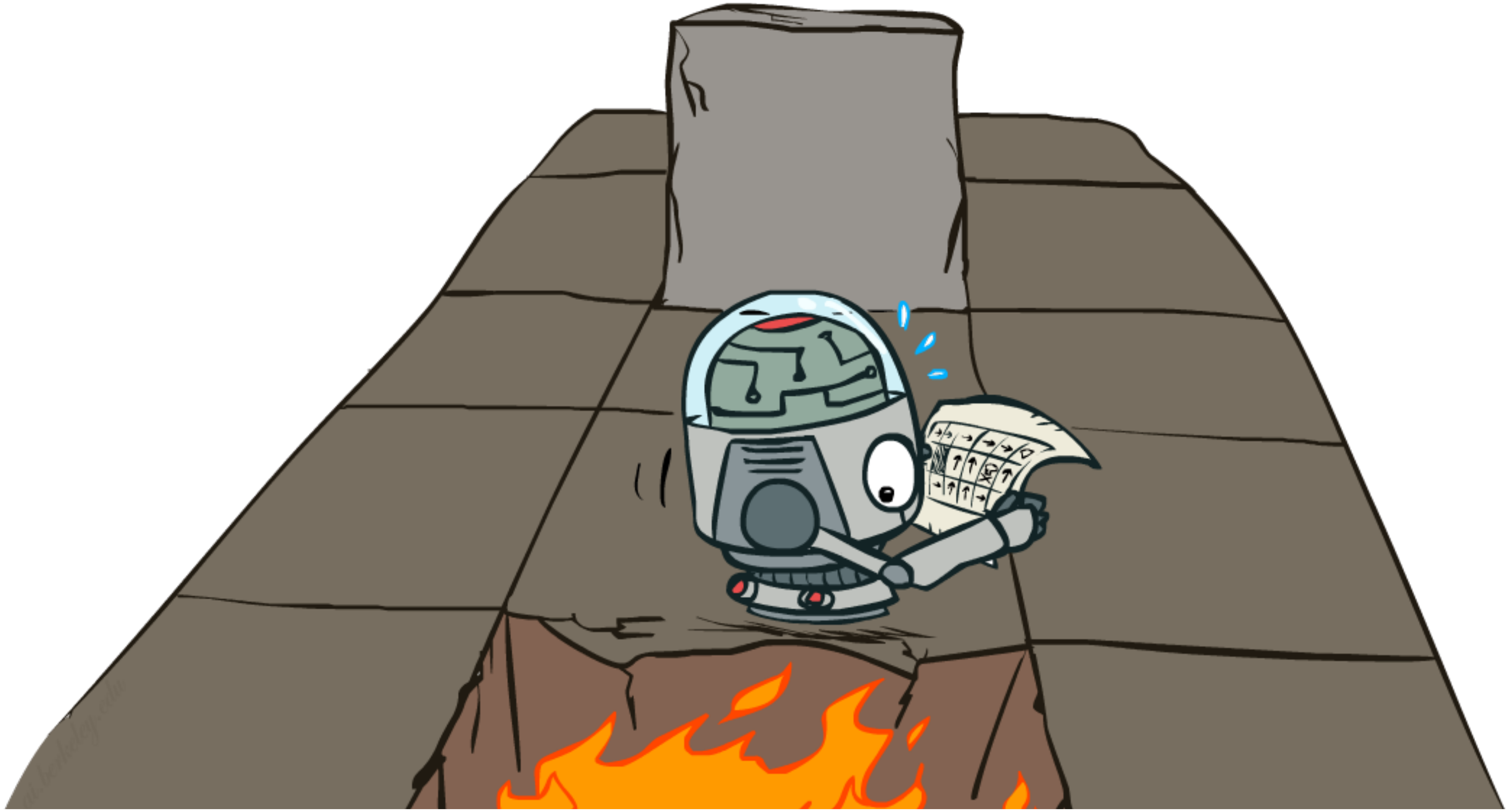
CS 5522: Artificial Intelligence II

Markov Decision Processes II



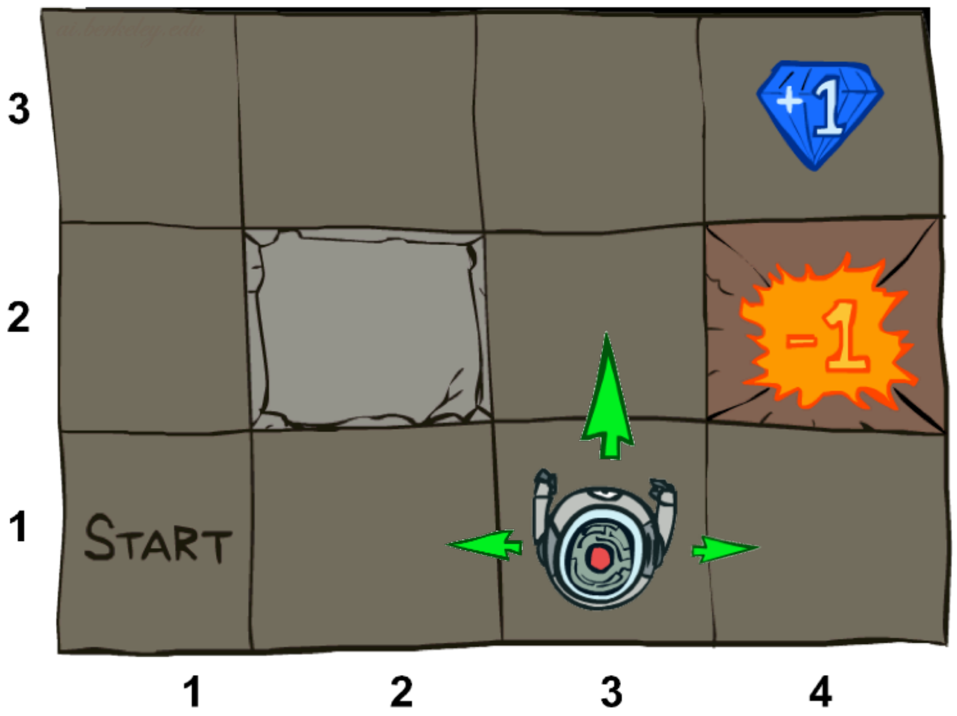
Instructor: Alan Ritter

Ohio State University

[These slides were adapted from CS188 Intro to AI at UC Berkeley. All materials available at http://ai.berkeley.edu.]

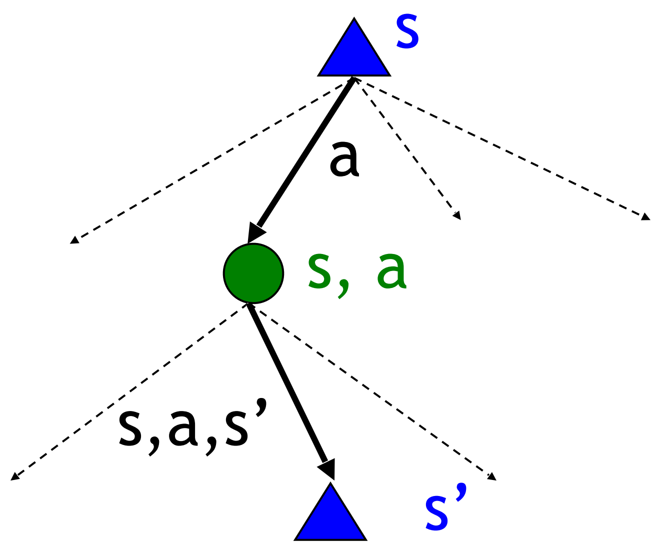
Example: Grid World

- A maze-like problem
  - The agent lives in a grid
  - Walls block the agent's path
- Noisy movement: actions do not always go as planned
  - 80% of the time, the action North takes the agent North
  - 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
- The agent receives rewards each time step
  - Small "living" reward each step (can be negative)
  - Big rewards come at the end (good or bad)
- Goal: maximize sum of (discounted) rewards



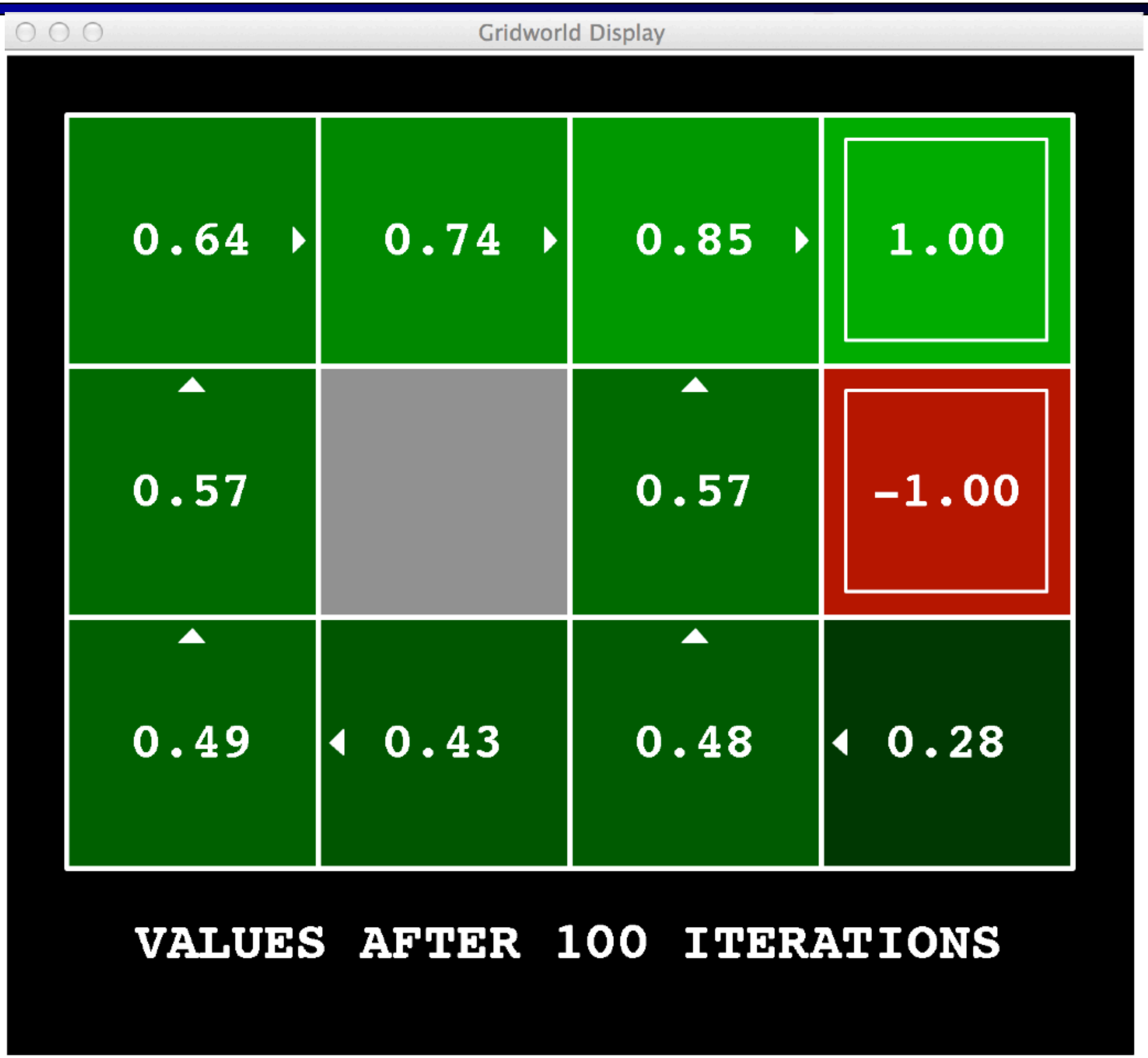
Recap: MDPs

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

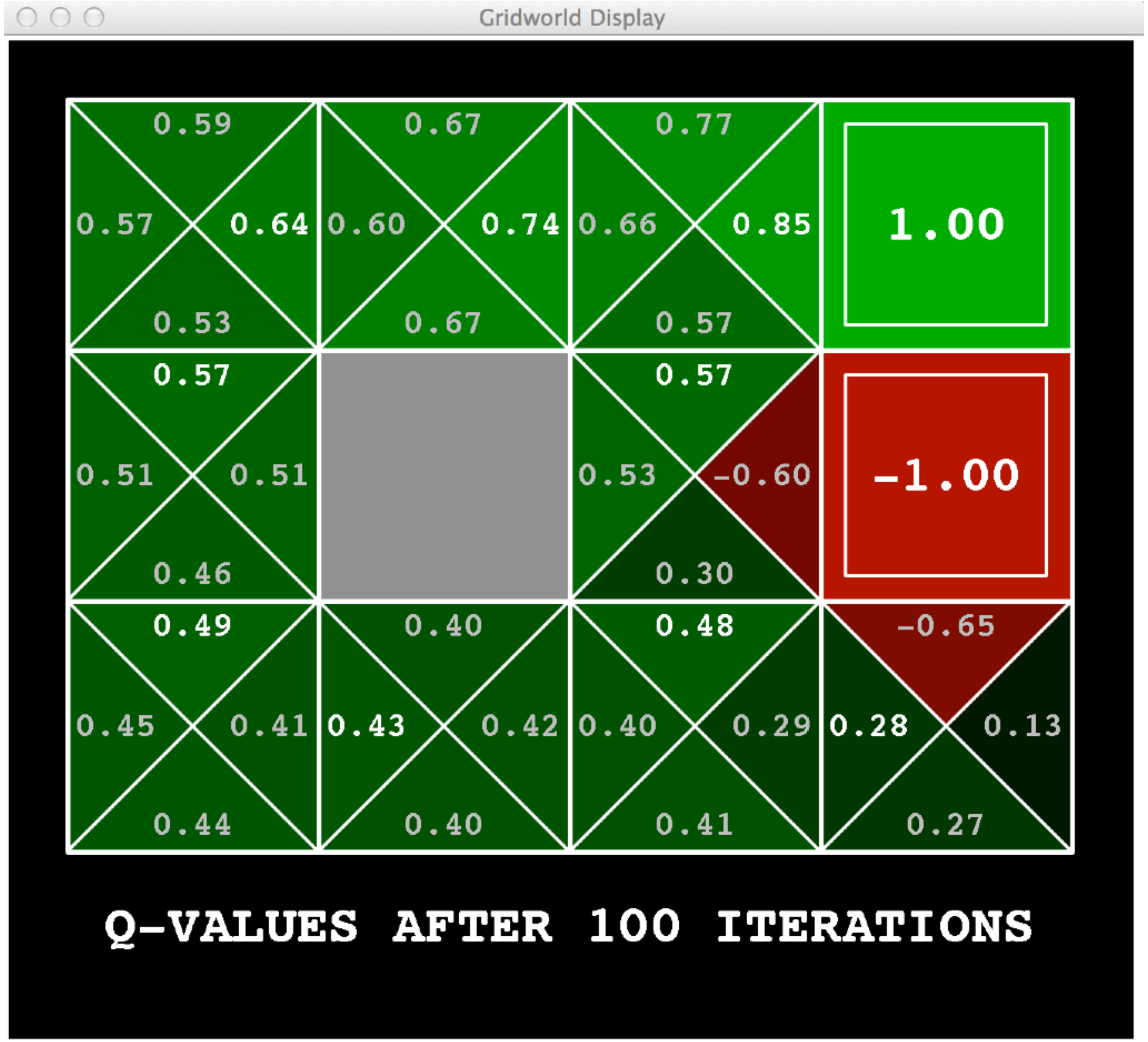


- Quantities:
  - Policy = map of states to actions
  - Utility = sum of discounted rewards
  - Values = expected future utility from a state (max node)
  - Q-Values = expected future utility from a q-state (chance node)

Gridworld Values V*



Gridworld: Q*



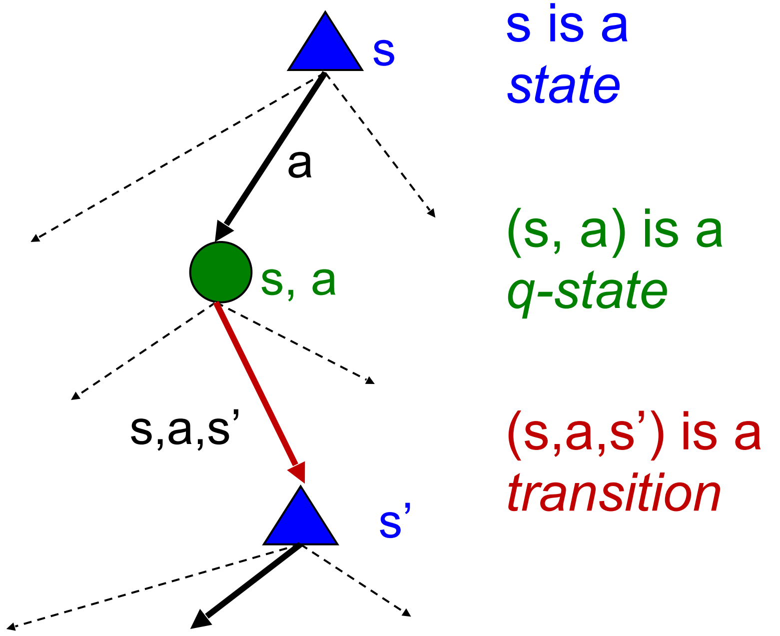
Gridworld Display
0.59
0.57
0.64
0.53
0.67
0.60
0.74
0.67
0.77
0.66
0.85
0.57
1.00
0.57
0.51
0.51
0.46
0.57
0.53
-0.60
0.30
-1.00
0.49
0.45
0.41
0.44
0.40
0.43
0.42
0.40
0.48
0.40
0.29
0.41
-0.65
0.28
0.13
0.27
Q-VALUES AFTER 100 ITERATIONS

Optimal Quantities

- The value (utility) of a state s:
  $V^*(s)$ = expected utility starting in s and acting optimally

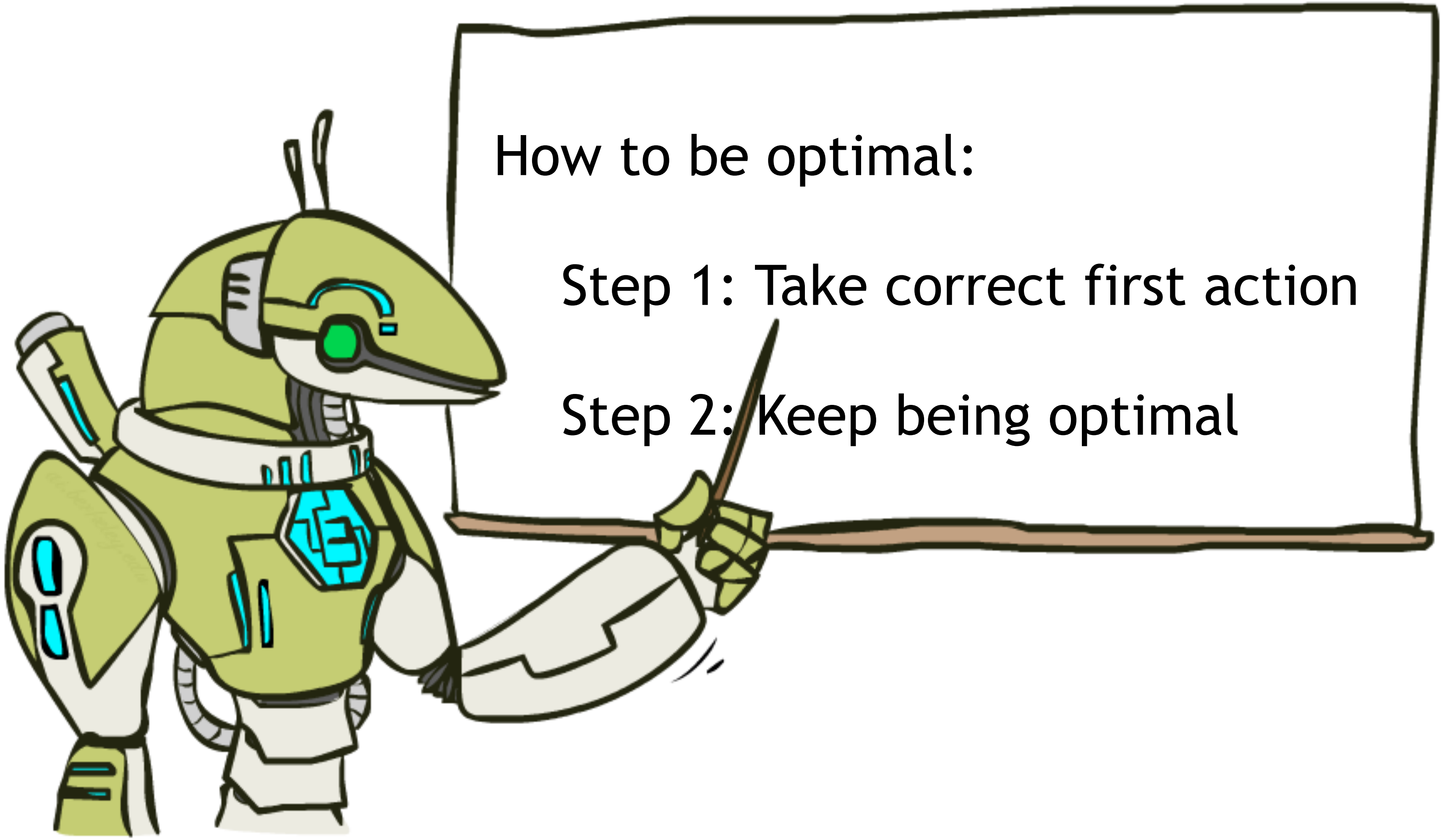
- The value (utility) of a q-state (s,a):
  $Q^*(s,a)$ = expected utility starting out having taken action a from state s and (thereafter) acting optimally

