Fitted Q Iteration

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CS 6789: Foundations of Reinforcement Learning

Recap: Value Iteration (Planning)

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2. Turn f_t's **point-wise** approximation error to policy's performance (error amplification):

$$\pi^t(s) = \arg\max_a f_t(s,a), \forall s$$

$$V^\star - V^{\pi^t} \leq \frac{2}{1-\gamma} \frac{\gamma^k}{1-\gamma}$$

Recap: Linear Bellman Completion

Given feature ϕ, take any linear function $w^\top \phi(s,a)$:

$$\forall h, \exists \theta \in \mathbb{R}^d, s.t., \theta^\top \phi(s,a) = r(s,a) + \mathbb{E}_{s' \sim P_h(s,a)} \max_{a'} w^\top \phi(s',a'), \forall s, a$$

(It implies that $Q_h^\star$ is linear in ϕ: $Q_h^\star = (\theta_h^\star)^\top \phi, \forall h$

Theorem: There exists a way to construct datasets $\{\mathscr{D}_h\}_{h=0}^{H-1}$, such that with probability at least $1-\delta$, we have:

$$V^{\hat{\pi}} - V^\star \leq \epsilon$$

w/ total number of samples in these datasets scaling $\widetilde{O}\left(d^2 + H^6 d^2/\epsilon^2\right)$

Recap: Least-Square Value Iteration

Using D-optimal design, we construct a linear regression dataset such that at all h:

$$\max_{s,a} \left| \theta_h^\top \phi(s,a) - \mathcal{T}_h(\theta_{h+1})^\top \phi(s,a) \right| \leq O\left(Hd/\sqrt{N} \right)$$

Which implies that $Q_t := \theta_t^\top \phi$ is **point-wise accurate:**

$$\|Q_t - Q^\star\|_\infty \leq H^2 d/\sqrt{N}$$

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what happens when we do nonlinear function regression?

Point-wise prediction error guarantee is not possible anymore

Instead of aiming for point-wise guarantee,
We will focus on the average case (i.e., average over some distributions)

Outline

1. Setting: Assumptions

2. Algorithm: Fitted Q Iteration

2. Guarantee and Proof sketch

Setting

1. Infinite horizon Discounted MDPs $\gamma \in (0,1)$

2. A given sampling distribution $\nu \in \Delta(S \times A)$

3. Function class $\mathscr{F} = \{f : S \times A \mapsto [0,1/(1-\gamma)]\}$

Key Assumptions

1. Sampling distribution ν has full coverage (i.e., diverse):

$$\max_{\pi} \max_{s,a} \frac{d^{\pi}(s,a)}{\nu(s,a)} \leq C < \infty$$

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2. Small inherent Bellman error, i.e., near Bellman Completion (note it's averaged over ν):

$$\max_{g \in \mathcal{F}} \min_{f \in \mathcal{F}} \mathbb{E}_{s,a \sim \nu} \left(f(s,a) - \mathcal{T} g(s,a) \right)^2 \leq \epsilon_{approx,\nu}$$

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Necessary in general (we saw realizability itself is not enough)

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The FQI Algorithm

1. Sample data points in an i.i.d fashion:

$$\mathcal{D} = \{s, a, r, s'\}, \quad (s, a) \sim \nu, r = r(s, a), s' \sim P(\cdot \mid s, a)$$

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2. Initialize $f_0 \in \mathcal{F}$, and iterate:

$$f_{t+1} = \arg\min_{f \in \mathcal{F}} \sum_{s,a,r,s' \in \mathcal{D}} \left(f(s, a) - r - \gamma \max_{a'} f_t(s', a') \right)^2$$

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(Note: the algorithmic idea here is similar to DQNs [Deepmind 15]

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$$\mathbb{E}_{s,a\sim\nu} \left(f_{t+1}(s,a) - \mathcal{T}f_t(s,a) \right)^2 \approx \frac{1}{N} + \epsilon_{approx,\nu}$$

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2. $f_{t+1} \approx \mathscr{T}f_t$ (under the diverse ν), i.e., it's like Value Iteration, we could hope for a convergence

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$$V^\star - V^\pi \leq O\left(\frac{1}{(1-\gamma)^4} \sqrt{\frac{C \ln(|\mathcal{F}| K/\delta)}{N}} + \frac{1}{(1-\gamma)^3} \sqrt{C \epsilon_{approx,\nu}} \right) + \frac{2\gamma^K}{(1-\gamma)^2}$$

