

Hierarchical Reinforcement Learning (Part II)

Mayank Mittal

What are humans good at?

Let's go and have lunch!



Let's go and have lunch!



1. Exit ETZ building



2. Cross the street



3. Eat at mensa

Let's go and have lunch!



1. Exit ETZ building

- Open door
- Walk to the lift
- Press button
- Wait for lift
-



2. Cross the street

- Find shortest route
- Walk safely
- Follow traffic rules
-



3. Eat at mensa

- Open door
- Wait in a queue
- Take food
-

What are humans good at?

Temporal
abstraction



Let's go and have lunch!



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What are humans good at?

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Transfer/Reusability
of Skills



Let's go and have lunch!



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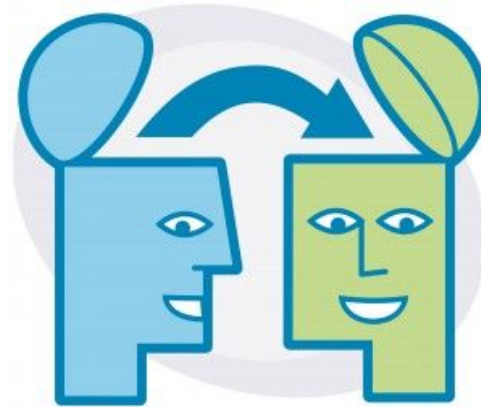
How to represent these different goals?

What are humans good at?

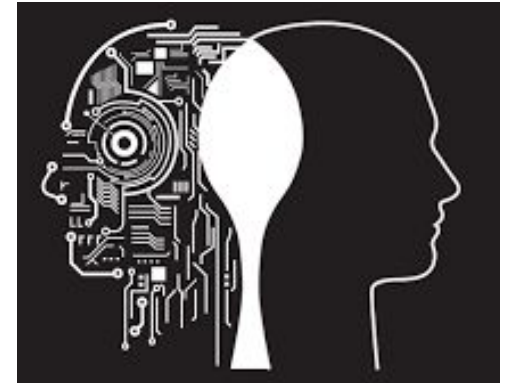
Temporal
abstraction



Transfer/Reusability
of Skills



Powerful/meaningful
state abstraction



What are humans good at?

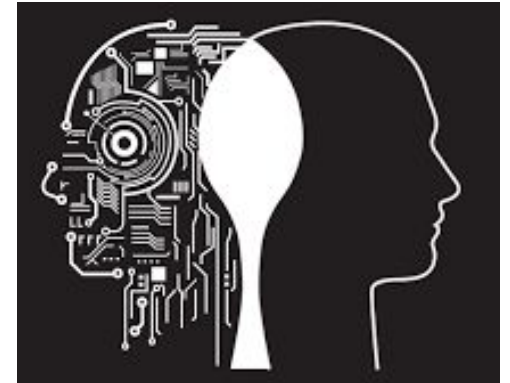
Temporal
abstraction



Transfer/Reusability
of Skills



Powerful/meaningful
state abstraction



Can a learning-based agent do the same?

Promise of Hierarchical RL

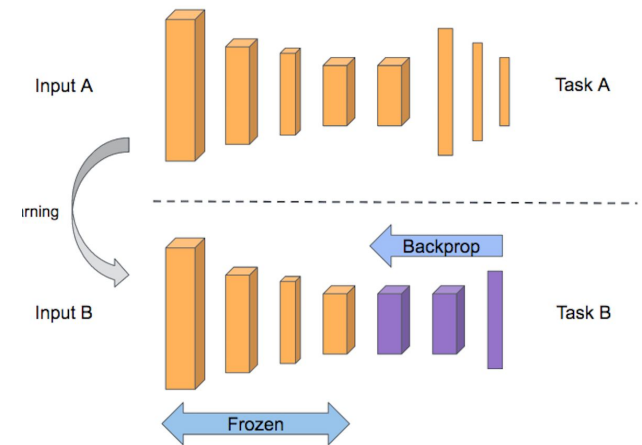
Structured exploration



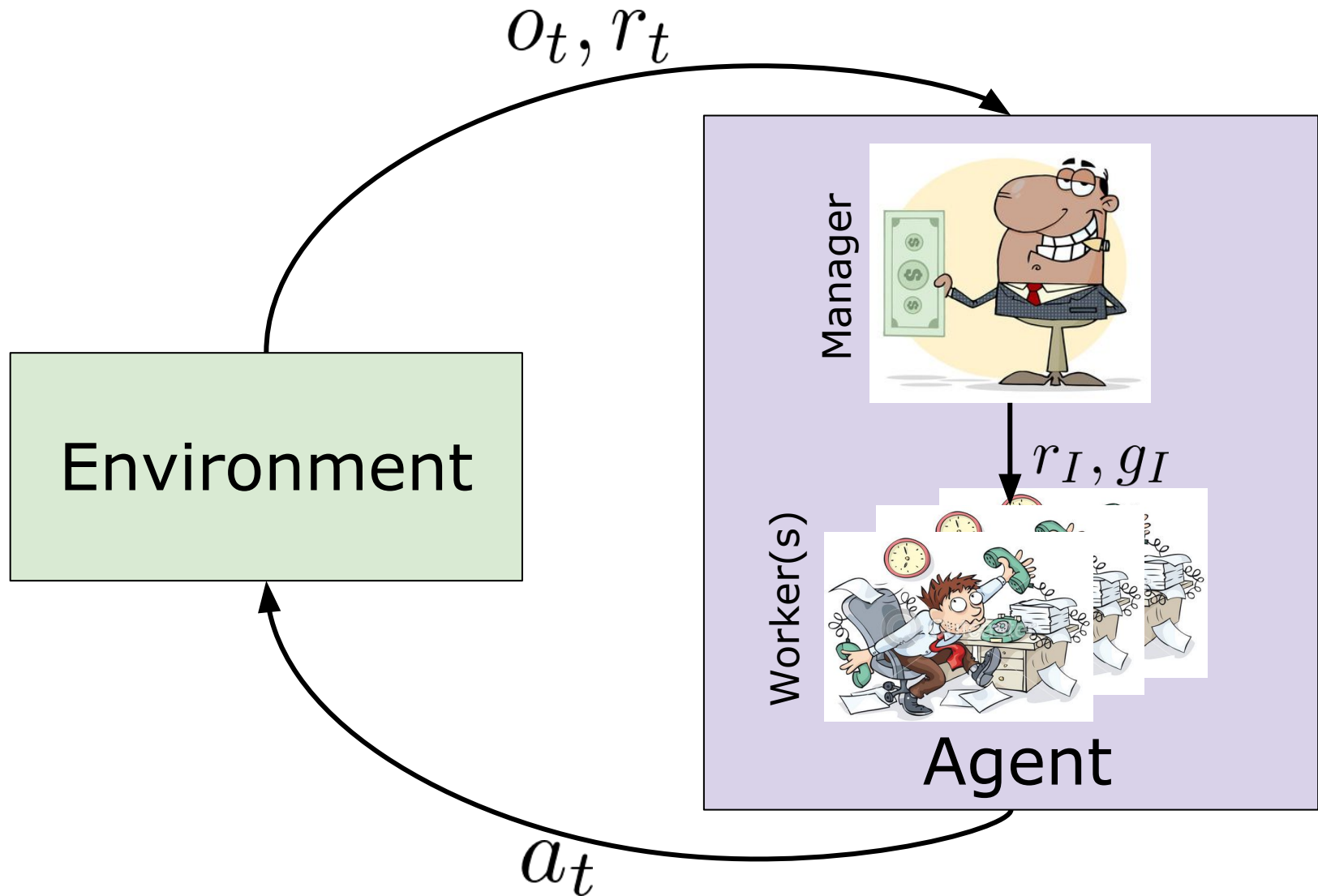
Long-term credit assignment (and memory)



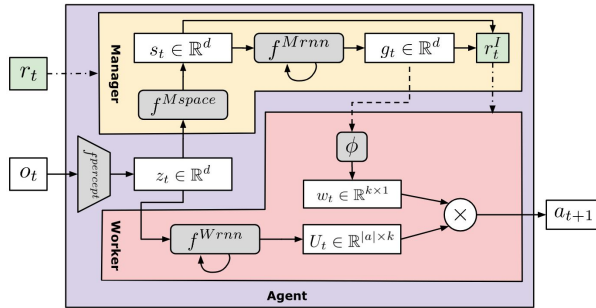
Transfer learning



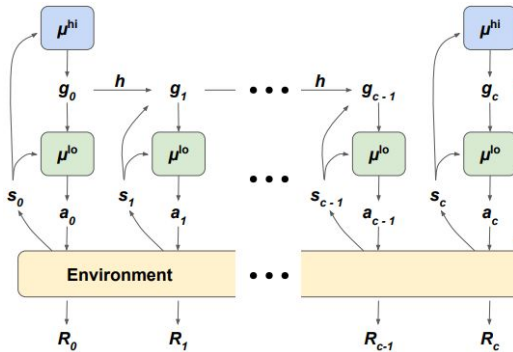
Hierarchical RL



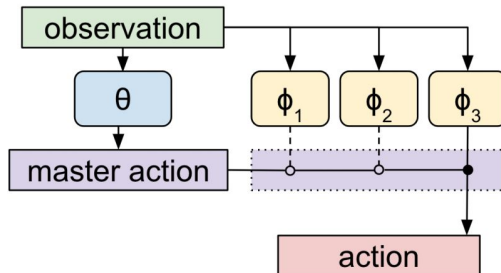
Hierarchical RL



FeUdal Networks for Hierarchical Reinforcement Learning (ICML 2017)

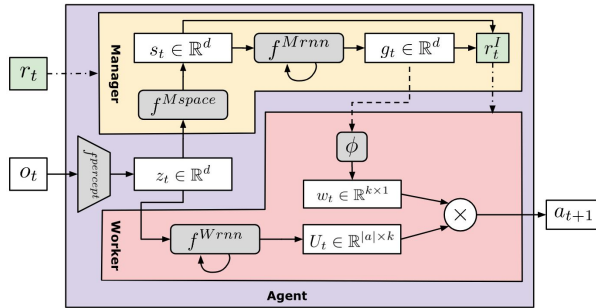


Data-Efficient Hierarchical Reinforcement Learning (NeurIPS 2018)

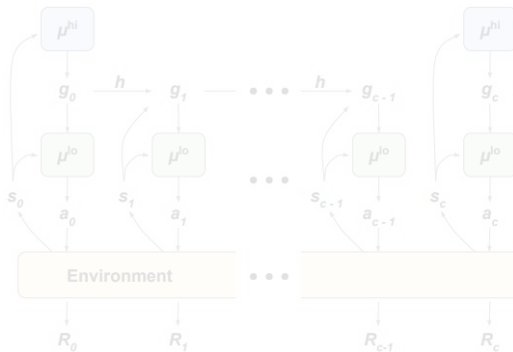


Meta-Learning Shared Hierarchies (ICLR 2018)

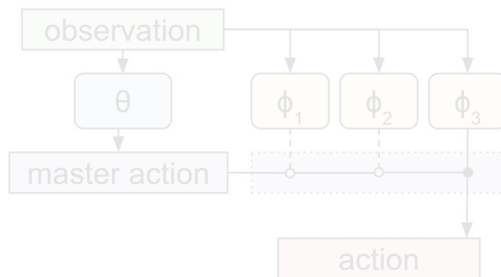
Hierarchical RL



FeUdal Networks for Hierarchical Reinforcement Learning (ICML 2017)



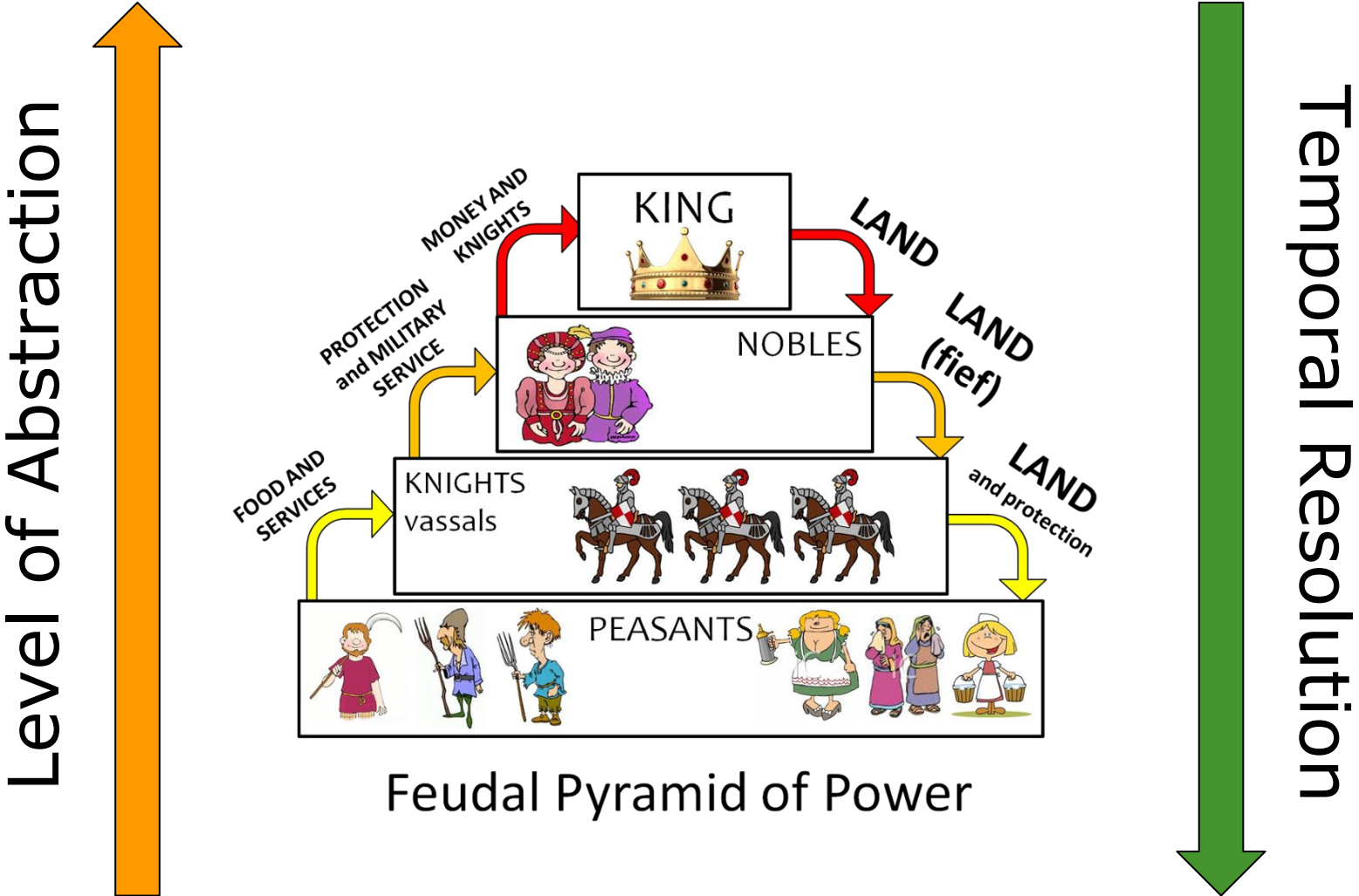
Data-Efficient Hierarchical Reinforcement Learning (NeurIPS 2018)



Meta-Learning Shared Hierarchies (ICLR 2018)

FeUdal Networks (FUN)

FeUdal Networks (FUN)



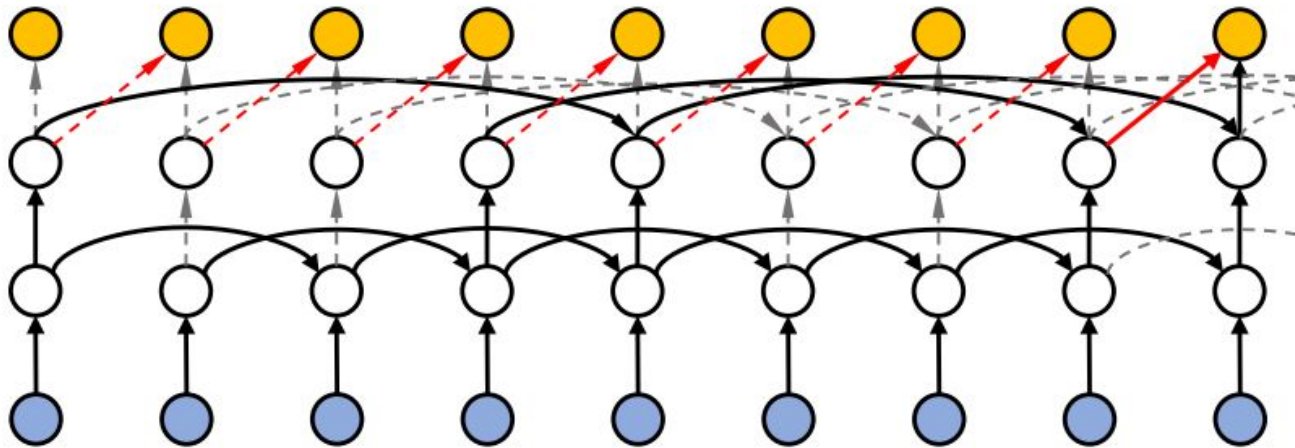
Dayan, Peter and Geoffrey E. Hinton. "Feudal Reinforcement Learning." NIPS (1992).

FeUdal Networks (FUN)

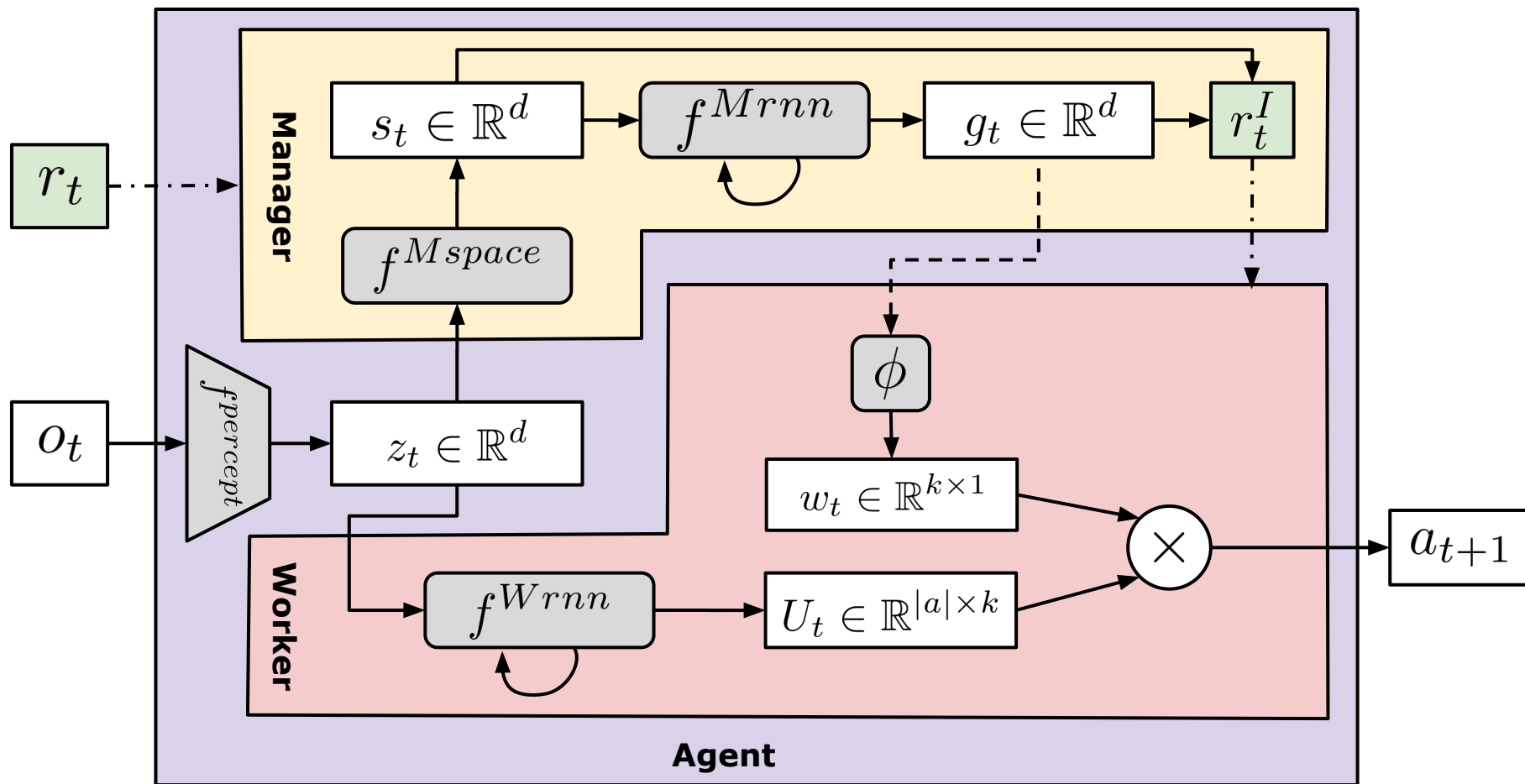


Detour: Dilated RNN

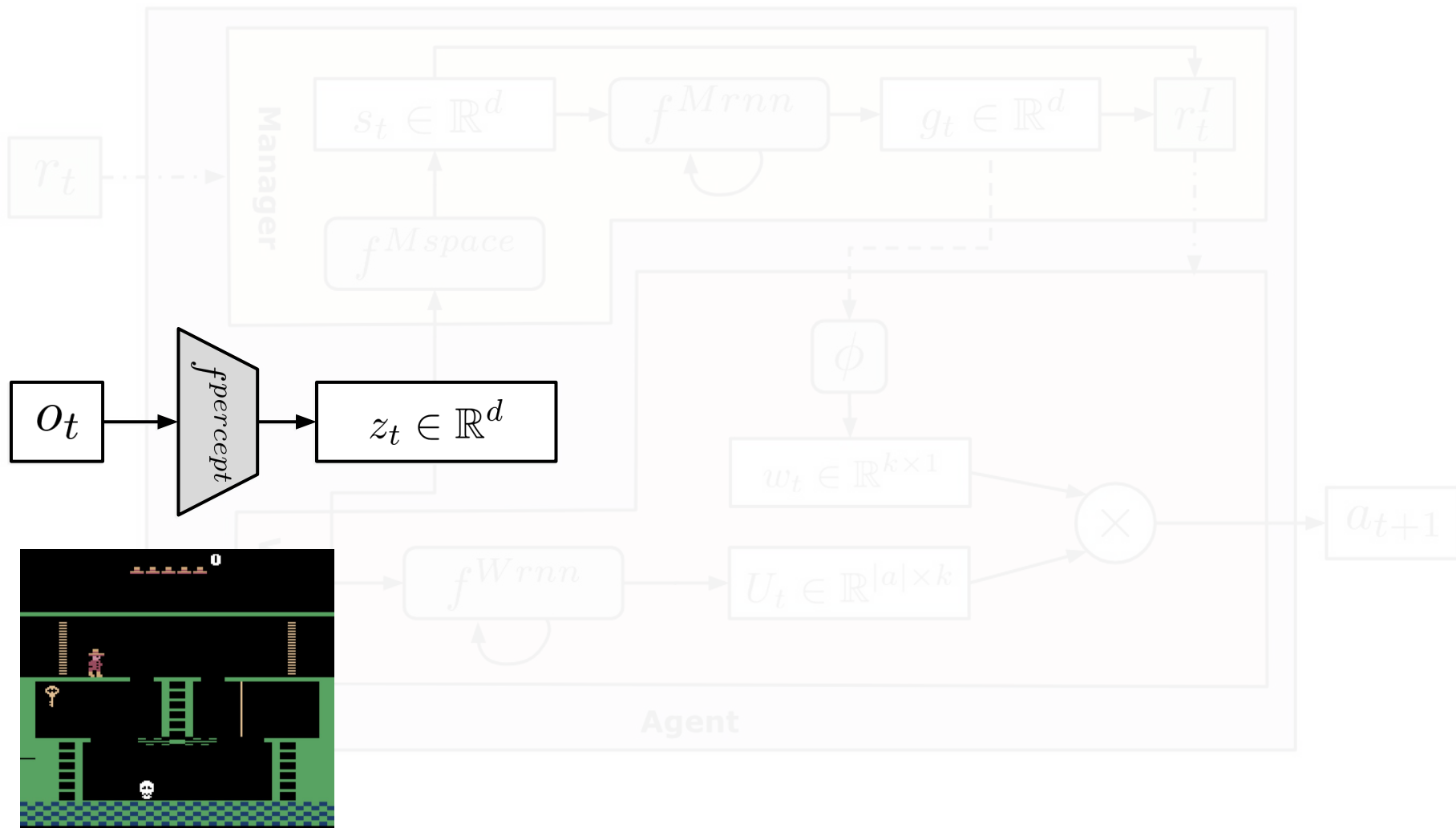
- Able to preserve memories over longer periods



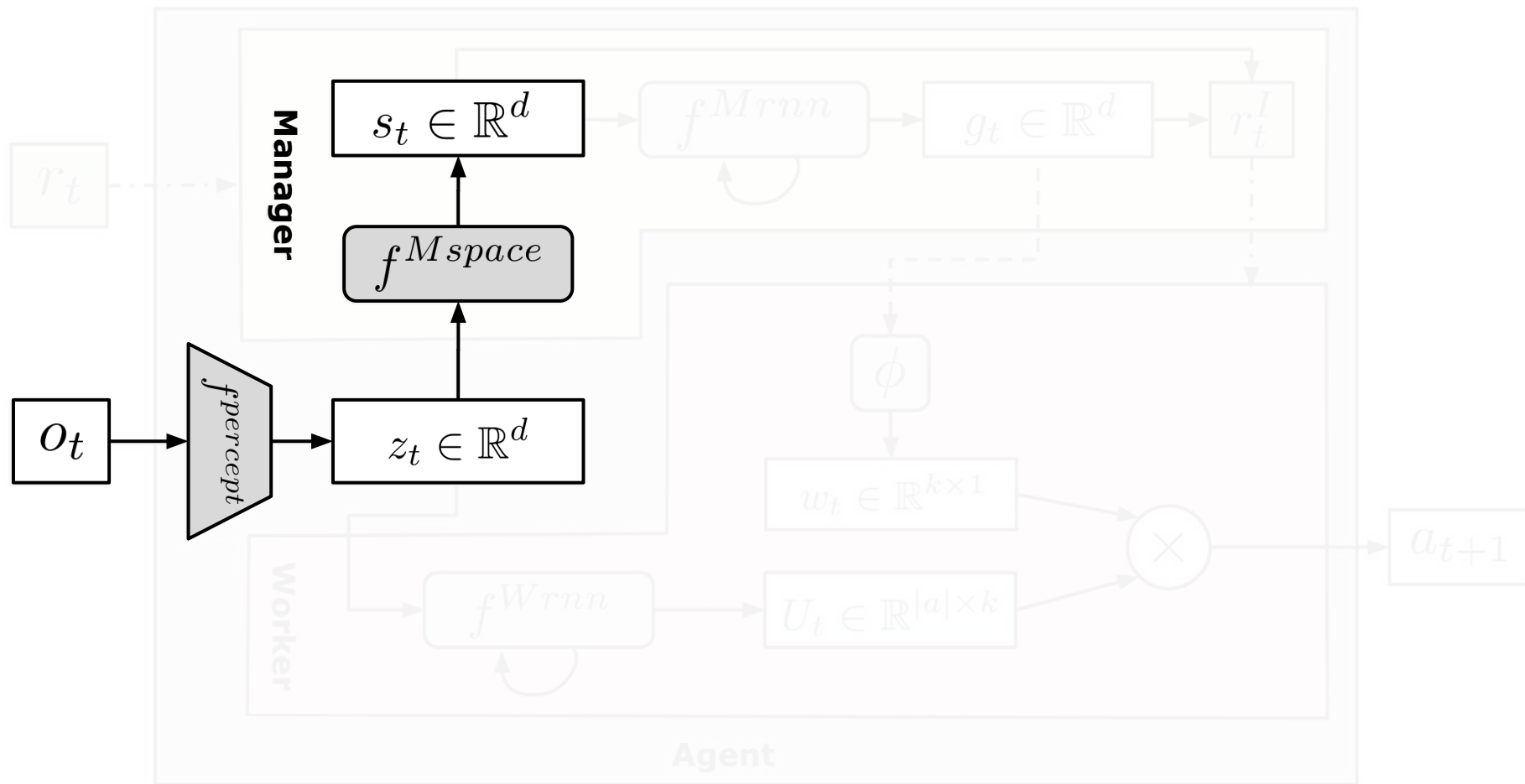
FeUdal Networks (FUN)



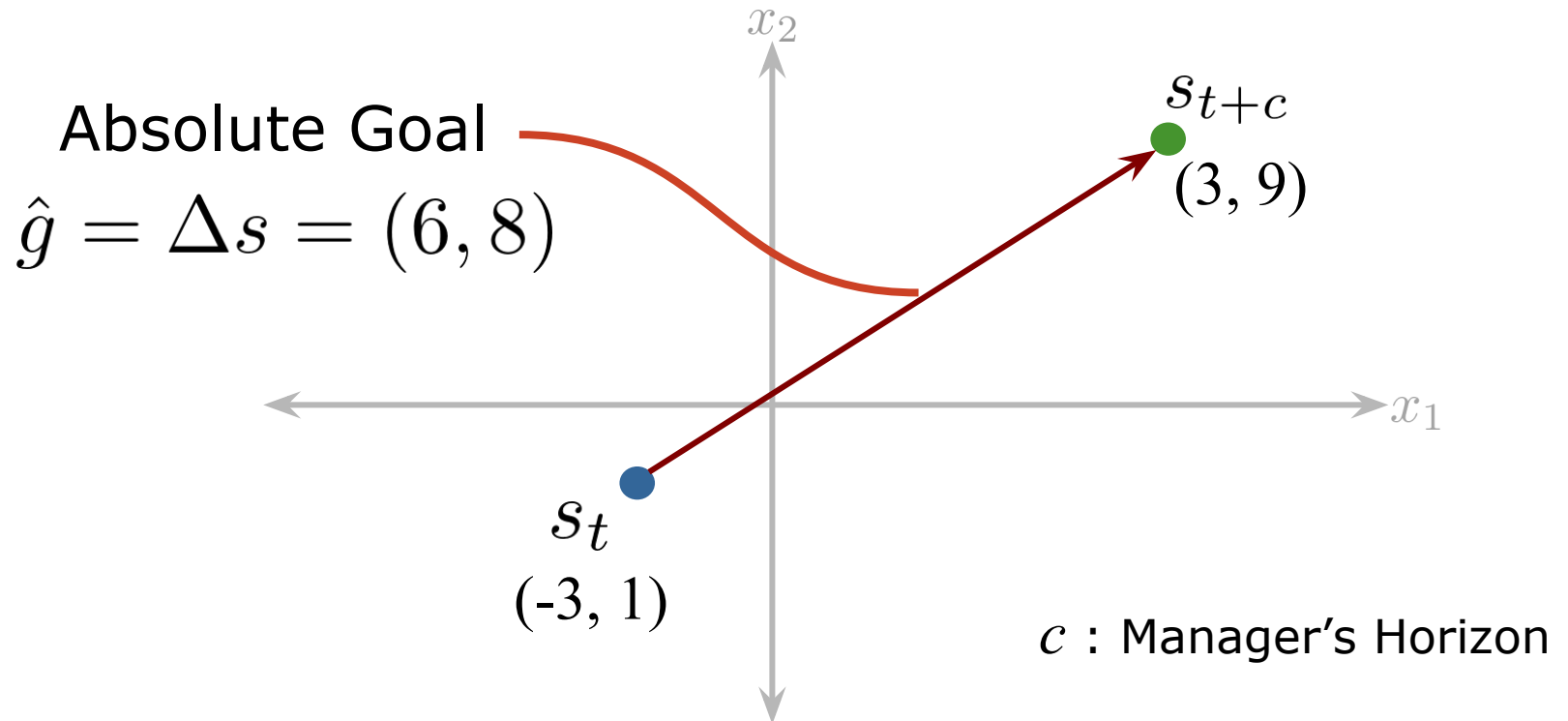
FeUdal Networks (FUN)



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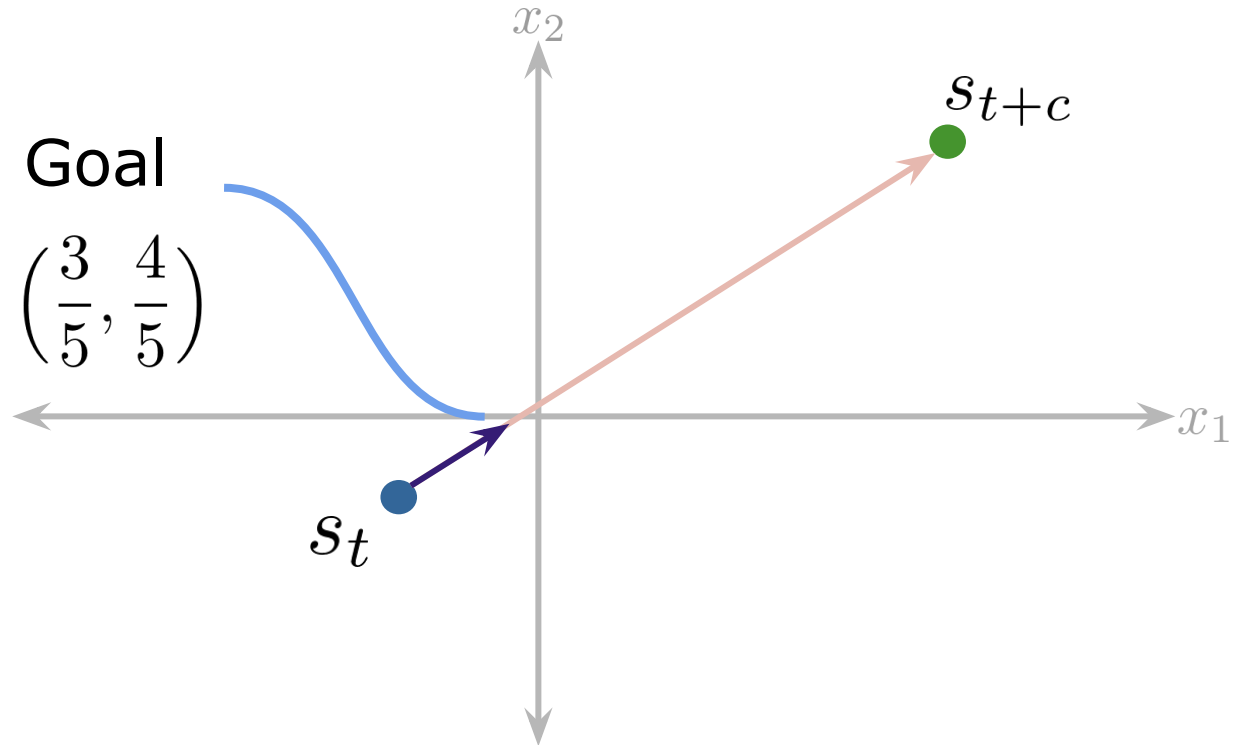
FeUdal Networks (FUN)



