

Inverse Reinforcement Learning

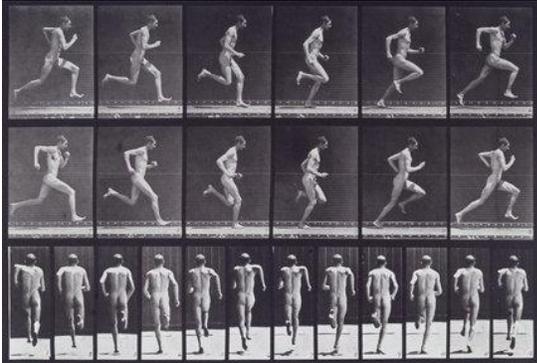
CS 285: Deep Reinforcement Learning, Decision Making, and Control

Sergey Levine

Today's Lecture

1. So far: manually design reward function to define a task
 2. What if we want to *learn* the reward function from observing an expert, and then use reinforcement learning?
 3. Apply approximate optimality model from last week, but now learn the reward!
- Goals:
 - Understand the inverse reinforcement learning problem definition
 - Understand how probabilistic models of behavior can be used to derive inverse reinforcement learning algorithms
 - Understand a few practical inverse reinforcement learning algorithms we can use

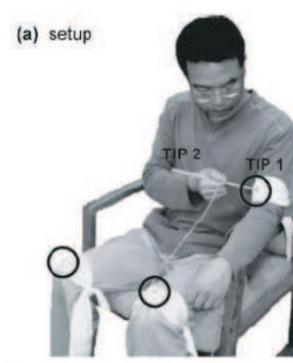
Optimal Control as a Model of Human Behavior



Muybridge (c. 1870)



Mombaur et al. '09



Li & Todorov '06



Ziebart '08

$$\mathbf{a}_1, \dots, \mathbf{a}_T = \arg \max_{\mathbf{a}_1, \dots, \mathbf{a}_T} \sum_{t=1}^T r(\mathbf{s}_t, \mathbf{a}_t)$$

$$\mathbf{s}_{t+1} = f(\mathbf{s}_t, \mathbf{a}_t)$$

$$\pi = \arg \max_{\pi} E_{\mathbf{s}_{t+1} \sim p(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{a}_t), \mathbf{a}_t \sim \pi(\mathbf{a}_t | \mathbf{s}_t)} [r(\mathbf{s}_t, \mathbf{a}_t)]$$

$$\mathbf{a}_t \sim \pi(\mathbf{a}_t | \mathbf{s}_t)$$

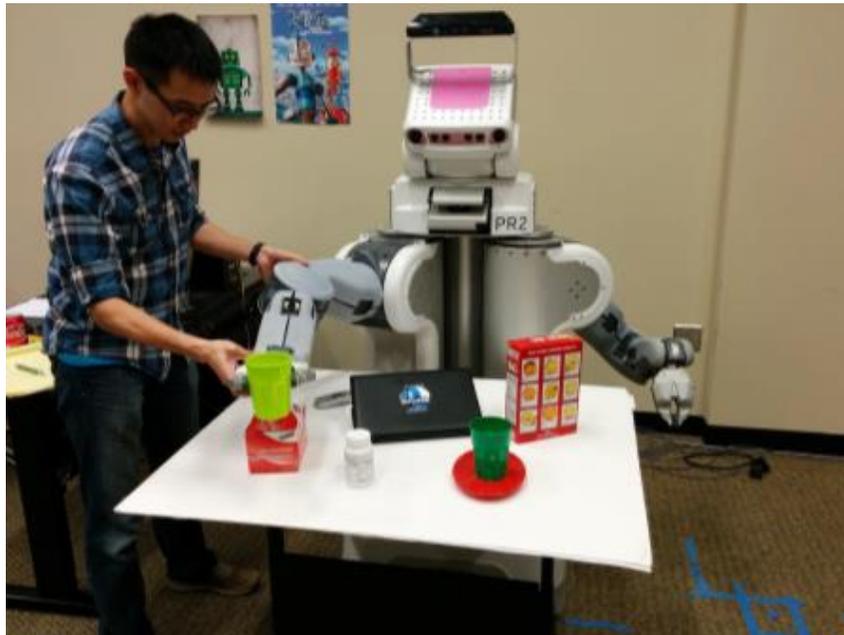
optimize this to explain the data

Why should we worry about learning rewards?

The imitation learning perspective

Standard imitation learning:

- copy the *actions* performed by the expert
- no reasoning about outcomes of actions



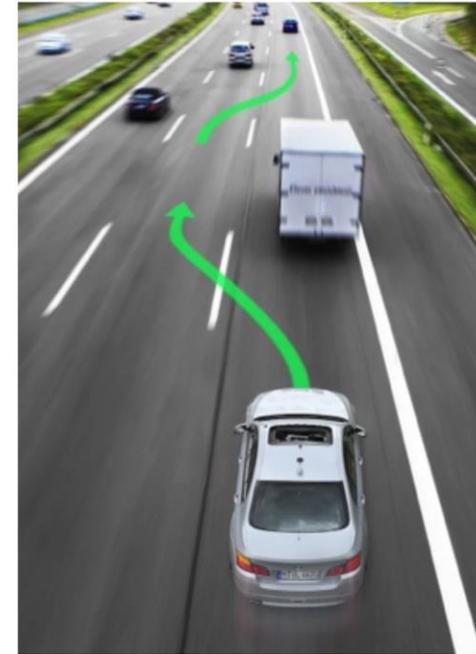
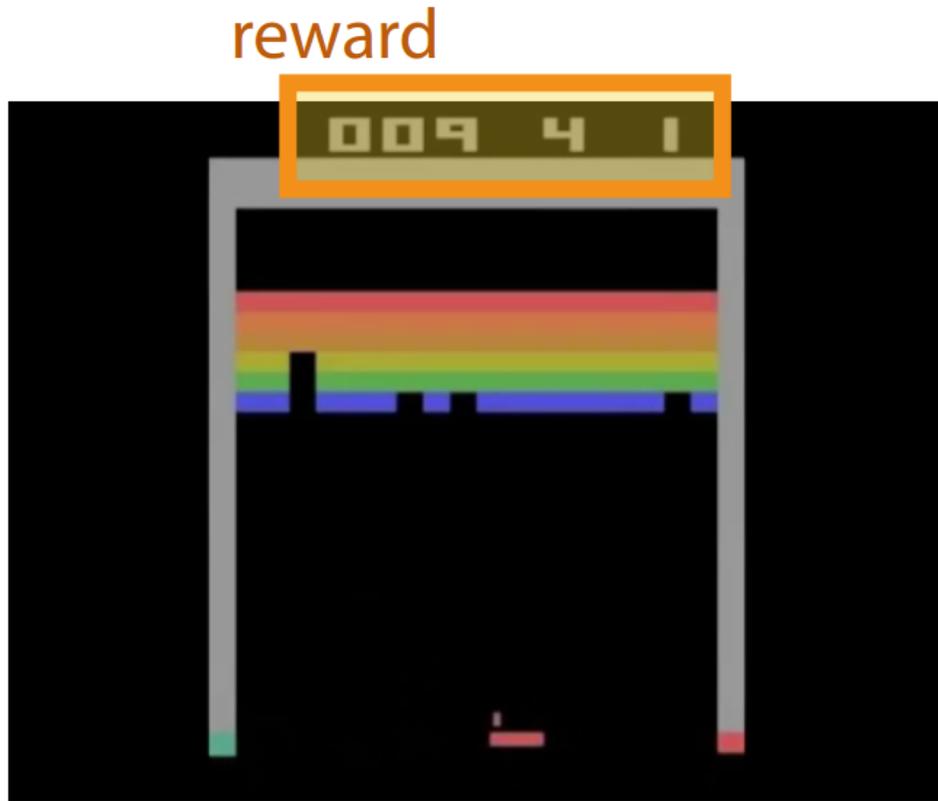
Human imitation learning:

- copy the *intent* of the expert
- might take very different actions!



