# Introduction to Reinforcement Learning: Part VI Policy Gradient Approaches: Deep Deterministic Policy gradient (DDPG)

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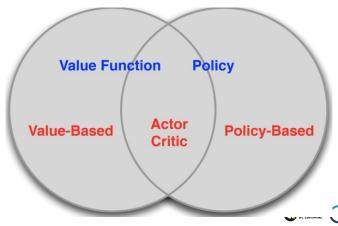
- 1 Value based vs Policy based
- Policy Gradient Theorem







## Value based vs Policy based







# Value based vs Policy based

- Value Based
  - Learn Value function
  - Implicit policy
- Policy Based
  - No Value function
  - Learn policy (control law)
- Actor Critic
  - Learn Value function
    - guides learn of control policy
  - Learn control policy







### Notation and Change of Notations for this section!!!

 $x \Rightarrow s$ ;  $u \Rightarrow a$ ;  $w \Rightarrow \theta$ ; Notation

- $\theta^Q \cong \mathsf{Parameters}$  of Q network
- $\theta^{\mu} \cong$  Parameters of Policy function  $\mu$

 $\pi(a \mid s) \Rightarrow$  Stochastic policy (agent behavior strategy);  $\pi_{\theta}(\cdot)$  is a policy parameterized by  $\theta$ .

- $\mu(s) \Rightarrow$  Deterministic policy; we can also label this as  $\pi(s)$ , but using a different letter gives better distinction so that we can easily tell when the policy is stochastic or deterministic without further explanation. Either  $\pi$  or  $\mu$  is what a reinforcement learning algorithm aims to learn.
  - Cost function is MAXIMISED and NOT MINIMISED (Convention change)







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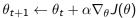






# Policy Gradient approaches

- The policy gradient methods target at modeling and optimizing the policy directly.
- The policy is usually modeled with a parameterized function respect to  $\theta$ ,  $\pi_{\theta}(a \mid s)$ .
- The policy  $\pi(s, a) = \Pr\{a \mid s\}$  is usually modeled with a parameterized function respect to  $\theta$
- Thus,  $\pi(x, u) \cong \pi_{\theta}(x, u)$
- The value of the reward (objective) function depends on this
  policy and then various algorithms can be applied to optimize
  θ for the best reward.











Policy Gradient Theorem

Consider the reward function as:

$$J(\theta) = \sum_{s \in \mathcal{S}} d^{\pi}(s) V^{\pi}(s) = \sum_{s \in \mathcal{S}} d^{\pi}(s) \sum_{a \in \mathcal{A}} \pi_{\theta}(a \mid s) Q^{\pi}(s, a)$$

where  $d^{\pi}(s)$  is the stationary distribution\* of Markov chain for  $\pi_{\theta}$  (on-policy state distribution under  $\pi$  ).

<sup>&</sup>lt;sup>0</sup>Imagine that you can travel along the Markov chain's states forever, and eventually, as the time progresses, the probability of you ending up with one state becomes unchanged - this is the stationary probability for  $\pi_{\theta}.d^{\pi}(s) = \lim_{t \to \infty} P\left(s_t = s \mid s_0, \pi_{\theta}\right)$  is the probability that  $s_t = s_0$  when  $s_t = s_0$  and following policy  $s_t = s_0$  for  $t_t = s_0$  and following policy  $t_t = s_0$  for  $t_t = s_0$  and following policy  $t_t = s_0$  for  $t_t = s_0$  for  $t_t = s_0$ .



Policy Gradient Theorem

# Policy gradient theorem

- Computing the gradient  $\nabla_{\theta} J(\theta)$  is not trivial.
- The policy gradient theorem lays the theoretical foundation for various policy gradient algorithms.

$$abla_{ heta} J( heta) = \mathbb{E}_{\pi} \left[ Q^{\pi}(s, a) 
abla_{ heta} \ln \pi_{ heta}(a \mid s) 
ight]$$

• Policy gradient methods maximize the expected total reward by repeatedly estimating the gradient  $\nabla_{\theta} \mathbb{E}\left[\sum_{t=0}^{\infty} r_{t}\right]$ 











Policy Gradient Approaches

REINFORCE (Monte-Carlo policy gradient) relies on an estimated return by Monte-Carlo methods using episode samples to update the policy parameter  $\theta$ .

$$egin{aligned} 
abla_{ heta} J( heta) &= \mathbb{E}_{\pi} \left[ Q^{\pi}(s, a) 
abla_{ heta} \ln \pi_{ heta}(a \mid s) 
ight] \ &= \mathbb{E}_{\pi} \left[ G_t 
abla_{ heta} \ln \pi_{ heta} \left( A_t \mid S_t 
ight) 
ight] \quad ; \end{aligned}$$

Because 
$$Q^{\pi}\left(S_{t},A_{t}\right)=\mathbb{E}_{\pi}\left[G_{t}\mid S_{t},A_{t}\right]$$

- Measure  $G_t$  from real sample trajectories and use that to update our policy gradient.
- It relies on a full trajectory and that's why it is a Monte-Carlo method.







Reinforce

## Basic steps

- Initialize the policy parameter  $\theta$  at random.
- Generate one trajectory on policy  $\pi_{\theta}: S_1, A_1, R_2, S_2, A_2, \dots, S_T$ .
- For t = 1, 2, ..., T:
- Estimate the the return  $G_{t}$ ;
- Update policy parameters:  $\theta \leftarrow \theta + \alpha \gamma^t G_t \nabla_\theta \ln \pi_\theta (A_t \mid S_t)$







# Actor Critic Approach

Actor-critic algorithms maintain two sets of parameters.

• Critic NN used to estimate the action-value function:

$$Q^w(s,a) \approx Q^{\pi_\theta}(s,a)$$

• Actor NN Updates policy parameters  $\theta$ , in direction suggested by critic.

Actor-critic algorithms follow an approximate policy gradient

$$\nabla_{\theta} J(\theta) \approx E_{\pi_{\theta}} \left[ \nabla_{\theta} \log \pi_{\theta}(x, u) Q^{w}(x, u) \right]$$









- The policy is given by actor neural network, and controls how the agent behaves and act,
- the learned value function is the critic neural network, and measures how good or bad an action chosen by the actor is.
- In particular, the actor relates to the policy, while the critic deals with the estimation of a value function (e.g Q-value function).
- In this context of deep reinforcement learning, they can be represented using neural networks as function approximators: the actor exploits gradients derived from the policy gradient method and adjust the policy parameters, while the critic estimates the approximate value function for the current policy.