FeUdal Networks (FUN)

Directional Goal

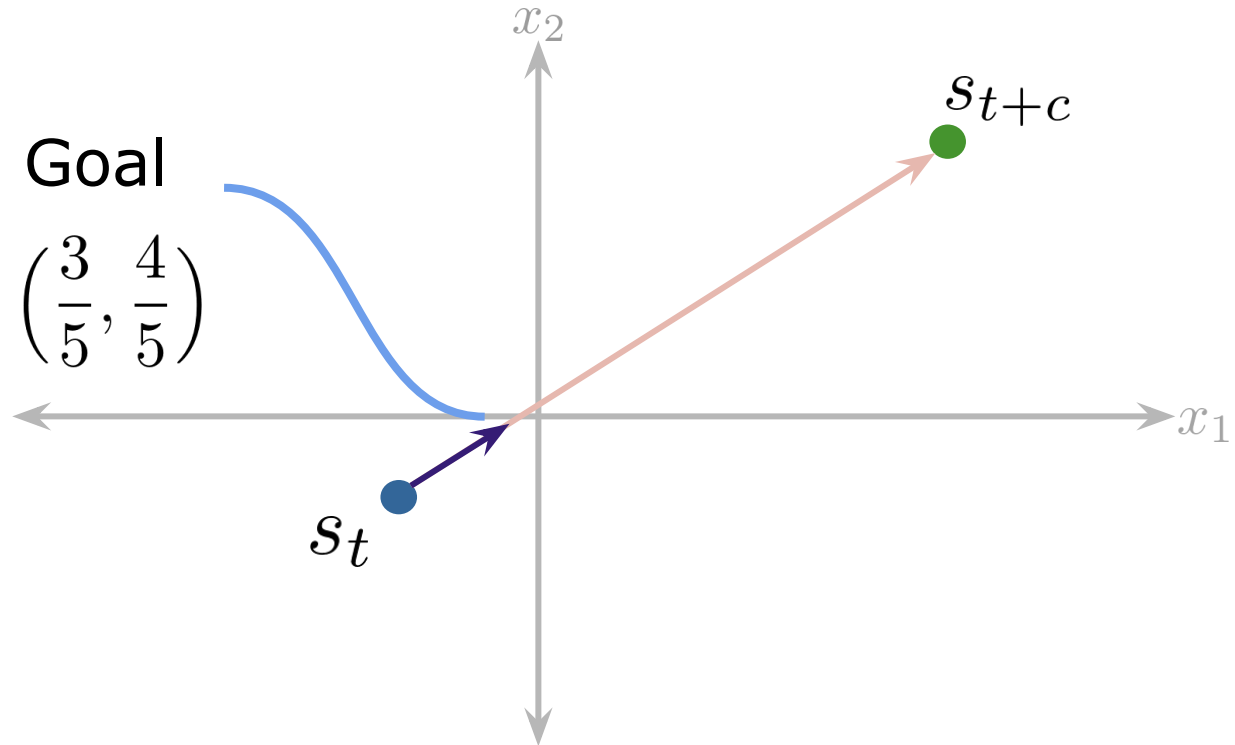
$$g = \frac{\hat{g}}{\|\hat{g}\|} = \left(\frac{3}{5}, \frac{4}{5} \right)$$



FeUdal Networks (FUN)

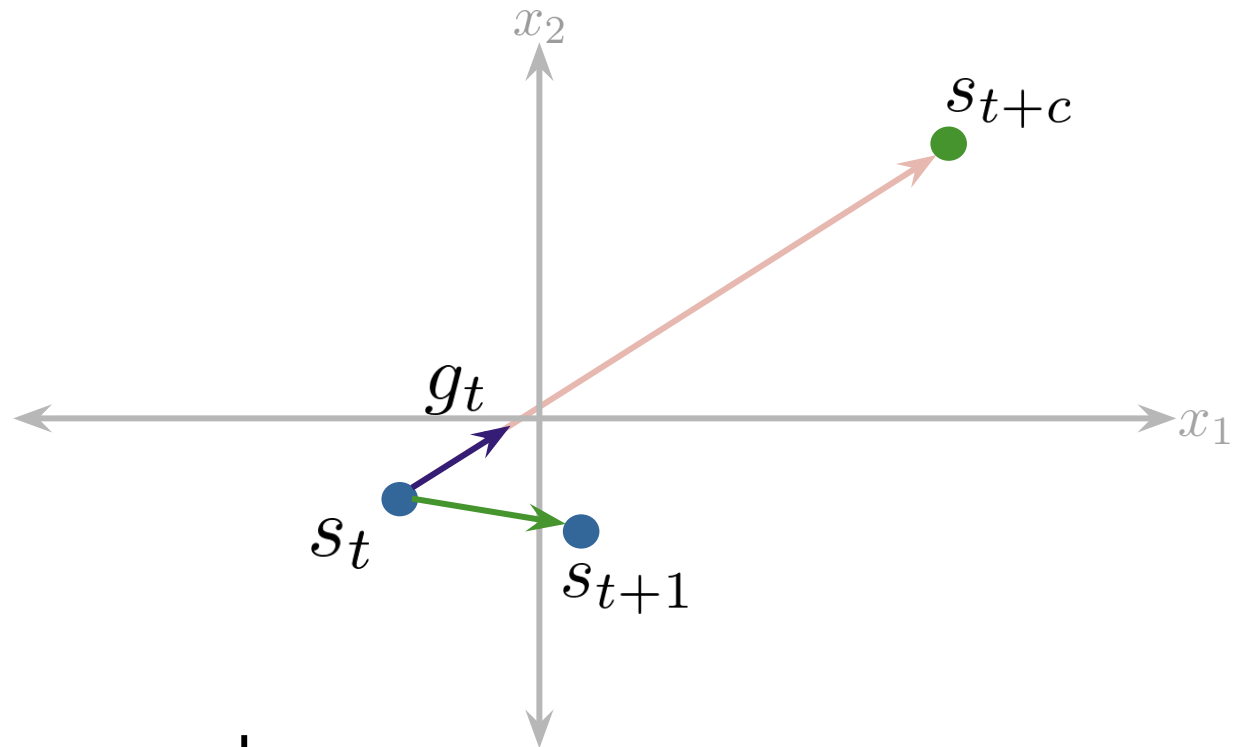
Directional Goal

$$g = \frac{\hat{g}}{\|\hat{g}\|} = \left(\frac{3}{5}, \frac{4}{5} \right)$$



Idea: A single sub-goal (direction) can be reused in many different locations in state space

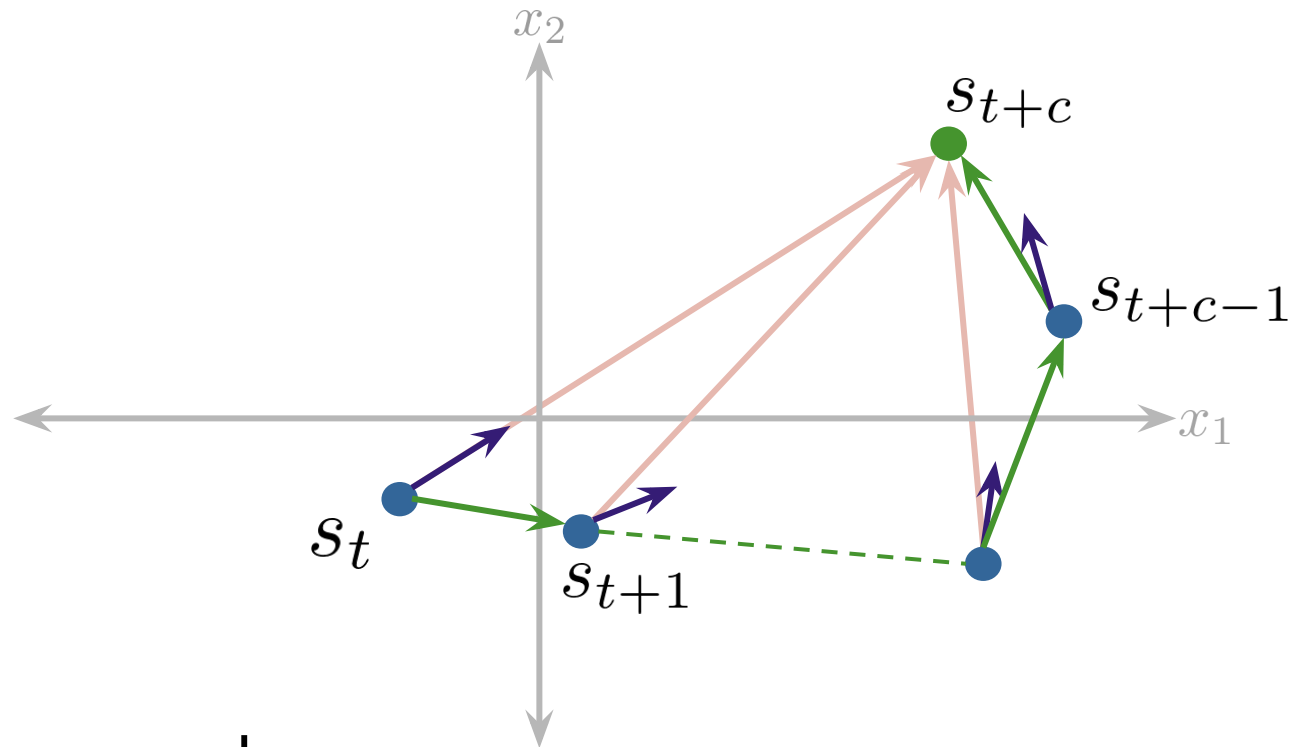
FeUdal Networks (FUN)



- Intrinsic reward

$$d_{\cos}(s_{t+1} - s_t, g_t) = \frac{(s_{t+1} - s_t)^T g_t}{|s_{t+1} - s_t| |g_t|}$$

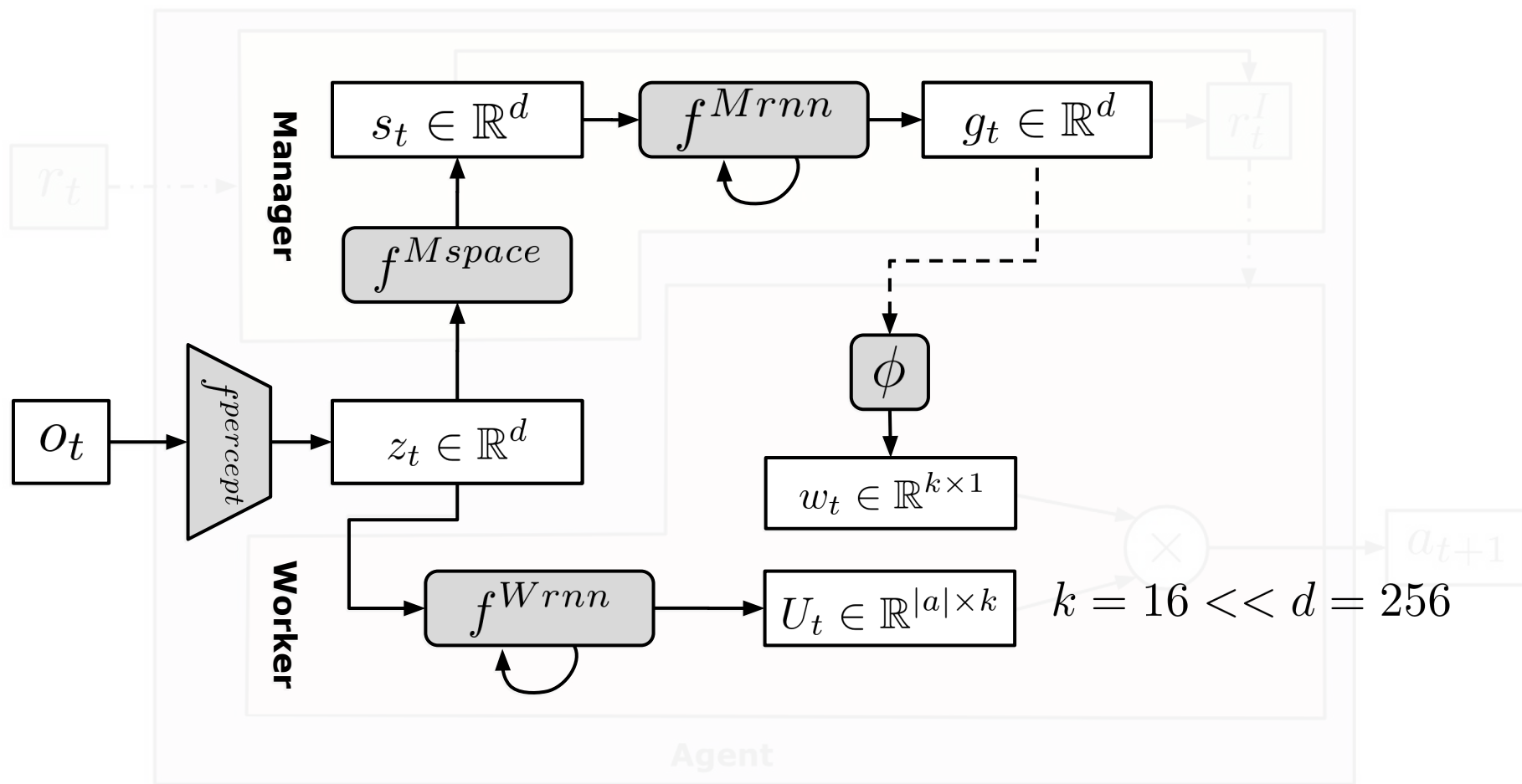
FeUdal Networks (FUN)



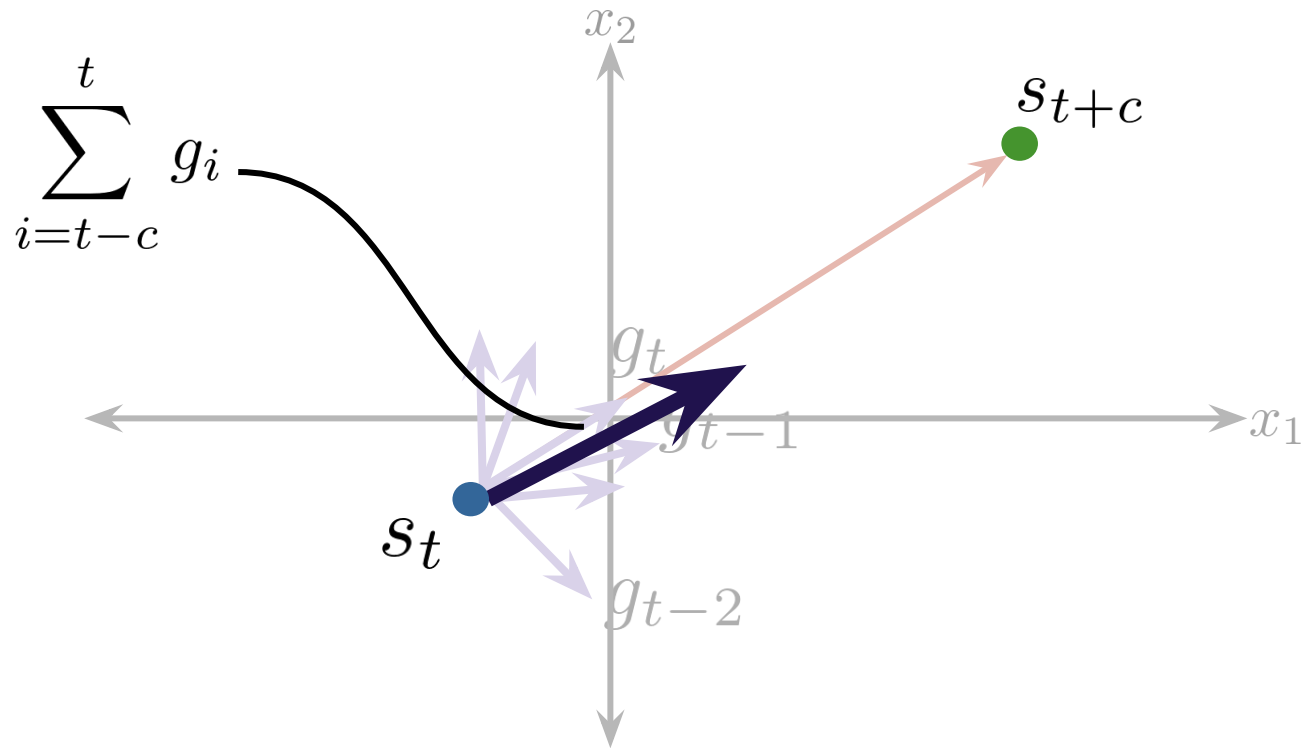
- Intrinsic reward

$$r_{t+c}^I = \frac{1}{c} \sum_{i=t}^{t+c} d_{\cos}(s_{t+c} - s_i, g_i)$$

FeUdal Networks (FUN)



FeUdal Networks (FUN)



$$w_t = \phi \left(\sum_{i=t-c}^t g_i \right)$$

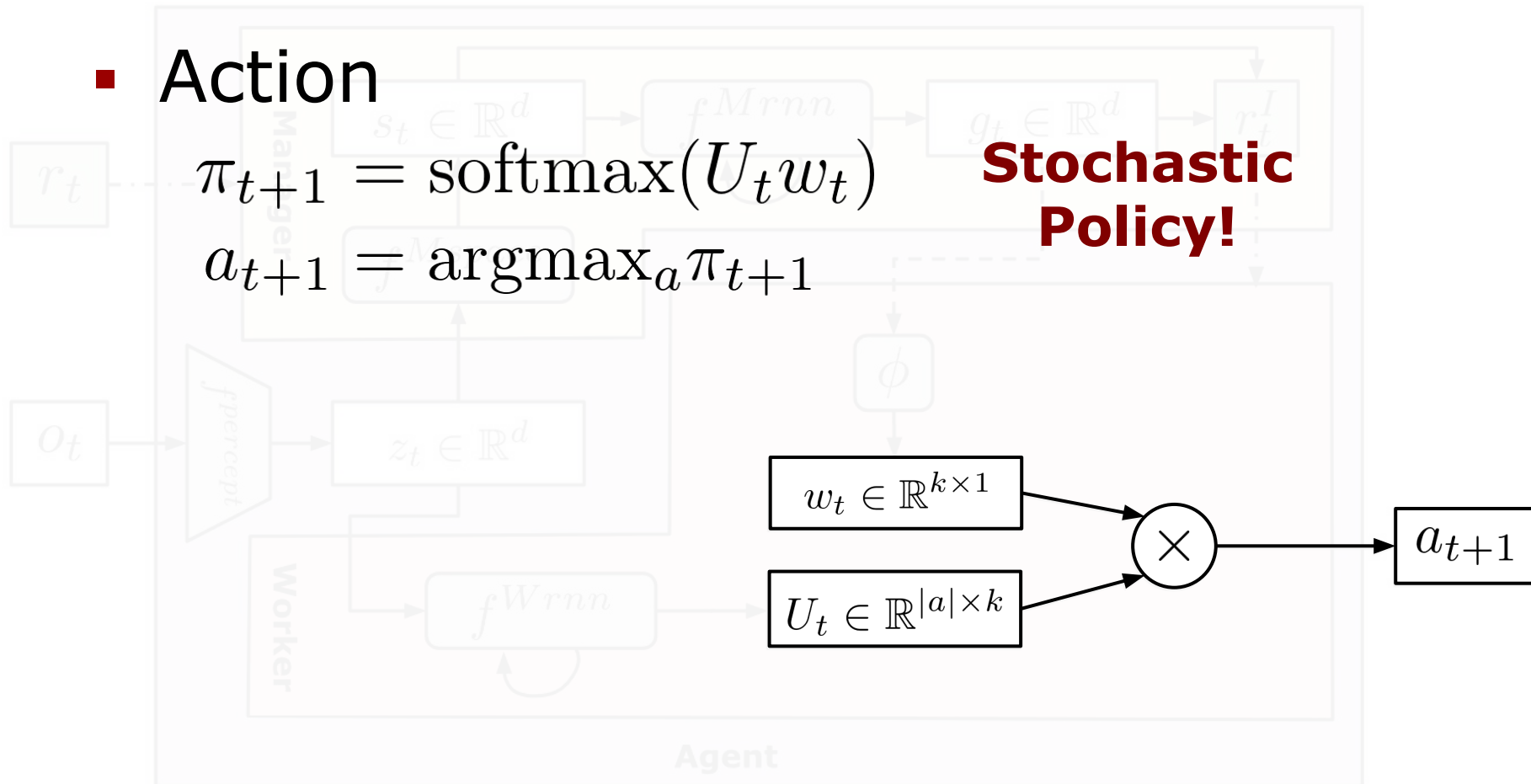
FeUdal Networks (FUN)

- Action

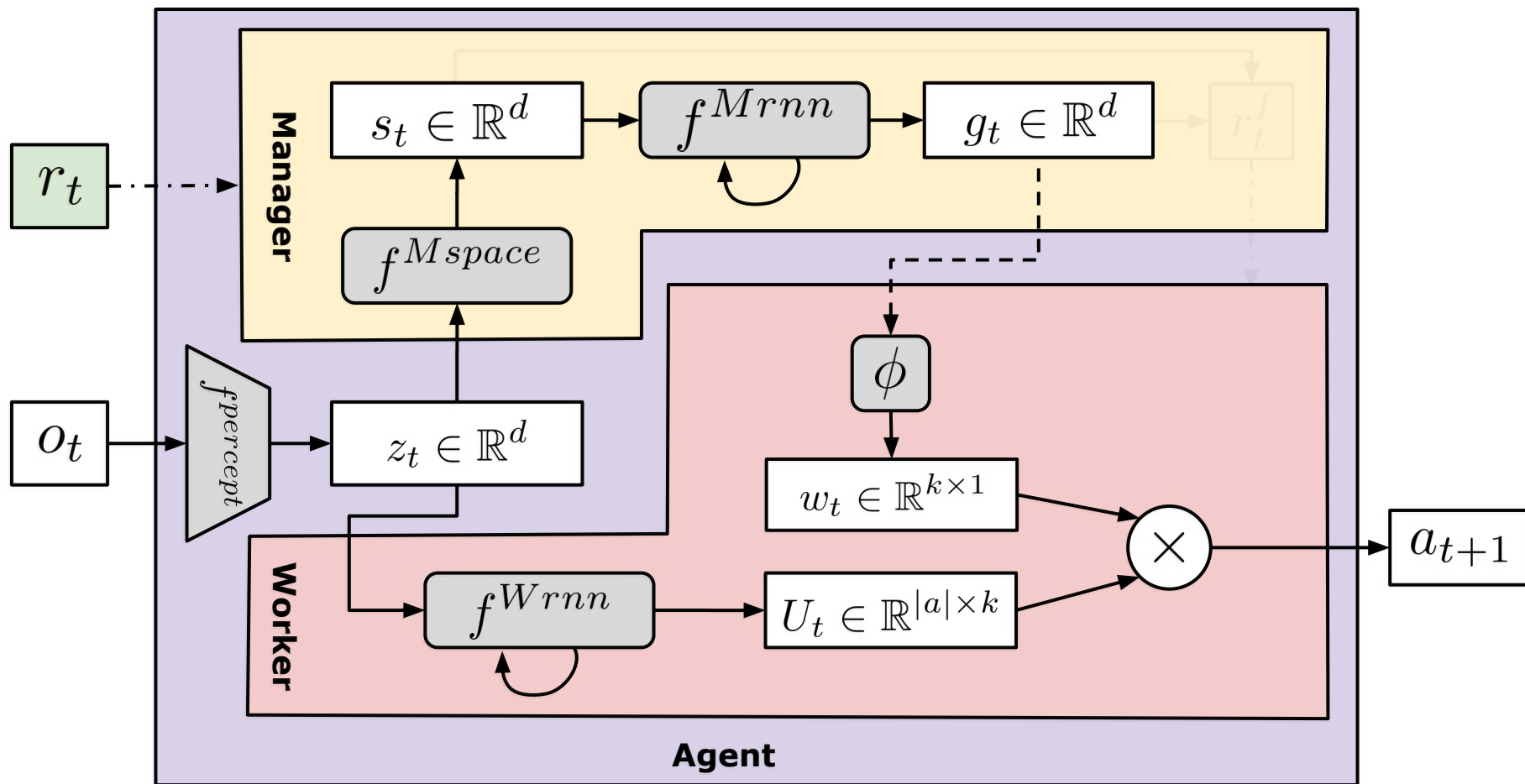
$$\pi_{t+1} = \text{softmax}(U_t w_t)$$

$$a_{t+1} = \text{argmax}_a \pi_{t+1}$$

Stochastic Policy!

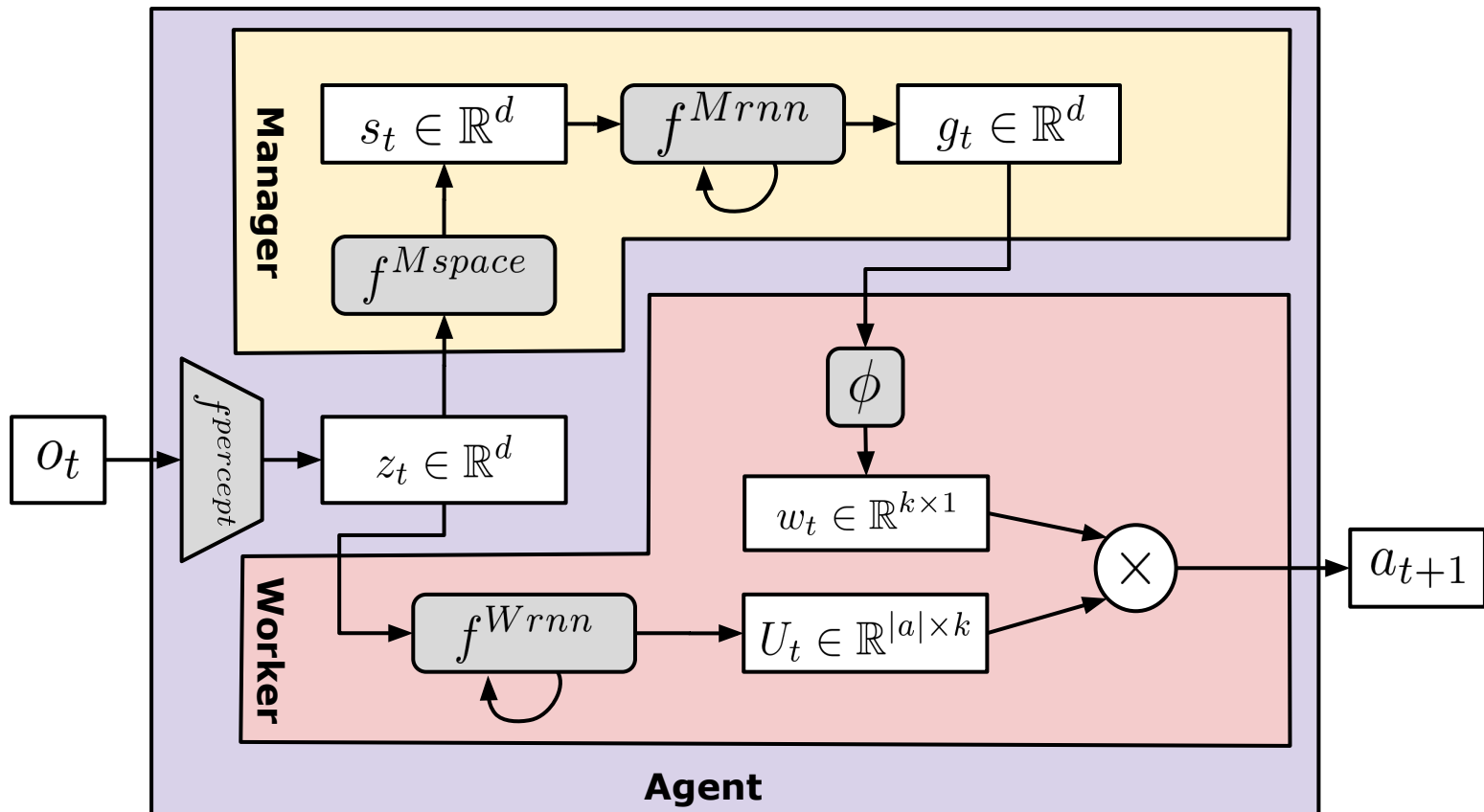


FeUdal Networks (FUN)



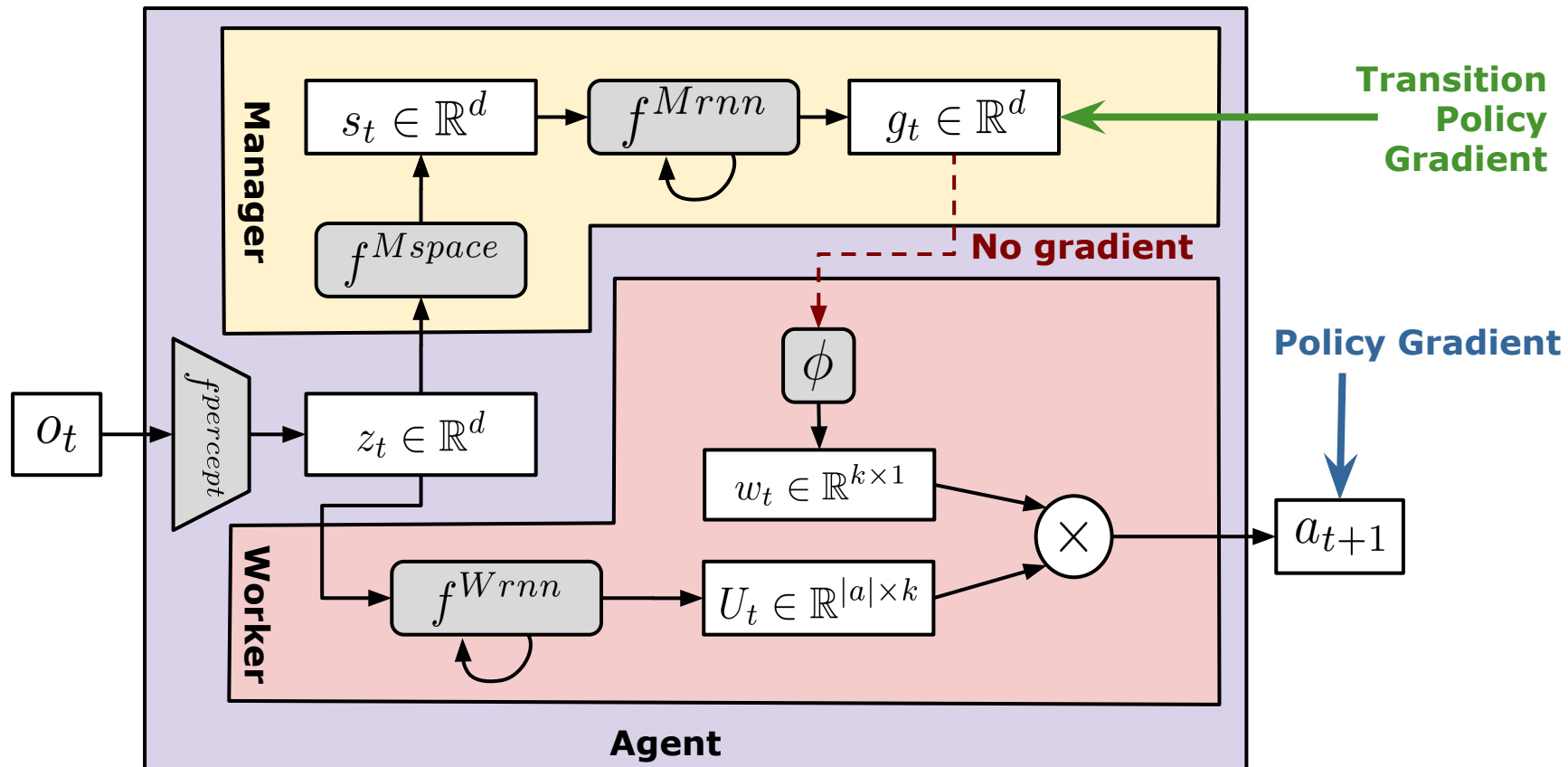
FeUdal Networks (FUN)

Why not do end-to-end learning?