- The optimal policy:
  $\pi^*(s)$ = optimal action from state s



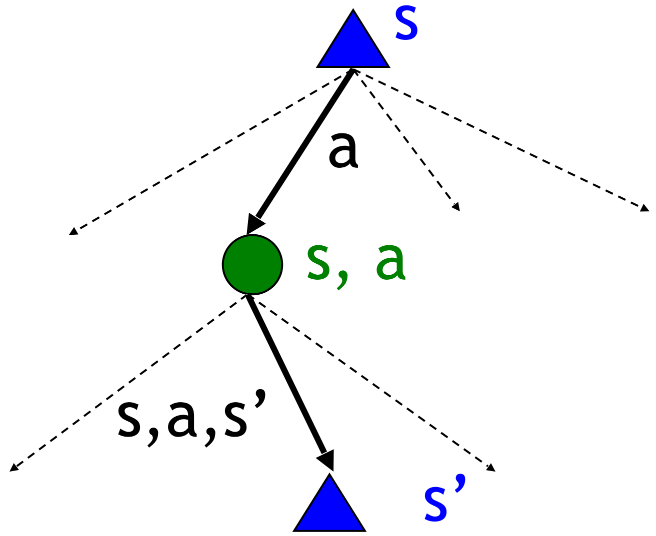
[Demo: gridworld values (L9D1)]

The Bellman Equations



The Bellman Equations

- Definition of "optimal utility" via expectimax recurrence gives a simple one-step lookahead relationship amongst optimal utility values



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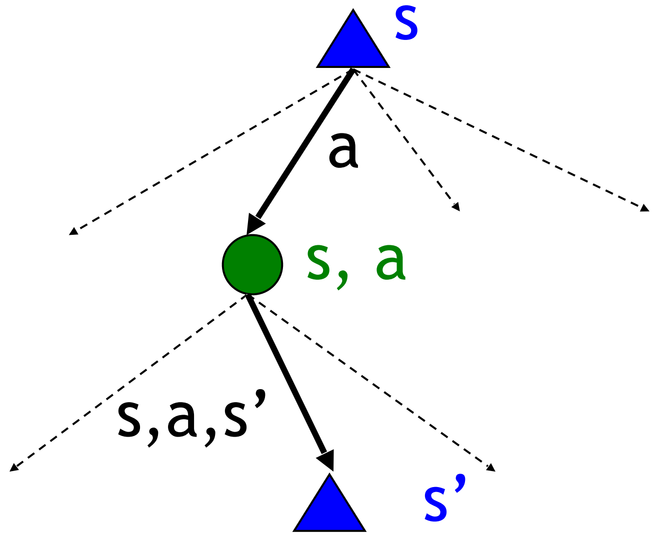

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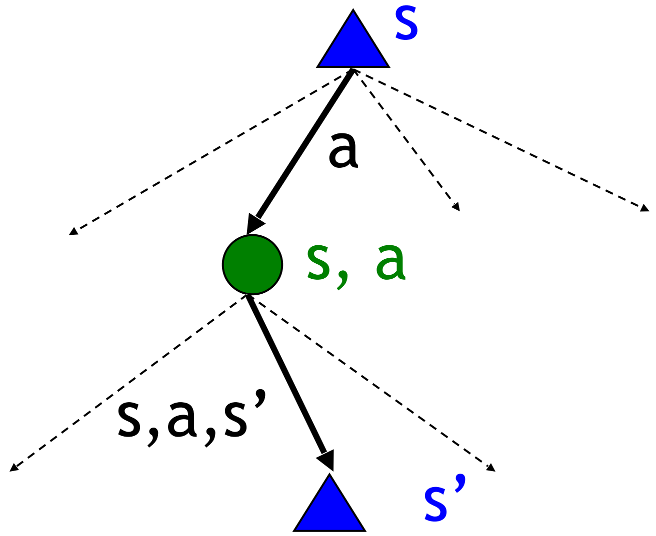

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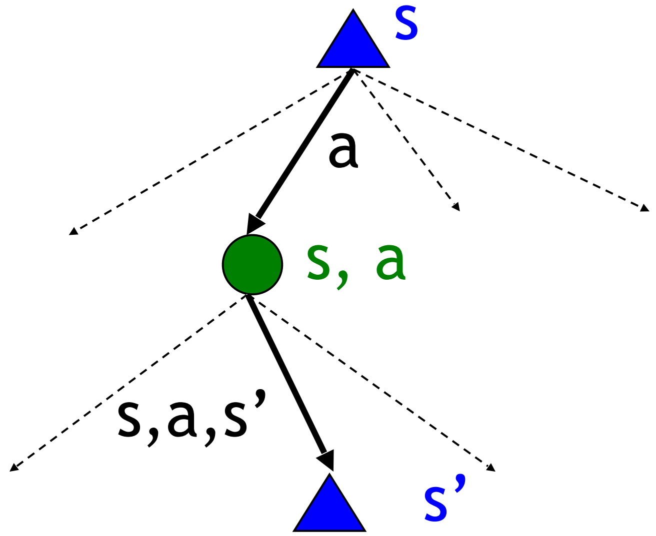

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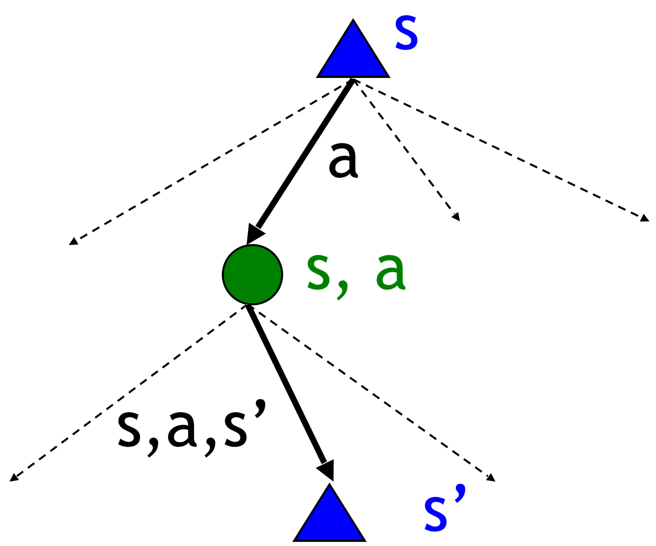

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- These are the Bellman equations, and they characterize optimal values in a way we'll use over and over

Value Iteration

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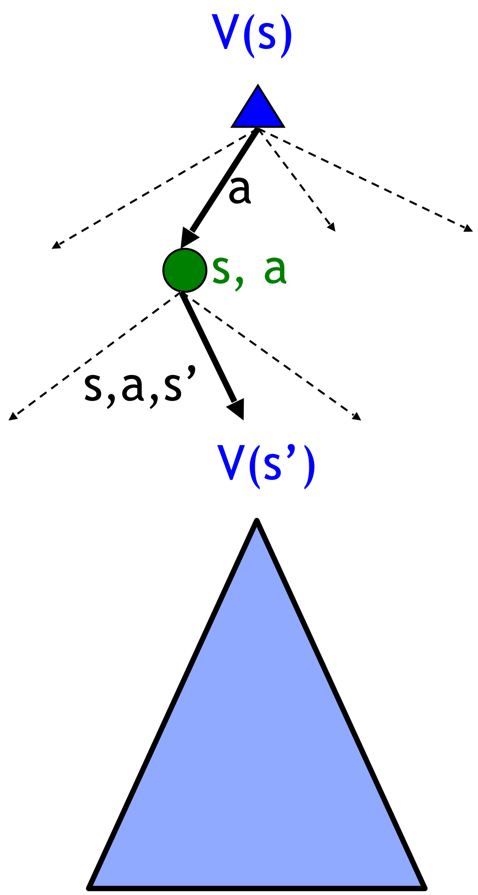

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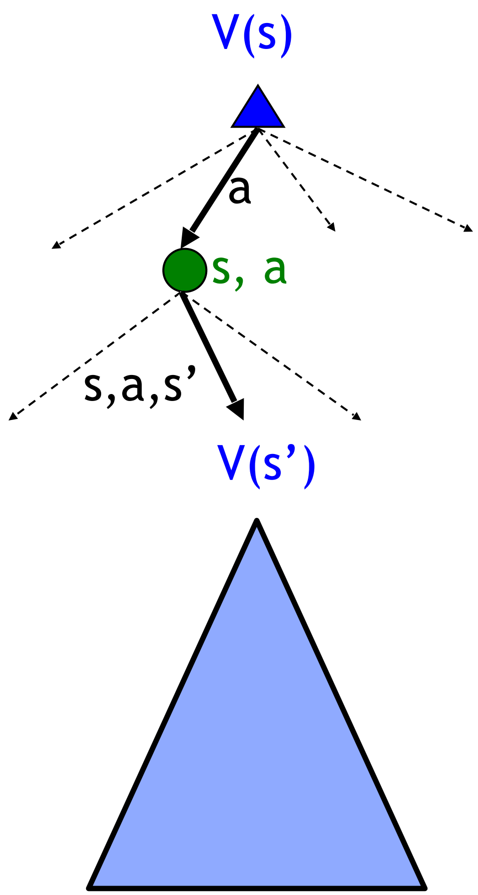

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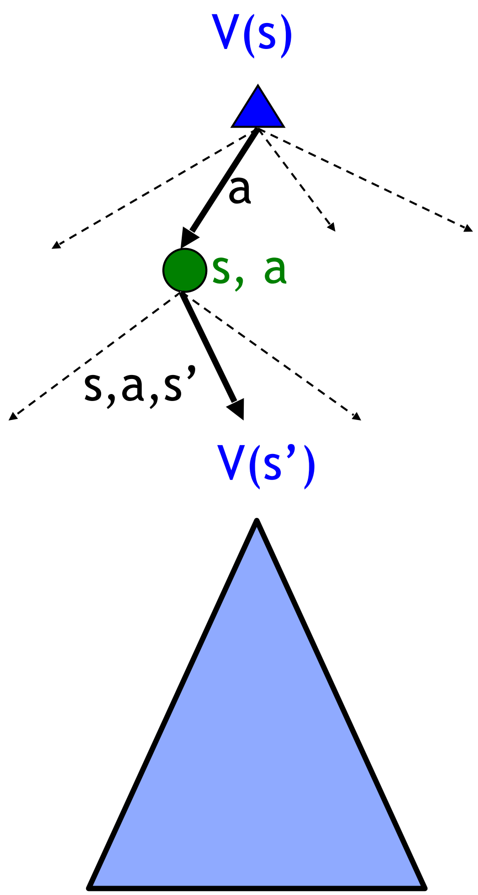

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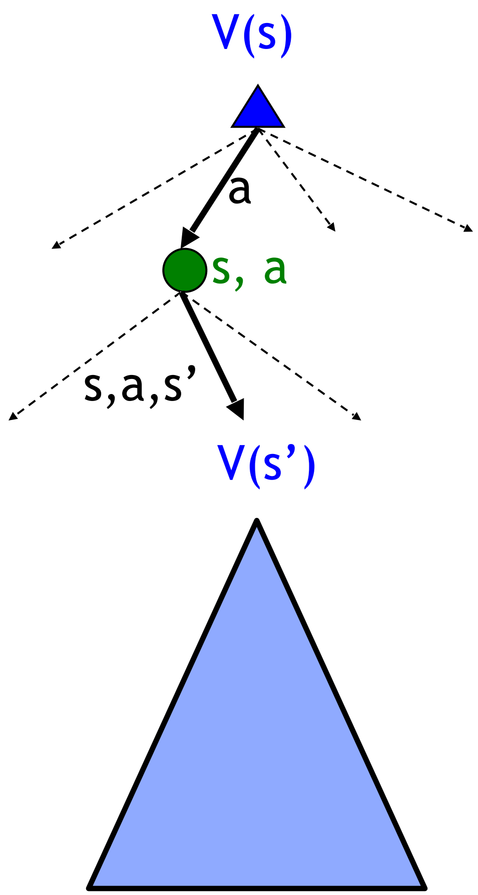
$$V_{k+1}(s) \leftarrow \max_a \sum_{s'} T(s,a,s') \left[R(s,a,s') + \gamma V_k(s') \right]$$



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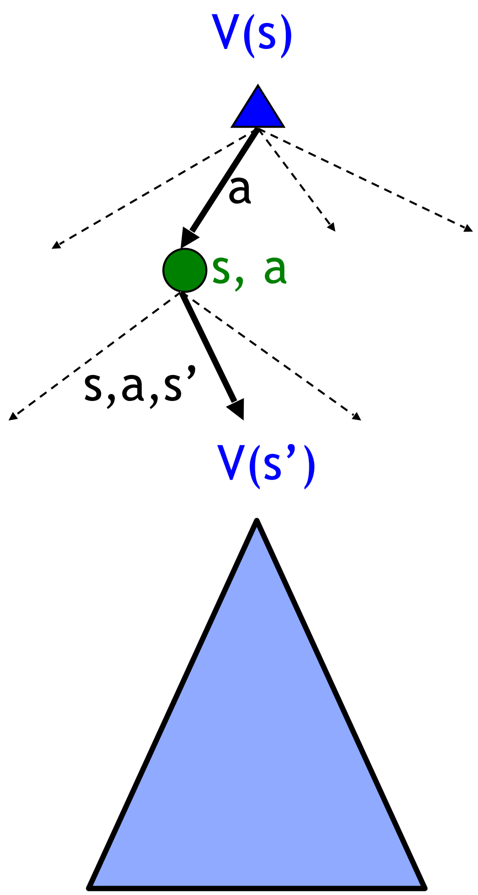
- Value iteration is just a fixed point solution method
  - … though the V_k vectors are also interpretable as time-limited values



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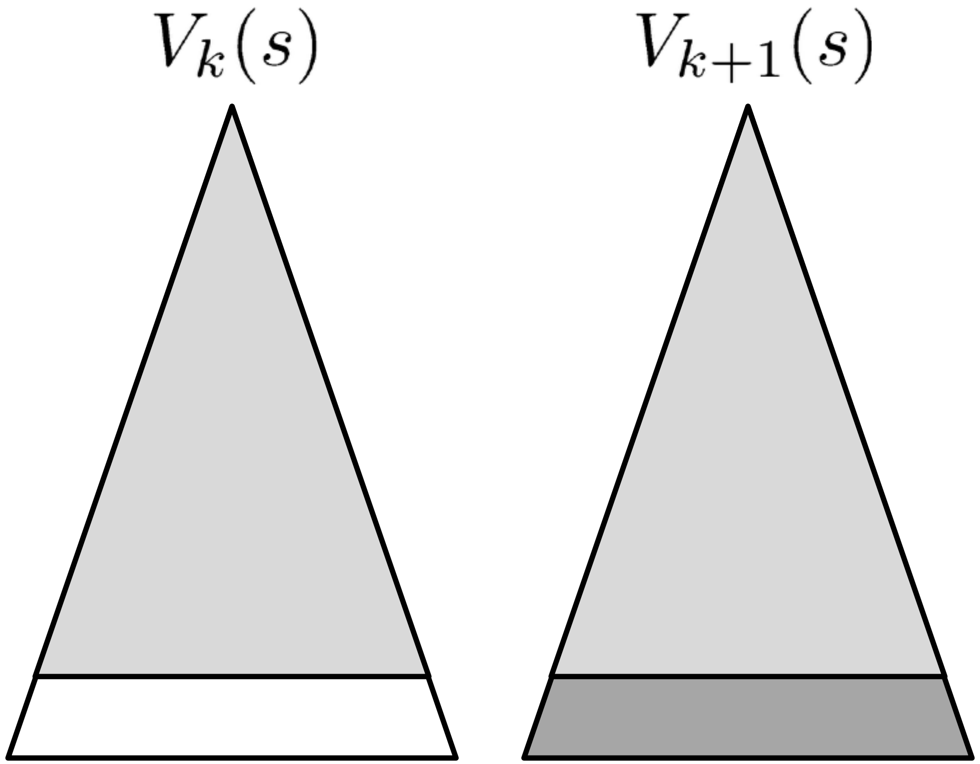
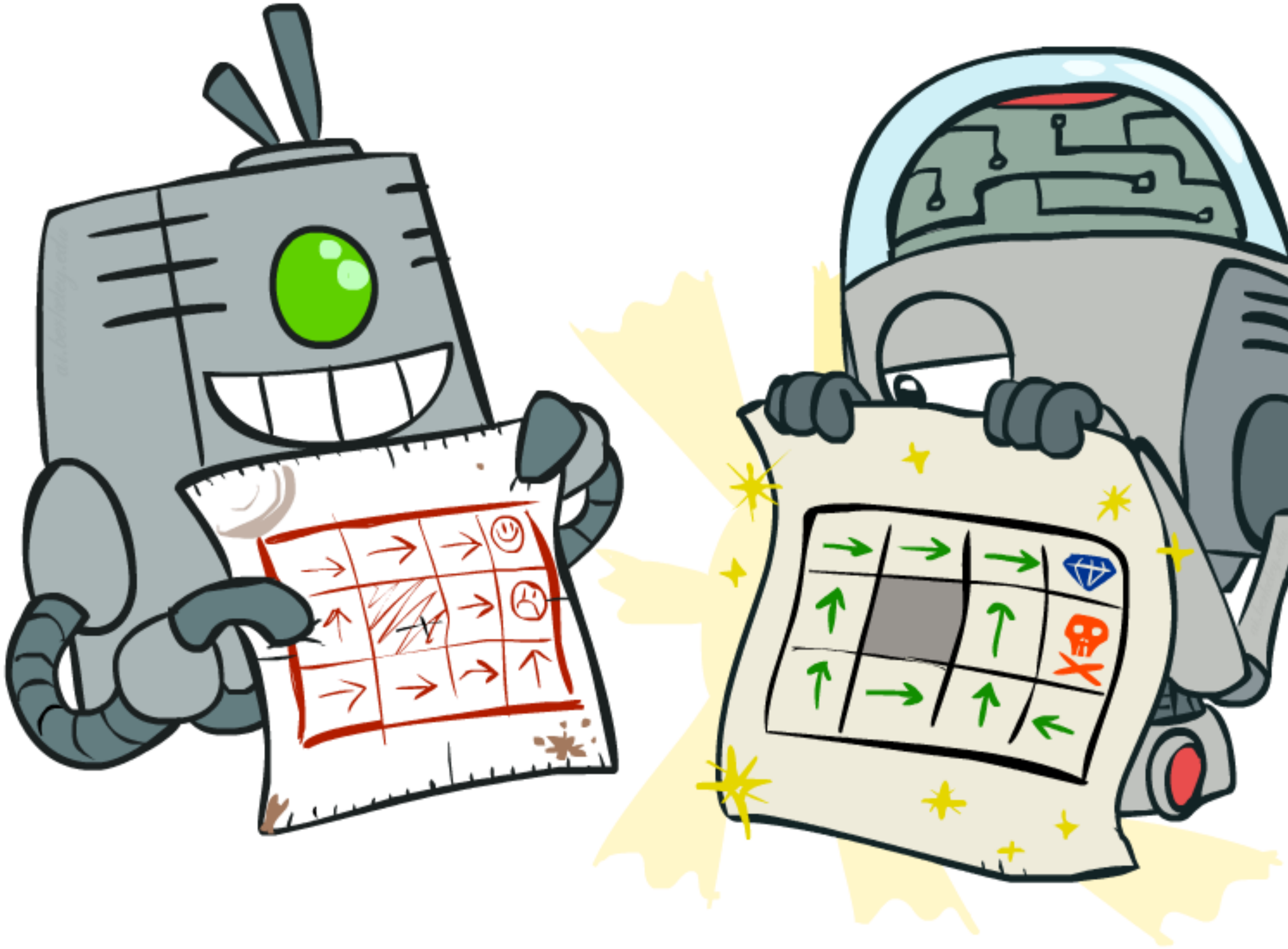
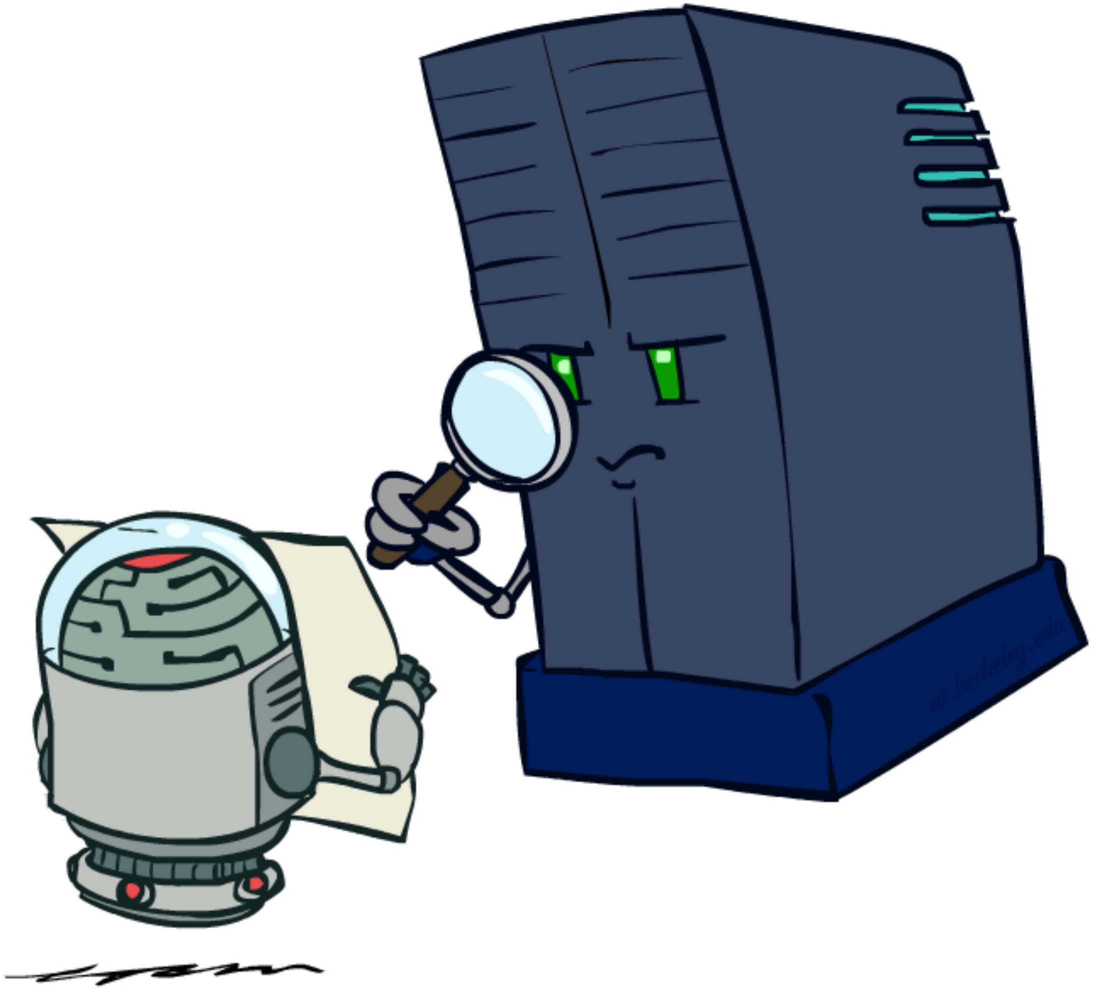
- Case 1: If the tree has maximum depth M, then V_M holds the actual untruncated values
- Case 2: If the discount is less than 1
  - Sketch: For any state V_k and V_{k+1} can be viewed as depth k+1 expectimax results in nearly identical search trees
  - The difference is that on the bottom layer, V_{k+1} has actual rewards while V_k has zeros
  - That last layer is at best all R_{MAX}
  - It is at worst R_{MIN}
  - But everything is discounted by γ^k that far out
  - So V_k and V_{k+1} are at most γ^k max|R| different
  - So as k increases, the values converge