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## Actor Critic

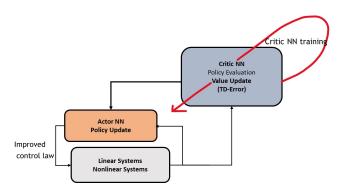


Figure: Actor Critic Structure











## Actor Critic

Actor-critic methods consist of two models, which may optionally share parameters:

- Critic updates the value function parameters w and depending on the algorithm it could be action-value  $Q_w(a \mid s)$  or state-value  $V_w(s)$ .
- Actor updates the policy parameters  $\theta$  for  $\pi_{\theta}(a \mid s)$ , in the direction suggested by the critic.



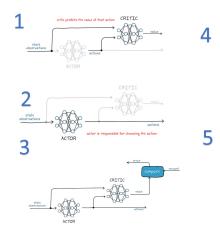


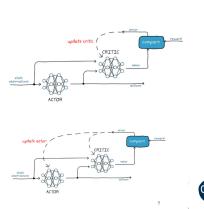






# AC Illustration(High Level)





# AC Approaches: General Steps

- **1** Initialize  $s, \theta, w$  at random; sample  $a \sim \pi_{\theta}(a \mid s)$ .
- **2** For t = 1 ... T:
- **3** Sample reward  $r_t \sim R(s, a)$  and next state  $s' \sim P(s' \mid s, a)_i$
- **4** Then sample the next action  $a' \sim \pi_{\theta} (a' \mid s')$ ;
- f G Compute the correction (TD error) for action-value at time t:

$$\delta_t = r_t + \gamma Q_w \left( s', a' \right) - Q_w (s, a)$$

and use it to update the parameters of action-value function:  $w \leftarrow w + \alpha_w \delta_t \nabla_w Q_w(s, a)$ 

**6** Update the policy parameters:







Off-policy Policy Gradient

# Off-policy approach

- The off-policy approach does not require full trajectories and can reuse any past episodes ("experience replay") for much better sample efficiency.
- The sample collection follows a **behavior policy** different from the **target policy**, bringing **better exploration**.









Off-policy Policy Gradient

# Experience Replay

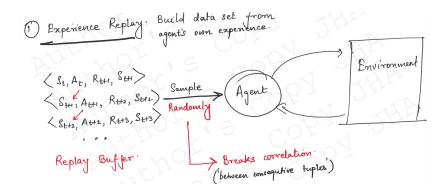


Figure: Buffer, Experience Replay









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## **DDPG**

- Deep Deterministic Policy Gradient (Lillicrap, et al., 2015) (DDPG) is an algorithm which concurrently learns a Q-function and a policy.
- It is a model-free off-policy actor-critic algorithm, combining DPG with DQN
- Stabilizes the learning of Q-function
  - By experience replay and
  - Slow and soft Updates.
- DDPG extends DQN to continuous space with the actor-critic framework while learning a deterministic policy.





## **DDPG**







## Deterministic Policy

Recap: Optimal action in Q-learning or DQN

$$a^*(s) = \arg\max_{a} Q^*(s, a)$$

- Not practical for continuous spaces.
- Use deterministic policy :

$$a = \mu \left( s \mid \theta^{\mu} \right)$$









## Exploration

- But deterministic policy gradient might not explore the full state and action space.
- To overcome this, Exploration is essential.
- Noise sampled from a stochastic process is added to the actor policy when selecting an action during training:

$$a = \mu \left( s \mid \theta^{\mu} \right) + \mathcal{N}$$

 Different noise processes can be used, the original DDPG paper suggests an Ornstein-Uglenbeck process.









DDPG concurrently learns a Q-value function  $Q\left(s_{t}, a_{t} | \theta^{Q}\right)$  parameterized by parameters  $\theta^{Q}$  and a deterministic policy  $\mu$  parameterized by parameters  $\theta^{\mu}$ . It uses off-policy data and the Bellman Equation in order to learn the Q-value function

$$Q(s_{t}, a_{t} | \theta^{Q}) = E_{s_{t+1} \sim E} \left[ r_{t+1} + \gamma Q(s_{t+1}, \mu(s_{t+1} | \theta^{Q})) \right]$$

- where r<sub>t+1</sub> is the reward observed from the environment after the action a<sub>t</sub> at time step t,
- $s_{t+1} \sim E$  transition is sampled from the environment defined as E,
- $a_{t+1} \sim \pi$  means that the action is sampled from policy  $\pi$ ,
- $\mu(\cdot)$  policy is deterministic, and the inner expecting of the Bellman equation is avoided



# Off-policy: Behaviour Policy Target Policy

- Behaviour Policy:  $Q_{\theta Q}$  can be learned off-policy, by using transitions generated by a different policy  $\beta$ .
- Target Policy: Using the greedy policy from Q-learning,  $\mu(s_t) = \operatorname{argmax} Q(s_t, a_t).$
- The optimization problem is by minimizing the loss function:

$$L(\theta_{Q}) = E_{s_{t}\rho^{\beta}, a_{t} \sim \beta, r_{t+1} \sim E} \left[ \left( y_{t} - Q(s_{t}, a_{t}) \mid \theta_{Q} \right)^{2} \right]$$

where

$$y_{t} = r_{t+1} + \gamma Q\left(s_{t+1}, \mu\left(s_{t+1}\right) \mid \theta_{Q}\right)$$

•  $\rho^{\beta}$  is the discounted state transition for the policy toften called the target value.





# Policy Gradient

$$abla_{ heta^{\mu}} J pprox \mathbb{E}_{\mathsf{s_t} \sim 
ho^{eta}} \left[ \left. 
abla_{ heta^{\mu}} Q \left( \mathsf{s}, \mathsf{a} \mid heta^Q 
ight) 
ight|_{\mathsf{s} = \mathsf{s_t}, \mathsf{a} = \mu(\mathsf{s_t} \mid \theta^{\mu})} \right]$$

Applying chain rule:

$$=\mathbb{E}_{s_{t}\sim\rho^{\beta}}\left[\left.\nabla_{a}Q\left(s,a\mid\theta^{Q}\right)\right|_{s=s_{t},a=\mu\left(s_{t}\right)}\nabla_{\theta_{\mu}}\mu\left(s\mid\theta^{\mu}\right)\right|_{s=s_{t}}\right]$$

Silver el at. (2014) proved that this is the policy gradient, i.e. we will get the maximum expected reward as long as we update the model parameters following the gradient formula about the case of the control of the





Action selected using Deterministic Actor

as explained before



## DDPG Algorithm

### Algorithm 1 DDPG algorithm

Randomly initialize critic network  $Q(s, a|\theta^Q)$  and actor  $\mu(s|\theta^\mu)$  with weights  $\theta^Q$  and  $\theta^\mu$ .