FeUdal Networks (FUN)

Manager & Worker: Separate Actor-Critic

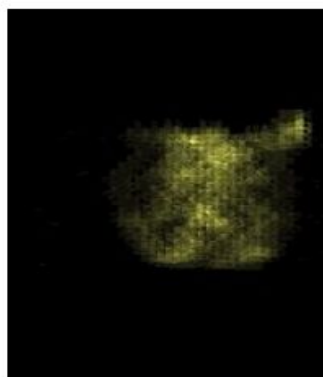


FeUdal Networks (FUN)

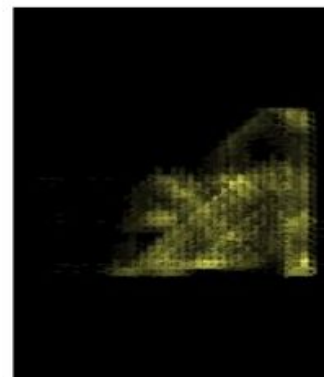
Qualitative Analysis



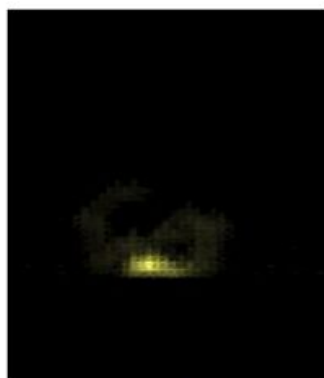
Example frame



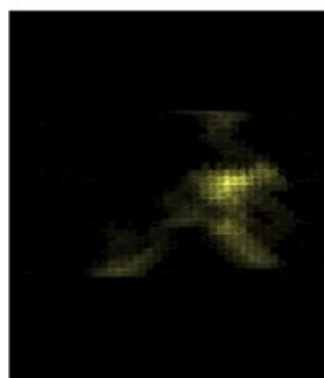
LSTM



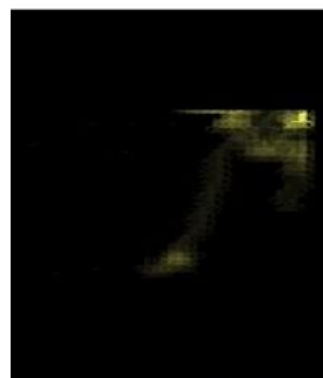
Full FuN



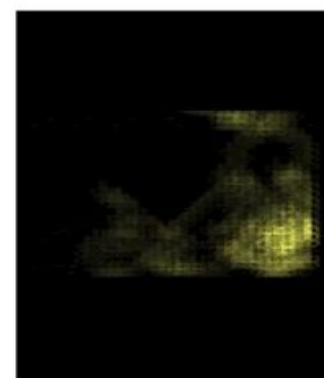
sub-policy 1



sub-policy 2



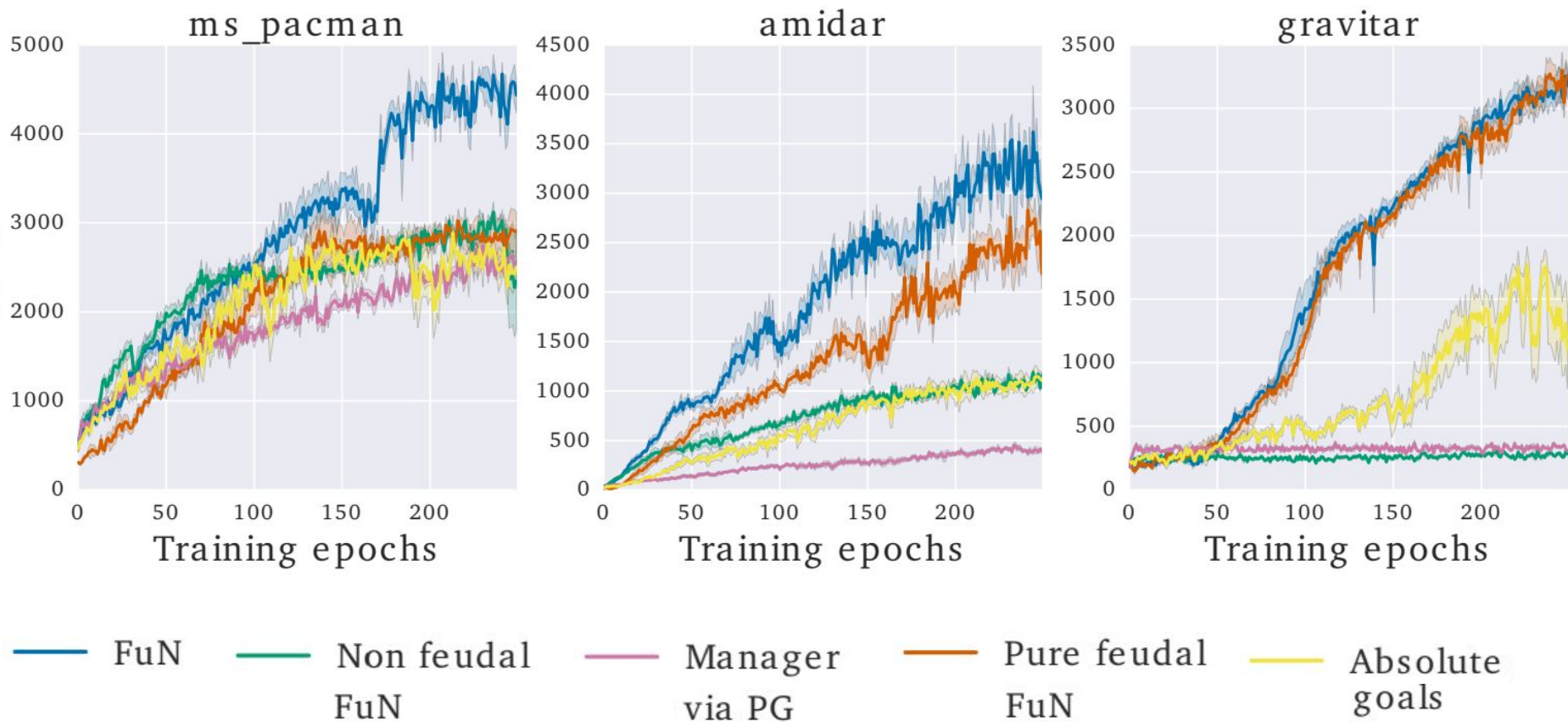
sub-policy 3



sub-policy 4

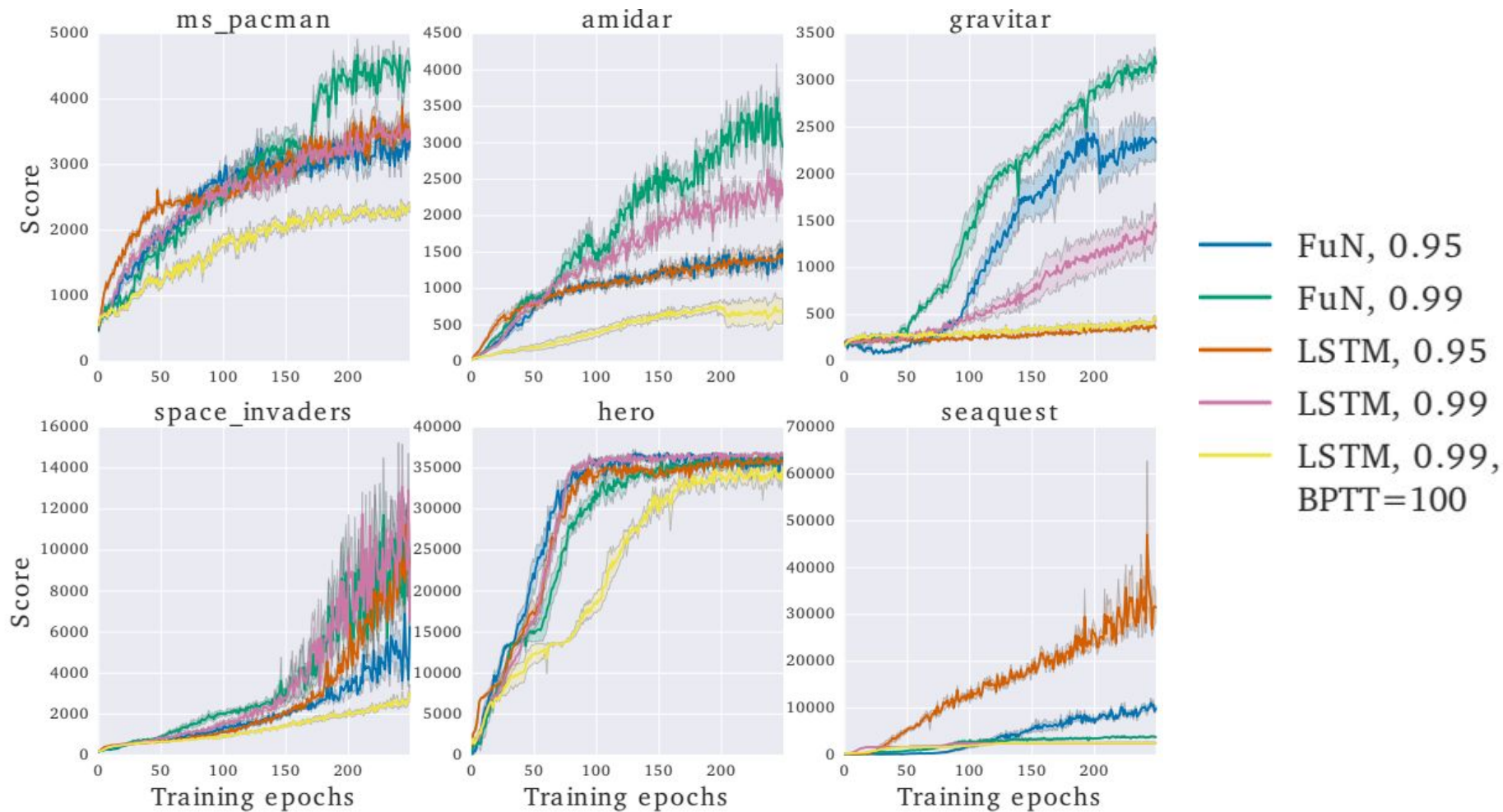
FeUdal Networks (FUN)

Ablative Analysis



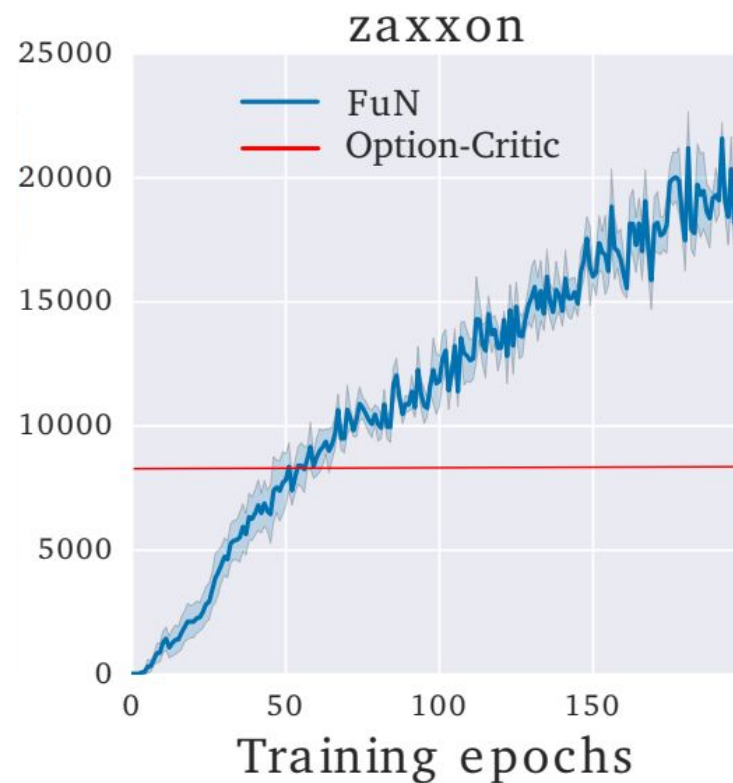
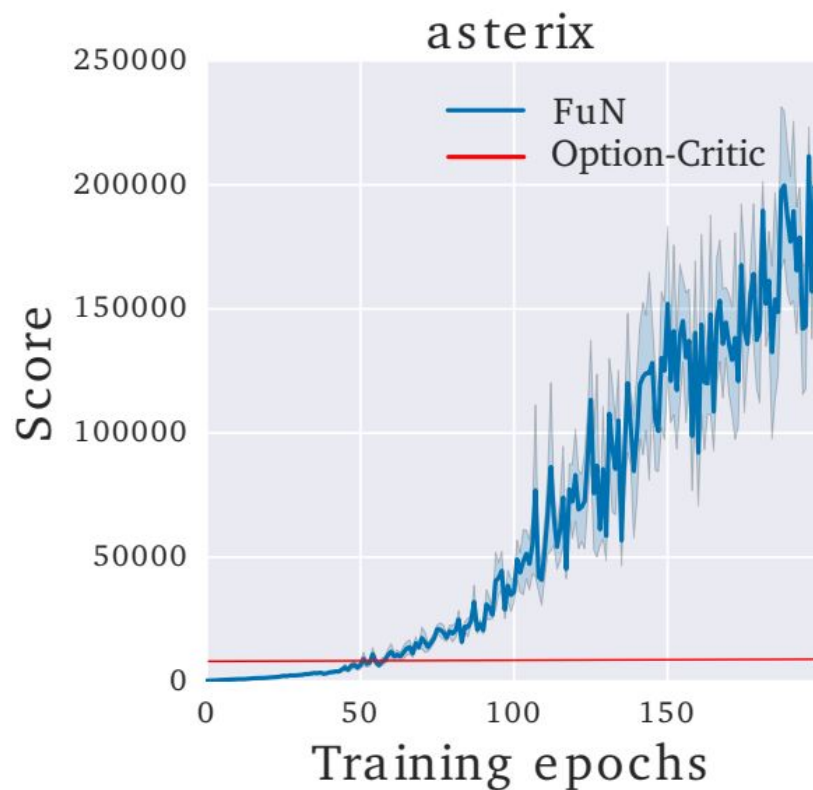
FeUdal Networks (FUN)

Ablative Analysis



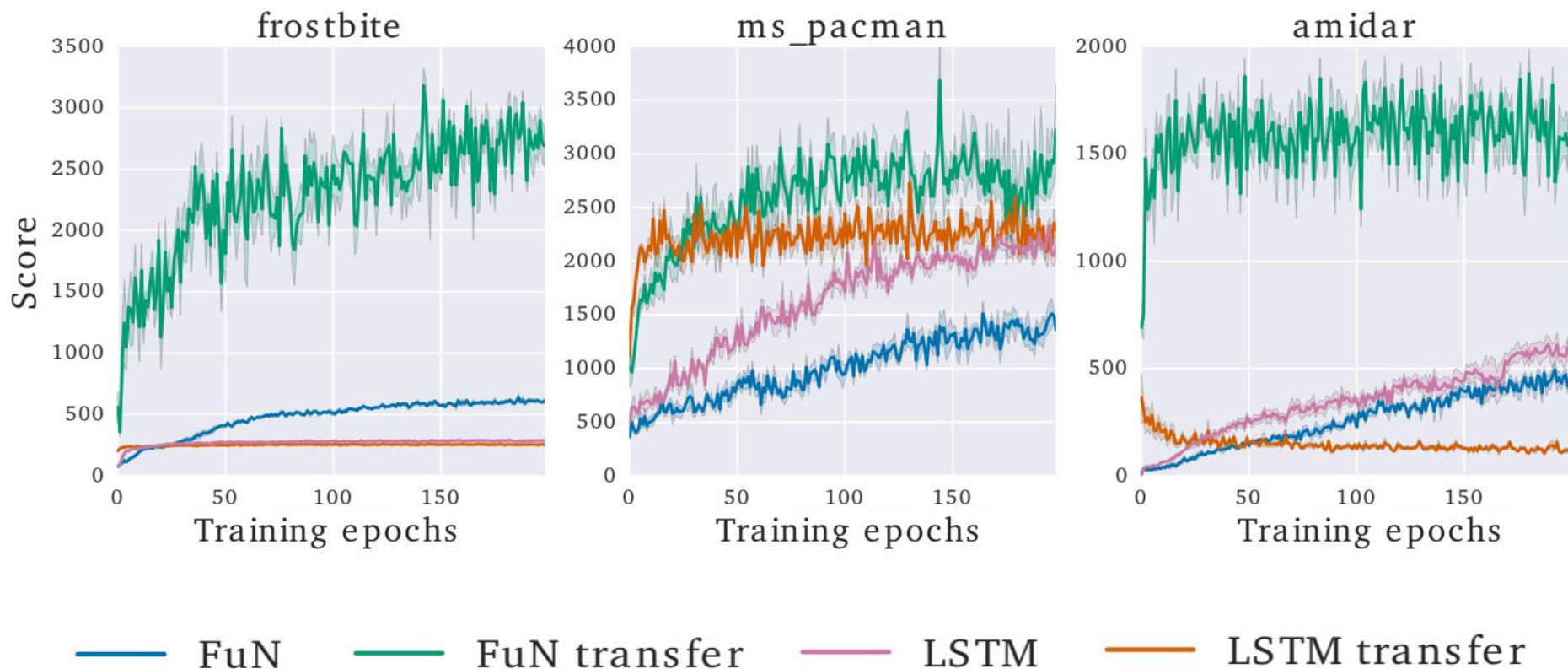
FeUdal Networks (FUN)

Comparison



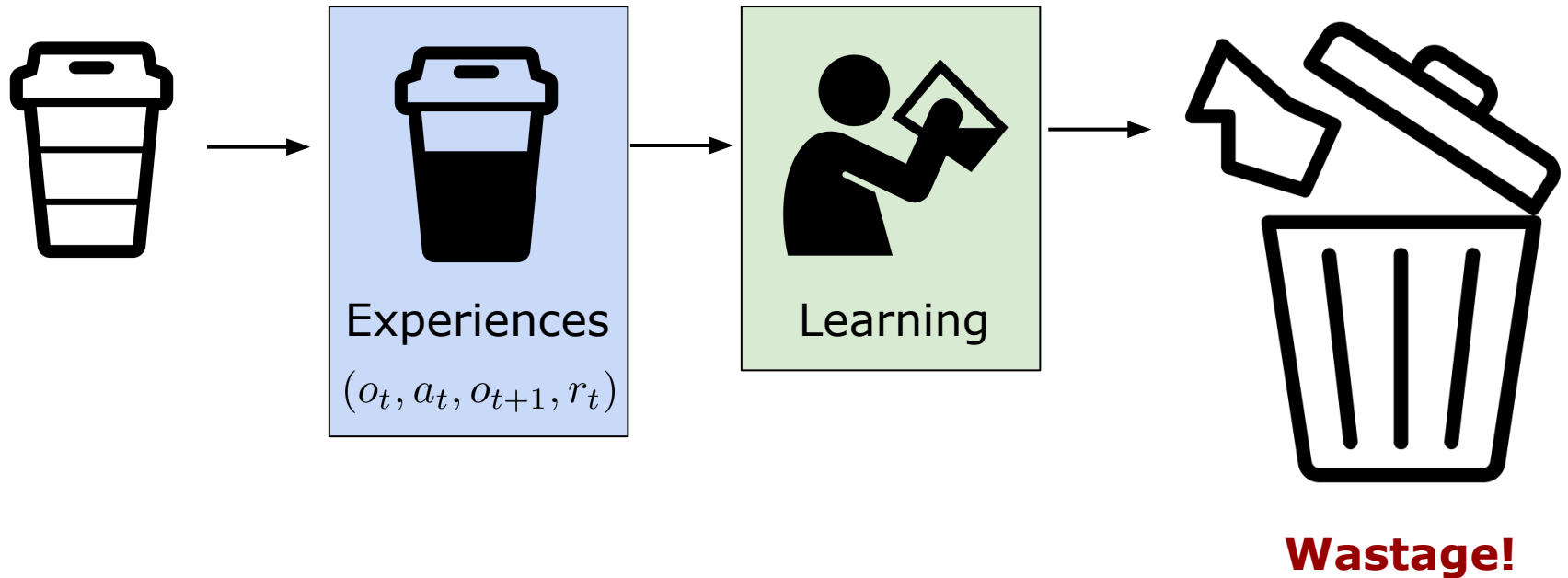
FeUdal Networks (FUN)

Action Repeat Transfer



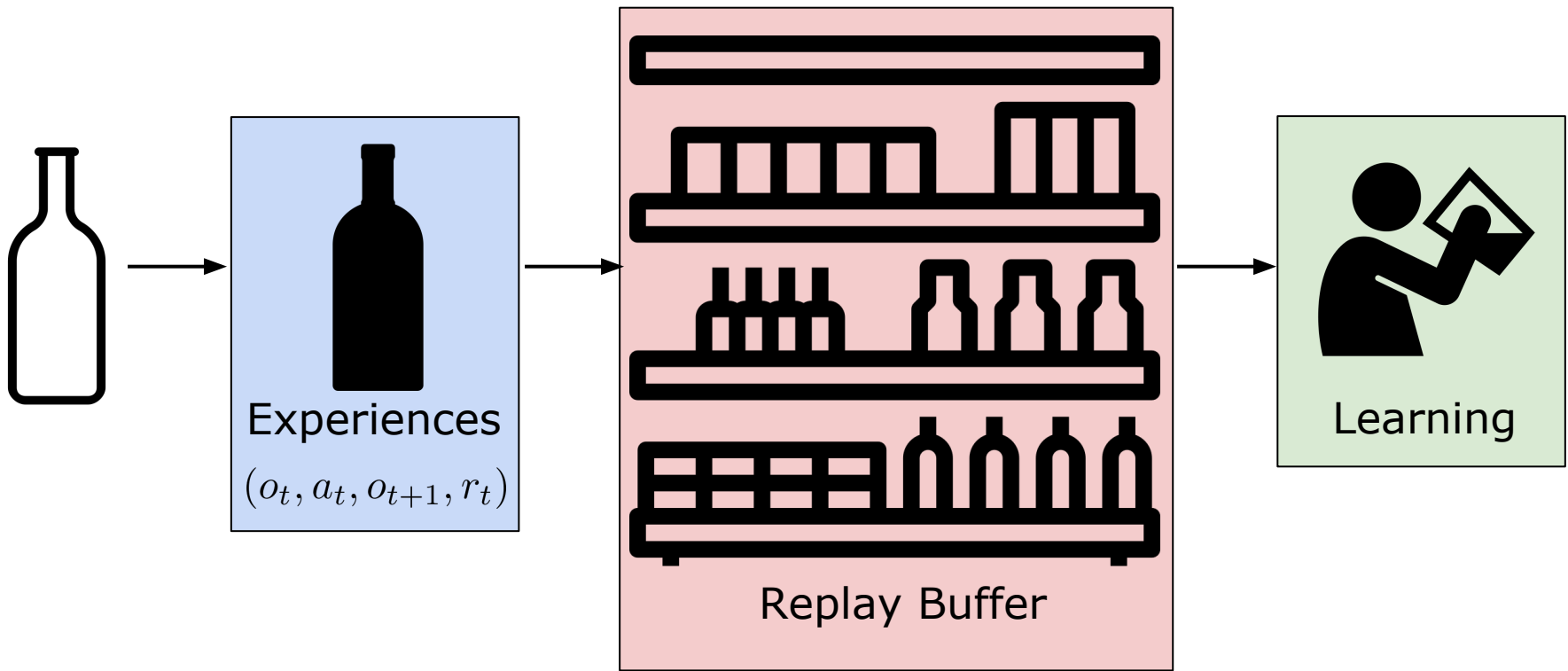
FeUdal Networks (FUN)

On-Policy Learning 🙄



Can we do better?

Off-Policy Learning 😊



Reusage!

Can we do better?

Off-Policy Learning 🙄



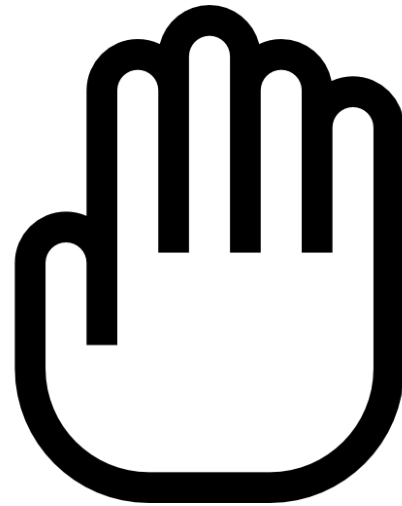
Unstable Learning

Can we do better?

Off-Policy Learning 🙄

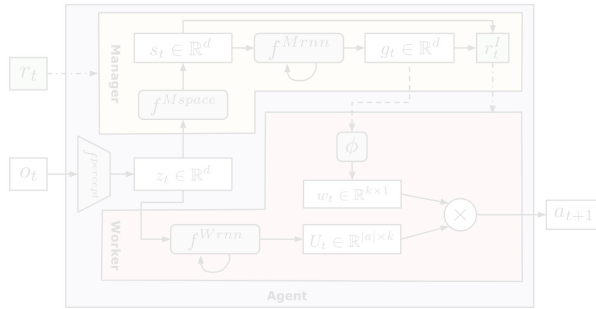


Unstable Learning

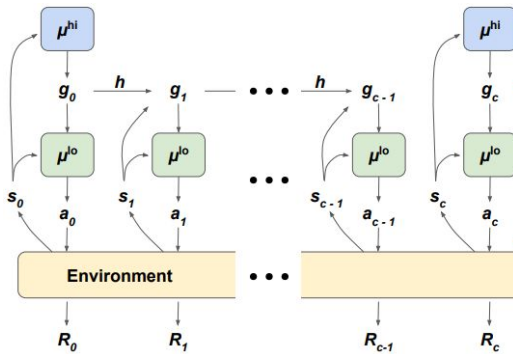


To-Be-Disclosed

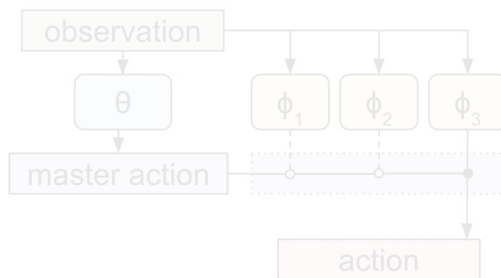
Hierarchical RL



FeUdal Networks for Hierarchical Reinforcement Learning (ICML 2017)

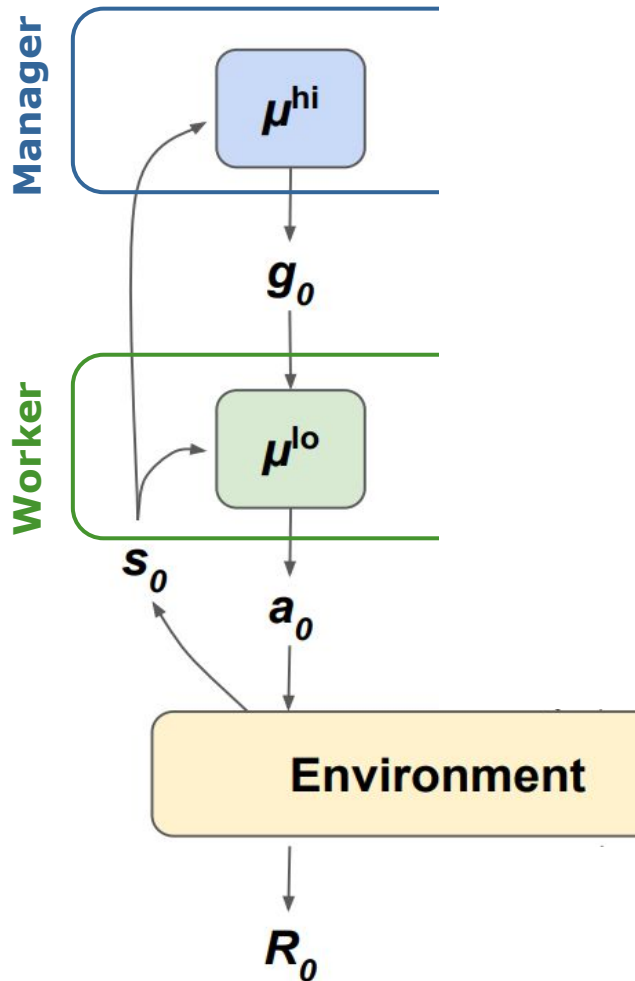


Data-Efficient Hierarchical Reinforcement Learning (NeurIPS 2018)



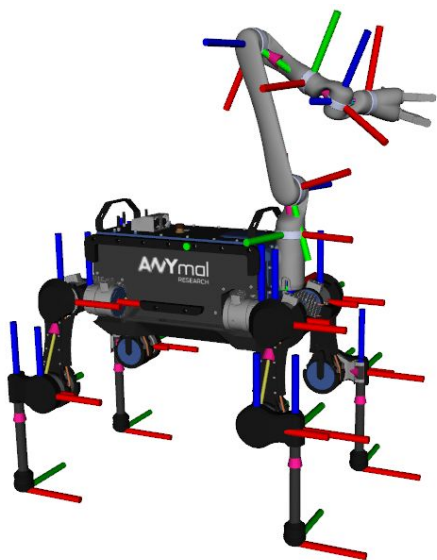
Meta-Learning Shared Hierarchies (ICLR 2018)

Data-Efficient HRL (HIRO)



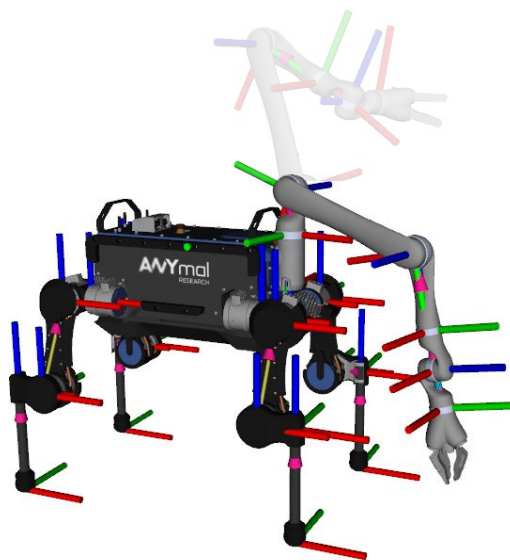
Data-Efficient HRL (HIRO)

