

CS-566 Deep Reinforcement Learning

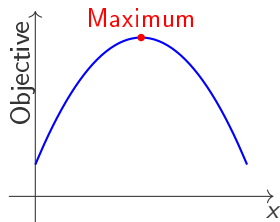
MDP Objective Function



Nazar Khan
Department of Computer Science
University of the Punjab

What Does “Objective” Mean?

- ▶ In everyday language, *objective* refers to a goal or target we want to achieve.
- ▶ In mathematics/optimization:
 - ▶ The *objective function* is the quantity we want to maximize or minimize.
 - ▶ Example: In regression, objective is to minimize mean squared error.
 - ▶ In RL, objective is to maximize expected cumulative reward.
- ▶ In this lecture: *objective* is “what the agent is trying to optimize”.



MDP Objective

- ▶ Goal of Reinforcement Learning (RL): find the **optimal policy function**.
- ▶ Many algorithms exist under different assumptions.
- ▶ Before defining the RL objective, we need to understand:
 - ▶ Traces
 - ▶ Return
 - ▶ Value functions

Trace τ (Trajectory)

- ▶ As we start interacting with the MDP, at each timestep t :
 - ▶ Observe state s_t
 - ▶ Take an action a_t
 - ▶ Observe next state $s_{t+1} \sim T_{a_t}(s_t)$
 - ▶ Receive reward $r_t = R_{a_t}(s_t, s_{t+1})$
- ▶ Repeating this process leads to a sequence (trace/trajectory/episode).

$$\tau_t^n = \{s_t, a_t, r_t, s_{t+1}, \dots, a_{t+n}, r_{t+n}, s_{t+n+1}\}$$

Finite vs Infinite Trace

- ▶ n = length of the trace.
- ▶ Often assume $n = \infty$, i.e., run until termination.
- ▶ In that case, write:

$$\tau_t = \tau_t^\infty$$

- ▶ Traces are fundamental in RL:
 - ▶ A single full rollout of decisions
 - ▶ Also called trajectory, episode, or sequence

Trace Visualization

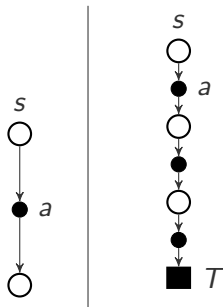


Figure: Single Transition Step vs. Full 3-Step Trace/Episode/Trajectory

Example of a Trace

Example: A short trace with three actions:

$$\begin{aligned}\tau_0^2 = \{ & s_0 = 1, a_0 = \text{up}, r_0 = -1, \\ & s_1 = 2, a_1 = \text{up}, r_1 = -1, \\ & s_2 = 3, a_2 = \text{left}, r_2 = 20, \\ & s_3 = 5\}\end{aligned}$$

Trace τ : Step-by-Step Expansion

Recall: A trace (trajectory/episode) unfolds step by step:

- ▶ At each timestep t , observe s_t ,
- ▶ Take action a_t ,
- ▶ Observe reward r_t and next state s_{t+1} .

Trace Example:

$$\tau_0^2 = \{s_0, a_0, r_0, s_1, a_1, r_1, s_2, a_2, r_2, s_3\}$$



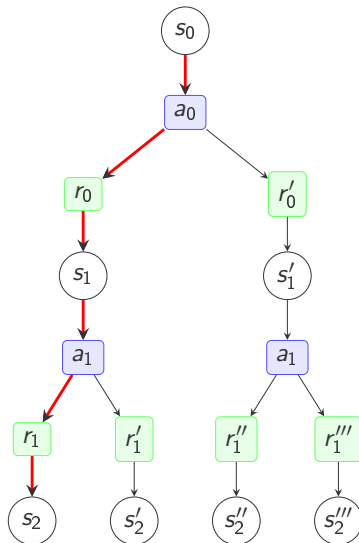
Trace τ : Branching Expansion

Trace as a sequence:

$$\tau_0 = \{s_0, a_0, r_0, s_1, a_1, r_1, s_2, \dots\}$$

But in practice:

- From each state s_t and action a_t ,
- The environment may branch into different s_{t+1} .
- So a trace is **one path** through this tree.



