Markov Abstractions for PAC Reinforcement Learning in Non-Markov Decision Processes

Alessandro Ronca, Gabriel Paludo Licks, Giuseppe De Giacomo

DIAG, Sapienza University of Rome, Italy
{ronca, licks, degiacomo}@diag.uniroma1.it

Abstract
Our work aims at developing reinforcement learning algorithms that do not rely on the Markov assumption. We consider the class of Non-Markov Decision Processes where histories can be abstracted into a finite set of states while preserving the dynamics. We call it a Markov abstraction since it induces a Markov Decision Process over a set of states that encode the non-Markov dynamics. This phenomenon underlies the recently introduced Regular Decision Processes (as well as POMDPs where only a finite number of belief states is reachable). In all such kinds of decision process, an agent that uses a Markov abstraction can rely on the Markov property to achieve optimal behaviour. We show that Markov abstractions can be learned during reinforcement learning. Our approach combines automata learning and classic reinforcement learning. For these two tasks, standard algorithms can be employed. We show that our approach has PAC guarantees when the employed algorithms have PAC guarantees, and we also provide an experimental evaluation.

1 Introduction
In the classic setting of Reinforcement Learning (RL), the agent is provided with the current state of the environment [Sutton and Barto, 2018]. States are a useful abstraction for agents, since predictions and decisions can be made according to the current state. This is RL under the Markov assumption, or Markov RL. Here we focus on the more realistic non-Markov RL setting [Hutter, 2009; Brafman and De Giacomo, 2019; Icarte et al., 2019; Ronca and De Giacomo, 2021] where the agent is not given the current state, but can observe what happens in response to its actions. The agent can still try to regain the useful abstraction of states. However, now the abstraction has to be learned, as a map from every history observed by the agent to some state invented by the agent [Hutter, 2009].

We propose RL agents that learn a specific kind of abstraction called Markov abstraction as part of the overall learning process. Our approach combines automata learning and Markov RL in a modular manner, with Markov abstractions acting as an interface between the two modules. A key aspect of our contribution is to show how the sequence of intermediate automata built during learning induce partial Markov abstractions that can be readily used to guide exploration or exploitation. Our approach is Probably Approximately Correct (PAC), cf. [Kearns and Vazirani, 1994], whenever the same holds for the employed automata and Markov RL algorithms.

The idea of solving non-Markov tasks by introducing a Markovian state space can already be found in [Bacchus et al., 1996] and more recently in [Brafman et al., 2018; Icarte et al., 2018]. RL in this setting has been considered [Icarte et al., 2018; De Giacomo et al., 2019; Gaon and Brafman, 2020; Xu et al., 2020]. This setting is simpler than ours since transitions are still assumed to be Markov. The setting where both transitions and rewards are non-Markov has been considered in [Icarte et al., 2019; Brafman and De Giacomo, 2019], with RL studied in [Icarte et al., 2019; Abadi and Brafman, 2020; Ronca and De Giacomo, 2021]. Such RL techniques are based on automata learning. The approach in [Ronca and De Giacomo, 2021] comes with PAC guarantees, as opposed to the others which do not. Our approach extends the techniques in [Ronca and De Giacomo, 2021] in order to use the learned automata not only to construct the final policy, but also to guide exploration.