Why should we worry about learning rewards?

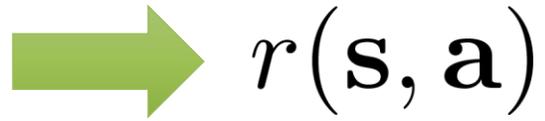
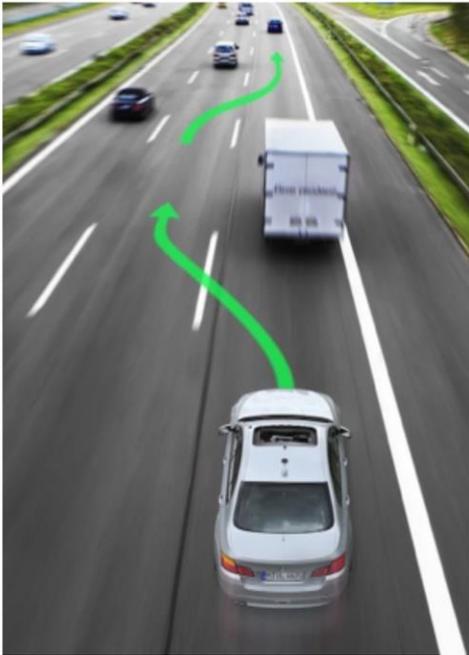
The reinforcement learning perspective



what is the reward?

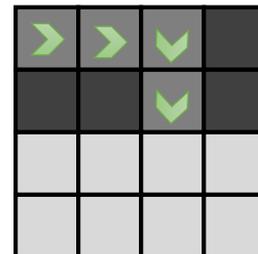
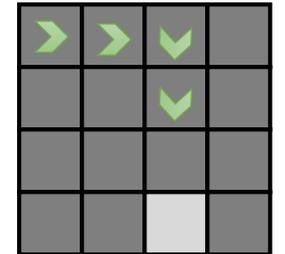
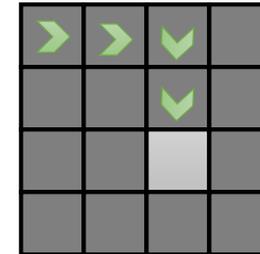
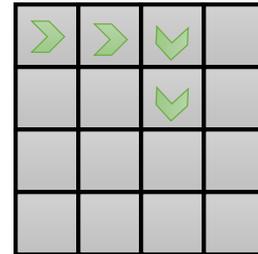
Inverse reinforcement learning

Infer **reward functions** from **demonstrations**



by itself, this is an **underspecified** problem

many reward functions can explain the **same** behavior



A bit more formally

“forward” reinforcement learning

given:

states $\mathbf{s} \in \mathcal{S}$, actions $\mathbf{a} \in \mathcal{A}$

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

reward function $r(\mathbf{s}, \mathbf{a})$

learn $\pi^*(\mathbf{a}|\mathbf{s})$

inverse reinforcement learning

given:

states $\mathbf{s} \in \mathcal{S}$, actions $\mathbf{a} \in \mathcal{A}$

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

samples $\{\tau_i\}$ sampled from $\pi^*(\tau)$

learn $r_\psi(\mathbf{s}, \mathbf{a})$

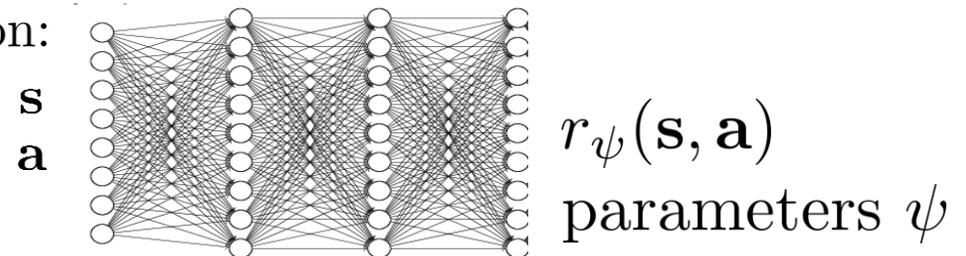
reward parameters

...and then use it to learn $\pi^*(\mathbf{a}|\mathbf{s})$

linear reward function:

$$r_\psi(\mathbf{s}, \mathbf{a}) = \sum_i \psi_i f_i(\mathbf{s}, \mathbf{a}) = \psi^T \mathbf{f}(\mathbf{s}, \mathbf{a})$$

neural net reward function:



Feature matching IRL

linear reward function:

$$r_\psi(\mathbf{s}, \mathbf{a}) = \sum_i \psi_i f_i(\mathbf{s}, \mathbf{a}) = \psi^T \mathbf{f}(\mathbf{s}, \mathbf{a})$$

if features \mathbf{f} are important, what if we match their expectations?

let π^{r_ψ} be the optimal policy for r_ψ

$$\text{pick } \psi \text{ such that } E_{\pi^{r_\psi}}[\mathbf{f}(\mathbf{s}, \mathbf{a})] = E_{\pi^*}[\mathbf{f}(\mathbf{s}, \mathbf{a})]$$

still ambiguous!

state-action marginal under π^{r_ψ}

unknown optimal policy
approximate using expert samples

maximum margin principle:

$$\max_{\psi, m} m \quad \text{such that } \psi^T E_{\pi^*}[\mathbf{f}(\mathbf{s}, \mathbf{a})] \geq \underbrace{\max_{\pi \in \Pi} \psi^T E_\pi[\mathbf{f}(\mathbf{s}, \mathbf{a})]} + m$$

need to somehow “weight” by similarity between π^* and π

Feature matching IRL & maximum margin

remember the “SVM trick”:

$$\max_{\psi, m} m \quad \text{such that } \psi^T E_{\pi^*}[\mathbf{f}(\mathbf{s}, \mathbf{a})] \geq \max_{\pi \in \Pi} \psi^T E_{\pi}[\mathbf{f}(\mathbf{s}, \mathbf{a})] + m$$



$$\min_{\psi} \frac{1}{2} \|\psi\|^2 \quad \text{such that } \psi^T E_{\pi^*}[\mathbf{f}(\mathbf{s}, \mathbf{a})] \geq \max_{\pi \in \Pi} \psi^T E_{\pi}[\mathbf{f}(\mathbf{s}, \mathbf{a})] + D(\pi, \pi^*)$$

e.g., difference in feature expectations!

