



Project Type _____

- Master Thesis
- Bachelor Thesis
- Research Project

Supervisors _____

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Difficulty _____

Algorithmic



Math



Application



Continual Deep Reinforcement Learning In Non Stationary Situations

Description

Standard RL is based on the assumption that the environment and tasks it has to solve remain stationary in its lifetime. However this is rarely the case in real world where the agent might undergo continuous changes and the problem needs us to think beyond standard MDP formalisms. We will thus try to formalise this continual / life-long learning setting and come up with RL algorithms that can tackle this problem in line with recent works[3][1][2].

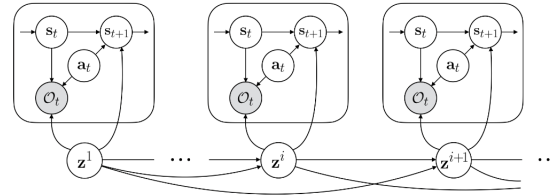


Figure 1: A probabilistic graphical model for Dynamic MDP formulation from [3]

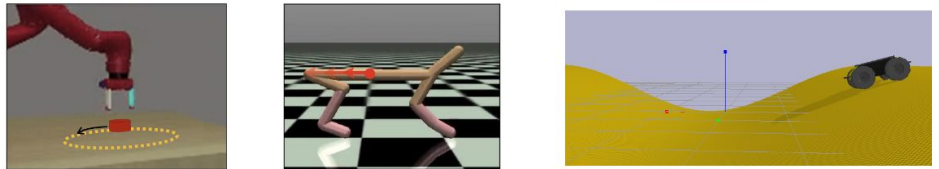


Figure 2: Examples for multi task RL tasks(Changing Targets, Half-Cheetah running under changing wind velocity and mobile robot moving under varying slopes).

Tasks

The tasks in this project will include:

- Literature Review: Getting familiar with Deep RL algorithms and in particular Multi-Task / Lifelong / Contextual RL.
- Experimental Setup: Choosing, understanding and setting up a multi task/ non-stationary environment where the MDP changes either because of the changing goals / rewards or changing dynamics.
- Formalize the setting: A good start would be to formalize it under the hidden parameter MDP[2] and later on move to dynamic MDP[3] formalism.
- Algorithm and Evaluation: Comeup with a model based RL algorithm to learn a policy under these formalisms with the non-stationary experimental setup.

References

- [1] Yash Chandak, Georgios Theodorou, Shiv Shankar, Martha White, Sridhar Mahadevan, and Philip Thomas. Optimizing for the future in non-stationary mdps. In *International Conference on Machine Learning*, pages 1414–1425. PMLR, 2020.
- [2] Christian Perez, Felipe Petroski Such, and Theofanis Karaletsos. Generalized hidden parameter mdps: Transferable model-based rl in a handful of trials. In *Proceedings of the AAAI Conference on Artificial Intelligence*, volume 34, pages 5403–5411, 2020.
- [3] Annie Xie, James Harrison, and Chelsea Finn. Deep reinforcement learning amidst continual structured non-stationarity. In *International Conference on Machine Learning*, pages 11393–11403. PMLR, 2021.