Abstractions from histories to states have been studied in [Hutter, 2009; Maillard et al., 2011; Veness et al., 2013; Nguyen et al., 2013; Lattimore et al., 2013; Hutter, 2016; Majeed and Hutter, 2018]. [Hutter, 2009] introduces the idea of abstractions from histories to states. Its algorithmic solution, as well as the one in [Veness et al., 2011], is less general than ours since it assumes a bound on the length of the histories to consider. This corresponds to a subclass of automata. [Maillard et al., 2011] provides a technique to select an abstraction from a given finite set of candidate abstractions; instead, we consider an infinite set of abstractions. [Nguyen et al., 2013] considers a set of abstractions without committing to a specific way of representing them. As a consequence, they are not able to take advantage of specific properties of the chosen representation formalism, in the algorithm nor in the analysis. On the contrary, we choose automata, which allows us to take advantage of existing automata-learning techniques, and in particular of their properties such as the incremental construction. [Lattimore et al., 2013] studies non-Markov RL in the case where the non-Markov decision pro-
cess belongs to a compact class. Their results do not apply to our case because the class of decision processes admitting a Markov abstraction is not compact. [Majeeed and Hutter, 2018] studies Q-learning with abstractions, but it assumes that abstractions are given. [Hutter, 2016] provides a result that we use in Section 3; however, none of their abstractions is required to preserve the dynamics, as we require for our Markov abstractions. Even in the case called ‘exact state aggregation’, their abstractions are only required to preserve rewards, and not to preserve observations. In this setting, it is unclear whether automata techniques apply.

Proofs and experimental details are given in the extended version [Ronca et al., 2022].

2 Preliminaries

For x and z strings, xz denotes their concatenation. For \( \Sigma \) and \( \Gamma \) alphabets, \( \Sigma \Gamma \) denotes the set of all strings \( \sigma \gamma \) with \( \sigma \in \Sigma \) and \( \gamma \in \Gamma \). For f and g functions, \( fg \) denotes their composition. We write \( f : X \sim Y \) to denote a function \( f : X \times Y \to [0,1] \) that defines a probability distribution \( f(|x|) \) over \( Y \) for every \( x \in X \).

Non-Markov Decision Processes. A Non-Markov Decision Process (NMDP), cf. [Brafman and De Giacomo, 2019], is a tuple \( \mathcal{P} = (A,O,\mathcal{R},\zeta,\mathcal{T},\mathcal{R}) \) with components defined as follows. \( A \) is a finite set of actions, \( O \) is a finite set of observations, \( R \subseteq \mathbb{R}_{\geq 0} \) is a finite set of non-negative rewards, \( \zeta \) is a special symbol that denotes episode termination. Let the elements of \( \mathcal{H} = (AOR)^* \) be called histories, and let the elements of \( \mathcal{E} = (AOR)^*\mathcal{A} \) be called episodes. Then, \( \mathcal{T} : \mathcal{H} \times A \sim (O \cup \{\zeta\}) \) is the transition function, and \( \mathcal{R} : \mathcal{H} \times A \times O \sim R \) is the reward function. The transition and reward functions can be combined into the dynamics function \( \mathbf{D} : \mathcal{H} \times A \sim (\mathcal{O} \cup \{\zeta\}) \), which describes the probability to observe next a certain pair of observation and reward, or termination, given a certain history and action. Namely, \( \mathbf{D}(o|h,a) = \mathbf{T}(o|h,a) \cdot \mathbf{R}(r|h,a,o) \) and \( \mathbf{D}(\zeta|h,a) = \mathbf{T}(\zeta|h,a) \). We often write an NMDP directly as \( (A,O,R,\mathcal{D}) \). A policy is a function \( \pi : \mathcal{H} \sim A \). The uniform policy \( \pi_0 \) is the policy defined as \( \pi_0(a|h) = 1/|A| \) for every \( a \) and \( h \). The dynamics of \( \mathcal{P} \) under a policy \( \pi \) describe the probability of an episode remaining, given the history so far, when actions are chosen according to a policy \( \pi \); it can be recursively computed as \( \mathbf{D}_{\pi}(a|h) = \pi(a|h) \cdot \mathbf{D}(o|h,a) \cdot \mathbf{D}_{\pi}(e|haor) \), with base case \( \mathbf{D}_{\pi}(a|\zeta,h) = \pi(a|h) \cdot \mathbf{D}(\zeta|h,a) \). Since we study episodic reinforcement learning, we require episodes to terminate with probability one, i.e., \( \sum_{e \in \mathcal{E}} \mathbf{D}_{\pi}(e|\zeta) = 1 \) for every policy \( \pi \).

