

IASD M2 at Paris Dauphine

# Deep Reinforcement Learning

## 17: Offline Reinforcement Learning Part 2

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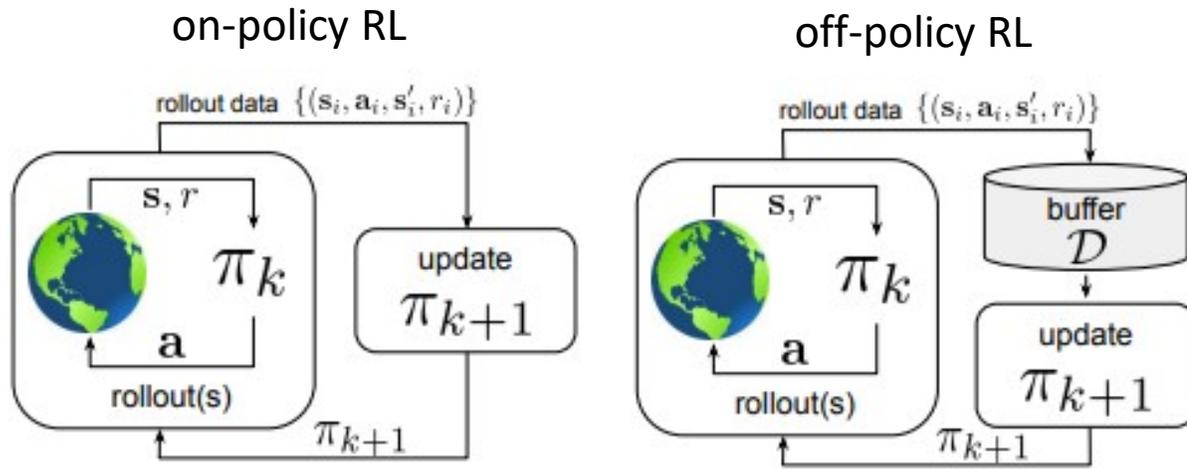


# Acknowledgement

These materials are based on the seminal course of Sergey Levine CS285



# Offline Reinforcement Learning



Formally:

$$\mathcal{D} = \{(s_i, \mathbf{a}_i, s'_i, r_i)\}$$

$$\mathbf{s} \sim d^{\pi_\beta}(\mathbf{s})$$

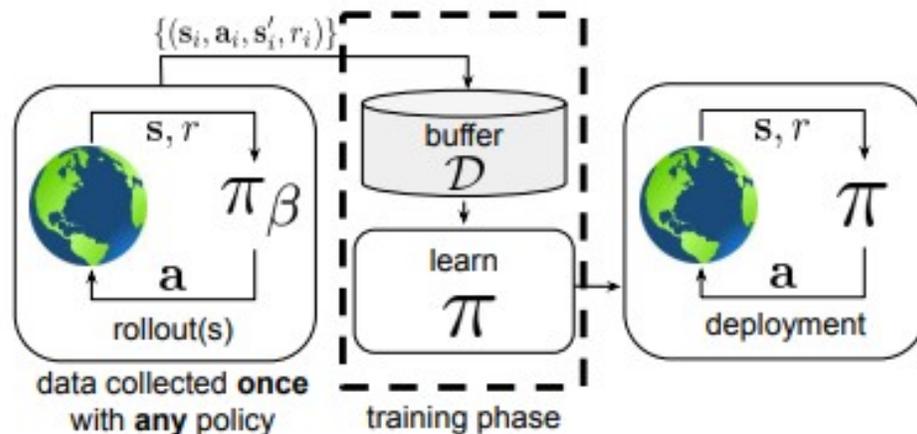
$$\mathbf{a} \sim \pi_\beta(\mathbf{a}|\mathbf{s})$$

$$s' \sim p(s'|\mathbf{s}, \mathbf{a})$$

$$r \leftarrow r(\mathbf{s}, \mathbf{a})$$

← generally **not** known

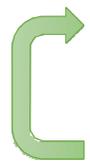
offline reinforcement learning



$$\text{RL objective: } \max_{\pi} \sum_{t=0}^T E_{\mathbf{s}_t \sim d^{\pi}(\mathbf{s}), \mathbf{a}_t \sim \pi(\mathbf{a}|\mathbf{s})} [\gamma^t r(\mathbf{s}_t, \mathbf{a}_t)]$$



# How do prior methods address this?


$$Q(\mathbf{s}, \mathbf{a}) \leftarrow r(\mathbf{s}, \mathbf{a}) + E_{\mathbf{a}' \sim \pi_{\text{new}}} [Q(\mathbf{s}', \mathbf{a}')] \\ \pi_{\text{new}}(\mathbf{a}|\mathbf{s}) = \arg \max_{\pi} E_{\mathbf{a} \sim \pi(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a})] \text{ s.t. } D_{\text{KL}}(\pi \| \pi_{\beta}) \leq \epsilon$$

This solves distribution shift, right?

No more erroneous values?

**Issue 1:** we usually don't know the behavior policy  $\pi_{\beta}(\mathbf{a}|\mathbf{s})$

- human-provided data
- data from hand-designed controller
- data from many past RL runs
- all of the above

**Issue 2:** this is both *too pessimistic* and *not pessimistic enough*

“policy constraint” method

**very** old idea (but it had no single name?)

Todorov et al. [passive dynamics in linearly-solvable MDPs]

Kappen et al. [KL-divergence control, etc.]

trust regions, covariant policy gradients, natural policy gradients, etc.

used in some form in recent papers:

Fox et al. '15 (“Taming the Noise...”)

Fujimoto et al. '18 (“Off Policy...”)

Jaques et al. '19 (“Way Off Policy...”)

Kumar et al. '19 (“Stabilizing...”)

Wu et al. '19 (“Behavior Regularized...”)

# Explicit policy constraint methods

What kinds of constraints can we use?

KL-divergence:  $D_{\text{KL}}(\pi \parallel \pi_\beta)$

+ easy to implement (more on this later)