Policy Methods

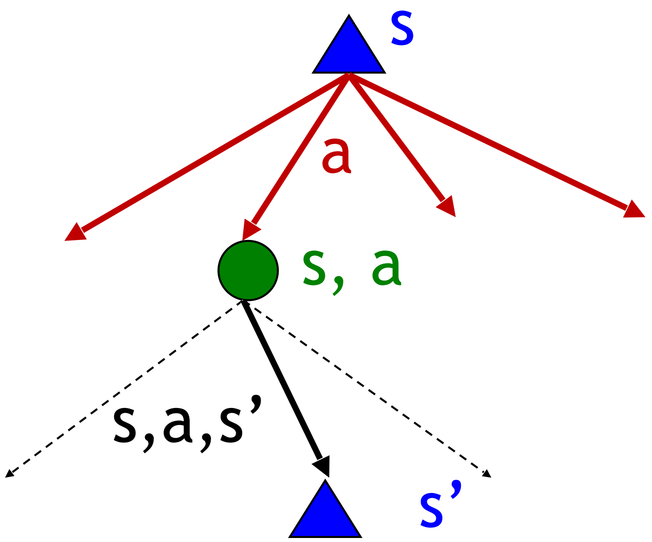


Policy Evaluation



Fixed Policies

Do the optimal action



- Expectimax trees max over all actions to compute the optimal values

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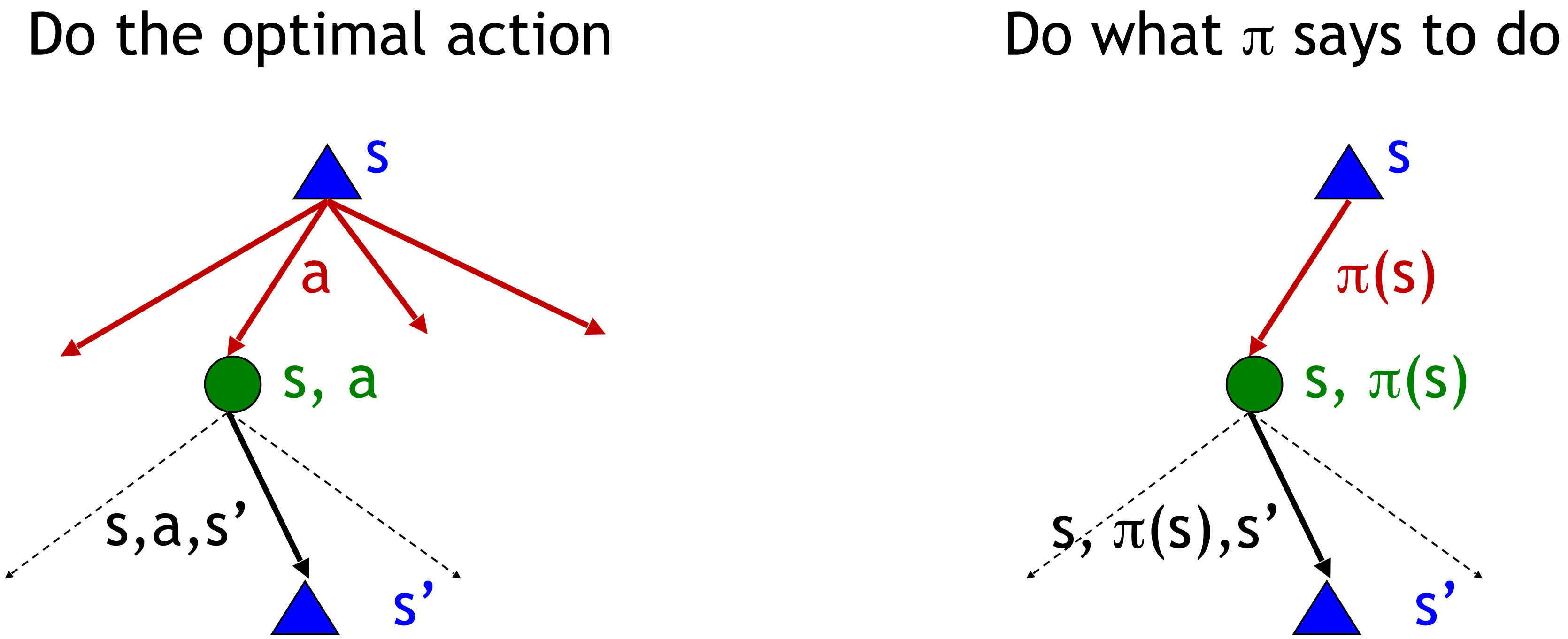
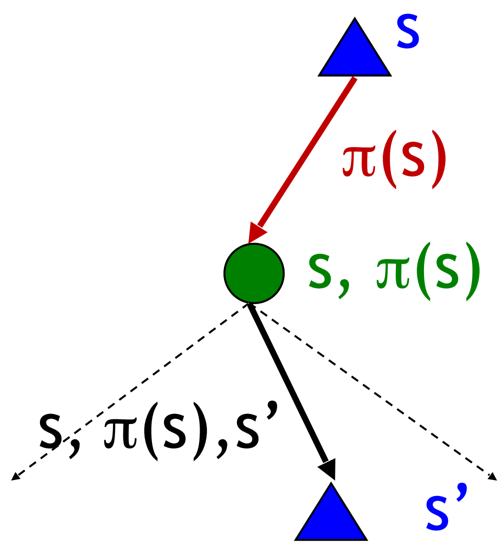


- Expectimax trees max over all actions to compute the optimal values
- If we fixed some policy $\pi(s)$, then the tree would be simpler – only one action per state
  - … though the tree's value would depend on which policy we fixed

Utilities for a Fixed Policy



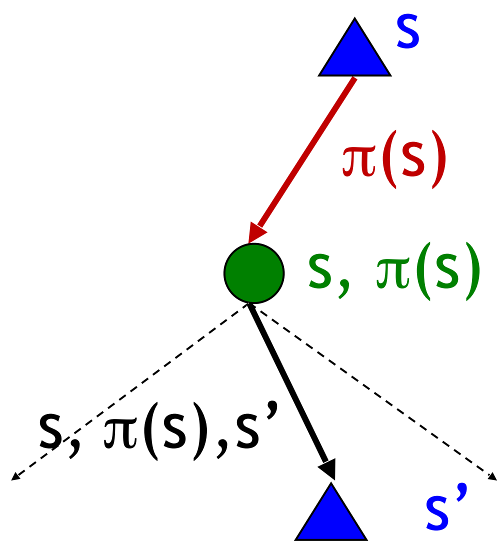
Utilities for a Fixed Policy

- Another basic operation: compute the utility of a state s under a fixed (generally non-optimal) policy

- Define the utility of a state s, under a fixed policy π:

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

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



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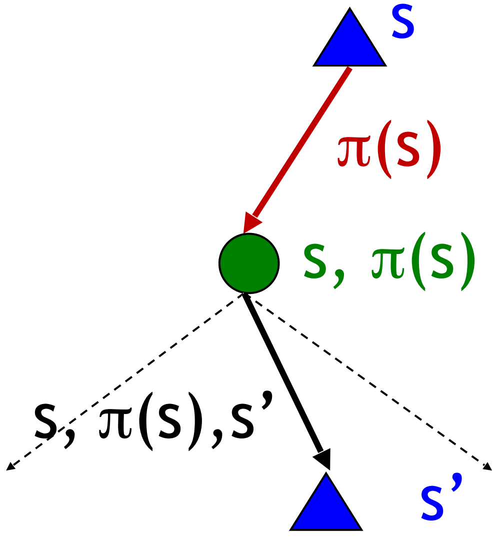

$$V^\pi(s) = \sum_{s'} T(s, \pi(s), s')[R(s, \pi(s), s') + \gamma V^\pi(s')]$$

Example: Policy Evaluation

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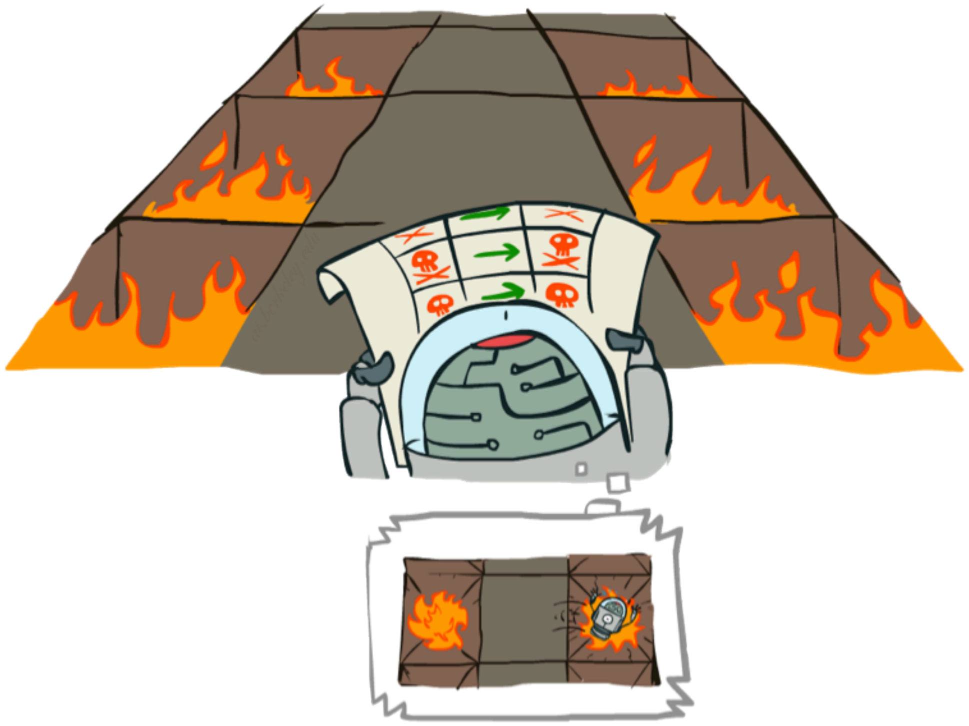
Always Go Right



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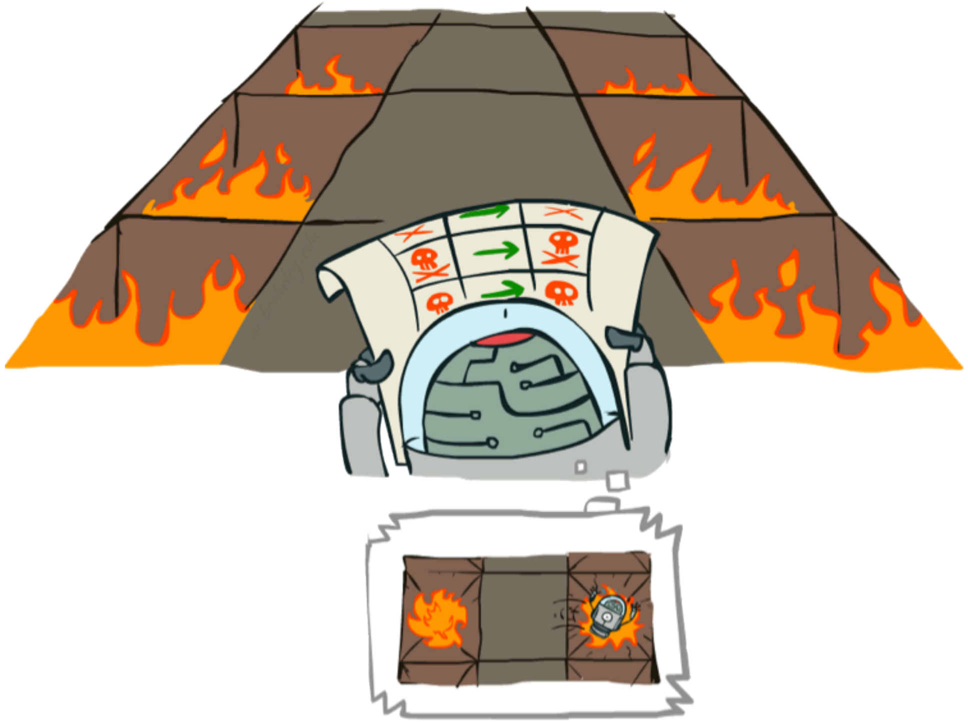
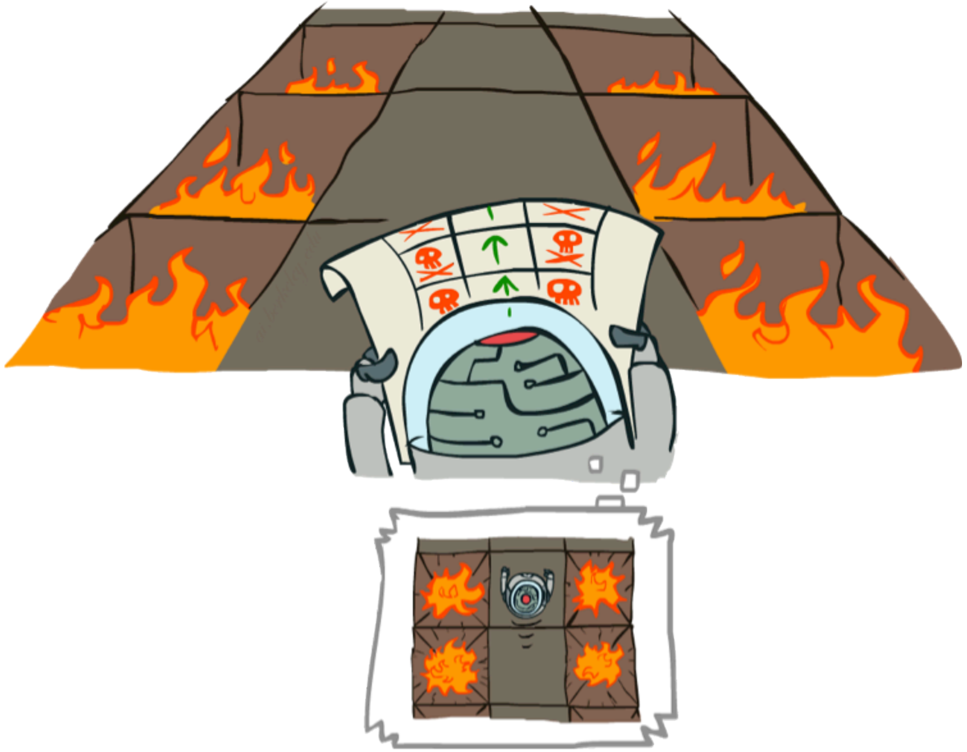


Always Go Forward



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Always Go Right

Always Go Forward

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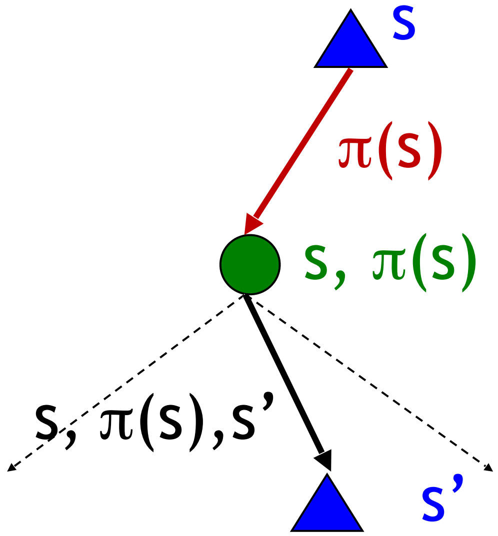