This requirement ensures that the following value functions take a finite value. The value of a policy \( \pi \) given a history \( h \), written \( v_{\pi}(h) \), is the expected sum of future rewards when actions are chosen according to \( \pi \) given that the history so far is \( h \); it can be recursively computed as \( v_{\pi}(h) = \sum_{o,h} \pi(a|h) \cdot \mathbf{D}(o|h,a) \cdot (r + v_{\pi}(haor)) \). The optimal value given a history \( h \) is \( v_*(h) = \max_{\pi} v_{\pi}(h) \), which can be expressed without reference to any policy as \( v_*(h) = \max_{\pi} (\sum_{a} \mathbf{D}(o,r|h,a) \cdot (r + v_{\pi}(haor))) \).

A constant probability \( p \) of terminating at every step amounts to a discount factor of \( 1-p \), see [Puterman, 1994].

Markov Decision Processes. A Markov Decision Process (MDP) [Bellman, 1957; Puterman, 1994] is a decision process where the transition and reward functions (and hence the dynamics function) depend only on the last observation in the history, taken to be an arbitrary observation when the history is empty. Thus, an observation is a complete description of the state of affairs, and it is customarily called a state to emphasise this aspect. Hence, we talk about a set \( S \) of states in place of a set \( O \) of observations. All history-dependent functions—e.g., transition and reward functions, dynamics, value functions, policies—can be seen as taking a single state in place of a history.

Episodic RL. Given a decision process \( \mathcal{P} \) and a required accuracy \( \epsilon > 0 \), Episodic Reinforcement Learning (RL) for \( \mathcal{P} \) and \( \epsilon \) is the problem of an agent that has to learn an \( \epsilon \)-optimal policy for \( \mathcal{P} \) from the data it collects by interacting with the environment. The interaction consists in the agent iteratively performing an action and receiving an observation and a reward in response, until episode termination. Specifically, at step \( i \), the agent performs an action \( a_i \), receiving a pair of an observation \( o_i \) and a reward \( r_i \), or the termination symbol \( \zeta \), according to the dynamics of the decision process \( \mathcal{P} \). This process generates an episode of the form \( a_1 o_1 r_1 a_2 o_2 r_2 \ldots a_n \zeta \). The collection of such episodes is the data available to the agent for learning.

Complexity Functions. Describing the behaviour of a learning algorithm requires a way to measure the complexity of the instance \( \mathcal{I} \) to be learned, in terms of a set of numeric parameters that reasonably describe the complexity of the instance—e.g., number of states of an MDP. Thus, for every instance \( \mathcal{I} \), we have a list \( c_\mathcal{I} \) of values for the parameters. We use the complexity description to state properties for the algorithm by means of complexity functions. A complexity function \( f \) is an integer-valued non-negative function of the complexity parameters and possibly of other parameters. Two distinguished parameters are accuracy \( \epsilon > 0 \), and probability of failure \( \delta \in (0,1) \). The dependency of complexity functions on these parameters is of the form \( 1/\epsilon \) and \( \ln(1/\delta) \). When writing complexity functions, we will hide the specific choice of complexity parameters by writing \( \mathcal{I} \) instead of \( c_\mathcal{I} \), and we will write \( \epsilon \) and \( \delta \) for \( 1/\epsilon \) and \( \ln(1/\delta) \). For instance, we will write \( f(z,\epsilon,\delta) \) in place of \( f(c_\mathcal{I},1/\epsilon,\ln(1/\delta)) \).

