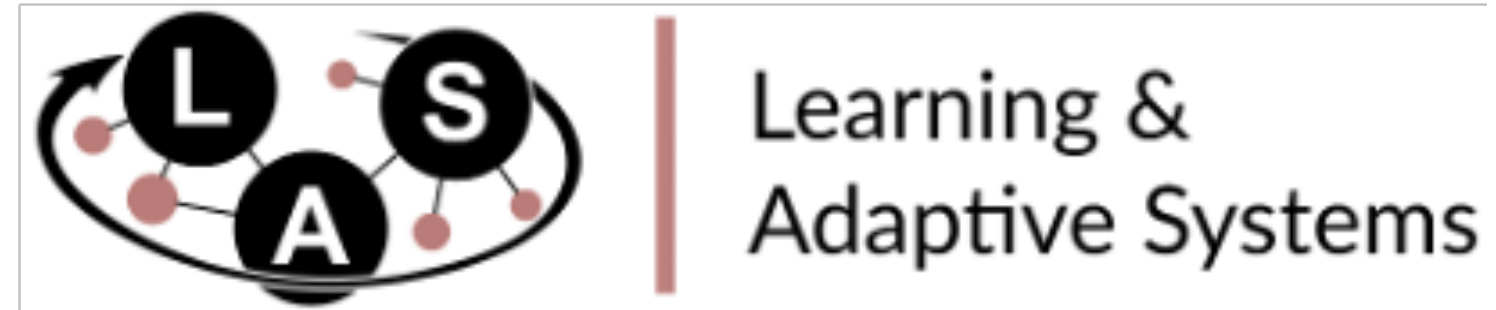


**ETH** zürich

AUTOMATIC  
CONTROL  
LABORATORY **ifa**



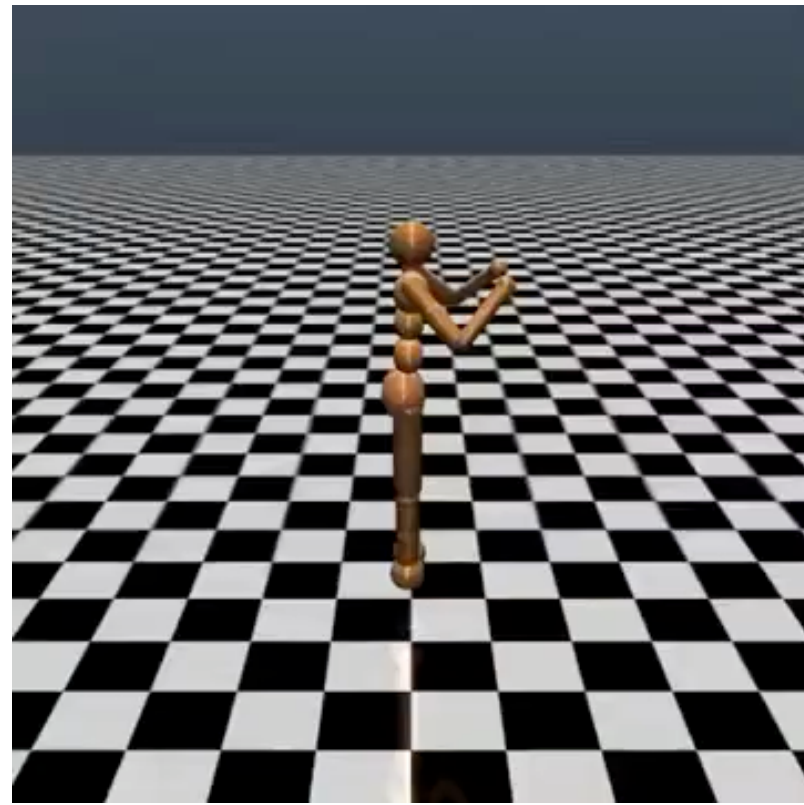
 **CRL**  
Computational  
Robotics Lab

# NeORL

**Efficient Exploration for Nonepisodic RL**

**Bhavya Sukhija, Lenart Treven,  
Florian Dörfler, Stelian Coros, Andreas Krause**





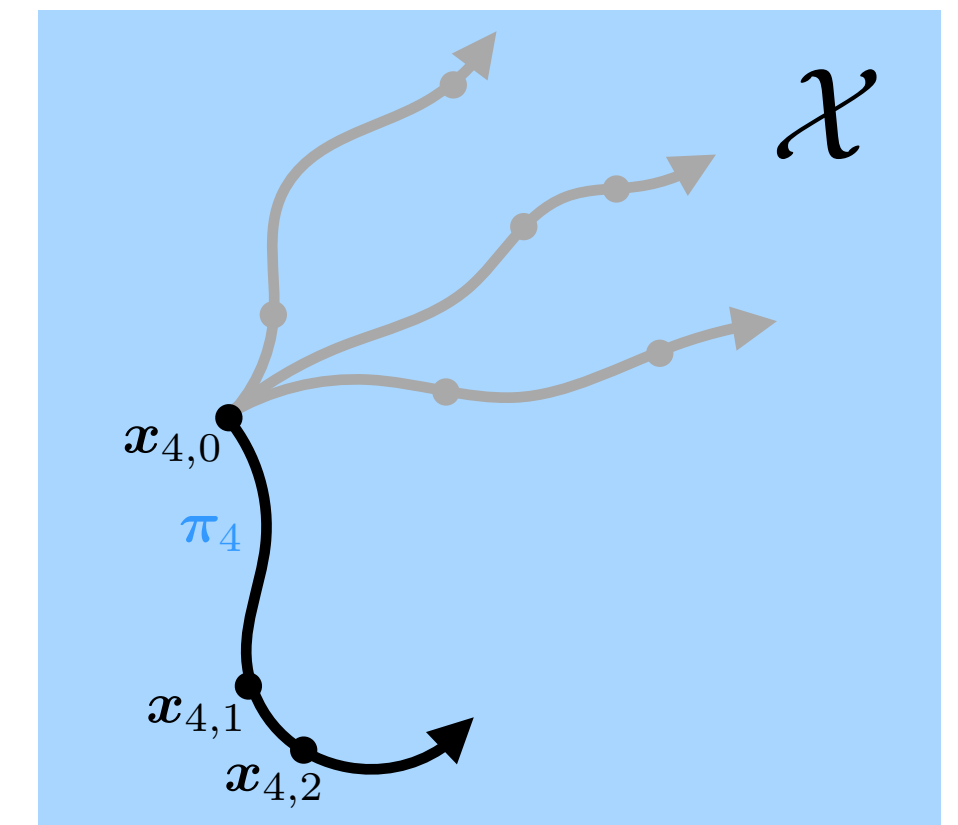


# Model Based RL (episodic)

- Episodes  $n = 1, \dots, N$ .

# Model Based RL (episodic)

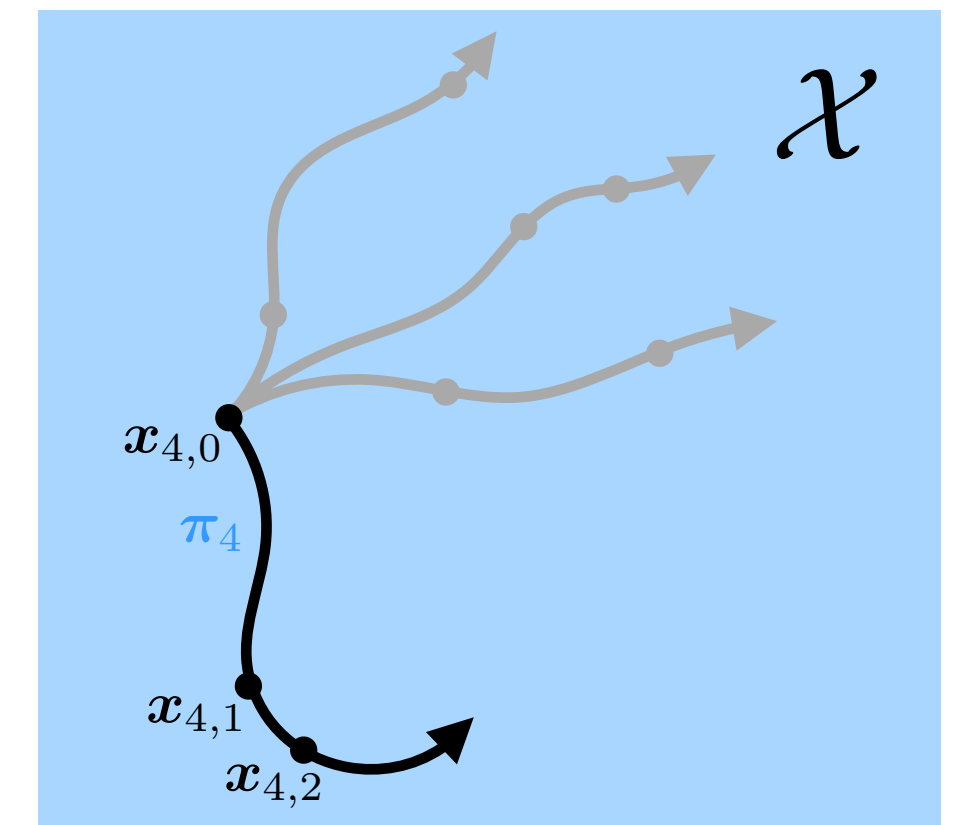
- Episodes  $n = 1, \dots, N$ .
- Execute policy  $\pi_n$  and collect measurements  $(\mathbf{x}_{n,0}, b_{n,0}), \dots, (\mathbf{x}_{n,k_n}, b_{n,k_n})$



# Model Based RL (episodic)

- Episodes  $n = 1, \dots, N$ .
- Execute policy  $\pi_n$  and collect measurements  $(\mathbf{x}_{n,0}, b_{n,0}), \dots, (\mathbf{x}_{n,k_n}, b_{n,k_n})$
- Prepare dataset  $\mathcal{D}_n = \{(\mathbf{z}_{n,1}, \mathbf{y}_{n,1}), \dots, (\mathbf{z}_{n,k_n}, \mathbf{y}_{n,k_n})\}$ , where  $\mathbf{z}_{n,i} = (\mathbf{x}_{n,i-1}, \pi_n(\mathbf{x}_{n,i-1}))$  and  $\mathbf{y}_{n,i} = (\mathbf{x}_{n,i}, b_{n,i})$ .