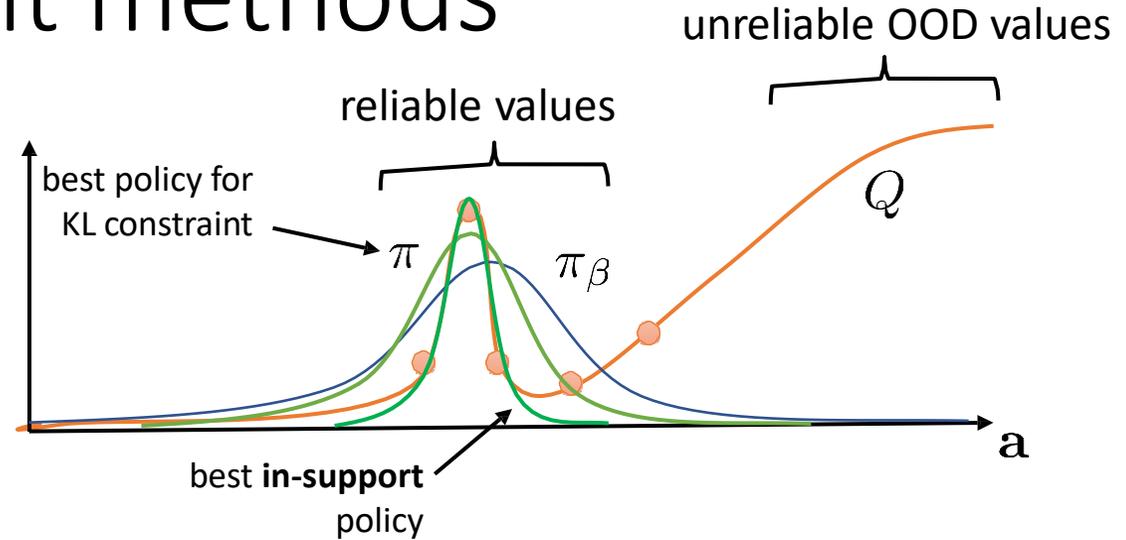
- not necessarily what we want

support constraint:  $\pi(\mathbf{a}|\mathbf{s}) \geq 0$  only if  $\pi_\beta(\mathbf{a}|\mathbf{s}) \geq \epsilon$

can approximate with MMD

- significantly more complex to implement

+ much closer to what we really want



For more information, see:

Levine, Kumar, Tucker, Fu. **Offline Reinforcement Learning: Tutorial, Review, and Perspectives on Open Problems.** '20

Kumar, Fu, Tucker, Levine. **Stabilizing Off-Policy Q-Learning via Bootstrapping Error Reduction.** '19

Wu, Tucker, Nachum. **Behavior Regularized Offline Reinforcement Learning.** '19

# Explicit policy constraint methods

How do we implement constraints?

1. Modify the actor objective

~~$$\theta \leftarrow \arg \max_{\theta} E_{\mathbf{s} \sim D} [E_{\mathbf{a} \sim \pi_{\theta}(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a})]]$$~~

$$\theta \leftarrow \arg \max_{\theta} E_{\mathbf{s} \sim D} [E_{\mathbf{a} \sim \pi_{\theta}(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a}) + \lambda \log \pi_{\beta}(\mathbf{a}|\mathbf{s})] + \lambda \mathcal{H}(\pi(\mathbf{a}|\mathbf{s}))]$$

Lagrange multiplier

easy to compute and differentiate  
for Gaussian or categorical policies

$$D_{\text{KL}}(\pi \parallel \pi_{\beta}) = E_{\pi} [\log \pi(\mathbf{a}|\mathbf{s}) - \log \pi_{\beta}(\mathbf{a}|\mathbf{s})] = -E_{\pi} [\log \pi_{\beta}(\mathbf{a}|\mathbf{s})] - \mathcal{H}(\pi)$$

2. Modify the reward function

$$\bar{r}(\mathbf{s}, \mathbf{a}) = r(\mathbf{s}, \mathbf{a}) - D(\pi, \pi_{\beta})$$

simple modification to directly penalize divergence  
also accounts for **future** divergence

See: Wu, Tucker, Nachum. **Behavior Regularized Offline Reinforcement Learning**. '19

generally, the best modern offline RL methods do not do either of these things

# Implicit policy constraint methods

$$\pi_{\text{new}}(\mathbf{a}|\mathbf{s}) = \arg \max_{\pi} E_{\mathbf{a} \sim \pi(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a})] \text{ s.t. } D_{\text{KL}}(\pi \| \pi_{\beta}) \leq \epsilon$$

$$\pi^*(\mathbf{a}|\mathbf{s}) = \frac{1}{Z(\mathbf{s})} \pi_{\beta}(\mathbf{a}|\mathbf{s}) \exp \left( \frac{1}{\lambda} A^{\pi}(\mathbf{s}, \mathbf{a}) \right)$$

straightforward to show via duality

**See also:**

Peters et al. (REPS)

Rawlik et al. (“psi-learning”)

...many follow-ups

approximate via **weighted** max likelihood!

$$\pi_{\text{new}}(\mathbf{a}|\mathbf{s}) = \arg \max_{\pi} E_{(\mathbf{s}, \mathbf{a}) \sim \pi_{\beta}} \left[ \log \pi(\mathbf{a}|\mathbf{s}) \overbrace{\frac{1}{Z(\mathbf{s})} \exp \left( \frac{1}{\lambda} A^{\pi_{\text{old}}}(\mathbf{s}, \mathbf{a}) \right)}^{w(\mathbf{s}, \mathbf{a})} \right]$$

↑ samples from dataset  $\mathbf{a} \sim \pi_{\beta}(\mathbf{a}|\mathbf{s})$

↑ critic can be used to give us this

# Implicit policy constraint methods

$$\mathcal{L}_C(\phi) = E_{(\mathbf{s}, \mathbf{a}, \mathbf{s}') \sim D} \left[ \left( Q_\phi(\mathbf{s}, \mathbf{a}) - (r(\mathbf{s}, \mathbf{a}) + \gamma E_{\mathbf{a}' \sim \pi_\theta(\mathbf{a}'|\mathbf{s}')} [Q_\phi(\mathbf{s}', \mathbf{a}')]) \right)^2 \right]$$

$$\mathcal{L}_A(\theta) = -E_{(\mathbf{s}, \mathbf{a}) \sim \pi_\beta} \left[ \log \pi_\theta(\mathbf{a}|\mathbf{s}) \frac{1}{Z(\mathbf{s})} \exp \left( \frac{1}{\lambda} A^{\pi_{\text{old}}}(\mathbf{s}, \mathbf{a}) \right) \right]$$

- 
1.  $\phi \leftarrow \phi - \alpha \nabla_\phi \mathcal{L}_C(\phi)$
  2.  $\theta \leftarrow \theta - \alpha \nabla_\theta \mathcal{L}_A(\theta)$

- 
- $Q(\mathbf{s}, \mathbf{a}) \leftarrow r(\mathbf{s}, \mathbf{a}) + E_{\mathbf{a}' \sim \pi_{\text{new}}} [Q(\mathbf{s}', \mathbf{a}')]$
  - $\pi_{\text{new}}(\mathbf{a}|\mathbf{s}) = \arg \max_{\pi} E_{\mathbf{a} \sim \pi(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a})] \text{ s.t. } D_{\text{KL}}(\pi \| \pi_\beta) \leq \epsilon$

# Can we also avoid all OOD actions in the Q

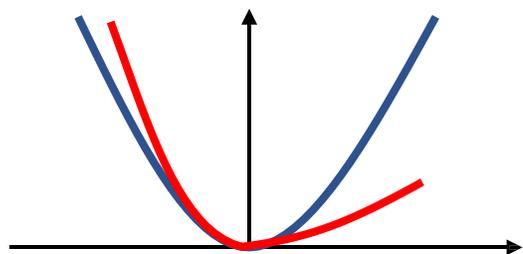
update:  $Q(s, a) \leftarrow \tau Q(s, a) + \underbrace{E_{\mathbf{a}' \sim \pi_{\text{new}}}[Q(s', \mathbf{a}')] + V(s')}_{\text{just another neural network}}$