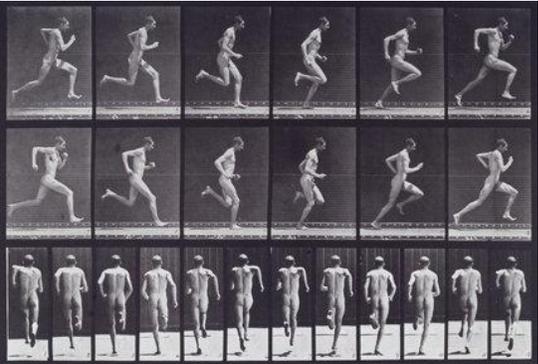
Issues:

- Maximizing the margin is a bit arbitrary
- No clear model of expert suboptimality (can add slack variables...)
- Messy constrained optimization problem – not great for deep learning!

Further reading:

- Abbeel & Ng: Apprenticeship learning via inverse reinforcement learning
- Ratliff et al: Maximum margin planning

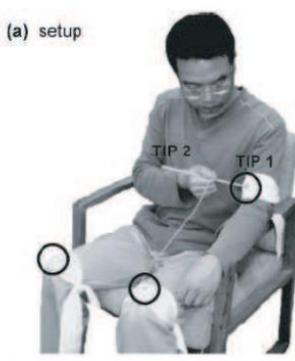
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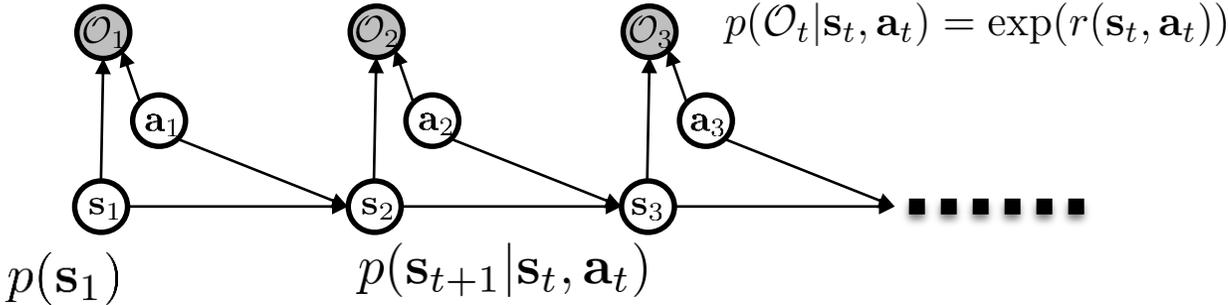


Li & Todorov '06



Ziebart '08

$$p(\mathbf{s}_{1:T}, \mathbf{a}_{1:T} | \mathcal{O}_{1:T})$$



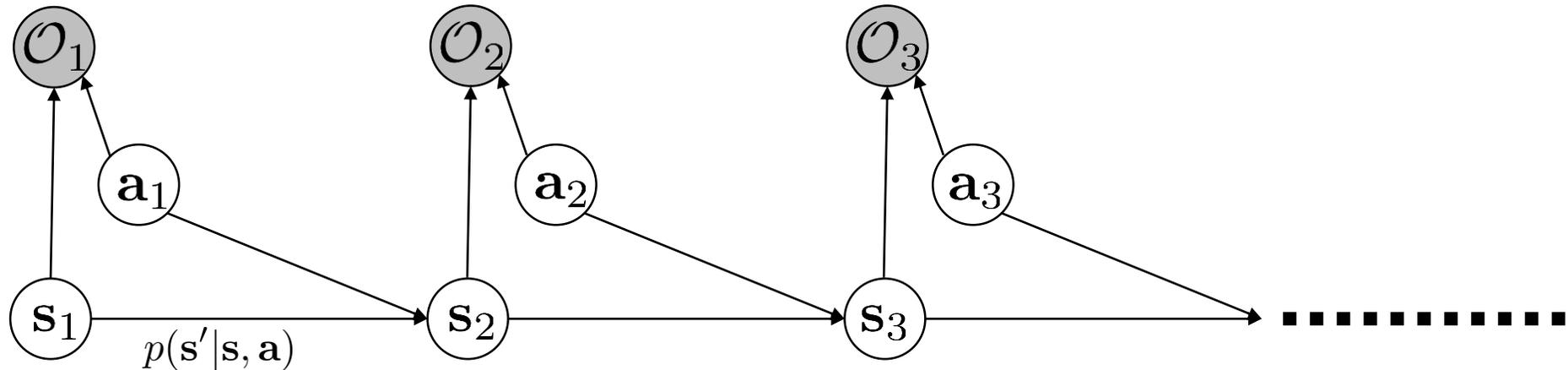
A probabilistic graphical model of decision making

$$p(\underbrace{\mathbf{s}_{1:T}, \mathbf{a}_{1:T}}_{\tau}) = ?? \quad \text{no assumption of optimal behavior!}$$

$$p(\tau | \mathcal{O}_{1:T}) \qquad p(\mathcal{O}_t | \mathbf{s}_t, \mathbf{a}_t) = \exp(r(\mathbf{s}_t, \mathbf{a}_t))$$

$$p(\tau | \mathcal{O}_{1:T}) = \frac{p(\tau, \mathcal{O}_{1:T})}{p(\mathcal{O}_{1:T})}$$

$$\propto p(\tau) \prod_t \exp(r(\mathbf{s}_t, \mathbf{a}_t)) = p(\tau) \exp\left(\sum_t r(\mathbf{s}_t, \mathbf{a}_t)\right)$$



Learning the optimality variable

$$p(\mathcal{O}_t | \mathbf{s}_t, \mathbf{a}_t, \psi) \propto \exp(r_\psi(\mathbf{s}_t, \mathbf{a}_t))$$

reward parameters

given:

samples $\{\tau_i\}$ sampled from $\pi^*(\tau)$

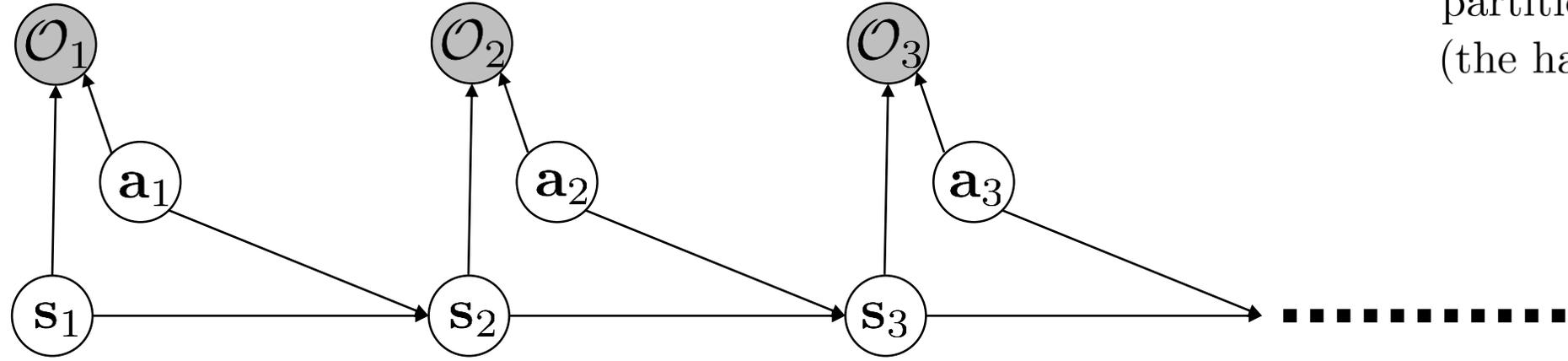
$$p(\tau | \mathcal{O}_{1:T}, \psi) \propto \cancel{p(\tau)} \exp\left(\sum_t r_\psi(\mathbf{s}_t, \mathbf{a}_t)\right)$$

can ignore (independent of ψ)

maximum likelihood learning:

$$\max_{\psi} \frac{1}{N} \sum_{i=1}^N \log p(\tau_i | \mathcal{O}_{1:T}, \psi) = \max_{\psi} \frac{1}{N} \sum_{i=1}^N r_\psi(\tau_i) - \log Z$$

partition function
(the hard part)