Automata. A Probabilistic Deterministic Finite Automata (P DFA), cf. [Balle et al., 2014], is a tuple \( A = (Q,\Sigma,\Gamma,\tau,\lambda,q_0) \) where: \( Q \) is a finite set of states; \( \Sigma \) is a finite alphabet; \( \Gamma \) is a finite set of termination symbols not in \( \Sigma \); \( \tau : Q \times \Sigma \to Q \) is the (deterministic) transition function; \( \lambda : Q \times (\Sigma \cup \Gamma) \to [0,1] \) is the probability function, which defines
a probability distribution $\lambda(\cdot | q)$ over $\Sigma \cup \Gamma$ for every state $q \in Q$; $q_0 \in Q$ is the initial state. The iterated transition function $\tau^* : Q \times \Sigma^* \rightarrow Q$ is recursively defined as $\tau^*(q, \sigma_1 \ldots \sigma_n) = \tau^*(\tau(q, \sigma_1), \sigma_2 \ldots \sigma_n)$ with base case $\tau^*(q, \varepsilon) = q$; furthermore, $\tau^*(w)$ denotes $\tau^*(q_0, w)$. It is required that, for every state $q \in Q$, there exists a sequence $\sigma_1, \ldots, \sigma_n$ of symbols of $\Sigma$ such that $\lambda(\tau^*(q, \sigma_1 \ldots \sigma_{i-1}, \sigma_i)) > 0$ for every $i \in [1, n]$, and $\lambda(\tau(q, \sigma_1 \ldots \sigma_n), \gamma) > 0$ for $\gamma \in \Gamma$—to ensure that every string terminates with probability one. Given a string $x \in \Sigma^*$, the automaton represents the probability distribution $A(\cdot | x)$ over $\Sigma^* \Gamma$ defined recursively as $A(\sigma y | x) = \lambda(\tau(x), \sigma) \cdot A(y | \sigma x)$ with base case $A(\gamma | x) = \lambda(\tau(x), \gamma)$ for $\gamma \in \Gamma$.

### 3 Markov Abstractions

Operating directly on histories is not desirable. There are exponentially-many histories in the episode length, and typically each history is observed few times, which does not allow for computing accurate statistics. A solution to this problem is to abstract histories to a reasonably-sized set of states while preserving the dynamics. We fix an NMDP $P = (A, O, R, \zeta, D)$.

**Definition 1.** A Markov abstraction over a finite set of states $S$ is a function $\alpha : H \rightarrow S$ such that, for every two histories $h_1$ and $h_2$, $\alpha(h_1) = \alpha(h_2)$ implies $D(\cdot | h_1, a) = D(\cdot | h_2, a)$ for every action $a$.

Given an abstraction $\alpha$, its repeated application $\alpha^*$ transforms a given history by replacing observations by the corresponding states as follows:

\[ \alpha^*(a_0 \circ_1 r_1 \ldots a_n \circ_n r_n) = s_0 a_1 s_1 r_1 \ldots a_n s_n r_n, \]

where $s_i = \alpha(h_i)$ and $h_i = a_0 \circ_1 r_1 \ldots a_i r_i$.

Now consider the probability $P_\alpha(s_i, r_i | h_{i-1}, a_i)$ obtained by marginalisation as:

\[ P_\alpha(s_i, r_i | h_{i-1}, a_i) = \sum_{o : \alpha(h_{i-1}, a_i) = s_i} D(o, r_i | h_{i-1}, a_i). \]

Since the dynamics $D(o, r_i | h_{i-1}, a_i)$ are the same for every history mapped to the same state, there is an MDP $M_\beta^\alpha$ with dynamics $D^\alpha$ such that $P_\alpha(s_i, r_i | h_{i-1}, a_i) = D^\alpha(s_i r_i | (h_{i-1}, a_i))$. The induced MDP $M_\beta^\alpha$ can be solved in place of $P$. Indeed, the value of an action in a state is the value of the action in any of the histories mapped to that state [Hutter, 2016, Theorem 1]. In particular, if $\pi$ is an $\epsilon$-optimal policy for $M_\beta^\alpha$, then $\pi \alpha$ is an $\epsilon$-optimal policy for $P$.

### 3.1 Related Classes of Decision Processes

We discuss how Markov abstractions relate to existing classes of decision processes.

**MDPs.** MDPs can be characterised as the class of NMDPs where histories can be abstracted into their last observation. Namely, they admit $\alpha(h a o r) = o$ as a Markov abstraction.

