Machine Learning for Robotics Intelligent Systems Series Lecture 12

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Reminder of Actor critics and some tricks what people use.

- Example A3C (Asynchronous Advantage Actor Critic) https://arxiv.org/abs/1602.01783
- See "Deep RL Tutorial NIPS 2016" by D. Silver Slides 37ff.

To compute derivatives of networks:

- see Lecture 5. Slides 24 onwards
- or use Automatic Differentiation
- e.g. implemented in tensorflow, theano and many more.
- these frameworks also implement improved stochastic gradient methods, such as RMS-Prop, Adam etc.
- Tensorflow: very short tutorial: http://cv-tricks.com/artificial-intelligence/deep-learning/ deep-learning-frameworks/tensorflow-tutorial

PGPE: Policy gradient by parameter exploration

by Sehnke, Osendorfer , Rückstieß, Graves, Peters and Schmidhuber, 2010

- Idea: instead of exploring the actions, explore the parameters of the policy
- Go through the math in the paper on the blackboard (paper can be downloaded from course website)
- Here are some slides: http://boemund.dagstuhl.de/mat/Files/11/11131/11131.
 SehnkeFrank.Slides1.pdf
- Key features: each episode the parameters of a deterministic policy are sampled from a (normal) distribution.
- The parameters of that distribution are updated according to gained rewards
- Policy can be non-differentiable
- Drawback: needs also many episodes (but might explore better than action-exploring PG methods)

- Version with data reuse: "Efficient Sample Reuse in Policy Gradients with Parameter-based Exploration" by Zhao et al. 2013, https://arxiv.org/abs/1301.3966
- Idea: weight previously collected data according to importance sampling
- introduce new baseline (coping with this importance sampling)