On the complexity of learning good policies with and without rewards

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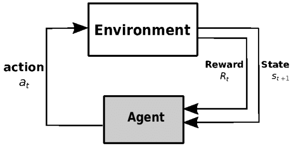
Mathematics of Online Decision Making, Simons Institute
October 28th, 2020

Many RL problems

RL setup: an agent interacts with an environement (MDP)



Several Performance measures:

1. the agent should *adopt* a good behavior
   - ➜ maximize the total rewards (*regret minimization*)
   - ➜ use as much as possible an ε-optimal policy (*PAC-MDP*)
2. the agent should *learn* a good behavior
   - ➜ learn an optimal policy for a given reward function
   - ➜ learn the dynamics so that to be robust to find the optimal policy for *any* reward function

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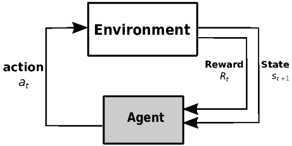

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two Pure Exploration problems

Setting: Episodic Markov Decision Process

Episodic MDP: horizon H and MDP $(\mathcal{S}, \mathcal{A}, P, r)$ for

- a state space $\mathcal{S}$ of size $S < \infty$
- an action space $\mathcal{A}$ of size $A < \infty$
- a transition kernel $P = (p_h(s'|s,a))_{\substack{(s,a,s') \in \mathcal{S}\times\mathcal{A}\times\mathcal{S} \\ h \in [H]}}$
- a reward function $r = (r_h(s,a))_{\substack{(s,a) \in \mathcal{S}\times\mathcal{A} \\ h \in [H]}}$

Value of a policy $\pi = (\pi_h)_{h=1}^H$, $\pi_h : \mathcal{S} \to \mathcal{A}$:

$$V_h^\pi(s; r) \triangleq \mathbb{E}^\pi\left[\sum_{\ell=h}^H r_\ell(s_\ell, \pi_\ell(s_\ell)) \middle| \substack{s_h = s \\ s_{\ell+1} \sim p_\ell(\cdot|s_\ell, \pi_\ell(s_\ell))}\right]$$

Optimal policy: $\pi_r^\star$ such that $V_h^{\pi_r^\star}(s; r) \geq V_h^\pi(s; r)$ for all π, s, h.

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Q-value of a policy $\pi = (\pi_h)_{h=1}^H$, $\pi_h : \mathcal{S} \to \mathcal{A}$:

$$Q_h^\pi(s,a;r) \triangleq \mathbb{E}^\pi\left[r_h(s,a) + \sum_{\ell=h+1}^{H} r_\ell(s_\ell, \pi_\ell(s_\ell)) \middle| \substack{s_h = s, a_h = a \\ s_{\ell+1} \sim p_\ell(\cdot|s_\ell, \pi_\ell(s_\ell))} \right]$$

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- a reward function $r = (r_{\boldsymbol{h}}(s,a))_{\substack{(s,a) \in \mathcal{S}\times\mathcal{A} \\ h \in [H]}}$ **(step-dependent)**

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Optimal policy: $\pi_r^\star$ such that $V_h^{\pi_r^\star}(s;r) \geq V_h^\pi(s;r)$ for all π, s, h.

Outline

Online episodic algorithm

Collect data from the MDP by generating trajectories (episodes)
$\neq$ generative model

In each episode $t = 1, 2, \ldots,$ the agent

- selects an exploration policy π^t
- generates an episode under this policy

$$(s_1^t, a_1^t, s_2^t, a_2^t, \ldots, s_H^t, a_H^t)$$

  where $s_1^t \sim \rho$, $a_h^t = \pi_h^t(s_h^t)$ and $s_{h+1}^t \sim p_h(\cdot|s_h^t, a_h^t)$
- can decide to stop exploration
- if decides to stop, outputs a prediction

➜ three data-dependent components

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  where $\boldsymbol{s_1^t} = \boldsymbol{s}_1$, $a_h^t = \pi_h^t(s_h^t)$ and $s_{h+1}^t \sim p_h(\cdot|s_h^t, a_h^t)$
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➜ three data-dependent components

Best Policy Identification (BPI)