**RDPs.** A Regular Decision Process (RDP) can be defined in terms of the temporal logic on finite traces LDL$_f$ [Brafman and De Giacomo, 2019] or in terms of finite transducers [Ronca and De Giacomo, 2021]. The former case reduces to the latter by the well-known correspondence between LDL$_f$ and finite automata. In terms of finite transducers, an RDP is an NMDP $P = (A, O, R, \zeta, D)$ whose dynamics function can be represented by a finite transducer $T$ that, on every history $h$, outputs the function $D_h : A \sim (OR \cup \{\zeta\})$ induced by $D$ when its first argument is $h$. Here we observe that the iterated version of the transition function of $T$ is a Markov abstraction.

**POMDPs.** A Partially-Observable Markov Decision Process (POMDP), cf. [Kaelbling et al., 1998], is a tuple $P = (A, O, R, \zeta, D)$ where $A, O, R, \zeta$ are as in an NMDP: $X$ is a finite set of hidden states; $T : X \times A \sim X$ is the transition function; $R : X \times A \times O \sim R$ is the reward function; $O : X \times A \sim (O \cup \{\zeta\})$ is the observation function; $x_0 \in X$ is the initial hidden state. To define the dynamics function—i.e., the function that describes the probability to observe next a certain pair of observation and reward, or termination, given a certain history of observations and action—it requires to introduce the belief function $B : H \sim X$, which describes the probability of being in a certain hidden state given the current history. Then, the dynamics function can be expressed in terms of the belief function as $D(o|h, a) = \sum_x B(x|h) \cdot O(a|x, o) \cdot R(r|x, a, o)$ and $D(\zeta|h, a) = \sum_x B(x|h) \cdot O(\zeta|x, a)$. Policies and value functions, and hence the notion of optimality, are as for NMDPs. For each history $h$, the probability distribution $B(\cdot|h)$ over the hidden states is called a belief state. We note the following property of POMDPs.

**Theorem 1.** If a POMDP has a finite set of reachable belief states, then the function that maps every history to its belief state is a Markov abstraction.

**Proof sketch.** The function $\alpha(h) = B(\cdot|h)$ is a Markov abstraction, as it can be verified by inspecting the expression of the dynamics function of a POMDP given above. Specifically, $\alpha(h_1) = \alpha(h_2)$ implies $B(\cdot|h_1) = B(\cdot|h_2)$, and hence $D(\cdot|h_1, a) = D(\cdot|h_2, a)$ for every action $a$.

### 4 Our Approach to Non-Markov RL

Our approach combines automata learning with Markov RL. We first describe the two modules separately, and then present the RL algorithm that combines them. For the section we fix an NMDP $P = (A, O, R, \zeta, D)$, and assume that it admits a Markov abstraction $\alpha$ on states $S$.
Theorem 2. There exist a transition function $\tau : S \times AOR \to S$ and an initial state $s_0$ such that, for every Markov policy $\pi$ on $S$, the dynamics $D_{\tau \alpha}$ of $\mathcal{P}$ are represented by an automaton $\langle S, AOR, \mathcal{A}, \tau, \lambda, s_0 \rangle$ for some probability function $\lambda$. Furthermore, $\tau^* = \alpha$.

Proof sketch. The start state is $s_0 = \alpha(\varepsilon)$. The transition function is defined as $\tau(s, aor) = \alpha(h_{s,aor})$ where $h_s$ is an arbitrarily chosen history such that $\alpha(h_s) = s$. Clearly $\tau^* = \alpha$. Then, the probability function is defined as $\lambda(s, aor) = \pi(a|s) \cdot D(\text{or}|h_s,a)$ and $\lambda(s, a\alpha) = \pi(a|s) \cdot D(hS,a)$. It can be shown by induction that the resulting automaton represents $D_{\tau \alpha}$ regardless of the choice of the representative histories $h_s$, since all histories mapped to the same state determine the same dynamics function. □