 Use target networks to Initialize target network Q' and  $\mu'$  with weights  $\theta^{Q'} \leftarrow \theta^Q$ ,  $\theta^{\mu'} \leftarrow \theta^{\mu}$ do off-policy updates Initialize replay buffer R

for episode = 1. M do

Initialize a random process N for action exploration

Receive initial observation state s1

for t = 1. T do

Select action  $a_t = \mu(s_t|\theta^{\mu}) + \mathcal{N}_t$  according to the current policy and exploration noise

Execute action  $a_t$  and observe reward  $r_t$  and observe new state  $s_{t+1}$ 

Store transition  $(s_t, a_t, r_t, s_{t+1})$  in R

Sample a random minibatch of N transitions  $(s_i, a_i, r_i, s_{i+1})$  from R

Set  $y_i = r_i + \gamma Q'(s_{i+1}, \mu'(s_{i+1}|\theta^{\mu'})|\theta^{Q'})$ 

Update critic by minimizing the loss:  $L = \frac{1}{N} \sum_{i} (y_i - Q(s_i, a_i | \theta^Q))^2$ 

Update the actor policy using the sampled policy gradient:

$$\nabla_{\theta^{\mu}} J \approx \frac{1}{N} \sum_{i} \nabla_{a} Q(s, a | \theta^{Q})|_{s=s_{i}, a=\mu(s_{i})} \nabla_{\theta^{\mu}} \mu(s | \theta^{\mu})|_{s_{i}}$$

Update the target networks:

$$\theta^{Q'} \leftarrow \tau \theta^{Q} + (1 - \tau)\theta^{Q'}$$
$$\theta^{\mu'} \leftarrow \tau \theta^{\mu} + (1 - \tau)\theta^{\mu'}$$



end for

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Action selected using Deterministic Actor

Experience Replay

as explained before



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Update the actor policy using the sampled policy gradient:

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Policy Gradient

Experience Replay

Action selected using Deterministic Actor

as explained before

Update the target networks:

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Policy Gradient  $\nabla_{\theta^{\mu}} J \approx \frac{1}{N} \sum_{a} \nabla_{a} Q(s, a|\theta^{Q})|_{s=s_{i}, a=\mu(s_{i})} \nabla_{\theta^{\mu}} \mu(s|\theta^{\mu})|_{s_{i}}$ 

Update the target networks:





### CONTINUOUS CONTROL WITH DEEP REINFORCEMENT LEARNING

Timothy P. Lillicrap, Jonathan J. Hunt, Alexander Pritzel, Nicolas Heess, Tom Erez, Yuval Tassa, David Silver & Daan Wierstra Google Decomind

{countzero, jjhunt, apritzel, heess, etom, tassa, davidsilver, wierstra} @ google.com

### ABSTRACT

We adapt the ideas underlying the success of Deep Q-Learning to the continuous action domain. We present an actor-critic, underlying the success of Deep Q-Learning to the continuous action speech. We present a cut-critic, underlying and the description of the success of the s

#### 1 INTRODUCTION

London, UK

One of the primary goals of the field of artificial intelligence is to solve complex tasks from unprocessed, high-dimensional, sensory input. Recently, significant progress has been made by combining advances in deep learning for sensory processing (Richizhevsky et al., 2013) with reinforcement gas advances in deep learning for sensory processing (Richizhevsky et al., 2013) with reinforcement human level performance on many Atari video games using unprocessed pixels for input. To do so, does neural network function annovalments were used to estimate the action-value function.

However, while DQN solves problems with high-dimensional observation spaces, it can only handle directed and low-dimensional action spaces. Many tasks of interest, mon notably physical control tasks, have continuous (real valued) and high dimensional action spaces. DQN cannot be straight-forwardly applied to continuous domains since it relies on a finding the action that maximizes the action-value function, which in the continuous valued case requires an iterative optimization process at every stern.

An obvious approach to adapting deep reinforcement learning methods such as DQN to continuous domains is to to simply discreture the action space. However, this has many limitations, most notably the curse of dimensionality: the number of actions increases exponentially with the number of degrees of freedom space (as in the human arm) with the coursest discretization  $n_i \in \{-k, 0, k\}$  for each joint leads to an action space with dimensionality:  $2^{n_i} = 1817$ . The situation is even worse for tends that require fine control of actions as they require a correspondingly finer grained discretization, leading to an explosion of the number of discretization is the control of actions in the properties of the control of actions in the control of actions in the control of actions in the properties of the number of discretization is the control of actions in this context is likely intractable. Additionally, naive discretization of action spaces needlessly throws away information about the structure of the action domain, which may be essential for solving many problems.

In this work we present a model-free, off-policy actor-critic algorithm using deep function approximators that can learn policies in high-dimensional, continuous action spaces. Our work is based

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<sup>\*</sup>These authors contributed equally.

on the deterministic policy gradient (DPG) algorithm (Silver et al., 2014) (itself similar to NFQCA (Haffner & Riedmiller, 2011), and similar ideas can be found in (Prokhorov et al., 1997)). However, as we show below, a naive application of this actor-critic method with neural function approximators is unstable for challenzine robblems.

Here we combine the actor-critic approach with insights from the recent success of Deep Q Network (DNQ) (white) et al. (2015) (2015). From to DNQ, it was generally believed that herming value (DNQ) (white) and the therming value (the property of the prop

In order to evaluate our method we constructed a variety of challenging physical control problems that involve complex, multi-joint movements, unstable and rich contact dynamics, and gait behavior. Among these are classic problems such as the cataple swing-up problem, as well as many new domains. A long-standing challenge of robotic control is to learn an action policy discrept from may sensory input such as video. Accordingly, we place a fixed viewpoint camera in the simulature and respectively.