➜ Learn the optimal policy for a known reward function r

[Fiechter, 1994]

BPI algorithm

- exploration policy π^t: may dependent on past data $\mathcal{D}_{t-1}$ and r

$$\mathcal{D}_t = \mathcal{D}_{t-1} \cup \left\{ \left(s_1^t, a_1^t, s_2^t, a_2^t, \dots, s_H^t, a_H^t \right) \right\}$$

- stopping rule τ : stopping time w.r.t. $(\mathcal{D}_t)_{t\in\mathbb{N}}$ (can depend on r)
- prediction $\hat{\pi}$: a **policy** that may depend on $\mathcal{D}_\tau$ and r

(ε, δ)-PAC algorithm for Best Policy Identification

$$\mathbb{P}\left(V_1^\star(s_1; r) - V_1^{\hat{\pi}}(s_1; r) \le \varepsilon \right) \ge 1 - \delta$$

Wanted: (ε, δ)-PAC algorithm with a small sample complexity τ

Reward-Free Exploration (RFE)

➜ Learn the optimal policy for **any** reward function r

[Jin et al., 2020]

RFE algorithm

- exploration policy π^t: may dependent on past data $\mathcal{D}_{t-1}$

$$\mathcal{D}_t = \mathcal{D}_{t-1} \cup \left\{(s_1^t, a_1^t, s_2^t, a_2^t, \dots, s_H^t, a_H^t)\right\}$$

- stopping rule τ : stopping time w.r.t. $(\mathcal{D}_t)_{t\in\mathbb{N}}$
- prediction $\hat{P} = (\hat{p}_h(\cdot|s,a))_{h,s,a}$: a **transition kernel** that may depend on $\mathcal{D}_\tau$

$\hat{\pi}_r^\star$: optimal policy in the MDP $(\hat{P}, r)$

(ε, δ)-PAC algorithm for Reward-Free Exploration

$$\mathbb{P}\left(\text{for all reward function } r, V_1^\star(s_1; r) - V_1^{\hat{\pi}_r^\star}(s_1; r) \le \varepsilon\right) \ge 1 - \delta$$

Wanted: (ε, δ)-PAC algorithm with a small sample complexity τ

Outline

A model-based algorithm

Based on the available data $\mathcal{D}_t$, builds estimates of the transition probabilities $p_h(s,a)$

➜ estimates of the Q-values $Q_h^{\pi}(s,a;r)$

Number of visits:

$$n_h^t(s,a) = \sum_{k=1}^{t} \mathbb{1}_{\{(s_h^k,a_h^k)=(s,a)\}} \quad n_h^t(s,a,s') = \sum_{k=1}^{t} \mathbb{1}_{\{(s_h^k,a_h^k,s_{h+1}^k)=(s,a,s')\}}$$

Empirical transitions: $\hat{P}^t = (\hat{p}_h^t(s'|s,a))_{h,s,a,s'}$

$$\hat{p}_h^t(s'|s,a) = \begin{cases} \frac{n_h^t(s,a,s')}{n_h^t(s,a)} & \text{if } n_h^t(s,a) > 0 \\ \frac{1}{S} & \text{else} \end{cases}$$

Empirical values:

- $\hat{V}_h^{t,\pi}(s;r)$ values in the empirical MDP $(\mathcal{S},\mathcal{A},\hat{P}^t,r)$
- $\hat{Q}_h^{t,\pi}(s;r)$ Q-values in the empirical MDP $(\mathcal{S},\mathcal{A},\hat{P}^t,r)$

Reward-Free UCRL

Central observation

A sufficient condition to be (ε, δ)-PAC is to have accurate estimates of the value function for all π and r:

$$\mathbb{P}\left(\forall\pi, \forall r,\ |\hat{V}_1^{\tau,\pi}(s_1; r) - V_1^{\pi}(s_1; r)| \leq \varepsilon/2\right) \geq 1 - \delta.$$

RF-UCRL:

- builds upper bounds on the errors

$$\hat{e}_h^{t,\pi}(s, a; r) := |\hat{Q}_h^{t,\pi}(s, a; r) - Q_h^{\pi}(s, a; r)|$$

... that are independent of π and r!

