# Optimality and Dynamic Programming

CMPUT 366: Intelligent Systems

S&B §3.6, §4.0-4.4

# Lecture Outline

1. Assignment #3
2. Recap
3. Optimality
4. Policy Evaluation
5. Policy Improvement

# Labs & Assignment #3

- Assignment #3 is due **Mar 24 (next Tuesday)** at 11:59pm
- Thursday's lab is from **5:00pm to 7:50pm** on Google Meet
  - Link for meeting: https://meet.google.com/idf-kydp-pik
  - Not mandatory
  - Opportunity to get help from the TAs
- `mlp1` and `cnn` need to **train** and **evaluate** the specified models
  - **train:** fit parameters using provided training dataset
  - **evaluate:** compute loss on **both** provided test datasets

# Recap: Value Functions

**State-value function**

$$v_\pi(s) \doteq \mathbb{E}_\pi[G_t \,|\, S_t = s]$$
$$= \mathbb{E}_\pi\left[\sum_{k=0}^{\infty} \gamma^k R_{t+k+1} \,\middle|\, S_t = s\right]$$

**Action-value function**

$$q_\pi(s, a) \doteq \mathbb{E}_\pi[G_t \,|\, S_t = s, A_t = a]$$
$$= \mathbb{E}_\pi\left[\sum_{k=0}^{\infty} \gamma^k R_{t+k+1} \,\middle|\, S_t = s, A_t = a\right]$$

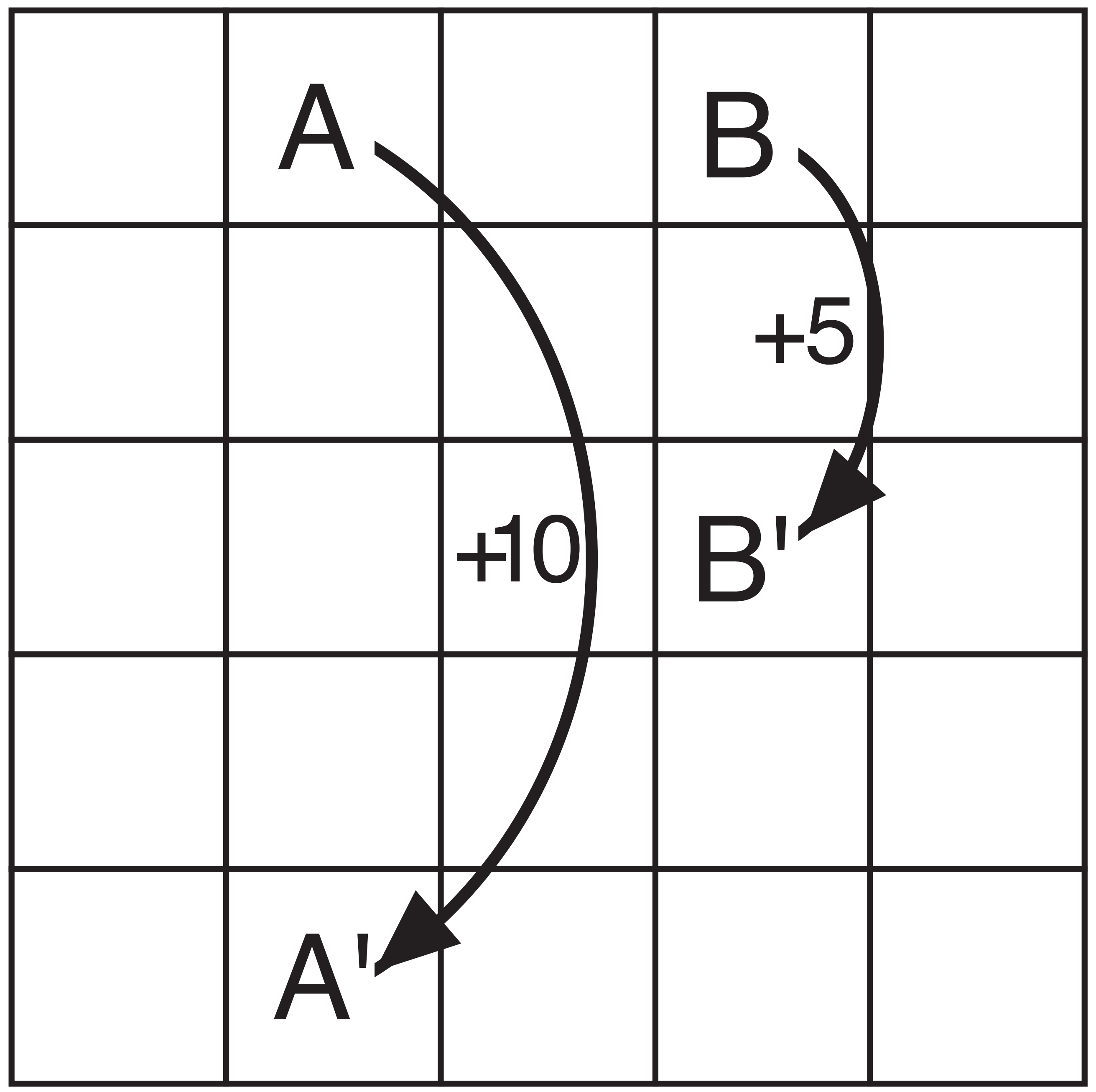
# Recap: Bellman Equations

Value functions satisfy a **recursive consistency condition** called the **Bellman equation**:

$$
\begin{aligned}
v_\pi(s) &\doteq \mathbb{E}_\pi[G_t \mid S_t = s] \\
&= \mathbb{E}_\pi[R_{t+1} + \gamma G_{t+1} \mid S_t = s] \\
&= \sum_a \pi(a \mid s) \sum_{s'} \sum_r p(s', r \mid s, a) \Big[ r + \gamma \mathbb{E}_\pi[G_{t+1} \mid S_{t+1} = s'] \Big] \\
&= \sum_a \pi(a \mid s) \sum_{s', r} p(s', r \mid s, a) \Big[ r + \gamma v_\pi(s') \Big]
\end{aligned}
$$

- $v_\pi$ is the **unique solution** to $\pi$'s (state-value) Bellman equation
- There is also a Bellman equation for $\pi$'s **action-value function**