Our model-free approach which we call Deep DPG (DDPG) can learn competitive policies for all of our tasks using low-dimensional observations (e.g. cartesian coordinates or joint angles) using the same hyper-parameters and network structure. In many cases, we are also able to learn good policies directly from sucks. asain keepine hyperparameters and network structure constant.<sup>1</sup>

A key feature of the approach is its simplicity: it requires only a straightforward actor-critic architecture and learning algorithm with very few "moving parts", making it easy to implement and scale to more difficult problems and larger networks. For the physical control problems we compare our results to a buscline computed by a planner (Trasa et al., 2012) than far fall access to the underlycritic parts of the computed by a planner (Trasa et al., 2012) than far fall access to the underlycritic parts of the computed by a planner (Trasa et al., 2012) than far fall access to the underlycritic parts of the computed by a planner of the performance of the planner always of the parts of the problems of the performance of

### 2 BACKGROUND

We consider a standard reinforcement learning setup consisting of an agent interacting with an environment E in discrete timesteps. At each timestep t the agent receives an observation  $r_{x_t}$  lake an action  $a_t$  and receives a scalar reward  $r_x$ . In all the environments considered here the actions are real-valued  $a_t \in \mathbb{R}^N$ . In general, the environment may be partially observed so that the entire states the environment of  $a_t = a_t = a$ 

An agent's behavior is defined by a policy,  $\pi$ , which maps states to a probability distribution over the actions  $\pi$ :  $S \to \mathcal{P}(A)$ . The environment, E, may also be stochastic. We model it as a Markov decision process with a state space S, action space A an initial state distribution  $p(s_1)$ , transition dynamics  $p(s_{s+1}|s_s, \alpha_t)$ , and reward function  $\pi = [s_t, \alpha_t)$ .

The return from a state is defined as the sum of discounted future reward  $R_t = \sum_{i=1}^T \gamma^{(i)-j} r(s_i, a_i)$  with a discounting factor  $\gamma \in [0,1]$ . Note that the return depends on the actions chosen, and therefore on the poiley  $\gamma$ , and may be stochastic. The goal in reinforcement learning is to learn a policy which maximizes the expected return from the start distribution  $J = \mathbb{E}_{r_i,s_i \sim E_i,a_i \sim T}[R_t]$ . We denote the discounted state visitation distribution for a policy  $\gamma$  as  $\gamma$ .

The action-value function is used in many reinforcement learning algorithms. It describes the expected return after taking an action  $a_t$  in state  $s_t$  and thereafter following policy  $\pi$ :

$$Q^{\pi}(s_t, a_t) = \mathbb{E}_{r_{i \ge t}, s_{i>t} \sim E, a_{i>t} \sim \pi} [R_t | s_t, a_t]$$
 (1)

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<sup>&</sup>lt;sup>1</sup>You can view a movie of some of the learned policies at https://goo.gl/J4PIAz

Many approaches in reinforcement learning make use of the recursive relationship known as the Bellman equation:

$$Q^{\pi}(s_t, a_t) = \mathbb{E}_{r_t, s_{t+1} \sim E} \left[ r(s_t, a_t) + \gamma \mathbb{E}_{a_{t+1} \sim \pi} \left[ Q^{\pi}(s_{t+1}, a_{t+1}) \right] \right]$$
 (2)

If the target policy is deterministic we can describe it as a function  $\mu : S \leftarrow A$  and avoid the inner expectation:

$$Q^{\mu}(s_t, a_t) = \mathbb{E}_{r_t, s_{t+1} \sim E} \left[ r(s_t, a_t) + \gamma Q^{\mu}(s_{t+1}, \mu(s_{t+1})) \right]$$
 (3)

The expectation depends only on the environment. This means that it is possible to learn  $Q^{\mu}$  offpolicy, using transitions which are generated from a different stochastic behavior policy  $\beta$ .

Q-learning (Watkins & Dayan, 1992), a commonly used off-policy algorithm, uses the greedy policy  $\mu(s) = \arg \max_{\alpha} Q(s, a)$ . We consider function approximators parameterized by  $\theta^Q$ , which we optimize by minimizing the loss:

$$L(\theta^Q) = \mathbb{E}_{s_t \sim \rho^\beta, a_t \sim \beta, r_t \sim E} \left[ \left( Q(s_t, a_t | \theta^Q) - y_t \right)^2 \right]$$
 (4)

where

$$y_t = r(s_t, a_t) + \gamma Q(s_{t+1}, \mu(s_{t+1})|\theta^Q).$$
 (5)

While  $y_t$  is also dependent on  $\theta^Q$ , this is typically ignored.

The use of large, non-linear function approximators for learning value or action-value functions has often been avoided in the past since theoretical performance guarantees are impossible, and practically learning tends to be untable. Recently, (Minh et al., 2013; 2015) adapted the Q-learning algorithm in order to make effective use of large neural networks a function approximators. Their algorithm was able to learn to play Atair games from packs. In order to scale Q-learning they introduced to the contraction of the property of the pro

### 3 ALGORITHM

It is not possible to straightforwardly apply Q-learning to continuous action spaces, because in cominuous spaces finding the greedy policy requires an optimization of  $\alpha_i$  at every timestee, this optimization is too slow to be practical with large, unconstrained function approximators and nontrivial action spaces. Instead, here we used an actor-critic approach based on the DPG algorithm (Silver et al., 2014).

The DPG algorithm maintains a parameterized actor function  $\mu(s|\theta^{\mu})$  which specifies the current policy by deterministically mapping states to a specific action. The critic Q(s,a) is learned using the Bellman equation as in Q-learning. The actor is updated by following the applying the chain rule to the expected return from the start distribution J with respect to the actor parameters:

$$\nabla_{\theta^{\alpha}} J \approx \mathbb{E}_{s_i \sim \rho^{\beta}} \left[ \nabla_{\theta^{\alpha}} Q(s, a | \theta^{Q}) |_{s=s_i, a=\mu(s_i | \theta^{\alpha})} \right]$$
  

$$= \mathbb{E}_{s_i \sim \rho^{\beta}} \left[ \nabla_a Q(s, a | \theta^{Q}) |_{s=s_i, a=\mu(s_i)} \nabla_{\theta_{\alpha}} \mu(s | \theta^{\alpha}) |_{s=s_i} \right]$$
(6)

Silver et al. (2014) proved that this is the policy gradient, the gradient of the policy's performance 2.

