Multi-agent Deep Reinforcement Learning with Extremely Noisy Observations

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WCPM Seminar, 2019

- RL in a Nutshell
- RL Basics
- Deep Reinforcement Learning

2 Multi-agent Reinforcement Learning

- MARL Basics
- Multi-agent Deep Reinforcement Learning with Extremely Noisy Observations

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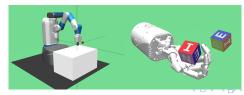
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- MARL Basics
- Multi-agent Deep Reinforcement Learning with Extremely Noisy Observations

- Defines very general framework for sequential decision-making
 - Play Atari games, Go, StarCraft
 - Make a humanoid walk
 - Robotics
- Learning by trial-and-error
- Improves with experience





- 2013, DQN in Atari
 - Learning to play many classic Atari games with human performance
- 2016, AlphaGo
 - Learning to play Go, and win against 18-time world champion by 4-1
 - Initially trained on thousands of human amateur and professional games to learn how to play Go
- 2017, AlphaGo Zero
 - World's best Go Player
 - No initial training, learns to play simply by playing games against itself, starting from completely random play
- 2017-2108, Deep RL in Robotics
 - Learning of locomotion behaviours in rich environments
 - Learning dexterity

Data

- Non-i.i.d, sequential data
- Depends on agent's actions
- Supervision
 - No ground-truth labels, only a reward signal
 - Mostly delayed, sometimes very sparse

- Sample inefficiency: e.g. 200 years of real-time play experience
- Reproducibility: More sensitive to hyper-parameters and random seeds than supervised learning
- Long term credit assignment: Feedback is not immediate. Which series of actions are actually responsible for the high reward?
- High variance

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- Environment: Markov Decision Process (MDP)
- Agent: Decision maker

Definition (MDP)

- A Markov Decision Process is a tuple $\langle \mathcal{S}, \mathcal{A}, \mathcal{T}, \mathcal{R}, \gamma \rangle$
 - S is a finite set of states
 - \mathcal{A} is a finite set of actions
 - ${\mathcal T}$ is a state transition function
 - ${\mathcal R}$ is a reward function
 - γ is a discount factor

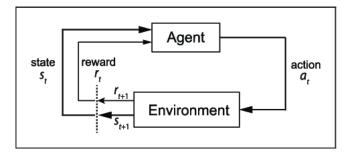
Definition (Markov Property)

A state s^t is *Markov* iff $\mathbb{P}[s^{t+1}|s^t] = \mathbb{P}[s^{t+1}|s^1, \dots, s^t]$

- Current state captures all relevant information from the history
- If s^t is known, s^1, \ldots, s^{t-1} may be thrown away

The RL Problem

- **Q** Environment emits state $s^t \in S$
- **2** Agent executes action $a^t = \mu(s^t) : S \to A$
- **Solution** Environment emits scalar reward $r^t = \mathcal{R}(s^t, a^t)$
- **9** Environment emits next state $s^{t+1} = \mathcal{T}(s^t, a^t)$



• Reward r^t

- Scalar feedback signal provided by the environment, e.g. AV
 - $\bullet~+$ if the AV reaches the destination
 - \bullet for the time spent on the road
 - \bullet for accident
- Indicates how well **agent** is doing at step t
- Actions may have long term consequences, rewards may be delayed
- Sacrificing immediate reward r^t may bring more in the future
 - e.g. Refuelling may help go further

Return R^t

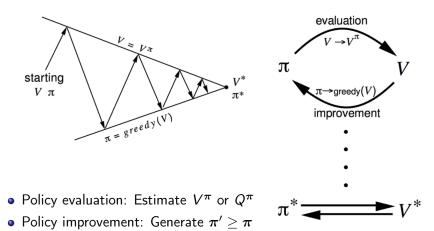
- The total discounted rewards from time-step t
- $r^t + \gamma r^{t+1} + \gamma^2 r^{t+2} + \dots + \gamma^T r^{t+T}$
- The discount factor $\gamma \in [0,1]$
 - $\gamma \rightarrow$ 0: "myopic" evaluation
 - $\gamma \rightarrow 1$: "far-sighted" evaluation
- The agent's goal is to select actions to maximise $\mathbb{E}[R^t]$