# Recap: GridWorld Example



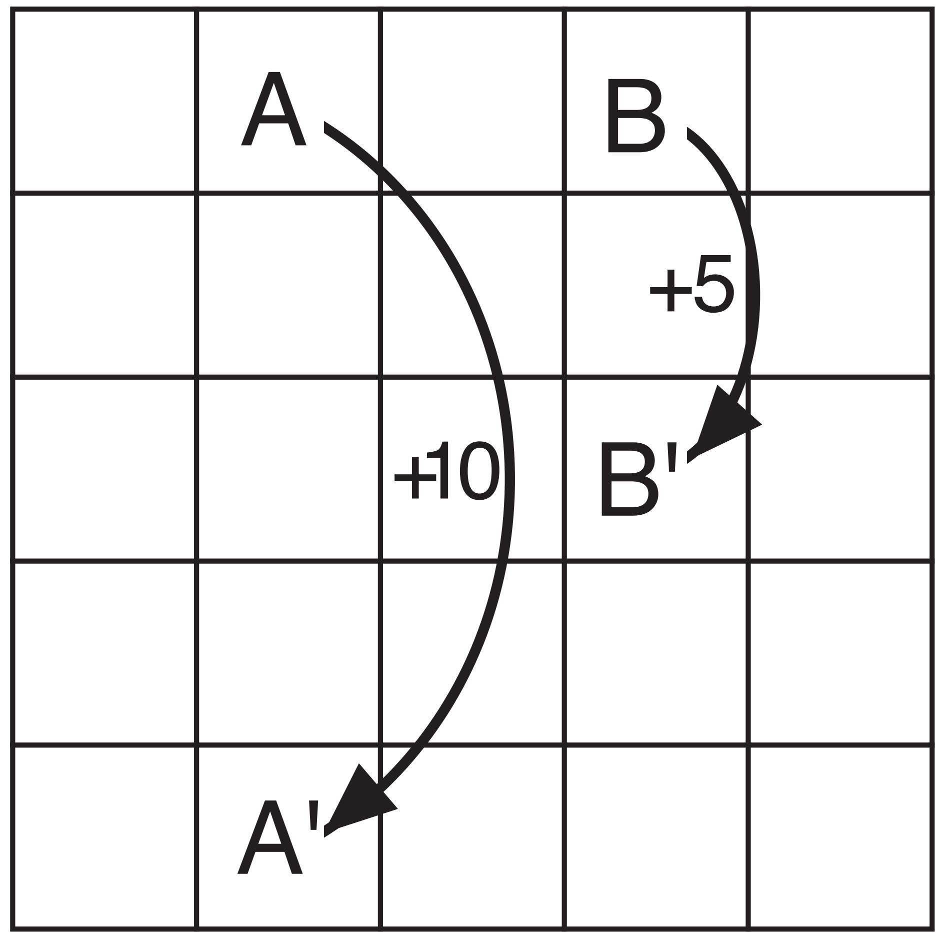

Reward dynamics

| | | | | |
|---|---|---|---|---|
| 3.3 | 8.8 | 4.4 | 5.3 | 1.5 |
| 1.5 | 3.0 | 2.3 | 1.9 | 0.5 |
| 0.1 | 0.7 | 0.7 | 0.4 | -0.4 |
| -1.0 | -0.4 | -0.4 | -0.6 | -1.2 |
| -1.9 | -1.3 | -1.2 | -1.4 | -2.0 |

State-value function $v_\pi$ for random policy
$\pi(a|s) = 0.25$

# GridWorld with Bounds Checking

What about a policy where we never try to go over an edge?




Reward dynamics

| | | | | |
|---|---|---|---|---|
| 3.3 | 8.8 | 4.4 | 5.3 | 1.5 |
| 1.5 | 3.0 | 2.3 | 1.9 | 0.5 |
| 0.1 | 0.7 | 0.7 | 0.4 | -0.4 |
| -1.0 | -0.4 | -0.4 | -0.6 | -1.2 |
| -1.9 | -1.3 | -1.2 | -1.4 | -2.0 |

State-value function $v_{\pi}$ for random policy
$\pi(a|s) = 0.25$

| | | | | |
|---|---|---|---|---|
| 6.7 | 10.8 | 6.4 | 6.7 | 4.3 |
| 4.2 | 4.7 | 3.7 | 3.4 | 2.8 |
| 2.4 | 2.4 | 2.1 | 1.9 | 1.7 |
| 1.5 | 1.4 | 1.3 | 1.2 | 1.1 |
| 1.1 | 1.0 | 0.9 | 0.9 | 0.9 |

State-value function $v_{\pi_B}$ for **bounded** random policy $\pi_B$

# Optimality

- **Question:** What is an **optimal** policy?
- A policy $\pi$ is (weakly) **better** than a policy $\pi'$ if it is better for all $s \in \mathcal{S}$ :

$$\pi \geq \pi' \iff v_\pi(s) \geq v_{\pi'}(s) \quad \forall s \in \mathcal{S}.$$

- An **optimal** policy $\pi_*$ is weakly better than **every other policy**
- All optimal policies share the **same state-value function**: (**why?**)

$$v_*(s) \doteq \max_\pi v_\pi(s)$$

- Also the same **action-value function**:

$$q_*(s,a) \doteq \max_\pi q_\pi(s,a)$$

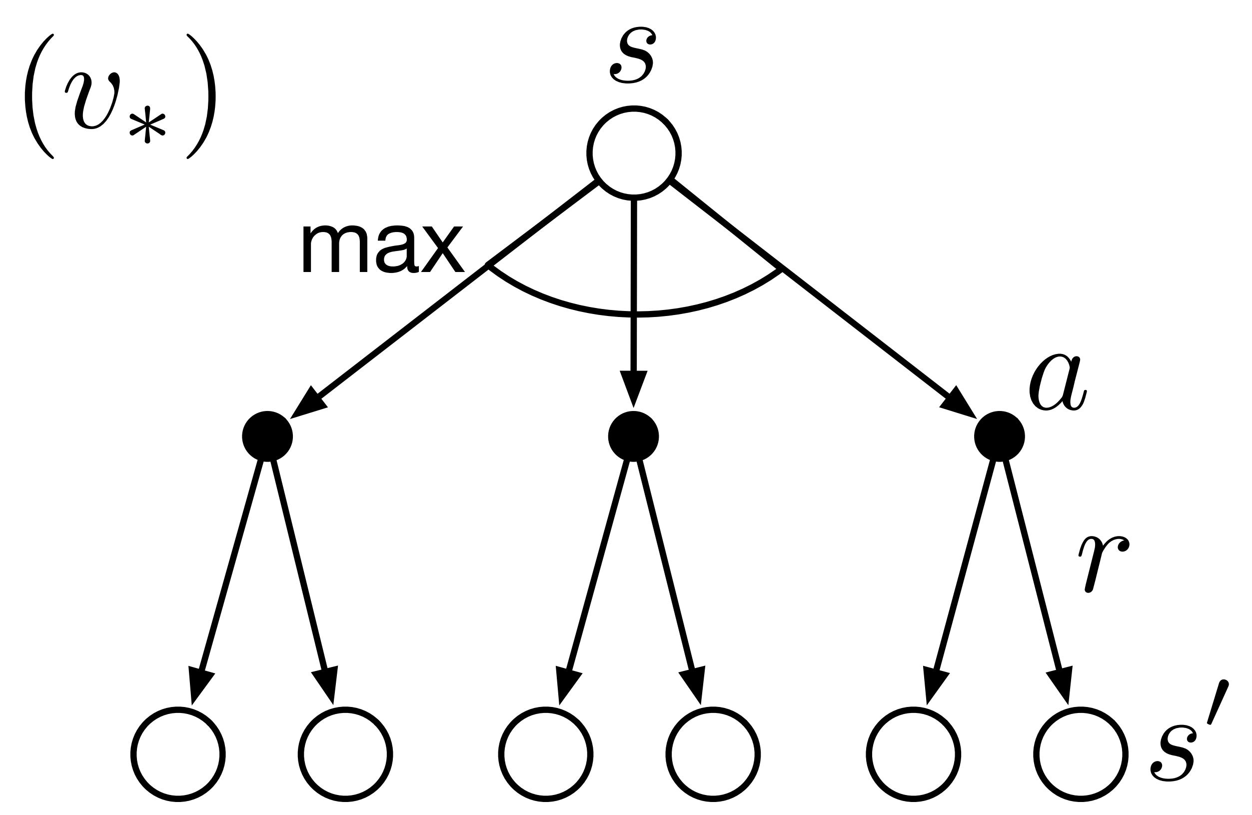
# Bellman Optimality Equations

- $v_*$ must satisfy the Bellman equation too
- In fact, it can be written in a special, **policy-free** way because we know that every state value is **maximized** by $\pi_*$:

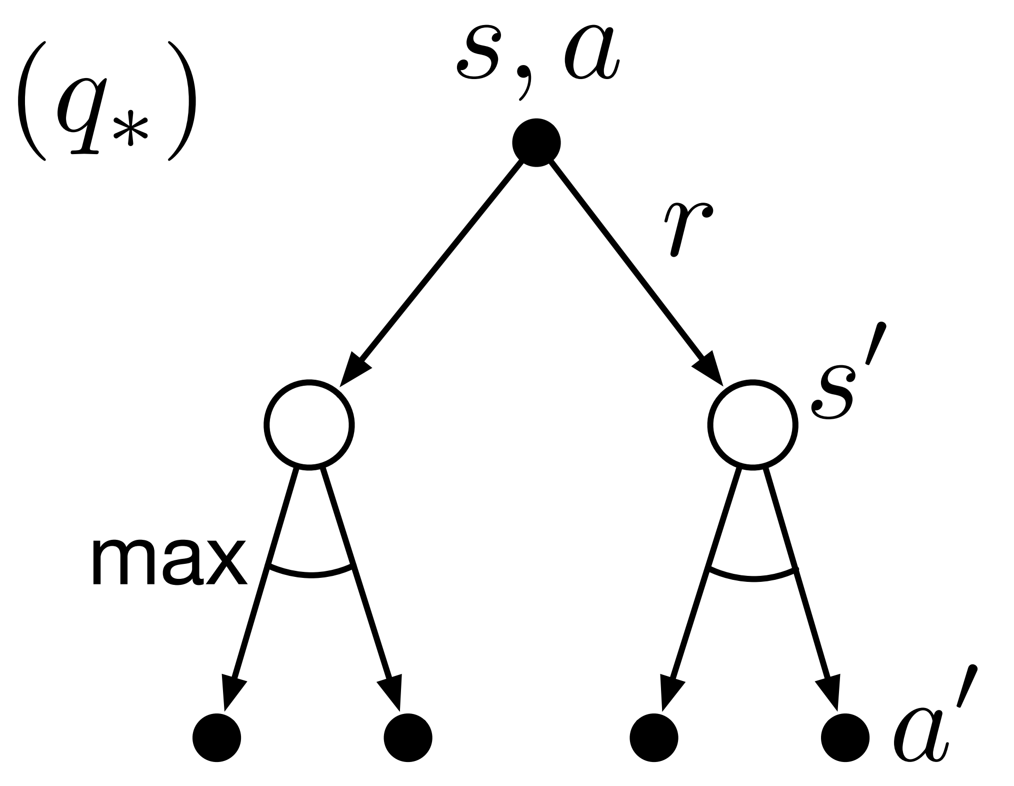
$$\begin{aligned}
v_*(s) &= \max_a q_{\pi_*}(s, a) \\
&= \max_a \mathbb{E}_{\pi_*}[G_t \mid S_t = s, A_t = a] \\
&= \max_a \mathbb{E}_{\pi_*}[R_{t+1} + \gamma G_{t+1} \mid S_t = s, A_t = a] \\
&= \max_a \mathbb{E}[R_{t+1} + \gamma v_*(S_{t+1}) \mid S_t = s, A_t = a] \\
&= \max_a \sum_{s',r} p(s', r \mid s, a)[r + \gamma v_*(s')]
\end{aligned}$$