$$\mathbb{P}\left(\Phi^* \in \mathcal{M}_0, \mathcal{M}_1, \mathcal{M}_2, \mathcal{M}_3, \dots\right) \geq 1 - \delta$$

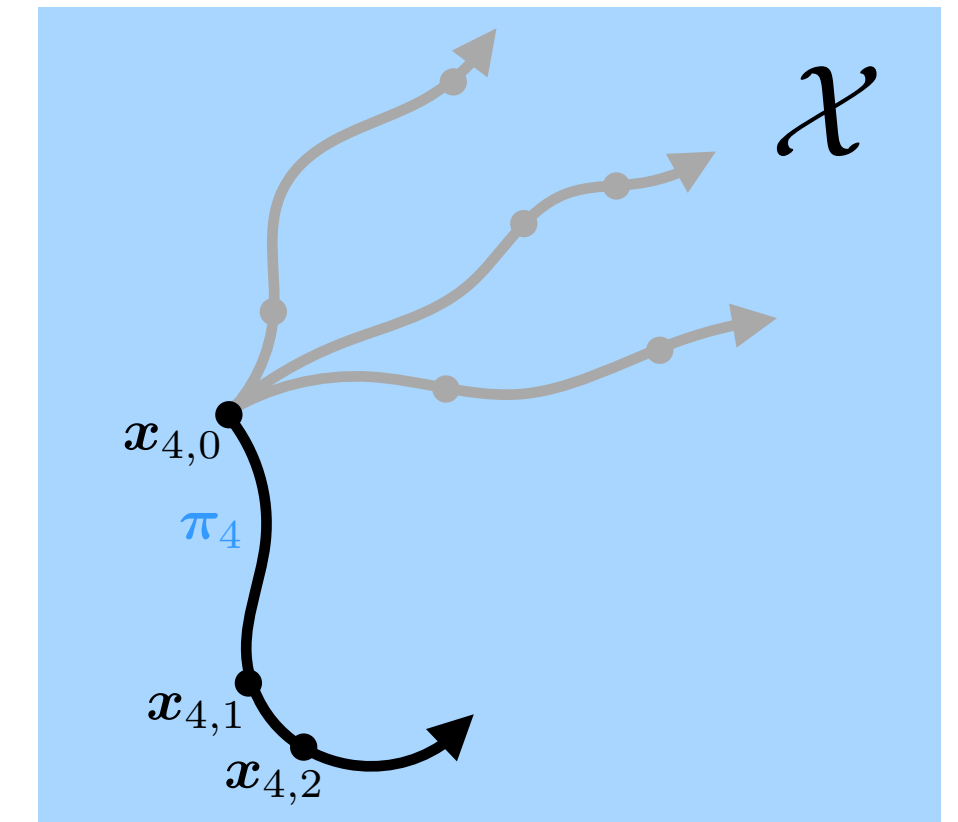


# Model Based RL (non-episodic)

## Iterations

- ~~Episodes~~  $n = 1, \dots, N$ .
- Execute policy  $\pi_n$  and collect measurements  $(\mathbf{x}_{n,0}, b_{n,0}), \dots, (\mathbf{x}_{n,k_n}, b_{n,k_n})$
- Prepare dataset  $\mathcal{D}_n = \{(\mathbf{z}_{n,1}, \mathbf{y}_{n,1}), \dots, (\mathbf{z}_{n,k_n}, \mathbf{y}_{n,k_n})\}$ , where  $\mathbf{z}_{n,i} = (\mathbf{x}_{n,i-1}, \pi_n(\mathbf{x}_{n,i-1}))$  and  $\mathbf{y}_{n,i} = (\mathbf{x}_{n,i}, b_{n,i})$ .

$$\mathbb{P}\left(\Phi^* \in \mathcal{M}_0, \mathcal{M}_1, \mathcal{M}_2, \mathcal{M}_3, \dots\right) \geq 1 - \delta$$