The IRL partition function

$$\max_{\psi} \frac{1}{N} \sum_{i=1}^N r_{\psi}(\tau_i) - \log Z \quad Z = \int p(\tau) \exp(r_{\psi}(\tau)) d\tau$$

$$\nabla_{\psi} \mathcal{L} = \frac{1}{N} \sum_{i=1}^N \nabla_{\psi} r_{\psi}(\tau_i) - \underbrace{\frac{1}{Z} \int p(\tau) \exp(r_{\psi}(\tau)) \nabla_{\psi} r_{\psi}(\tau) d\tau}_{p(\tau | \mathcal{O}_{1:T}, \psi)}$$

$$\nabla_{\psi} \mathcal{L} = E_{\tau \sim \pi^*(\tau)} [\nabla_{\psi} r_{\psi}(\tau_i)] - E_{\tau \sim p(\tau | \mathcal{O}_{1:T}, \psi)} [\nabla_{\psi} r_{\psi}(\tau)]$$



estimate with expert samples



soft optimal policy under current reward

Estimating the expectation

$$\begin{aligned} \nabla_{\psi} \mathcal{L} &= E_{\tau \sim \pi^*(\tau)} [\nabla_{\psi} r_{\psi}(\tau)] - \underbrace{E_{\tau \sim p(\tau | \mathcal{O}_{1:T}, \psi)} [\nabla_{\psi} r_{\psi}(\tau)]}_{E_{\tau \sim p(\tau | \mathcal{O}_{1:T}, \psi)} \left[\nabla_{\psi} \sum_{t=1}^T r_{\psi}(\mathbf{s}_t, \mathbf{a}_t) \right]} \\ &= \sum_{t=1}^T \underbrace{E_{(\mathbf{s}_t, \mathbf{a}_t) \sim p(\mathbf{s}_t, \mathbf{a}_t | \mathcal{O}_{1:T}, \psi)} [\nabla_{\psi} r_{\psi}(\mathbf{s}_t, \mathbf{a}_t)]}_{p(\mathbf{a}_t | \mathbf{s}_t, \mathcal{O}_{1:T}, \psi) p(\mathbf{s}_t | \mathcal{O}_{1:T}, \psi)} \end{aligned}$$

where have we seen this before?

$$= \frac{\beta(\mathbf{s}_t, \mathbf{a}_t)}{\beta(\mathbf{s}_t)} \propto \alpha(\mathbf{s}_t) \beta(\mathbf{s}_t)$$

$$p(\mathbf{a}_t | \mathbf{s}_t, \mathcal{O}_{1:T}, \psi) p(\mathbf{s}_t | \mathcal{O}_{1:T}, \psi) \propto \beta(\mathbf{s}_t, \mathbf{a}_t) \alpha(\mathbf{s}_t)$$

backward message
forward message

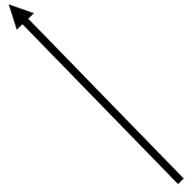
Estimating the expectation

$$\nabla_{\psi} \mathcal{L} = E_{\tau \sim \pi^*(\tau)} [\nabla_{\psi} r_{\psi}(\tau)] - \underbrace{E_{\tau \sim p(\tau | \mathcal{O}_{1:T}, \psi)} [\nabla_{\psi} r_{\psi}(\tau)]}$$

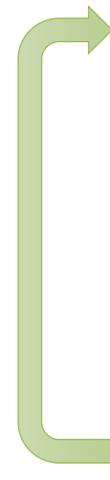
$$\text{let } \mu_t(\mathbf{s}_t, \mathbf{a}_t) \propto \beta(\mathbf{s}_t, \mathbf{a}_t) \alpha(\mathbf{s}_t)$$

$$\begin{aligned} & \sum_{t=1}^T \int \int \mu_t(\mathbf{s}_t, \mathbf{a}_t) \nabla_{\psi} r_{\psi}(\mathbf{s}_t, \mathbf{a}_t) d\mathbf{s}_t d\mathbf{a}_t \\ &= \sum_{t=1}^T \vec{\mu}_t^T \nabla_{\psi} \vec{r}_{\psi} \end{aligned}$$

state-action visitation probability for each $(\mathbf{s}_t, \mathbf{a}_t)$



The MaxEnt IRL algorithm

- 
1. Given ψ , compute backward message $\beta(\mathbf{s}_t, \mathbf{a}_t)$ (see previous lecture)
 2. Given ψ , compute forward message $\alpha(\mathbf{s}_t)$ (see previous lecture)
 3. Compute $\mu_t(\mathbf{s}_t, \mathbf{a}_t) \propto \beta(\mathbf{s}_t, \mathbf{a}_t)\alpha(\mathbf{s}_t)$
 4. Evaluate $\nabla_{\psi} \mathcal{L} = \frac{1}{N} \sum_{i=1}^N \sum_{t=1}^T \nabla_{\psi} r_{\psi}(\mathbf{s}_{i,t}, \mathbf{a}_{i,t}) - \sum_{t=1}^T \int \int \mu_t(\mathbf{s}_t, \mathbf{a}_t) \nabla_{\psi} r_{\psi}(\mathbf{s}_t, \mathbf{a}_t) d\mathbf{s}_t d\mathbf{a}_t$
 5. $\psi \leftarrow \psi + \eta \nabla_{\psi} \mathcal{L}$

Why MaxEnt?

in the case where $r_{\psi}(\mathbf{s}_t, \mathbf{a}_t) = \psi^T \mathbf{f}(\mathbf{s}_t, \mathbf{a}_t)$, we can show that it optimizes

$$\max_{\psi} \mathcal{H}(\pi^{r_{\psi}}) \text{ such that } E_{\pi^{r_{\psi}}}[\mathbf{f}] = E_{\pi^*}[\mathbf{f}]$$

optimal max-ent policy under r^{ψ}

unknown expert policy
estimated with samples

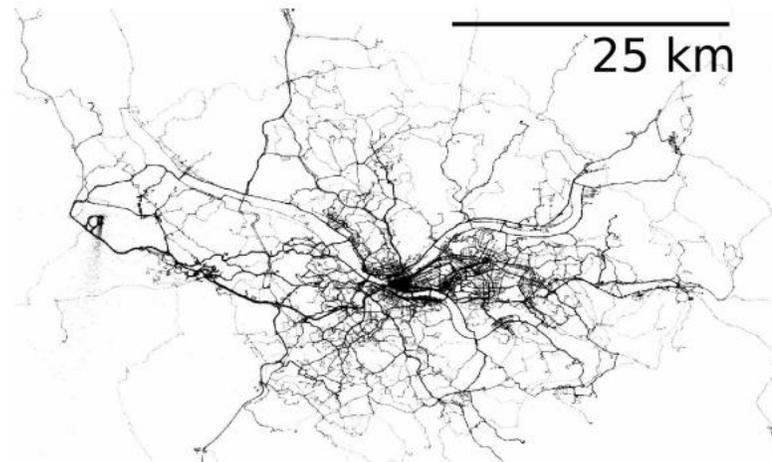
as random as possible
while matching features