- Policy: Agent's behaviour
 - \bullet A mapping from state domain to action domain $\mathcal{S} \rightarrow \mathcal{A}$
 - Deterministic policy μ , i.e. $a^t = \mu(s^t)$
 - Stochastic policy π , i.e. $\pi(a|s^t) = \mathbb{P}[a^t = a|s^t]$

- Value function: Prediction of the Return
 - To evaluate the goodness/badness of states and/or actions
 - To select between the actions
 - The state-value function $V^{\pi}(s) = \mathbb{E}_{\pi}[R^t | s^t = s]$
 - The action-value function $Q^{\pi}(s,a) = \mathbb{E}_{\pi}[R^t|s^t = s, a^t = a]$

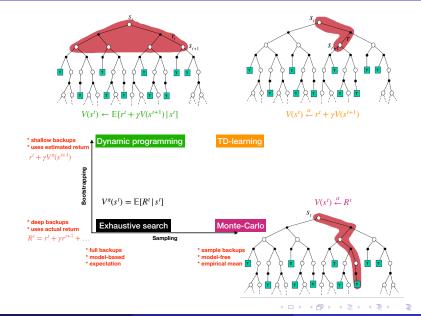
- Model: Agent's representation of the environment
 - A model to predict what the environment will do next
 - $\bullet\,$ Estimations of the state transition function ${\cal T}$ and the reward function ${\cal R}$
- Learning vs. Planning
 - Learning: Model is unknown, agent interacts with the environment
 - Planning: Model is known, agent performs computations with its model

Learning the Optimal Policy



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Policy Evaluation $V ightarrow V^{\pi}$



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MADRL with Extremely Noisy Obs.

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- Model-free: No knowledge of MDP
- Exploits Markov property
- Can learn online after every step
- Can learn from incomplete sequences, by bootstrapping

- Improve the policy by acting greedily w.r.t. V^{π}
- $\pi' = \operatorname{greedy}(V^{\pi})$
- When using sample backups, exploration becomes important
- ϵ -greedy:
 - $\bullet\,$ With probability $1-\epsilon$ choose the greedy action
 - $\bullet\,$ With probability ϵ choose an action at random

- Policy evaluation: Apply TD to $Q^{\pi}(s, a)$
- Policy improvement: Use ϵ -greedy

$$Q(s^t, a^t) \xleftarrow{\alpha} r^t + \max_{a'} \gamma Q(s^{t+1}, a')$$

3 $\pi' \leftarrow \epsilon$ -greedy (Q^{π})

Theorem

Q-Learning control converges to the optimal action-value function, $Q(s,a)
ightarrow Q^*(s,a)$

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- So far we considered lookup tables to represent $V^{\pi}(s)$ and $Q^{\pi}(s,a)$
 - An entry per s, or s, a pair
- Problem: We want to solve large MDPs e.g. Go: 10¹⁷⁰ states
 - Too many states and/or actions to store in memory
 - Too slow to learn each value individually
- Solution: Using function approximation such as Neural Networks
 - $V^{\pi_{\theta}}(s,\omega)$ and $Q^{\pi_{\theta}}(s,a,\omega)$
 - Generalise from seen to unseen
 - $\bullet\,$ Learn parameters ω inside the RL paradigm using SGD

| | Lookup table | Linear | Non-linear |
|-------------|--------------|--------|------------|
| Monte-Carlo | 1 | (✔) | × |
| Q-Learning | 1 | × | × |

- No theoretical guarantee, but empirically it works well
- Tricks to help Q-Learning work with NNs
 - Using experience replay
 - Using fixed Q-targets