Input



$$s = (q, \dot{q}, z)$$

Goal



$$g = (\Delta q, \Delta \dot{q}, \Delta z)$$

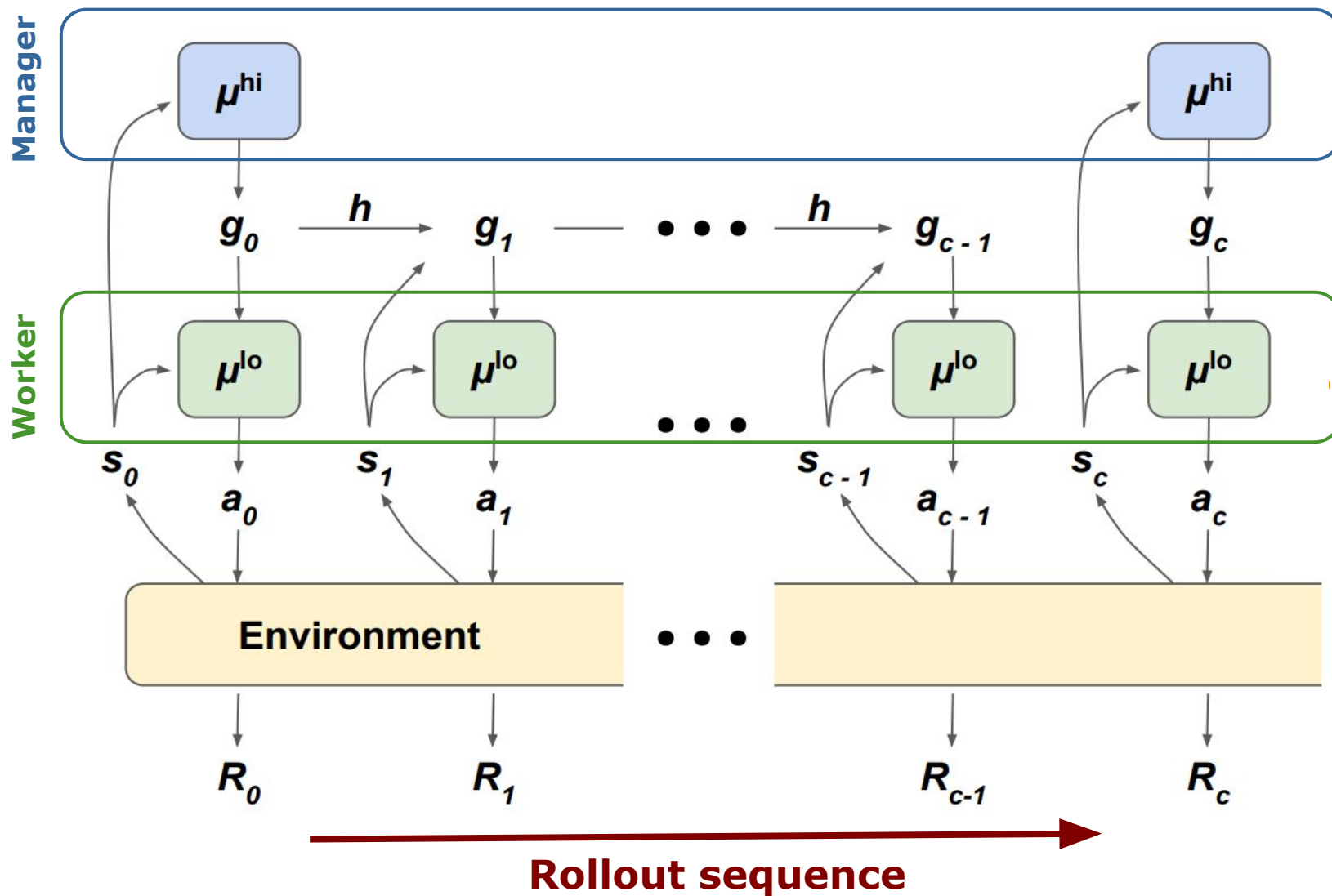
Action



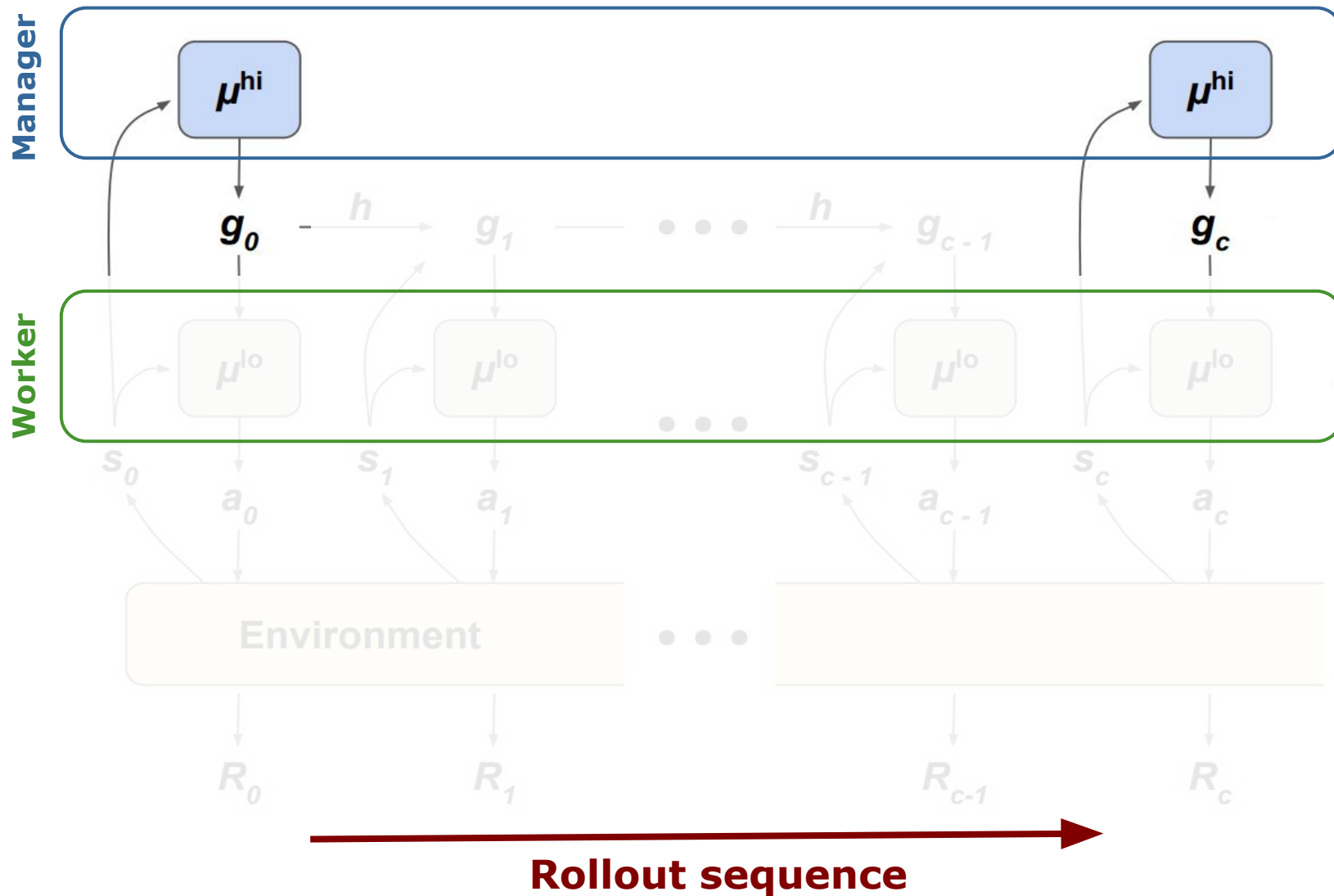
$$a = \tau_{act}$$

Raw Observation Space

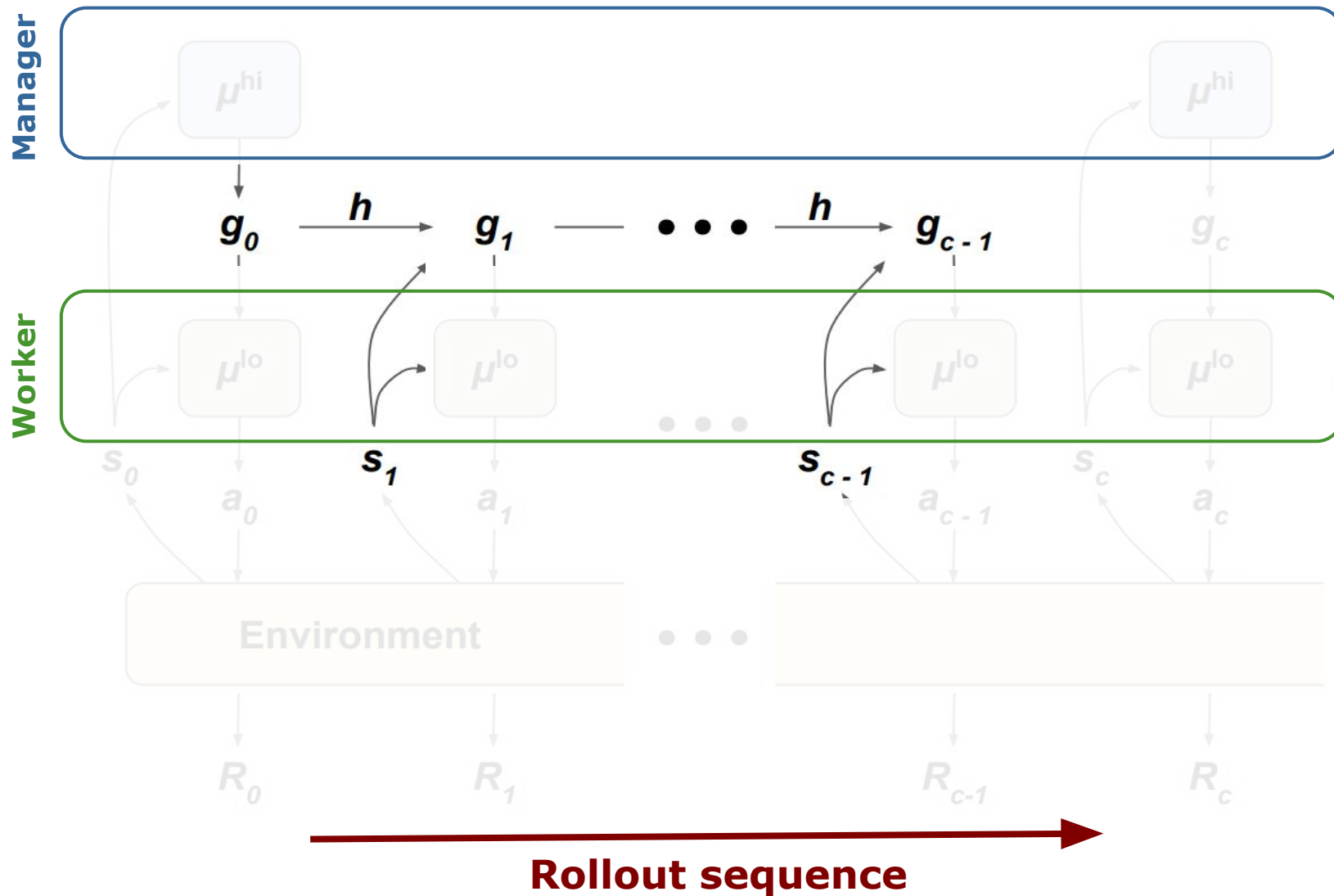
Data-Efficient HRL (HIRO)



Data-Efficient HRL (HIRO)

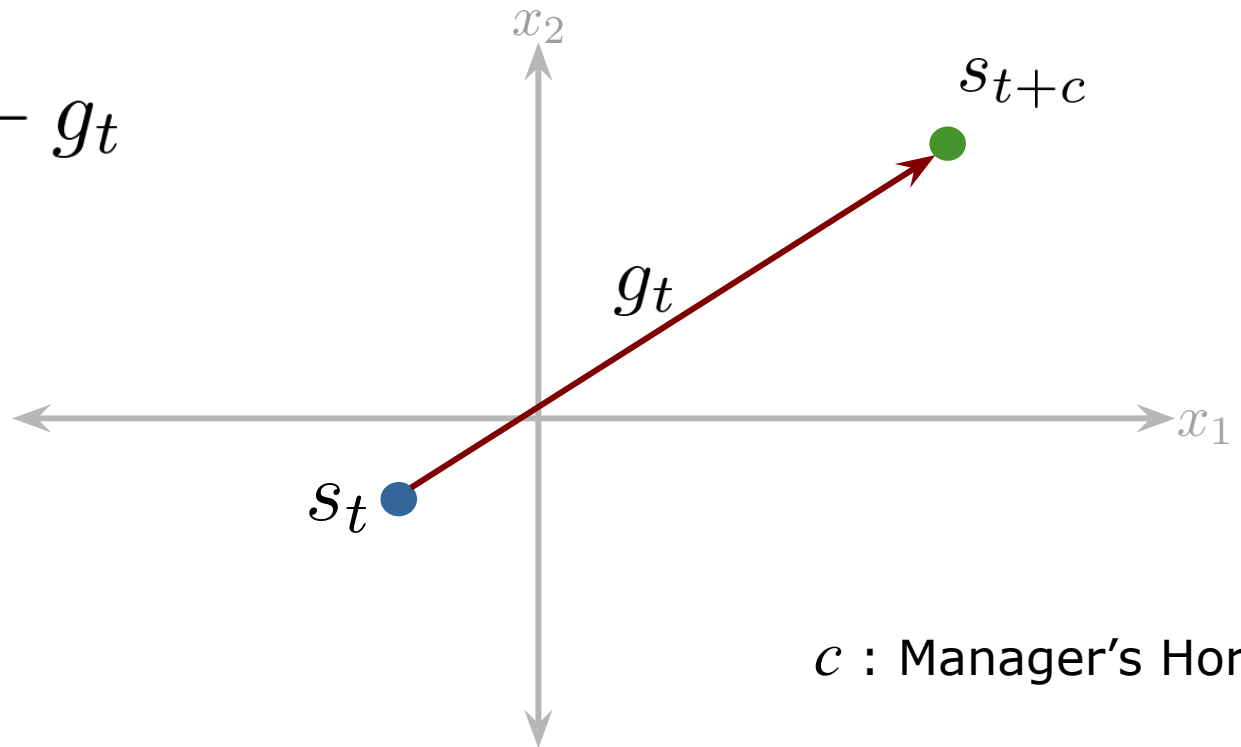


Data-Efficient HRL (HIRO)



Data-Efficient HRL (HIRO)

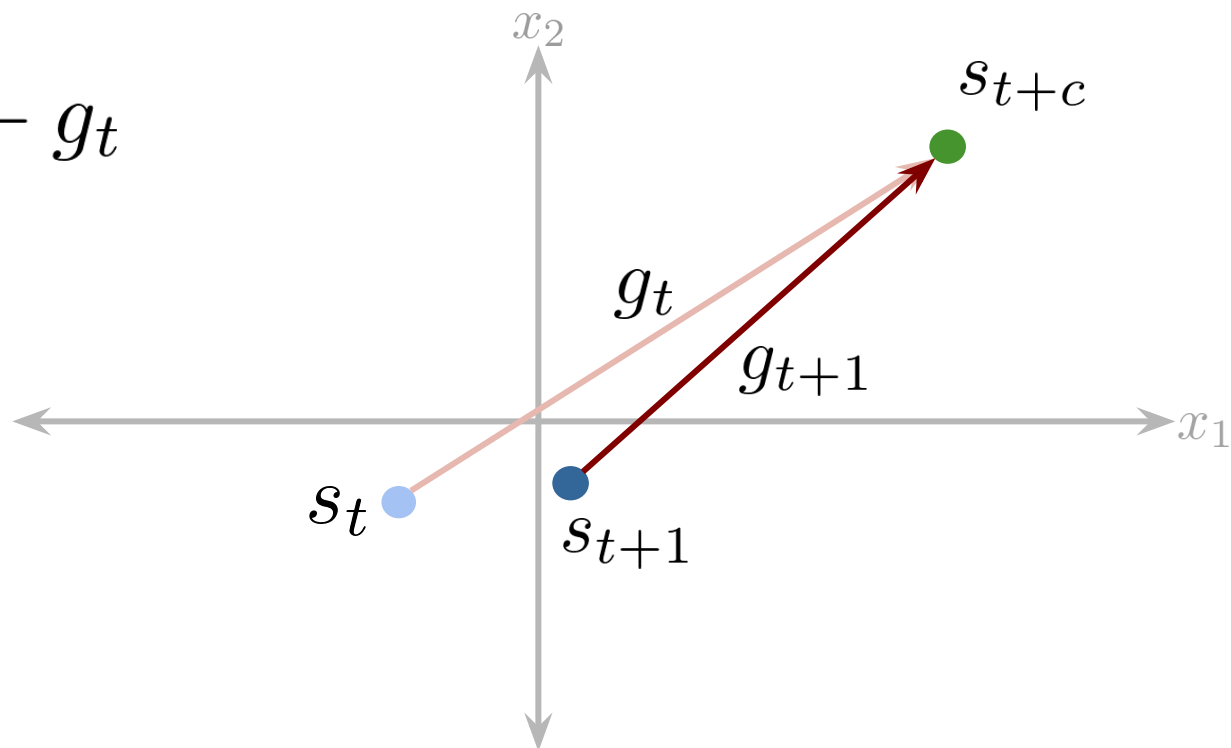
$$s_{t+c} \approx s_t + g_t$$



c : Manager's Horizon

Data-Efficient HRL (HIRO)

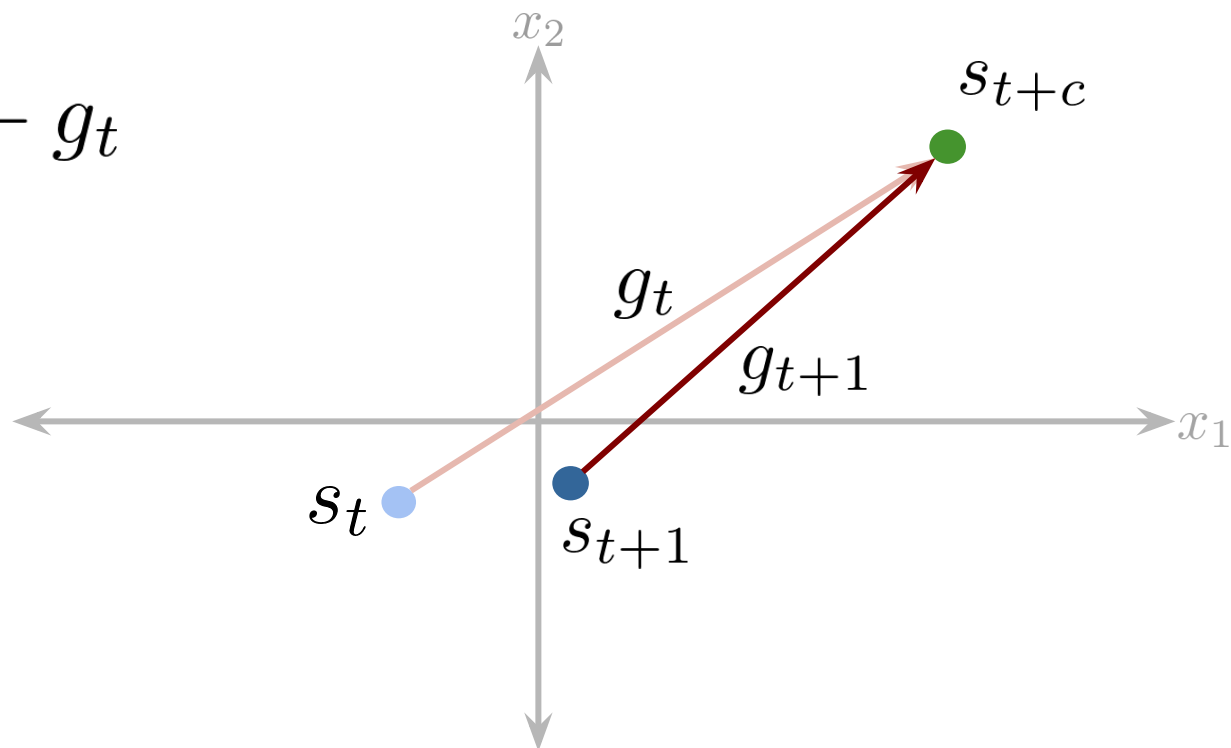
$$s_{t+c} \approx s_t + g_t$$



$$g_{t+1} = h(s_t, g_t, s_{t+1}) = s_t + g_t - s_{t+1}$$

Data-Efficient HRL (HIRO)

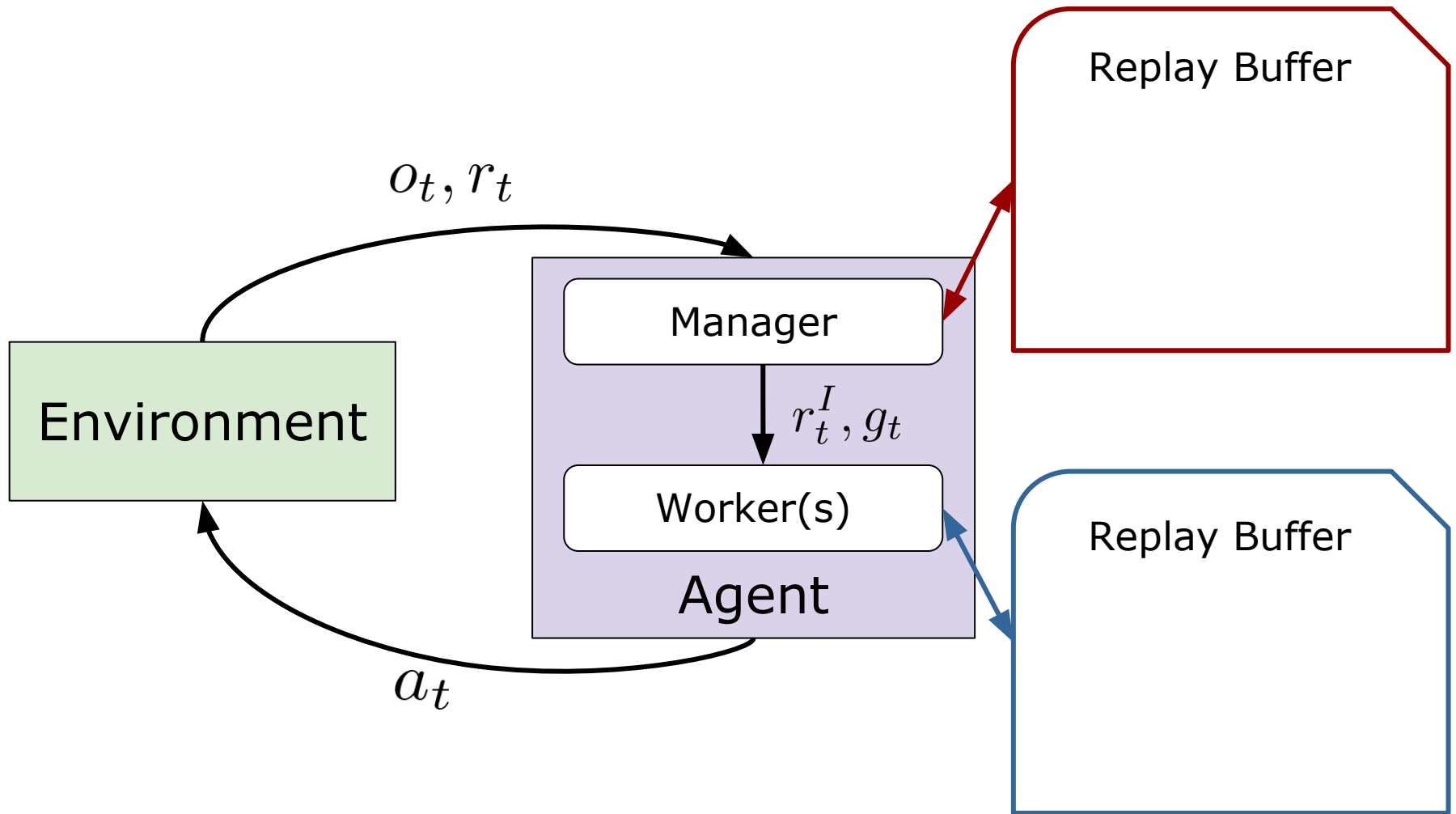
$$s_{t+c} \approx s_t + g_t$$



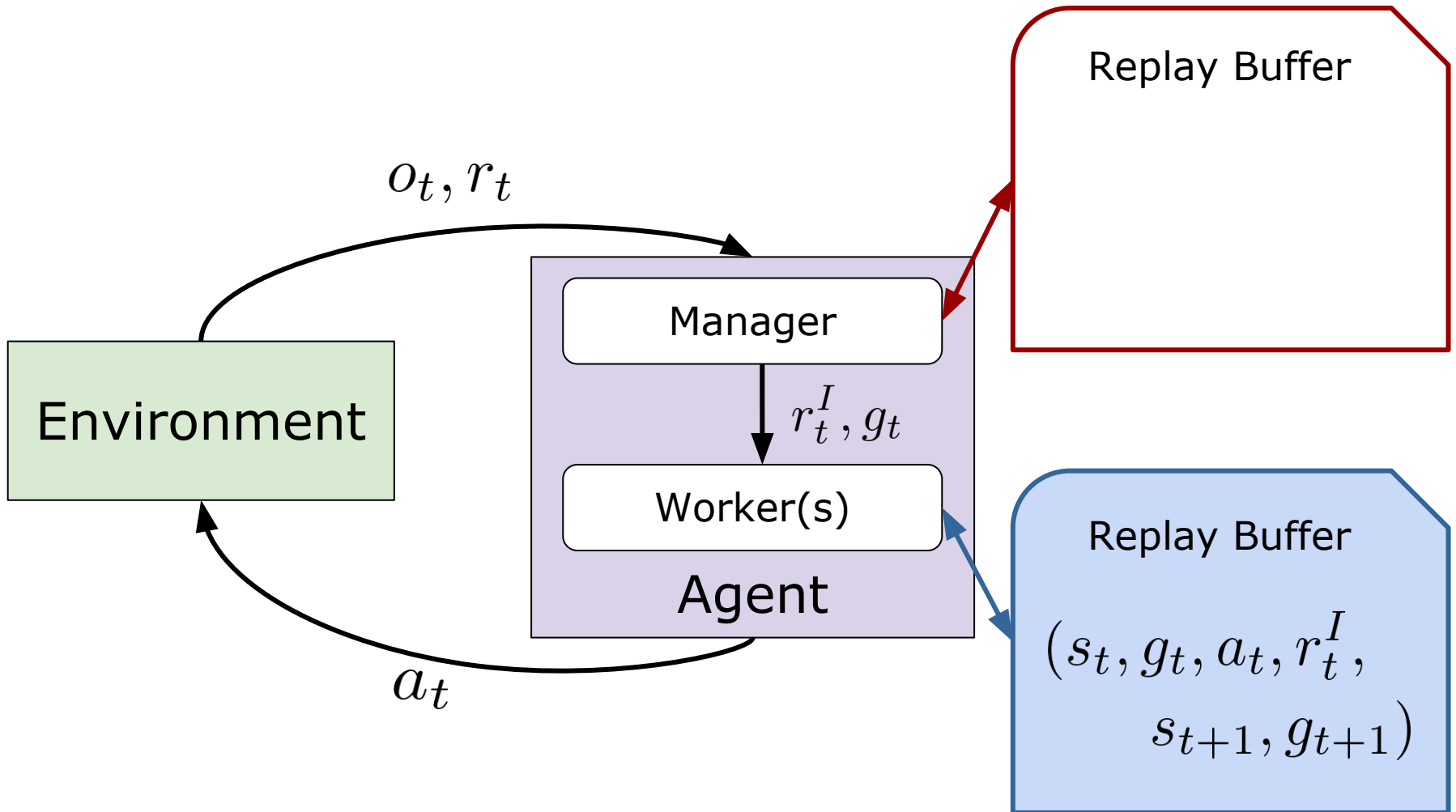
- Intrinsic reward

$$r_I(s_t, g_t, a_t, s_{t+1}) = -\|s_t + g_t - s_{t+1}\|_2$$

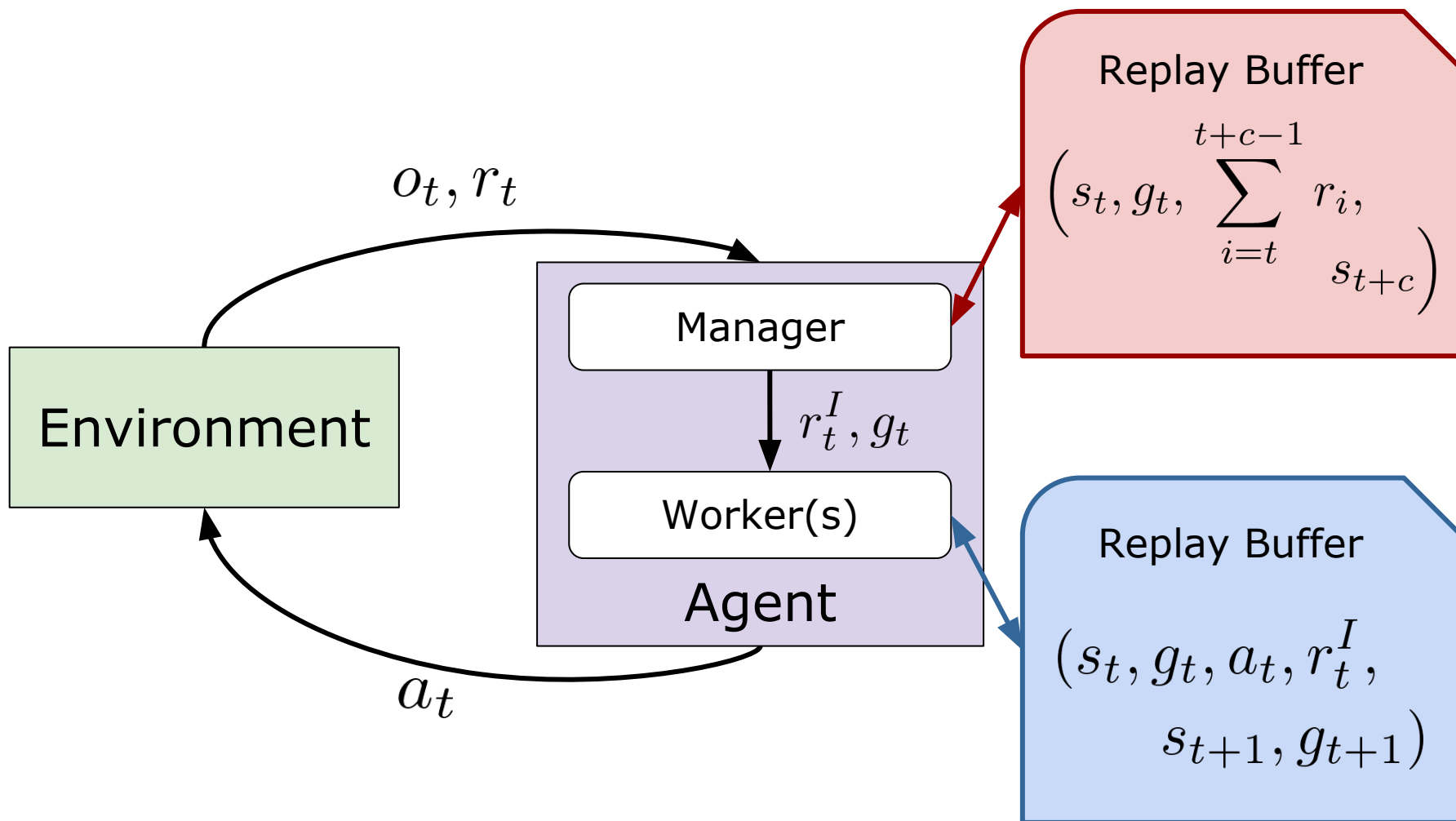
Data-Efficient HRL (HIRO)



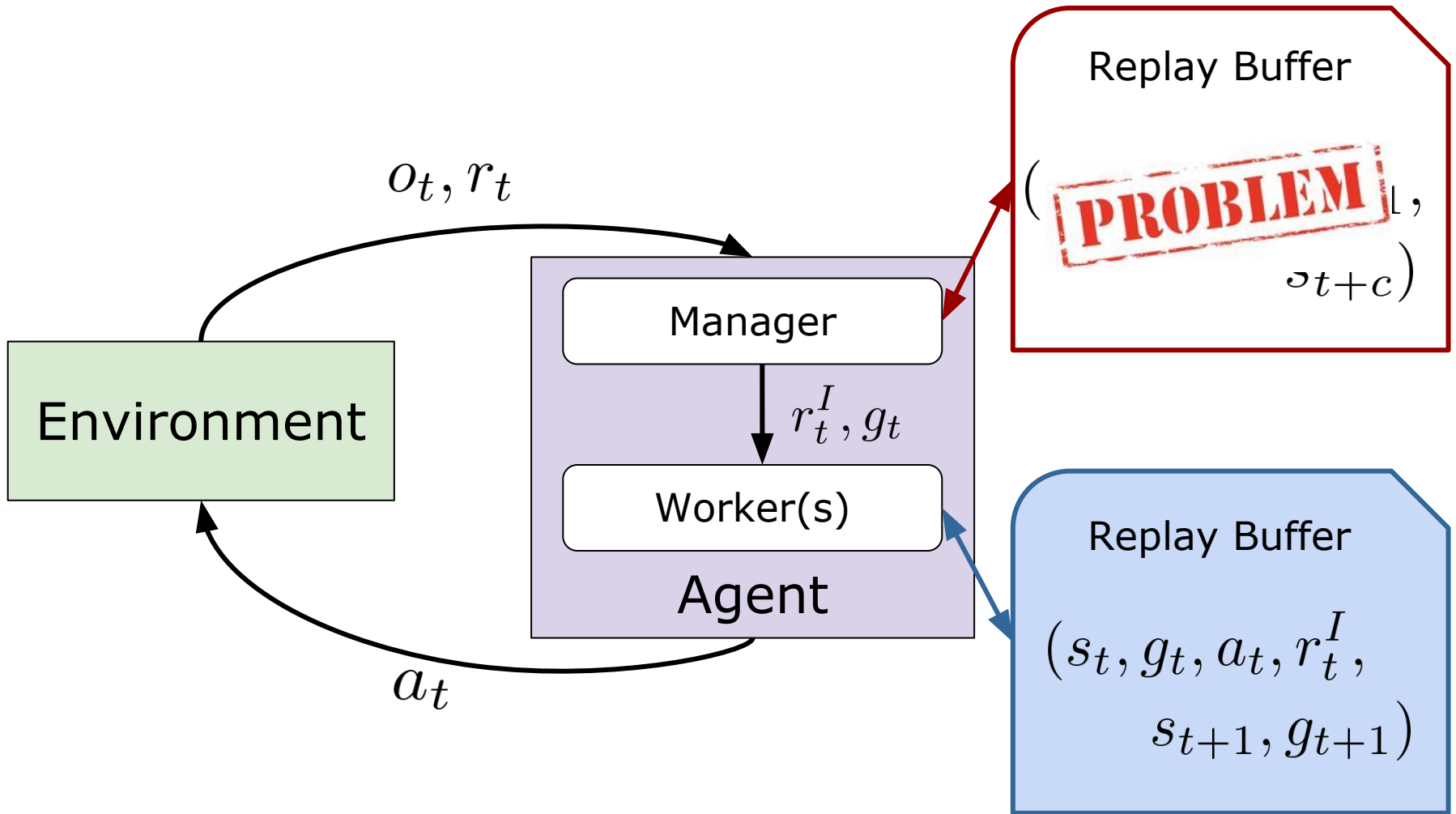
Data-Efficient HRL (HIRO)



Data-Efficient HRL (HIRO)



Data-Efficient HRL (HIRO)

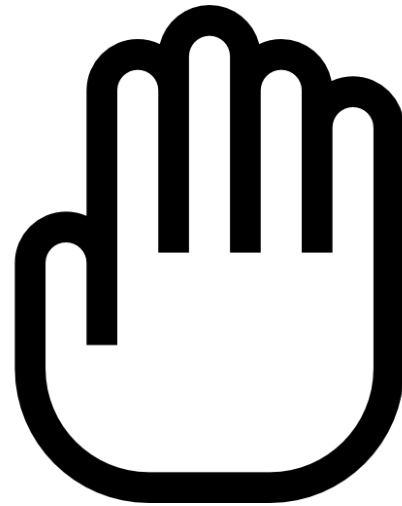


Can we do better?

Off-Policy Learning 🙄



Unstable Learning



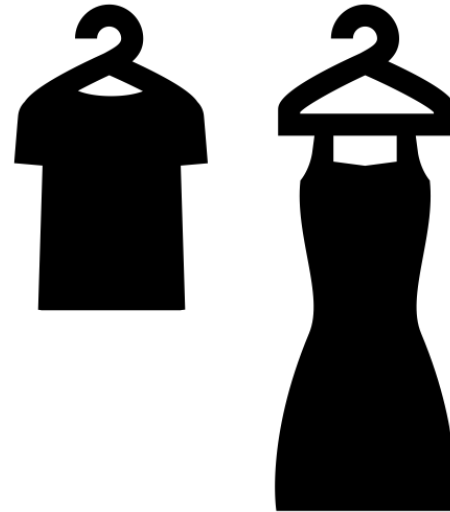
To-Be-Disclosed

Can we do better?

Off-Policy Learning 🙄



Unstable Learning



Manager's past
experience might
become useless

Can we do better?

Off-Policy Learning 🙄



t = 12 yrs

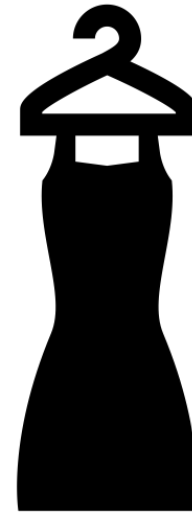


Can we do better?

Off-Policy Learning 🙄



t = 22 yrs



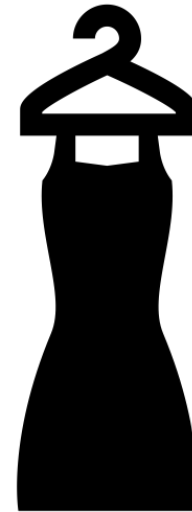
Same goal induces
different behavior

Can we do better?