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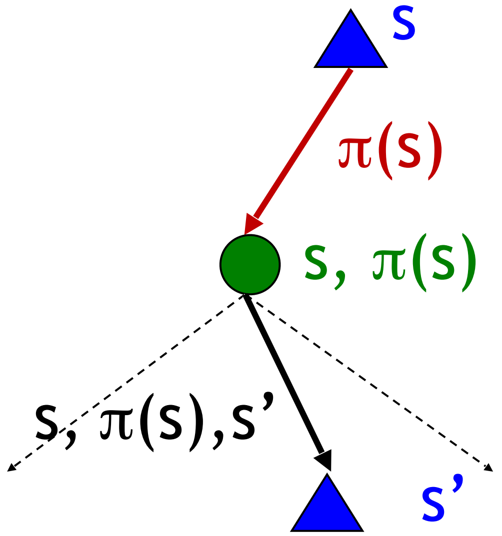

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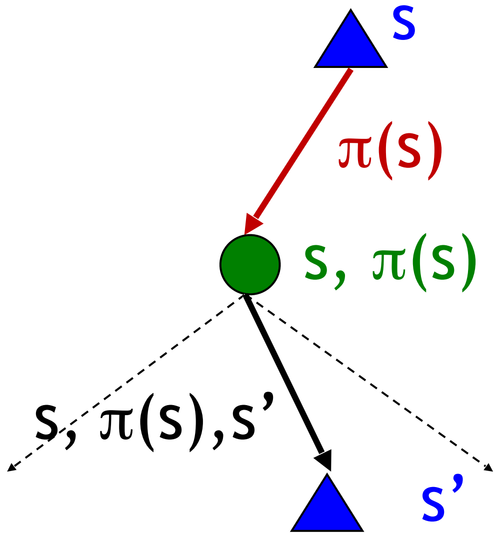
- Idea 1: Turn recursive Bellman equations into updates (like value iteration)



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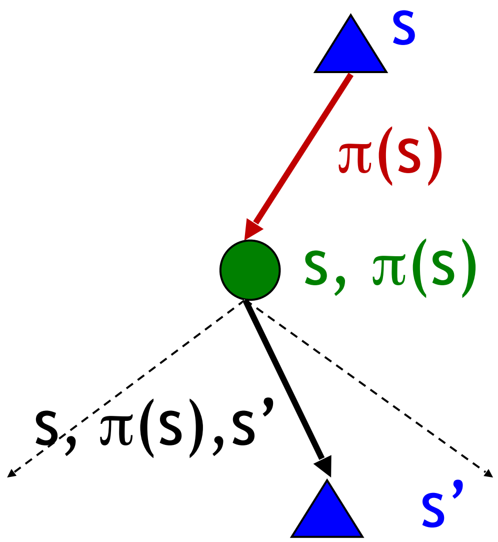

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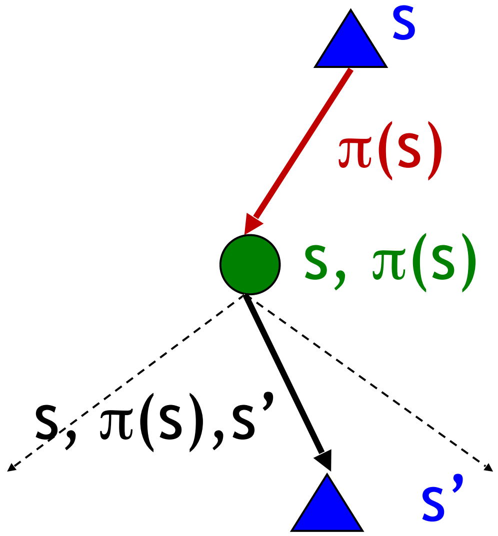

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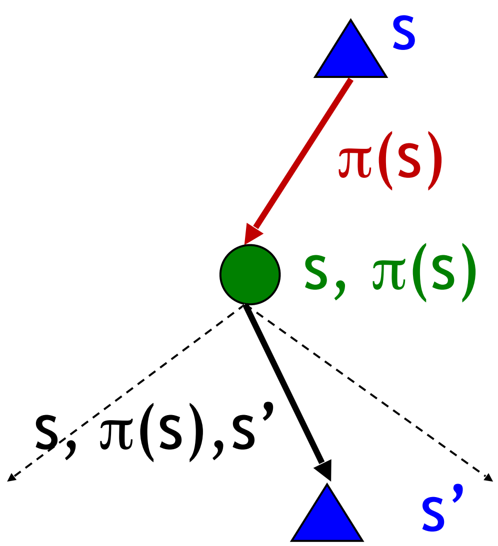

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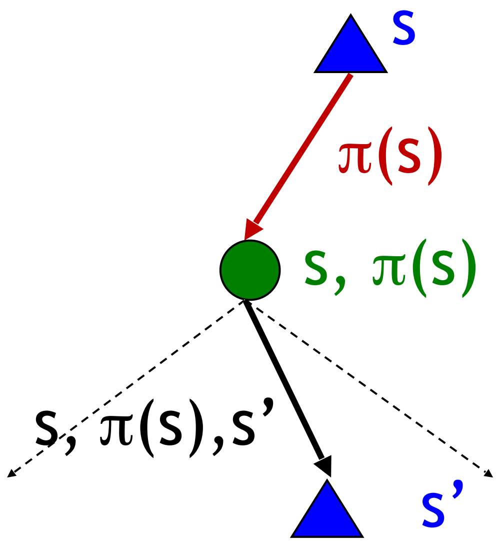

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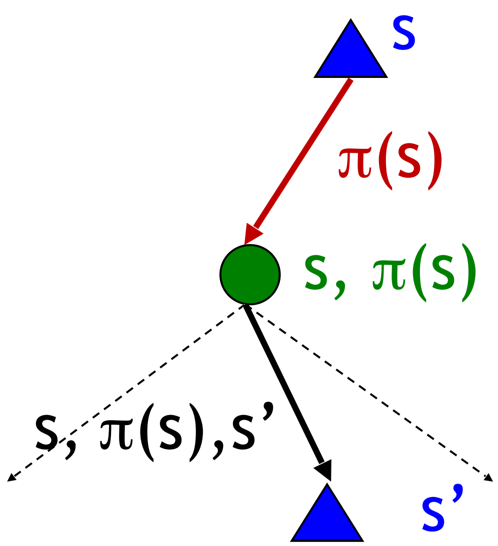

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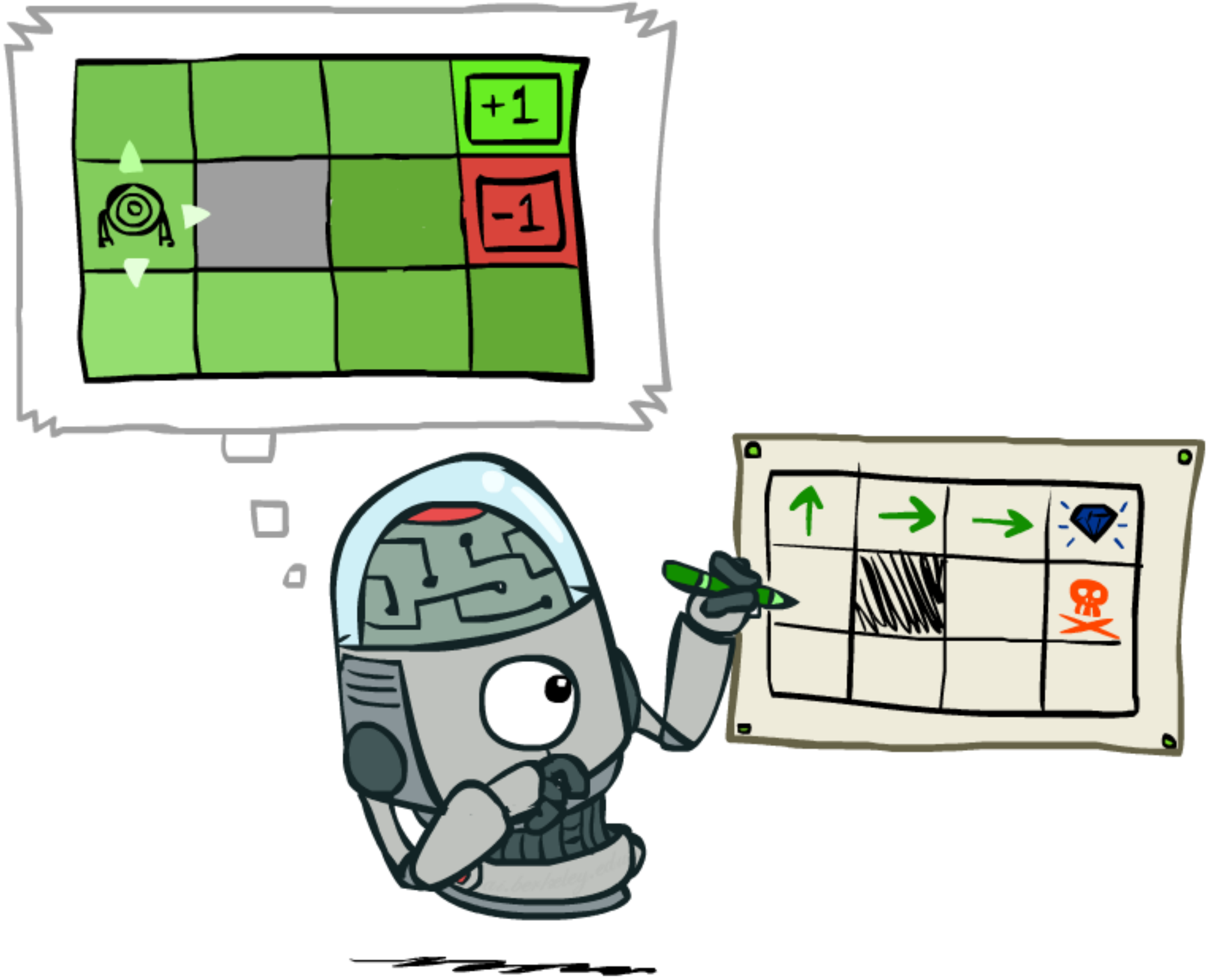
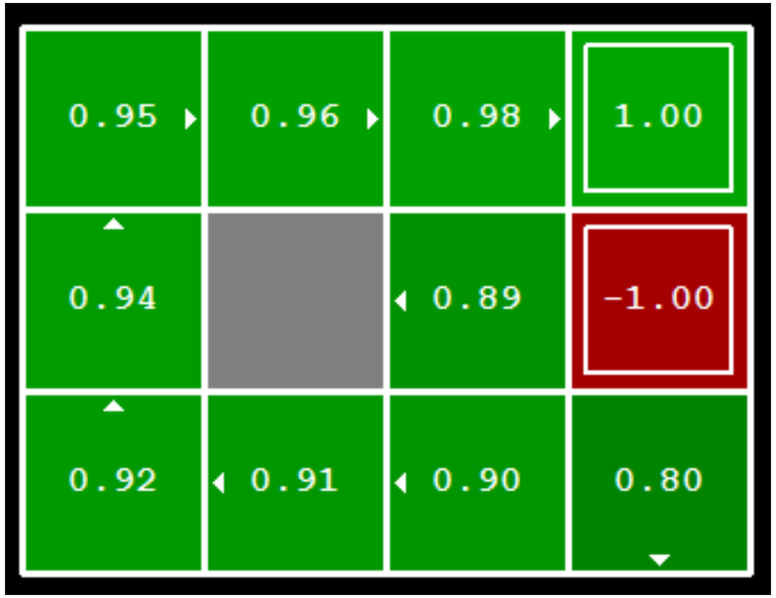
  - Solve with Matlab (or your favorite linear system solver)

Policy Extraction



Computing Actions from Values

- Let's imagine we have the optimal values V*(s)



Computing Actions from Values

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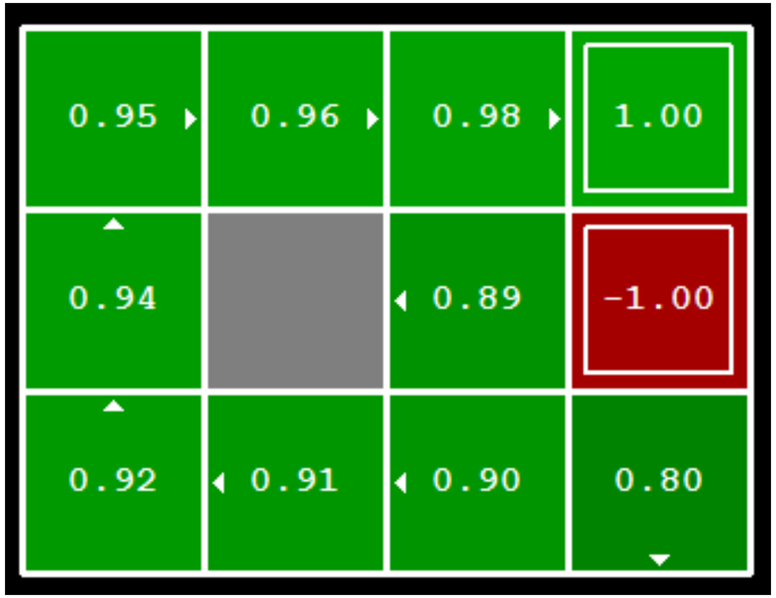

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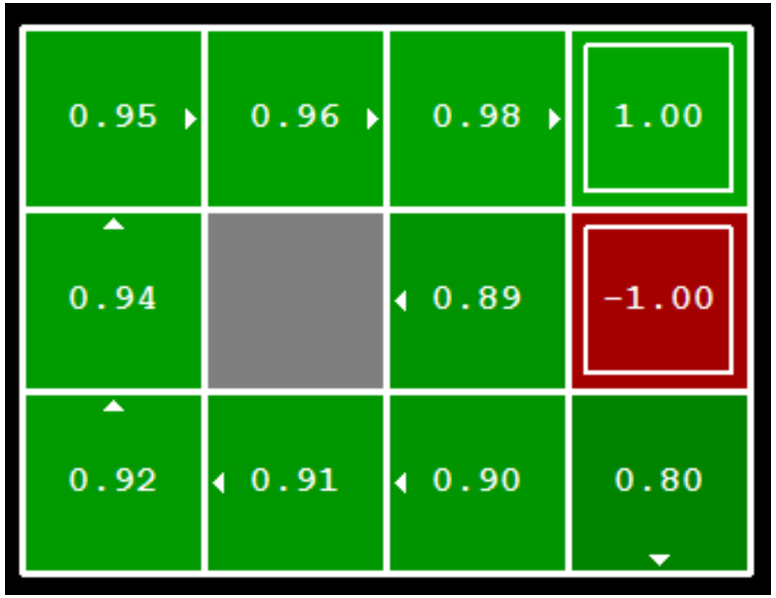

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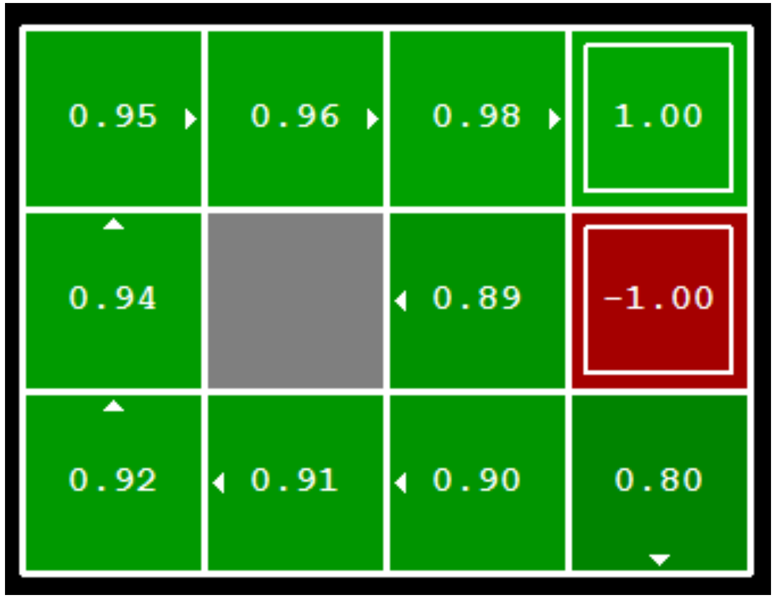

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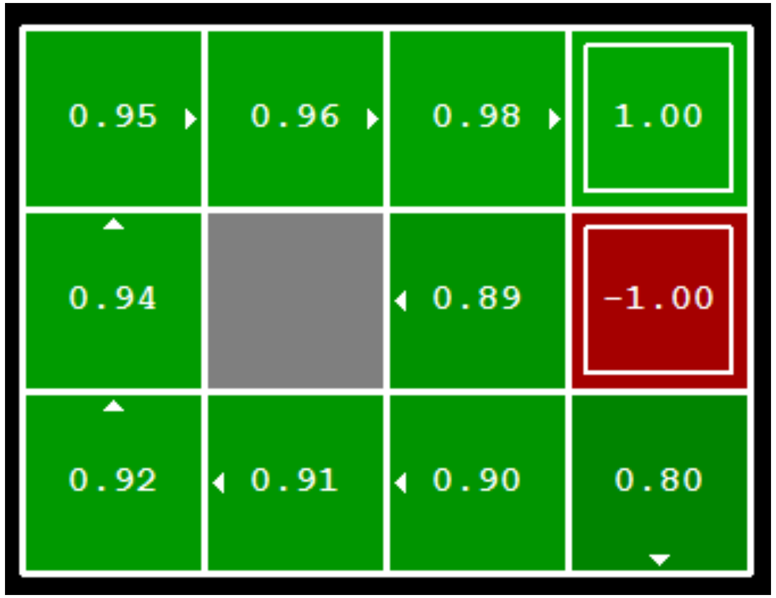

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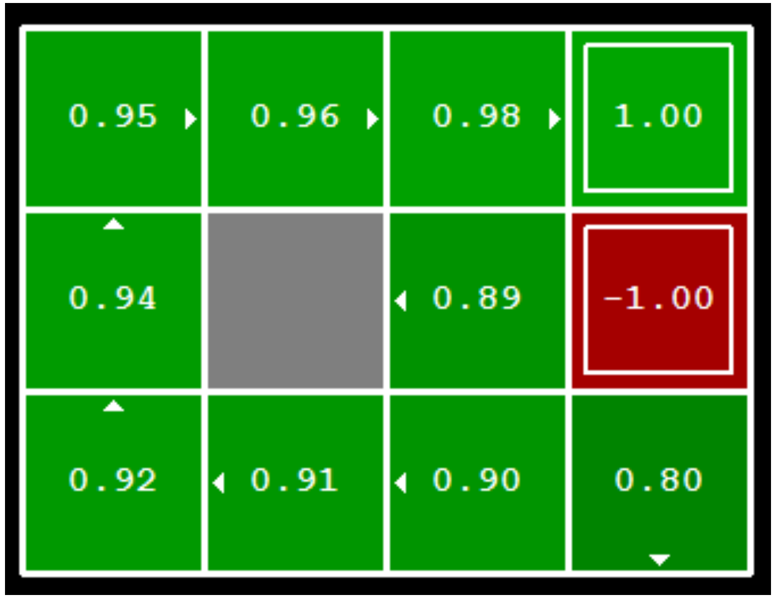

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- This is called policy extraction, since it gets the policy implied by the values