# Bellman Optimality Equations

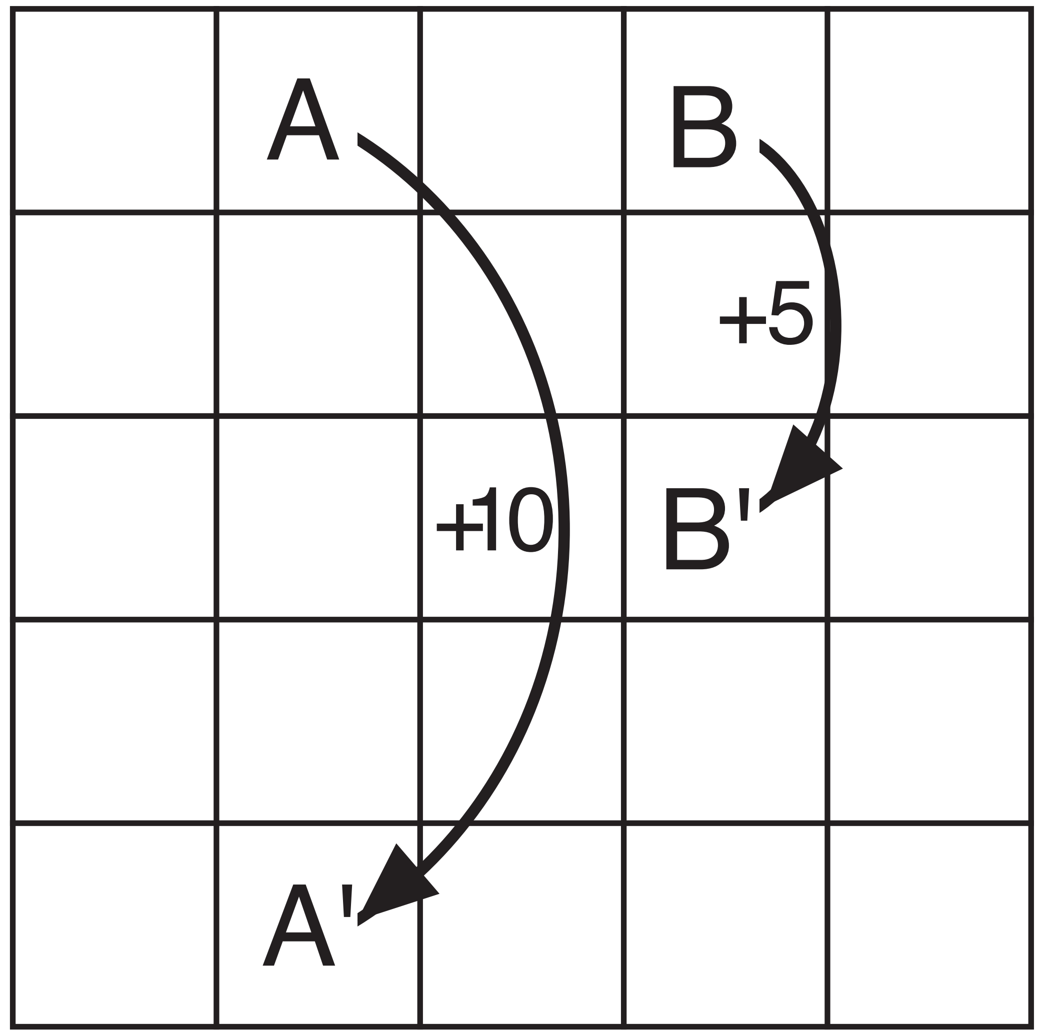
$$
\begin{aligned}
v_*(s) &= \max_a \mathbb{E}[R_{t+1} + \gamma v_*(S_{t+1}) \,|\, S_t = s, A_t = a] \\
&= \max_a \sum_{s',r} p(s', r \,|\, s, a)[r + \gamma v_*(s')]
\end{aligned}
$$




$$
\begin{aligned}
q_*(s,a) &= \mathbb{E}\left[R_{t+1} + \gamma \max_{a'} q_*(S_{t+1}, a') \,\middle|\, S_t = s, A_t = a\right] \\
&= \sum_{s',r} p(s', r \,|\, s, a)\left[r + \gamma \max_{a'} q_*(s', a')\right]
\end{aligned}
$$



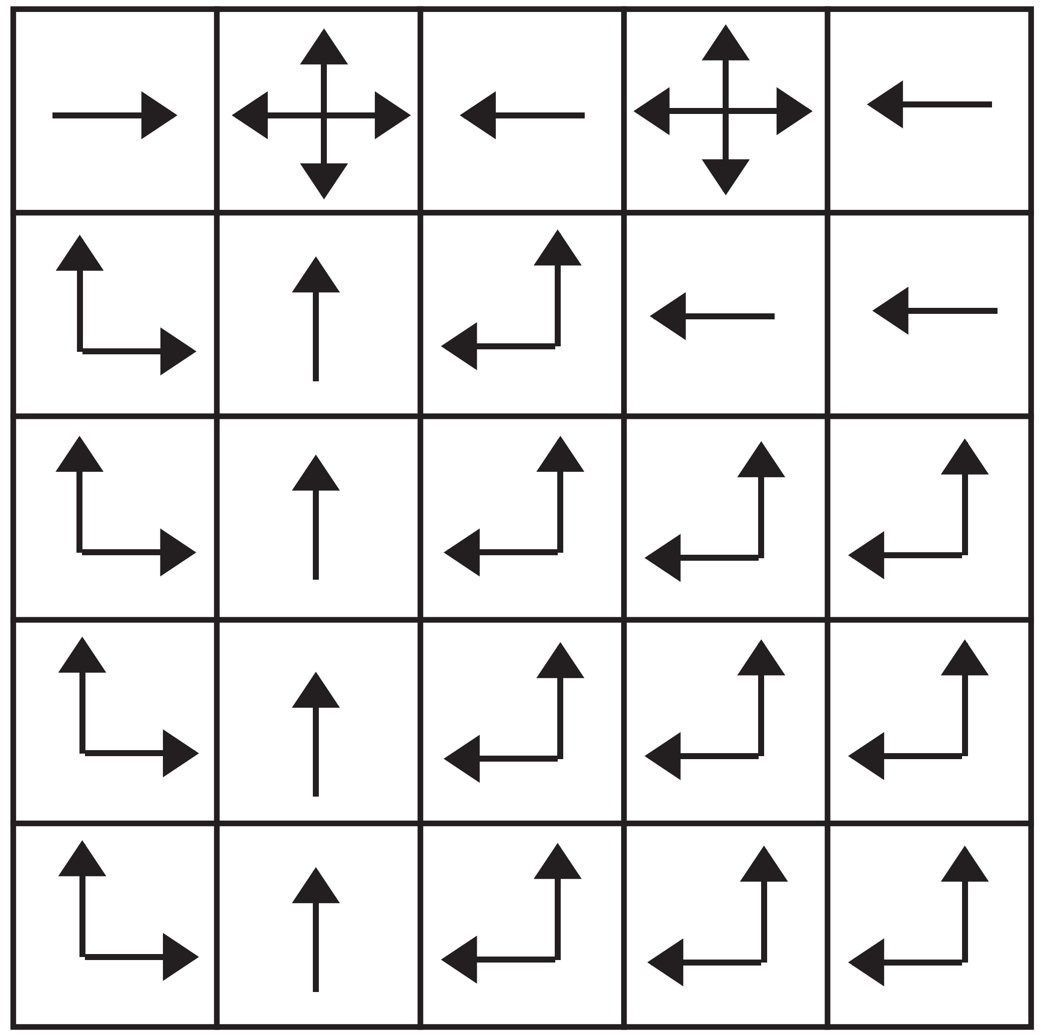
# Optimal GridWorld




Gridworld

| | | | | |
|---|---|---|---|---|
| 22.0 | 24.4 | 22.0 | 19.4 | 17.5 |
| 19.8 | 22.0 | 19.8 | 17.8 | 16.0 |
| 17.8 | 19.8 | 17.8 | 16.0 | 14.4 |
| 16.0 | 17.8 | 16.0 | 14.4 | 13.0 |
| 14.4 | 16.0 | 14.4 | 13.0 | 11.7 |