We present an informal description of a generic PDA-learning algorithm, capturing the essential features of the algorithms in [Ron et al., 1998; Clark and Thollard, 2004; Palmer and Goldman, 2007; Balle et al., 2013; Balle et al., 2014]. We will highlight the characteristics that have an impact on the rest of the RL algorithm. To help the presentation, consider Figure 1. The figure shows the transition graph of a target automaton (left), and the hypothesis graph built so far by the algorithm (right). In the hypothesis graph we distinguish safe and candidate nodes. Safe nodes are circles in the figure. They are in a one-to-one correspondence with nodes in the target, they have all transitions defined, and they are not going to change. Candidate nodes are squares in the figure. Their transitions are not defined, and hence they form the frontier of the learned part of the graph. The graph is extended by promoting or merging a candidate. If the algorithm tests that a candidate node is distinct from every other safe state in the hypothesis graph, then it is promoted to safe. Upon promotion, a candidate is added for each possible transition from the just-promoted safe node. This effectively extends the automaton by pushing the frontier. If the algorithm tests that a candidate is equivalent to a safe node already in the hypothesis, then the candidate is merged into the safe node. The merge amounts to deleting the candidate node and redirecting all its incoming edges to the safe node. Thus, the statistical core of the algorithm consists in the tests. The test between two nodes is based on the input strings having prefixes that map to the two nodes respectively. A sufficient number of strings yields a good accuracy of the test. Assuming that all tests yield the correct result, it is easy to see that every new hypothesis is closer to the target. We focus on the approach in [Balle et al., 2014], which has the following guarantees.

Guarantees 1. There are complexity functions $K, N, T_\varepsilon$ such that, for every $\varepsilon$, every $\delta$, every non-negative integer $B$, and every MDP $\mathcal{M}$ where the agent is restricted to operate in a subset $S'$ of the states $S$ of an MDP, it can always achieve one of two mutually-exclusive results. The first result is that it can find a policy that is near-optimal for the entire MDP, ignoring the states not in $S'$. Otherwise, there is a policy that leads to a state not in $S'$ sufficiently often. This is the essence of the Explore or Exploit lemma from [Kearns and Singh, 2002]. The property is used explicitly in the $E^3$ algorithm [Kearns and Singh, 2002], and more implicitly in algorithms such as RMax [Brafman and Tennenholtz, 2002]. Indeed, these algorithms can be employed to satisfy the following guarantees.

Guarantees 2. There are complexity functions $E, T_\varepsilon$ such that, for every $\varepsilon$, every $\delta$, every non-negative integer $B$, and every MDP $\mathcal{M}$ where the agent is restricted to operate in a subset $S'$ of the states, the two following conditions hold: (explore or exploit) within $E(\mathcal{M}, B, \varepsilon, \delta)$ episodes, with probability at least $1 - \delta$, either the agent finds an $\varepsilon$-optimal policy or there is a state not in $S'$ that is visited at least $B$ times; (computational cost) every episode $\varepsilon$ is processed in time $T_\varepsilon(\mathcal{M}, \varepsilon, \delta, |x|)$.

4.3 Overall Approach

We will have a Markov agent operating in the MDP induced by the current partial abstraction, in order to either find a near-optimal policy (when the abstraction is sufficiently complete) or to visit candidate states (to collect strings to extend the abstraction). Concretely, we propose Algorithm 1, that employs the modules AutomataLearning and MarkovRL to solve non-Markov RL. It starts with an empty abstraction $\alpha$ (Line 1), and then it loops, processing one episode per iteration. Line 3 corresponds to the beginning of an episode, and hence the algorithm sets the current history to the empty history. Lines 4–8 process the prefix of the episode that maps to the safe states; on this prefix, the Markov RL agent is employed. Specifically, the agent is first queried for the action to take (Line 5), the action is then executed (Line 6), the resulting transition is shown to the agent (Line 7), and the current history is extended (Line 8). Lines 9–12 process the remainder of the episode, for which we do not have an abstraction.
Theorem 3. For any given $\epsilon$ and $\delta$, and for any NMDP $\mathcal{P}$ admitting a Markov abstraction $\alpha$, Algorithm 1 has probability at least $1 - \delta$ of solving the Episodic RL problem for $\mathcal{P}$ and $\epsilon$, using a number of episodes