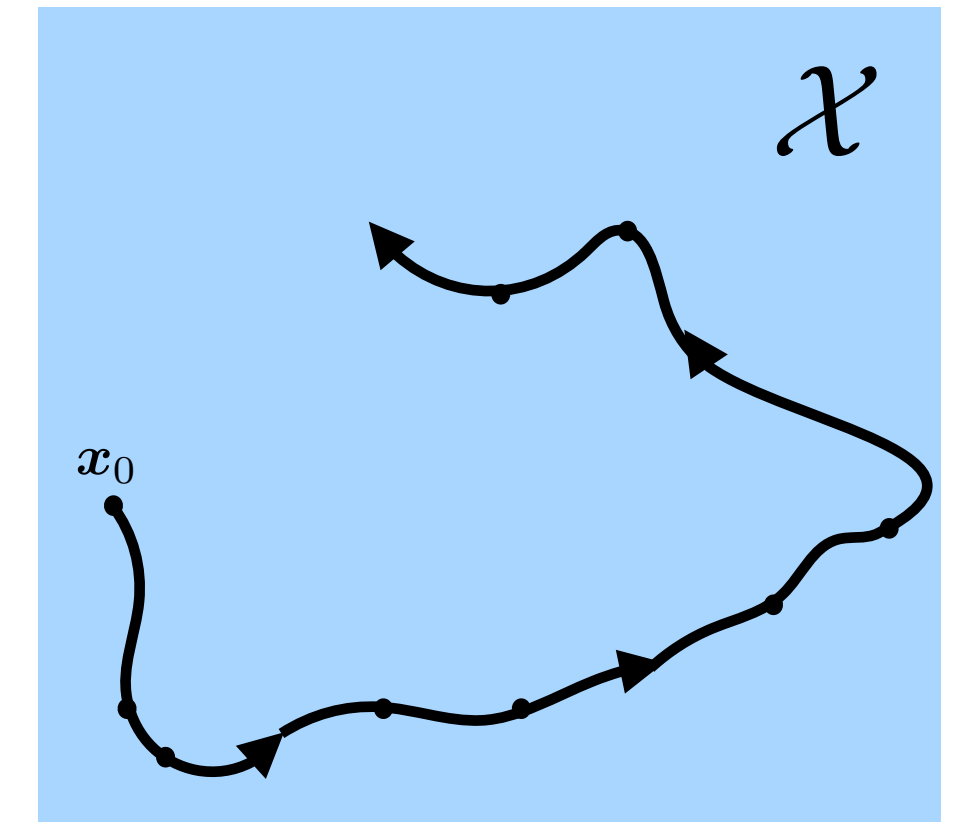


# Model Based RL (non-episodic)

## Iterations

- ~~Episodes~~  $n = 1, \dots, N$ .
- Execute policy  $\pi_n$  and collect measurements  $(\mathbf{x}_{n,0}, b_{n,0}), \dots, (\mathbf{x}_{n,k_n}, b_{n,k_n})$
- Prepare dataset  $\mathcal{D}_n = \{(\mathbf{z}_{n,1}, \mathbf{y}_{n,1}), \dots, (\mathbf{z}_{n,k_n}, \mathbf{y}_{n,k_n})\}$ , where  $\mathbf{z}_{n,i} = (\mathbf{x}_{n,i-1}, \pi_n(\mathbf{x}_{n,i-1}))$  and  $\mathbf{y}_{n,i} = (\mathbf{x}_{n,i}, b_{n,i})$ .

$$\mathbb{P}\left(\Phi^* \in \mathcal{M}_0, \mathcal{M}_1, \mathcal{M}_2, \mathcal{M}_3, \dots\right) \geq 1 - \delta$$

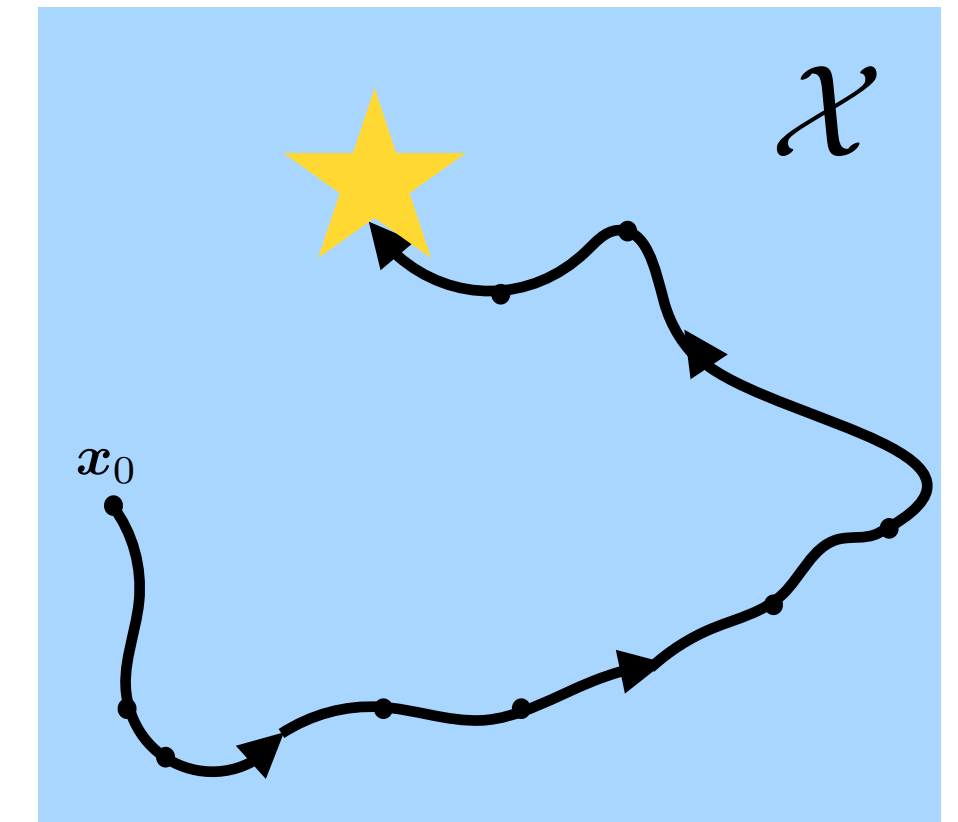


# Model Based RL (non-episodic)

## Iterations

- ~~Episodes~~  $n = 1, \dots, N$ .
- Execute policy  $\pi_n$  and collect measurements  $(\mathbf{x}_{n,0}, b_{n,0}), \dots, (\mathbf{x}_{n,k_n}, b_{n,k_n})$
- Prepare dataset  $\mathcal{D}_n = \{(\mathbf{z}_{n,1}, \mathbf{y}_{n,1}), \dots, (\mathbf{z}_{n,k_n}, \mathbf{y}_{n,k_n})\}$ , where  $\mathbf{z}_{n,i} = (\mathbf{x}_{n,i-1}, \pi_n(\mathbf{x}_{n,i-1}))$  and  $\mathbf{y}_{n,i} = (\mathbf{x}_{n,i}, b_{n,i})$ .