$v_*$



$\pi_*$

# Policy Evaluation

**Question:** How can we **compute** $v_\pi$?

1. We know that $v_\pi$ is the unique solution to the Bellman equations, so we could just **solve them**
    - but that is tedious and annoying and slow
    - Also requires a complete model of the dynamics
2. **Iterative policy evaluation**
    - Takes advantage of the recursive formulation

# Iterative Policy Evaluation

- Iterative policy evaluation uses the Bellman equation as an **update rule**:

$$
\begin{aligned}
v_{k+1}(s) &\doteq \mathbb{E}_\pi[R_{t+1} + \gamma v_k(S_{t+1} \mid S_t = s] \\
&= \sum_a \pi(a \mid s) \sum_{s',r} p(s', r \mid s, a)\big[r + \gamma v_k(s')\big]
\end{aligned}
$$

- $v_\pi$ is a **fixed point** of this update, by definition
- Furthermore, starting from an **arbitrary** $v_0$, the sequence $\{v_k\}$ will **converge** to $v_\pi$ as $k \to \infty$

# In-Place Iterative Policy Evaluation

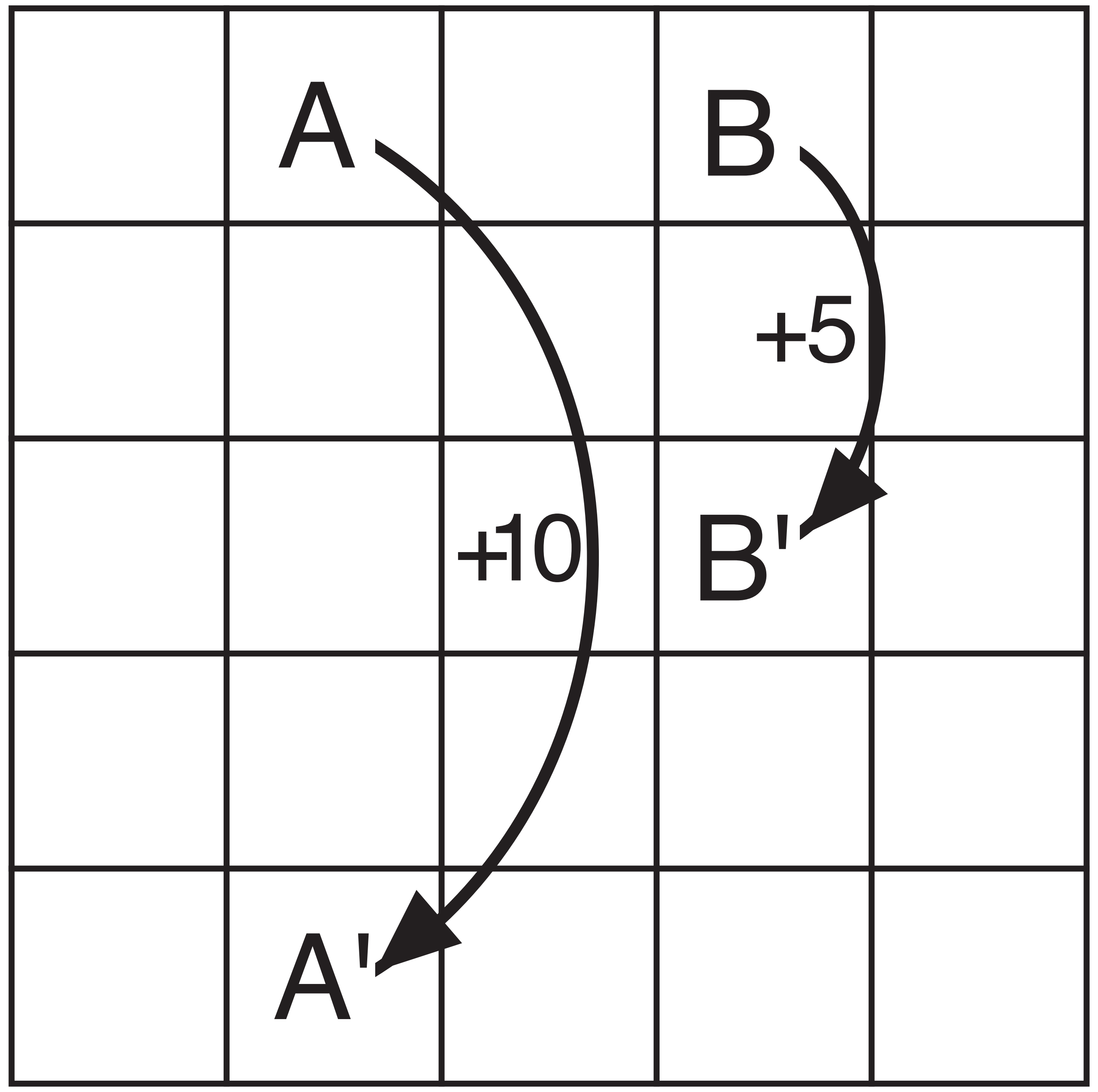
**Iterative Policy Evaluation, for estimating $V \approx v_\pi$**

Input $\pi$, the policy to be evaluated
Algorithm parameter: a small threshold $\theta > 0$ determining accuracy of estimation
Initialize $V(s)$, for all $s \in \mathcal{S}^+$, arbitrarily except that $V(terminal) = 0$

Loop:
  $\Delta \leftarrow 0$
  Loop for each $s \in \mathcal{S}$:
    $v \leftarrow V(s)$
    $V(s) \leftarrow \sum_a \pi(a|s) \sum_{s',r} p(s',r|s,a)\big[r + \gamma V(s')\big]$
    $\Delta \leftarrow \max(\Delta, |v - V(s)|)$
until $\Delta < \theta$

- The updates are in-place: we use new values for $V(s)$ immediately instead of waiting for the current sweep to complete (**why?**)
- These are expected updates: Based on a weighted average (expectation) of all possible next states (**instead of what?**)