As with Q learning, introducing non-linear function approximators means that convergence is no longer guaranteed. However, such approximators appear sensitial in order to learn and generalize on large state spaces. NPQCA (Haffner & Riedmiller, 2011), which uses the same update rules as DPG but with neural network function approximators, uses both learning for stability, which is intractable for large networks. A minibatch version of NPQCA which does not reset the policy at each update, as would be required to sach to large networks, is equivalent to the eigenful DPG, which does not reset the policy at which we compare to hear. One contribution here is to provide modifications to DPG, inspired by state and action success online. We refer to our altervitions Deep DPG (DDPG, Asteptical P).

<sup>&</sup>lt;sup>2</sup>In practice, as in commonly done in policy gradient implementations, we ignored the discount in the statevisitation distribution  $\rho^{\beta}$ .

One challenge when using neural networks for reinforcement learning is that most optimization algorithms assume that the samples are independently and identically distributed. Obviously, when the samples are generated from exploring sequentially in an environment this assumption no longer holds. Additionally, to make efficient use of hardware optimizations, it is essential to learn in ministactions, rather than online.

As in DQN, we used a replay buffer to address whese issues. The replay buffer is a finite sized cache R. Transitions were sampled from the environment according to the exploration policy and the tuple R. Transitions were sampled from the evironment according to the exploration policy and the tuple R is R. The same is R is a strength of the R is R in the replay buffer. When the replay buffer was full the obstantial mindstath unimpolity from the buffer. Because DDPG is an off-policy and support R is an object of R in the suffer. Because DDPG is an off-policy and R is an off-policy and R is a support R in the algorithm to be suffer. Because DDPG is an off-policy and R is a support R in R is a support R in R in

When learning from low dimensional feature vector observations, the different components of the observation may have different physical units (for example, positions versus velocities) and the ranges may vary across environments. This can make it difficult for the network to learn effectively and may make it difficult to find hyper-parameters which generalise across environments with different scales of state values.

One approach to this problem is to manually scale the features so they are in similar ranges across conversations and many the state of the problem is to be adapting a recent technique from deep learning across the samples in a minimake to bave unit mean and variance. In addition, it maintains a naming severage of the mean and variance to the formedization during testing (in our case, during exploration or evaluation), in deep networks, it is used to minimize covariance shift during training, exploration or evaluation), the deep networks, it is used to minimize covariance shift during training, and the state of the state

A major challenge of learning in continuous action spaces is exploration. An advantage of offpolicies algorithms such as DDFG is that we can treat the problem of exploration independently from the learning algorithm. We constructed an exploration policy  $\mu'$  by adding noise sampled from a noise process N to our actor policy

$$\mu'(s_t) = \mu(s_t|\theta_t^{\mu}) + \mathcal{N}$$
(7)

N can be chosen to suit the environment. As detailed in the supplementary materials we used an Omstein-Uhlenbeck process (Uhlenbeck & Ornstein, 1930) to generate temporally correlated exploration for exploration efficiency in physical control problems with inertia (similar use of autocorrelated noise was introduced in (Wawryriski, 2015)).

#### 4 RESULTS

We constructed simulated physical environments of varying levels of difficulty to test our algorithm.

This included classic reinforcement learning environments such as cartpole, as well as difficult,

### Algorithm 1 DDPG algorithm

Randomly initialize critic network  $Q(s,a|\theta^Q)$  and actor  $\mu(s|\theta^\mu)$  with weights  $\theta^Q$  and  $\theta^\mu$ . Initialize target network Q' and  $\mu'$  with weights  $\theta^{Q'} \leftarrow \theta^Q$ ,  $\theta^{\mu'} \leftarrow \theta^\mu$ Initialize replay buffer Rfor epixode = 1, M do

Initialize a random process N for action exploration

Receive initial observation state  $s_1$ for t = 1. T do

Select action  $a_t = \mu(s_t|\theta^\mu) + \mathcal{N}_t$  according to the current policy and exploration noise Execute action  $a_t$  and observe reward  $r_t$  and observe new state  $s_{t+1}$ 

Execute action  $a_t$  and observe reward  $r_t$  and observe new state  $s_{t+1}$ Store transition  $(s_t, a_t, r_t, s_{t+1})$  in RSample a random minibatch of N transitions  $(s_i, a_i, r_i, s_{i+1})$  from R

Sample a random minibation of N transitions  $(s_i, a_i, r_i, s_{i+1})$  from RSet  $y_i = r_i + \gamma Q'(s_{i+1}, \mu'(s_{i+1}|\theta'')|\theta'')$ Update critic by minimizing the loss:  $L = \frac{1}{R} \sum_i (y_i - Q(s_i, a_i|\theta'))^2$ 

Update the actor policy using the sampled policy gradient:

$$\nabla_{\theta^{\mu}} J \approx \frac{1}{N} \sum_{i} \nabla_{a} Q(s, a|\theta^{Q})|_{s=s_{i}, a=\mu(s_{i})} \nabla_{\theta^{\mu}} \mu(s|\theta^{\mu})|_{s_{i}}$$

### Update the target networks:

$$\begin{split} & \theta^{Q'} \leftarrow \tau \theta^Q + (1-\tau)\theta^{Q'} \\ & \theta^{\mu'} \leftarrow \tau \theta^\mu + (1-\tau)\theta^{\mu'} \end{split}$$

### end for end for

high dimensional tasks such as gripper, tasks involving contacts such as puck striking (canada/task) and all connotion tasks such as chearla (Wawrzytski. 2009). In all domains but chearlat the actions were torques applied to the actuated joints. These environments were simulated using MuloCo-(Todowr et al. 2012.) Figure 1 shows renderings of some of the environments used in the task (for a startless of the environments and you can view some of the learned policies at https://oce.pui/34PIA.

In all tasks, we ran experiments using both a low-dimensional state description (such as joint angles and positions) and high-dimensional readerings of the environment. As in DNG Molta the cla. 2013, 2015, in order to make the problems approximately fully observable in the high dimensional environment was used action repeats. For each finite-step of the agent, we step the similarion 3 timesteps, respecting the agent's action and rendering each time. Thus the observation reported to the agent contains 9 features mapped the RGB of each of the 2 renderings which allows the agent to infer veloci-circulated significances between frames. The financia were downwardled to 6 fixed pixels and the first significance in the contains of the contains the con

We evaluated the policy periodically during training by testing it without exploration noise. Figure 2 shows the performance curve for a selection of environments. We also report results with components of our algorithm (i.e. the target network or batch normalization) removed. In order to perform well across all tasks, both of these additions are necessary. In particular, learning without a target network, as in the original work with DPG. is very room in many environments.