Stochastic Spaces and Distribution over Traces

- ▶ Both the policy π and transitions T can be stochastic.
- ▶ So proceeding from the start state will not always produce the same trace.
- ▶ Instead, we get a **distribution over traces**:

$p(\tau_0)$ = probability of complete trace from start state s_0

- ▶ Probability of a trace = product of probabilities of its transitions:

$$p(\tau_0) = p_0(s_0) \cdot \prod_{t=0}^{\infty} \pi(a_t|s_t) \cdot T_{a_t}(s_t, s_{t+1})$$

Distribution over Traces: Breaking Down the Equation

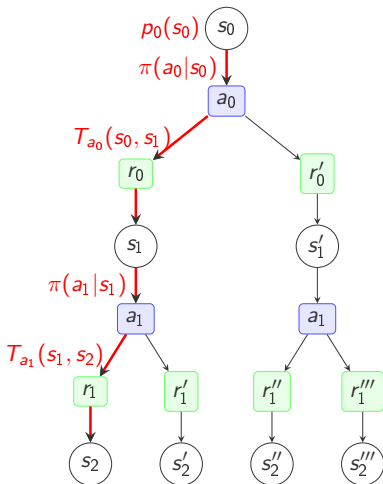
- ▶ The trace $\tau_0 = \{s_0, a_0, r_0, s_1, a_1, r_1, \dots\}$ is one possible path.
- ▶ Its probability depends on:
 - ▶ $p_0(s_0)$ = probability of starting in state s_0 ,
 - ▶ $\pi(a_t|s_t)$ = probability of choosing action a_t in state s_t ,
 - ▶ $T_{a_t}(s_t, s_{t+1})$ = probability of transitioning to s_{t+1} after action a_t .
- ▶ Multiply these step probabilities together for the full trace:

$$p(\tau_0) = p_0(s_0) \pi(a_0|s_0) T_{a_0}(s_0, s_1) \pi(a_1|s_1) T_{a_1}(s_1, s_2) \cdots$$

- ▶ Compact notation:

$$p(\tau_0) = p_0(s_0) \cdot \prod_{t=0}^{\infty} \pi(a_t|s_t) T_{a_t}(s_t, s_{t+1})$$

Distribution over Traces: Breaking Down the Equation



A trace is just one path in the MDP tree, and its probability is the product of the branching probabilities along that path.

Traces in RL

- ▶ **Policy-based RL**: depends heavily on full traces.
- ▶ **Value-based RL**: often uses single transition steps.
- ▶ \Rightarrow Both approaches build on the idea of traces.

Return R : What Are We Optimizing?

- ▶ Goal of sequential decision-making: **Find the best policy.**
- ▶ To evaluate a policy, we need a measure of *long-term success*.
- ▶ This measure is the **return**: the sum of rewards collected along a trace.

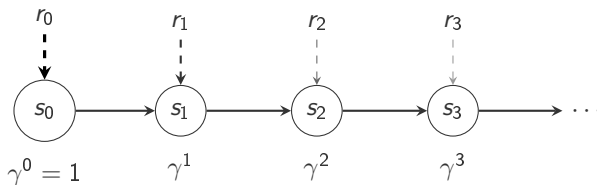
Definition of Return R

- ▶ For a trace $\tau_t = (s_t, a_t, r_t, s_{t+1}, a_{t+1}, r_{t+1}, \dots)$
- ▶ The **return starting at time t** is:

$$R(\tau_t) = r_t + \gamma r_{t+1} + \gamma^2 r_{t+2} + \dots$$

- ▶ Compact form:

$$R(\tau_t) = r_t + \sum_{i=1}^{\infty} \gamma^i r_{t+i}$$



Discount Factor γ

- ▶ $\gamma \in [0, 1]$: balances short-term vs. long-term rewards.
- ▶ Two extremes:
 - ▶ $\gamma = 0$: **Myopic agent** (only immediate reward matters)
 - ▶ $\gamma = 1$: **Far-sighted agent** (all rewards equally important)
- ▶ In *infinite-horizon* tasks:
 - ▶ $\gamma = 1$ can lead to unbounded returns.
 - ▶ Typically use $\gamma \approx 0.99$ to keep returns finite.

Example: Computing Return

Example: Recall the sample trace.