Off-Policy Learning 🙄



t = 22 yrs




**Goal relabelling
required!**

Data-Efficient HRL (HIRO)

Off-Policy Correction for Manager

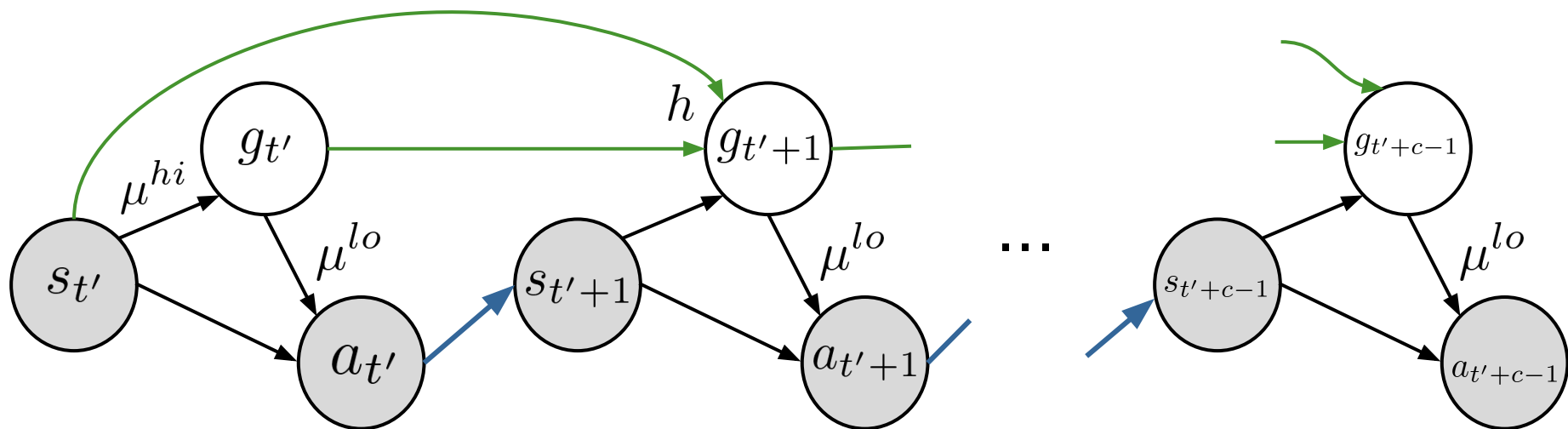
$$\left(s_{t'}, \underset{\circ}{g_t}, \sum_{i=t'}^{t'+c-1} r_i, s_{t'+c} \right)$$


$$\tilde{g}_{t'} = \operatorname{argmax} \mu^{lo}(a_{t':t'+c-1} | s_{t':t'+c-1}, \tilde{g}_{t':t'+c-1})$$

$$\text{where } \tilde{g}_{t'+1} = h(s_{t'}, \tilde{g}_{t'}, s_{t'+1})$$

Data-Efficient HRL (HIRO)

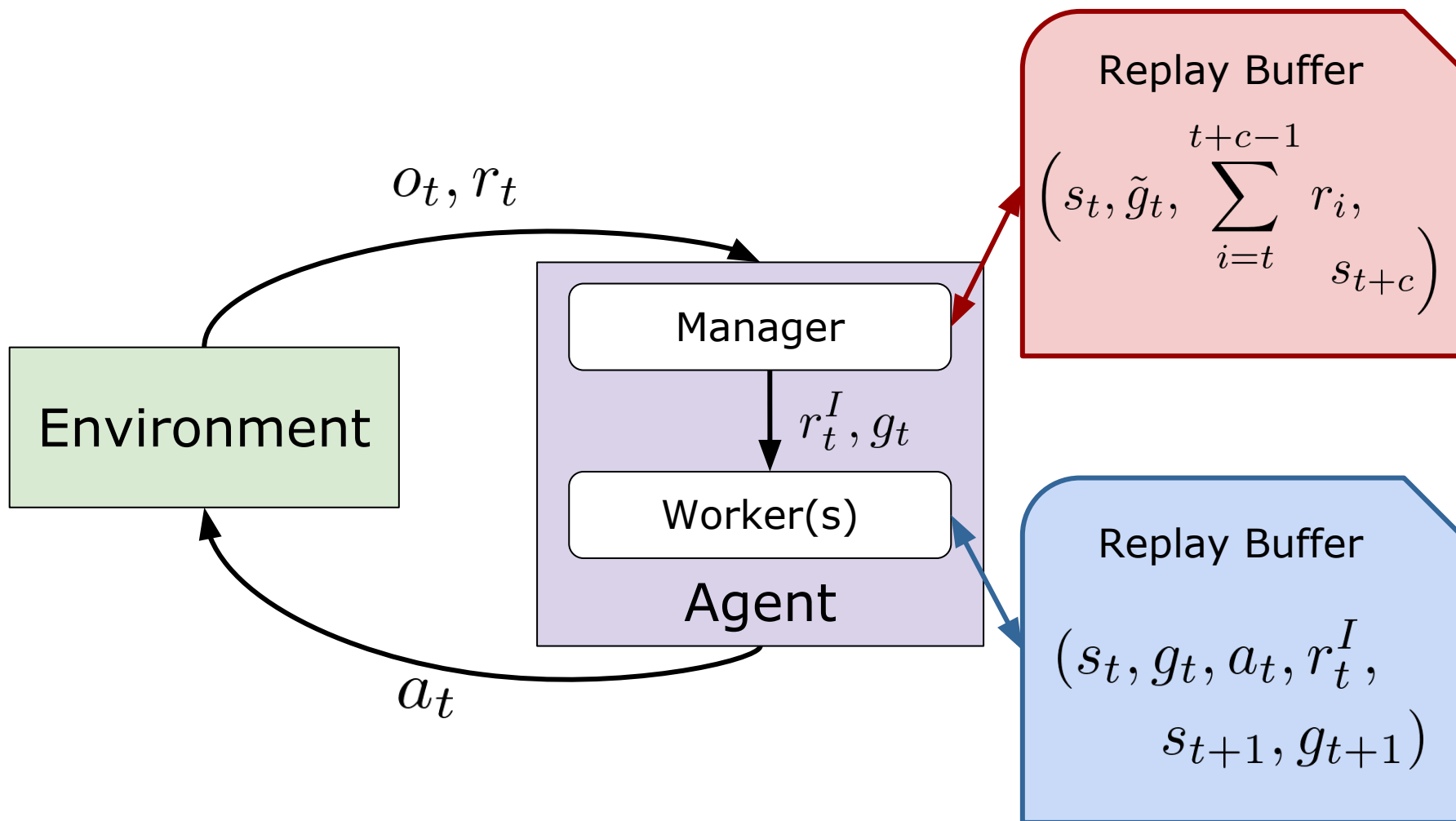
Off-Policy Correction for Manager



$$\tilde{g}_{t'} = \operatorname{argmax}_{\tilde{g}_{t'}} \mu^{lo}(a_{t':t'+c-1} | s_{t':t'+c-1}, \tilde{g}_{t':t'+c-1})$$

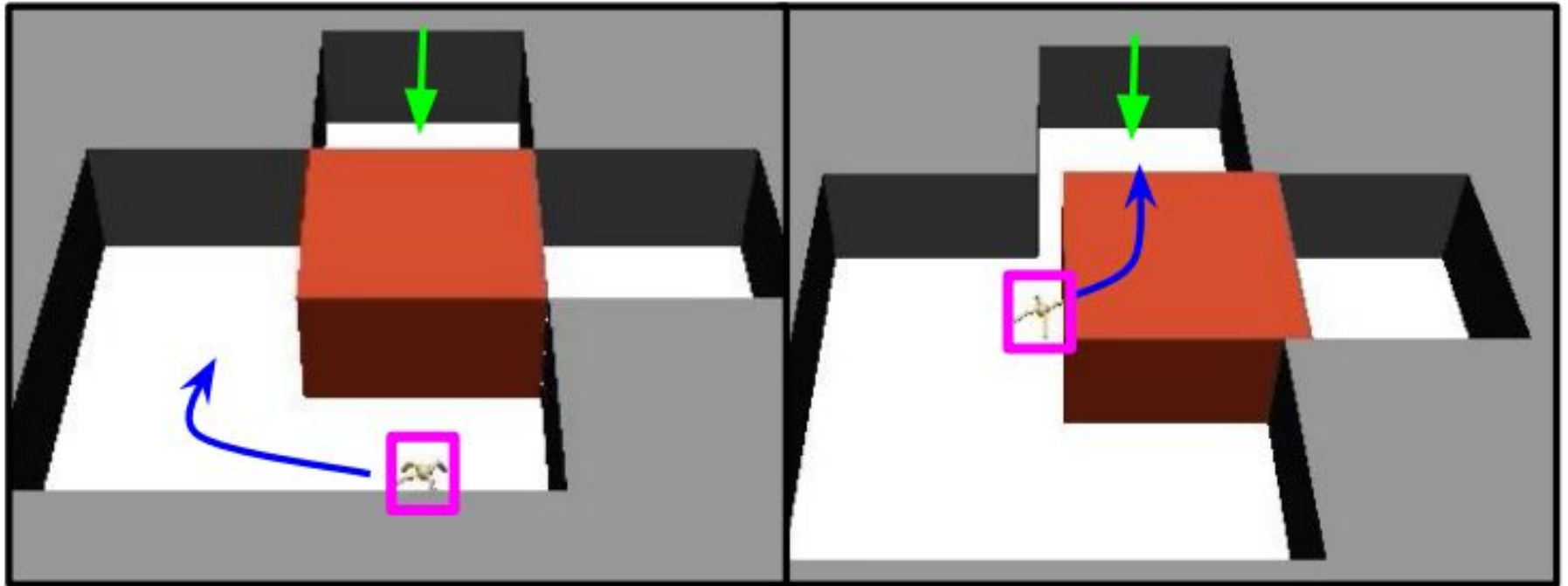
$$\text{where } \tilde{g}_{t'+1} = h(s_{t'}, \tilde{g}_{t'}, s_{t'+1})$$

Data-Efficient HRL (HIRO)



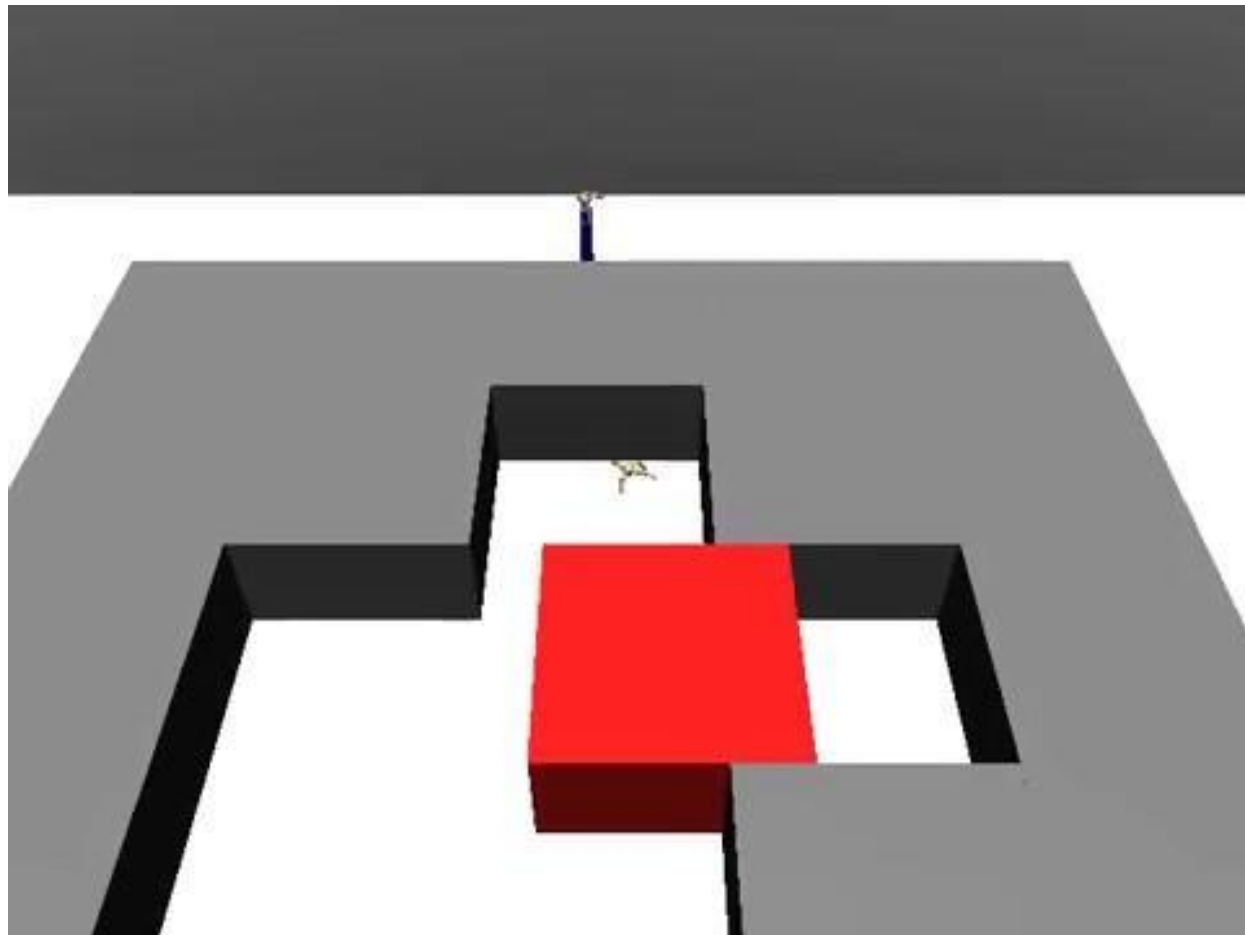
Data-Efficient HRL (HIRO)

Ant Push



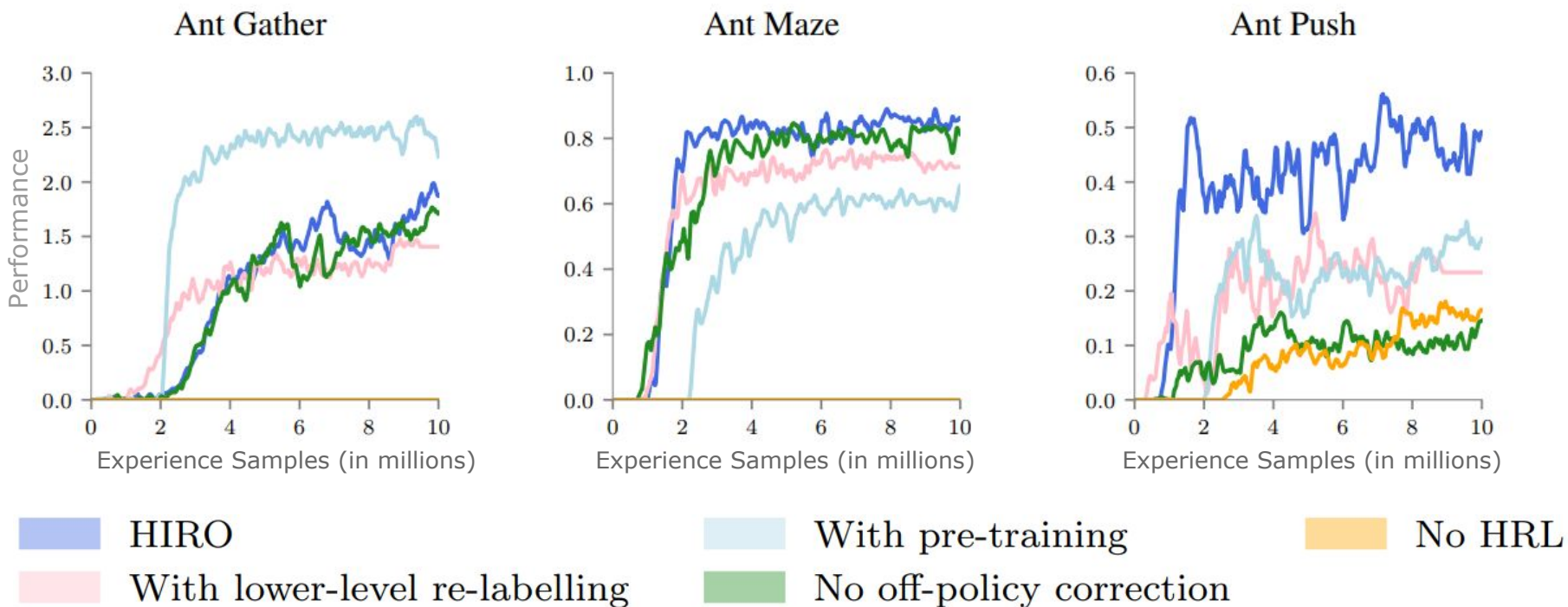
Data-Efficient HRL (HIRO)

Qualitative Analysis



Data-Efficient HRL (HIRO)

Ablative Analysis



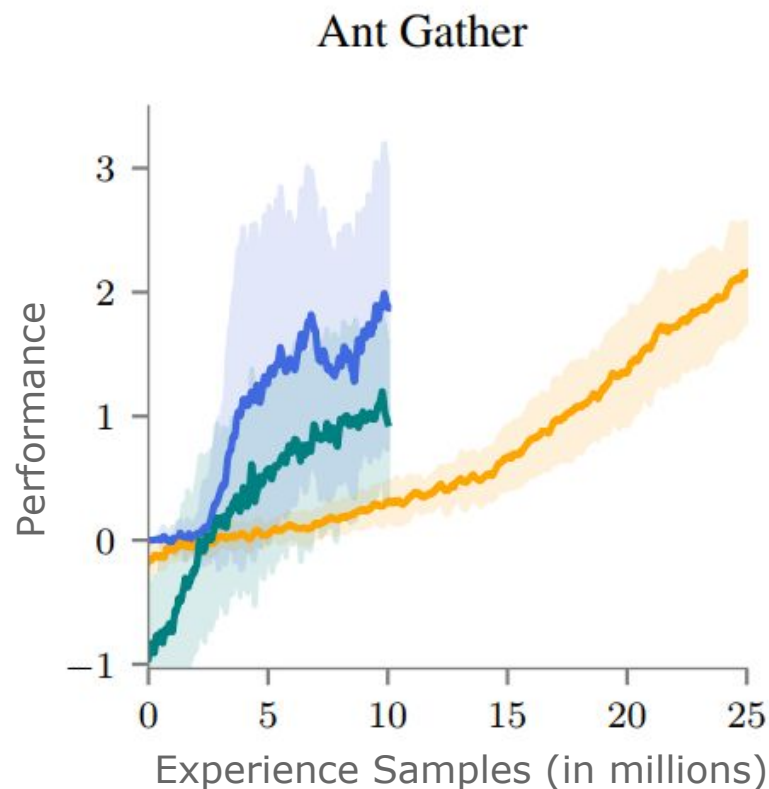
Data-Efficient HRL (HIRO)

Comparison

	Ant Gather	Ant Maze	Ant Push	Ant Fall
HIRO	3.02 ± 1.49	0.99 ± 0.01	0.92 ± 0.04	0.66 ± 0.07
FuN representation	0.03 ± 0.01	0.0 ± 0.0	0.0 ± 0.0	0.0 ± 0.0
FuN transition PG	0.41 ± 0.06	0.0 ± 0.0	0.56 ± 0.39	0.01 ± 0.02
FuN cos similarity	0.85 ± 1.17	0.16 ± 0.33	0.06 ± 0.17	0.07 ± 0.22
FuN	0.01 ± 0.01	0.0 ± 0.0	0.0 ± 0.0	0.0 ± 0.0
SNN4HRL	1.92 ± 0.52	0.0 ± 0.0	0.02 ± 0.01	0.0 ± 0.0
VIME	1.42 ± 0.90	0.0 ± 0.0	0.02 ± 0.02	0.0 ± 0.0

Data-Efficient HRL (HIRO)

Comparison



HIRO

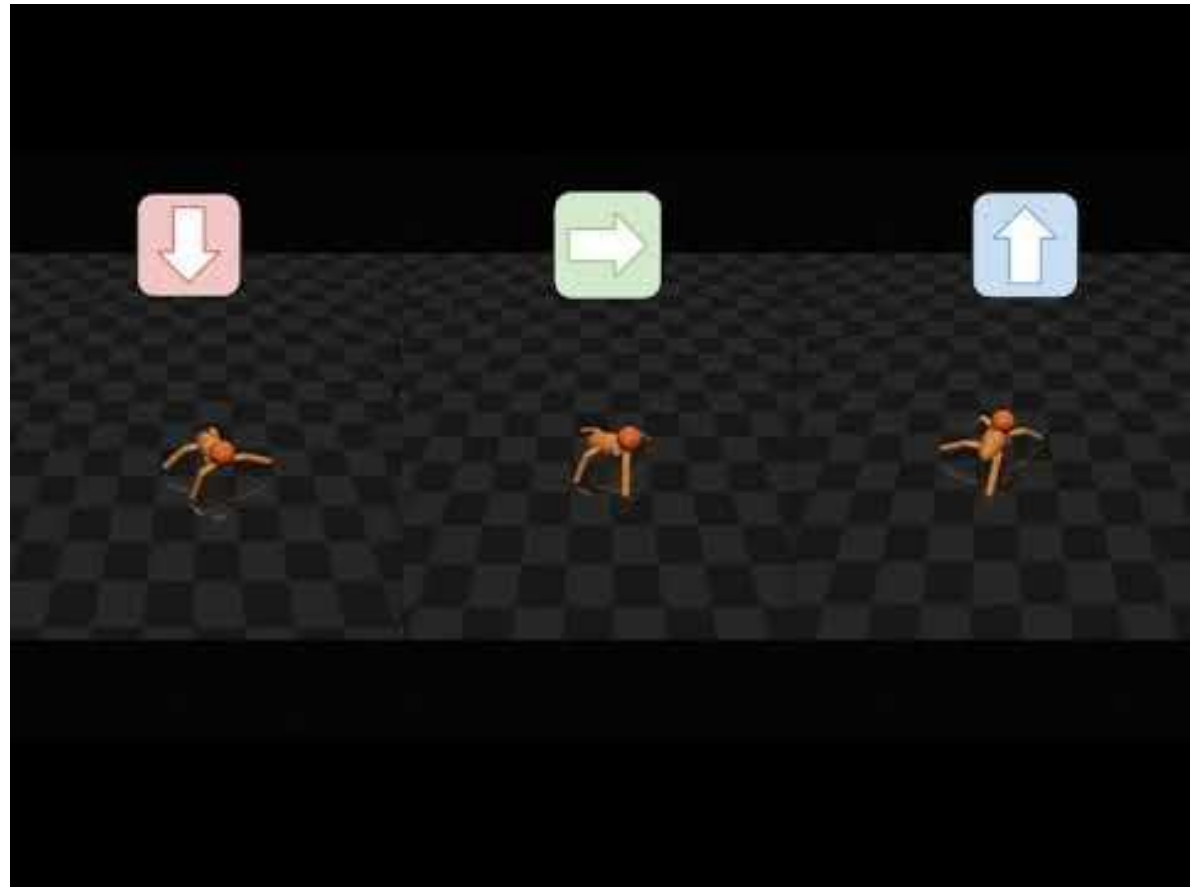
VIME

SNN4HRL

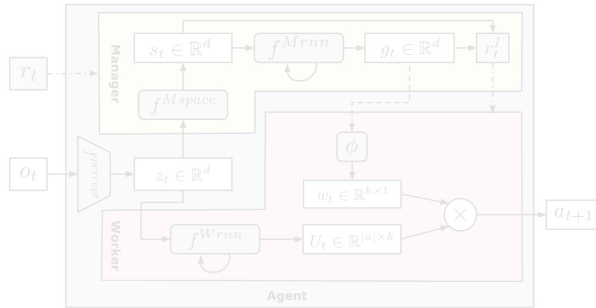
Can we do better?

What is missing?

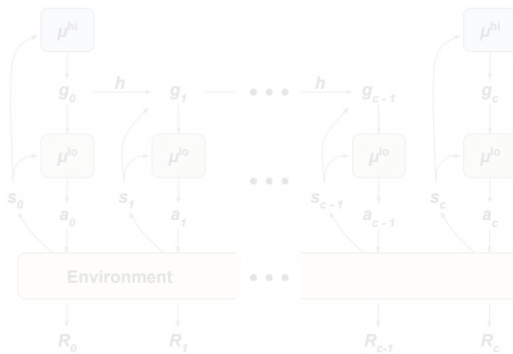
Structured
exploration



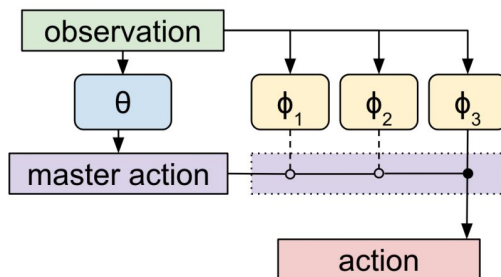
Hierarchical RL



FeUdal Networks for Hierarchical Reinforcement Learning (ICML 2017)



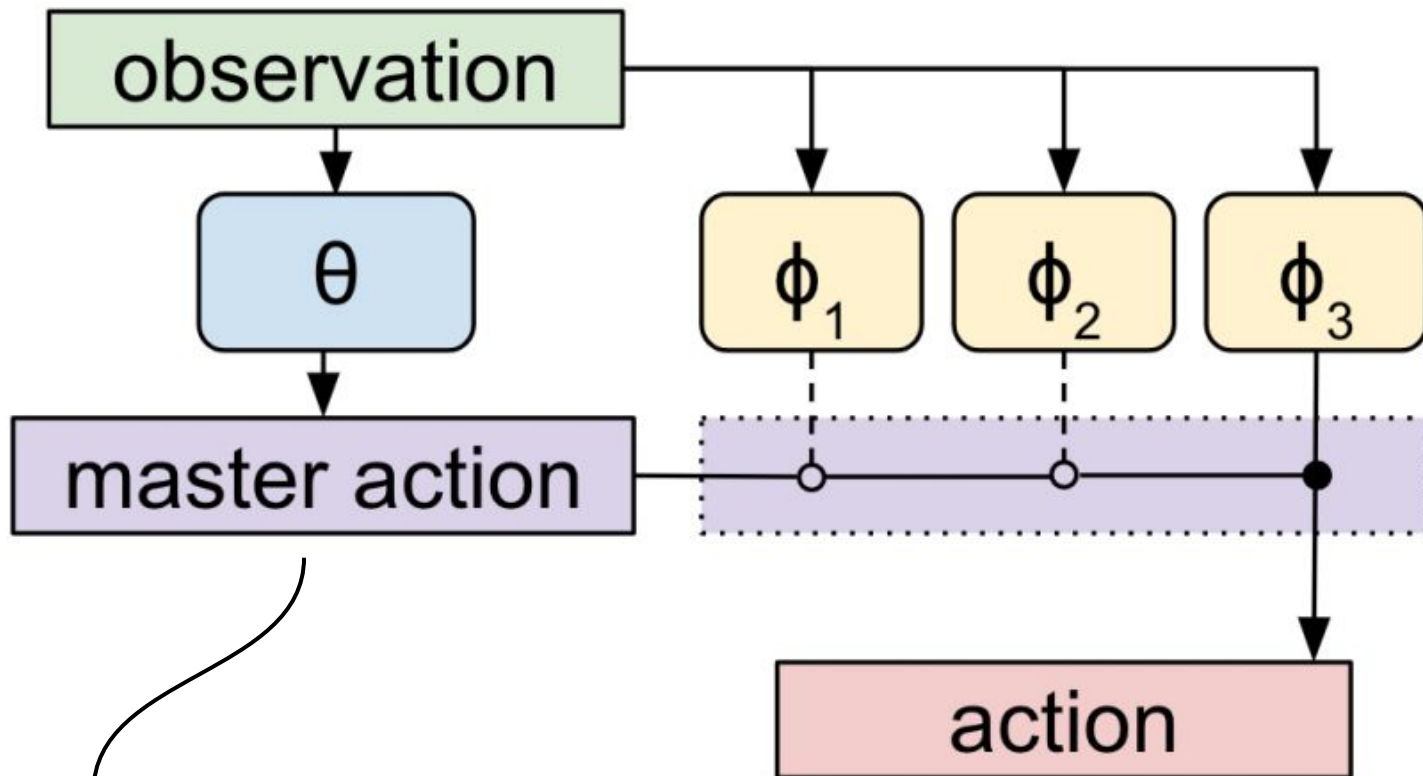
Data-Efficient Hierarchical Reinforcement Learning (NeurIPS 2018)



Meta-Learning Shared Hierarchies (ICLR 2018)

Meta-Learning Shared Hierarchies (MLSH)

Meta-Learning Shared Hierarchies (MLSH)

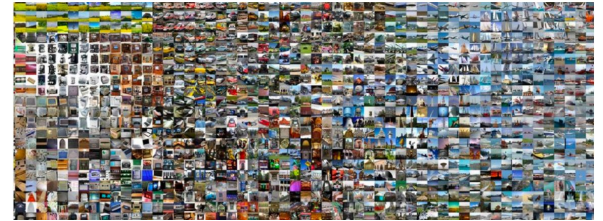


Taken after every
 N steps

Meta-Learning Shared Hierarchies (MLSH)

Computer Vision practice:

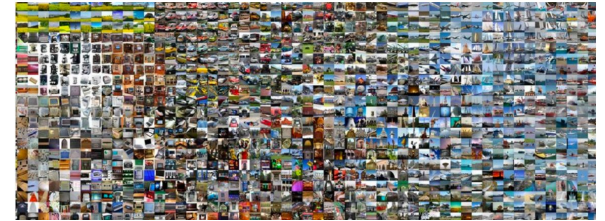
- Train on ImageNet
- Fine tune on actual task



Meta-Learning Shared Hierarchies (MLSH)

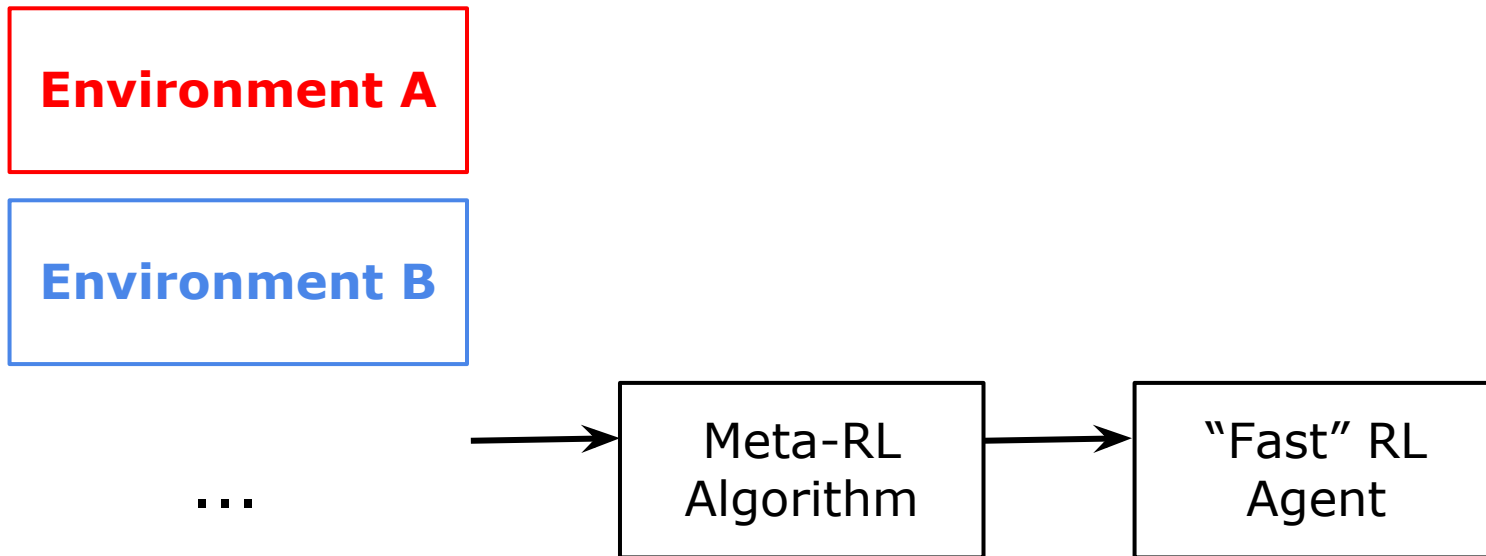
Computer Vision practice:

- Train on ImageNet
- Fine tune on actual task

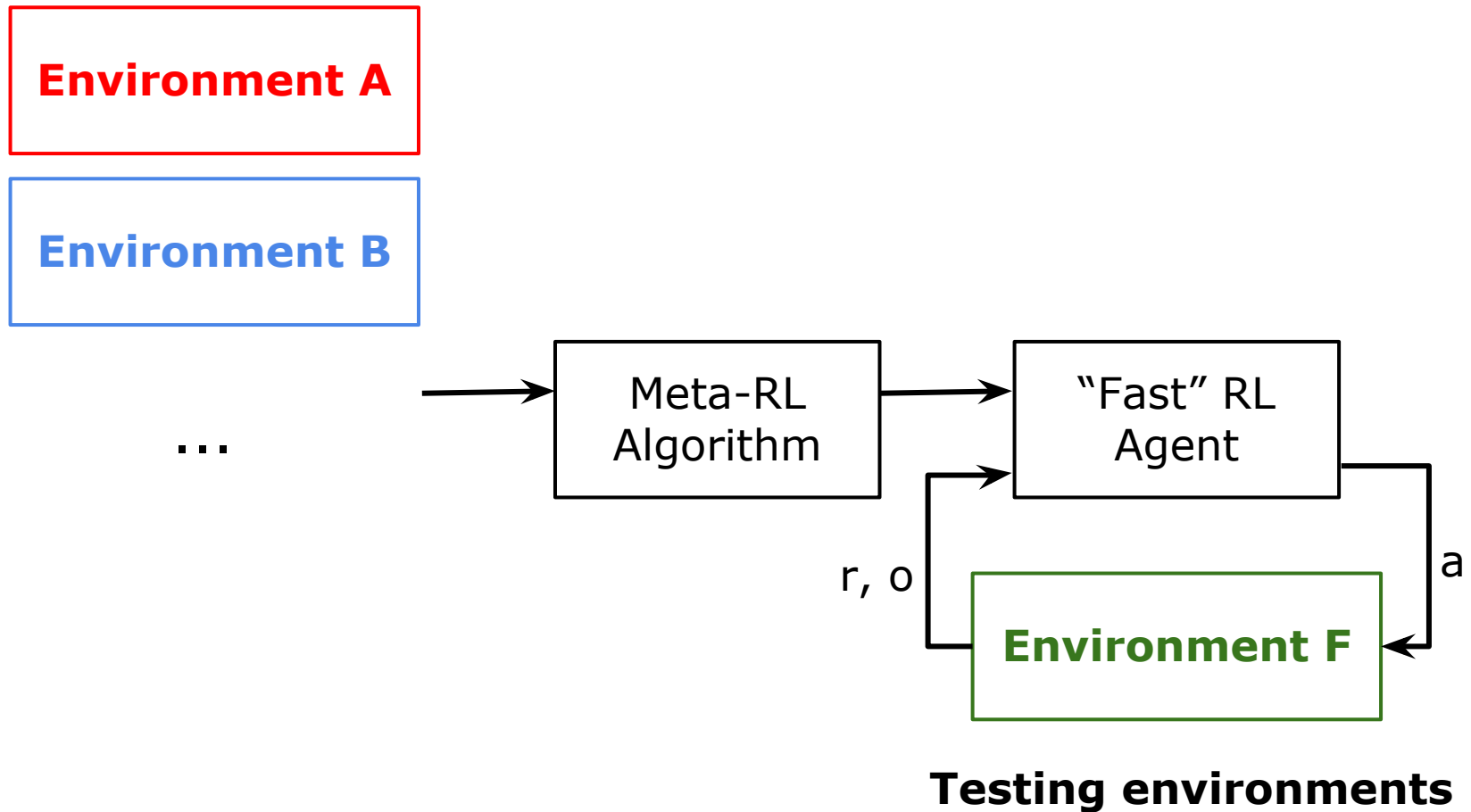


How to generalize this to behavior learning?