Surprisingly, in some simpler tasks, learning policies from pixels is just as fast as learning using the low-dimensional state descriptor. This may be due to the action repeats making the problem simpler. It may also be that the convolutional layers provide an easily separable representation of state space, which is straightforward for the higher layers to learn on quickly.

Table 1 summarizes DDPG's performance across all of the environments (results are averaged over 5 replicas). We normalized the scores using two baselines. The first baseline is the mean return from a naïve policy which samples actions from a uniform distribution over the valid action space. The second baseline is iLQG (Todorov & Li, 2005), a planning based solver with full access to the underlying physical model and its derivatives. We normalize scores so that the naive policy has a mean score of 0 and i.J.QG has a mean score of 1. DDPG is able to learn good policies on many of the tasks, and in many cases some of the replicas learn policies which are superior to those found by il.OG. even when learnine directly from nixels.

It can be challenging to learn accurate value estimates. Q-learning, for example, is prone to overestimating values (Hasselt, 2010). We examined DDPG's estimates empirically by comparing the values estimated by Q after training with the true returns seen on test episodes. Figure 3 shows that in simple tasks DDPG estimates returns accurately without systematic biases. For harder tasks the O estimates are worse, but DDPG is still able learn good redices.

To demonstrate the generality of our approach we also include Torcs, a racing game where the actions are acceleration, braking and steering. Torcs has previously been used as a tested in other policy learning approaches (Kouthi et al., 2014b). We used an identical network architecture and learning algorithm hep-per-parameters to the physics tasks bat allered the noise process for exploration became of the vory different time scales involved. On both low-dimensional and from parks of the control of the complex action of the complex and the control of the c



Figure 1: Example screenshots of a sample of environments we attempt to solve with DDPG. In order from the left: the cartople swing-up task, a reaching thus, a pays and more usts, a puck hitting task, a monoped balancing task, two locomotion tasks and Torcs (driving simulator). We tackle all tasks using both low-dimensional feature vector and high-dimensional pixel inplus. Detailed descriptions of the environments are provided in the supplementary. Movies of some of the learned profices are available at https://oca.org/1/3/ePLA.

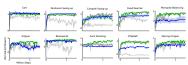


Figure 2: Performance curves for a selection of domains using stars of DPG: original DPG adaption the minimates the NPGA with batch normalization (light grey), with target network (dark grey), with target networks and batch normalization (green), with target networks from pixel-only imputs (blue). Target networks are crucial.

### 5 RELATED WORK

The original DPG paper evaluated the algorithm with toy problems using tile-coding and linear function approximators. It demonstrated data efficiency advantages for off-policy DPG over both one- and off-policy stochastic actor critic. It also solved one more challenging task in which a multi-jointed octopus arm had to strike a target with any part of the limb. However, that paper did not demonstrate scaling the abmorated to larve. hits-dimensional observation succes as we have here.

It has often been assumed that standard policy search methods such as those explored in the present work are simply too fragile to scale to difficult problems (Levine et al., 2015). Standard policy search

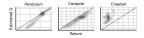


Figure 3: Density plot showing estimated Q values versus observed returns sampled from test episodes on 5 replicas. In simple domains such as pendulum and cartpole the Q values are quite accurate. In more complex tasks, the Q estimates are less accurate, but can still be used to learn competent policies. Dotted line indicates unity, units are arbitrary.

Table 1: Performance after training across all environments for at most 2.5 million steps. We report to both the average and best observed (acros 5 runs), All across, except Tores, are normalized so that a random agent receives. 0 and a planning algorithm 1; for Tores we present the raw reward so core. We include results from the DiOPG algorithm in the low-dimensional (pixel) evolved from the original DPG algorithm in the area from the original DPG algorithm with a repuls buffer and batch normalizations (ort.rf.).

environment	$R_{av,lowd}$	$R_{best,lowd}$	$R_{av,pix}$	$R_{best,pix}$	$R_{av,cntrl}$	$R_{best,cntrl}$
blockworld1	1.156	1.511	0.466	1.299	-0.080	1.260
blockworld3da	0.340	0.705	0.889	2.225	-0.139	0.658
canada	0.303	1.735	0.176	0.688	0.125	1.157
canada2d	0.400	0.978	-0.285	0.119	-0.045	0.701
cart	0.938	1.336	1.096	1.258	0.343	1.216
cartpole	0.844	1.115	0.482	1.138	0.244	0.755
cartpoleBalance	0.951	1.000	0.335	0.996	-0.468	0.528
cartpoleParallelDouble	0.549	0.900	0.188	0.323	0.197	0.572
cartpoleSerialDouble	0.272	0.719	0.195	0.642	0.143	0.701
cartpoleSerialTriple	0.736	0.946	0.412	0.427	0.583	0.942
cheetah	0.903	1.206	0.457	0.792	-0.008	0.425
fixedReacher	0.849	1.021	0.693	0.981	0.259	0.927
fixedReacherDouble	0.924	0.996	0.872	0.943	0.290	0.995
fixedReacherSingle	0.954	1.000	0.827	0.995	0.620	0.999
gripper	0.655	0.972	0.406	0.790	0.461	0.816
gripperRandom	0.618	0.937	0.082	0.791	0.557	0.808
hardCheetah	1.311	1.990	1.204	1.431	-0.031	1.411
hopper	0.676	0.936	0.112	0.924	0.078	0.917
hyq	0.416	0.722	0.234	0.672	0.198	0.618
movingGripper	0.474	0.936	0.480	0.644	0.416	0.805
pendulum	0.946	1.021	0.663	1.055	0.099	0.951
reacher	0.720	0.987	0.194	0.878	0.231	0.953
reacher3daFixedTarget	0.585	0.943	0.453	0.922	0.204	0.631
reacher3daRandomTarget	0.467	0.739	0.374	0.735	-0.046	0.158
reacherSingle	0.981	1.102	1.000	1.083	1.010	1.083
walker2d	0.705	1.573	0.944	1.476	0.393	1.397
tores	-393.385	1840.036	-401.911	1876.284	-911.034	1961.600

is thought to be difficult because it deals simultaneously with complex environmental dynamics and handle property control and the property of the property of

Recent work with model-free policy search has demonstrated that it may not be as fragile as previously supposed. Wawrzyński (2009); Wawrzyński & Tanwani (2013) has trained stochastic policies in an actor-critic framework with a repuls underfer. Concurrent with our work, Balduzzi & Ghifary (2015) extended the DFG algorithm with "deviatior" network which explicitly learns \(\theta(2)\)\(\theta(0)\). However, they only train on two low-dimensional domains. Heese et al. (2015) introduced SVG(0) which also uses a Q-critic bet learns as schossic policy. DFG can be considered the deterministic limit of SVG(0). The techniques we described here for scaling DFG are also applicable to stochastic policies by using the representativisation trick (Hesses et al. 2015; Sechulman et al. 2015a).