- ▶ Assume $\gamma = 0.9$
- ▶ Rewards along trace: $r_0 = -1$, $r_1 = -1$, $r_2 = 20$
- ▶ Return is:

$$\begin{aligned} R(\tau_0^2) &= -1 + 0.9(-1) + 0.9^2(20) \\ &= -1 - 0.9 + 16.2 = 14.3 \end{aligned}$$

Intuition: Why Discounting?

- ▶ Ensures **mathematical stability**: infinite sum remains bounded.
- ▶ Captures the idea of **time preference**:
 - ▶ Immediate rewards are more certain/valuable.
 - ▶ Future rewards are less predictable.
- ▶ γ lets us trade off:
 - ▶ Short-term exploitation
 - ▶ Long-term exploration

From Traces to Expectations

- ▶ Return of a single trace is not enough.
- ▶ The environment can be stochastic \Rightarrow different traces possible.
- ▶ The policy π can also be stochastic \Rightarrow actions may vary.
- ▶ Therefore: we care about the **expected cumulative reward**.

Expectation

- ▶ The **expected value** of a random variable X is the long-run average outcome.
- ▶ Definition:

$$\mathbb{E}[X] = \sum_x p(x) \cdot x \quad (\text{discrete})$$

$$\mathbb{E}[X] = \int x p(x) dx \quad (\text{continuous})$$

- ▶ Think of expectation as a **weighted average**, where outcomes are weighted by their probability.
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Expectation Example (Unfair Die)

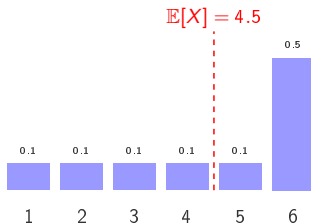
- Suppose a die is biased:

X	1	2	3	4	5	6
$p(X)$	0.1	0.1	0.1	0.1	0.1	0.5
$X \cdot p(X)$	0.1	0.2	0.3	0.4	0.5	3.0

- Expected value:

$$\mathbb{E}[X] = 0.1(1 + 2 + 3 + 4 + 5) + 0.5 \cdot 6 = 0.1 \cdot 15 + 3 = 4.5$$

- Unlike the fair die ($\mathbb{E}[X] = 3.5$), our unfair die's expectation is skewed towards 6.



Expectation Example in RL

- ▶ In RL, rewards are random because:
 - ▶ The policy π may be stochastic.
 - ▶ The environment transitions T may be stochastic.
- ▶ Just like the number on the die, cumulative reward is a random variable.
- ▶ Therefore, the *value function* is an **expectation over returns**:

$$V^\pi(s) = \mathbb{E}\left[R(\tau) \mid s_0 = s, \pi\right]$$

- ▶ Just like the unfair die rolls average to 4.5, the value function averages over many possible traces.
-

State Value: Definition

- ▶ The **state value function** $V^\pi(s)$:

$$V^\pi(s) = \mathbb{E}_{\tau_t \sim p(\tau_t)} \left[\sum_{i=0}^{\infty} \gamma^i r_{t+i} \mid s_t = s \right]$$

- ▶ Meaning:
 - ▶ Start in state s .
 - ▶ Follow policy π .
 - ▶ Value = expected return.

$V^\pi(s)$ is the *expected return* when you *start from state s* and *follow policy π* .

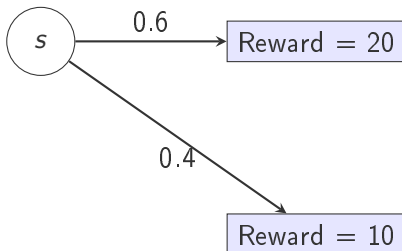
Example: Two Possible Traces

Imagine from state s under policy π :

- ▶ With probability 0.6 cumulative reward is 20
- ▶ With probability 0.4 cumulative reward is 10

Then:

$$V^{\pi}(s) = 0.6 \cdot 20 + 0.4 \cdot 10 = 16$$



State Value Function

- ▶ Every policy π defines a unique value function $V^\pi(s)$.
- ▶ Often we drop π and just write $V(s)$.
- ▶ $V(s)$ assigns a real number (expected return) to each state.

Example: Tabular state values (discrete state space)

State s	$V^\pi(s)$
1	2.0
2	4.0
3	1.0
etc.	...