- Store all transitions (s^t, a^t, r^t, s^{t+1}) experienced by the agent in a replay buffer \mathcal{D}
- Update parameters ω using a mini-batch of transitions (s, a, r, s') sampled from \mathcal{D}
- Without XP: Updating ω using data $\sim \pi^k$
- With XP: Updating ω using data $\sim \{ \pi^0, \pi^1, \dots, \pi^k \}$
- Stabilises the learning

- Goal: Update ω to minimise $(Q^{\pi}(s, a; \omega) target)^2$
- Problem: The value of *target* also changes with each update

• target =
$$r + \gamma \max_{a'} Q^{\pi}(s', a'; \omega)$$

 \bullet Solution: Compute targets w.r.t. old, fixed parameters ω'

•
$$target = r + \gamma \max_{a'} Q^{\pi}(s', a'; \omega')$$

- \bullet Once in every U steps, update ω' with ω and then keep fixed until next update
- Stabilises the learning

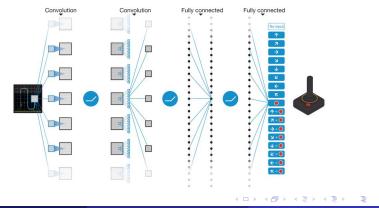
- **1** Take action a^t w.r.t. ϵ -greedy (Q^{π})
- **2** Store transition (s^t, a^t, r^t, s^{t+1}) in replay memory \mathcal{D}
- **③** Sample a random mini-batch of transitions $(s, a, r, s') \sim \mathcal{D}$
- Optimise MSE between the Q-Network and the target Q-Network using SGD

$$\mathcal{L}(\omega) = \mathbb{E}_{s,a,r,s'\sim\mathcal{D}} \left[(Q^{\pi}(s,a;\omega) - y)^2 \right]$$

$$y = r + \gamma \max_{a'} Q^{\pi}(s',a';\omega') \quad (1)$$

Deep Q-Networks (DQN) in Atari [2]

- End-to-end learning from pixels to $Q^{\pi}(s, a)$
- State is stack of raw pixels from last 4 frames, $s^t \in \mathbb{R}^{4 imes 84 imes 84}$
- Action is one of 18 discrete joystick/button positions, $a^t \in \mathbb{R}^{18}$
- Reward is the change in the score



- So far we considered value-based RL
 - Policy evaluation: Learnt value function, e.g. $Q^{\pi}(s^t, a^t; \omega)$
 - Policy improvement: Implicit policy, e.g. $a^t = \arg \max Q^{\pi}(s^t, a'; \omega)$
- What if we have continuous action space?
 - Greedy policy improvement becomes problematic
 - Requires a global maximisation at every step
- Actor-Critic RL
 - Policy evaluation: Learnt value function, e.g. $Q^{\pi}(s^{t}, a^{t}; \omega)$, i.e. *critic*
 - Policy improvement: Learnt policy $\pi(a|s^t; \theta)$, i.e. actor

- Goal: Update parameters θ to maximise $J(\theta) = \mathbb{E}_{s \sim \rho^{\pi}, a \sim \pi_{\theta}}[R]$ by taking steps in the direction of $\nabla_{\theta} J(\theta)$
- Based on policy gradient theorem

Theorem (Policy Gradient Theorem [3])

For any differentiable policy $\pi_{ heta}$, the policy gradient is

$$abla_ heta J(heta) = \mathbb{E}_{s \sim
ho^{m{\pi}}, m{a} \sim m{\pi}_ heta} ig[
abla_ heta \log m{\pi}_ heta(m{a}|s) Q^{m{\pi}}(s,m{a}) ig]$$

Theorem (Deterministic Policy Gradient Theorem [4])

For any differentiable differentiable policy $\mu_{ heta}$, the policy gradient is

$$abla_ heta J(heta) = \mathbb{E}_{s\sim
ho^\pi}ig[
abla_ heta \mu_ heta(s)
abla_a Q^\mu(s,a)ert_{a=m\mu_ heta(s)}ig]$$