Another approach, trust region policy optimization (TRFO) (Schulman et al., 2015b), directly coursets stochastic neural network policies without decomposing problems into optimal control and supervised phases. This method produces near monotonic improvements in return by making carefully chosen updates to the policy parameters, constraining updates to prevent he new policy from diverging too far from the existing policy. This approach does not require learning an action-value function, and operators as a result anoneas to be strainfearable test data efficient.

To combat the challenges of the actor-critic approach, recent work with guided policy search (GPS) agacimitas (e.g., Clarice et al., 2015) decomposes the problem into three phases that are relatively easy to solve: first, it uses full-state observations to create locally-linear approximations of the dynamics around one or more nominal trajectories, and then uses optimal control to find the locally-linear optimal policy along these trajectories; finally, it uses supervised learning to trian a locally-linear optimal policy along these trajectories; finally, it uses supervised learning to trian a locally-linear optimal policy along these trajectories; finally, it uses supervised learning to trian a local policy and the continuent transcriber. See a deep ment afterwisely to propriete the fatter existent mapping of the continuent transcriber.

This approach has several benefits, including data efficiency, and has been applied successfully to a variety of real-world robotic manipulation takes using vision. In these tasks Offices as similar convolutional policy network to ours with 2 notable exceptions: 1. it uses a spatial softmax to reduce the dimenionality of visual features into a single (x, n) conditions for each feature map, and 2 the policy also receives direct low dimensional state information about the configuration of the robot at any policy plant of the policy of the policy of the policy plant of the policy and the configuration of the robot at the the about the policy of the policy

PILCO (Deiserroth, & Rasmussen, 2011) uses Gaussian processes to learn a non-parametric, probabilistic model of the Asumuses. Using this Gaussian in the Control of Collegates and the Collegates and the Collegates and a Actives impressive date efficiency in an authorie of control problems. However, due to the high and actives impressive date efficiency in a number of control problems. However, due to the high accompliational demandation of the Collegates and the C

Wahlström et al. (2015) used a deep dynamical model network along with model predictive control to solve the pendulum swing-up task from pixel input. They trained a differentiable forward model and encoded the goal state into the learned latent space. They use model-predictive control over the learned model to find a policy for reaching the target. However, this approach is only applicable to domains with goal states that can be demonstrated to the algorithm.

Recently, evolutionary approaches have been used to learn competitive policies for Torcs from pixels using compressed weight parametrizations (Koutnik et al., 2014a) or unsupervised learning (Koutnik et al., 2014b) to reduce the dimensionality of the evolved weights. It is unclear how well these approaches generalize to other problems.

### 6 CONCLUSION

The work combines insights from recent advances in deep learning and reinforcement learning, resulting in an algorithm that robustly solves challenging peopleme across a surject of domains within continuous action spaces, even when using raw pixels for observations. As with most trinforcement learning algorithms, the used non-linear function approximators multiless are convergence guanations; however, our experimental results demonstrate that stable learning without the need for any modifications between environments.

Interestingly, all of our experiments used substantially fewer steps of experience than was used by DQN learning to find solutions in the Atari domain. Nearly all of the problems we looked at were solved within 2.5 million steps of experience (and usually far fewer), a factor of 20 fewer steps than DQN requires for good Atari solutions. This suggests that, given more simulation time, DDPG may solve even more difficult problems than those considered here.

A few limitations to our approach remain. Most notably, as with most model-free reinforcement approaches, DDPG requires a large number of training episodes to find solutions. However, we believe that a robust model-free approach may be an important component of larger systems which may attack these limitations (Gläscher et al., 2010).

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## Supplementary Information: Continuous control with deep reinforcement learning

### 7 EXPERIMENT DETAILS

We used Adam (Kingma & Ba. 2014) for learning the neural network parameters with a learning rate of  $10^{-4}$  and  $10^{-5}$  fee the zet and ratin respectively. For Q we included  $L_y$  weight decay of  $10^{-2}$  and used a discount factor of  $\gamma = 0.09$ . For the soft target updates we used  $\tau = 0.001$ . The object of  $10^{-2}$  and used a discount factor of  $\gamma = 0.09$ . For the soft target updates we used  $\tau = 0.001$ . The country of the  $10^{-2}$  feet  $10^{-2}$  feet 10

For the exploration noise process we used temporally correlated noise in order to explore well in physical environments that have momentum. We used an Ornstein-Uhlenbeck process (Uhlenbeck & Ornstein, 1930) with  $\theta=0.15$  and  $\sigma=0.2$ . The Ornstein-Uhlenbeck process models the velocity of a Brownian particle with friction, which results in temporally correlated values centered around

#### 8 PLANNING ALGORITHM

Our planner is implemented as a model-predictive controller [Tassa et al., 2012]: at every time step we run a single iteration of trajectory optimization (using it LQG, (Todorov & Li, 2005)), starting from the true state of the system. Every single trajectory optimization is planned over a horizon between 250ms and 600ms, and this planning horizon recedes as the simulation of the world unfolds, as is the case in model-predictive control.

The LIQG iteration begins with an initial rollout of the previous policy, which determines the nonintal trajectory. We are repeated samples of similated dynamics to approximate a literal expansion of the dynamics around every step of the trajectory, as well as a quadratic expansion of the cost of the dynamics around every step of the trajectory, as well as a quadratic expansion of the cost back wards in time along the nominal trajectory. This hord-pare results in a patient emolfication to the action sequence that will decrease the total cost. We perform a derivative-free line-search over this direction in the supece of action sequence by irrapeting the dynamics forward (the forwardpans), and choose the best trajectory. We store this action sequence in order to warm-start the next of the cost of the description of the cost of the c

#### 9 ENVIRONMENT DETAILS

#### 9.1 TORCS ENVIRONMENT

For the Torcs environment we used a reward function which provides a positive reward at each step for the velocity of the car projected along the track direction and a penalty of -1 for collisions. Episodes were terminated if progress was not made along the track after 500 frames.