$$O(N(\mathcal{A}_P^\alpha) \cdot E(M_\mathcal{P}^\alpha, K(\mathcal{A}_P^\alpha, \delta/2), \epsilon, \delta'))$$

with $\delta' = \delta/(2 \cdot N(\mathcal{A}_P^\alpha))$, and a number of computation steps that is proportional to the number of episodes by a quantity

$$O(T_\epsilon(M_\mathcal{P}^\alpha, \epsilon, \delta', L_P)).$$

Proof sketch. An execution of the algorithm can be split into stages, with one stage for each hypothesis automaton. By the boundedness condition, there are at most $N(\mathcal{A}_P^\alpha)$ stages. Consider an arbitrary stage. Within $E(M_\mathcal{P}^\alpha, \epsilon, \delta')$ episodes, the Markov agent either exploits or explores. If it exploits, i.e., it finds an $\epsilon$-optimal policy $\pi$ for the MDP induced by the current partial abstraction $\alpha_i$, then $\pi\alpha_i$ is $\epsilon$-optimal for $\mathcal{P}$. Otherwise, a candidate state is explored $K_i(\mathcal{A}_P^\alpha, \delta/2)$ times, and hence it is promoted or merged. The probability $\delta$ of failing is partitioned among the one run of the automata learning algorithm, and the $N(\mathcal{A}_P^\alpha)$ independent runs of the Markov RL algorithm. Regarding the computation time, note that the algorithm performs one iteration per episode, it operates on one episode in each iteration, calling the two modules and performing some other operations having a smaller cost.

5 Empirical Evaluation

We show an experimental evaluation of our approach. We employ the state-of-the-art stream PDFA learning algorithm [Balle et al., 2014] and the classic RMax algorithm [Brafman and Tennenholtz, 2002]. They satisfy Guarantees 1 and 2. We consider the domains from [Abadi and Brafman, 2020]: Rotating MAB, Malfunction MAB, Cheat MAB, and Rotating Maze; a variant of Enemy Corridor [Ronca and De Giacomo, 2021]; and two novel domains: Reset-Rotating MAB, and Flickering Grid. Reset-Rotating MAB is a variant of Rotating MAB where failing to pull the correct arm brings the agent back to the initial state. Flickering Grid is a basic grid with an initial and a goal position, but where at some random steps the agent is unable to observe its position. All domains are parametrised by $k$, which makes the domains more complex as it is assigned larger values.

Figures 2–9 show our performance evaluation. Plots include three different approaches. First, our approach referred to as RMax Abstraction, i.e., the RMax Markov agent provided with partial Markov abstractions as they are incrementally learned. Second, a Random Sampling approach, equivalent to what is proposed in [Ronca and De Giacomo, 2021], that always explores at random. Third, the RMax agent as a baseline for the performance of a purely Markov agent, that does not rely on Markov abstractions. Results for each approach are averaged over 5 trainings and show the standard deviation. At each training, the agent is evaluated at every 15k training episodes. Each evaluation is an average over 50 episodes, where for each episode we measure the accumulated reward divided by the number of steps. Note that the RMax Abstraction agent takes actions uniformly at random on histories where the Markov abstraction is not yet defined, and it takes actions greedily otherwise.