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VI-style Convergence rate

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Given $\{x_i, y_i\}_{i=1}^{N}$, $(x_i, y_i) \sim \nu$, $y_i = f^\star(x_i) + \epsilon_i$, where $|y_i| \leq Y$, $\|f^\star\|_\infty \leq Y$,

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a function class $\mathscr{F} = \{f : \mathscr{X} \mapsto [-Y, Y]\}$, where $\min_{f \in \mathscr{F}} \mathbb{E}_{x \sim \nu}(f(x) - f^\star(x))^2 \leq \varepsilon$

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Denote $\hat{f} := \arg\min_{f \in \mathcal{F}} \sum_{i=1}^N (f(x_i) - y_i)^2$ as the least square minimizer, then w/ prob $1 - \delta$:

$$\mathbb{E}_{x \sim \nu}\left(\hat{f}(x) - f^\star(x)\right)^2 \leq O\left(\frac{Y^2 \ln(|\mathcal{F}|/\delta)}{N} + \varepsilon\right)$$

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$$\mathbb{E}_{s,a\sim\nu} |f_{t+1}(s,a) - \mathcal{T} f_t(s,a)| \leq \underbrace{\sqrt{\frac{1}{(1-\gamma)^2} \frac{\ln(|\mathcal{F}|/\delta)}{N} + \epsilon_{approx,\nu}}}_{:=\epsilon_{regress}}$$

Step 2:

Near Bellman consistency implies convergence

Consider any state-action distribution $\beta(s, a)$ (induced by some policy)

$$\sqrt{\mathbb{E}_{s,a\sim\beta}(f_t(s, a) - Q^\star(s, a))^2} := \|f_t - Q^\star\|_{\beta,2}$$

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$$\leq \sqrt{C}\epsilon_{regress} + \gamma\sqrt{\mathbb{E}_{s,a\sim\beta}\left(\mathbb{E}_{s'\sim P(\cdot|s,a)}\left(\max_{a'} f_{t-1}(s',a') - \max_{a'} Q^\star(s',a')\right)\right)^2}$$

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$$\leq \sqrt{C}\epsilon_{regress}\left(1 + \gamma + \ldots + \gamma^k\right) + \gamma^k\|f_0 - Q^\star\|_{2,\tilde{\beta}}$$

$$\leq \frac{\sqrt{C}\epsilon_{regress}}{1-\gamma} + \gamma^k/(1-\gamma)$$

Step 3:

Turn in error $\|f_k - Q^\star\|_{2,\beta}$ to policy π^k performance

Denote $\pi^k(s) = \arg\max_a f_k(s, a)$

$$V^\star - V^{\pi^k}$$

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Denote $\pi^k(s) = \arg\max_a f_k(s, a)$

$$V^\star - V^{\pi^k} = \mathbb{E}_{s_0 \sim \mu}\left[Q^\star(s_0, \pi^\star(s_0)) - Q^{\pi^k}(s_0, \pi^k(s_0))\right]$$

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$$V^\star - V^{\pi^k} = \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0,\pi^\star(s_0)) - Q^{\pi^k}(s_0,\pi^k(s_0))\right]$$

$$= \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0,\pi^\star(s_0)) - Q^\star(s_0,\pi^k(s_0)) + Q^\star(s_0,\pi^k(s_0)) - Q^{\pi^k}(s_0,\pi^k(s_0))\right]$$

$$= \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0,\pi^\star(s_0)) - Q^\star(s_0,\pi^k(s_0))\right] + \mathbb{E}_{s_0\sim\mu, a_0\sim\pi^k(s_0)}\left[Q^\star(s_0,a_0) - Q^{\pi^k}(s_0,a_0)\right]$$

Step 3:

Turn in error $\|f_k - Q^\star\|_{2,\beta}$ to policy π^k performance

Denote $\pi^k(s) = \arg\max_a f_k(s,a)$

$$V^\star - V^{\pi^k} = \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0,\pi^\star(s_0)) - Q^{\pi^k}(s_0,\pi^k(s_0))\right]$$

$$= \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0,\pi^\star(s_0)) - Q^\star(s_0,\pi^k(s_0)) + Q^\star(s_0,\pi^k(s_0)) - Q^{\pi^k}(s_0,\pi^k(s_0))\right]$$

$$= \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0,\pi^\star(s_0)) - Q^\star(s_0,\pi^k(s_0))\right] + \mathbb{E}_{s_0\sim\mu,a_0\sim\pi^k(s_0)}\left[Q^\star(s_0,a_0) - Q^{\pi^k}(s_0,a_0)\right]$$

$$= \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0,\pi^\star(s_0)) - Q^\star(s_0,\pi^k(s_0))\right] + \gamma\mathbb{E}_{s_0\sim\mu,a_0\sim\pi^k(s_0)}\left[\mathbb{E}_{s_1\sim P(s_0,a_0)}\left(V^\star(s_1) - V^{\pi^k}(s_1)\right)\right]$$

Step 3:

Turn in error $\|f_k - Q^\star\|_{2,\beta}$ to policy π^k performance

Denote $\pi^k(s) = \arg\max_a f_k(s, a)$

$$V^\star - V^{\pi^k} = \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0, \pi^\star(s_0)) - Q^{\pi^k}(s_0, \pi^k(s_0))\right]$$

$$= \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0, \pi^\star(s_0)) - Q^\star(s_0, \pi^k(s_0)) + Q^\star(s_0, \pi^k(s_0)) - Q^{\pi^k}(s_0, \pi^k(s_0))\right]$$

$$= \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0, \pi^\star(s_0)) - Q^\star(s_0, \pi^k(s_0))\right] + \mathbb{E}_{s_0\sim\mu, a_0\sim\pi^k(s_0)}\left[Q^\star(s_0, a_0) - Q^{\pi^k}(s_0, a_0)\right]$$

$$= \mathbb{E}_{s_0\sim\mu}\left[Q^\star(s_0, \pi^\star(s_0)) - Q^\star(s_0, \pi^k(s_0))\right] + \gamma\mathbb{E}_{s_0\sim\mu, a_0\sim\pi^k(s_0)}\left[\mathbb{E}_{s_1\sim P(s_0,a_0)}\left(V^\star(s_1) - V^{\pi^k}(s_1)\right)\right]$$

$$= \frac{1}{1-\gamma}\mathbb{E}_{s\sim d^{\pi^k}}\left[Q^\star(s, \pi^\star(s)) - Q^\star(s, \pi^k(s))\right]$$

Step 3:

Turn in error $\|f_k - Q^\star\|_{2,\beta}$ to policy π^k performance

Denote $\pi^k(s) = \arg\max_a f_k(s, a)$

We know f_k is close to $Q^\star$ (averaged over any distribution):

$$V^\star - V^{\pi^k} = \frac{1}{1-\gamma}\mathbb{E}_{s\sim d^{\pi^k}}\left[Q^\star(s, \pi^\star(s)) - Q^\star(s, a)\right]$$

Step 3:

Turn in error $\|f_k - Q^\star\|_{2,\beta}$ to policy π^k performance

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$$\leq \frac{1}{1-\gamma}\mathbb{E}_{s\sim d^{\pi^k}}\left[Q^\star(s, \pi^\star(s)) - f_k(s, \pi^\star(s)) + f_k(s, \pi^k(s)) - Q^\star(s, a)\right]$$

Step 3:

Turn in error $\|f_k - Q^\star\|_{2,\beta}$ to policy π^k performance

Denote $\pi^k(s) = \arg\max_a f_k(s,a)$

We know f_k is close to $Q^\star$ (averaged over any distribution):

$$V^\star - V^{\pi^k} = \frac{1}{1-\gamma}\mathbb{E}_{s\sim d^{\pi^k}}\left[Q^\star(s,\pi^\star(s)) - Q^\star(s,a)\right]$$

$$\leq \frac{1}{1-\gamma}\mathbb{E}_{s\sim d^{\pi^k}}\left[Q^\star(s,\pi^\star(s)) - f_k(s,\pi^\star(s)) + f_k(s,\pi^k(s)) - Q^\star(s,a)\right]$$

$$\leq \frac{1}{1-\gamma}\left[\sqrt{\mathbb{E}_{s\sim d^{\pi^k}}\left(Q^\star(s,\pi^\star(s)) - f_k(s,\pi^\star(s))\right)^2} + \sqrt{\mathbb{E}_{s\sim d^{\pi^k}}\left(f_k(s,\pi^k(s)) - Q^\star(s,\pi^k(s))\right)^2}\right]$$