$V(s')$  ← just another neural network

$$V \leftarrow \arg \min_V \frac{1}{N} \sum_{i=1}^N \ell(V(s_i), Q(s_i, \mathbf{a}_i))$$

e.g., MSE loss  $(V(s_i) - Q(s_i, \mathbf{a}_i))^2$  this action comes from  $\pi_\beta$  not from  $\pi_{\text{new}}$

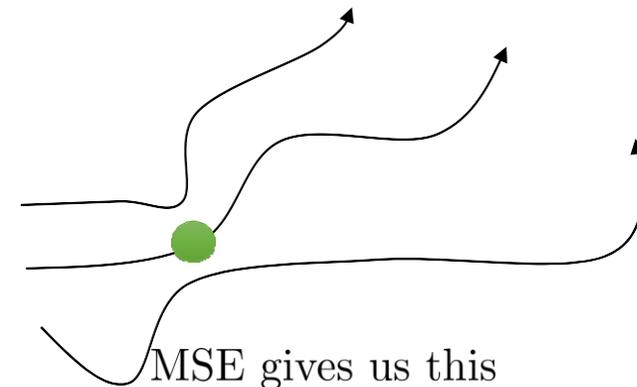
expectile:  $\ell_2^\tau(x) = \begin{cases} (1 - \tau)x^2 & \text{if } x > 0 \\ \tau x^2 & \text{else} \end{cases}$



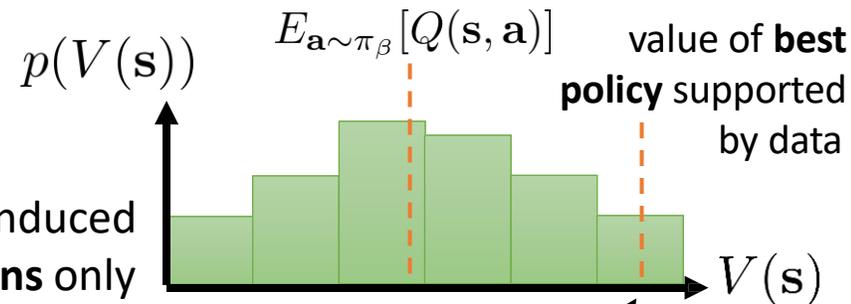
$$V(s) \leftarrow \max_{\mathbf{a} \in \Omega(s)} Q(s, \mathbf{a})$$

$$\Omega(s) = \{\mathbf{a} : \pi_\beta(\mathbf{a}|s) \geq \epsilon\}$$

if we use  $\ell_2^\tau$  for big  $\tau$



MSE gives us this

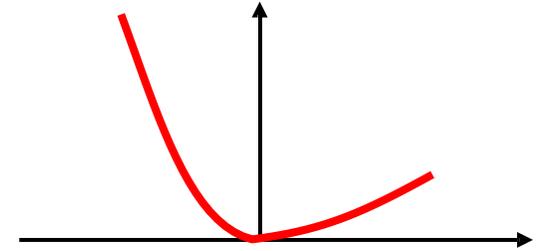


could **another** loss give us this?

# Implicit Q-learning (IQL)

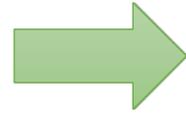
Q-learning with *implicit* policy improvement

$$Q(\mathbf{s}, \mathbf{a}) \leftarrow r(\mathbf{s}, \mathbf{a}) + V(\mathbf{s}') \quad V \leftarrow \arg \min_V \frac{1}{N} \sum_{i=1}^N \ell_2^\tau(V(\mathbf{s}_i), Q(\mathbf{s}_i, \mathbf{a}_i))$$



$$V(\mathbf{s}) \leftarrow \max_{\mathbf{a} \in \Omega(\mathbf{s})} Q(\mathbf{s}, \mathbf{a})$$

$$\Omega(\mathbf{s}) = \{\mathbf{a} : \pi_\beta(\mathbf{a}|\mathbf{s}) \geq \epsilon\}$$



$$Q(\mathbf{s}, \mathbf{a}) \leftarrow r(\mathbf{s}, \mathbf{a}) + \max_{\mathbf{a}' \in \Omega(\mathbf{s}')} Q(\mathbf{s}', \mathbf{a}')$$

“implicit” policy

if we use  $\ell_2^\tau$  for big  $\tau$

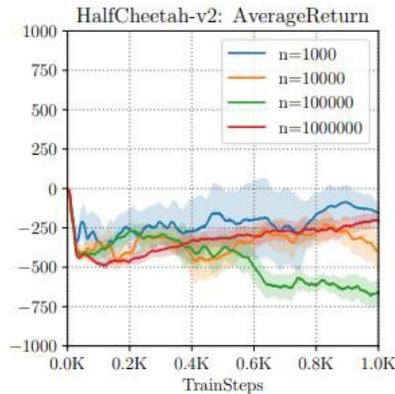
$$\pi_{\text{new}}(\mathbf{a}|\mathbf{s}) = \delta(\mathbf{a} = \arg \max_{\mathbf{a} \in \Omega(\mathbf{s})} Q(\mathbf{s}, \mathbf{a}))$$

Now we can do value function updates without ever risking out-of-distribution actions!

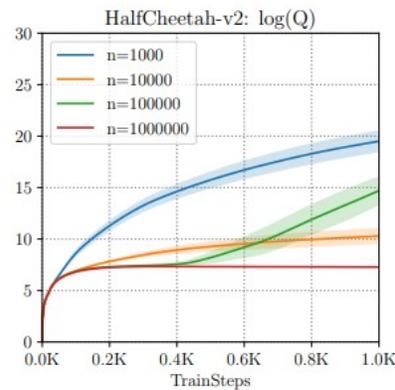
We'll see results soon, but first let's talk about **Option 2**...