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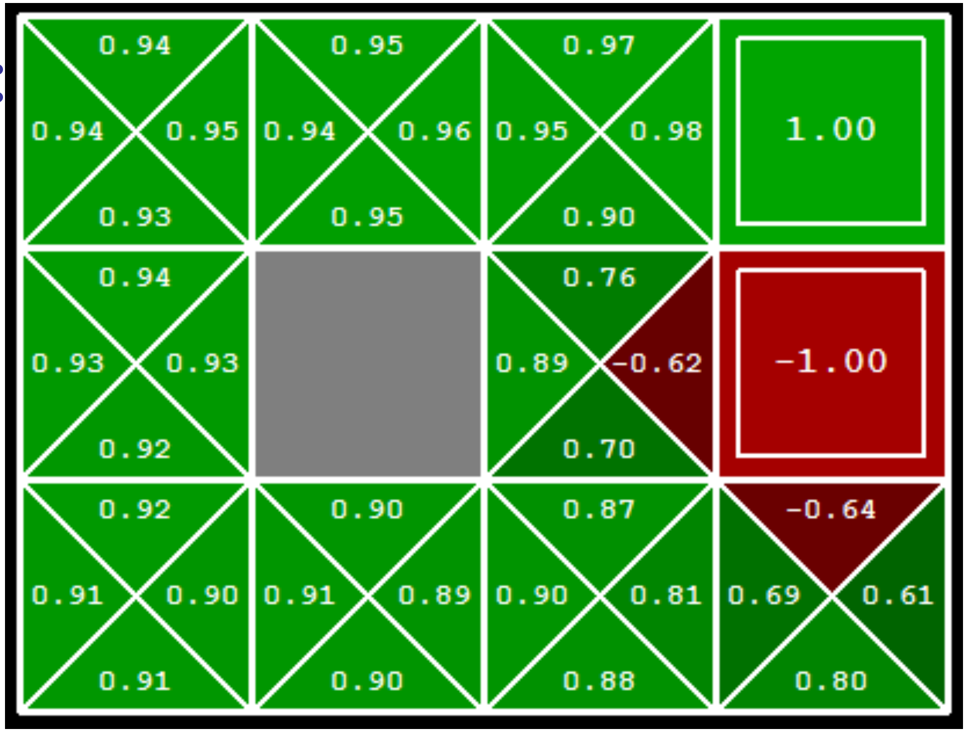

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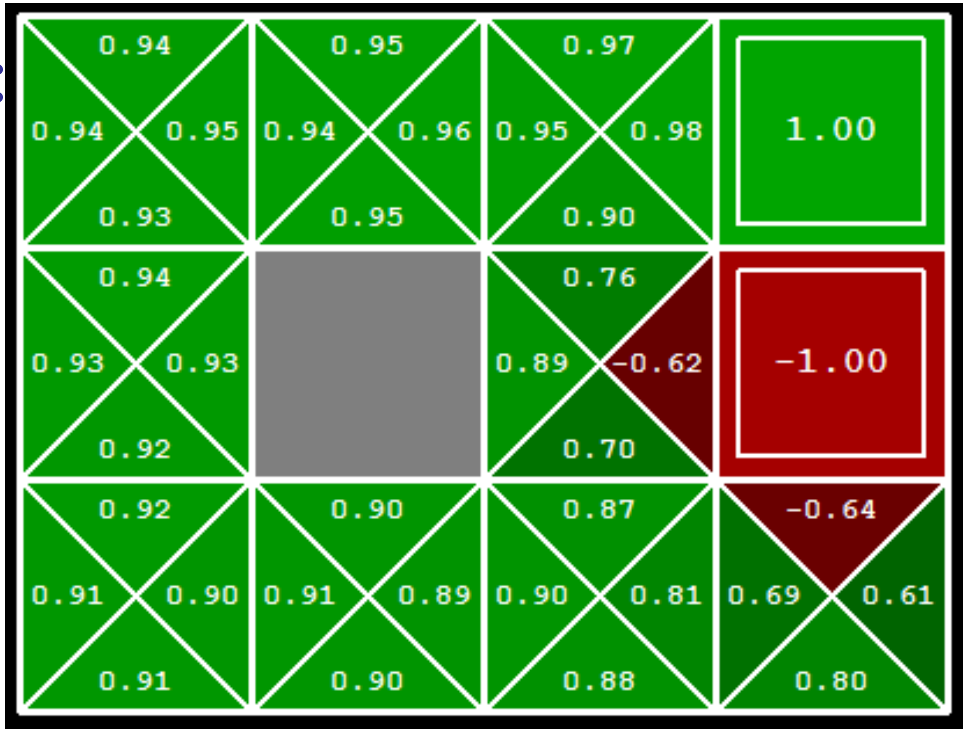

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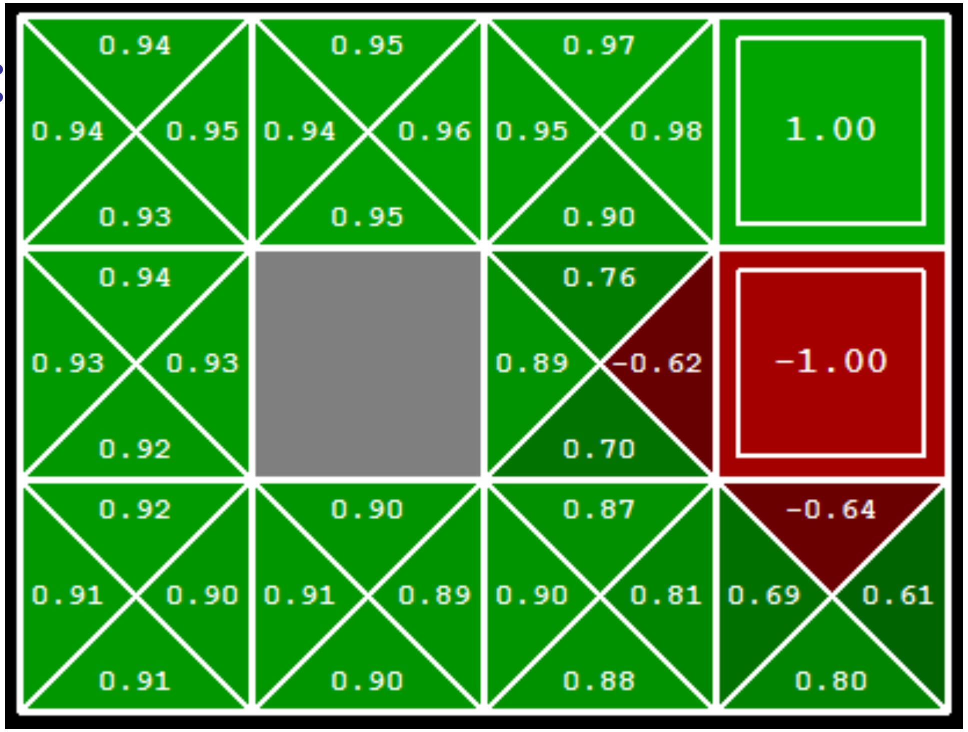

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Computing Actions from Q-Values

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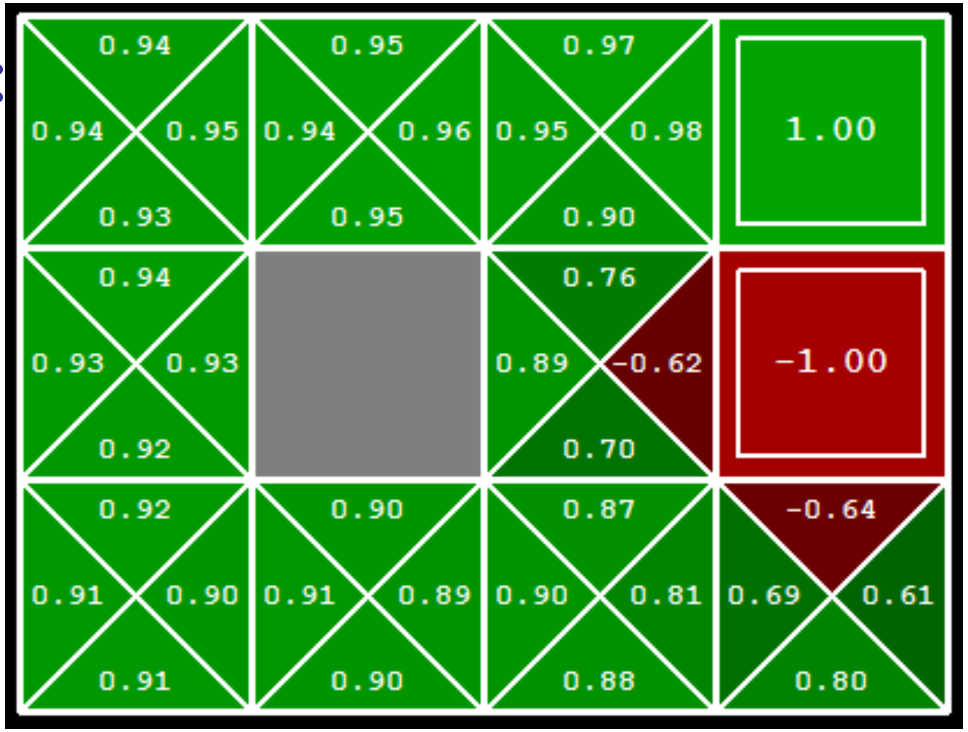

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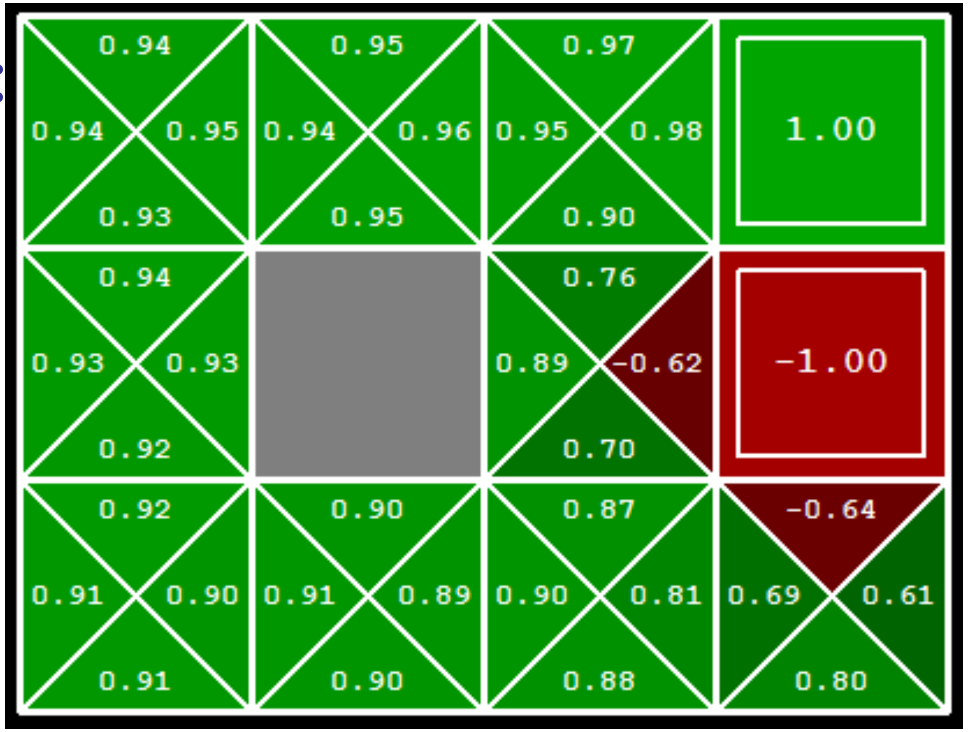

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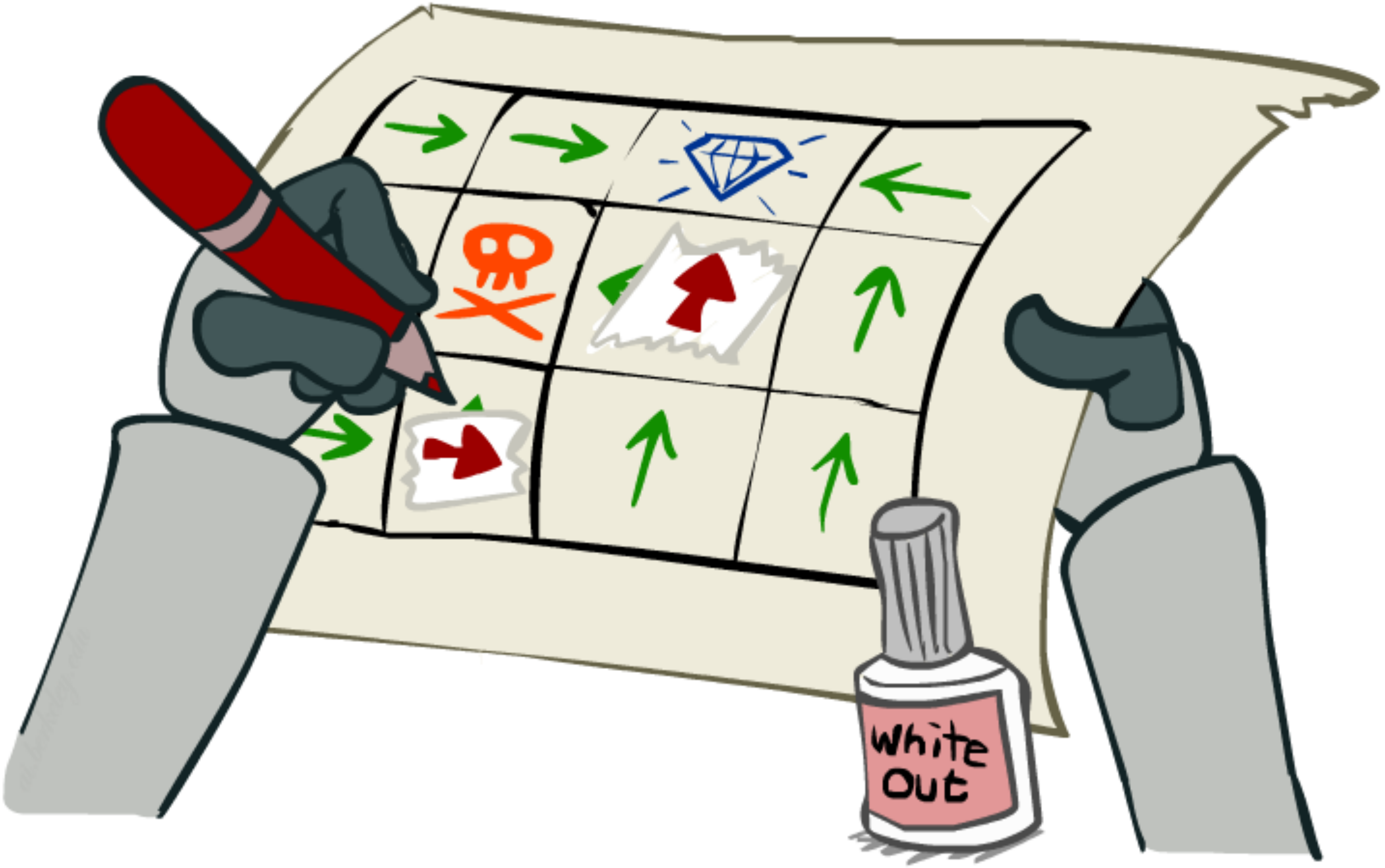
- Important lesson: actions are easier to select from q-values than values!

Policy Iteration



Problems with Value Iteration

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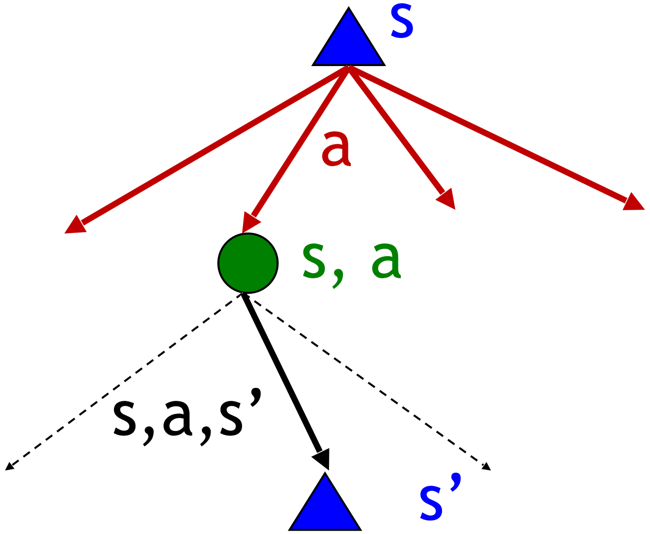

[Demo: value iteration (L9D2)]

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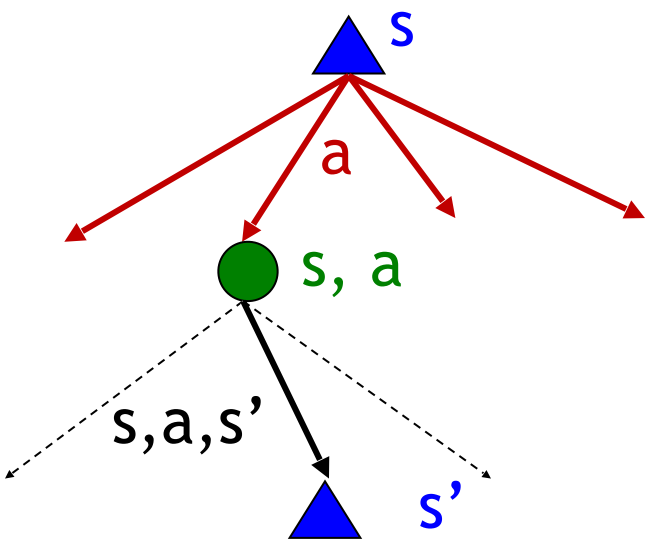

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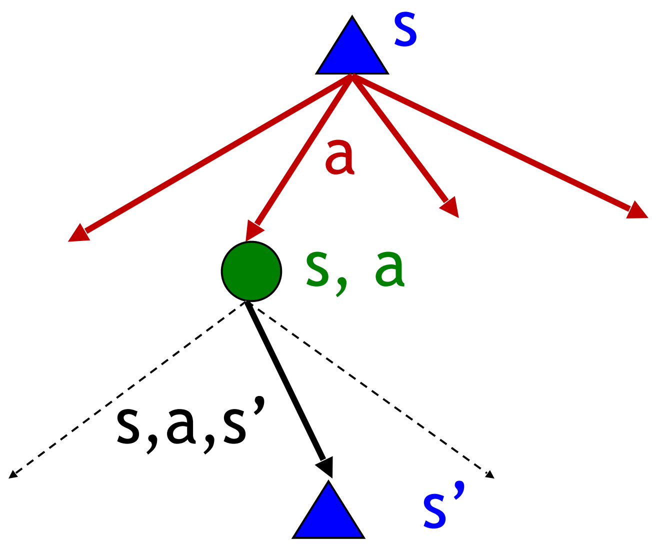

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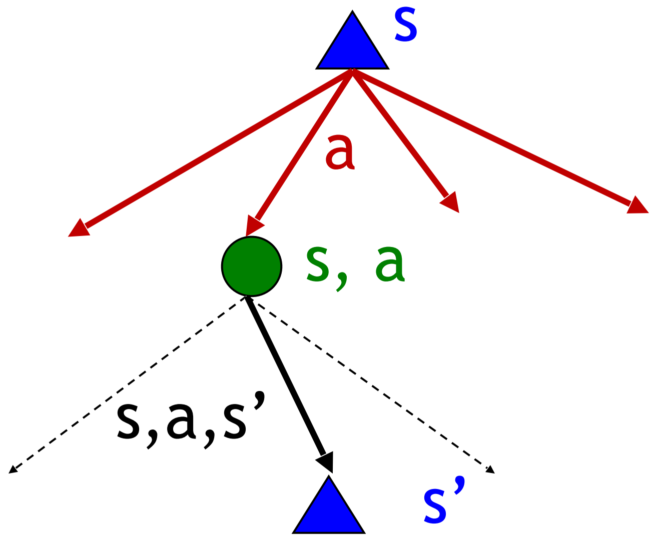