Step 3:

Turn in error $\|f_k - Q^\star\|_{2,\beta}$ to policy π^k performance

Denote $\pi^k(s) = \arg\max_a f_k(s, a)$

We know f_k is close to $Q^\star$ (averaged over any distribution):

$$V^\star - V^{\pi^k} = \frac{1}{1-\gamma}\mathbb{E}_{s\sim d^{\pi^k}}\left[Q^\star(s,\pi^\star(s)) - Q^\star(s,a)\right]$$

$$\leq \frac{1}{1-\gamma}\mathbb{E}_{s\sim d^{\pi^k}}\left[Q^\star(s,\pi^\star(s)) - f_k(s,\pi^\star(s)) + f_k(s,\pi^k(s)) - Q^\star(s,a)\right]$$

$$\leq \frac{1}{1-\gamma}\left[\sqrt{\mathbb{E}_{s\sim d^{\pi^k}}\left(Q^\star(s,\pi^\star(s)) - f_k(s,\pi^\star(s))\right)^2} + \sqrt{\mathbb{E}_{s\sim d^{\pi^k}}\left(f_k(s,\pi^k(s)) - Q^\star(s,\pi^k(s))\right)^2}\right]$$

$$\leq \frac{2}{1-\gamma}\left(\frac{\sqrt{C}\epsilon_{regress}}{1-\gamma} + \frac{\gamma^k}{1-\gamma}\right)$$

To conclude:

$$V^\star - V^{\pi^k} \leq \frac{2}{1-\gamma}\left(\frac{\sqrt{C}\epsilon_{regress}}{1-\gamma} + \frac{\gamma^k}{1-\gamma}\right)$$ where $\epsilon_{regress} = \sqrt{\frac{1}{(1-\gamma)^2}\frac{\ln(|\mathscr{F}|/\delta)}{N} + \epsilon_{approx,\nu}}$

To conclude:

$$V^\star - V^{\pi^k} \leq \frac{2}{1-\gamma}\left(\frac{\sqrt{C}\epsilon_{regress}}{1-\gamma} + \frac{\gamma^k}{1-\gamma}\right) \quad \text{where } \epsilon_{regress} = \sqrt{\frac{1}{(1-\gamma)^2}\frac{\ln(|\mathcal{F}|/\delta)}{N} + \epsilon_{approx,\nu}}$$

1. Least square ensures we have near Bellman consistency under ν:

$$\|f_t - \mathcal{T} f_{t-1}\|_{2,\nu} \leq \epsilon_{regress}$$

To conclude:

$$V^\star - V^{\pi^k} \leq \frac{2}{1-\gamma}\left(\frac{\sqrt{C}\epsilon_{regress}}{1-\gamma} + \frac{\gamma^k}{1-\gamma}\right) \quad \text{where } \epsilon_{regress} = \sqrt{\frac{1}{(1-\gamma)^2}\frac{\ln(|\mathcal{F}|/\delta)}{N} + \epsilon_{approx,\nu}}$$

1. Least square ensures we have near Bellman consistency under ν:

$$\|f_t - \mathcal{T} f_{t-1}\|_{2,\nu} \leq \epsilon_{regress}$$

2. Near Bellman consistency under $\nu + \nu$ covers all other possible distributions β:

$$\|f_t - Q^\star\|_{2,\beta} \leq \left(\sqrt{C\epsilon_{regress}} + \gamma^k\right) \cdot \text{poly}(1/(1-\gamma))$$

To conclude:

$$V^\star - V^{\pi^k} \leq \frac{2}{1-\gamma}\left(\frac{\sqrt{C}\epsilon_{regress}}{1-\gamma} + \frac{\gamma^k}{1-\gamma}\right) \quad \text{where } \epsilon_{regress} = \sqrt{\frac{1}{(1-\gamma)^2}\frac{\ln(|\mathscr{F}|/\delta)}{N}} + \epsilon_{approx,\nu}$$

