Multi-task Reinforcement Learning

@shagunsodhani

Facebook AI Research

Who am I?

- Research Engineer at Facebook AI Research
- Interested in Lifelong Reinforcement Learning
 - Training AI systems that can interact with and learn from the physical world and consistently improve as they do so without forgetting the previous knowledge
- Also work on distributed optimization, generalization etc

Agenda

- Overview of (Single Task) Reinforcement Learning
 - What is reinforcement learning using the example of chatbots
 - Components agent, environment, state-space, action-space, MDP, etc
 - Goal is set a common terminology
 - If you are well-versed in (single task) RL, feel free to jump ahead :)

Agenda

- Overview of (Single Task) Reinforcement Learning
- Introduce Multi Task Reinforcement Learning
 - Start with a general setup
 - Show some common building blocks / techniques for multi task RL
 - Add assumptions to the general setup and discuss how these assumptions lead to different setups and how they influence the model architecture.

What is not on the Agenda

- Standard RL algorithms like policy gradients etc.
- Implementation details.
- Detailed discussion on specific papers.
- I would be overloading the notation at some places, to focus more on the intuition.

Disclaimer

- This is not an exhaustive literature survey on multi task RL.
- We will look at some research papers and setups but there are a lot of other important works.
- The focus will be on providing the motivation/intuition behind the different setups.

Reinforcement Learning

- We want to develop a chatbot (aka conversational agent) that can
 - engage humans in a conversation [1]
 - improve user experience by answering their questions [2]

[1]: https://developer.amazon.com/alexaprize/

[2]: https://www.intercom.com/blog/customer-service-chatbots/



Alice: Hi

Alice: I enjoy hard rock.

Alice: Led Zeppelin is one of my favorites too! Also Pink Floyd.

[3]: [2004.13637] Recipes for building an open-domain chatbot

Bot: What kind of music do you like? I like all kinds of music but country is my favorite.

Bot: Thats cool. Do you have a favorite band? Mine is led zeppelin.

Bot: I like them too. My favorite album of theirs is dark side of the moon.

Agent's view

Alice: Hi





Alice: Hi

Bot: What kind of music do you like? I like all kinds of music but country is my favorite.



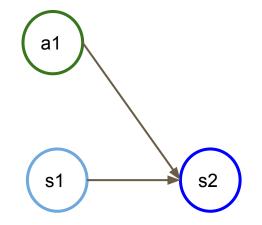




Alice: Hi

Bot: What kind of music do you like? I like all kinds of music but country is my favorite.

Alice: I enjoy hard rock.



Agent's view

Alice: Hi

Bot: What kind of music do you like? I like all kinds of music but country is my favorite.

Alice: I enjoy hard rock.

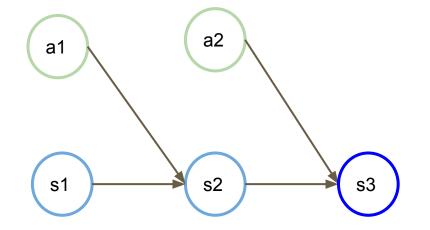
Bot: Thats cool. Do you have a favorite band? Mine is led zeppelin. a1 (a2) s1 s2

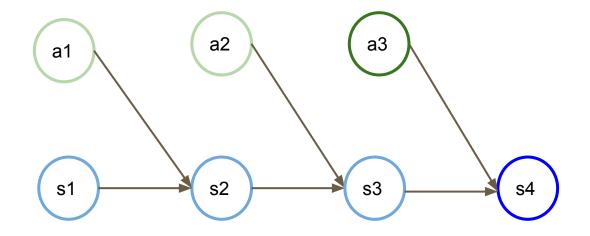


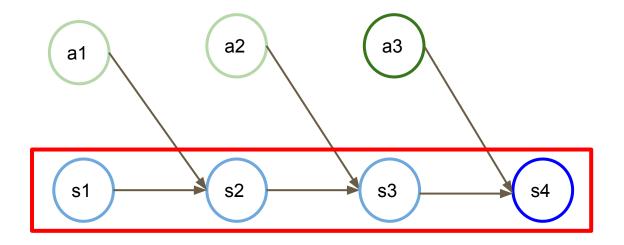
Alice: I enjoy hard rock.

Bot: Thats cool. Do you have a favorite band? Mine is led zeppelin.

Alice: Led Zeppelin is one of my favorites too! Also Pink Floyd.