Maximum Entropy Inverse Reinforcement Learning

Brian D. Ziebart, Andrew Maas, J.Andrew Bagnell, and Anind K. Dey

School of Computer Science
Carnegie Mellon University
Pittsburgh, PA 15213

bziebart@cs.cmu.edu, amaas@andrew.cmu.edu, dbagnell@ri.cmu.edu, anind@cs.cmu.edu



Feature	Value
Highway	3.3 miles
Major Streets	2.0 miles
Local Streets	0.3 miles
Above 55mph	4.0 miles
35-54mph	1.1 miles
25-34 mph	0.5 miles
Below 24mph	0 miles
3+ Lanes	0.5 miles
2 Lanes	3.3 miles
1 Lane	1.8 miles

Feature	Value
Hard left turn	1
Soft left turn	3
Soft right turn	5
Hard right turn	0
No turn	25
U-turn	0

Break

What's missing so far?

What's missing so far?

- MaxEnt IRL so far requires...
 - Solving for (soft) optimal policy in the inner loop
 - Enumerating all state-action tuples for visitation frequency and gradient
- To apply this in practical problem settings, we need to handle...
 - Large and continuous state and action spaces
 - States obtained via sampling only
 - Unknown dynamics

Unknown dynamics & large state/action spaces

Assume we don't know the dynamics, but we can sample, like in standard RL

recall:

$$\nabla_{\psi} \mathcal{L} = E_{\tau \sim \pi^*(\tau)} [\nabla_{\psi} r_{\psi}(\tau_i)] - E_{\tau \sim p(\tau | \mathcal{O}_{1:T}, \psi)} [\nabla_{\psi} r_{\psi}(\tau)]$$

estimate with expert samples

soft optimal policy under current reward

idea: learn $p(\mathbf{a}_t | \mathbf{s}_t, \mathcal{O}_{1:T}, \psi)$ using any max-ent RL algorithm

then run this policy to sample $\{\tau_j\}$

$$J(\theta) = \sum_t E_{\pi(\mathbf{s}_t, \mathbf{a}_t)} [r_{\psi}(\mathbf{s}_t, \mathbf{a}_t)] + E_{\pi(\mathbf{s}_t)} [\mathcal{H}(\pi(\mathbf{a} | \mathbf{s}_t))]$$

$$\nabla_{\psi} \mathcal{L} \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\psi} r_{\psi}(\tau_i) - \frac{1}{M} \sum_{j=1}^M \nabla_{\psi} r_{\psi}(\tau_j)$$

sum over expert samples

sum over policy samples

More efficient sample-based updates

$$\nabla_{\psi} \mathcal{L} \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\psi} r_{\psi}(\tau_i) - \frac{1}{M} \sum_{j=1}^M \nabla_{\psi} r_{\psi}(\tau_j)$$

sum over expert samples

sum over policy samples

improve ~~learn~~ $p(\mathbf{a}_t | \mathbf{s}_t, \mathcal{O}_{1:T}, \psi)$ using any max-ent RL algorithm
(a little)
then run this policy to sample $\{\tau_j\}$

looks expensive! what if we use “lazy” policy optimization?

problem: estimator is now biased! wrong distribution!

solution 1: use importance sampling

$$\nabla_{\psi} \mathcal{L} \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\psi} r_{\psi}(\tau_i) - \frac{1}{\sum_j w_j} \sum_{j=1}^M w_j \nabla_{\psi} r_{\psi}(\tau_j) \quad w_j = \frac{p(\tau) \exp(r_{\psi}(\tau_j))}{\pi(\tau_j)}$$

Importance sampling

$$\nabla_{\psi} \mathcal{L} \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\psi} r_{\psi}(\tau_i) - \frac{1}{\sum_j w_j} \sum_{j=1}^M w_j \nabla_{\psi} r_{\psi}(\tau_j)$$

$$w_j = \frac{p(\tau) \exp(r_{\psi}(\tau_j))}{\pi(\tau_j)}$$

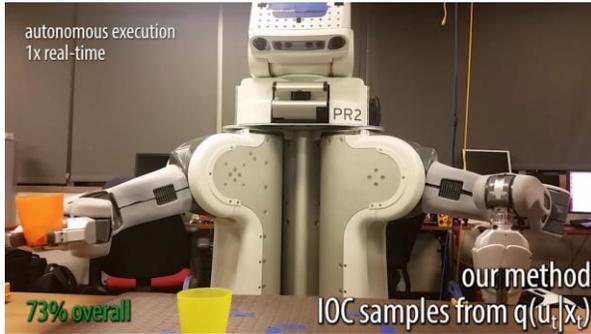
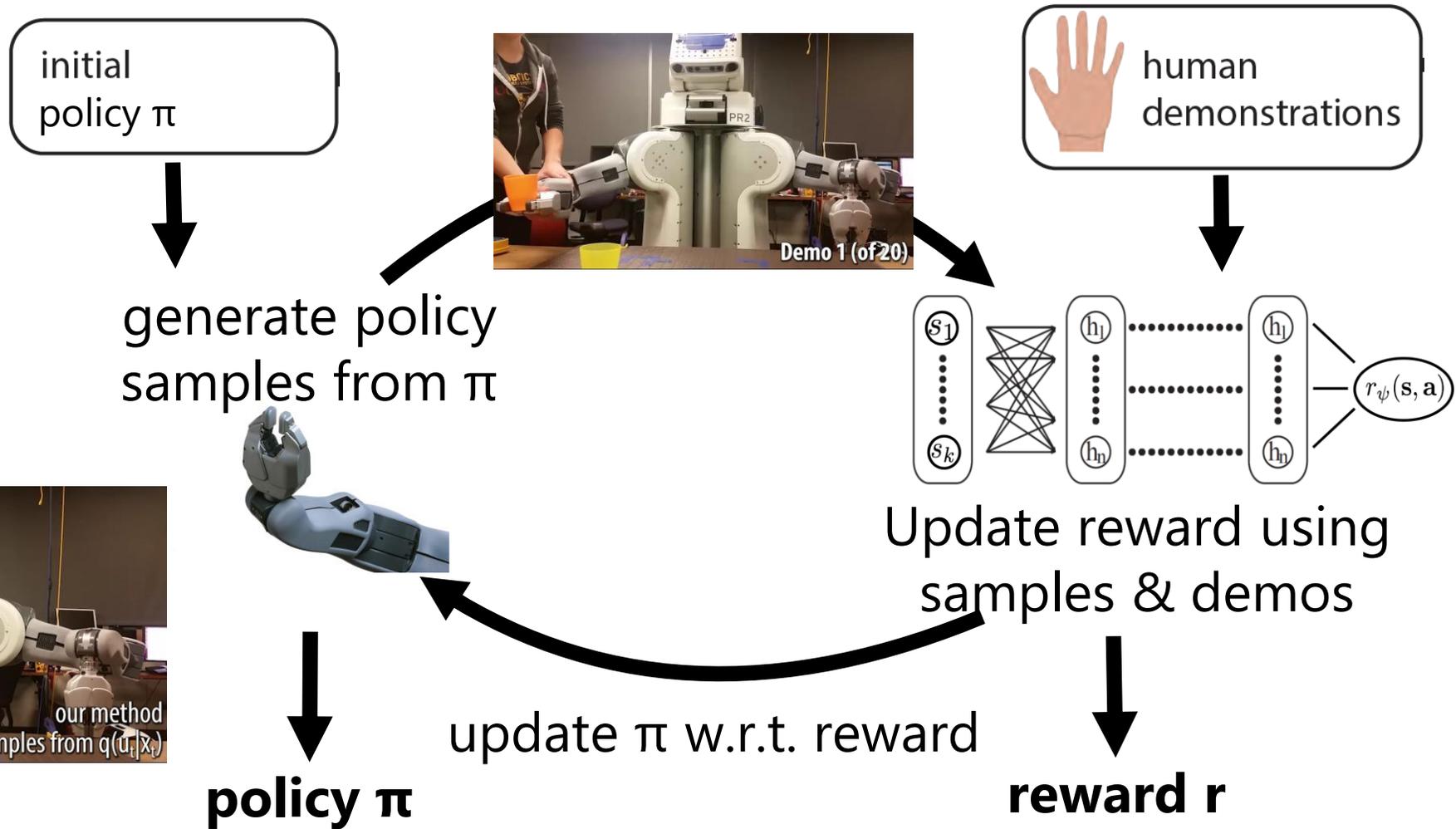