1. Least square ensures we have near Bellman consistency under ν:

$$\|f_t - \mathcal{T} f_{t-1}\|_{2,\nu} \leq \epsilon_{regress}$$

2. Near Bellman consistency under ν + ν covers all other possible distributions β:

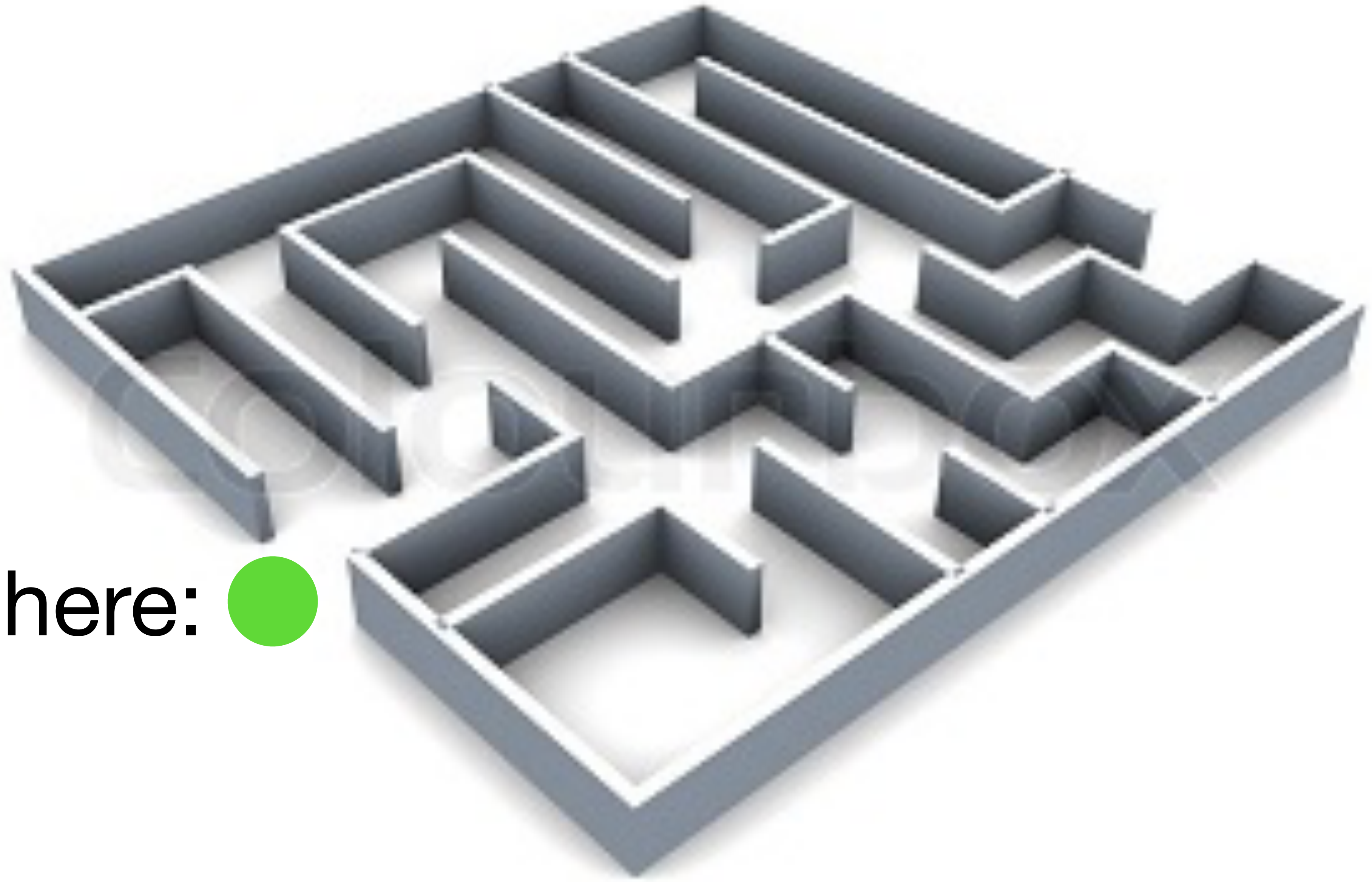
$$\|f_t - Q^\star\|_{2,\beta} \leq \left(\sqrt{C\epsilon_{regress}} + \gamma^k\right) \cdot \text{poly}(1/(1-\gamma))$$

3. Like what we did in VI, turn f_t's approximation error to its policy's performance ($1/(1-\gamma)$ amplification):

Starting this Thursday:

Exploration!

You can only start/reset here:



1. Cannot reset everywhere (i.e., no generative model)

2. No such diverse ν distribution