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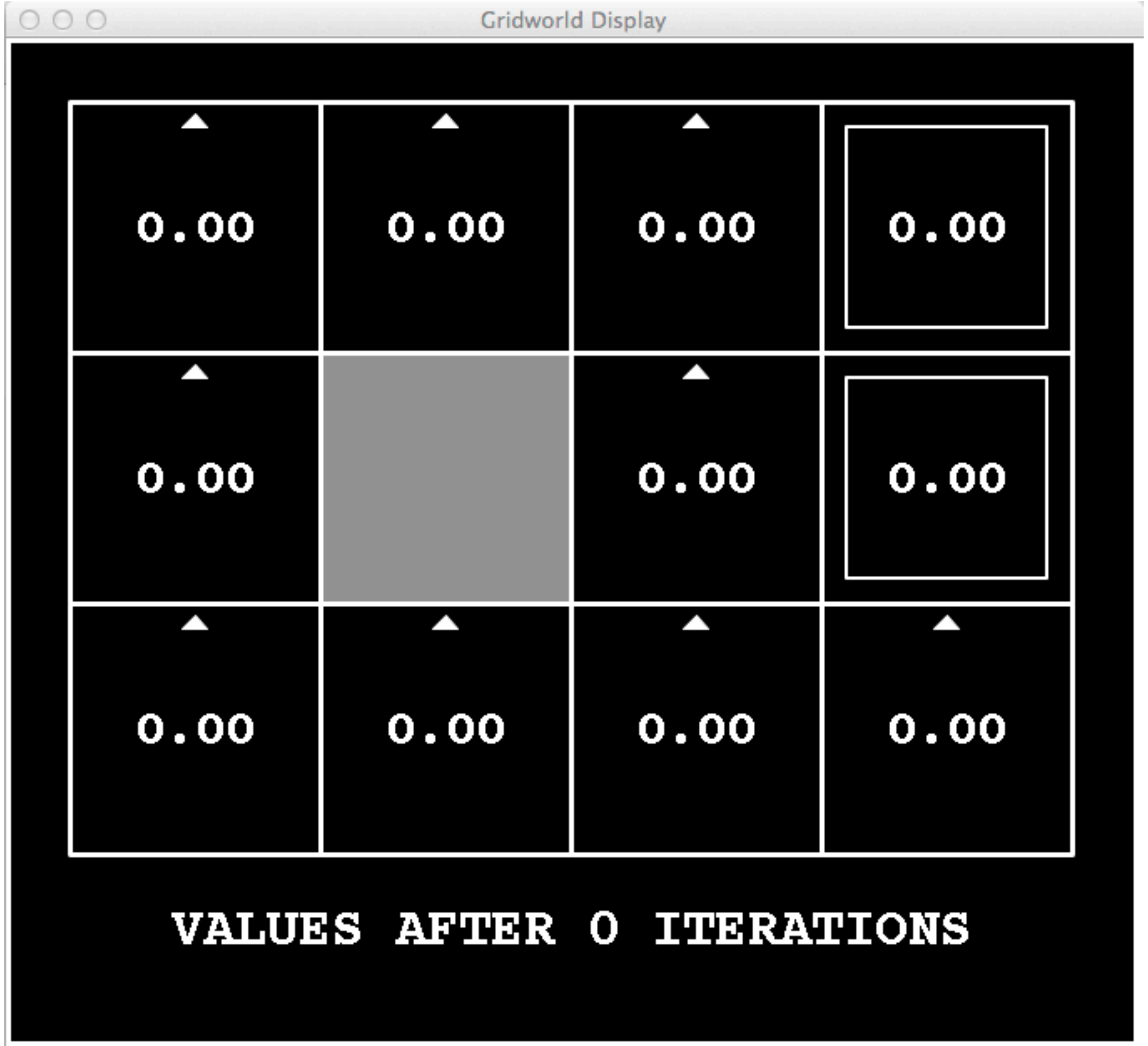
- Problem 2: The "max" at each state rarely changes

- Problem 3: The policy often converges long before the values

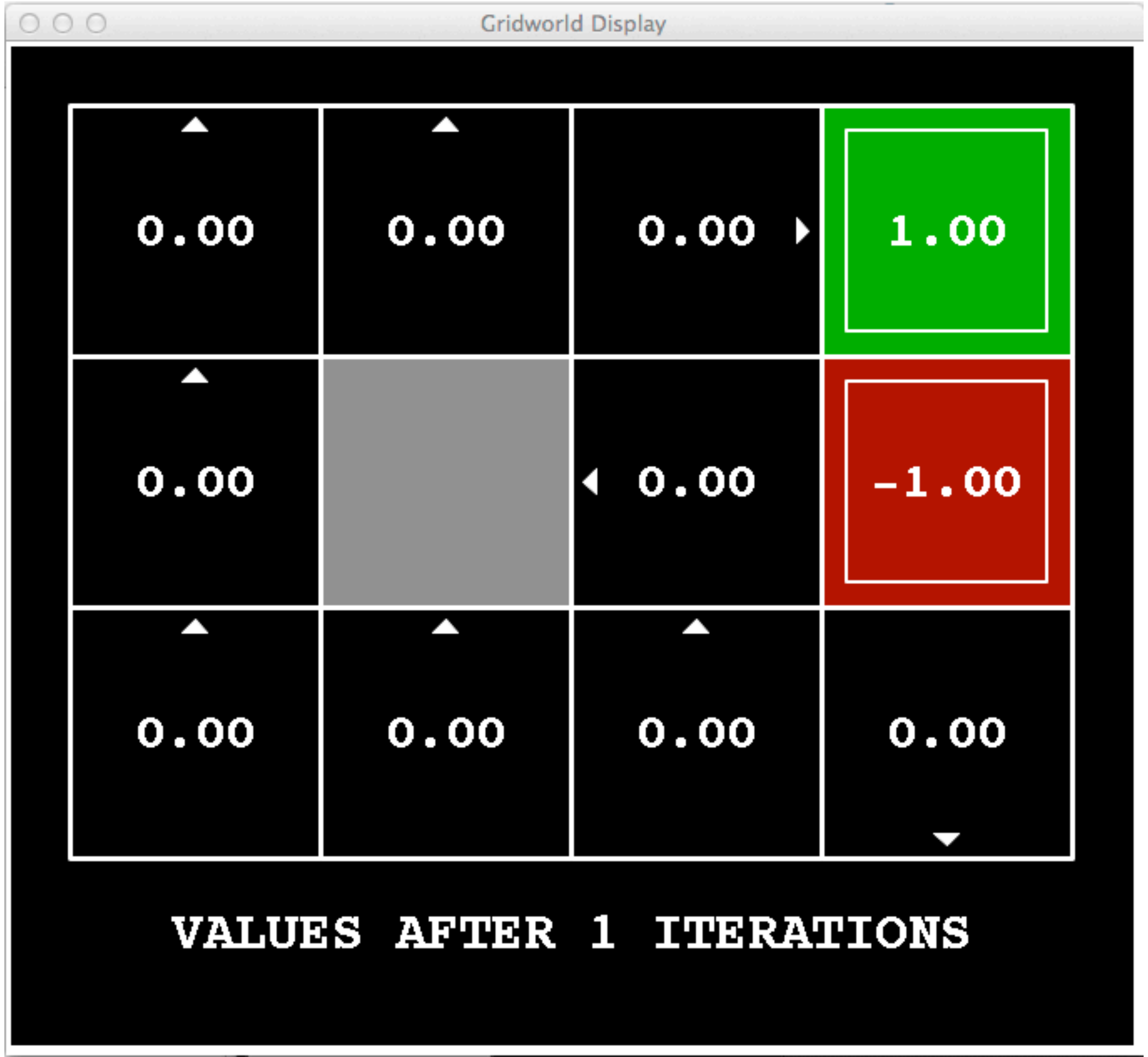
[Demo: value iteration (L9D2)]

k=0



Noise = 0.2
Discount = 0.9
Living reward = 0

k=1



Noise = 0.2
Discount = 0.9
Living reward = 0

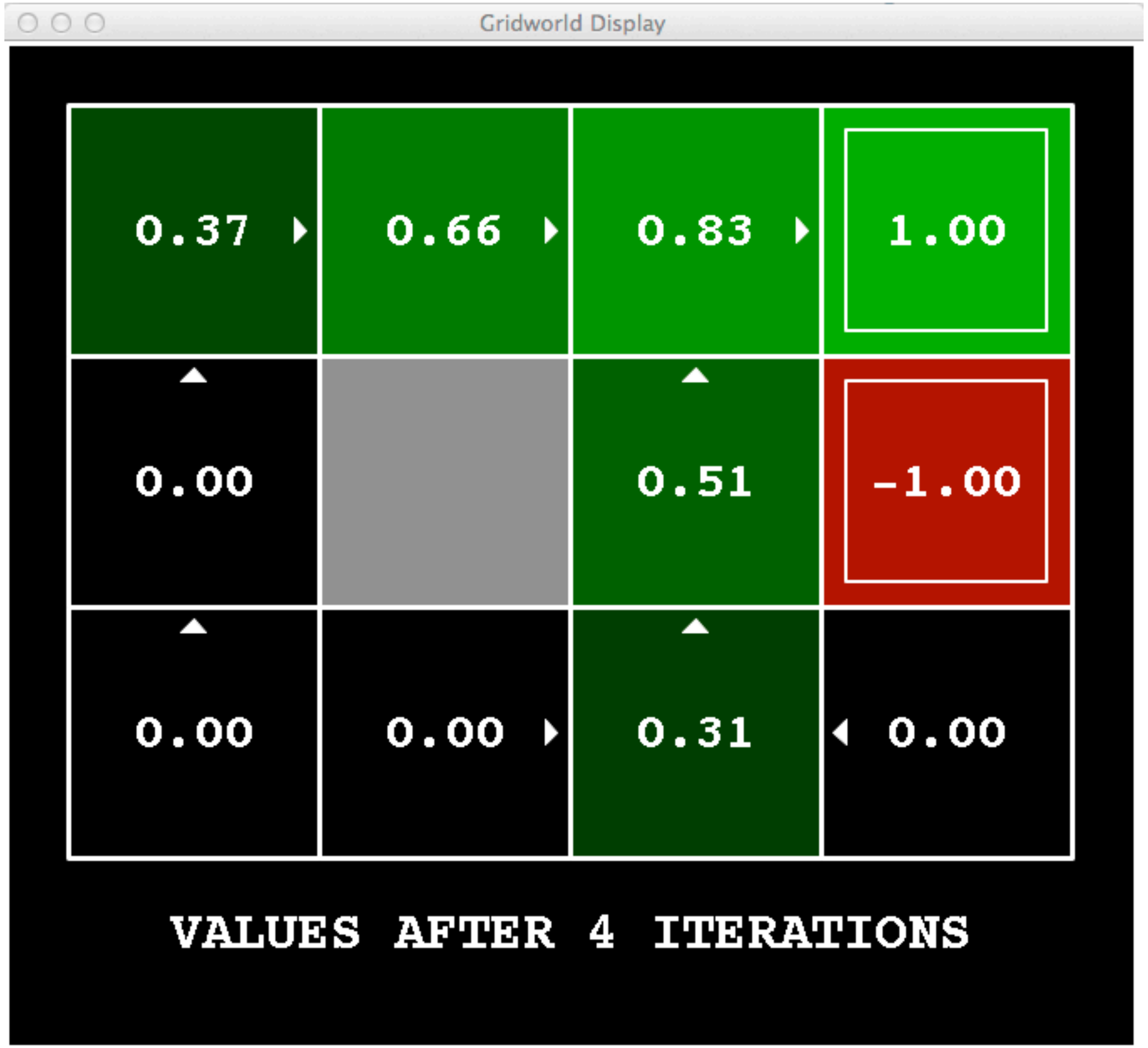
k=2

Noise = 0.2
Discount = 0.9
Living reward = 0

k=3

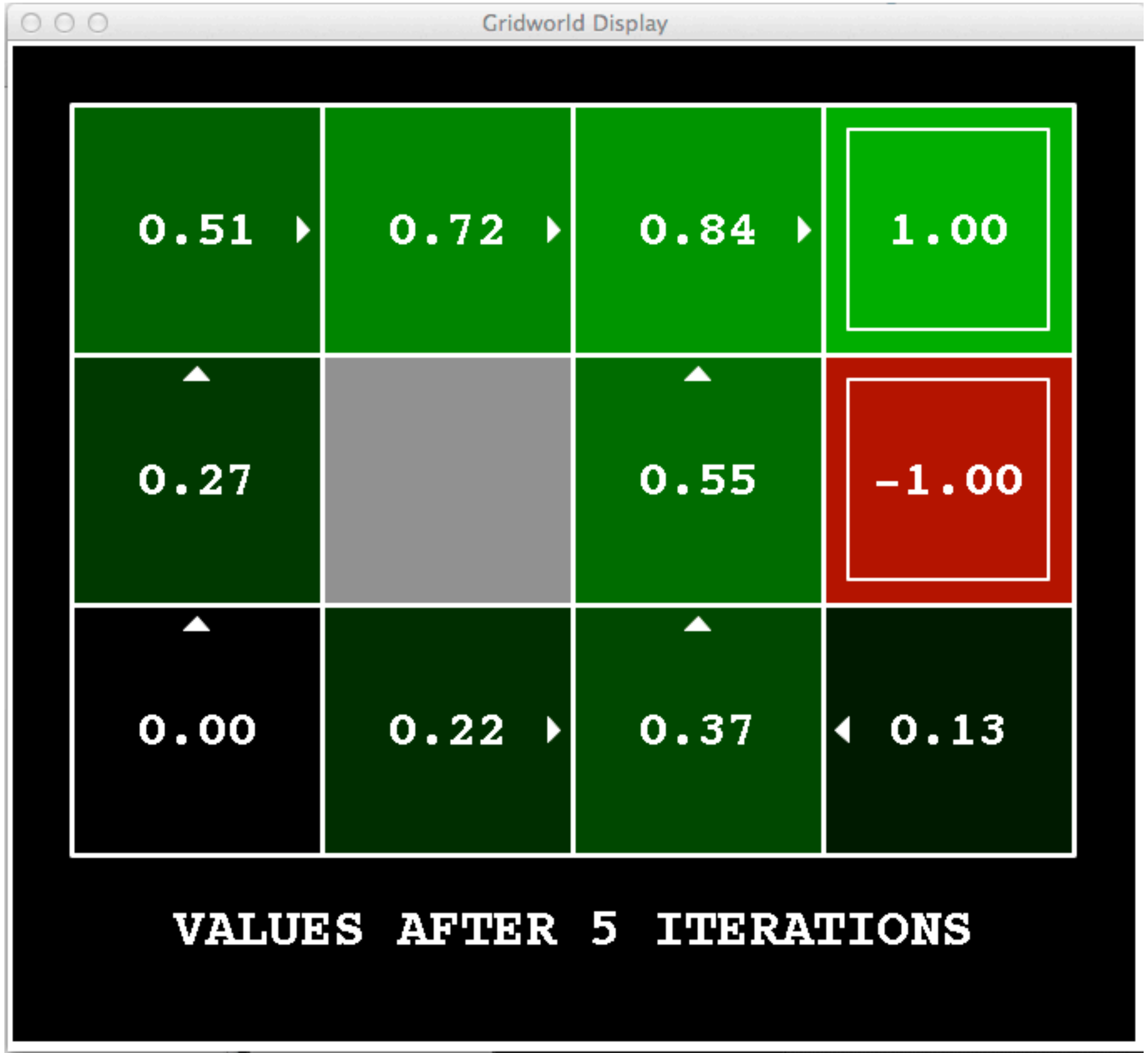
Noise = 0.2
Discount = 0.9
Living reward = 0

k=4



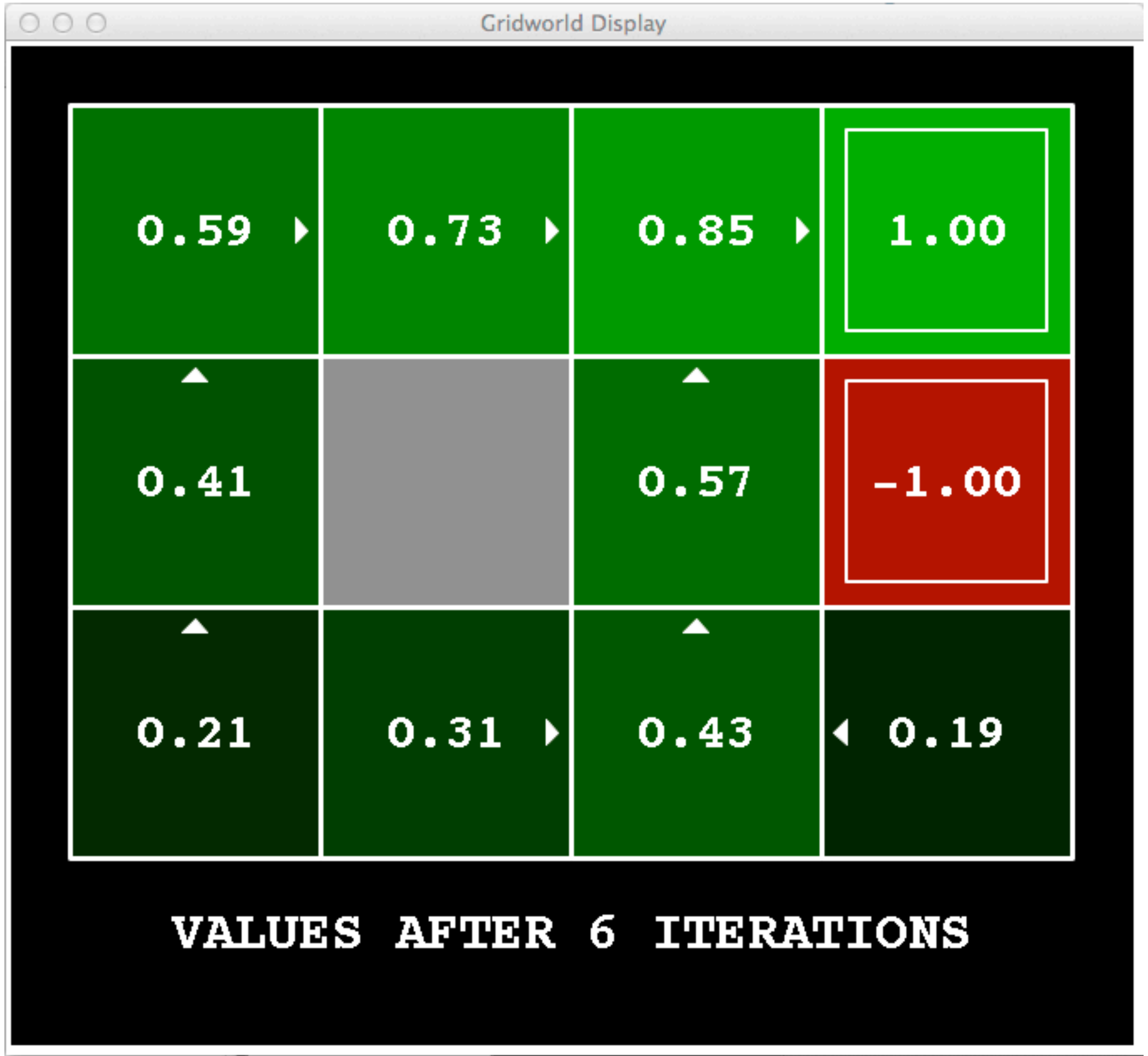
Noise = 0.2
Discount = 0.9
Living reward = 0