Deep Deterministic Policy Gradient (DDPG) [5]

- Adopts DPG
- Actor μ and Critic Q^{μ} are approximated with Deep NNs
- Similarly to DQN, employs experience replay and target network

• Take action
$$a^t = \mu(s^t; \theta) + \mathcal{N}^t$$

- **2** Store transition (s^t, a^t, r^t, s^{t+1}) in replay memory \mathcal{D}
- **③** Sample a random mini-batch of transitions $(s, a, r, s') \sim \mathcal{D}$
- Opdate the Critic by minimising the loss

$$\mathcal{L}(\omega) = \mathbb{E}_{s,a,r,s'\sim\mathcal{D}} \left[(Q^{\mu}(s,a;\omega) - y)^2 \right]$$

$$y = r + \gamma \max_{a'} Q^{\mu}(s',a';\omega') \quad (2)$$

$$\nabla_{\theta} J(\theta) = \mathbb{E}_{s \sim \mathcal{D}} \Big[\nabla_{\theta} \mu(s; \theta) \nabla_{a} Q^{\mu}(s, a; \omega) \big|_{s = \mu(s; \theta)} \Big]$$
(3)

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The MARL Problem

- Partially observable Markov Games (POMGs)
 - Multi-agent extensions of MDPs of N agents

Definition (POMG [6])

A Partially Observable Markov Game is a tuple

- $\mathbf{G} = \langle \mathcal{S}, \mathcal{A}, \mathcal{T}, \mathcal{R}, \mathcal{Q}, \mathcal{O}, \gamma, \mathbf{N} \rangle$
 - \mathcal{S} is a finite set of states
 - \mathcal{A} is a collection of sets of actions, $\mathcal{A} = \{\mathcal{A}_1, \dots, \mathcal{A}_N\}$
 - ullet $\mathcal T$ is a state transition function
 - \mathcal{R} is a reward function
 - \mathcal{Q} is a collection of private observation functions $\mathcal{Q} = \{\mathcal{Q}_1, \dots, \mathcal{Q}_N\}$
 - \mathcal{O} is a collection of private observations $\mathcal{O} = \{\mathcal{O}_1, \dots, \mathcal{O}_N\}$
 - γ is a discount factor
 - *N* is the number of agents

- Partial observability
 - Agents do not have full access to the true state s^t
 - Each agent receives a private partial observation o_i^t correlated with s^t
 - And chooses an action according to a policy conditioned on its own private observation, i.e. a^t_i = μ(o^t_i; θ_i)

Non-stationarity

- Environment moves into the next state s^{t+1} according to actions of all agents, i.e. $s^{t+1} = \mathcal{T}(s^t, a_1^t, \dots, a_N^t)$
- It is non-stationary from the viewpoint of any agent: when any $\mu_i \neq \mu'_i$ $\mathbb{P}(o_i^{t+1}|o_i^t, a_i^t, \mu_1, \dots, \mu_N) \neq \mathbb{P}(o_i^{t+1}|o_i^t, a_i^t, \mu'_1, \dots, \mu'_N)$
- Credit assignment
 - Which agent is responsible for the received reward?

- Markov assumption is violated due to PO + NS
- Transitions in the experience replay become invalid due to NS
- High variance problem exacerbates due to CA
- Sample inefficiency exacerbates due to PO + NS + CA

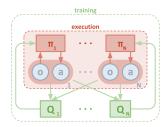
- Ignore all the problems and train agents independently
 - Train in decentralised manner, i.e. $Q_i^{\mu}(o_i, a_i)$
 - Execute in decentralised manner, i.e. $\mu_i(o_i)$
 - Over-optimistic