# Conservative Q-Learning

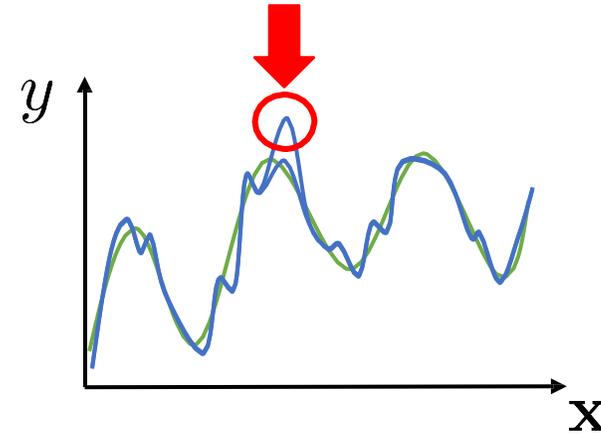
# Conservative Q-learning (CQL)



how well it does



how well it *thinks*  
it does (Q-values)



$$\hat{Q}^\pi = \arg \min_Q \max_\mu \alpha E_{\mathbf{s} \sim D, \mathbf{a} \sim \mu(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a})] \quad \left. \vphantom{\hat{Q}^\pi} \right\} \text{ term to push down big Q-values}$$

$$\text{regular objective} \quad \left\{ + E_{(\mathbf{s}, \mathbf{a}, \mathbf{s}') \sim D} \left[ (Q(\mathbf{s}, \mathbf{a}) - (r(\mathbf{s}, \mathbf{a}) + E_\pi [Q(\mathbf{s}', \mathbf{a}')]))^2 \right] \right\}$$

can show that  $\hat{Q}^\pi \leq Q^\pi$  for large enough  $\alpha$

$\uparrow$   
 true Q-function

# Conservative Q-learning (CQL)

A *better* bound:

$$\hat{Q}^\pi = \arg \min_Q \max_\mu \left\{ \begin{array}{l} \alpha E_{\mathbf{s} \sim D, \mathbf{a} \sim \mu(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a})] - \alpha E_{(\mathbf{s}, \mathbf{a}) \sim D} [Q(\mathbf{s}, \mathbf{a})] \\ + E_{(\mathbf{s}, \mathbf{a}, \mathbf{s}') \sim D} \left[ (Q(\mathbf{s}, \mathbf{a}) - (r(\mathbf{s}, \mathbf{a}) + E_\pi [Q(\mathbf{s}', \mathbf{a}')]))^2 \right] \end{array} \right\} \mathcal{L}_{\text{CQL}}(\hat{Q}^\pi)$$

*always* pushes Q-values down      push up on  $(\mathbf{s}, \mathbf{a})$  samples in data

no longer guaranteed that  $\hat{Q}^\pi(\mathbf{s}, \mathbf{a}) \leq Q^\pi(\mathbf{s}, \mathbf{a})$  for all  $(\mathbf{s}, \mathbf{a})$

but guaranteed that  $E_{\pi(\mathbf{a}|\mathbf{s})}[\hat{Q}^\pi(\mathbf{s}, \mathbf{a})] \leq E_{\pi(\mathbf{a}|\mathbf{s})}[Q^\pi(\mathbf{s}, \mathbf{a})]$  for all  $\mathbf{s} \in D$

# Conservative Q-learning (CQL)

- 
1. Update  $\hat{Q}^\pi$  w.r.t.  $\mathcal{L}_{\text{CQL}}(\hat{Q}^\pi)$  using  $\mathcal{D}$
  2. Update policy  $\pi$

if actions are discrete:

$$\pi(\mathbf{a}|\mathbf{s}) = \begin{cases} 1 & \text{if } \mathbf{a} = \arg \max_{\mathbf{a}} \hat{Q}(\mathbf{s}, \mathbf{a}) \\ 0 & \text{otherwise} \end{cases}$$

if actions are continuous:

$$\theta \leftarrow \theta + \alpha \nabla_{\theta} \sum_i E_{\mathbf{a} \sim \pi_{\theta}(\mathbf{a}|\mathbf{s}_i)} [\hat{Q}(\mathbf{s}_i, \mathbf{a})]$$

# Conservative Q-learning (CQL)

$$\hat{Q}^\pi = \arg \min_Q \max_\mu \underbrace{\alpha E_{\mathbf{s} \sim D, \mathbf{a} \sim \mu(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a})]}_{\text{regularization}} - \alpha E_{(\mathbf{s}, \mathbf{a}) \sim D} [Q(\mathbf{s}, \mathbf{a})] - \mathcal{R}(\mu) + E_{(\mathbf{s}, \mathbf{a}, \mathbf{s}') \sim D} \left[ (Q(\mathbf{s}, \mathbf{a}) - (r(\mathbf{s}, \mathbf{a}) + E_\pi [Q(\mathbf{s}', \mathbf{a}')]))^2 \right] \Bigg\} \mathcal{L}_{\text{CQL}}(\hat{Q}^\pi)$$

common choice:  $\mathcal{R} = E_{\mathbf{s} \sim D} [\mathcal{H}(\mu(\cdot|\mathbf{s}))]$  maximum entropy regularization

optimal choice:  $\mu(\mathbf{a}|\mathbf{s}) \propto \exp(Q(\mathbf{s}, \mathbf{a}))$

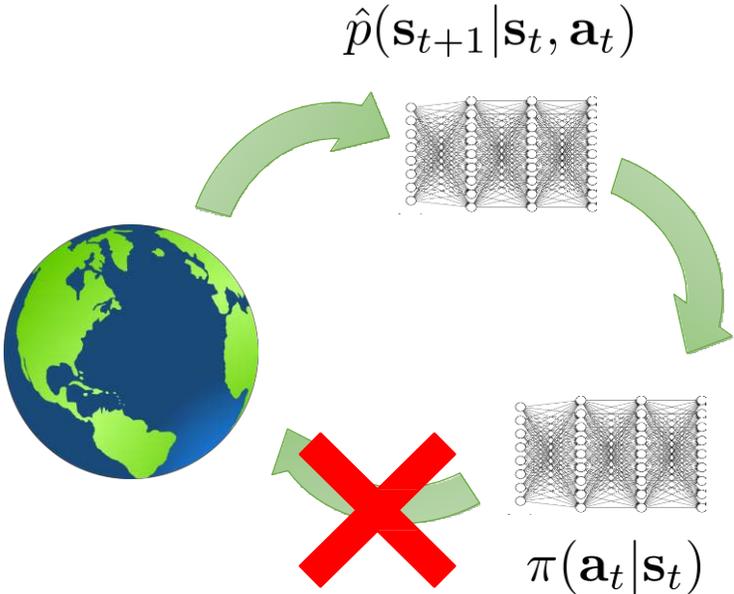
$$E_{\mathbf{a} \sim \mu(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a})] = \log \sum_{\mathbf{a}} \exp(Q(\mathbf{s}, \mathbf{a}))$$

for discrete actions: just calculate directly

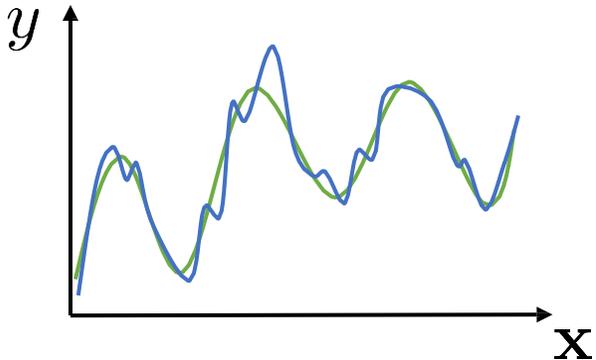
for continuous actions: use importance sampling to estimate  $E_{\mathbf{a} \sim \mu(\mathbf{a}|\mathbf{s})} [Q(\mathbf{s}, \mathbf{a})]$