The results for Reset-Rotating MAB (Figure 2) show the advantage of the exploration strategy of our approach, compared to Random Sampling. In fact, in this domain, random exploration does not allow for exploring states that are far from the initial state. The results for Enemy Corridor (Figure 3) show that our approach scales with the domain size. Namely, in Enemy Corridor we are able to increase the corridor size $k$ up to 64. The results for Flickering Grid (Figure 4) show that our approach works in a domain with partial observability, that is natural to model as a POMDP. This is in line with our Theorem 1. The Markov abstraction for Flickering Grid maps histories to the current cell; intuitively, the

2The results shown in this paper are reproducible. Source code, instructions, and definitions of the experiments are available at: github.com/whitemech/markov-abstractions-code-ijcai22. Experiments were carried out on a server running Ubuntu 18.04.5 LTS, with 512GB RAM, and an 80 core Intel Xeon E5-2698 2.20GHz. Each training run takes one core. The necessary amount of compute and time depends mostly on the number of episodes set for training.
The performance of PDFA-learning is greatly dependent on such parameter, cf. [Balle et al., 2013]. Furthermore, in these domains, the value of distinguishability decreases with $k$. On the contrary, in Reset-Rotating MAB, Enemy Corridor, and Flickering Grid, distinguishability is high and independent of $k$. Therefore, we conclude that a low distinguishability is the source of poor performance. In particular, it causes the automata learning module to require a large number of samples.

We compare our approach against two related approaches. First, we compare against [Abadi and Brafman, 2020] that combines deterministic finite automata learning with history clustering to build a Mealy Machine that represents the underlying decision process, while employing MCTS to compute policies for the learned models. Comparing to the results published in [Abadi and Brafman, 2020] for Rotating MAB, Malfunction MAB, and Rotating Maze, our approach has better performance in Rotating MAB, and worse performance in the other domains. Second, we compare against [Ilcraje et al., 2019], also based on automata learning. Our approach outperforms theirs in all the domains mentioned in this paper, and their approach outperforms ours in all their domains. Specifically, their algorithm does not converge in our domains, and our algorithm does not converge in theirs. Our poor performance is explained by the fact that all domains in [Ilcraje et al., 2019] have a low distinguishability, unfavourable to us. On the other hand, their poor performance in our domains might be due to their reliance on local search methods.
6 Conclusion and Future Work

We have presented an approach for reinforcement learning in non-Markov decision processes that admit a Markov abstraction. The approach combines standard Markov RL with PDFA learning, in a modular manner. A key aspect of the approach is that exploration is based on the automaton as it is still being learned. Our theoretical results show that the approach has PAC guarantees whenever the employed Markov RL and automata learning algorithms have PAC guarantees. The experimental evaluation allows us to draw several conclusions. First, experiments on the Enemy Corridor domain show that our approach has a good scalability in terms of the number of automaton states. Second, our novel exploration strategy yields an improvement over random exploration; this is particularly evident in the Reset-Rotating MAB domain. Third, the performance of the automata learning component strongly degrades for lower values of state distinguishability. Specifically, learning the automaton in domains with lower distinguishability such as Cheat MAB, Malfunction MAB, and Rotating Maze requires many more samples than in domains with a higher distinguishability such as Enemy Corridor and Flickering Grid. Fourth, our approach outperforms the state-of-the-art approaches [Abadi and Brafman, 2020] and [Icarte et al., 2019] in some cases, and it is outperformed in some other cases. The difficulties encountered in some domains suggest several directions for future work.

Performance issues related to state distinguishability require to be further investigated. State distinguishability is at the core of all PDFA learning algorithms that have PAC guarantees [Ron et al., 1998; Clark and Thollard, 2004; Balle et al., 2014]. In our setting, distinguishability is further decreased by the use of the uniform policy as an exploration policy on histories that are not yet mapped to a safe state (see Line 10 of Algorithm 1). An improvement in this direction could be to identify an exploration strategy that ensures a higher distinguishability. The algorithm could be given a heuristic set of exploration policies to consider, or an exploration policy could be learned as part of the RL algorithm. Furthermore, new PDFA-learning techniques could be developed, tailored towards their use in RL. They could be based on new principles, in order not to rely on state distinguishability. Finally, the experimental results in Cheat MAB and Malfunction MAB provide evidence that our approach might benefit from relying less on the automata learning component. Specifically, an agent could operate directly on the histories for which the current Markov abstraction is yet undefined.
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