- greedily reduces the upper bounds

Reward-Free UCRL

$$\hat{e}_h^{t,\pi}(s,a;r) := |\hat{Q}_h^{t,\pi}(s,a;r) - Q_h^{\pi}(s,a;r)|$$

We define inductively $\bar{E}_{H+1}^t(s,a) = 0$ and

$$\bar{E}_h^t(s,a) = \min\left[(H-h);\ (H-h)\sqrt{\frac{2\beta(n_h^t(s,a),\delta)}{n_h^t(s,a)}} + \sum_{s'} \hat{p}_h^t(s'|s,a) \max_b \bar{E}_{h+1}^t(s',b)\right]$$

for some treshold function $\beta(n,\delta)$.

➜ like in UCRL [Jaksch et al. 10], this construction relies on confidence regions on the transitions probabilities

Upper Bound Property

On the event

$$\mathcal{E} = \left\{\forall t \in \mathbb{N}, \forall h \in [H], \forall (s,a), \mathrm{KL}\left(\hat{p}_h^t(\cdot|s,a), p_h(\cdot|s,a)\right) \le \frac{\beta(n_h^t(s,a),\delta)}{n_h^t(s,a)}\right\},$$

for all π and r, for all h, s, a, $\hat{e}_h^{t,\pi}(s,a;r) \le \bar{E}_h^t(s,a)$.

Proof

$$\hat{e}_h^{t,\pi}(s,a;r) := \left|\hat{Q}_h^{t,\pi}(s,a;r) - Q_h^{\pi}(s,a;r)\right|$$

A simple consequence of Bellman equations:

$$\begin{aligned}
\hat{Q}_h^{t,\pi}(s,a;r) &= r_h(s,a) + \sum_{s'} \hat{p}_h^t(s'|s,a)\hat{Q}_{h+1}^{t,\pi}(s',\pi(s');r) \\
\text{and} \quad Q_h^{\pi}(s,a;r) &= r_h(s,a) + \sum_{s'} p_h(s'|s,a)Q_{h+1}^{\pi}(s',\pi(s');r)\,.
\end{aligned}$$

Error decomposition:

$$\begin{aligned}
\hat{e}_h^{t,\pi}(s,a;r) &\le \sum_{s'} \left|\hat{p}_h^t(s'|s,a) - p_h(s'|s,a)\right| Q_{h+1}^{\pi}(s',\pi(s');r) \\
&\quad + \sum_{s'} \hat{p}_h^t(s'|s,a)\left|\hat{Q}_{h+1}^{t,\pi}(s',\pi(s');r) - Q_{h+1}^{\pi}(s',\pi(s');r)\right| \\
&\le (H-h)\underbrace{\left\|\hat{p}_h^t(\cdot|s,a) - p_h(\cdot|s,a)\right\|_1}_{\le\sqrt{\frac{2\beta(n_h^t(s,a),\delta)}{n_h^t(s,a)}}\ (\text{Pinsker}+\mathcal{E})} + \sum_{s'} \hat{p}_h^t(s'|s,a)\underbrace{\hat{e}_{h+1}^{t,\pi}(s',\pi(s');r)}_{\substack{\le \max_b \overline{E}_{h+1}^t(s',b) \\ \text{(induction)}}}\,.
\end{aligned}$$

The algorithm

$$\bar{E}_h^t(s,a) = \min\left[(H-h);\ (H-h)\sqrt{\frac{2\beta(n_h^t(s,a),\delta)}{n_h^t(s,a)}} + \sum_{s'} \hat{p}_h^t(s'|s,a)\max_b \bar{E}_{h+1}^t(s',b)\right]$$

Reward-Free UCRL

- **exploration policy**: π^{t+1} is the greedy policy wrt $\bar{E}^t(s,a)$:

$$\forall s \in \mathcal{S}, \forall h \in [h], \quad \pi_h^{t+1}(s) = \underset{a\in\mathcal{A}}{\arg\max}\ \bar{E}_h^t(s,a).$$

- **stopping rule**: $\tau = \inf\left\{t \in \mathbb{N} : \bar{E}_1^t(s_1, \pi_1^{t+1}(s_1)) \leq \varepsilon/2\right\}$
- **prediction**: transition kernel $\hat{P}^\tau$

➜ very close to an old algorithm by [Fiechter, 1994]
... originally proposed for Best Policy Identification!