$$\mathbb{P}\left(\Phi^* \in \mathcal{M}_0, \mathcal{M}_1, \mathcal{M}_2, \mathcal{M}_3, \dots\right) \geq 1 - \delta$$



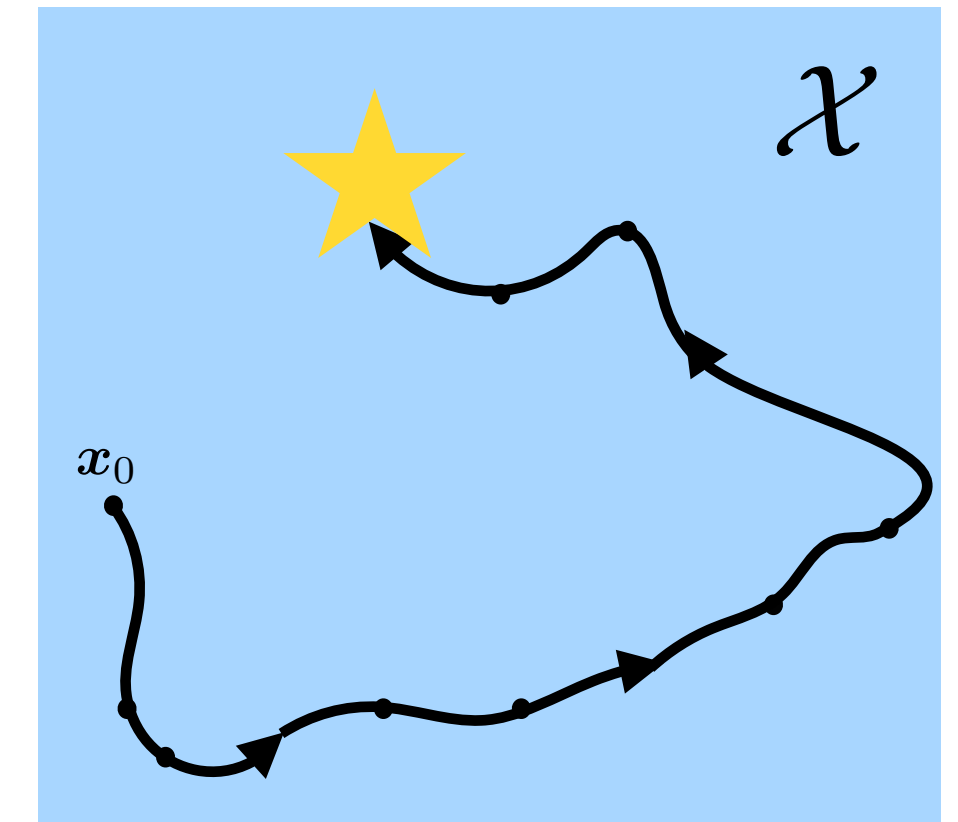


# Model Based RL (non-episodic)

## Iterations

- ~~Episodes~~  $n = 1, \dots, N$ .
- Execute policy  $\pi_n$  and collect measurements  $(\mathbf{x}_{n,0}, b_{n,0}), \dots, (\mathbf{x}_{n,k_n}, b_{n,k_n})$
- Prepare dataset  $\mathcal{D}_n = \{(\mathbf{z}_{n,1}, \mathbf{y}_{n,1}), \dots, (\mathbf{z}_{n,k_n}, \mathbf{y}_{n,k_n})\}$ , where  $\mathbf{z}_{n,i} = (\mathbf{x}_{n,i-1}, \pi_n(\mathbf{x}_{n,i-1}))$  and  $\mathbf{y}_{n,i} = (\mathbf{x}_{n,i}, b_{n,i})$ .

$$\mathbb{P}\left(\Phi^* \in \mathcal{M}_0, \mathcal{M}_1, \mathcal{M}_2, \mathcal{M}_3, \dots\right) \geq 1 - \delta$$



**NeORL**

# NeORL

## Policy Objective

$$A(\pi^*, \mathbf{x}_0) = \min_{\pi \in \Pi} \limsup_{T \rightarrow \infty} \frac{1}{T} \mathbb{E}_{\pi} \left[ \sum_{t=0}^{T-1} c(\mathbf{x}_t, \mathbf{u}_t) \right]$$

# NeORL

## Policy Objective

$$A(\pi^*, \mathbf{x}_0) = \min_{\pi \in \Pi} \limsup_{T \rightarrow \infty} \frac{1}{T} \mathbb{E}_{\pi} \left[ \sum_{t=0}^{T-1} c(\mathbf{x}_t, \mathbf{u}_t) \right]$$