$$\begin{aligned} & \frac{\cancel{p(\mathbf{s}_1)} \prod_t \cancel{p(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{a}_t)} \exp(r_{\psi}(\mathbf{s}_t, \mathbf{a}_t))}{\cancel{p(\mathbf{s}_1)} \prod_t \cancel{p(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{a}_t)} \pi(\mathbf{a}_t | \mathbf{s}_t)} \\ &= \frac{\exp(\sum_t r_{\psi}(\mathbf{s}_t, \mathbf{a}_t))}{\prod_t \pi(\mathbf{a}_t | \mathbf{s}_t)} \end{aligned}$$

each policy update w.r.t. r_{ψ} brings us closer to the target distribution!

guided cost learning algorithm

(Finn et al. ICML '16)

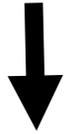


$$\nabla_{\psi} \mathcal{L} \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\psi} r_{\psi}(\tau_i) - \frac{1}{\sum_j w_j} \sum_{j=1}^M w_j \nabla_{\psi} r_{\psi}(\tau_j)$$

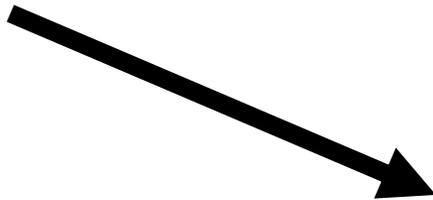
$$w_j = \frac{\exp(r_{\psi}(\tau_j))}{\pi(\tau_j)}$$

It looks a bit like a game...

initial policy π



samples from $\pi_\theta(\tau)$



$$\nabla_{\theta} \mathcal{L} \approx \frac{1}{M} \sum_{j=1}^M \nabla_{\theta} \log \pi_{\theta}(\tau_j) r_{\psi}(\tau_j)$$

policy changed to make it *harder* to distinguish from demos

 human demonstrations



samples from $\pi^*(\tau)$



$$\nabla_{\psi} \mathcal{L} \approx \frac{1}{N} \sum_{i=1}^N \nabla_{\psi} r_{\psi}(\tau_i) - \frac{1}{\sum_j w_j} \sum_{j=1}^M w_j \nabla_{\psi} r_{\psi}(\tau_j)$$

demos are made more likely, samples less likely

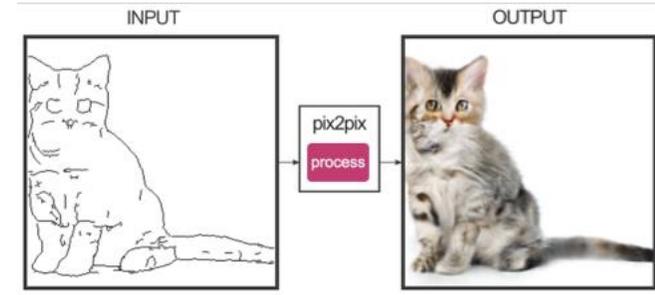
Generative Adversarial Networks



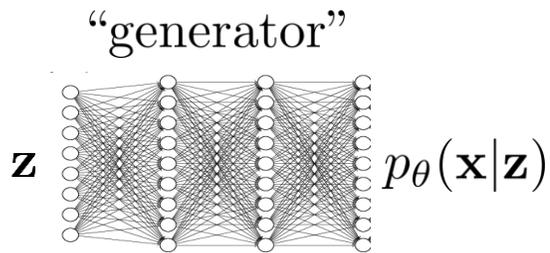
Zhu et al. '17



Arjovsky et al. '17



Isola et al. '17



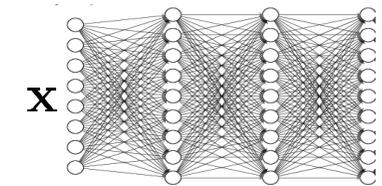
samples from $p_\theta(\mathbf{x})$

data (“demonstrations”)



$D(\mathbf{x}) = p_\psi(\text{real image}|\mathbf{x})$

samples from $p^*(\mathbf{x})$

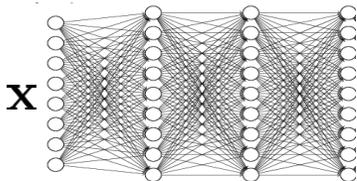


$$\theta \leftarrow \arg \max_{\theta} E_{\mathbf{x} \sim p_\theta} \log D_\psi(\mathbf{x})$$

$$\psi = \arg \max_{\psi} \frac{1}{N} \sum_{\mathbf{x} \sim p^*} \log D_\psi(\mathbf{x}) + \frac{1}{M} \sum_{\mathbf{x} \sim p_\theta} \log(1 - D_\psi(\mathbf{x}))$$

Inverse RL as a GAN

$$D(\mathbf{x}) = p_\psi(\text{real image}|\mathbf{x})$$



which discriminator is best?

$$D^*(\mathbf{x}) = \frac{p^*(\mathbf{x})}{p_\theta(\mathbf{x}) + p^*(\mathbf{x})}$$

for IRL, optimal policy approaches $\pi_\theta(\tau) \propto p(\tau) \exp(r_\psi(\tau))$

choose this parameterization for discriminator:

optimize Z w.r.t. same objective as ψ !