Terminal States

- ▶ By definition:

$$s = \text{terminal} \quad \Rightarrow \quad V(s) = 0$$

- ▶ Once the episode ends, no further rewards are possible.

From $V(s)$ to $Q(s, a)$

- ▶ State value $V^\pi(s)$: expected return starting from state s and following π .
- ▶ But sometimes we want to know the value of a *specific action*.
- ▶ So we can define the *state-action value* $Q^\pi(s, a)$:

$$Q^\pi(s, a) = \mathbb{E}_{\tau_t \sim p(\tau_t)} \left[\sum_{i=0}^{\infty} \gamma^i \cdot r_{t+i} \mid s_t = s, a_t = a \right]$$

- ▶ Meaning: the expected return if we take action a in s , then follow π .
-

Formal Definition

- ▶ Every policy π has exactly one associated Q -function.
- ▶ Domain and codomain:

$$Q : S \times A \rightarrow \mathbb{R}$$

- ▶ Each state-action pair (s, a) is mapped to the expected return.
- ▶ Terminal states: by convention

$$s = \text{terminal} \quad \Rightarrow \quad Q(s, a) := 0, \quad \forall a$$

Intuition: Why $Q(s, a)$?

- ▶ $V(s)$ tells us how good a state is, on average, under π .
- ▶ $Q(s, a)$ tells us how good it is to *take action a* in state s .
- ▶ If we know Q , we can easily pick the best action:

$$\pi^*(s) = \arg \max_a Q^*(s, a)$$

- ▶ This is why Q is central in reinforcement learning.
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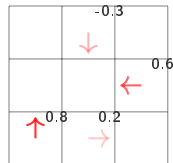
Example: Tabular Representation of $Q(s, a)$

For discrete S and A , Q can be stored in a table of size $|S| \times |A|$.

	$a=\text{up}$	$a=\text{down}$	$a=\text{left}$	$a=\text{right}$
$s=1$	4.0	3.0	7.0	1.0
$s=2$	2.0	-4.0	0.3	1.0
$s=3$	3.5	0.8	3.6	6.2
etc.

Visual Intuition: Grid World

- ▶ In a grid world:
 - ▶ Each state s = cell in the grid.
 - ▶ Each action a = arrow direction.
 - ▶ $Q(s, a)$ = expected value of moving in that direction.



Numerical Example: Computing $Q^\pi(s, a)$

Setup. From state s we evaluate action a_1 .

- ▶ Discount: $\gamma = 0.9$
- ▶ After taking a_1 in s :
 - ▶ With prob. 0.6: get $r_0 = 2$, go to s_1 ; under π , next step gives $r_1 = 5$, then terminal.
 - ▶ With prob. 0.4: get $r_0 = -1$, go to s'_1 ; under π , next step gives $r_1 = 10$, then terminal.

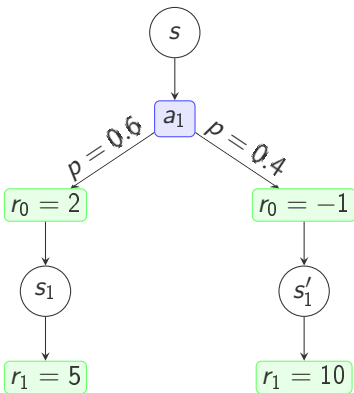
Branch returns (2-step horizon for clarity):

$$G_1 = r_0 + \gamma r_1 = 2 + 0.9 \times 5 = 6.5, \quad G_2 = r_0 + \gamma r_1 = -1 + 0.9 \times 10 = 8.0$$

Expected return (definition of Q^π):

$$Q^\pi(s, a_1) = 0.6 \times G_1 + 0.4 \times G_2 = 0.6 \times 6.5 + 0.4 \times 8 = 7.1$$

Visualization of the Example (Branches & Probabilities)



$$G_1 = 2 + 0.9 \times 5 = 6.5$$

$$G_2 = -1 + 0.9 \times 10 = 8$$

$$Q^\pi(s, a_1) = 0.6 \times 6.5 + 0.4 \times 8 = 7.1$$

Compare Two Actions via Q : Choose $\arg \max_a Q(s, a)$

Action a_1 (from previous slide): $Q^\pi(s, a_1) = 7.1$.