Theoretical guarantees

Theorem [Kaufmann et al. 2020]

With $\beta(n,\delta) \simeq \log\left(\frac{1}{\delta}\right) + S\log(n)$, RF-UCRL is (ε,δ)-PAC for Reward-Free Exploration and satisfies, w.p. $1-\delta$,

$$\tau^{\text{RF-UCRL}} = \tilde{\mathcal{O}}\left(\frac{H^4 SA}{\varepsilon^2}\left[\log\left(\frac{1}{\delta}\right) + S\right]\right)$$

➜ improves over the state-of-the art bound of [Jin et al. 20]

$$\tau^{\text{RF-RL-Explore}} = \tilde{\mathcal{O}}\left(\frac{S^2 A H^5}{\varepsilon^2}\log\left(\frac{1}{\delta}\right) + \frac{S^4 A H^7}{\varepsilon^2}\log^3\left(\frac{1}{\delta}\right)\right)$$

➜ RF-UCRL is a natural *adaptive* approach to RFE
... with a simple sample complexity analysis

Outline

Beyond RF-UCRL

First observation: RF-UCRL is also (ε, δ)-PAC for Best Policy Identification with the updated

- **prediction rule**: $\hat{\pi}$, the optimal policy if the MDP $(\mathcal{S}, \mathcal{A}, \hat{P}^{\tau}, r)$

$$\tau^{\text{RF-UCRL}} = \tilde{\mathcal{O}}\left(\frac{H^4 SA}{\varepsilon^2}\left[\log\left(\frac{1}{\delta}\right) + S\right]\right) \quad \text{w.h.p.}$$

Lower bound for BPI [Domingues et al. 2020]

For every (ε, δ)-PAC BPI algorithm, there exists an MDP (with stage-dependent transitions) such that

$$\mathbb{E}[\tau] \geq c_1 \frac{H^3 SA}{\varepsilon^2} \log\left(\frac{1}{\delta}\right),$$

where c_1 is an absolute constant.

➜ some room for improvement...

Building on Regret Minimizing algorithm

The UCB-VI algorithm of [Azar et al. 17] satisfies

$$\mathbb{E}\left[\sum_{t=1}^{T}\left(V_1^{\star}(s_1;r) - V_1^{\pi^t}(s_1;r)\right)\right] \leq C\left(\sqrt{H^3SAT}\right)$$

(minimax optimal cumulative regret)

From UCB-VI to a BPI algorithm [Jin et al. 18]

- **exploration policy:** that of the UCB-VI algorithm
- **stopping rule:** $T = \frac{C^2SAH^3}{\varepsilon^2\delta^2}$
  ($\tau = T$ is fixed in advance)
- **prediction rule:** $\hat{\pi}$ is one of the policies used by UCB-VI, chosen uniformly at random: $\hat{\pi} = \hat{\pi}^{\boldsymbol{n}}$ $\boldsymbol{n} \sim \mathcal{U}(\{1,\ldots,T\})$

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➜ optimal dependency in ε, sub-optimal dependency in δ

A more *adaptive* conversion from a regret minimizer:

→ associate a data-dependent stopping rule to a UCRL algorithm

BPI-UCRL

- **exploration policy**: $\pi^{t+1}(s) = \arg\max_{a\in\mathcal{A}} \overline{Q}_h^t(s,a;r)$
- **stopping rule**: $\tau = \inf\left\{t \in \mathbb{N} : \overline{V}_1^t(s_1;r) - \underline{V}_1^t(s_1;r) \leq \epsilon\right\}$
- **prediction rule**: $\hat{\pi}_h(s) = \arg\max_{a\in\mathcal{A}} \underline{Q}_h^\tau(s,a;r)$

where we have built upper and lower confidence bounds

$$\begin{aligned} \underline{Q}_h^t(s,a;r) &\leq Q_h^\star(s,a;r) &\leq \overline{Q}_h^t(s,a;r) \\ \underline{V}_h^t(s;r) &\leq V_h^\star(s;r) &\leq \overline{V}_h^t(s;r). \end{aligned}$$