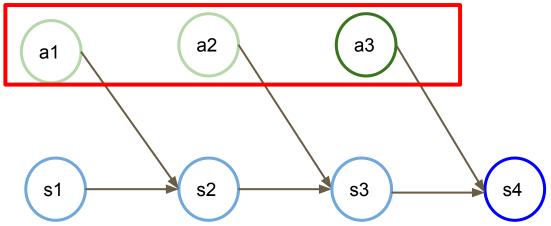




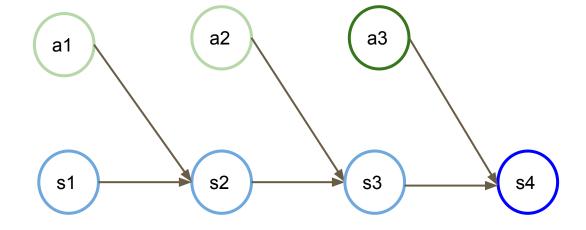


Inputs: state of a conversation

Action: chatbot's dialog in a conversation



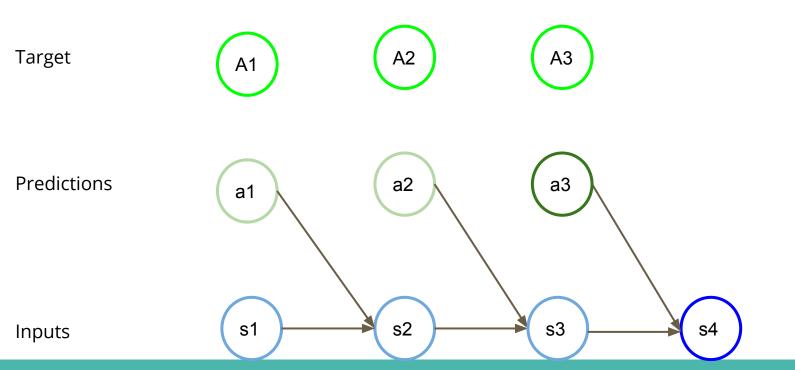
Predictions



Inputs

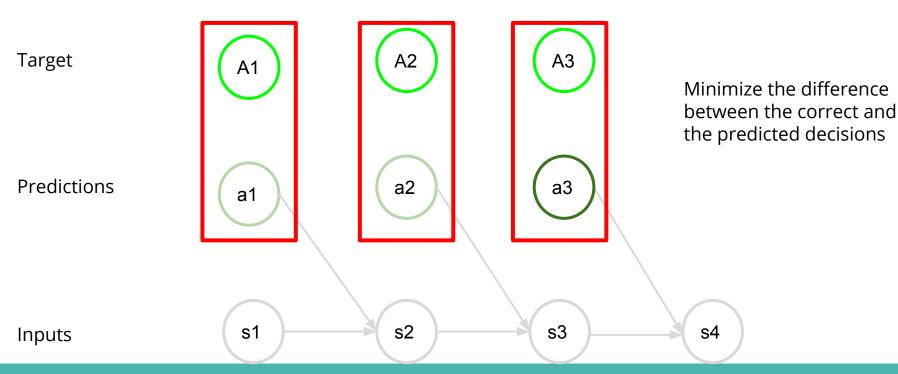
We know the "right" predictions.

We know the "right" predictions.



We know the "right" predictions. We can use supervised learning.

We know the "right" predictions. We can use supervised learning.



Alice: Hi

Bot: What kind of music do you like? I like all kinds of music but country is my favorite.

s1

Alice: Hi

Bot: What kind of music do you like? I like all kinds of music but country is my favorite.

Bot: Do you like the weather these days? I find it a little too windy.

s1 a1 b1

This alternate dialog is not necessarily "wrong" if the goal is to have an engaging conversation.

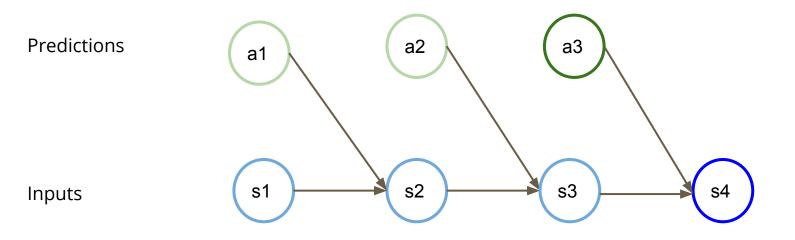
Which sequence is better?

Which is the more engaging conversation?