• Use all available information and train agents as a single Meta-agent

- Train in centralised manner, i.e. $Q_i^{\mu}(o_1, a_1, \dots, o_N, a_N)$
- Execute in centralised manner, i.e. $\mu_i(o_1,\ldots,o_N)$
- Scalability: input size is multiplied by N for each one of N agents
- In a realistic scenario where agents work remotely, (N-1)N transmissions are required at each time-step

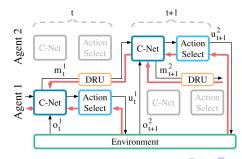
Multi-agent DDPG [7]

- Train in centralised manner, i.e. $Q_i^{\mu}(o_1, a_1, \dots, o_N, a_N)$
- Execute in decentralised manner, i.e. $\mu_i(o_i)$
- $\mathbb{P}(o'_i|o_i, a_1, \dots, a_N, \mu_1, \dots, \mu_N) = \mathbb{P}(o'_i|o_i, a_1, \dots, a_N, \mu'_1, \dots, \mu'_N)$ • During training, agents learn coordinated behaviours
- In execution time, each agent acts according to its own learnt coordinated behaviour without any explicit communication



Communication-based Approaches

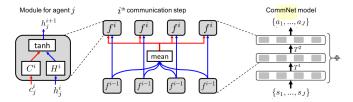
- Differentiable Inter-Agent Learning (DIAL) [8]
 - Sends gradients through the communication channel
 - 1-bit discrete messages
 - Weight sharing
 - (N-1)N transmissions are required
 - Considers problems that can be solved with yes/no type of communication
 - Hard to scale to harder problems as gradients pass between the agents



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• Communication Neural Net (CommNet) [9]

- Sends gradients through the communication channel
- Communication channel carries the average of the messages of all agents
- Weight sharing
- Uses a large single network for all the agents, which may not be easily scalable



Reinforcement Learning [1]

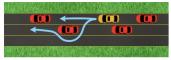
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POMG with Extremely Noisy Observations

- In regular POMG, each agent receives a private partial observation o^t_i correlated with s^t
- What if some partial observations are extremely noisy, almost uncorrelated with *s^t*?
- Real-life example: Autonomous driving?



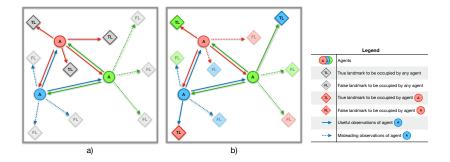
- Can existing solutions solve this problem?
 - DDPG: Over-over-optimistic
 - MADDPG: Is coordinated behaviour enough?
 - DIAL: Needs more than yes/no communication.
 - CommNet: If the majority is noisy, then how good could be the average of the observations?
 - Meta-agent: Can it learn to suppress the noisy info?

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- *N* agents need to learn to reach *N* landmarks while avoiding collisions with each other
- Observations:
 - Their own positions and velocities
 - Relative positions of the other N-1 agents
 - Relative positions of the N landmarks
- Rewards:
 - Collective reward based on their distance to the landmarks
 - Additional negative reward if they collide with each other
- Actions:
 - Continuous N, W, S, E

- *N* agents need to learn to reach *N* landmarks while avoiding collisions with each other
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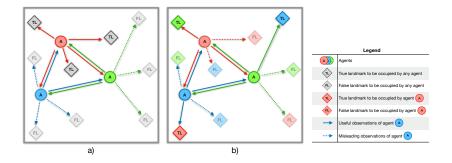
Environment: Our Modified Spread Scenarios



• a) Broadcasting (one-to-all)

- Any agent can occupy any landmark (as long as it is true)
- The gifted agent is able to correctly observe all three landmarks
- The other agents receive the wrong landmarks' locations
- This special agent can either remain the same throughout the whole learning period (*fixed*) or vary across episodes (*alternating*), and even within an episode (*dynamic*).