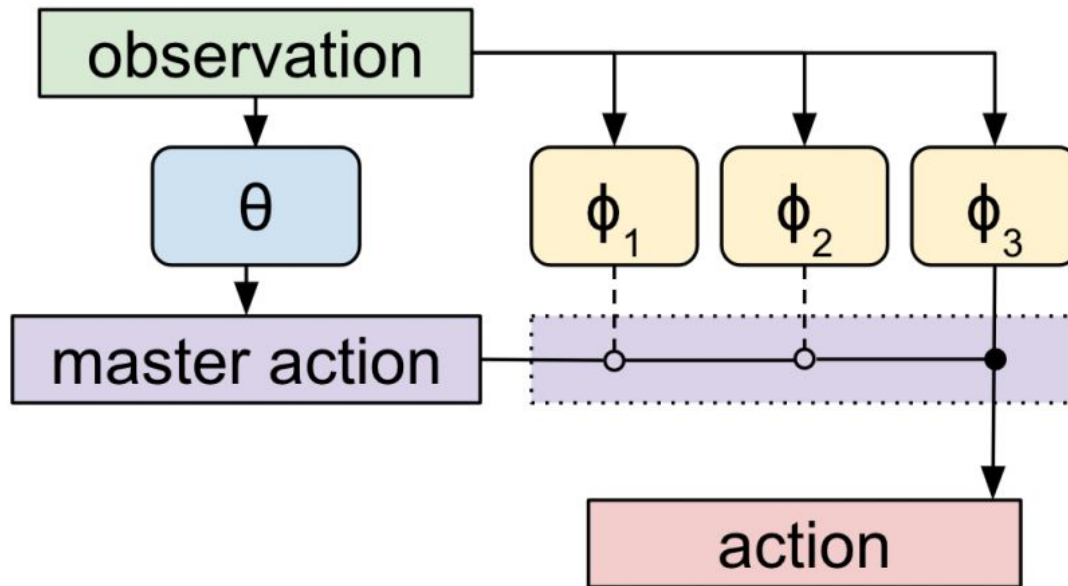
Meta-Learning Shared Hierarchies (MLSH)



Meta-Learning Shared Hierarchies (MLSH)

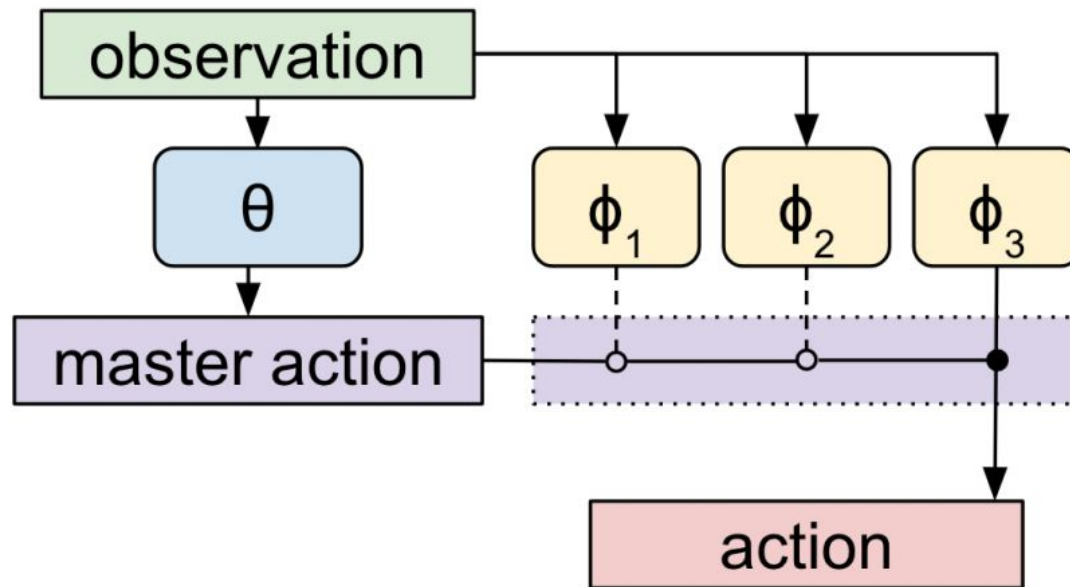


Meta-Learning Shared Hierarchies (MLSH)



GOAL: Find sub-policies that enable fast learning of master policy θ

Meta-Learning Shared Hierarchies (MLSH)



GOAL: Find sub-policies that enable fast learning of master policy θ

$$\text{maximize}_{\phi} E_{M \sim P_M, t=0 \dots T-1} [R]$$

Meta-Learning Shared Hierarchies (MLSH)

Initialize ϕ

repeat

Initialize θ

Sample task $M \sim P_M$

for $w = 0, 1, \dots, W$ (warmup period) **do**

Collect D timesteps of experience using $\pi_{\phi, \theta}$

Update θ to maximize expected return from $1/N$ timescale viewpoint

end for

for $u = 0, 1, \dots, U$

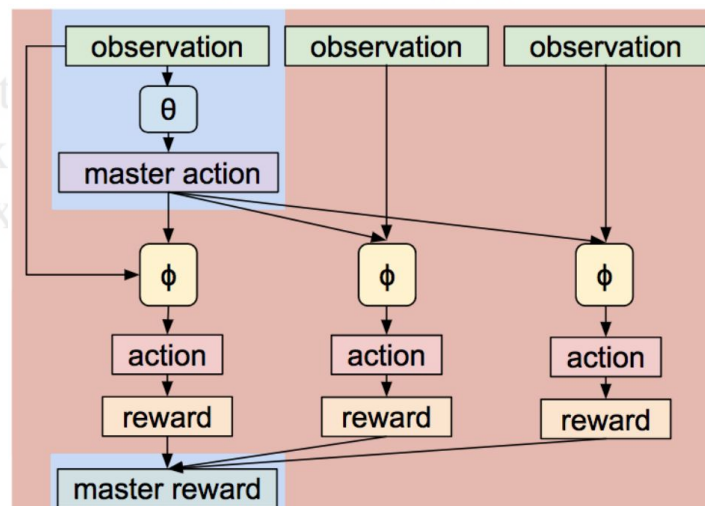
Collect D timesteps

Update θ to max

Update ϕ to max

end for

until convergence



Meta-Learning Shared Hierarchies (MLSH)

Initialize ϕ
repeat

Initialize θ

Sample task $M \sim \mathcal{M}$

for $w = 0, 1, \dots, W$

Collect D timesteps

Update θ to maximize

end for

for $u = 0, 1, \dots, U$ (joint update period) **do**

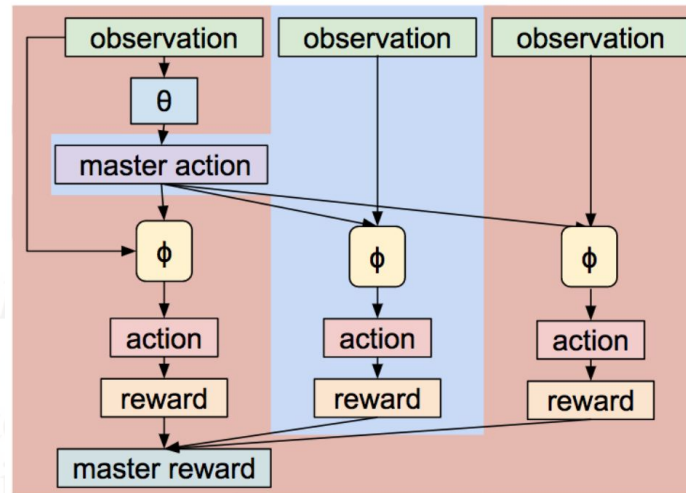
Collect D timesteps of experience using $\pi_{\phi, \theta}$

Update θ to maximize expected return from $1/N$ timescale viewpoint

Update ϕ to maximize expected return from full timescale viewpoint

end for

until convergence



timescale viewpoint

Meta-Learning Shared Hierarchies (MLSH)

Initialize ϕ

repeat

Initialize θ

Sample task $M \sim P_M$

for $w = 0, 1, \dots, W$ (warmup period) **do**

Collect D timesteps of experience using $\pi_{\phi, \theta}$

Update θ to maximize expected return from $1/N$ timescale viewpoint

end for

for $u = 0, 1, \dots, U$ (joint update period) **do**

Collect D timesteps of experience using $\pi_{\phi, \theta}$

Update θ to maximize expected return from $1/N$ timescale viewpoint

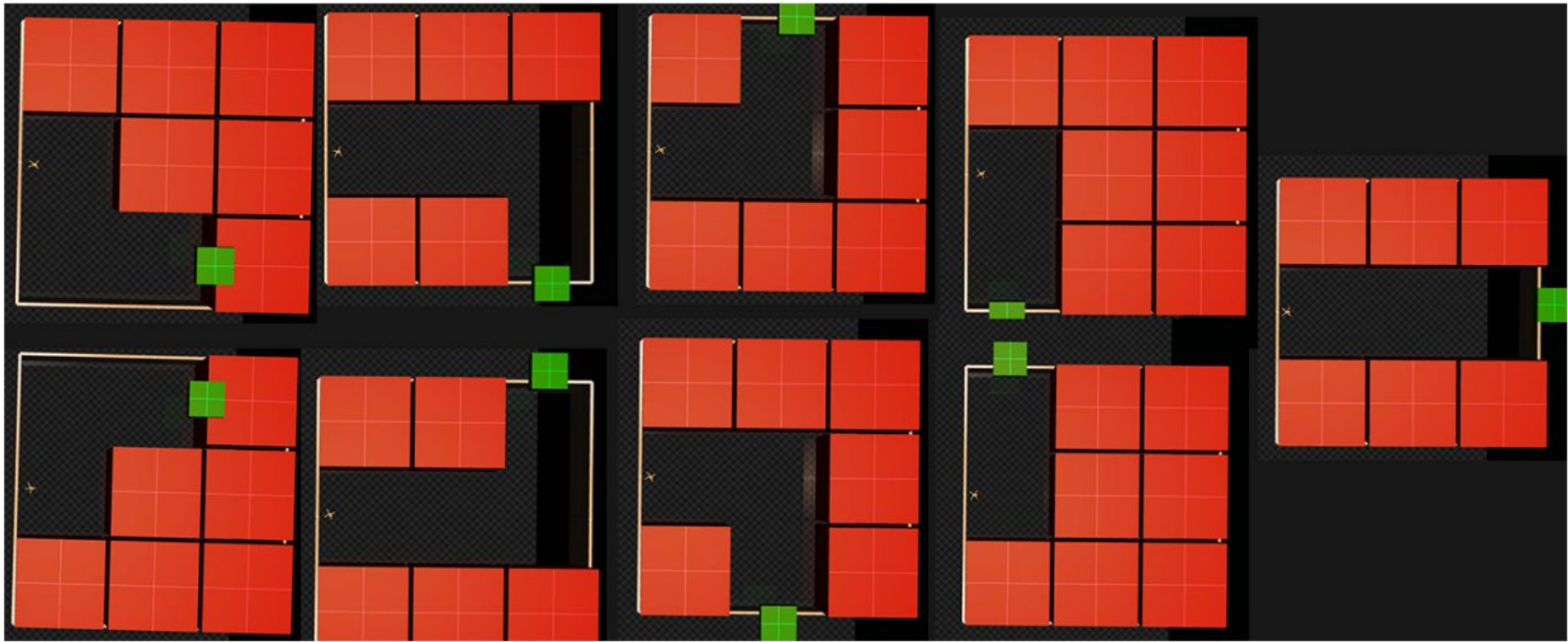
Update ϕ to maximize expected return from full timescale viewpoint

end for

until convergence

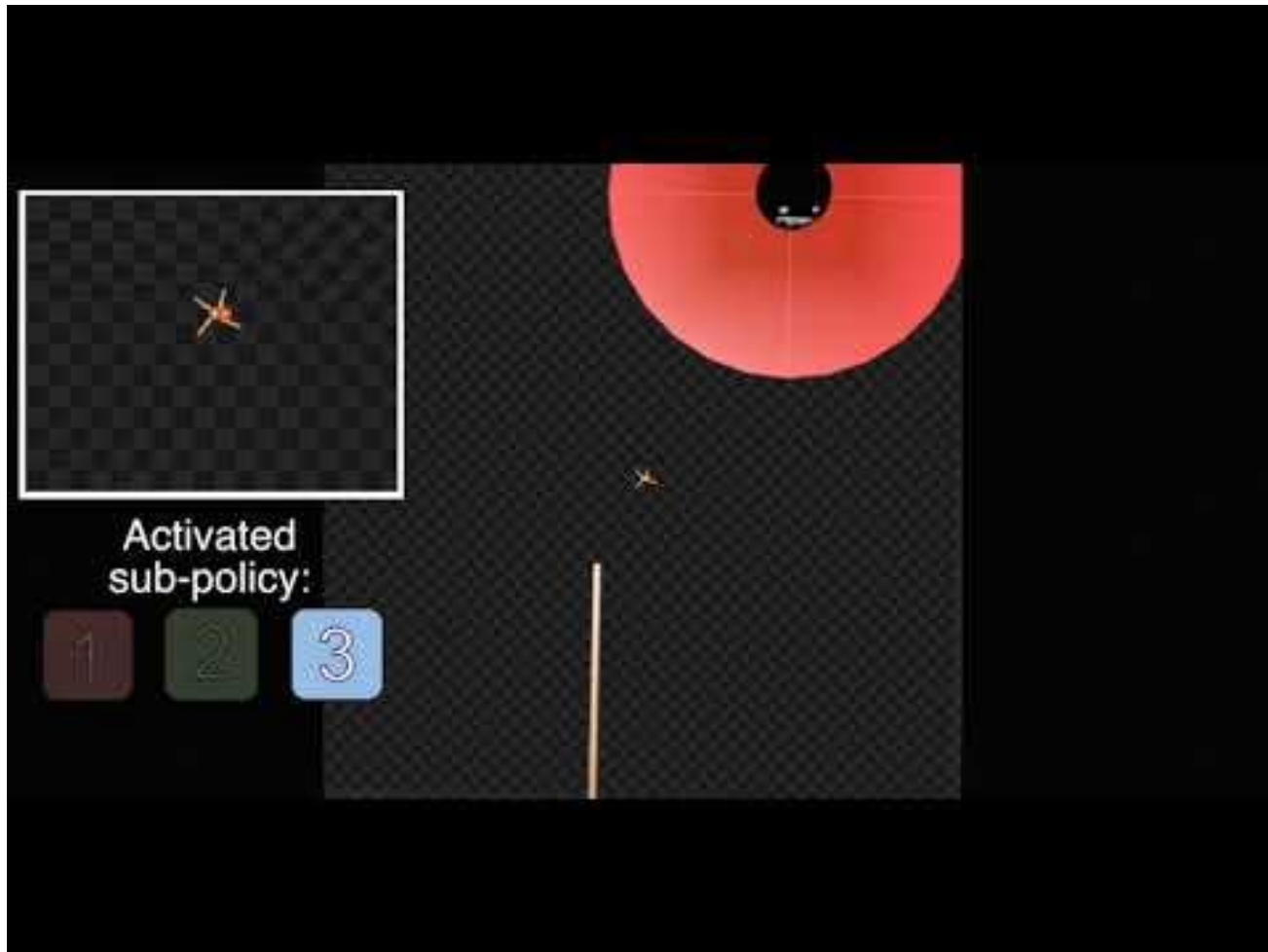
Meta-Learning Shared Hierarchies (MLSH)

Ant Two-walks



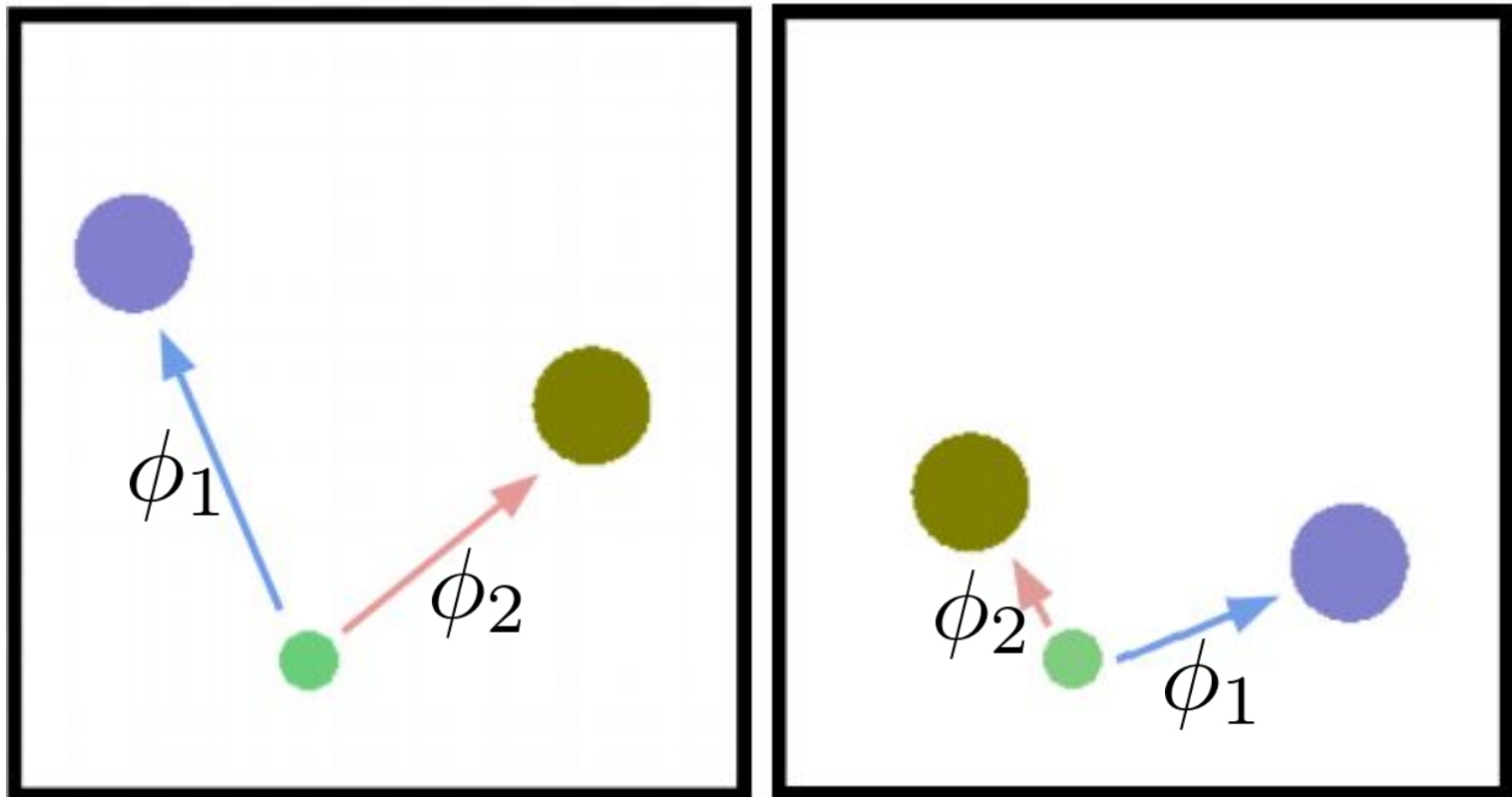
Meta-Learning Shared Hierarchies (MLSH)

Ant Obstacle Course



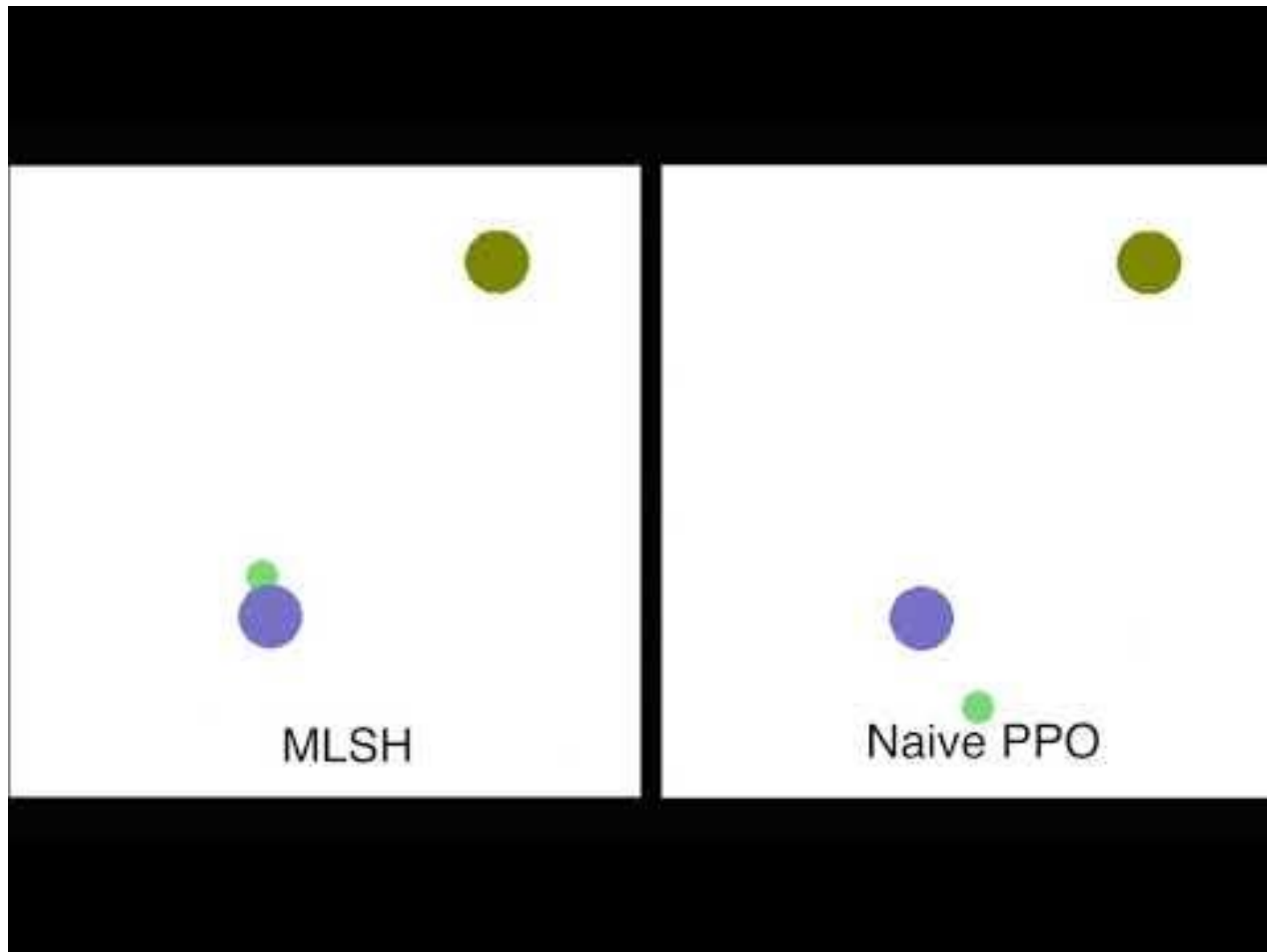
Meta-Learning Shared Hierarchies (MLSH)

Movement Bandits



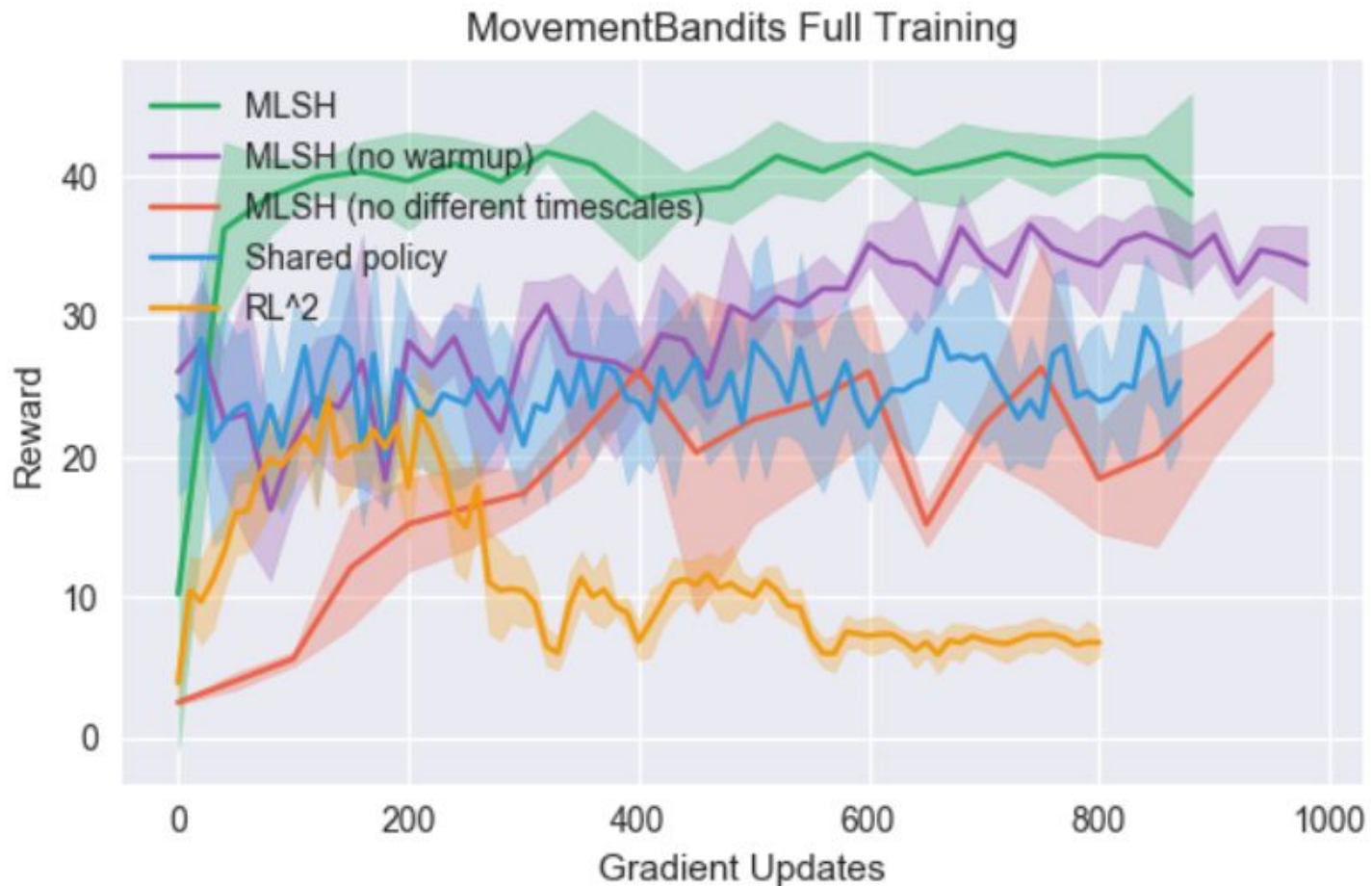
Meta-Learning Shared Hierarchies (MLSH)

Comparison



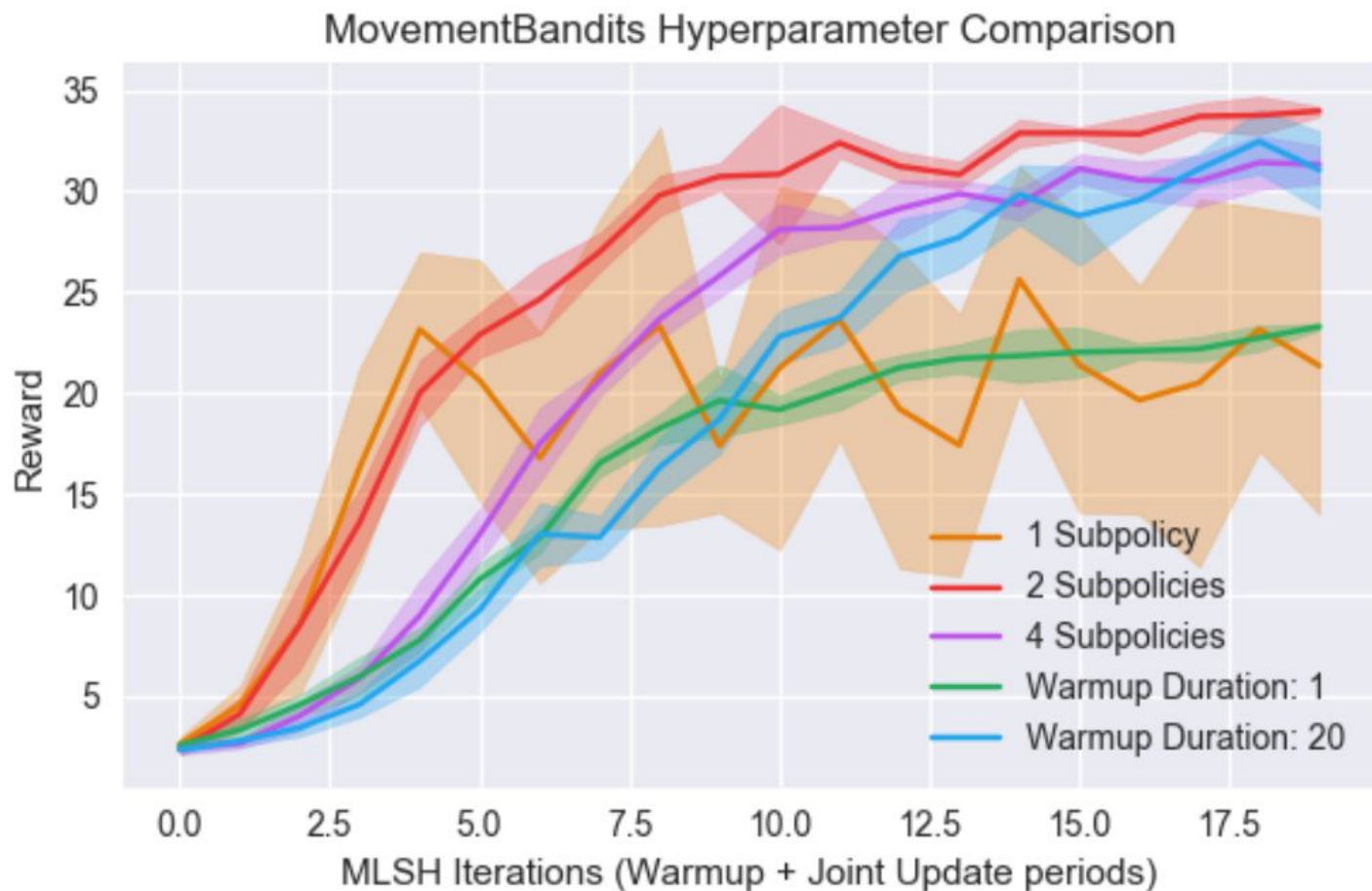
Meta-Learning Shared Hierarchies (MLSH)

Ablative Analysis



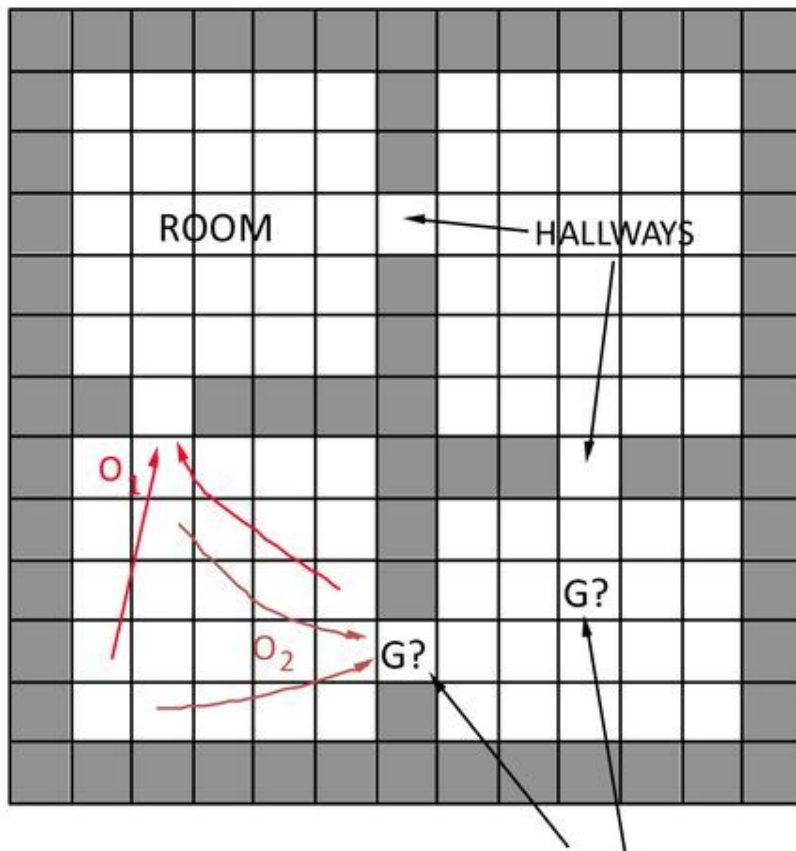
Meta-Learning Shared Hierarchies (MLSH)

Ablative Analysis



Meta-Learning Shared Hierarchies (MLSH)