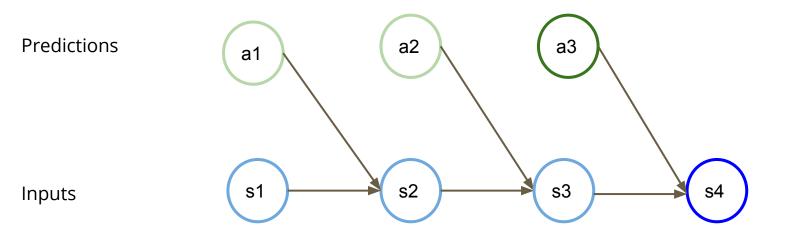
Maybe we can ask the users to provide a rating at the end of the conversation.



We do not know the "right" predictions. But we have a sense of "goodness" of our predictions.



We do not know the "right" predictions. But we have a sense of "goodness" of our predictions. **We can use Reinforcement Learning.**

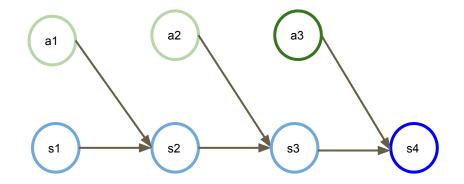


1. Map input to some action.

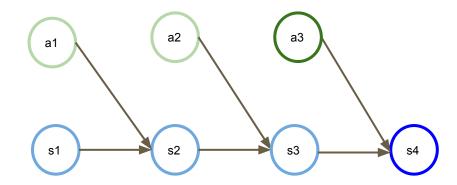
- 1. Map input to some action.
- 2. Objective is to maximize a reward signal (rating in the previous example).

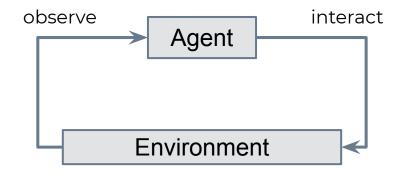
- 1. Map input to some action.
- 2. Objective is to maximize a reward signal (rating in the previous example).
- 3. Trial and error approach the optimal action is not known, but has to be discovered by interaction.

- 1. Map input to some action.
- 2. Objective is to maximize a reward signal (rating in the previous example).
- 3. Trial and error approach the optimal action is not known, but has to be discovered by interaction.
- 4. Delayed rewards current action could affect all subsequent rewards.



Observe -> Interact -> Observe -> Interact ...





Observe -> Interact -> Observe -> Interact ...

Reinforcement Learning

Agent

The learner (eg chatbot)

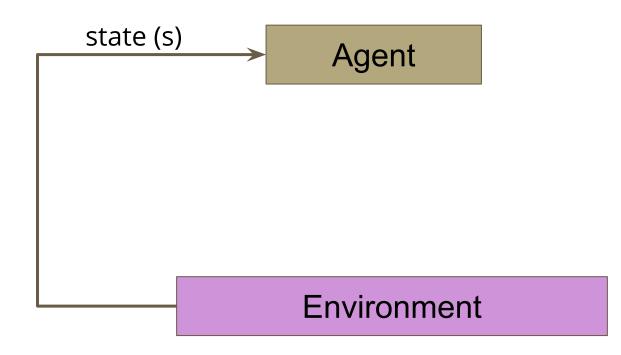
Reinforcement Learning

Agent

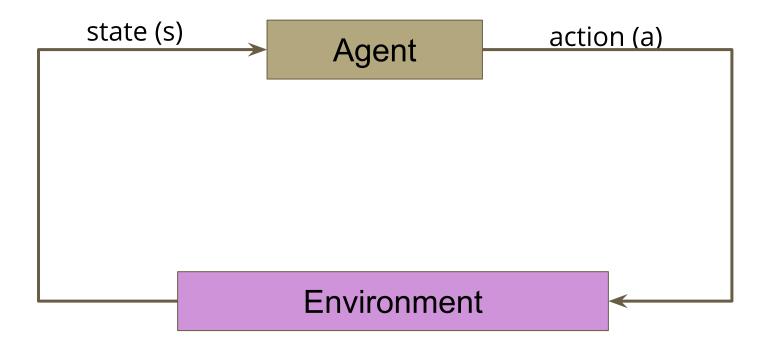
Everything outside the agent

Environment









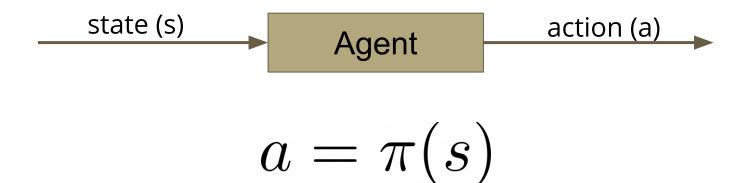
Characteristics of Reinforcement Learning