Alternative action a_2 :

- ▶ With prob. 0.7: $r_0 = 3$, next $r_1 = 2$ (then terminal)
- ▶ With prob. 0.3: $r_0 = 3$, next $r_1 = 0$ (then terminal)

$$G_1^{(a_2)} = 3 + 0.9 \times 2 = 4.8, \quad G_2^{(a_2)} = 3 + 0.9 \times 0 = 3.0$$

$$Q^\pi(s, a_2) = 0.7 \times 4.8 + 0.3 \times 3.0 = 3.36 + 0.9 = 4.26$$

$$\begin{aligned}\pi^*(s) &= \arg \max_{a \in \{a_1, a_2\}} Q^\pi(s, a) \\ &= a_1 \text{ (since } 7.1 > 4.26\text{)}\end{aligned}$$

Trace View and Factorization of Probabilities

Each branch is a partial trace (here: 2 time steps after taking a in s).

For longer horizons,

$$Q^\pi(s, a) = \mathbb{E} \left[\sum_{i=0}^{\infty} \gamma^i r_{t+i} \mid s_t = s, a_t = a \right]$$

If transitions and policy are stochastic, each *full* trace probability factors as:

$$p(\tau_t) = \pi(a_t | s_t) \cdot T_{a_t}(s_t, s_{t+1}) \cdot \pi(a_{t+1} | s_{t+1}) \cdot T_{a_{t+1}}(s_{t+1}, s_{t+2}) \cdots$$

Then $Q^\pi(s, a)$ is the expectation of discounted returns over all such traces conditioned on $(s_t = s, a_t = a)$.

Reinforcement Learning Objective

- ▶ We now have the ingredients to formally state the **objective** $J(\cdot)$ of reinforcement learning.
- ▶ The objective: achieve the highest possible **average return** from the start state.

$$J(\pi) = V^\pi(s_0) = \mathbb{E}_{\tau_0 \sim p(\tau_0|\pi)} [R(\tau_0)].$$

- ▶ $V^\pi(s_0)$: value of the start state under policy π
- ▶ Expectation is taken over trajectories τ_0 sampled from $p(\tau_0|\pi)$

Optimal Policy

- ▶ There exists one **optimal value function**, which achieves higher or equal value than all others.
- ▶ The corresponding policy is called the **optimal policy** π^* .

$$\pi^*(a|s) = \arg \max_{\pi} V^{\pi}(s_0)$$

- ▶ $\arg \max$ selects the policy π that maximizes the expected return.
 - ▶ Goal in RL: find π^* for the start state s_0 .
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State Values vs. State-Action Values

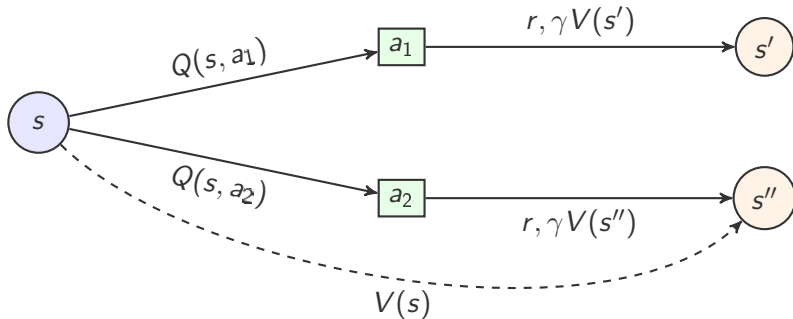
- ▶ Potential benefit of using **state-action values** Q over state values V :
 - ▶ Q directly tells what every action is worth.
 - ▶ Useful for action selection in discrete action spaces.

$$a^* = \arg \max_{a \in A} Q^*(s, a)$$

- ▶ The Q function identifies the best action directly.
- ▶ Equivalently:

$$\pi^*(s) = \arg \max_{a \in A} Q^*(s, a)$$

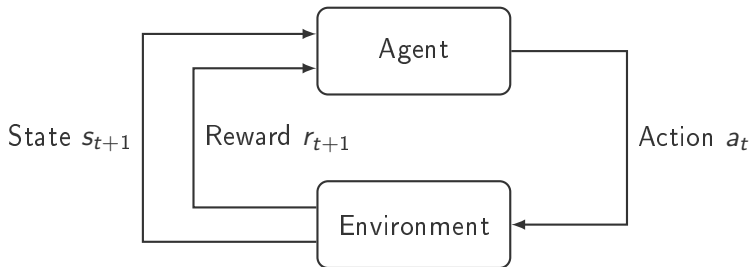
Visualizing $V(s)$ vs. $Q(s, a)$



- ▶ $V(s)$: value of a state = expected return from that state.
- ▶ $Q(s, a)$: value of taking action a in state s .