Environment: Our Modified Spread Scenarios

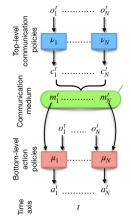


• b) Unicasting (one-to-one)

- Each landmark is designated to a particular agent, and the agents get rewarded only when reaching their allocated landmarks
- Each agent can only correctly observe one of the landmarks (either its own or another agent's)
- Otherwise receives the wrong whereabouts of the remaining ones
- Same variations: *fixed*, *alternating*, *dynamic*

- Communication is a must
- Rather than sharing everything, filtering out the noisy observations may be advantageous
 - Resources, e.g. reduced communication cost, scalability
 - Performance?
- Agents with noisy information cannot discriminate between relevant and noisy information on their own
- Agents need to collectively decide which observations should be shared in the medium

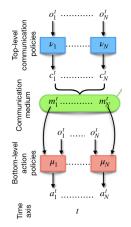
- Each agent has two hierarchically arranged policies ν_i and μ_i
- $\{\nu_1, \ldots, \nu_N\}$ and $\{\mu_1, \ldots, \mu_N\}$ are coupled through a communication medium $\{m_1, \ldots, m_N\}$
- Each agent chooses a communication action c_i,
 i.e. c_i = ν_i(o_i)
- **2** $\{c_1, \ldots, c_N\}$ collectively determine the information shared in $\{m_1, \ldots, m_N\}$
- Each agent determines its environmental action a_i,
 i.e. a_i = μ_i(o_i, m_i)



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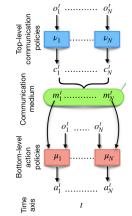
- The communication action of each agent is an N-dimensional vector, $c_{j,:} \in \mathbb{R}^{1 \times N}$
- $c_{j,i}$ indicates the j^{th} agent's *willingness* to share its private observation o_j with the i^{th} agent
- The observation of the agent with the greatest *willingness* is shared with *i*th agent, i.e. assigned to *m_i*

$$m_i = o_k$$
 where $k = rgmax_j(c_{1,i}, \dots, c_{j,i}, \dots, c_{N,i})$



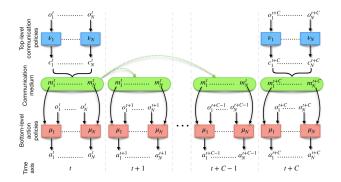
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- Problem: ν and μ are coupled and must be learned concurrently
- Use two different levels of temporal abstraction:
 - Run u and μ at different frequencies
- Use different rewards to learn each policy:
 - Use cumulative of environment rewards to learn u and introduce some notion of auxiliary rewards to learn μ



Proposed Approach: Temporal Abstraction

- At time t, get c and determine m
- Keep c and m fixed for the next C steps, i.e. $m^t = \ldots = m^{t+C-1}$
- Obtain a for these C steps, $\{a^t, a^{t+1}, \dots, a^{t+C-1}\}$, exploiting the information shared at time t



- Recall that no explicit feedback for communication strategies
- Recall that environmental rewards indicates the distance to true landmarks
- To optimise communication policies u
 - Recall that the c and m are fixed for C steps
 - Cumulative sum of the environmental rewards collected during these C > 1 steps may be a good feedback, i.e. $K_i = \sum_{t'=t}^{t+C} r_i^{t'}$
 - $C \rightarrow 1$: Is the received feedback due to communication actions or environmental actions?
 - $C \rightarrow T$: *m* would be too outdated

- Recall that no explicit feedback for communication strategies
- Recall that environmental rewards indicates the distance to true landmarks
- To optimise action policies μ
 - ullet Let's say we use environmental rewards to learn μ
 - When communication decisions are wrong, the observed rewards and the observations/actions will be uncorrelated
 - Instead, generate *medium-dependent rewards*, *q*, to motivate the agents to move towards the landmarks shared in the medium
 - Regardless of whether they are the noisy ones or the true ones

Proposed Approach: Learning

• Learning Q-values for communication policies ν , i.e. Q^{ν} , using K_i

•
$$\mathcal{L}(\omega_{\nu,i}) = \mathbb{E}_{o,c,K,o''} [(Q_i^{\nu}(o_1, c_1, \dots, o_N, c_N) - y)^2]$$