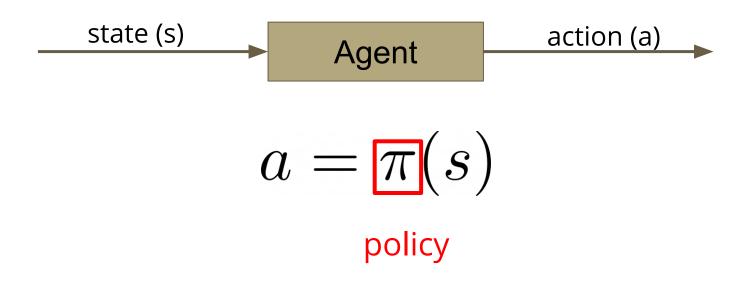
1. Map input to some action.

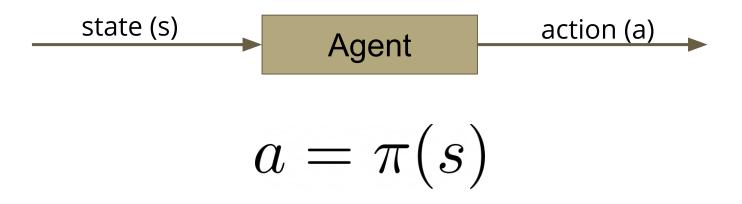
- 2. Objective is to maximize a reward signal (rating in the previous example).
- 3. Trial and error approach the optimal action is not known, but has to be discovered by interaction.
- 4. Delayed rewards current action could affect all subsequent rewards.

[4]: Sutton & Barto Book: Reinforcement Learning: An Introduction







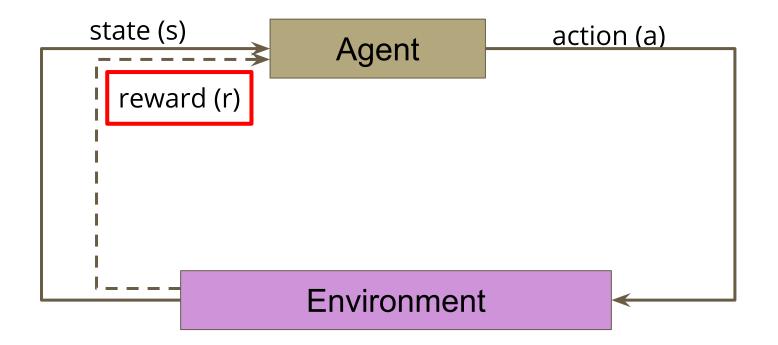


Policy: Function that maps input to some action

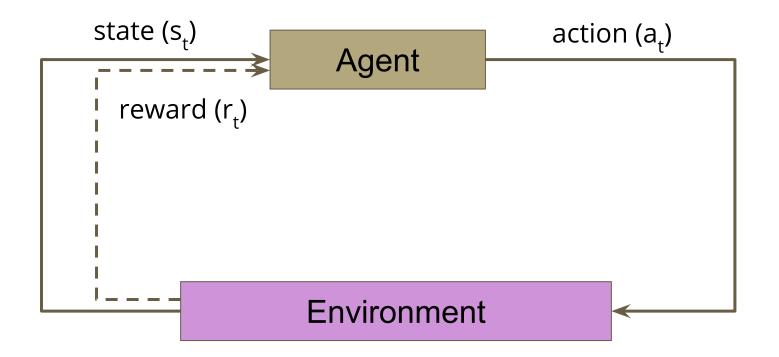
Characteristics of Reinforcement Learning

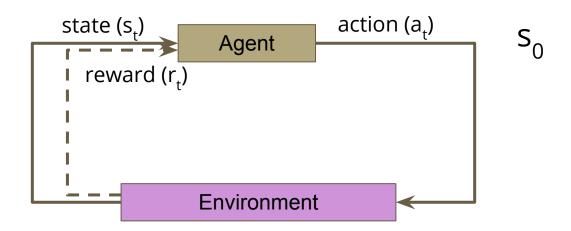
- 1. Map input to some action.
- 2. Objective is to maximize a reward signal (rating in the previous example).
- 3. Trial and error approach the optimal action is not known, but has to be discovered by interaction.
- 4. Delayed rewards current action could affect all subsequent rewards.