RL Objective

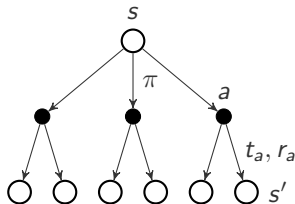
- ▶ Objective: maximize expected cumulative reward from the start state.
- ▶ Optimal policy π^* achieves this maximum.
- ▶ Q-values make it easy to select optimal actions directly.



Agent interacting with environment to maximize objective $J(\pi)$.

The Bellman Equation

- ▶ To compute the value function $V(s)$:
 - ▶ Imagine the state-space tree, expanded to cover all possible states.



- ▶ The value of a parent node depends on:
 - ▶ Immediate reward at that step.
 - ▶ Discounted sum of its children's values.
- ▶ If you know all $V(s')$, you can compute $V(s)$.
- ▶ Recursive structure \Rightarrow dynamic programming.

Richard Bellman

- ▶ Richard Bellman formalized this recursive approach in 1957.
- ▶ Introduced the term *dynamic programming*.
- ▶ Showed that many discrete optimization problems can be solved by *backward induction*.



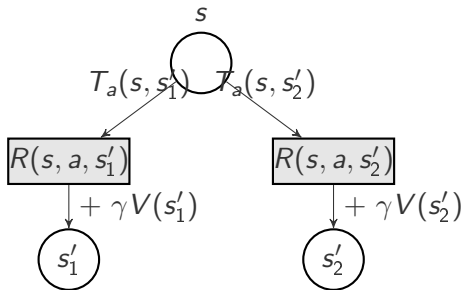
Richard Bellman (1920–1984)

Bellman Equation (Intuition)

- ▶ The value of a state s depends on:
 - ▶ The policy π : how likely we are to take action a in s .
 - ▶ The transition function T : probability of moving to s' .
 - ▶ The reward R : immediate gain for transition (s, a, s') .
 - ▶ The discount factor γ : importance of future rewards.
- ▶ Recursive definition:

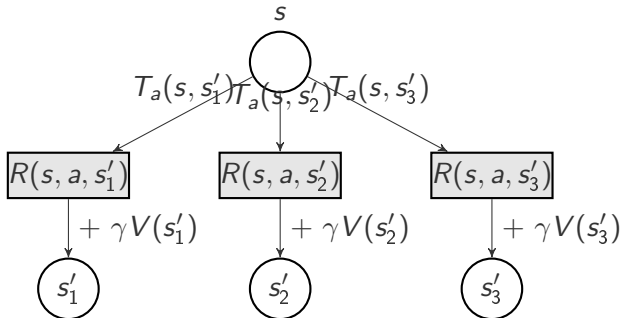
$$V^{\pi}(s) = \sum_{a \in A} \pi(a|s) \sum_{s' \in S} T_a(s, s') \left[R_a(s, s') + \gamma V^{\pi}(s') \right]$$

Bellman Equation as a Recursive Tree



Each child contributes: $T_a(s, s') [R(s, a, s') + \gamma V(s')]$

Bellman Equation as Recursive Expansion



General form:
$$V^\pi(s) = \sum_a \pi(a|s) \sum_{s'} T_a(s, s') [R_a(s, s') + \gamma V^\pi(s')]$$

Key Notes

- ▶ **Recursion:** The value of s depends on future values $V^\pi(s')$.
 - ▶ **Dynamics model:** Requires knowledge of T (transitions) and R (rewards).
 - ▶ Often, these are **unknown** in practice \Rightarrow model-free RL.
 - ▶ Bellman equation is the foundation of RL algorithms:
 - ▶ Value iteration
 - ▶ Policy iteration
 - ▶ Q-learning
 - ▶ We will study them in the next lecture.
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