• $y = K_i + \gamma Q_i^{\nu'}(o_1'', c_1'', \dots, o_N'', c_N'')|_{c_j'' = \nu_j'(o_j'')}$

• Learning ν using Q^{ν}

•
$$\nabla_{\theta_{\nu,i}} J(\nu_i) = \mathbb{E}_{o,c \sim \mathcal{D}_{\nu}} \left[\nabla_{\theta_{\nu,i}} \nu_i(o_i) \nabla_{c_i} Q_i^{\nu}(o_1, c_1, \dots, o_N, c_N) |_{c_i = \nu_i(o_i)} \right]$$

• Learning Q-values for action policies μ , i.e. Q^{μ} , using q_i

•
$$\mathcal{L}(\omega_{\mu,i}) = \mathbb{E}_{o,m,a,q,o'} [(Q_i^{\mu}(o_i, m_i, a_i) - y)^2]$$

• $y = q_i + \gamma Q_i^{\mu'}(o_i', m_i, a_i')|_{a_i' = \mu_i'(o_i', m_i)}$

• Learning μ using Q^{μ}

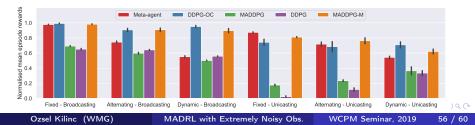
•
$$\nabla_{\theta\mu,i}J(\mu_i) = \mathbb{E}_{o,m,a\sim\mathcal{D}_{\mu}}\left[\nabla_{\theta\mu,i}\mu_i(o_i,m_i)\nabla_{a_i}Q_i^{\mu}(o_i,m_i,a_i)|_{a_i=\mu_i(o_i,m_i)}
ight]$$

Empirical Results: Comparison with Baselines

- DDPG: Ignore all MA problems and train agents independently
- MADDPG: Train in centralised manner, execute in decentralised manner. Can learn coordinated behaviour without any communication
- Meta-Agent: Use all available information, train and execute agents as a single agent with multiple control points. May be considered as a form of unlimited communication
- DDPG-OC: DDPG with Optimal Communication. Uses hard-coded optimal communication pattern
- MADDPG-M: Hierarchically learnt policies to filter out the noisy information

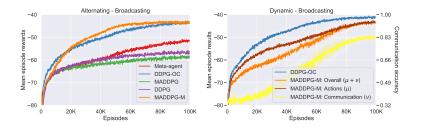
Empirical Results: Comparison with Baselines

- DDPG and MADDPG: They both fail to learn the correct behaviour: Learning coordinated behaviour is not always helpful
- DDPG-OC: When *m* is optimally controlled, all the scenarios can be accomplished even by DDPG
- Meta-agent: Its performance decreases dramatically as the complexity of our environments increases: Using all available information is not always the best choice
- MADDPG-M: Performs quite similarly to DDPG-OC in all our environments: Underlying communication scheme as well as the optimal action policies can be learnt simultaneously by hierarchical training



Empirical Results: Simultaneous Learning of Policies

- In the initial phases of training, the MADDPG-M agents are able to begin learning the environment dynamics and the expected actions through the *medium-dependent rewards* rewards
- Improved environmental actions subsequently provide better feedback yielding improved communications actions, and so on
- Ultimately, MADDPG-M agents perform comparably to DDPG-OC



- A MARL problem characterised by partial and extremely noisy observations
- Two instances of this problem: broadcasting and unicasting
- The key technical contribution: hierarchical interpretation of the communication-action dependency
- Agents learn two policies that are connected through a communication medium
- Using different levels of temporal abstraction and intrinsically generated rewards
- We have considered scenarios where sharing a single observation at a time is sufficient to accomplish the task
- There might be more complex cases where an agent needs to reach the observations of multiple agents at the same time

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Thank you for your attention! Any questions?

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