#### 9.2 MuJoCo environments

For physical control tasks we used reward functions which provide feedback at every step. In all tasks, the reward centained a small action cost. For all tasks the have a state goal state (e.g. pendulum swingup and reaching) we provide a smoothly varying reward based on distance to a goal task (e.g. pendulum swingup and reaching) we provide a smoothly varying reward based on distance to a goal to go the provide a smoothly varying reward based on distance to a goal to go the provide a smooth provide a smooth provide a smooth provide a smooth provide and a second component which encourages moving the payload not be target, in the constitution is the reward forward action and penaltize hard impacts to encourage smooth rather than beyping gains (Schulman et al., 2015b). In addition, we used a cangive reward and early the control of the provide and the pr

Table 2 states the dimensionality of the problems and below is a summary of all the physics environments.

task name		$\dim(\mathbf{a})$	
blockworld1	18	- 5	43
blockworld3da	31	9	102
canada	22	7	62
canada2d	14	3	29
cart	2	1	3
cartpole	4	1	14
cartpoleBalance	4	1	14
cartpoleParallelDouble	6	1	16
cartpoleParallelTriple	8	1	23
cartpoleSerialDouble	6	1	14
cartpoleSerialTriple	8	1	23
cheetah	18	6	17
fixedReacher	10	3	23
fixedReacherDouble	8	2	18
fixedReacherSingle	6	1	13
gripper	18	5	43
gripperRandom	18	5	43
hardCheetah	18	6	17
hardCheetahNice	18	6	17
hopper	14	4	14
hyq	37	12	37
hyqKick	37	12	37
movingGripper	22	7	49
movingGripperRandom	22	7	49
pendulum	2	1	3
reacher	10	3	23
reacher3daFixedTarget	20	7	61
reacher3daRandomTarget	20	7	61
reacherDouble	6	1	13
reacherObstacle	18	5	38
reacherSingle	6	1	13
walker2d	18	6	41

Table 2: Dimensionality of the MuJoCo tasks: the dimensionality of the underlying physics model  $\dim(s)$ , number of action dimensions  $\dim(a)$  and observation dimensions  $\dim(a)$ .

task name	Brief Description
blockworld1	Agent is required to use an arm with gripper constrained to the 2D plane to grab a falling block and lift it against gravity to a fixed target position.

blockworld3da	Agent is required to use a human-like arm with 7-DOF and a simple gripper to grab a block and lift it against gravity to a fixed target posi- tion.
canada	Agent is required to use a 7-DOF arm with hockey-stick like appendage to hit a ball to a target.
canada2d	Agent is required to use an arm with hockey-stick like appendage to hit a ball initialzed to a random start location to a random target location.
cart	Agent must move a simple mass to rest at 0. The mass begins each trial in random positions and with random velocities.
cartpole	The classic cart-pole swing-up task. Agent must balance a pole attached to a cart by applying forces to the cart alone. The pole starts each episode hanging upside-down.
cartpoleBalance	The classic cart-pole balance task. Agent must balance a pole attached to a cart by applying forces to the cart alone. The pole starts in the upright positions at the beginning of each episode.
cartpoleParallelDouble	Variant on the classic cart-pole. Two poles, both attached to the cart, should be kept upright as much as possible.
cartpoleSerialDouble	Variant on the classic cart-pole. Two poles, one attached to the cart and the second attached to the end of the first, should be kept upright as much as possible.
cartpoleSerialTriple	Variant on the classic cart-pole. Three poles, one attached to the cart, the second attached to the end of the first, and the third attached to the end of the second, should be kept upright as much as possible.
cheetah	The agent should move forward as quickly as possible with a cheetah- like body that is constrained to the plane. This environment is based very closely on the one introduced by Wawrzyński (2009); Wawrzyński & Tamwani (2013).
fixedReacher	Agent is required to move a 3-DOF arm to a fixed target position.
fixedReacherDouble	Agent is required to move a 2-DOF arm to a fixed target position.
fixedReacherSingle	Agent is required to move a simple 1-DOF arm to a fixed target position.
gripper	Agent must use an arm with gripper appendage to grasp an object and manuver the object to a fixed target.
gripperRandom	The same task as gripper except that the arm object and target position are initialized in random locations.
hardCheetah	The agent should move forward as quickly as possible with a cheetab- like body that is constrained to the plane. This environment is based very closely on the one introduced by Warrzyński (2009); Wawrzyński & Tanwani (2013), but has been made much more difficult by removing the stabalizing joint stiffness from the model.
hopper	Agent must balance a multiple degree of freedom monoped to keep it from falling.
hyq	Agent is required to keep a quadroped model based on the hyq robot from falling.

movingGripper	Agent must use an arm with gripper attached to a moveable platform grasp an object and move it to a fixed target.		
movingGripperRandom	The same as the movingGripper environment except that the object po- sition, target position, and arm state are initialized randomly.		
pendulum	The classic pendulum swing-up problem. The pendulum should brought to the upright position and balanced. Torque limits prevent thagent from swinging the pendulum up directly.		
reacher3daFixedTarget	Agent is required to move a 7-DOF human-like arm to a fixed targ position.		
reacher3daRandomTarget	Agent is required to move a 7-DOF human-like arm from random star ing locations to random target positions.		
reacher	Agent is required to move a 3-DOF arm from random starting location to random target positions.		
reacherSingle	Agent is required to move a simple 1-DOF arm from random starting locations to random target positions.		
reacherObstacle	Agent is required to move a 5-DOF arm around an obstacle to a randomized target position.		
walker2d	Agent should move forward as quickly as possible with a bipedal walk constrained to the plane without falling down or pitching the torso to far forward or backward.		



## References I

Lewis, F. L., Vrabie, D., & Vamvoudakis, K. G. (2012). Reinforcement learning and feedback control: Using natural decision methods to design optimal adaptive controllers. *IEEE Control Systems Magazine*, 32(6), 76-105.