k=5



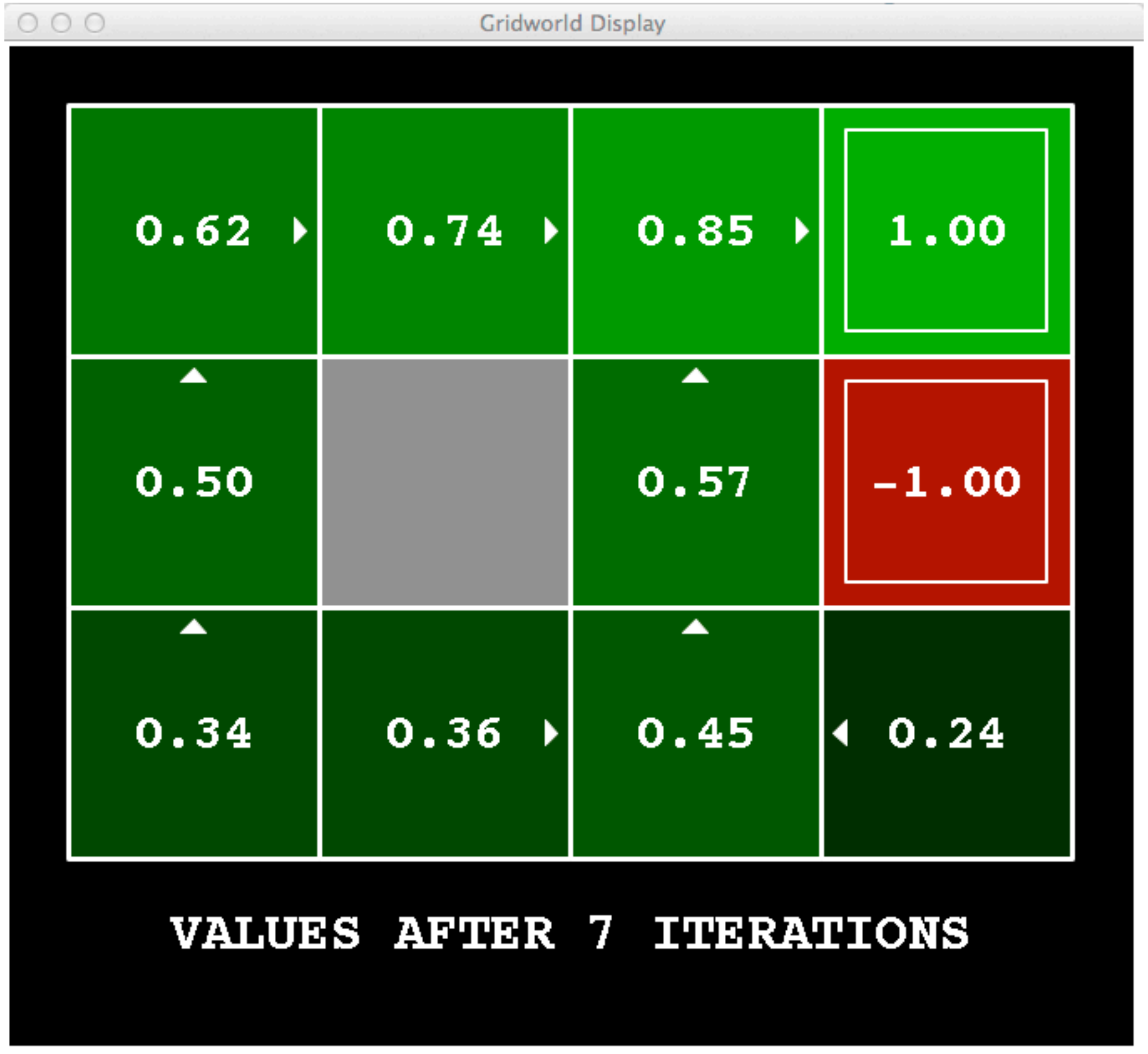
Noise = 0.2
Discount = 0.9
Living reward = 0

k=6



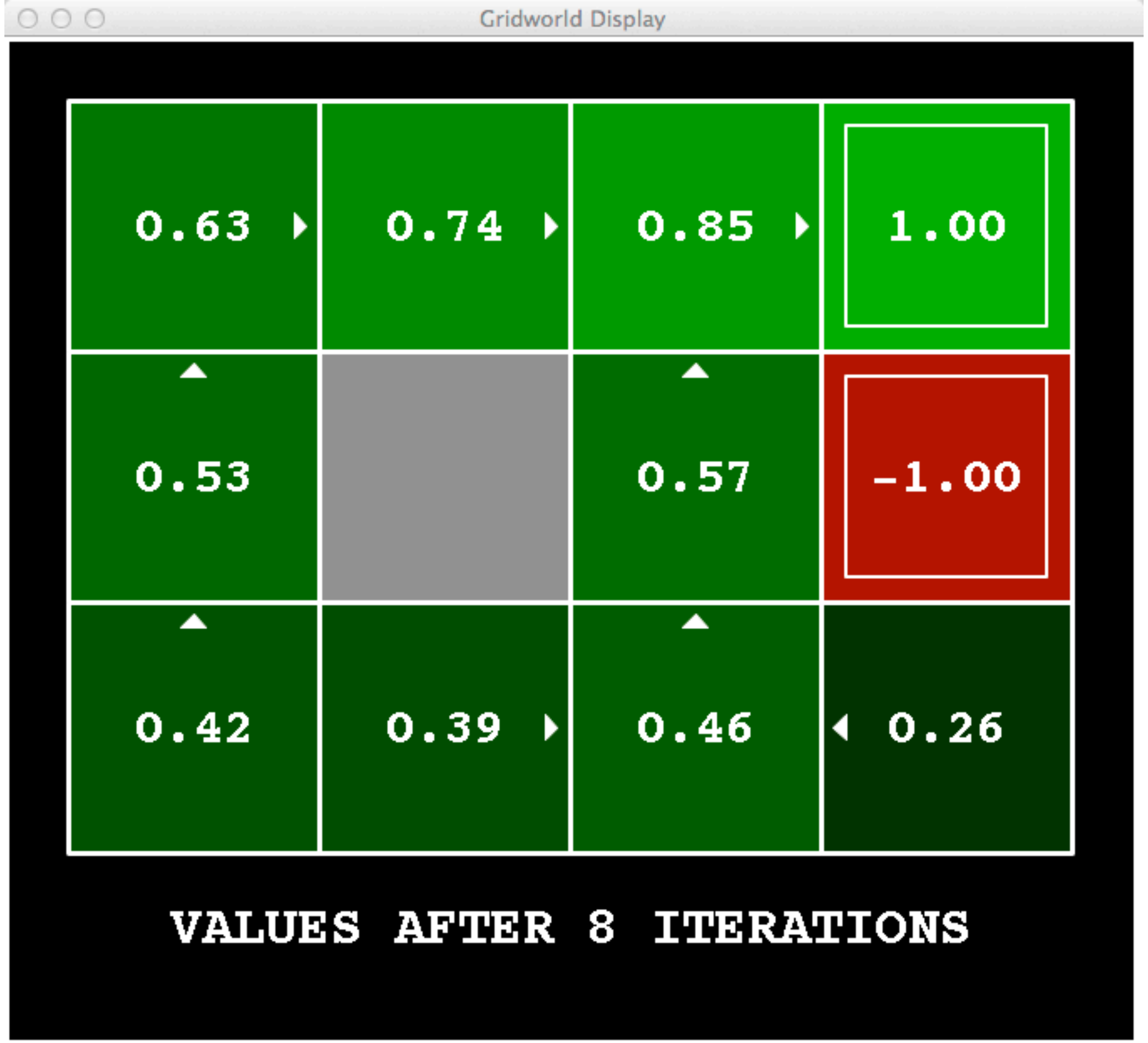
Noise = 0.2
Discount = 0.9
Living reward = 0

k=7



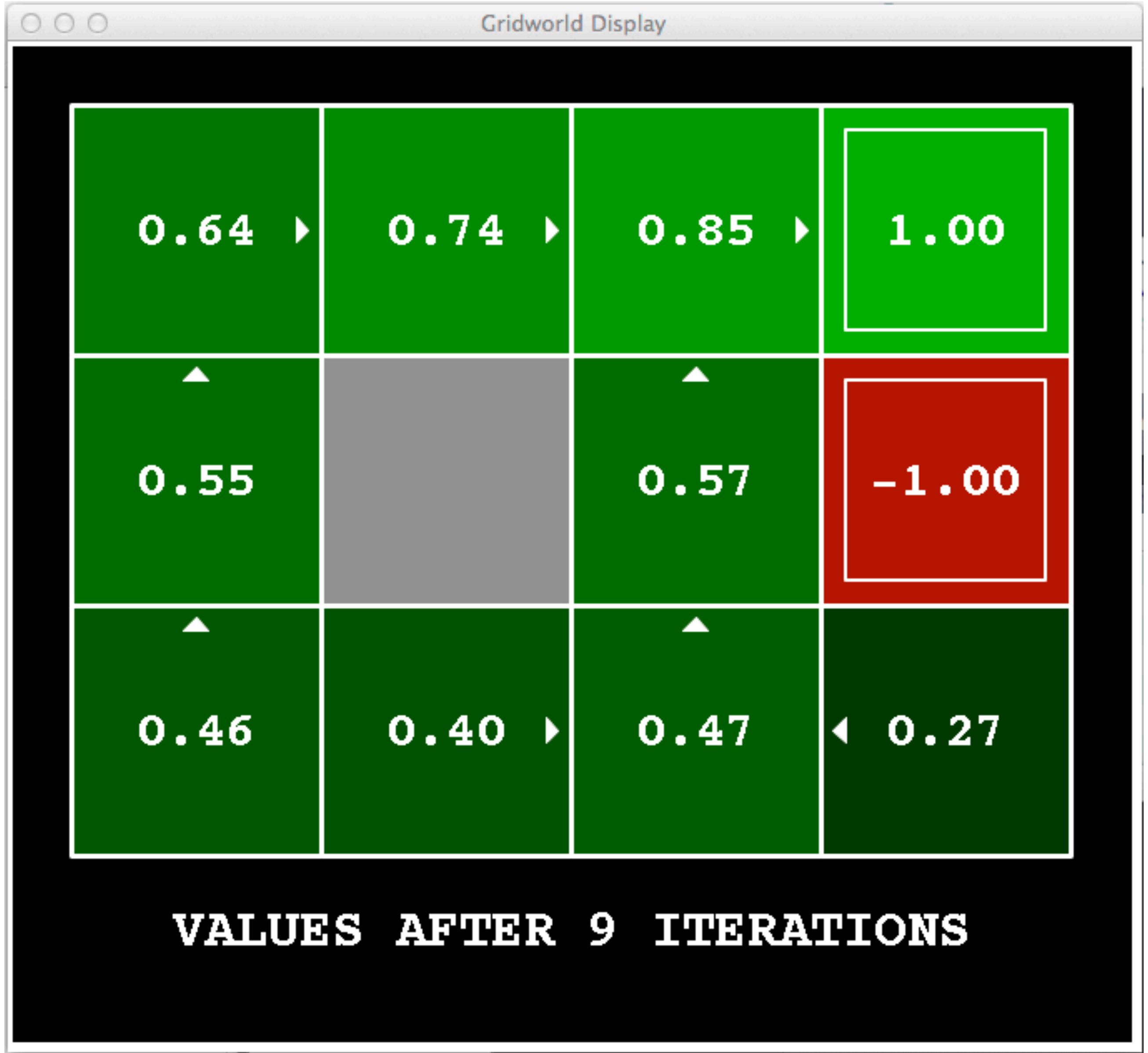
Noise = 0.2
Discount = 0.9
Living reward = 0

k=8



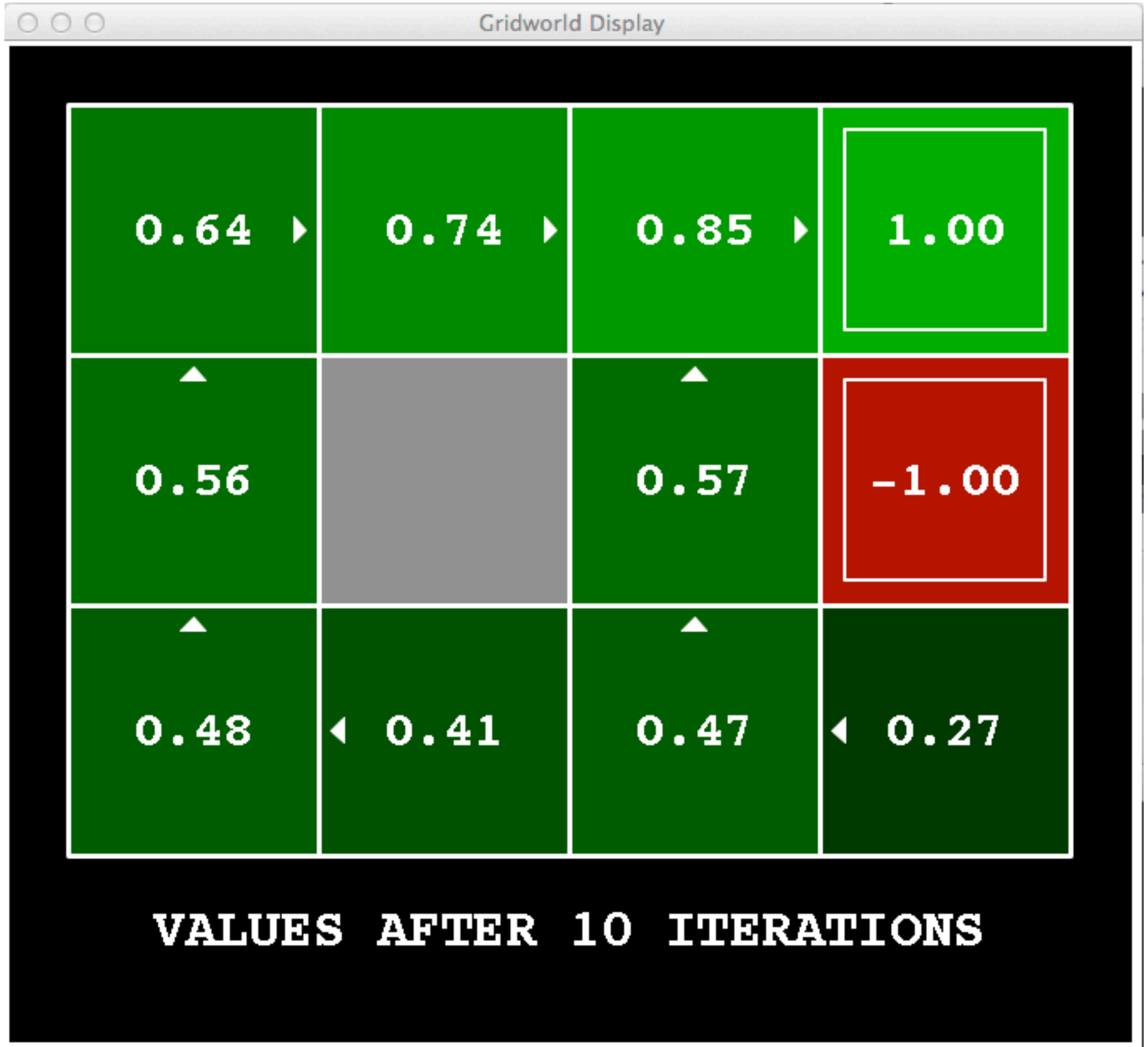
Noise = 0.2
Discount = 0.9
Living reward = 0

k=9



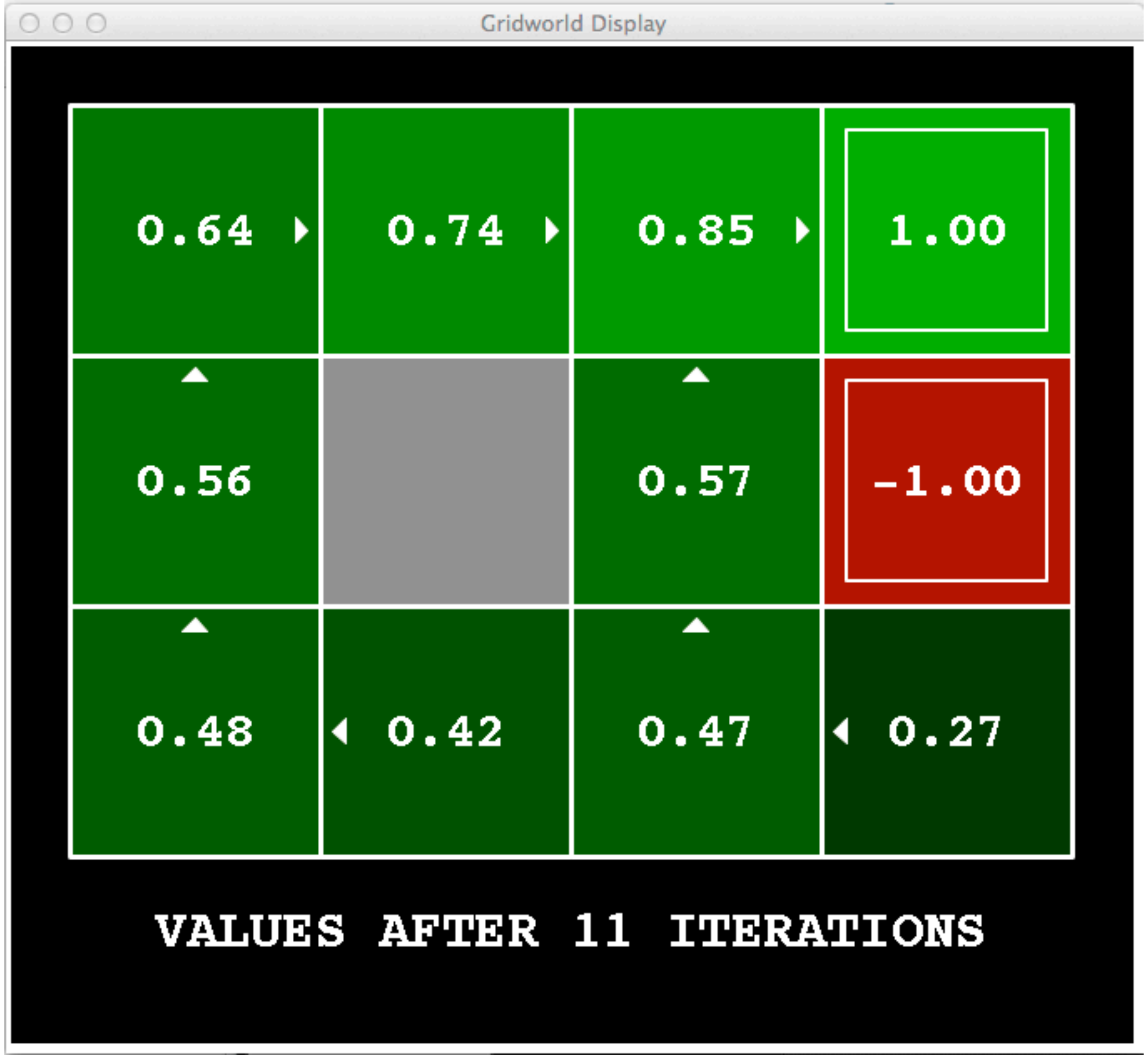
Noise = 0.2
Discount = 0.9
Living reward = 0

k=10



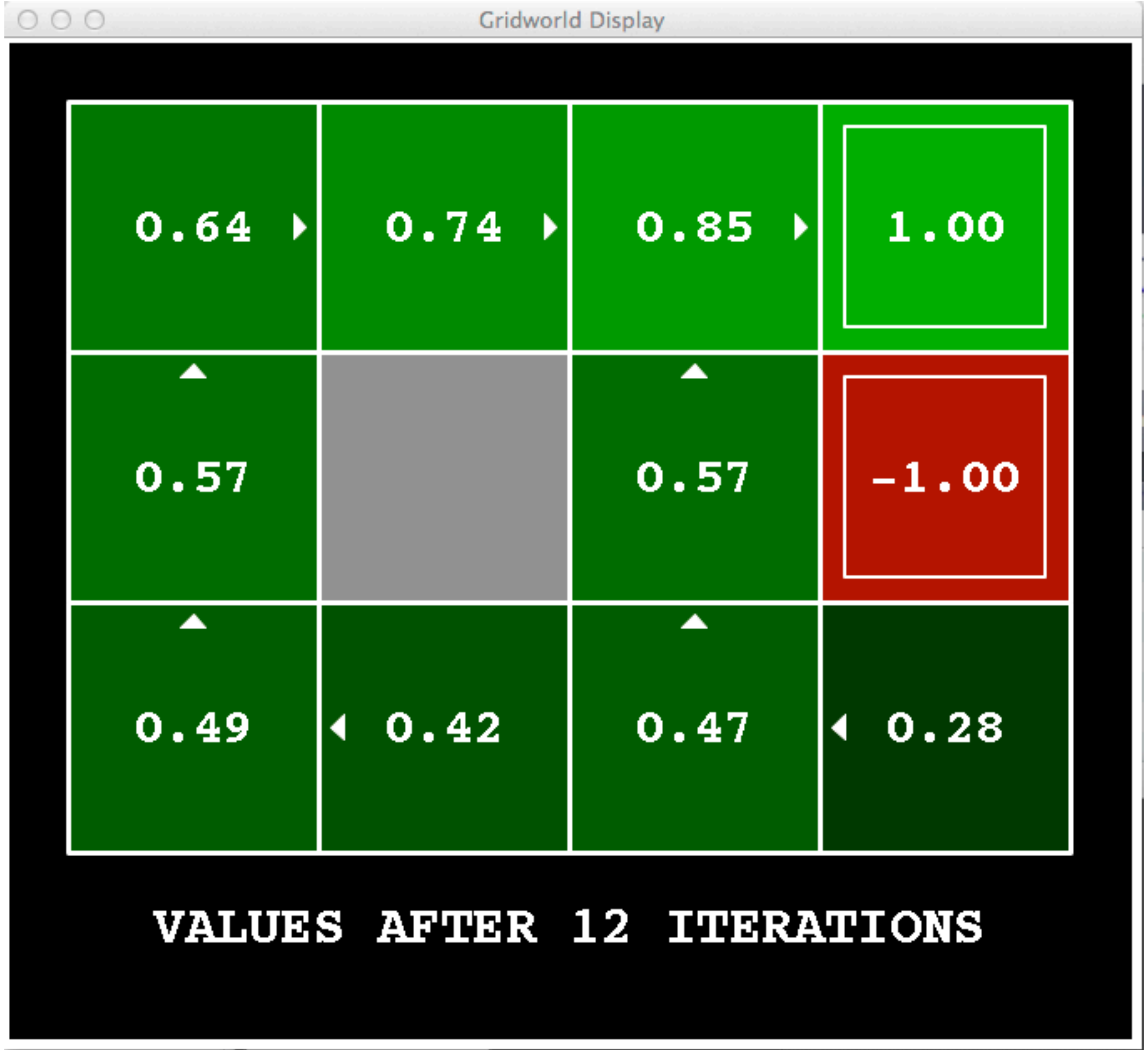
Noise = 0.2
Discount = 0.9
Living reward = 0

