Never Worse, Mostly Better: Stable Policy Improvement in Deep Reinforcement Learning

Extended Abstract

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1 INTRODUCTION

We seek stable and always improving agents. We aim to measure the reliability of each individual training run and suggest both internal and external stabilization methods to resolve these issues. We define internal stability as the intra-training behavior, i.e., stabilizing the agent, and always improving agents.

Although the general trend is often improving on average, halting the agent collection data using an online policy and is periodically paused for evaluation. Internal stability is ensured through alternates between learning and evaluation phases. During training, the agent collects data using an online policy and is periodically paused for evaluation. Internal stability is ensured through high-probability updates of a target network, and external stability through high-probability constraints of an admissible action set.

Internal Stability. We say that an RL algorithm is δ-internal-stable if, with probability at least 1 − δ, for every episode k ∈ {1, 2, …}, J_{nk} ≥ J_{nk-1}. A common approach in off-policy learning is to use target networks to stabilize learning [3, 4, 7], by slowly following the policy performance, often using Polyak-Rupert averaging [8]. We propose to condense this update according to the likelihood of improvement. Particularly, at every fixed interval, the learner proposes a new target network, which is updated if it improves upon the current target network with high probability.

External Stability. We say that an RL algorithm is δ-externally-stable w.r.t. a benchmark π_{ext} if, with probability at least 1 − δ, for every episode k ∈ {1, 2, …}, J_{nk} ≥ J_{nk-1}. To achieve external stability, benchmark policies can be used to improve RL agents. The following theorem states that given a set of policies π_{k} \in \pi, a per-state value maximizing policy, i.e., at each step playing the policy with the highest value, denoted by \bar{\pi}, achieves higher performance than any individual policy in the set.

THEOREM 1. Let M \{\pi_{i}^{(1)}\}_{i=1}^{M} and define \bar{\pi} such that for all s \in S, \bar{\pi}(s) \in \arg \max_{i \in [M]} \sigma^{\pi_{i}^{(1)}}(s).

Then, \sigma^{\bar{\pi}}(s) \geq \max_{i \in [M]} \sigma^{\pi_{i}^{(1)}}(s), \forall s \in S.

We utilize the result of Theorem 1 for the case of two policies – the learner \pi and the benchmark policy π_{ext}. To construct the mixture policy \bar{\pi}, we utilize an action elimination scheme; namely, at each state, the learner determines and constrains itself to the set of actions that improve its performance with high probability.

3 EXPERIMENTS

In this section we analyze our approach by focusing on three questions: (1) Do contemporary methods suffer from instability? (2) Does EVEREST empirically improve stability of these methods? (3) Does EVEREST improve the performance of these methods? In what follows we answer all three of these questions affirmatively.

Internal Stability: We compare the (1) Baseline TD3 algorithm with 3 variants of EVEREST (2) Max without reevaluation, (3) Max with reevaluation and (4) EVEREST. While the baseline updates the target network at each step, using Polyak averaging,
Figure 1: EVEREST assures internal stability (left) and external stability (right).

Figure 2: Internal stability: Reliability metrics for BSL (Oblivious TD3 Baseline), Ours (EVEREST), MWE (Max w/ reevaluation), and MNE (Max w/o reevaluation). We present the maximal average draw-down of the performance during training, measured as the CVaR over the 25th percentile. Better reliability is indicated by more positive values. External stability: in (2) we update the target network based on the best performing historical network to ensure an unbiased estimator, and in (4) we perform a proper statistical test to ensure high confidence improvement.

We measure the CVaR over de-trended differences. This shows the maximal expected drawdown (instability) of each method and the policies it proposes throughout training. Based on these results, all three variants significantly increase reliability compared with a baseline – showing the need to address internal stability and the benefit of changing the update scheme.

External Stability: An agent must guarantee that it will improve in accordance with a given benchmark policy with a high probability. In our experiments, we focus on pre-trained, sub-optimal agents. This is a common scenario in an evolving field such as RL, where the emergence of new techniques and improved compute result in better-performing policies. To illustrate such a scenario, our benchmark policies are obtained via partial training of a standard agent (SAC or DQN for MuJoCo and Atari, respectively). To stabilize the training process, EVEREST defines an admissible action set as the actions that improve upon the baseline with high probability.

Regret: As the admissible action set only contains actions that are w.h.p. at least as good as the benchmark, EVEREST exhibits lower regret across all tested scenarios. However, as EVEREST follows a probabilistic mechanism, it does not ensure zero violations. Process performance: An overly pessimistic agent may continually pass control to the benchmark and never become confident enough to take control and improve. What we observe is the opposite. Not only does EVEREST slowly take control and outperform the benchmark, but in all tasks, it exhibits performance at least as good as the oblivious learner. In addition, in some domains (Enduro and Ant) EVEREST exhibits superior performance compared to the oblivious learner (70% and 40% increase in performance, respectively).

4 CONCLUSIONS

RL is notoriously unstable and unreliable [5, 6]. As recent advances have focused on reproducibility, many of these concerns have been alleviated [1, 3, 4, 9]; however, since they emphasize the learning trend, they present smoothed learning curves, creating a false impression of stability.

EVEREST is a simple and theoretically justified method. It is shown to improve internal stability, producing more reliable and stable results, and when provided access to a baseline policy, improves external stability often outperforming a clean-slate agent.
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