## Agent Objective

$$R_T = \sum_{t=0}^{T-1} \mathbb{E}_{\mathbf{x}_t, \mathbf{u}_t | \mathbf{x}_0} [c(\mathbf{x}_t, \mathbf{u}_t) - A(\pi^*, \mathbf{x}_0)]$$



# NeORL

## Policy Objective

$$A(\pi^*, \mathbf{x}_0) = \min_{\pi \in \Pi} \limsup_{T \rightarrow \infty} \frac{1}{T} \mathbb{E}_{\pi} \left[ \sum_{t=0}^{T-1} c(\mathbf{x}_t, \mathbf{u}_t) \right]$$

## Agent Objective

$$R_T = \sum_{t=0}^{T-1} \mathbb{E}_{\mathbf{x}_t, \mathbf{u}_t | \mathbf{x}_0} [c(\mathbf{x}_t, \mathbf{u}_t) - A(\pi^*, \mathbf{x}_0)]$$

$$\pi_n = \operatorname{argmin}_{\pi \in \Pi} \min_{\Phi \in \mathcal{M}_{n-1} \cap \mathcal{M}_0} A(\pi, \Phi)$$

# NeORL

## Policy Objective

$$A(\pi^*, \mathbf{x}_0) = \min_{\pi \in \Pi} \limsup_{T \rightarrow \infty} \frac{1}{T} \mathbb{E}_{\pi} \left[ \sum_{t=0}^{T-1} c(\mathbf{x}_t, \mathbf{u}_t) \right]$$

## Agent Objective

$$R_T = \sum_{t=0}^{T-1} \mathbb{E}_{\mathbf{x}_t, \mathbf{u}_t | \mathbf{x}_0} [c(\mathbf{x}_t, \mathbf{u}_t) - A(\pi^*, \mathbf{x}_0)]$$

$$\pi_n = \operatorname{argmin}_{\pi \in \Pi} \min_{\Phi \in \mathcal{M}_{n-1} \cap \mathcal{M}_0} A(\pi, \Phi)$$

$$\mathbb{P} \left( \Phi^* \in \mathcal{M}_0, \mathcal{M}_1, \mathcal{M}_2, \mathcal{M}_3, \dots \right) \geq 1 - \delta$$

# NeORL

## Policy Objective

$$A(\pi^*, \mathbf{x}_0) = \min_{\pi \in \Pi} \limsup_{T \rightarrow \infty} \frac{1}{T} \mathbb{E}_{\pi} \left[ \sum_{t=0}^{T-1} c(\mathbf{x}_t, \mathbf{u}_t) \right]$$

## Agent Objective

$$R_T = \sum_{t=0}^{T-1} \mathbb{E}_{\mathbf{x}_t, \mathbf{u}_t | \mathbf{x}_0} [c(\mathbf{x}_t, \mathbf{u}_t) - A(\pi^*, \mathbf{x}_0)]$$

$$\pi_n = \operatorname{argmin}_{\pi \in \Pi} \min_{\Phi \in \mathcal{M}_{n-1} \cap \mathcal{M}_0} A(\pi, \Phi)$$

### Theorem (Informal)

Under the assumptions, we have for NeORL with probability at least  $1 - \delta$

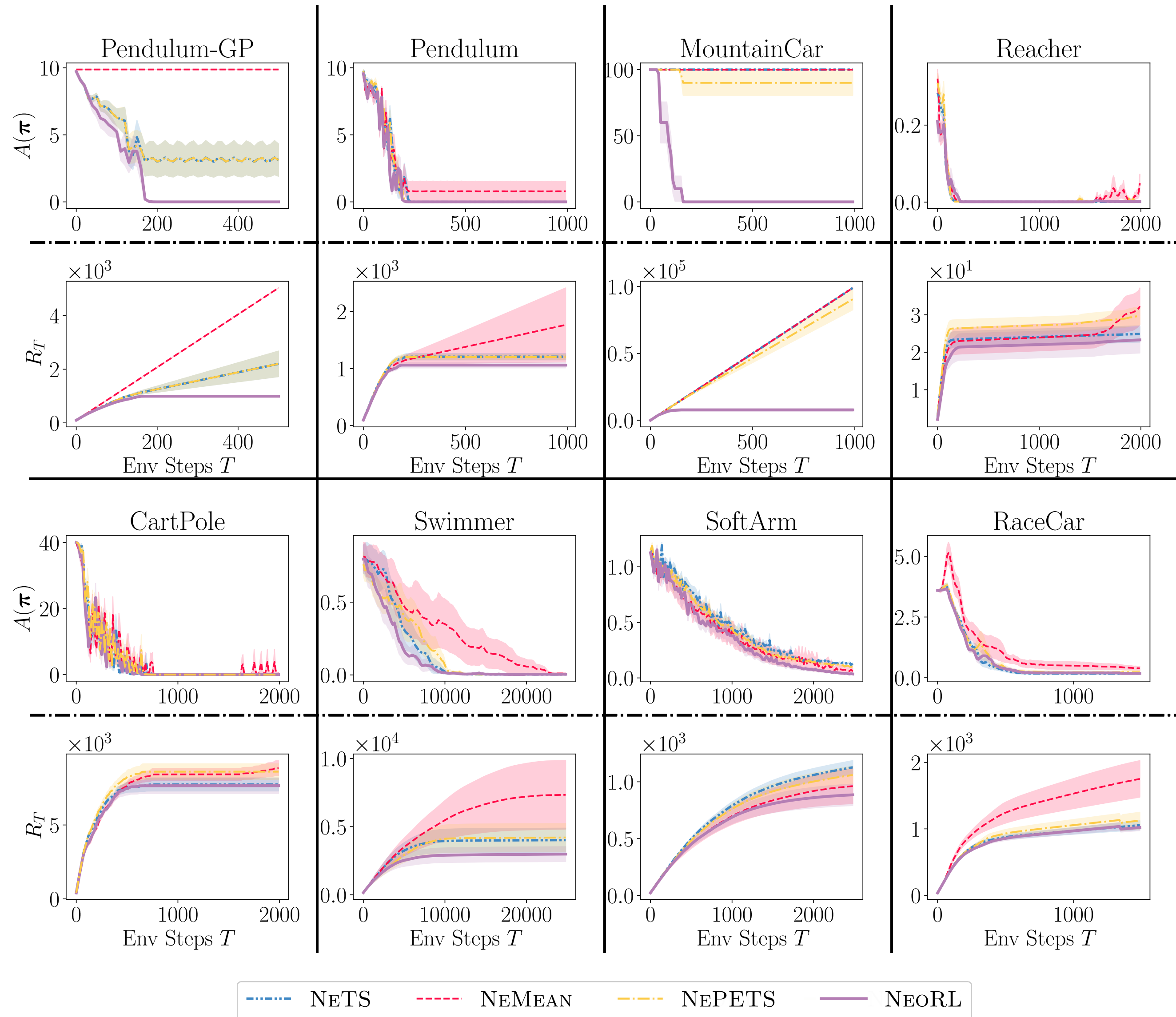
$$R_T = \sum_{t=0}^{T-1} \mathbb{E}_{\mathbf{x}_t, \mathbf{u}_t | \mathbf{x}_0} [c(\mathbf{x}_t, \mathbf{u}_t) - A(\pi^*, \mathbf{x}_0)] \in \mathcal{O}(\beta_T \sqrt{T \Gamma_T})$$