# Model-Based Offline RL

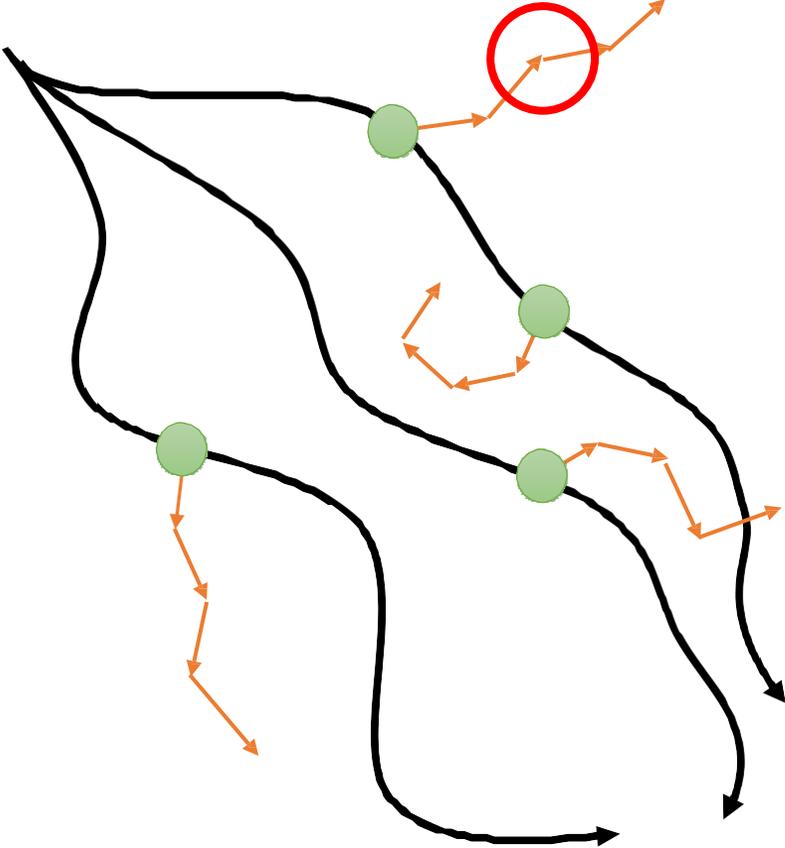
# How does model-based RL work?



what goes wrong when we can't collect more data?



...so the model's predictions are invalid  
these states are OOD



the model answers "what if" questions

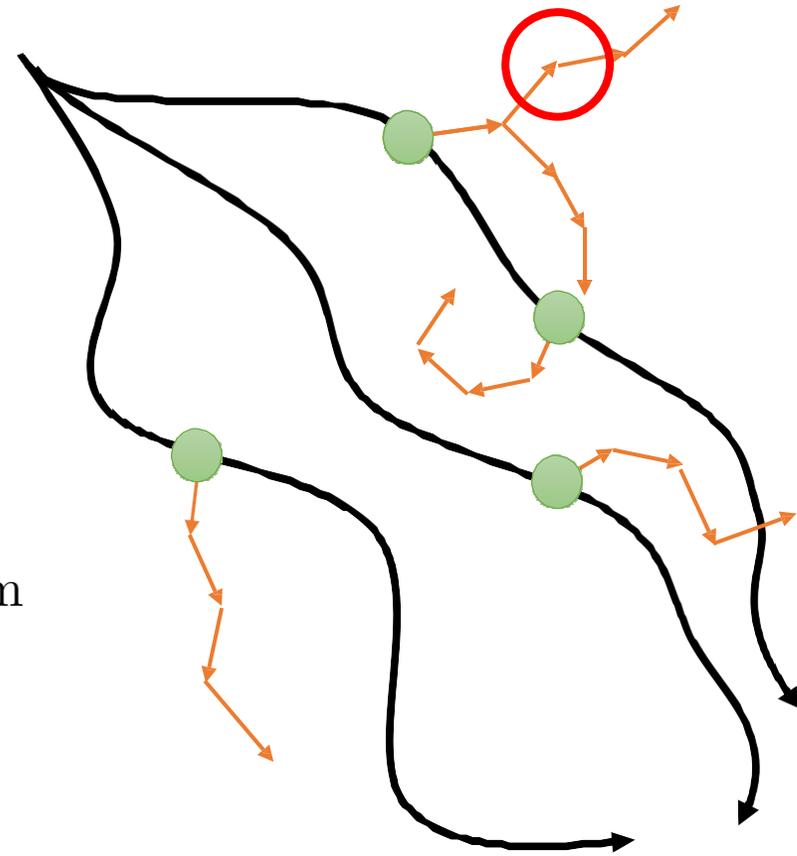
# MOPO: Model-Based Offline Policy Optimization

solution: “punish” the policy for exploiting

$$\tilde{r}(\mathbf{s}, \mathbf{a}) = r(\mathbf{s}, \mathbf{a}) - \lambda u(\mathbf{s}, \mathbf{a})$$

uncertainty penalty

...and then use any existing model-based RL algorithm



# MOPO: Theoretical Analysis

$$\tilde{r}(\mathbf{s}, \mathbf{a}) = r(\mathbf{s}, \mathbf{a}) - \lambda u(\mathbf{s}, \mathbf{a})$$

we can represent the value function

model error is bounded (above) by  $u(\mathbf{s}, \mathbf{a})$

**Theorem 4.4.** Under Assumption 4.2 and 4.3, the learned policy  $\hat{\pi}$  in MOPO (Algorithm 1) satisfies

true return of policy trained under model  $\longrightarrow$  
$$\eta_M(\hat{\pi}) \geq \sup_{\pi} \{ \eta_M(\pi) - 2\lambda \epsilon_u(\pi) \} \quad (11)$$