k=11



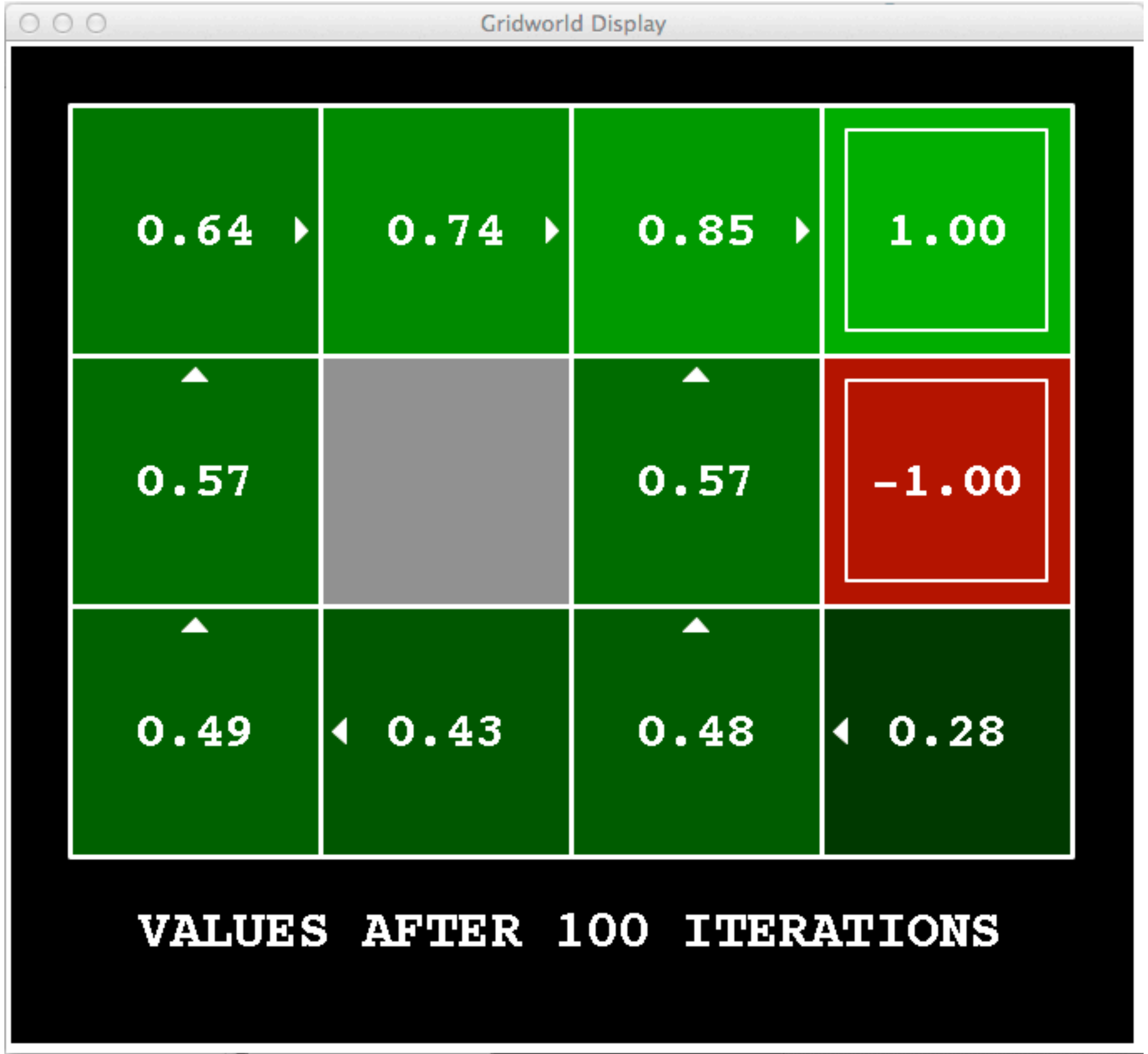
Noise = 0.2
Discount = 0.9
Living reward = 0

k=12



Noise = 0.2
Discount = 0.9
Living reward = 0

k=100



Noise = 0.2
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- This is policy iteration
  - It's still optimal!
  - Can converge (much) faster under some conditions

Policy Iteration

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- Both are dynamic programs for solving MDPs

Summary: MDP Algorithms

- So you want to….
  - Compute optimal values: use value iteration or policy iteration
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Summary: MDP Algorithms

- So you want to….
  - Compute optimal values: use value iteration or policy iteration
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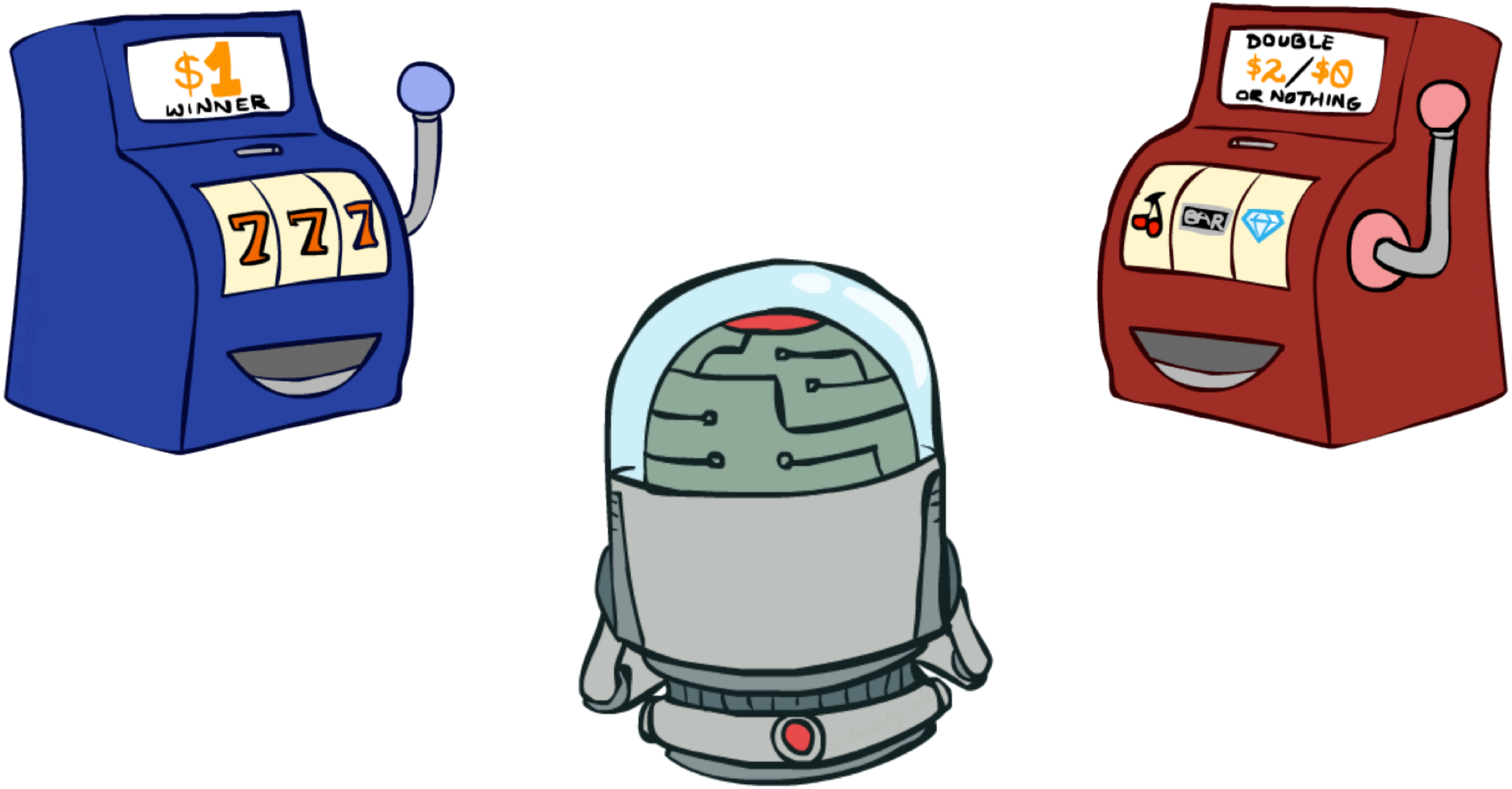
  - Turn your values into a policy: use policy extraction (one-step lookahead)

- These all look the same!
  - They basically are – they are all variations of Bellman updates
  - They all use one-step lookahead expectimax fragments
  - They differ only in whether we plug in a fixed policy or max over actions

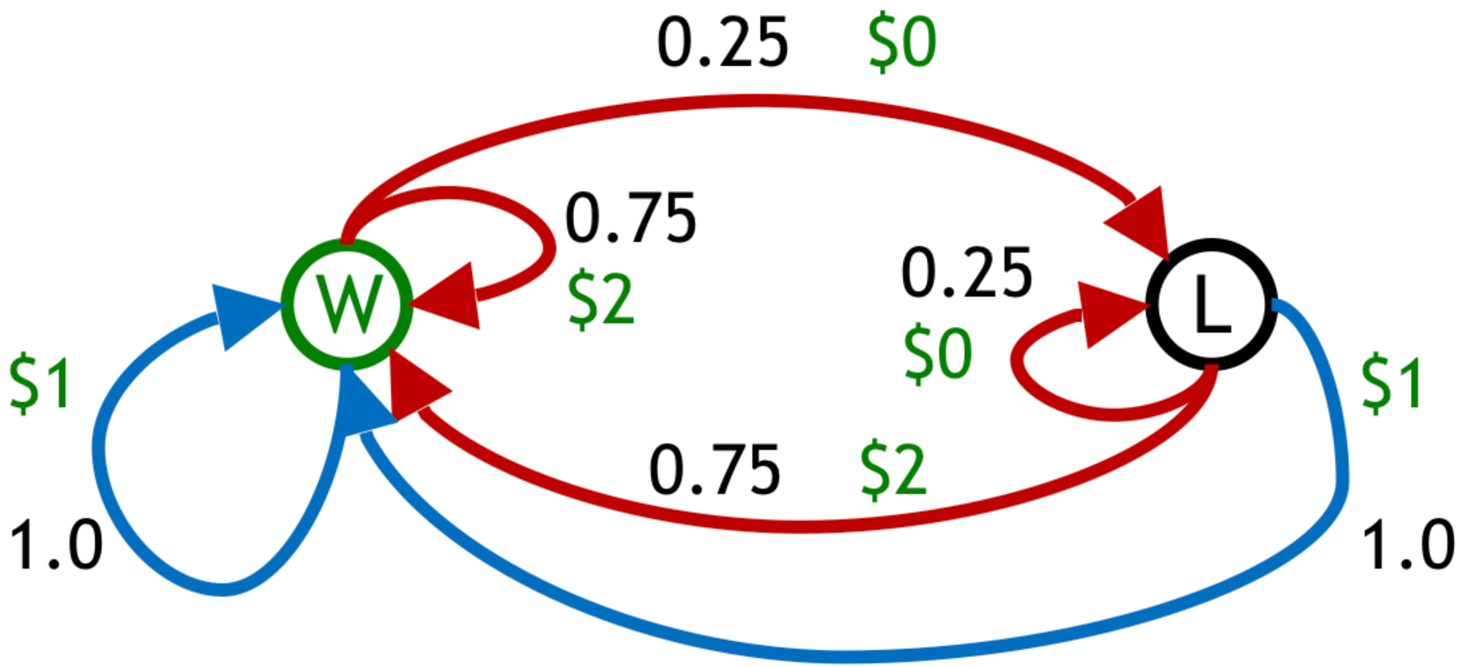
Double Bandits



Double-Bandit MDP

- Actions: *Blue*, *Red*
- States: Win, Lose

No discount
100 time steps
Both states have the same value

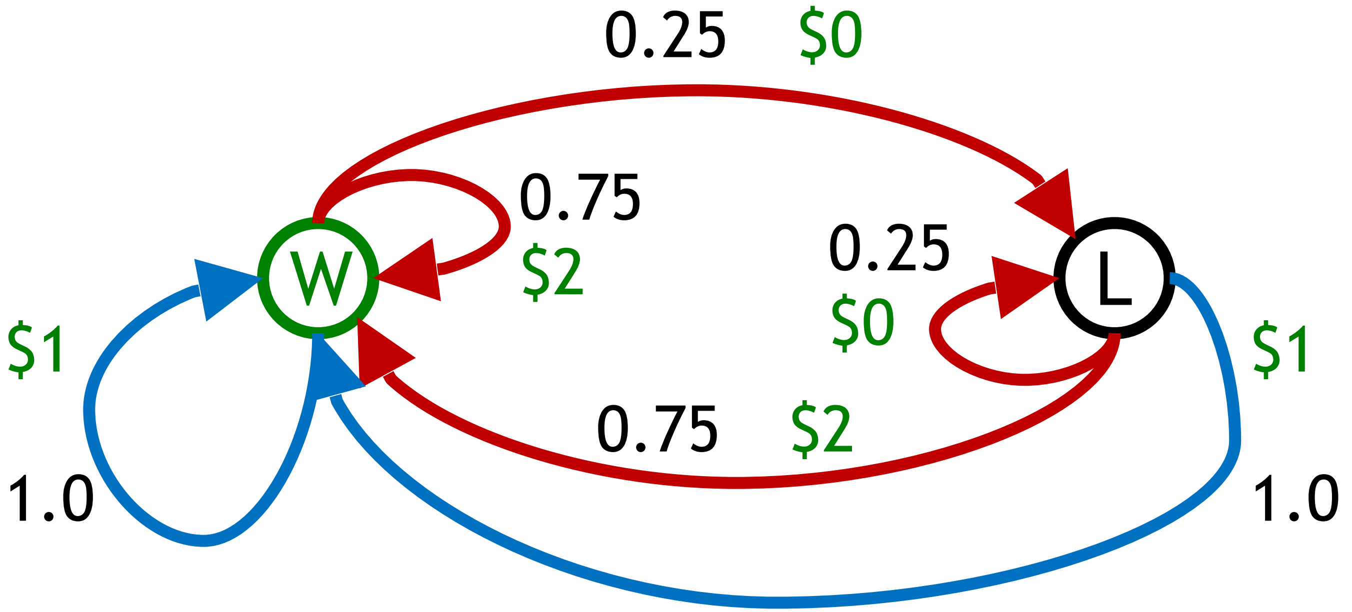


Offline Planning

- Solving MDPs is offline planning
  - You determine all quantities through computation
  - You need to know the details of the MDP
  - You do not actually play the game!

No discount
100 time steps
Both states have the same value

	Value
Play Red	150
Play Blue	100



Let's Play!

Let's Play!

$2

Let's Play!

$2 $2

Let's Play!

$2 $2 $0

Let's Play!

$2 $2 $0 $2

Let's Play!

$2 $2 $0 $2 $2

Let's Play!

$2 $2 $0 $2 $2
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Let's Play!

$2 $2 $0 $2 $2

$2 $2 $0 $0

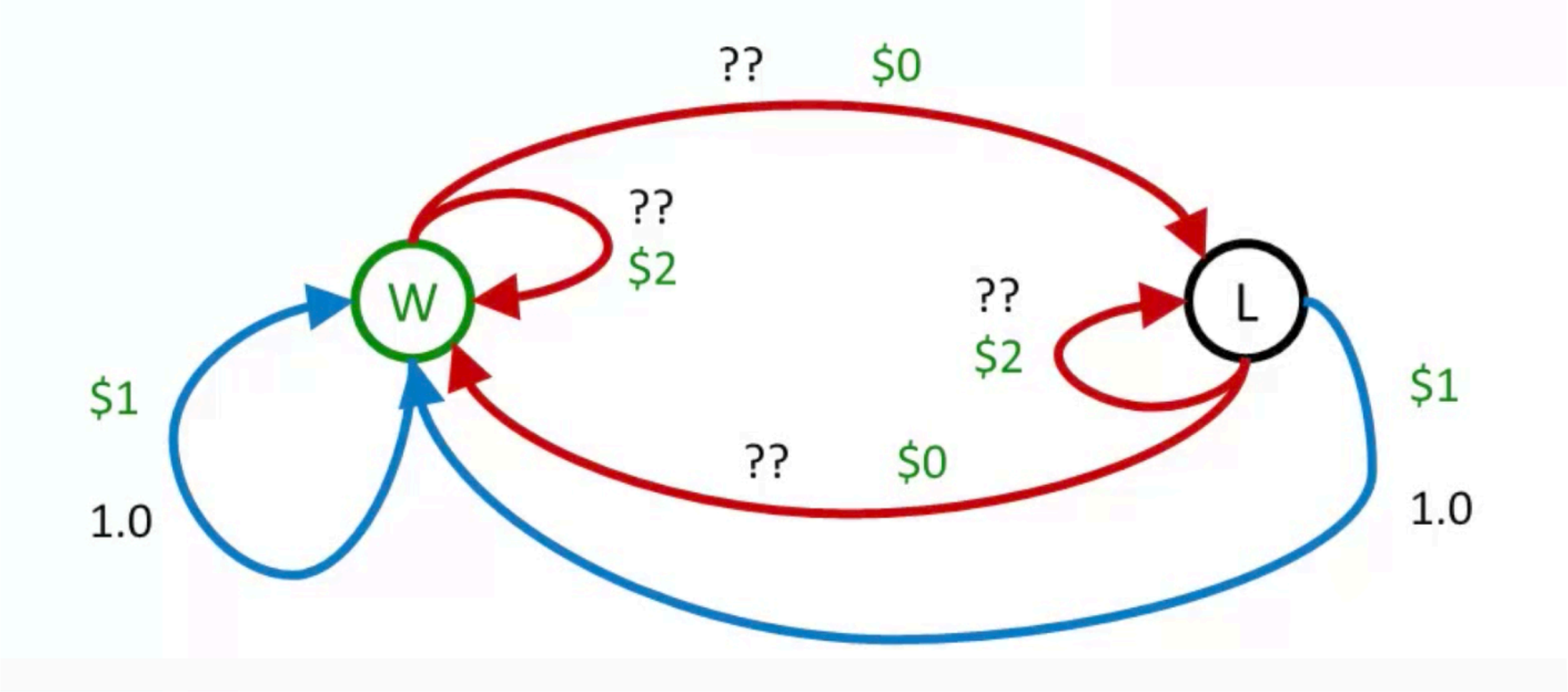
Let's Play!

$2 $2 $0 $2 $2

$2 $2 $0 $0 $0

Online Planning

- Rules changed! Red's win chance is different.



Let's Play!

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- Important ideas in reinforcement learning that came up
  - Exploration: you have to try unknown actions to get information
  - Exploitation: eventually, you have to use what you know
  - Regret: even if you learn intelligently, you make mistakes
  - Sampling: because of chance, you have to try things repeatedly
  - Difficulty: learning can be much harder than solving a known MDP

Next Time: Reinforcement Learning!