# Iterative Policy Evaluation

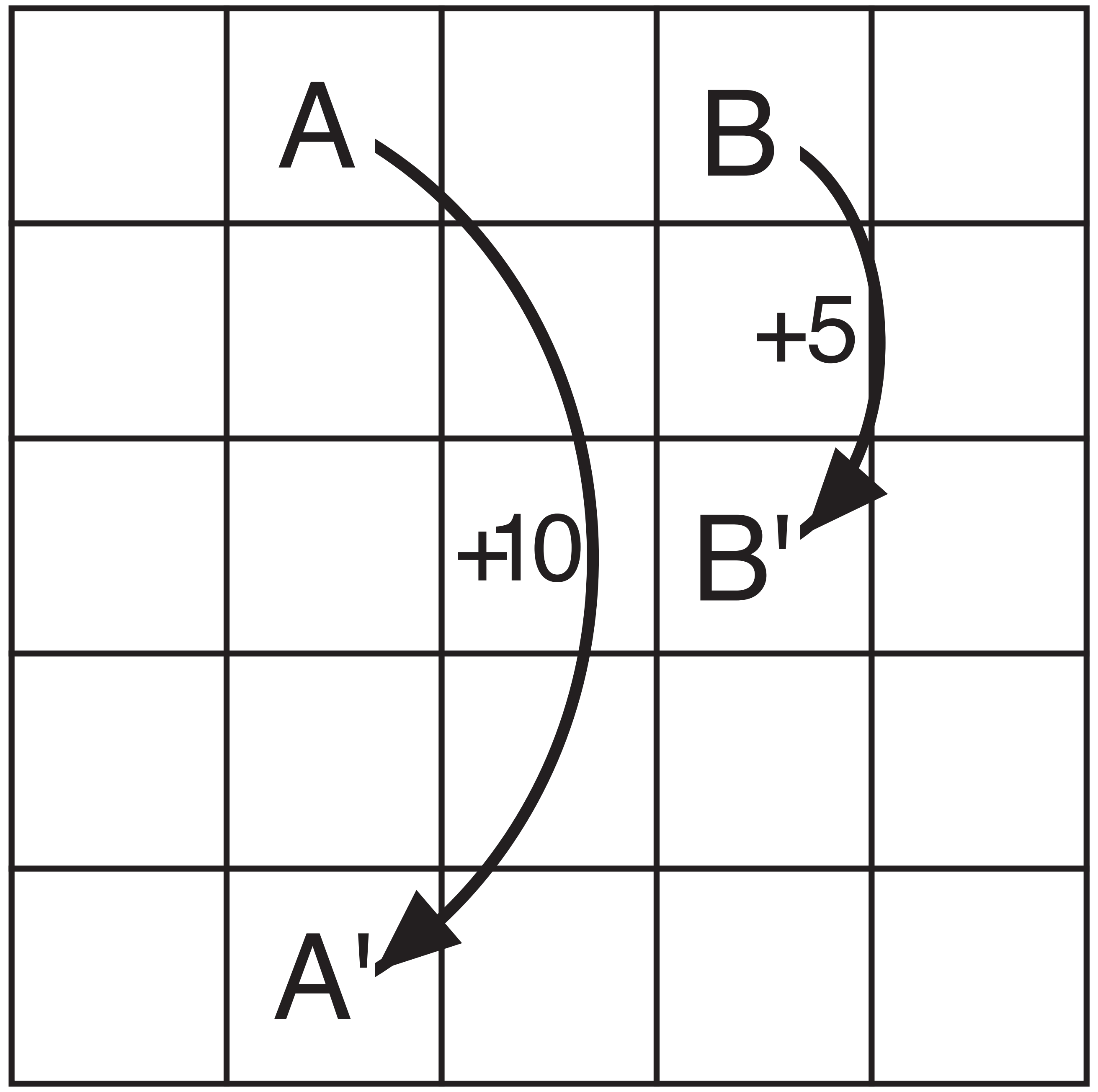



Reward dynamics

| | | | | |
|---|---|---|---|---|
| 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |

