Lecture 27: Reinforcement Learning
Overview

• **Last time**
  – Regression and classification with linear models; Non-parametric models: $K$-nearest neighbours

• **Today**
  – Reinforcement learning
    • General overview
    • N-armed bandit problem and Gittins index

• Learning outcomes covered today:

Identify or describe the major approaches to learning in AI and apply these to simple examples
Reinforcement Learning

• Agents learn what to do without labelled examples – learn from a series of reinforcements: rewards or punishments
• Reinforcement learning has been studied by animal psychologists for over 60 years
  – Animals recognise pain and hunger as negative rewards, and pleasure and food intake as positive rewards
  – Foraging behaviour of bees
• Alan Turing proposed the reinforcement learning approach in 1948, but he thought it ineffective “at best a part of the teaching process”
• Arthur Samuel did the first successful work on machine learning (1959) which applied most of the modern reinforcement learning ideas
Reinforcement Learning Task

• The agent has to learn a policy that maps states to actions leading to maximum reward

Source: Julien Vitay
Reinforcement Learning Agent

- Agent interacts with its environment and learns a policy which maximises the reward obtained from the environment (optimal policy)
- There are no labelled examples to learn from – the agent must discover whether an action is correct or not by observing rewards. Therefore it must try out all possibilities (exploration)
- Imagine playing a game whose rules you don’t know: “you lose”
- The exploratory space can become huge

Source: Julien Vitay
RL Agent Interacts with Environment

- RL agents need to interact with the environment. For example
  - Games: When a master chess player makes a move, the choice is informed both by planning (anticipating possible responses and counter-responses) and by immediate, intuitive judgments of the desirability of particular positions and moves.
  - Adaptive control: An adaptive controller adjusts parameters of a manufacturing operation in real time. The controller agent optimizes the yield/cost/quality trade-off on the basis of specified margin costs without strictly following the set parameters originally suggested by engineers.
  - Mobile robots: A mobile vacuum cleaning robot decides whether it should enter a new room in search of more dirt to clean or start trying to find its way back to its battery recharging station. It makes its decision based on how quickly and easily it has been able to find the recharger in the past.
Elements of RL (I)

• **Policy** $\pi$ defines the behaviour of the agent: which action to take in a given state to maximize the received reward in the long term
  – Stimulus-response rules or associations
  – Could be a simple lookup table or function, or need more extensive computation (e.g. search)
  – Can be probabilistic

• **Reward function** $r$ defines the goal in a reinforcement learning problem: maps a state or action to a scalar number, the reward (or reinforcement). The RL agent’s sole objective is to maximise the total reward it receives in the long run
  – Defines good and bad events
  – Cannot be altered by the agent but may inform change of policy
  – Can be probabilistic (expected reward)
Elements of RL (II)

• **Value function** \( V \) defines the total amount of reward an agent can expect to accumulate over the future, starting from that state
  – What is good in the long run (reward function defines what is good *now*) considering the states (and rewards) that are likely to follow
  – A state may yield a **low reward** but have a **high value** (or the opposite)
  – e.g. immediate pain/pleasure vs. long term happiness

• **Transition model** \( M \) defines the transitions in the environment:
  action \( a \) taken in the state \( s_1 \) will lead to state \( s_2 \)
  – Can be probabilistic
Types of Reinforcement Learning

Reinforcement learning can be

• **Passive** – where the agent’s policy is fixed and the task is to learn the utilities of states (or state-action pairs)

• **Active** – where the agent must also learn what to do, i.e. exploration
Passive Reinforcement Learning

• The agent’s policy $\pi$ is fixed: in state $s$ it always executes $\pi(s)$
• Goal is to learn how good the policy is, i.e. to learn the value function $V_\pi(s)$
• Agent does not know the reward function $r$ or transition model $M$
• Agent executes a set of trials in the environment using its policy $\pi$
  – Starts in initial state $s_0$, experiences a sequence of state transitions until it reaches a terminal state $s_t$
  – Percepts supply current state and reward received in it
  – Agent uses information about rewards to learn the expected value $V_\pi(s_i)$ associated with each non-terminal state $s_i$
Active Reinforcement Learning

• A passive agent has a fixed policy determining behaviour, but an active agent must decide which actions to take
  – First the agent must learn a complete model $M$ with outcome probabilities for all actions
  – Next it needs to learn the value function $V(s)$
  – Having obtained a value function that is optimal for the learned model, the agent must decide which action to take at each step

• Active agent must make a tradeoff between exploitation (to maximise its reward) and exploration (to maximise its long term well-being)
  – You can’t exploit all the time; you can’t explore all the time
  – You can never stop exploring, but you can reduce it if your performance is good enough
n-Armed Bandit Problem

• A one-armed bandit is a slot machine. A gambler can insert a coin, pull the lever and collect the winnings (if any)

• An **n-armed bandit** has $n$ levers. The gambler must choose which lever to play on each successive coin
  – The one that has paid off best?
  – Or the one that has not been tried?
n-Armed Bandit Problem cont’d

• *n*-armed bandit problem is a formal model for real problems in many domains
  – e.g. deciding on the annual budget for AI research and development:
    • Each arm corresponds to an action (e.g. allocating £2 million for development of new vacuum robot)
    • Payoff from pulling the arm corresponds to the benefits obtained from taking the action (£££ sales)

• Exploration is risky and expensive with uncertain payoffs, but failure to explore means never discovering worthwhile actions

• To formulate an *n*-armed bandit problem properly, we must define what we mean by *optimal*
Gittins Index

- The **Gittins index** is a measure of the reward that can be achieved by a sequence of actions from the present state onwards with the probability that it will be terminated in the future.