Four Rooms

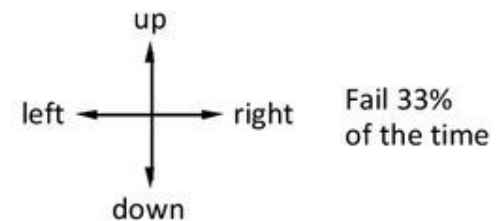


Goal states are given a terminal value of 1

4 rooms

4 hallways

4 unreliable primitive actions



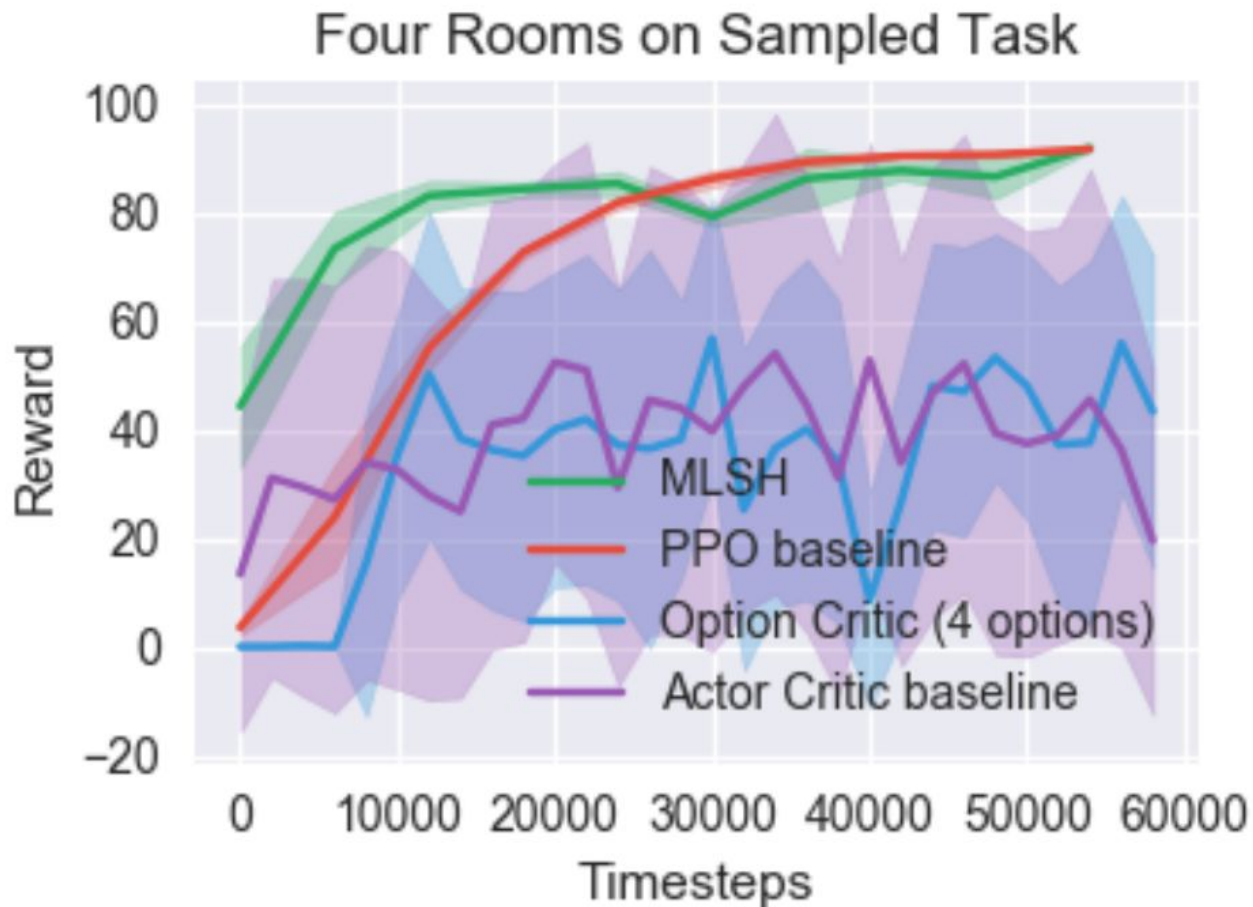
8 multi-step options
(to each room's 2 hallways)

Given goal location, quickly plan shortest route

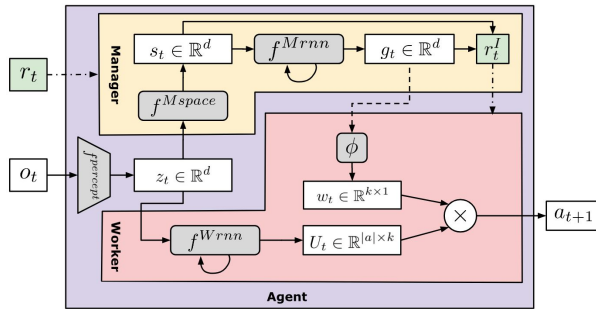
All rewards zero
 $\gamma = .9$

Meta-Learning Shared Hierarchies (MLSH)

Comparison



Summary

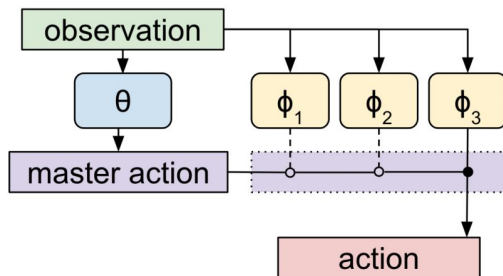
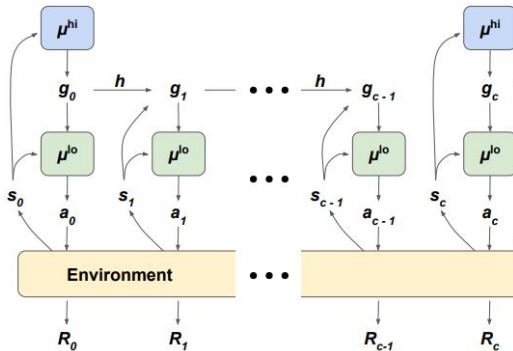


FUN

- Directional goals
- Dilated RNN
- Transition Policy Gradient

HIRO

- Absolute goals in observation space
- Data-efficient
- Off-policy label correction



MLSH

- Generalization in RL algorithm
- Inspired from "Options" framework

Discussion

- How to decide temporal resolution (i.e. c, N)?
- Do we need discrete # of sub-policies?
- Future prospects of HRL? More hierarchies?

Thank you for your attention!

Any Questions?

Let's go and have lunch!

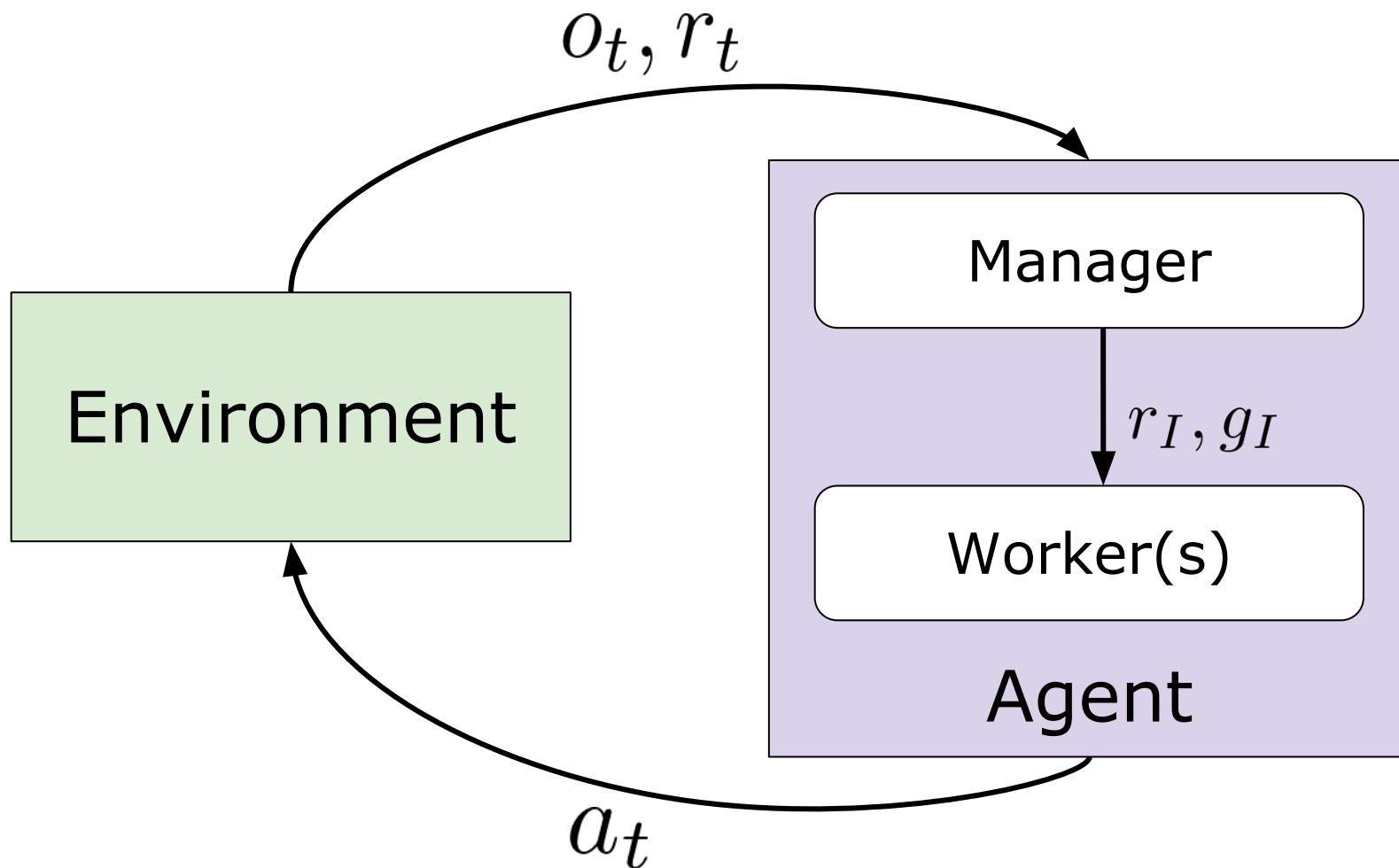


References

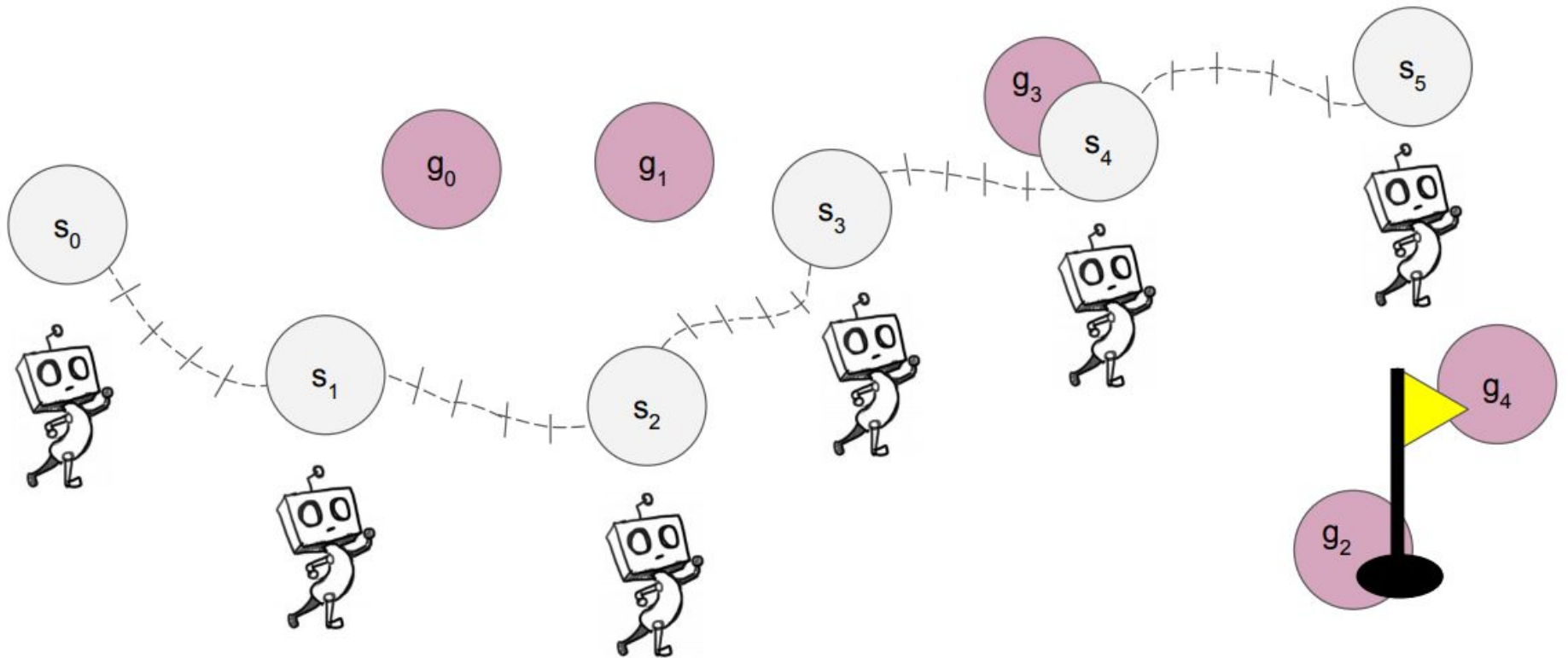
- Vezhnevets, A.S., Osindero, S., Schaul, T., Heess, N., Jaderberg, M., Silver, D., & Kavukcuoglu, K. (2017). **FeUdal Networks for Hierarchical Reinforcement Learning**. *ICML*.
- Nachum, O., Gu, S., Lee, H., & Levine, S. (2018). **Data-Efficient Hierarchical Reinforcement Learning**. *NeurIPS*.
- Frans, K., Ho, J., Chen, X., Abbeel, P., & Schulman, J. (2018). **Meta Learning Shared Hierarchies**. *CoRR*, *abs/1710.09767*.

Appendix

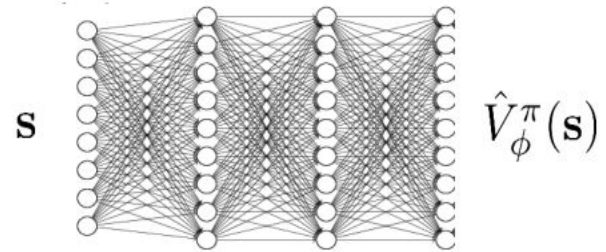
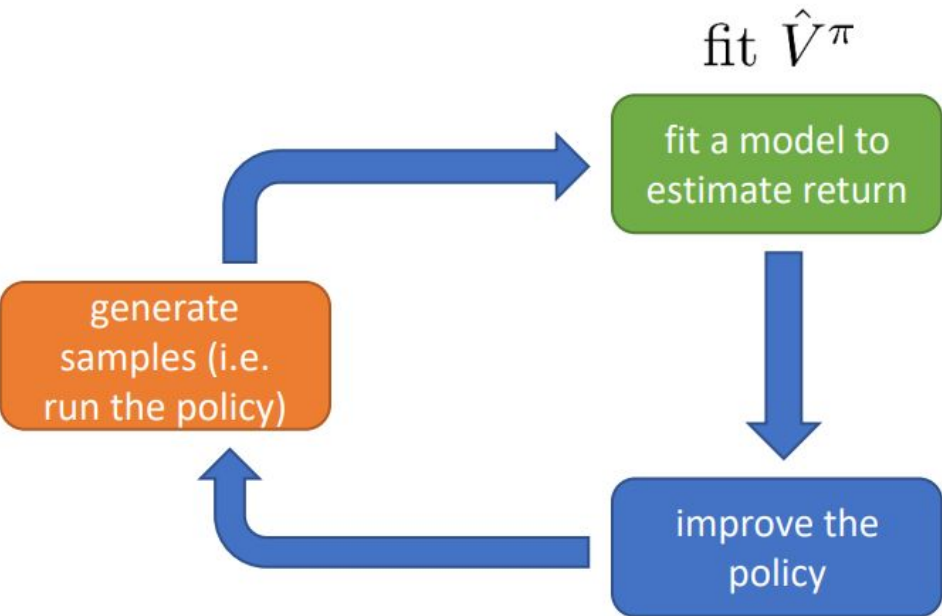
Hierarchical RL



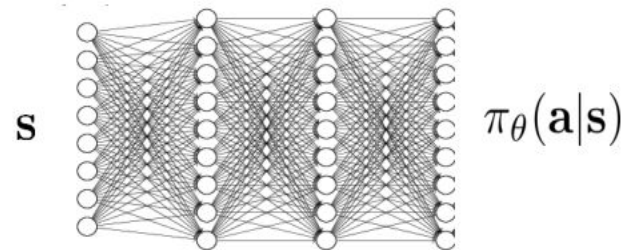
Hierarchical RL



Detour: A2C



update \hat{V}_ϕ^π using target $r + \gamma \hat{V}_\phi^\pi(\mathbf{s}')$



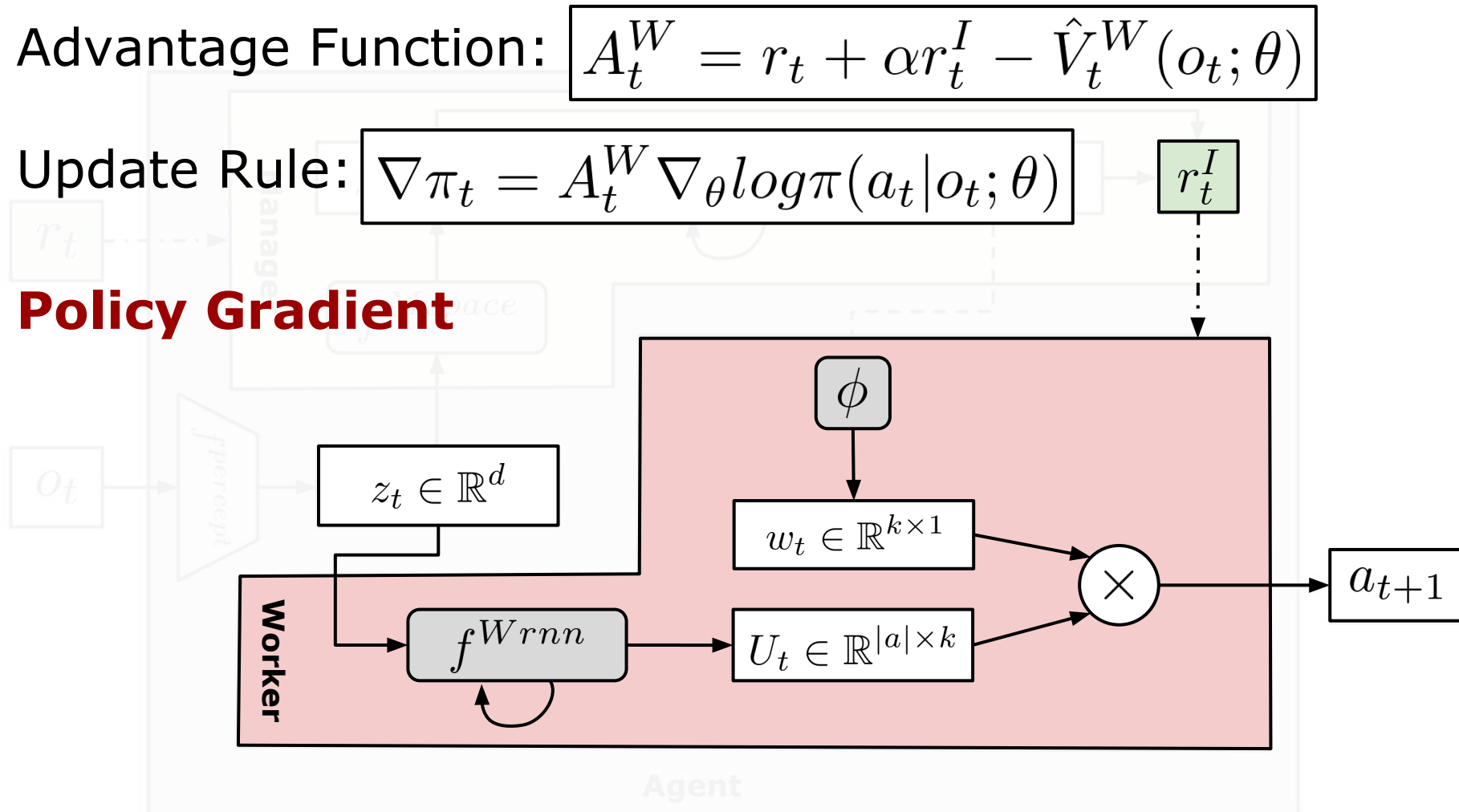
$$\begin{aligned} \text{evaluate } \hat{A}^\pi(\mathbf{s}, \mathbf{a}) &= r(\mathbf{s}, \mathbf{a}) + \gamma \hat{V}_\phi^\pi(\mathbf{s}') - \hat{V}_\phi^\pi(\mathbf{s}) \\ \nabla_\theta J(\theta) &\approx \nabla_\theta \log \pi_\theta(\mathbf{a}|\mathbf{s}) \hat{A}^\pi(\mathbf{s}, \mathbf{a}) \\ \theta &\leftarrow \theta + \alpha \nabla_\theta J(\theta) \end{aligned}$$

FeUdal Networks (FUN)

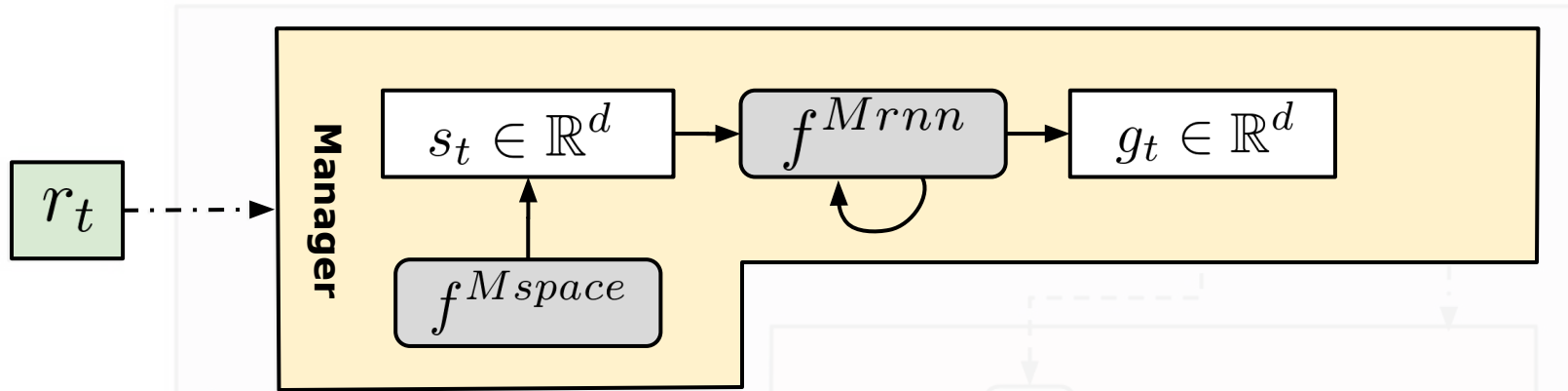
Advantage Function: $A_t^W = r_t + \alpha r_t^I - \hat{V}_t^W(o_t; \theta)$

Update Rule: $\nabla \pi_t = A_t^W \nabla_{\theta} \log \pi(a_t | o_t; \theta)$

Policy Gradient



FeUdal Networks (FUN)



Advantage Function: $A_t^M = r_t - \hat{V}_t^M(o_t; \theta)$

Update Rule: $\nabla g_t = A_t^M \nabla_{\theta} d_{cos}(s_{t+c} - s_t, g_t(\theta))$

Transition Policy Gradient

FeUdal Networks (FUN)

Transition Policy Gradient

$$\begin{aligned}\nabla_{\theta} g_t &= \mathbb{E}_{\pi_{t,\theta}} [(R_t - V(s_t)) \nabla_{\theta} \log(\pi_{t,\theta}^{TP}(s_{t+c}|s_t))] \\ &= \mathbb{E} [(R_t - V(s_t)) \nabla_{\theta} \log(p(s_{t+c}|s_t, \theta))]\end{aligned}$$

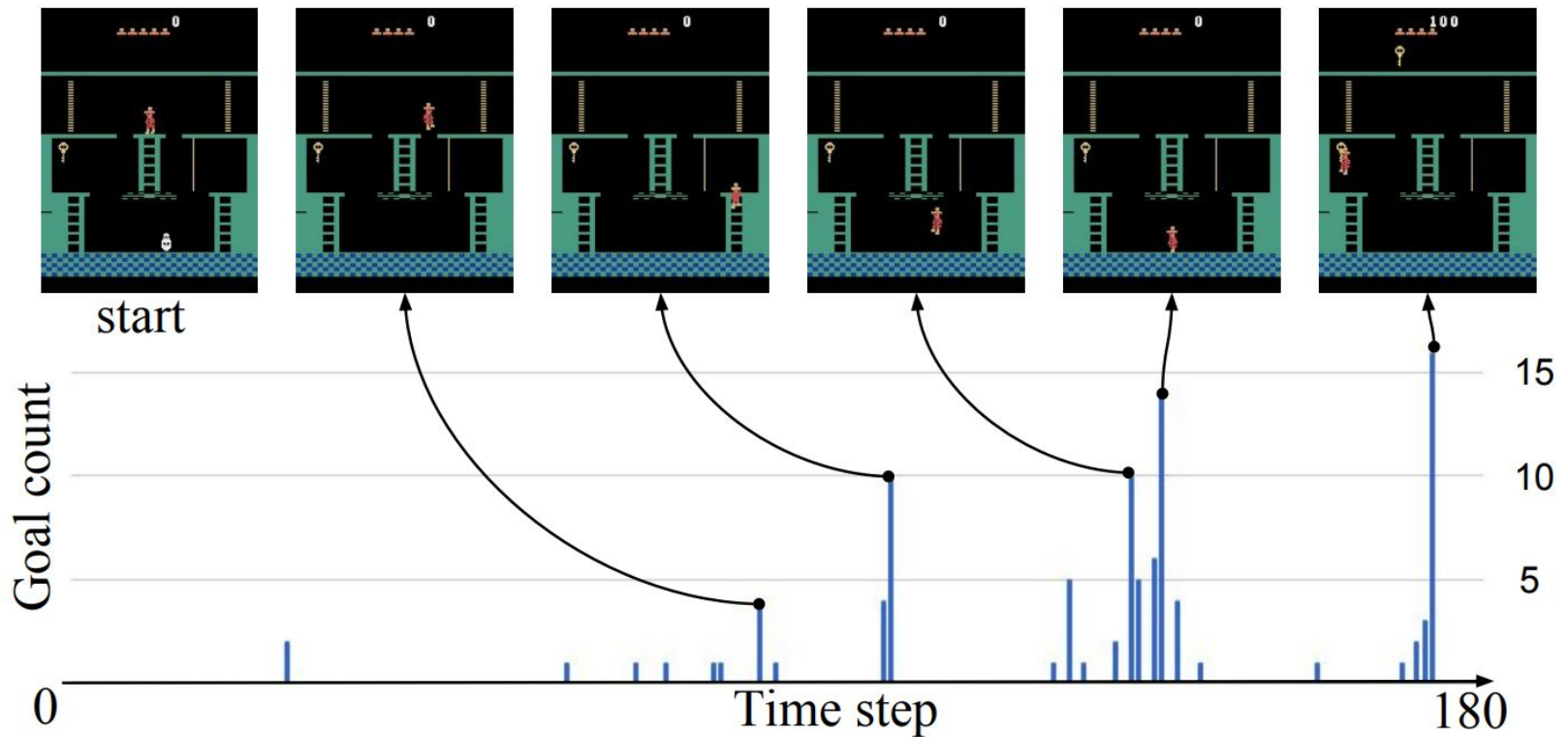
Assumption:

- Worker will eventually learn to follow the goal directions
- Direction in state-space follows von Mises-Fisher distribution

$$p(s_{t+c}|s_t, \theta) \propto \exp(d_{\cos}(s_{t+c} - s_t, g_t(\theta)))$$

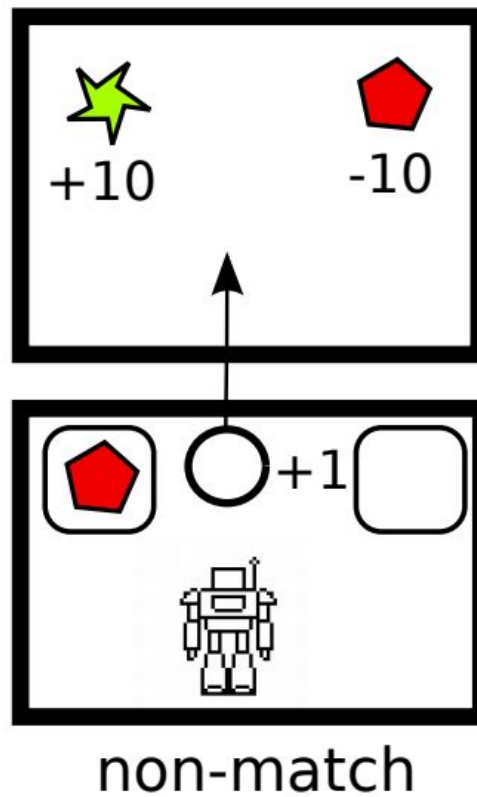
FeUdal Networks (FUN)

Learnt sub-goals by Manager



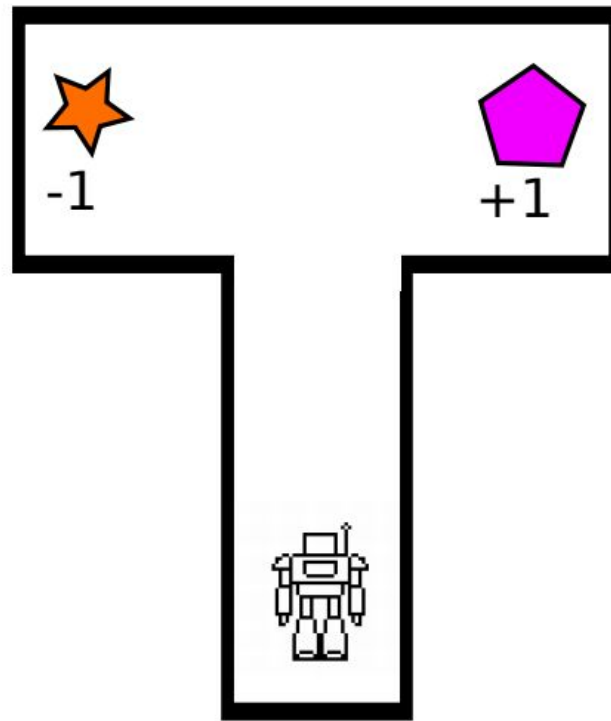
FeUdal Networks (FUN)

Memory Task: Non-Match



FeUdal Networks (FUN)

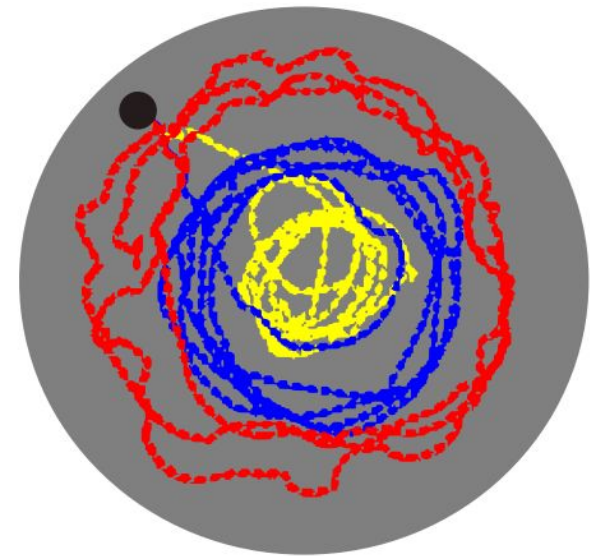
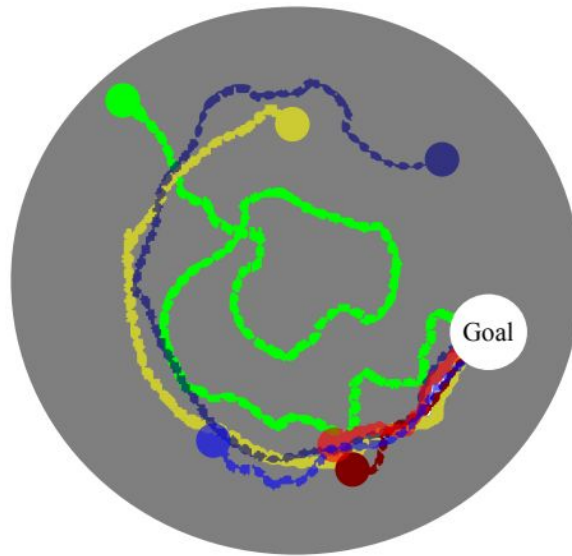
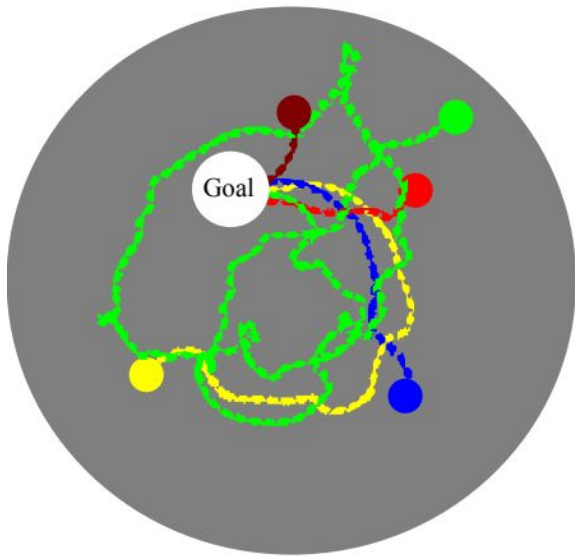
Memory Task: T-Maze