V at k=0

# Iterative Policy Evaluation in GridWorld

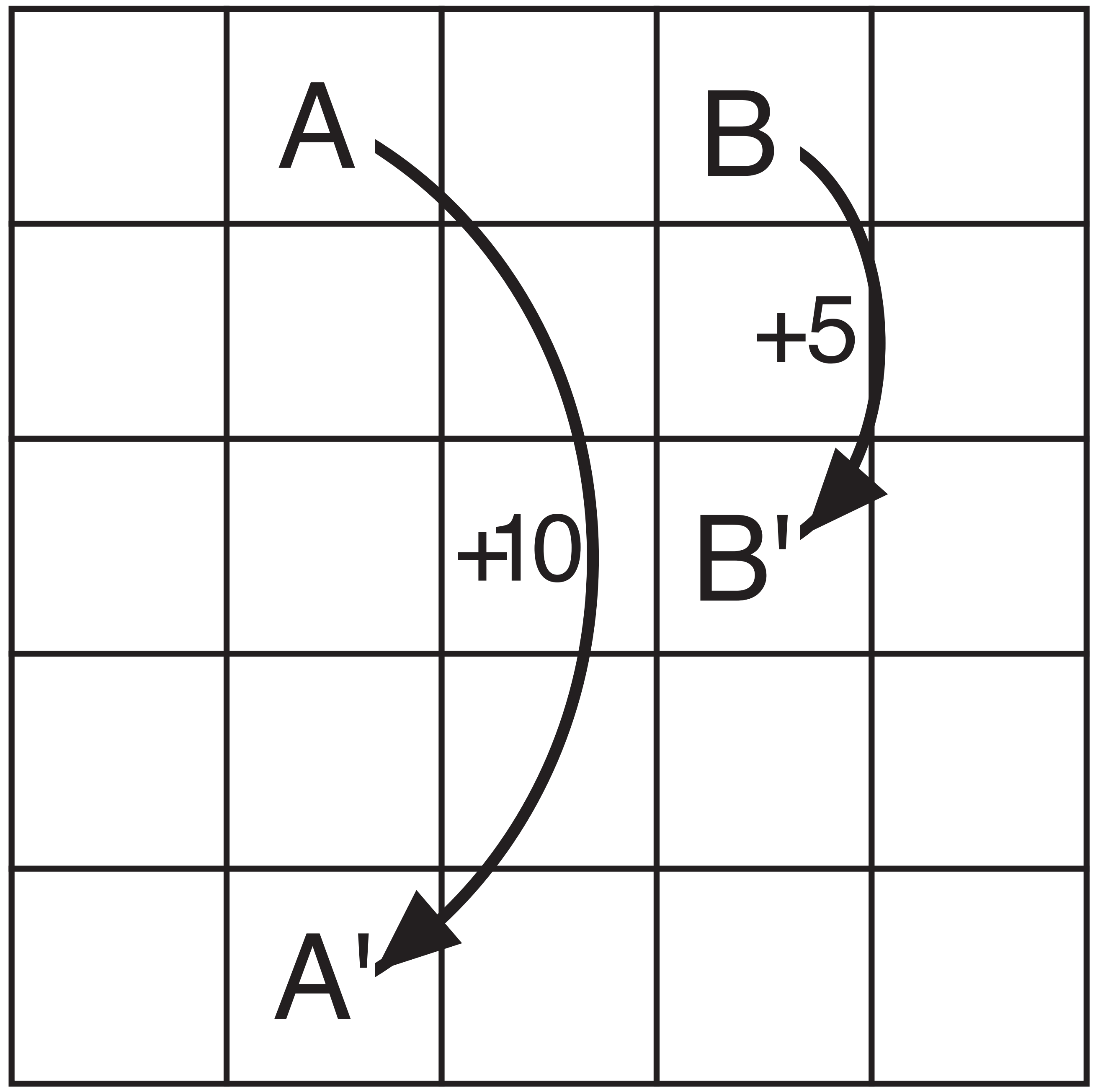



Reward dynamics

| | | | | |
|---|---|---|---|---|
| -0.5 | 10 | 2 | 5 | 0.6 |
| -0.3 | 2.1 | 0.9 | 1.3 | 0.2 |
| -0.3 | 0.4 | 0.3 | 0.4 | -0.1 |
| -0.3 | 0.0 | 0.0 | 0.1 | -0.2 |
| -0.5 | -0.3 | -0.3 | -0.3 | -0.6 |

V at k=1

# Iterative Policy Evaluation in GridWorld

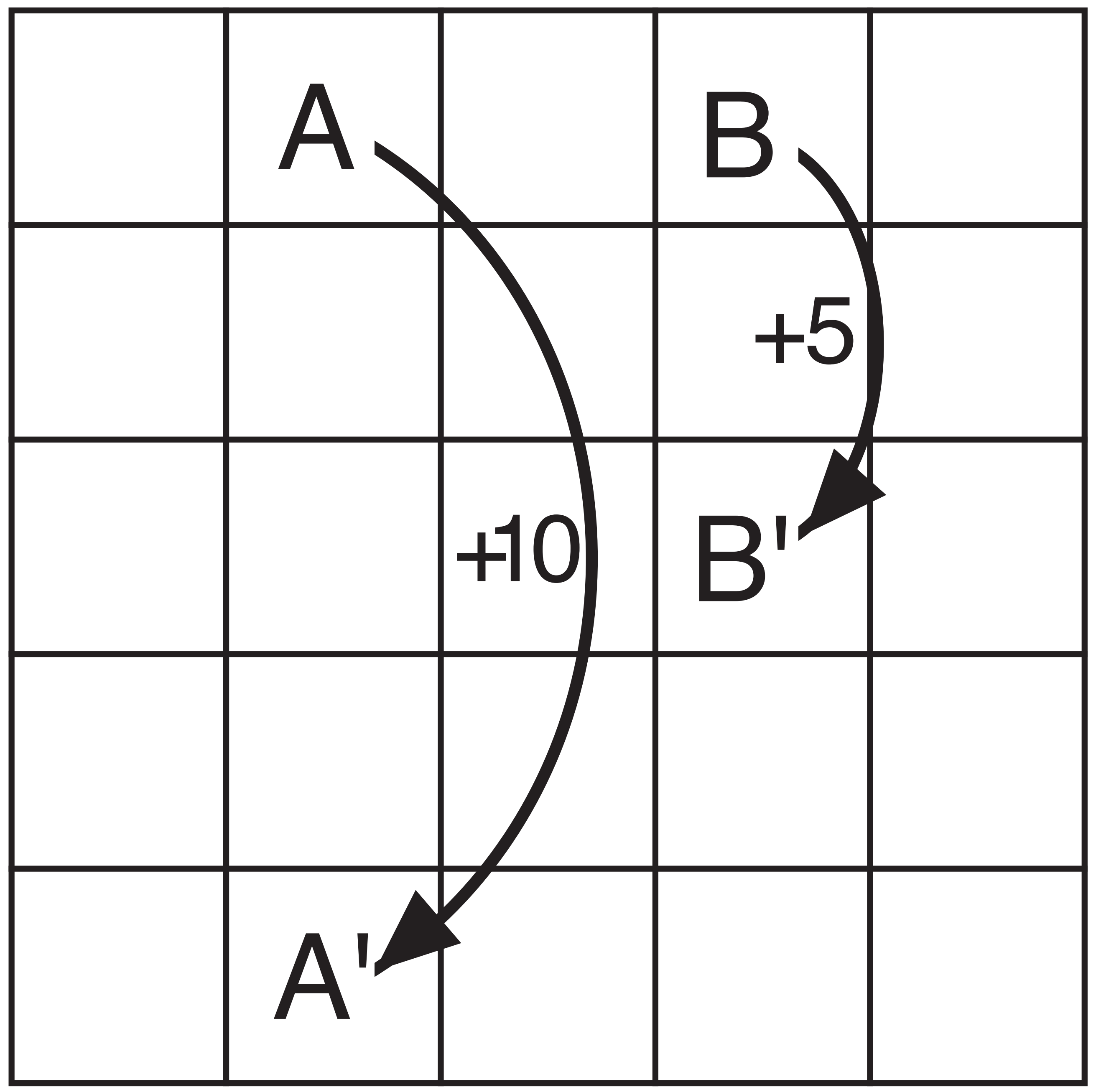



Reward dynamics

| | | | | |
|---|---|---|---|---|
| 1.4 | 9.7 | 3.7 | 5.3 | 1.0 |
| 0.4 | 2.5 | 1.8 | 1.7 | 0.4 |
| -0.2 | 0.6 | 0.6 | 0.5 | -0.1 |
| -0.5 | 0.0 | 0.0 | 0.0 | -0.5 |
| -1.0 | -0.6 | -0.5 | -0.5 | -1.0 |

V at k=2

# Iterative Policy Evaluation in GridWorld




Reward dynamics

| | | | | |
|---|---|---|---|---|
| 3.4 | 8.9 | 4.5 | 5.3 | 1.5 |
| 1.6 | 3.0 | 2.3 | 1.9 | 0.6 |
| 0.1 | 0.8 | 0.7 | 0.4 | -0.4 |
| -1.0 | -0.4 | -0.3 | -0.6 | -1.2 |
| -1.9 | -1.3 | -1.2 | -1.4 | -2.0 |

V at k=10,000

# Policy Improvement Theorem

**Theorem:**

Let $\pi$ and $\pi'$ be any pair of deterministic policies.