In particular, for all  $\delta \geq \delta_{\min}$ ,

$$\epsilon_u(\pi) := \bar{\mathbb{E}}_{(s,a) \sim \rho_{\pi}^{\pi}} [u(s, a)]$$

some implications:

$$\eta_M(\hat{\pi}) \geq \eta_M(\pi^B) - 2\lambda \epsilon_u(\pi^B)$$

➤ improves over behavior policy

$$\eta_M(\hat{\pi}) \geq \eta_M(\pi^*) - 2\lambda \epsilon_u(\pi^*)$$

➤ quantifies “optimality gap” in terms of model error

$$\eta_M(\hat{\pi}) \geq \eta_M(\pi^{\delta}) - 2\lambda \delta \quad (12)$$

$$\pi^{\delta} := \arg \max_{\pi: \epsilon_u(\pi) \leq \delta} \eta_M(\pi)$$

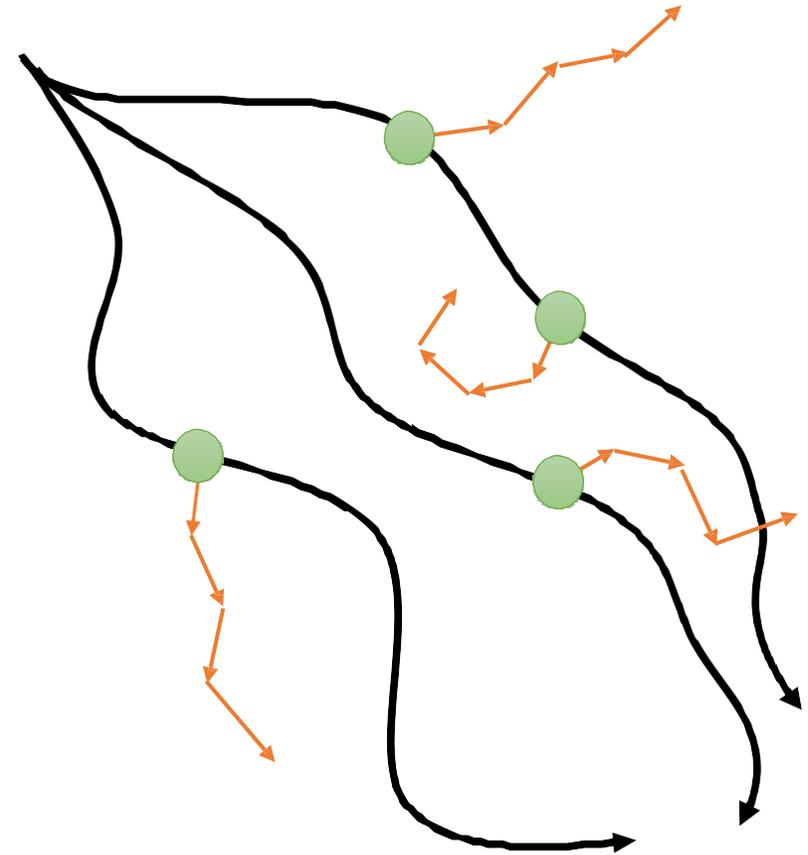
# COMBO: Conservative Model-Based RL

**Basic idea:** just like CQL minimizes Q-value of policy actions, we can minimize Q-value of model state-action tuples

state-action tuples from the model

$$\hat{Q}^{k+1} \leftarrow \arg \min_Q \beta \left( \mathbb{E}_{\mathbf{s}, \mathbf{a} \sim \rho(\mathbf{s}, \mathbf{a})} [Q(\mathbf{s}, \mathbf{a})] - \mathbb{E}_{\mathbf{s}, \mathbf{a} \sim \mathcal{D}} [Q(\mathbf{s}, \mathbf{a})] \right) + \frac{1}{2} \mathbb{E}_{\mathbf{s}, \mathbf{a}, \mathbf{s}' \sim d_f} \left[ \left( Q(\mathbf{s}, \mathbf{a}) - \hat{B}^\pi \hat{Q}^k(\mathbf{s}, \mathbf{a}) \right)^2 \right]. \quad (4)$$

**Intuition:** if the model produces something that looks clearly different from real data, it's easy for the Q-function to make it look bad



# Trajectory Transformer

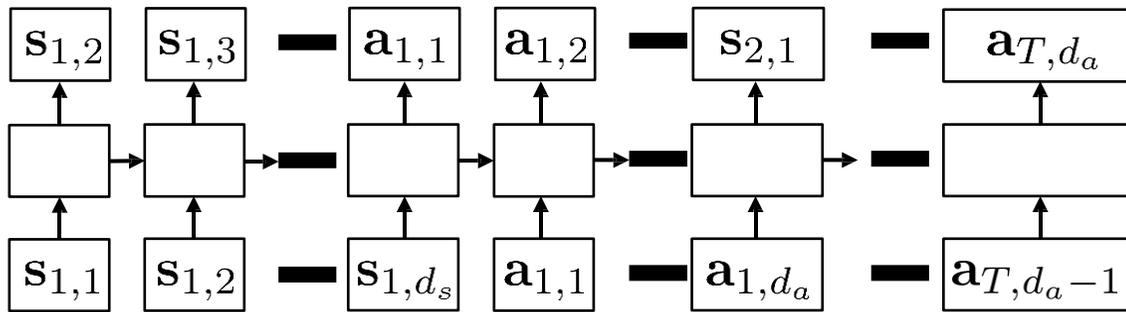
## Basic ideas:

1. train a joint state-action model:

$$p_{\beta}(\tau) = p_{\beta}(s_1, a_2, \dots, s_T, a_T)$$

2. use a big expressive model (a Transformer)

## The model:



## Why does this work?

generating high-probability trajectories avoids out-of-distribution states & actions

using a really big model works well in offline mode (lots of compute, captures complex behavior policies)



Trajectory Transformer making accurate predictions to hundreds of steps

## How to do control:

beam search, but use  $\sum_t r(s_t, a_t)$  instead of probability

1. given current sequence, sample next tokens from model
2. store top  $K$  tokens with highest cumulative reward
3. move on to next token

Summary, Applications, Open Questions

# Which offline RL algorithm do I use?

If you want to *only* train offline...

- |                         |                                    |                                     |
|-------------------------|------------------------------------|-------------------------------------|
| Conservative Q-learning | + just one hyperparameter          | + well understood and widely tested |
| Implicit Q-learning     | + more flexible (offline + online) | - more hyperparameters              |

If you want to *only* train offline and finetune online

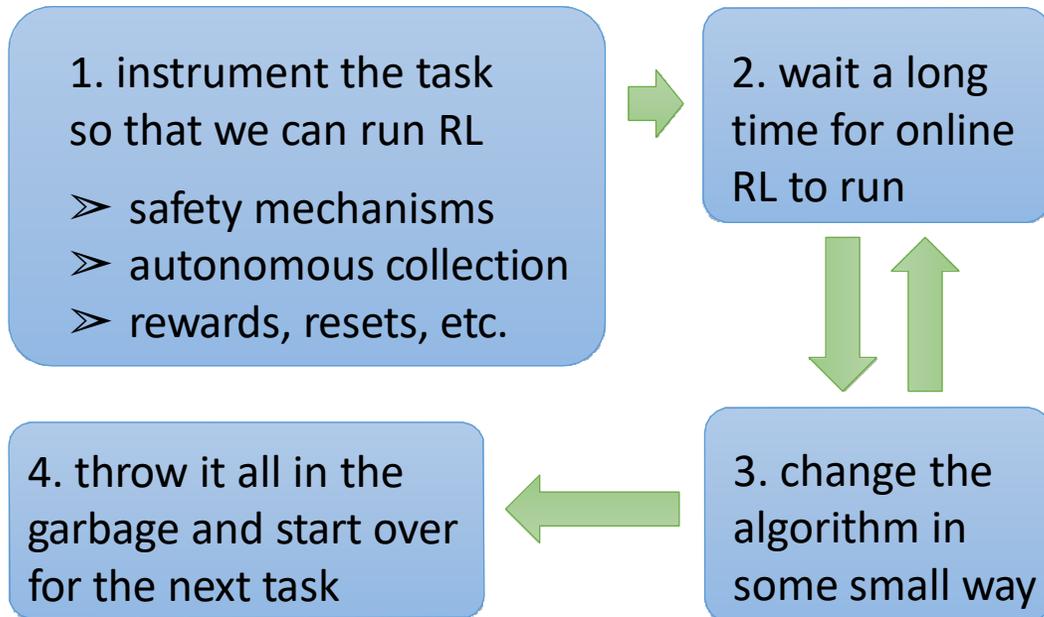
- |  |                                 |
|--|---------------------------------|
| Advantage-weighted actor-critic (AWAC) | + widely used and well tested   |
| Implicit Q-learning                    | + seems to perform much better! |