with  $\Gamma_T$  being the maximum information gain of kernel  $k$ , defined as

$$\Gamma_T(k) = \max_{\mathcal{A} \subset \mathcal{X} \times \mathcal{U}; |\mathcal{A}| \leq T} \frac{1}{2} \log |I + \sigma^{-2} \mathbf{K}_{\mathcal{A}}|.$$

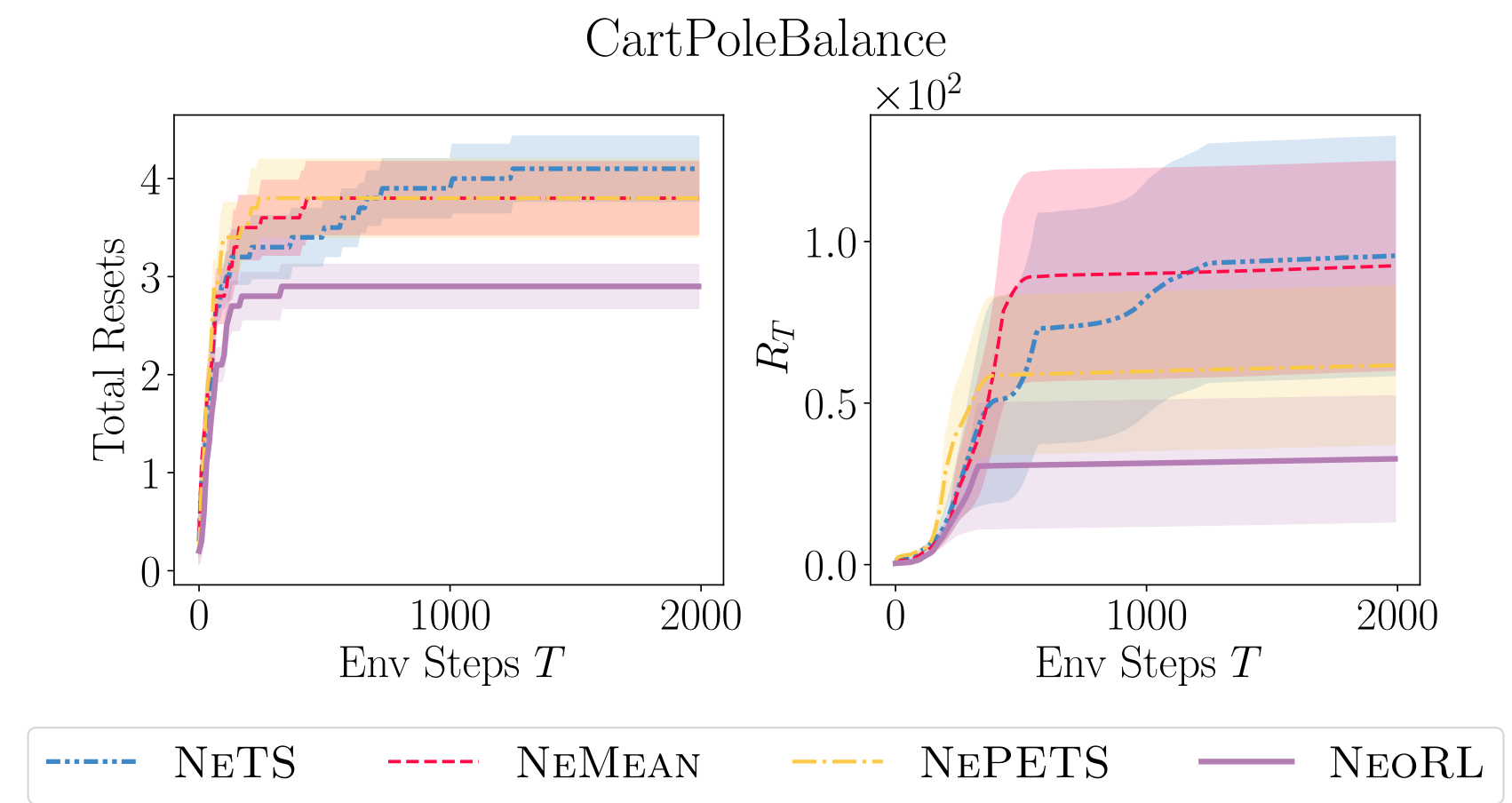
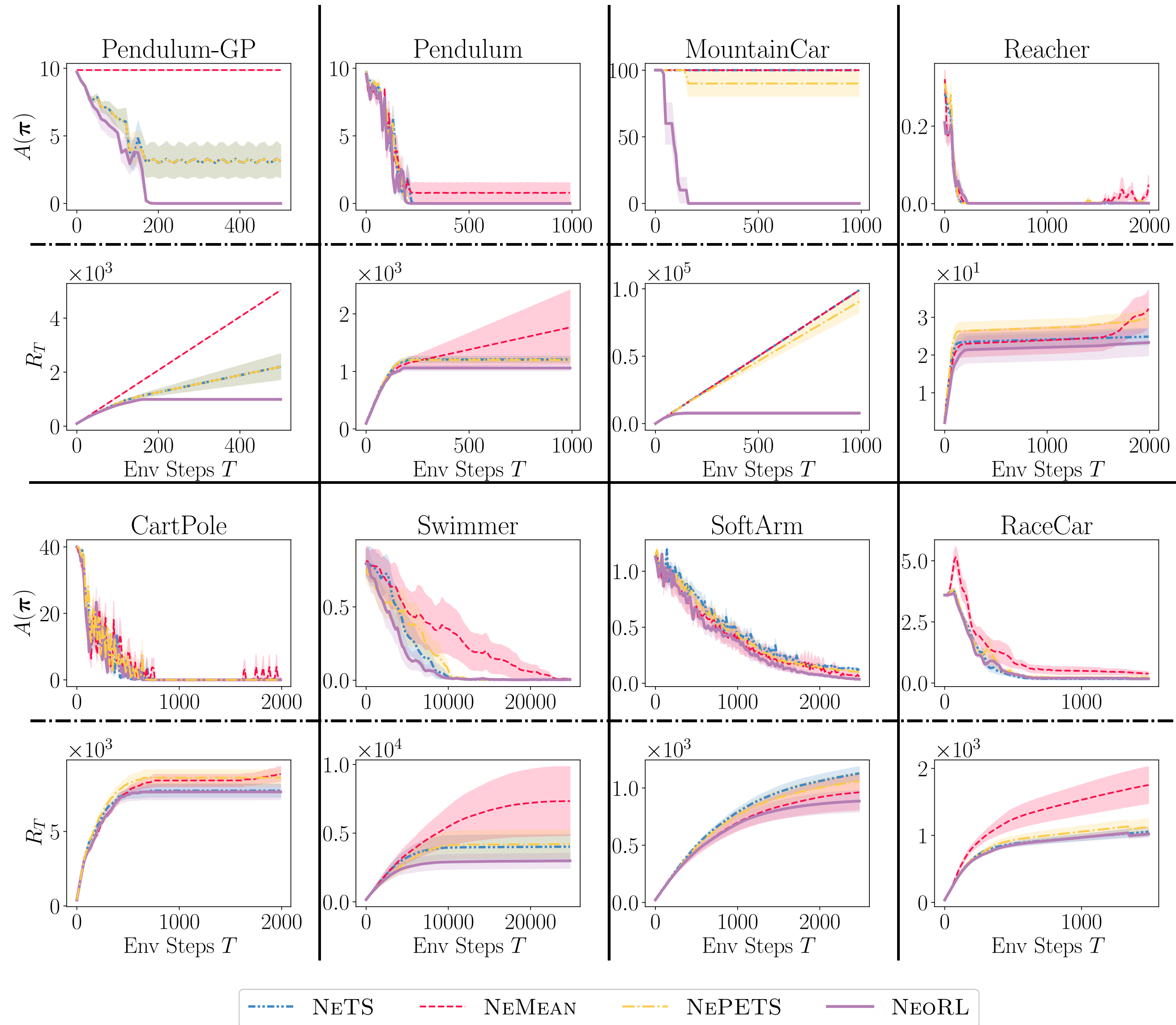
$$\mathbb{P} \left( \Phi^* \in \mathcal{M}_0, \mathcal{M}_1, \mathcal{M}_2, \mathcal{M}_3, \dots \right) \geq 1 - \delta$$

# NeORL — Results





# NeORL — Results



# Thanks for you attention!!