If $q_\pi(s, \pi'(s)) \geq v_\pi(s) \quad \forall s \in \mathcal{S}$,

then $v_{\pi'}(s) \geq v_\pi(s) \quad \forall s \in \mathcal{S}$.

If you are never worse off **at any state** by following $\pi'$ for **one step** and then following $\pi$ forever after, then following $\pi'$ **forever** has a higher expected value **at every state**.

# Policy Improvement Theorem Proof

$$
\begin{aligned}
v_\pi(s) &\leq q_\pi(s, \pi'(s)) \\
&= \mathbb{E}[R_{t+1} + \gamma v_\pi(S_{t+1}) \mid S_t = s, A_t = \pi'(s)] \\
&= \mathbb{E}_{\pi'}[R_{t+1} + \gamma v_\pi(S_{t+1}) \mid S_t = s] \\
&\leq \mathbb{E}_{\pi'}[R_{t+1} + \gamma q_\pi(S_{t+1}, \pi'(S_{t+1})) \mid S_t = s] \\
&= \mathbb{E}_{\pi'}[R_{t+1} + \gamma \mathbb{E}_{\pi'}[R_{t+2} + \gamma v_\pi(S_{t+2}) | S_{t+1}, A_{t+1} = \pi'(S_{t+1})] \mid S_t = s] \\
&= \mathbb{E}_{\pi'}\big[R_{t+1} + \gamma R_{t+2} + \gamma^2 v_\pi(S_{t+2}) \bigm| S_t = s\big] \\
&\leq \mathbb{E}_{\pi'}\big[R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \gamma^3 v_\pi(S_{t+3}) \bigm| S_t = s\big] \\
&\ \ \vdots \\
&\leq \mathbb{E}_{\pi'}\big[R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \gamma^3 R_{t+4} + \cdots \bigm| S_t = s\big] \\
&= v_{\pi'}(s).
\end{aligned}
$$

# Greedy Policy Improvement

Given any policy $\pi$, we can construct a new greedy policy $\pi'$ that is guaranteed to be **at least as good**:

$$
\begin{aligned}
\pi'(s) &\doteq \arg\max_a q_\pi(s, a) \\
&= \arg\max_a \mathbb{E}[R_{t+1} + \gamma v_\pi(S_{T+1}) \mid S_t = s, A_t = a] \\
&= \arg\max_a \sum_{s',r} p(s', r \mid s, a)\left[r + \gamma v_\pi(s')\right].
\end{aligned}
$$

- If this new policy is **not better** than the old policy, then $v_\pi(s) = v_{\pi'}(s)$ for all $s \in \mathcal{S}$ (**why?**)
- Also means that the new (and old) policies are **optimal** (**why?**)

# Policy Iteration

$$\pi_0 \xrightarrow{\text{E}} v_{\pi_0} \xrightarrow{\text{I}} \pi_1 \xrightarrow{\text{E}} v_{\pi_1} \xrightarrow{\text{I}} \pi_2 \xrightarrow{\text{E}} \cdots \xrightarrow{\text{I}} \pi_* \xrightarrow{\text{E}} v_*$$

**Policy Iteration (using iterative policy evaluation) for estimating $\pi \approx \pi_*$**

1. Initialization
   $V(s) \in \mathbb{R}$ and $\pi(s) \in \mathcal{A}(s)$ arbitrarily for all $s \in \mathcal{S}$

2. Policy Evaluation
   Loop:
   $\quad \Delta \leftarrow 0$
   $\quad$ Loop for each $s \in \mathcal{S}$:
   $\quad\quad v \leftarrow V(s)$
   $\quad\quad V(s) \leftarrow \sum_{s',r} p(s', r|s, \pi(s))\big[r + \gamma V(s')\big]$
   $\quad\quad \Delta \leftarrow \max(\Delta, |v - V(s)|)$
   until $\Delta < \theta$ (a small positive number determining the accuracy of estimation)

3. Policy Improvement
   *policy-stable* $\leftarrow$ *true*
   For each $s \in \mathcal{S}$:
   $\quad$ *old-action* $\leftarrow \pi(s)$
   $\quad \pi(s) \leftarrow \arg\max_a \sum_{s',r} p(s', r|s, a)\big[r + \gamma V(s')\big]$
   $\quad$ If *old-action* $\neq \pi(s)$, then *policy-stable* $\leftarrow$ *false*
   If *policy-stable*, then stop and return $V \approx v_*$ and $\pi \approx \pi_*$; else go to 2

This is a lot of iterations!
Is it necessary to run to completion?

# Value Iteration

**Value iteration** **interleaves** the estimation and improvement steps:

$$v_{k+1}(s) \doteq \max_a \mathbb{E}\left[R_{t+1} + \gamma v_k(S_{t+1}) \,|\, S_t = s, A_t = a\right]$$
$$= \max_a \sum_{s',r} p(s', r \,|\, s, a)\left[r + \gamma v_k(s')\right]$$

**Value Iteration, for estimating $\pi \approx \pi_*$**

Algorithm parameter: a small threshold $\theta > 0$ determining accuracy of estimation
Initialize $V(s)$, for all $s \in \mathcal{S}^+$, arbitrarily except that $V(terminal) = 0$

Loop:
| $\Delta \leftarrow 0$
| Loop for each $s \in \mathcal{S}$:
|     $v \leftarrow V(s)$
|     $V(s) \leftarrow \max_a \sum_{s',r} p(s', r \,|\, s, a)\left[r + \gamma V(s')\right]$
|     $\Delta \leftarrow \max(\Delta, |v - V(s)|)$
until $\Delta < \theta$

Output a deterministic policy, $\pi \approx \pi_*$, such that
  $\pi(s) = \arg\max_a \sum_{s',r} p(s', r \,|\, s, a)\left[r + \gamma V(s')\right]$

# Summary

- An **optimal policy** has higher state value than any other policy **at every state**
- A policy's state-value function can be computed by **iterating** an **expected update** based on the Bellman equation
- Given any policy $\pi$, we can compute a **greedy improvement** $\pi'$ by choosing highest expected value action based on $v_\pi$
- **Policy iteration:** Repeat:
  Greedy improvement using $v_\pi$, then recompute $v_\pi$
- **Value iteration:** Repeat:
  Recompute $v_\pi$ by assuming greedy improvement at every update