T-maze

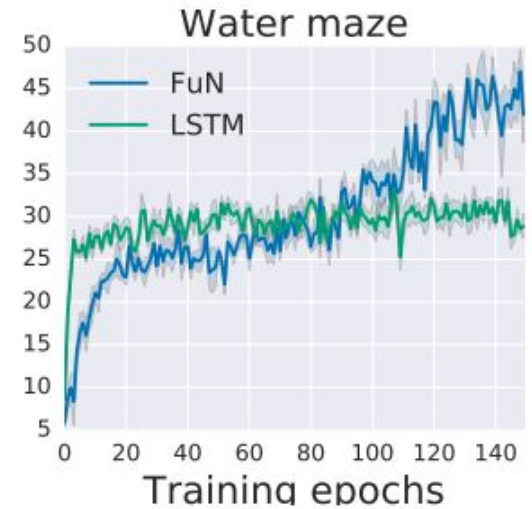
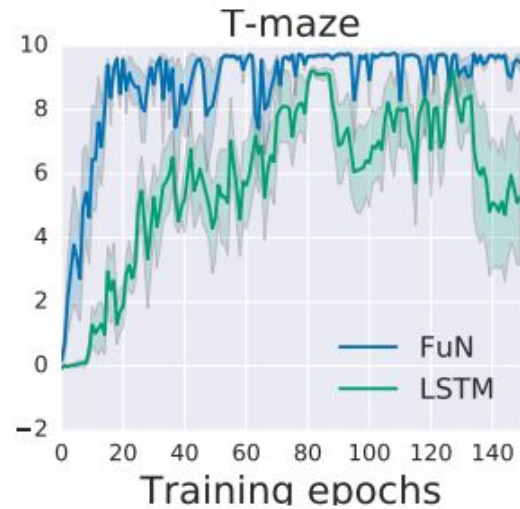
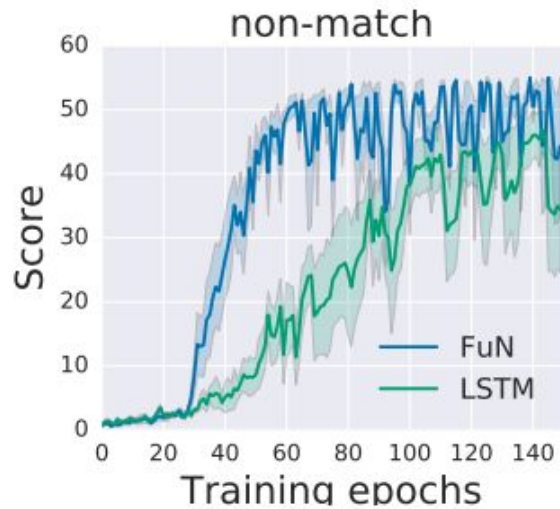
FeUdal Networks (FUN)

Memory Task: Water-Maze



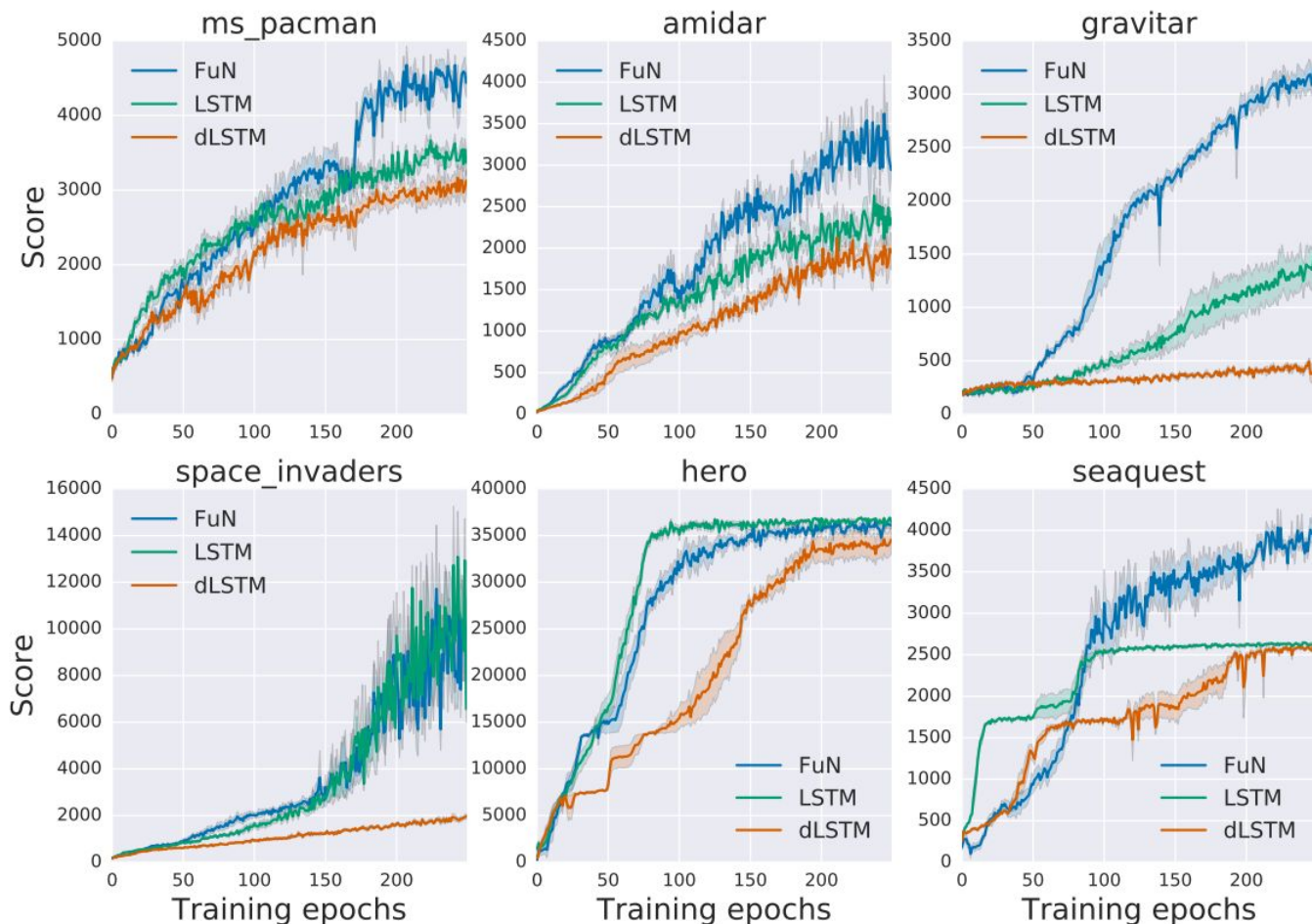
FeUdal Networks (FUN)

Comparison



FeUdal Networks (FUN)

Comparison



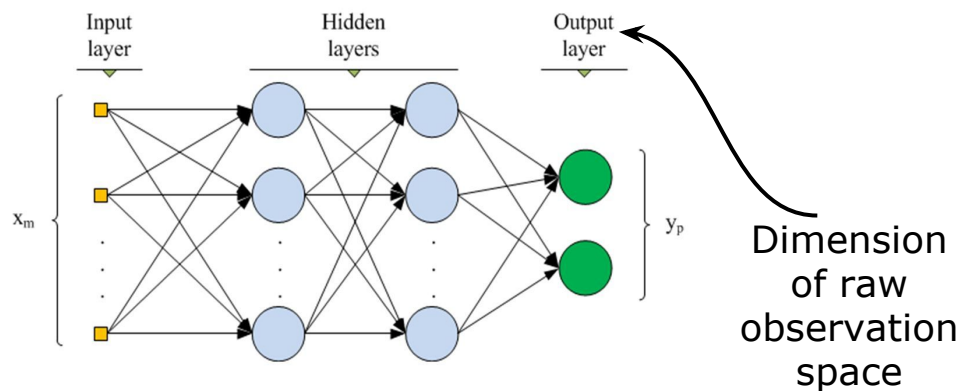
Data-Efficient HRL (HIRO)

Network Structure: TD3



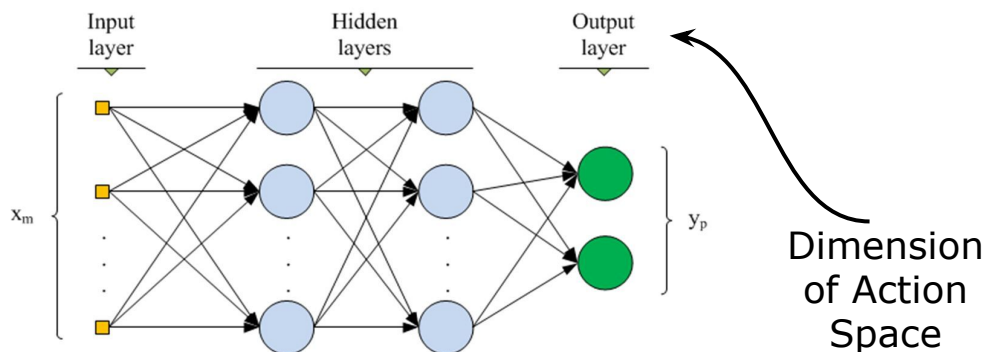
Manager

Actor-Critic with
2-layer MLP each



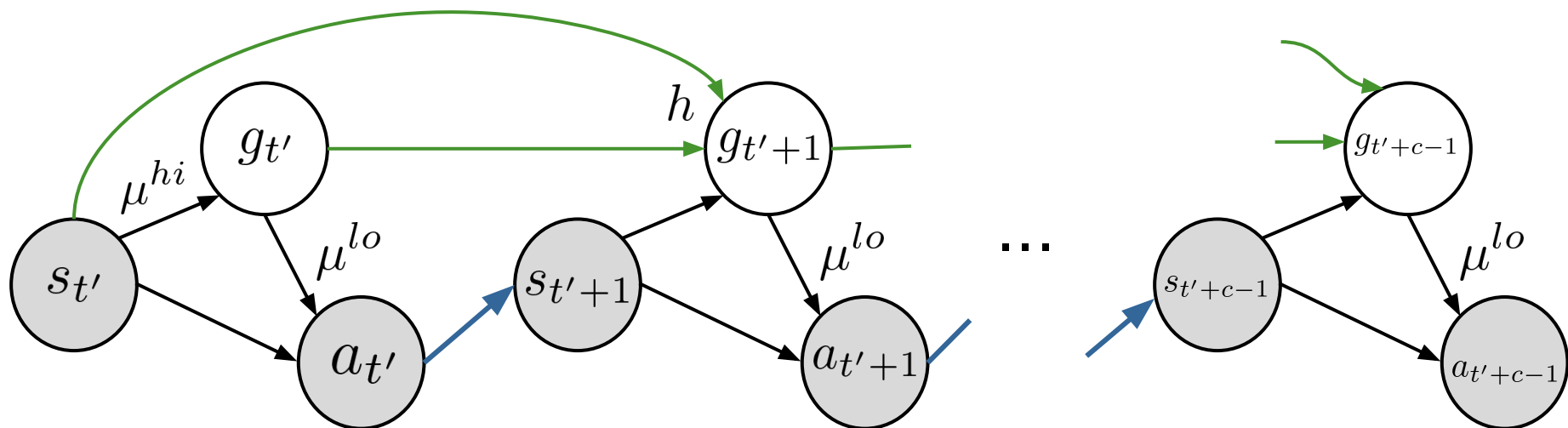
Worker

Actor-Critic with
2-layer MLP each



Data-Efficient HRL (HIRO)

Off-Policy Correction for Manager



$$\tilde{g}_{t'} = \operatorname{argmax}_{\tilde{g}_{t'}} \mu^{lo}(a_{t':t'+c-1} | s_{t':t'+c-1}, \tilde{g}_{t':t'+c-1})$$

$$\text{where } \tilde{g}_{t'+1} = h(s_{t'}, \tilde{g}_{t'}, s_{t'+1})$$

Data-Efficient HRL (HIRO)

Off-Policy Correction for Manager

$$\begin{aligned}\tilde{g}_{t'} &= \operatorname{argmax}_{\tilde{g}_{t'}} \mu^{lo}(a_{t':t'+c-1} | s_{t':t'+c-1}, \tilde{g}_{t':t'+c-1}) \\ &= \operatorname{argmax}_{\tilde{g}_{t'}} \underbrace{\log(\mu^{lo}(a_{t':t'+c-1} | s_{t':t'+c-1}, \tilde{g}_{t':t'+c-1}))}_{\alpha - \frac{1}{2} \sum_{i=t'}^{t'+c-1} \|a_i - \mu^{lo}(s_i, \tilde{g}_i)\|_2^2 + \text{constant}}\end{aligned}$$

Approximately solved by generating candidate goals $\tilde{g}_{t'}$

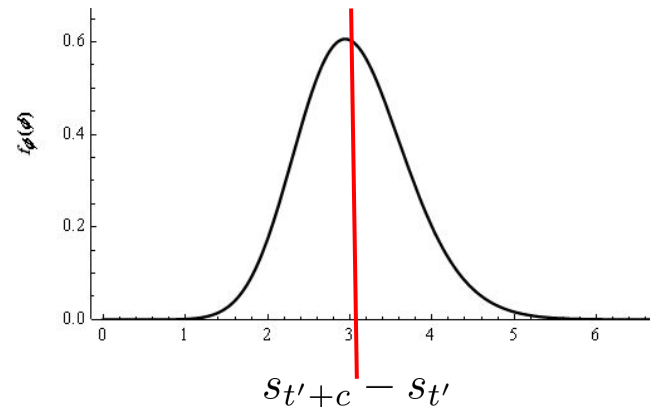
Data-Efficient HRL (HIRO)

Off-Policy Correction for Manager

$$\tilde{g}_{t'} = \operatorname{argmax}_{\tilde{g}_{t'}} \mu^{lo}(a_{t':t'+c-1} | s_{t':t'+c-1}, \tilde{g}_{t':t'+c-1})$$

Approximately solved by generating candidate goals $\tilde{g}_{t'}$:

- Original goal given: $g_{t'}$
- Absolute goal based on transition observed: $s_{t'+c} - s_{t'}$
- Randomly sampled candidates:



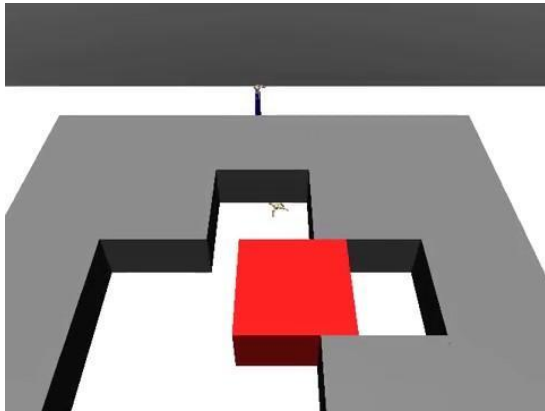
Data-Efficient HRL (HIRO)

Training

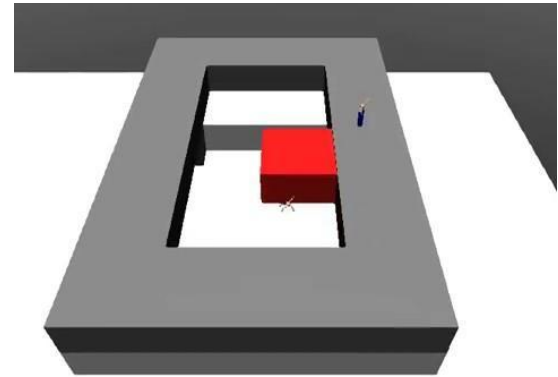
1. Collect experience $s_t, g_t, a_t, R_t, \dots$.
2. Train μ^{lo} with experience transitions $(s_t, g_t, a_t, r_t, s_{t+1}, g_{t+1})$ using g_t as additional state observation and reward given by goal-conditioned function $r_t = r(s_t, g_t, a_t, s_{t+1}) = -\|s_t + g_t - s_{t+1}\|_2$.
3. Train μ^{hi} on temporally-extended experience $(s_t, \tilde{g}_t, \sum R_{t:t+c-1}, s_{t+c})$, where \tilde{g}_t is re-labelled high-level action to maximize probability of past low-level actions $a_{t:t+c-1}$.
4. Repeat.

Data-Efficient HRL (HIRO)

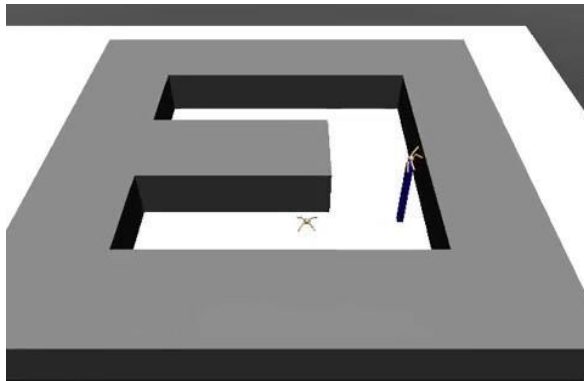
Environments



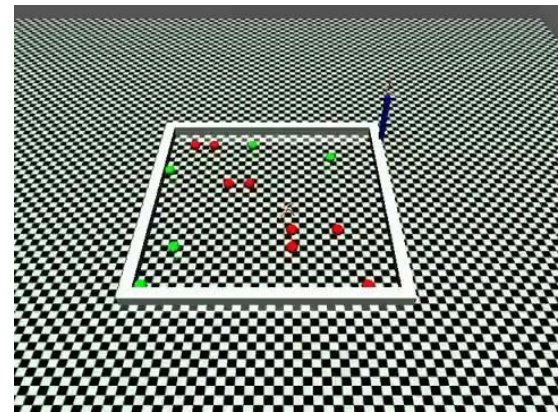
Ant Push



Ant Fall



Ant Maze



Ant Gather

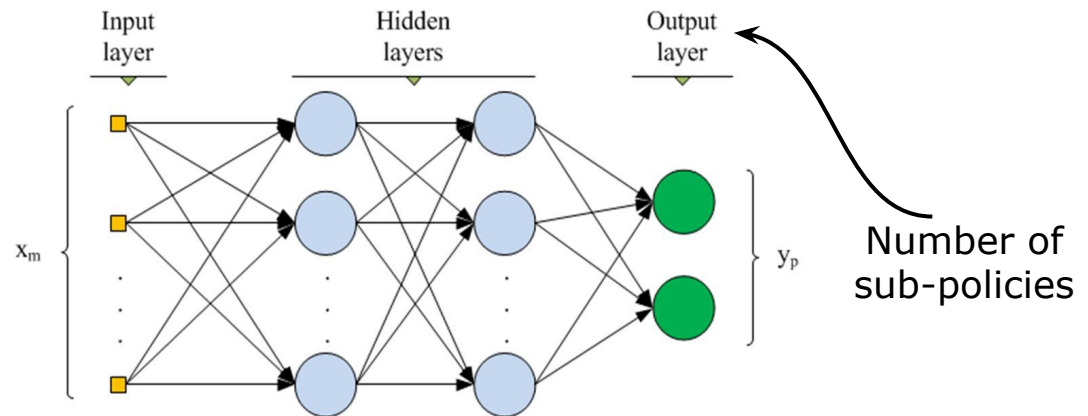
Meta-Learning Shared Hierarchies (MLSH)

Network Structure: PPO



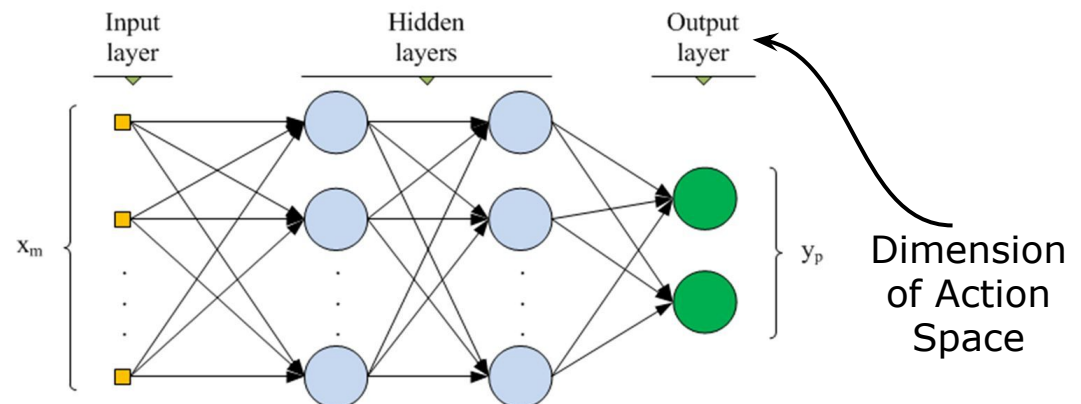
Manager

2-layer MLP with 64 hidden units



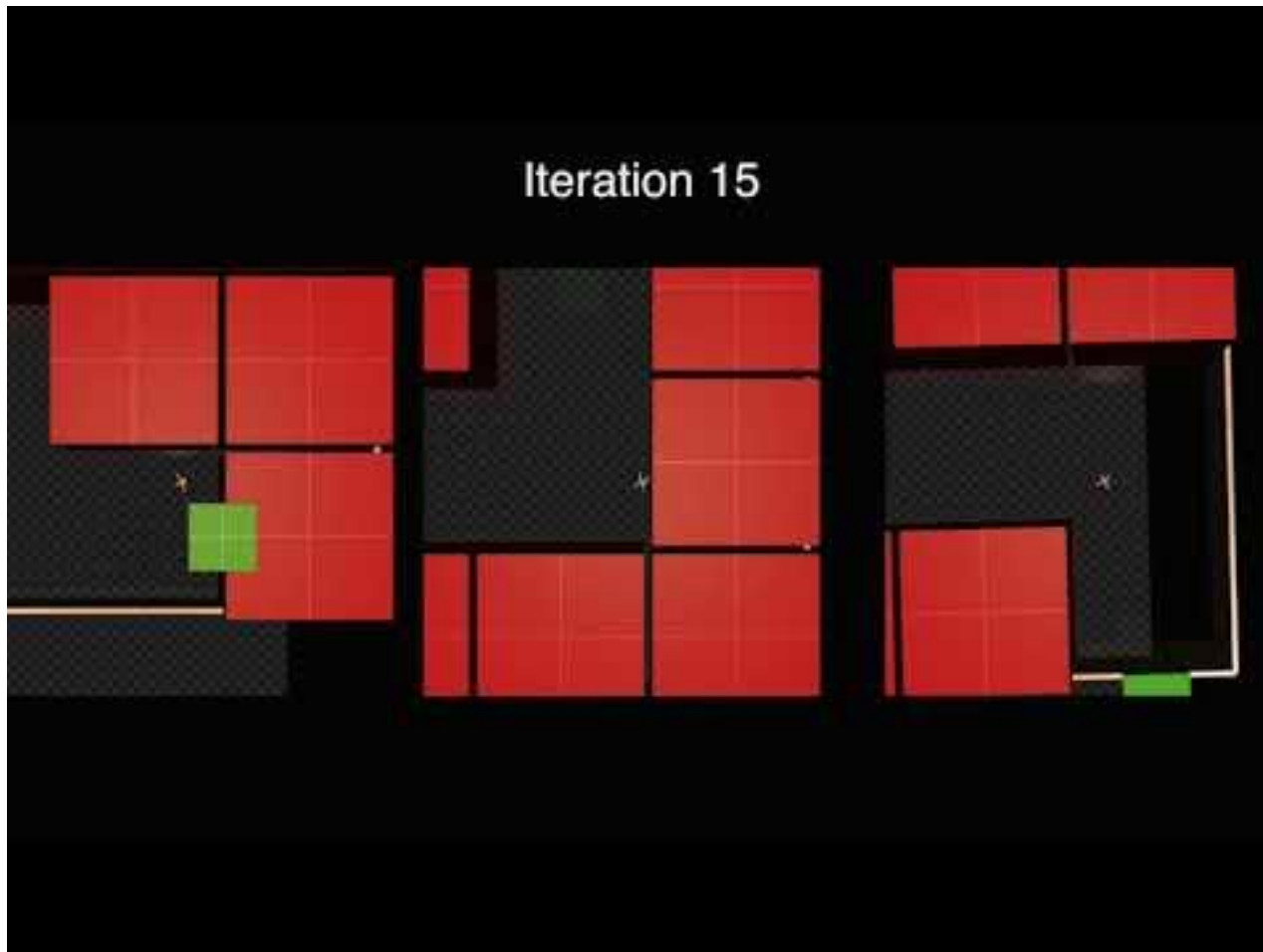
Each sub-policy

2-layer MLP with 64 hidden units



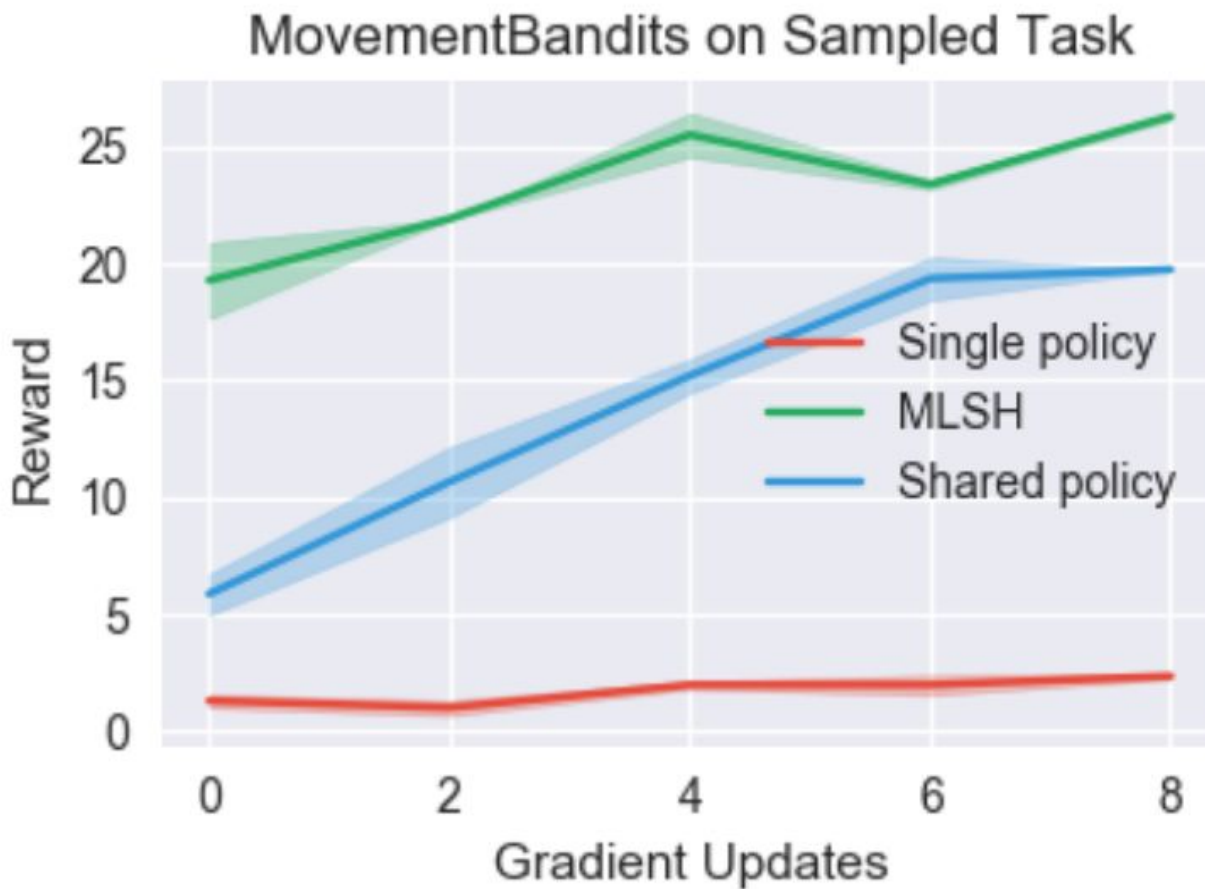
Meta-Learning Shared Hierarchies (MLSH)

Training



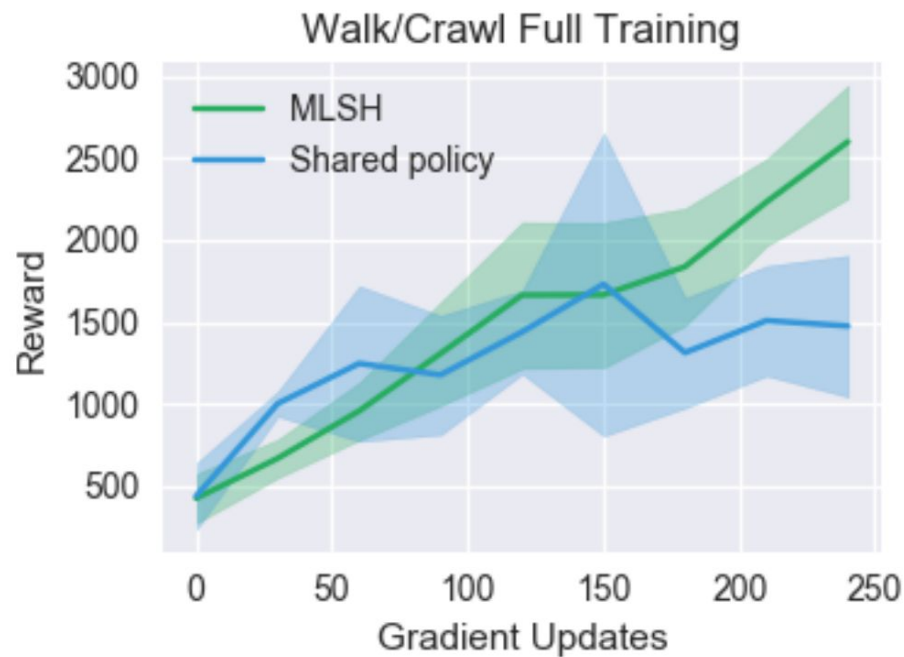
Meta-Learning Shared Hierarchies (MLSH)

Comparison



Meta-Learning Shared Hierarchies (MLSH)

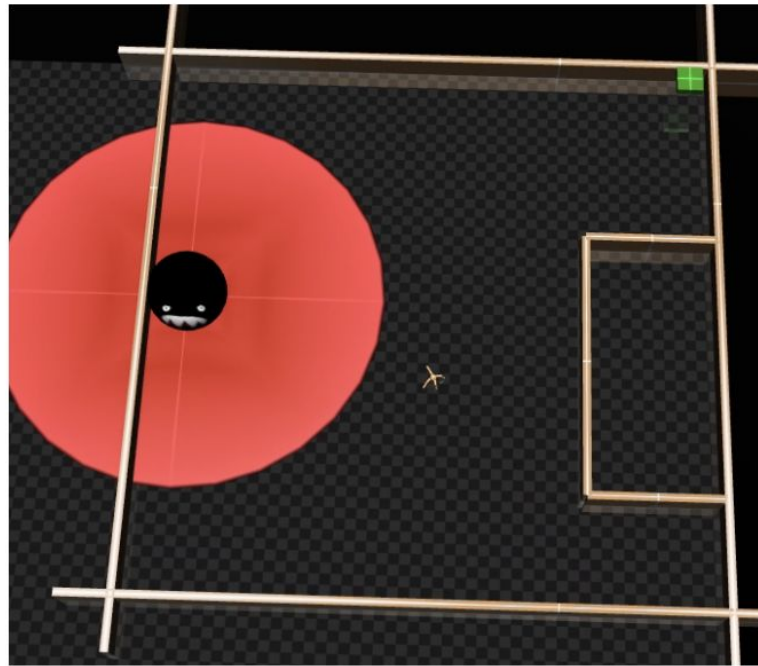
Comparison



Reward on Walk/Crawl combination task	
MLSH Transfer	14333
Shared Policy Transfer	6055
Single Policy	-643

Meta-Learning Shared Hierarchies (MLSH)

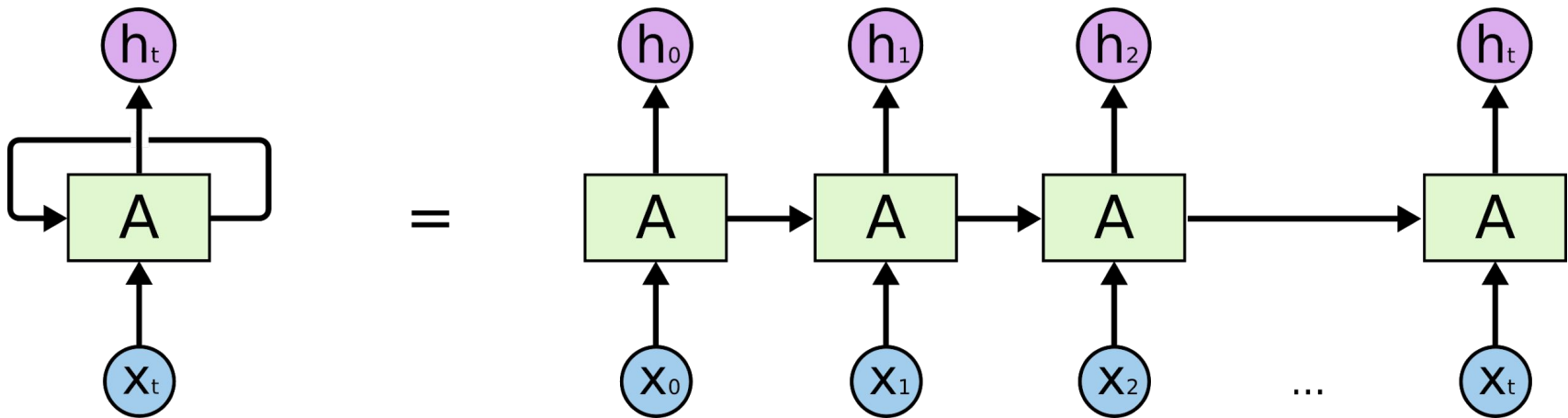
Comparison



Reward on Ant Obstacle task	
MLSH Transfer	193
Single Policy	0

Recurrent Neural Network

- Useful when input data is sequential (such as in speech recognition, language modelling)



Stochastic NN for HRL (SNN4HRL)

Aims to learn useful skills during pre-training and then leverage them for learning faster in future tasks

Variational Information Maximizing Exploration (VIME)

Exploration based on maximizing information gain about agent's belief of the environment