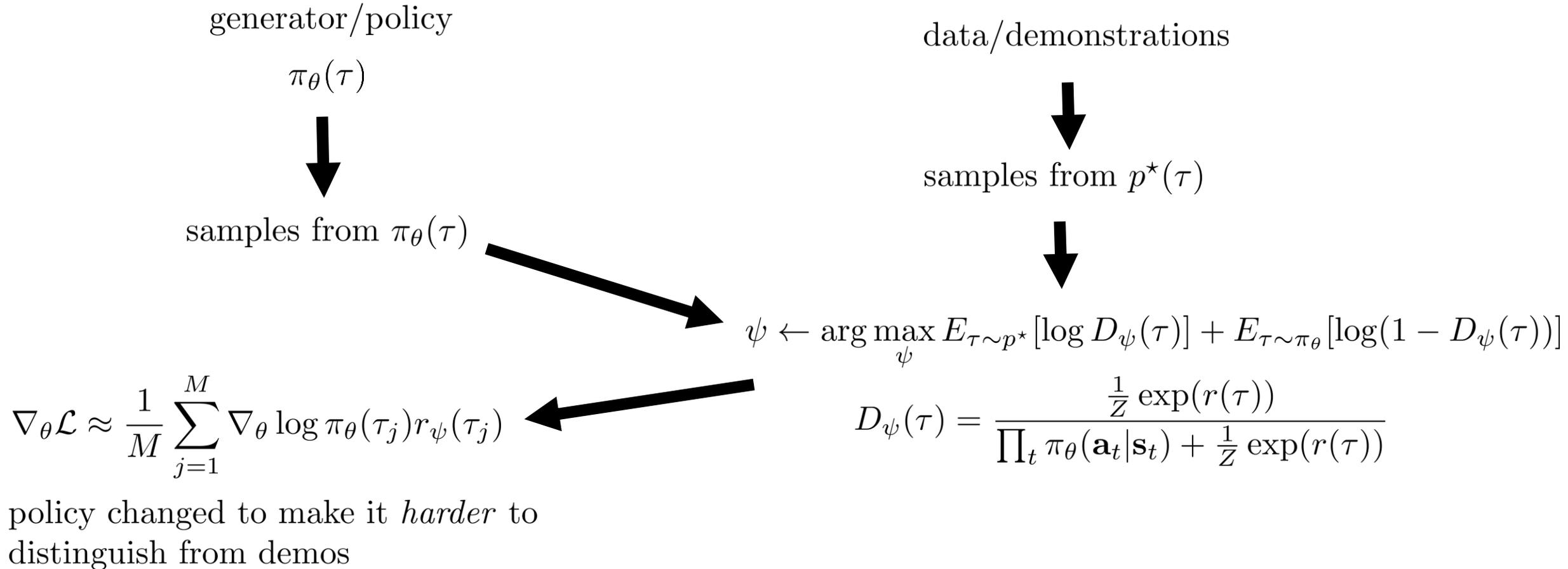
$$D_\psi(\tau) = \frac{p(\tau) \frac{1}{Z} \exp(r(\tau))}{p_\theta(\tau) + p(\tau) \frac{1}{Z} \exp(r(\tau))} = \frac{\cancel{p(\tau)} \frac{1}{Z} \exp(r(\tau))}{\cancel{p(\tau)} \prod_t \pi_\theta(\mathbf{a}_t|\mathbf{s}_t) + \cancel{p(\tau)} \frac{1}{Z} \exp(r(\tau))} = \frac{\frac{1}{Z} \exp(r(\tau))}{\prod_t \pi_\theta(\mathbf{a}_t|\mathbf{s}_t) + \frac{1}{Z} \exp(r(\tau))}$$

optimize this w.r.t. ψ

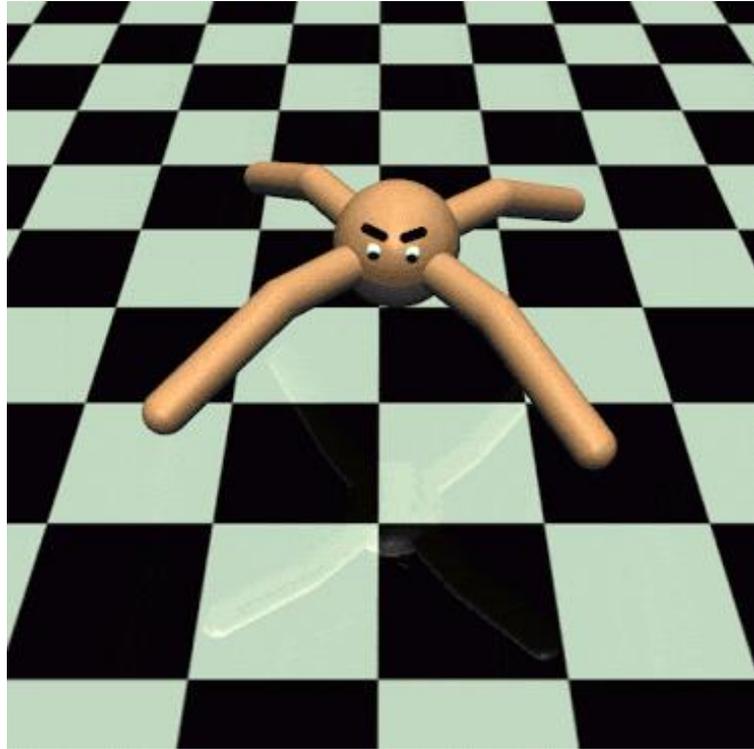
$$\psi \leftarrow \arg \max_{\psi} E_{\tau \sim p^*} [\log D_\psi(\tau)] + E_{\tau \sim \pi_\theta} [\log(1 - D_\psi(\tau))]$$

we don't need importance weights anymore – they are subsumed into Z

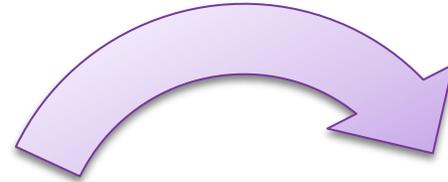
Inverse RL as a GAN



Generalization via inverse RL



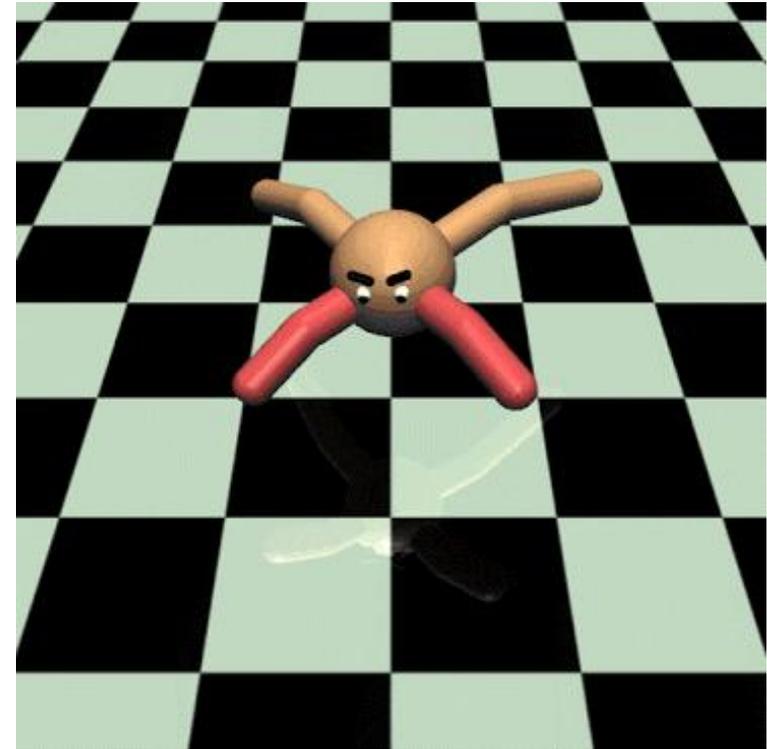
demonstration



what can we learn from the demonstration to enable better **transfer**?