If you have a good way to train models in your domain

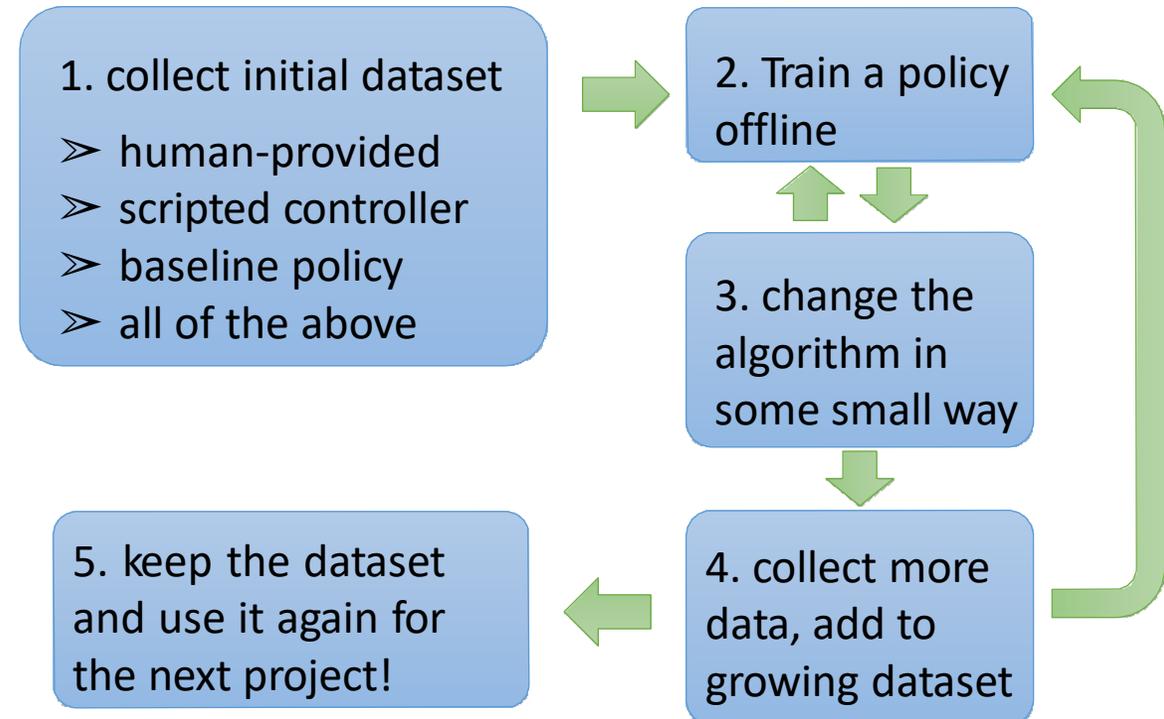
- |                        |   |   |
|------------------------|---|---|
| COMBO                  | + similar properties as CQL, but benefits from models | - not always easy to train a good model in your domain!     |
| Trajectory transformer | + very powerful and effective models                  | - extremely computationally expensive to train and evaluate |

# The power of offline RL

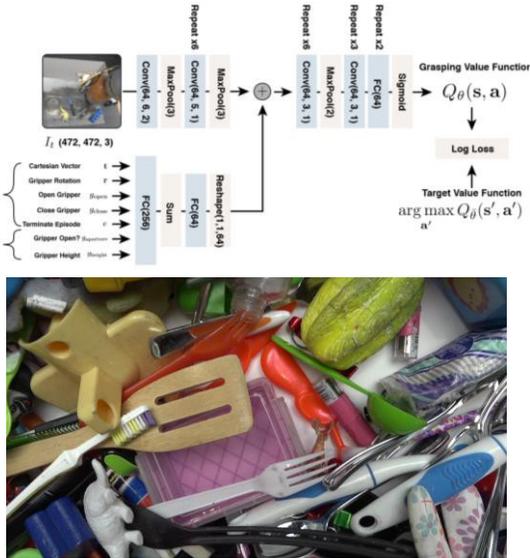
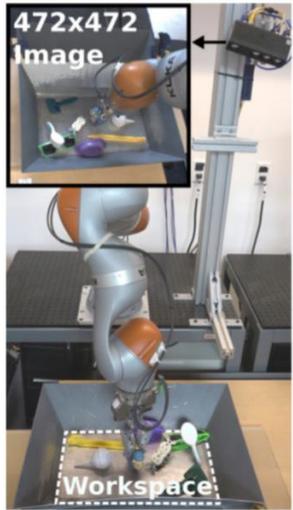
## standard real-world RL process



## offline RL process



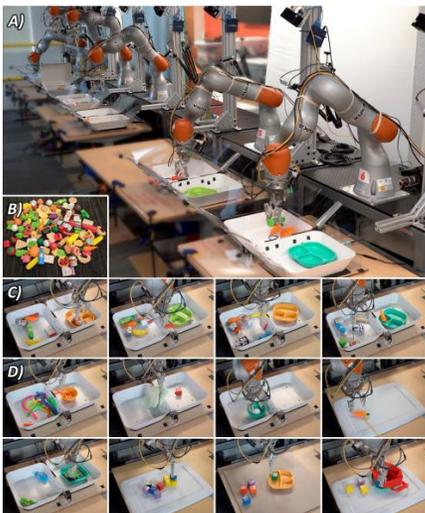
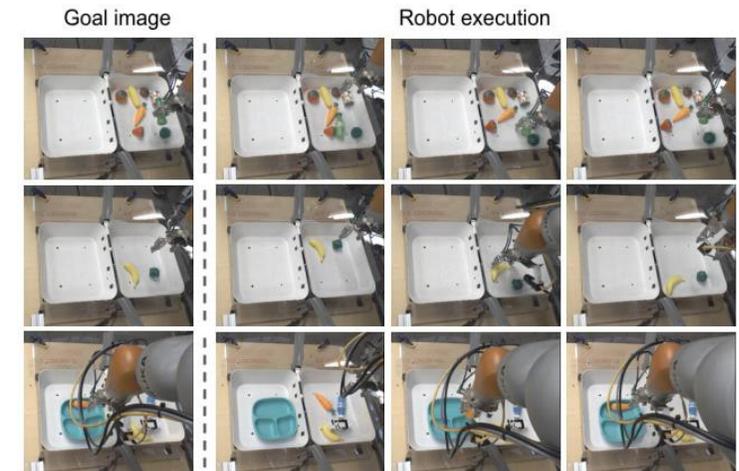
# Offline RL in robotic manipulation: MT-Opt, AMs