- The *n*-armed bandit problem – it is possible to calculate a **Gittins index** for *n*-armed bandit machine:
  - **Gittins index** = a function of the *number of times* a bandit has been played and *how much* it has paid out.

- Indicates how worthwhile it is to invest more.

RL Applications: Games

• It is very hard for a human to provide accurate and consistent evaluations of a large number of positions to train an evaluation function
• 1959 – Arthur Samuel applied RL to checkers
• 1992 – Gerald Tesauro’s TD-GAMMON used RL techniques to find the optimal strategy to play backgammon: learn from self-play alone
• RL algorithms have also been applied to Poker and Chess..... but with less success
• Rewards may be fairly frequent (e.g. in table tennis, each point is a reward) or only at the end of the game (e.g. chess)
• The main problem for RL is that the reward (e.g. win or loss) could be delayed too much, e.g. a game that never ends
RL Applications: Robotics

Motor control

Navigation and exploration

Sequence learning

Decision making

Source: Julien Vitay
Reinforcement Learning Possibilities

• Because of its potential for eliminating hand coding of control strategies, RL is one of the most active areas of machine learning research

• Applications in robotics promise to be especially valuable – will need methods for handling continuous, high-dimensional, partially observable environments in which successive behaviours may consist of millions of primitive actions
We have considered 3 types of learning

• Supervised learning
  – Agent learns a function from observing example input-output pairs

• Unsupervised learning
  – Learn patterns in the input without explicit feedback
  – Most common task is clustering

• Reinforcement learning
  – Learn from a series of reinforcements: rewards or punishments

• We note the existence of other approaches for addressing machine learning methods, but we conclude our study here
The End, and Further Study of AI

- We have now finished the content of the module
- The following third year modules are related to AI and some of the topics we have covered in COMP219:
  - COMP304: Knowledge Representation and Reasoning
  - COMP305: Biocomputation
  - COMP310: Multi-Agent Systems
  - COMP313: Formal Methods
  - COMP318: Advanced Web Technologies
  - COMP321: Ontology Languages and Their Applications
  - COMP323: Introduction to Computational Game Theory
  - COMP329: Robotics and Autonomous Systems
Syllabus Reminder

• **Introduction**: What is Artificial Intelligence? Characterisation of AI; historical overview; intelligent agents; agents’ environments; applications of AI; current state-of-the-art.

• **Problem-Solving Through Search**: Problem formulation; uninformed search strategies; informed search strategies; search in complex environments; adversarial search.

• **Knowledge Representation**: Characterisation plus advantages and disadvantages of rule-based systems, semantic networks, ontologies and logics. Example applications of different knowledge representation schemes.

• **Logic**: Reasoning in propositional and first-order logic.

• **Planning**: Representing planning problems; classical planning approaches, including search, heuristics and satisfiability; planning in complex environments.

• **Learning**: Different forms of learning; logic and learning; reinforcement learning.
Class test 2 example questions

1. A search tree is given below.

A breadth-first search of the tree would output the nodes in the following order

- **A.** $s_0, s_1, s_2, s_3, s_4,$
- **B.** $s_0, s_1, s_4,$
- **C.** $s_0, s_2, s_6, s_3,$
- **D.** $s_4, s_5, s_6, s_7,$
- **E.** $s_0, s_1, s_2, s_4,$
Class test 2 example questions

2. Compare the advantages and disadvantages of depth-first search and breadth-first search.
3. Consider the following set of rules and facts in a rule-based system:

   R1: IF hot AND smoky THEN ADD fire
   R2: IF alarm_beeps THEN ADD smoky
   R3: IF fire THEN DO switch_sprinklers_on ADD sprinklers_on
   F1: alarm_beeps;
   F2: hot

   Use backward chaining to say whether the goal “switch_sprinklers_on” can be satisfied or not.
4. The following are a set of clauses in propositional logic.

1. \( \neg q \lor \neg p \lor r \)
2. \( p \lor t \)
3. \( q \)
4. \( s \)

By applying the resolution inference rule to some of these clauses a next possible step is:

- A. \( \neg q \lor r \) [1, 2]
- B. \( q \lor r \lor t \) [1, 2]
- C. \( \neg q \lor \neg p \lor r \lor s \) [1, 4]
- D. \( p \lor q \lor t \) [2, 3]
- E. \( \neg q \lor r \lor t \) [1, 2]
5. Which of the following is a learning model that summarises data with a set of parameters of fixed size (independent of the number of training examples)?

☐ A. Parametric model.
☐ B. Non-parametric model.
☐ C. Reinforcement model.
☐ D. Regular model.
☐ E. Irregular model.
Summary

• Reinforcement learning
  – Agent task, elements of RL
  – Passive vs active RL
  – N-armed bandit problem and Gittins index
  – Applications of RL

• Our consideration of reinforcement learning has been brief and general: much more detail is given in the recommended text, as well other books on the topic, such as:

• Next time
  – Summary and revision lecture (class test 1 solutions and general questions)