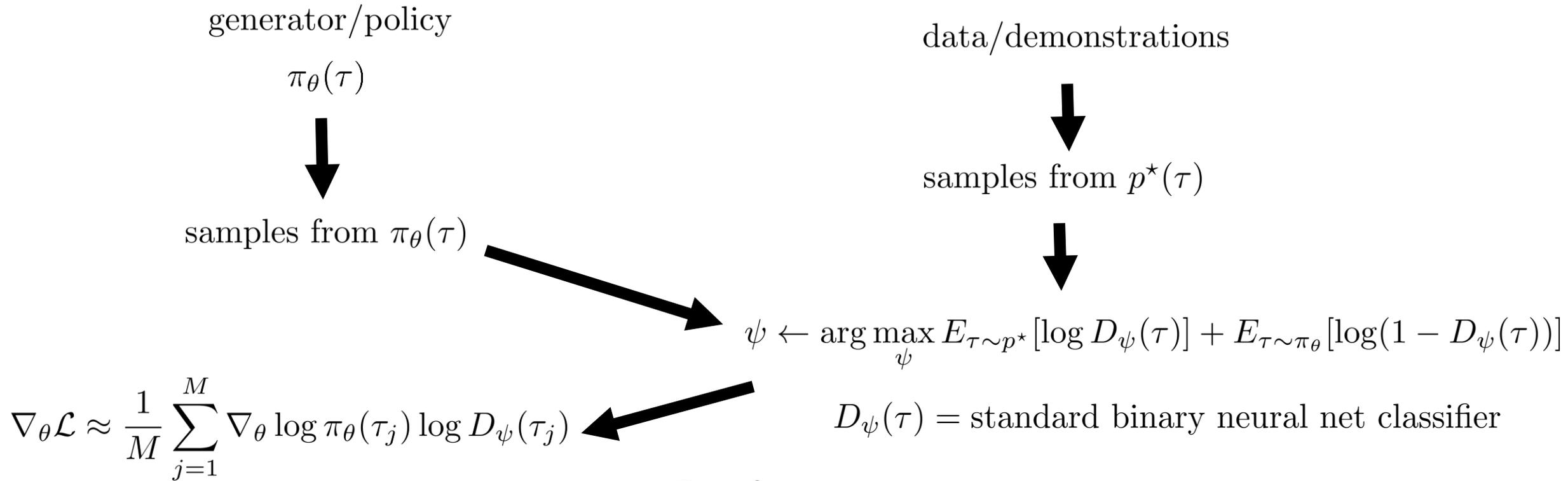
need to decouple the **goal** from the **dynamics!**

policy = **reward** + **dynamics**



reproduce behavior under different conditions

Can we just use a regular discriminator?



policy changed to make it *harder* to distinguish from demos

Pros & cons:

- + often simpler to set up optimization, fewer moving parts
- discriminator knows *nothing* at convergence
- generally cannot reoptimize the "reward"

IRL as adversarial optimization

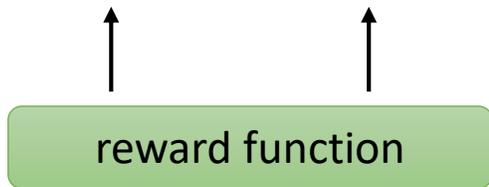
Guided Cost Learning

Finn et al., ICML 2016

Generative Adversarial Imitation Learning

Ho & Ermon, NIPS 2016

minimized maximized

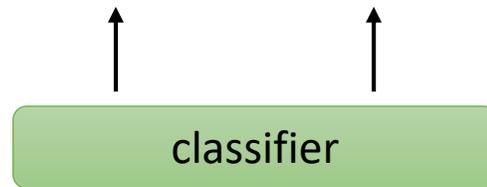


learns distribution $p(\tau)$ such that demos have max likelihood
 $p(\tau) \propto \exp(r(\tau))$ (MaxEnt model)

$$D(\tau) = \frac{\frac{1}{Z} \exp(r(\tau))}{\frac{1}{Z} \exp(r(\tau)) + \pi(\tau)}$$

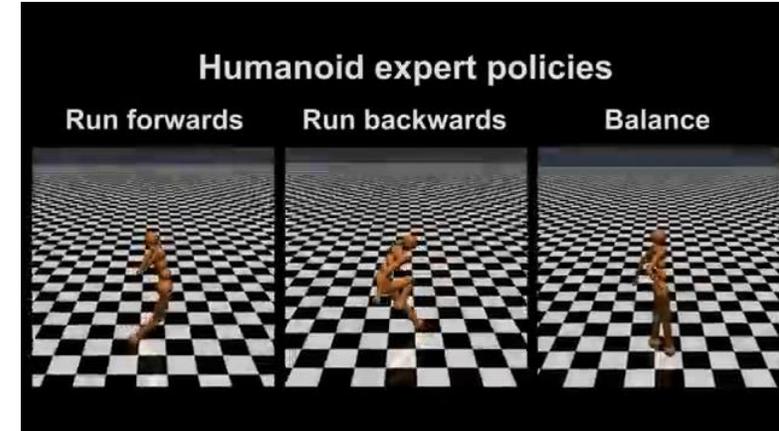
actually the same thing!

False True



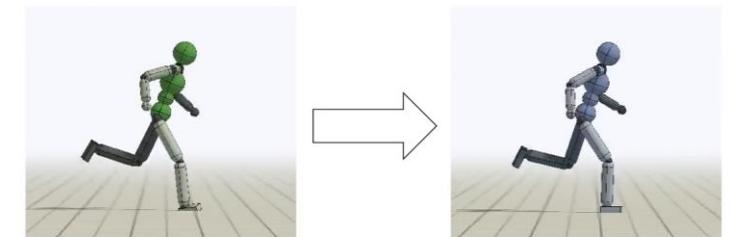
$D(\tau)$ = probability τ is a demo
 use $\log D(\tau)$ as “reward”

$D(\tau)$ = some classifier



Hausman, Chebotar, Schaal, Sukhatme, Lim

Motion Imitation



the goal is to train a simulated character to imitate the motion.

Peng, Kanazawa, Toyer, Abbeel, Levine

Suggested Reading on Inverse RL

Classic Papers:

Abbeel & Ng ICML '04. *Apprenticeship Learning via Inverse Reinforcement Learning*. Good introduction to inverse reinforcement learning

Ziebart et al. AAAI '08. *Maximum Entropy Inverse Reinforcement Learning*. Introduction to probabilistic method for inverse reinforcement learning

Modern Papers:

Finn et al. ICML '16. *Guided Cost Learning*. Sampling based method for MaxEnt IRL that handles unknown dynamics and deep reward functions

Wulfmeier et al. arXiv '16. *Deep Maximum Entropy Inverse Reinforcement Learning*. MaxEnt inverse RL using deep reward functions

Ho & Ermon NIPS '16. *Generative Adversarial Imitation Learning*. Inverse RL method using generative adversarial networks

Fu, Luo, Levine ICLR '18. *Learning Robust Rewards with Adversarial Inverse Reinforcement Learning*