Kalashnikov, Irpan, Pastor, Ibarz, Herzog, Jang, Quillen, Holly, Kalakrishnan, Vanhoucke, Levine. **QT-Opt: Scalable Deep Reinforcement Learning of Vision-Based Robotic Manipulation Skills**

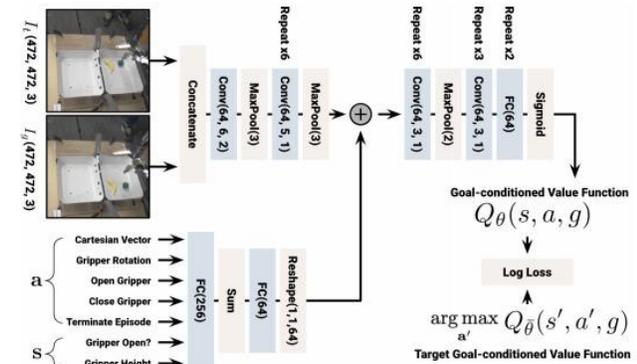
- 12 different tasks
- Thousands of objects
- Months of data collection

**New hypothesis:** could we learn these tasks **without** rewards using goal-conditioned RL?



reuse the same exact data

Kalashnikov, Varley, Chebotar, Swanson, Jonschkowski, Finn, Levine, Hausman. **MT-Opt: Continuous Multi-Task Robotic Reinforcement Learning at Scale.** 2021.



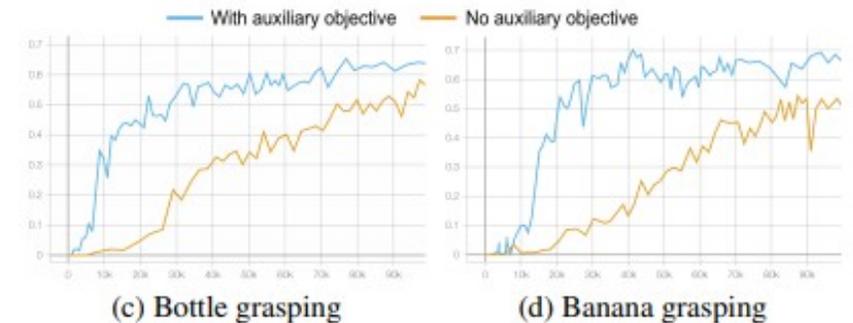
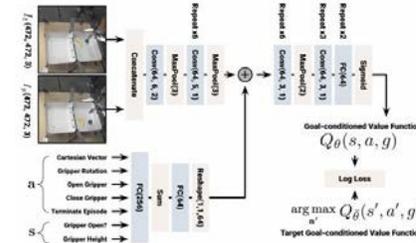
# Actionable Models: Offline RL with Goals



- No reward function at all, task is defined entirely using a **goal image!**
- Uses a conservative offline RL method designed for goal-reaching, based on CQL
- Works very well as an **unsupervised pretraining objective!**

1. Train **goal-conditioned Q-function** with offline RL

2. Finetune with a **task reward** and limited data



# More examples

Early 2020: Greg Kahn collects 40 hours of robot navigation data



Kahn, Abbeel, Levine. **BADGR: An Autonomous Self-Supervised Learning-Based Navigation System.** 2020.

Late 2020: Dhruv Shah uses it to build goal-conditioned navigation system

Demo: Contactless Pizza Delivery



Delivery Location (Image)



Shah, Eysenbach, Kahn, Rhinehart, Levine. **ViNG: Learning Open-World Navigation with Visual Goals.** 2020.

Early 2021: Dhruv Shah uses the same dataset to train an exploration system

*Satellite view for visualization purposes only*

When deployed in a *previously unseen* environment, RECON explores the environment using a **latent goal model** in search of the target image.

Run 1: Exploration

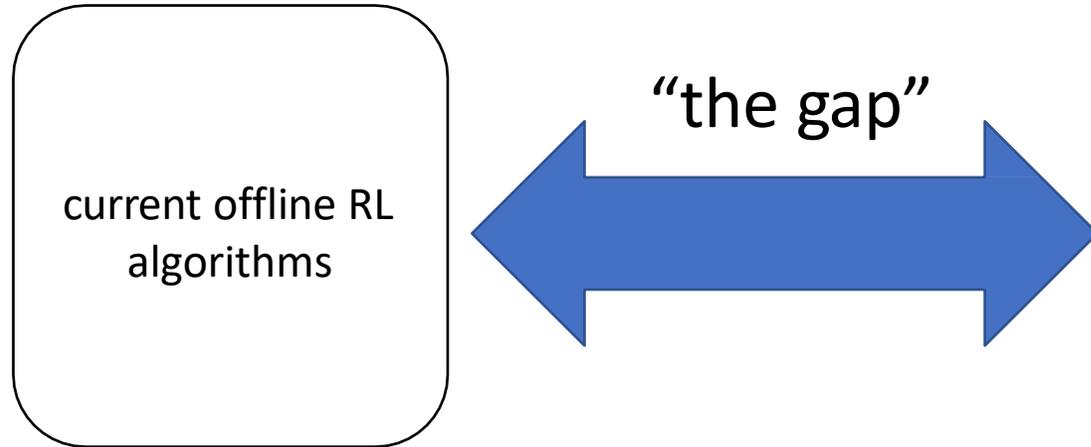


Target Image



Shah, Eysenbach, Rhinehart, Levine. **RECON: Rapid Exploration for Open-World Navigation with Latent Goal Models.** 2020.

# Takeaways, conclusions, future directions



“the dream”

1. Collect a dataset using any policy or mixture of policies
2. Run offline RL on this dataset to learn a policy
3. Deploy the policy in the real world

The collage consists of three main images: a car's interior showing a driver's perspective, a medical professional in a white coat examining a patient, and a data visualization with a blue line graph on a dark background.

- An offline RL **workflow**
  - Supervised learning workflow: train/test split
  - Offline RL workflow: ???
- Statistical **guarantees**
  - Biggest challenge: distributional shift/counterfactuals
  - Can we make any guarantees?
- Scalable methods, large-scale applications
  - Dialogue systems
  - Data-driven navigation and driving

**A starting point:** Kumar, Singh, Tian, Finn, Levine. **A Workflow for Offline Model-Free Robotic Reinforcement Learning.** CoRL 2021