An alternative: BPI-UCRL

A more *adaptive* conversion from a regret minimizer:

➜ associate a data-dependent stopping rule to a UCRL algorithm

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Sample complexity of BPI-UCRL

Theorem [Kaufmann et al. 2020]

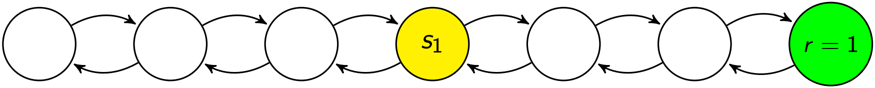
With $\beta(n, \delta) \simeq \log\left(\frac{1}{\delta}\right) + S\log(n)$, BPI-UCRL is (ε, δ)-PAC for Best Policy Identification and satisfies, w.p. $\geq 1 - \delta$,

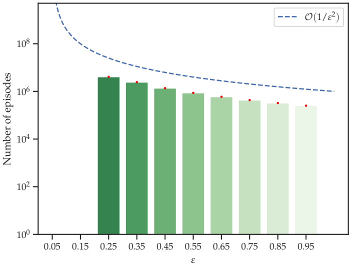
$$\tau^{\text{BPI-UCRL}} = \tilde{\mathcal{O}}\left(\frac{H^4 SA}{\varepsilon^2}\left[\log\left(\frac{1}{\delta}\right) + S\right]\right)$$

- ➜ similar sample complexity bound as RF-UCRL (obtained with a similar proof)
- ➜ yet the practical story is different...

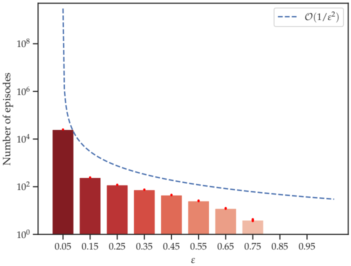
RF-UCRL versus BPI-UCRL

Double Chain MDP with $L = 31, H = 20$:





$\mathbb{E}[\tau|\tau < 10^8]$ for RF-UCRL



$\mathbb{E}[\tau|\tau < 10^6]$ for BPI-UCRL

➜ BPI-UCRL has a much smaller sample complexity!

Summary

- The sample complexity of...

	Upper Bound	Lower Bound
BPI	$\frac{H^4 SA}{\varepsilon^2}\left[\log\left(\frac{1}{\delta}\right) + S\right]$ BPI-UCRL / RF-UCRL	$\frac{H^3 SA}{\varepsilon^2}\log\left(\frac{1}{\delta}\right)$ [Darwiche Domingues et al. 2020]
RFE	$\frac{H^4 SA}{\varepsilon^2}\left[\log\left(\frac{1}{\delta}\right) + S\right]$ RF-UCRL	$\frac{H^3 SA}{\varepsilon^2}\left[\log\left(\frac{1}{\delta}\right) + S\right]$ + [Jin et al. 2020]

Follow-up work: shaving the remaining H factor for BPI and RFE for more sophisticated algorithms using Bernstein bonuses

➜ BPI-UCBVI for Best Policy Identification

➜ RF-Express for Reward Free Exploration

Ménard et al. 2020, *Fast active learning for pure exploration in reinforcement learning*, arXiv:2007.13442

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	Upper Bound	Lower Bound
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RFE	$\frac{H^4 SA}{\varepsilon^2}\left[\log\left(\frac{1}{\delta}\right) + S\right]$ RF-UCRL	$\frac{H^3 SA}{\varepsilon^2}\left[\log\left(\frac{1}{\delta}\right) + S\right]$ + [Jin et al. 2020]

Future work: beyond worst-case guarantees

➜ problem-dependent sample complexity for the simpler *planning* problem (= find the best first action) [Jonsson et al., 2020]

➜ problem-dependent regret guarantees [Simchowitz and Jamieson, 2019]

... how about BPI?

References

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