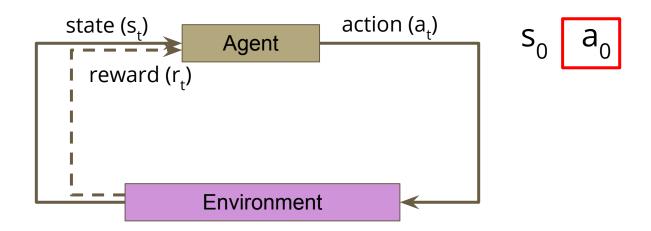
[4]: Sutton & Barto Book: Reinforcement Learning: An Introduction

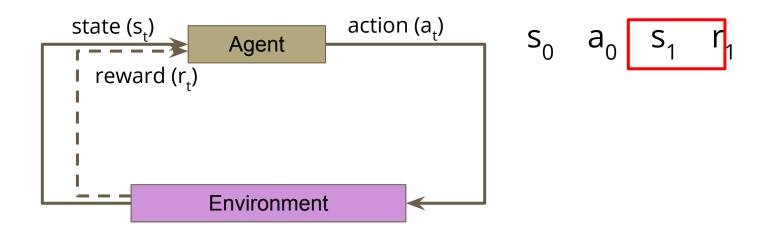


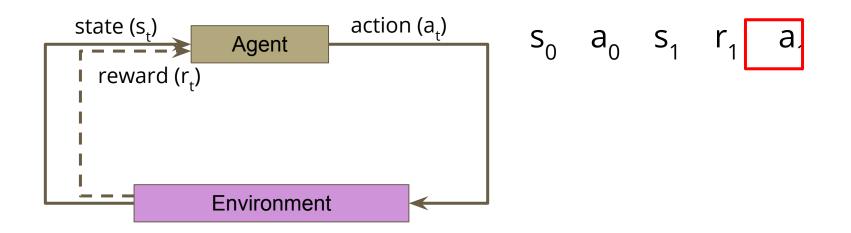
- Fineprint: We want to maximize the expected discounted reward and not just the immediate reward.
- "discounted" means that immediate rewards are more valuable than rewards that are far off.
- For example, 100 \$ today are more valuable than 100\$ in the future.

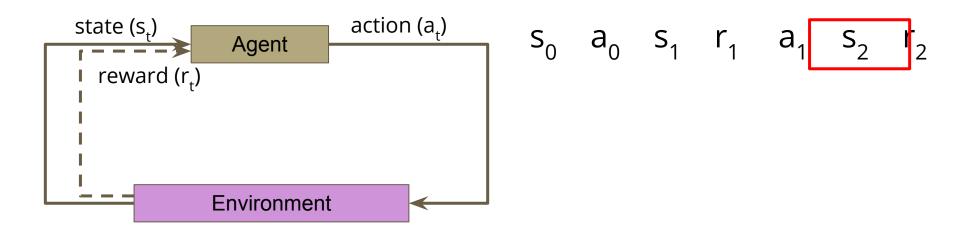




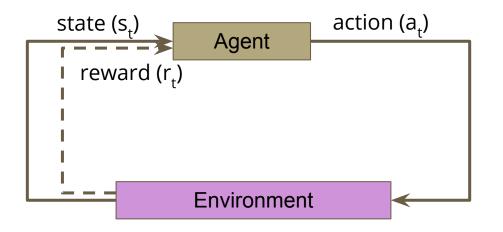




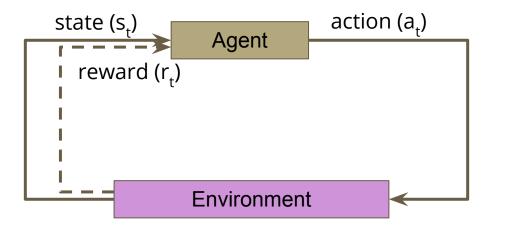


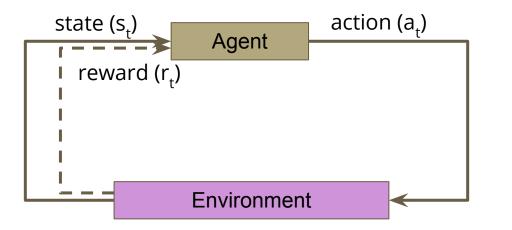


• State space - set of all possible states.



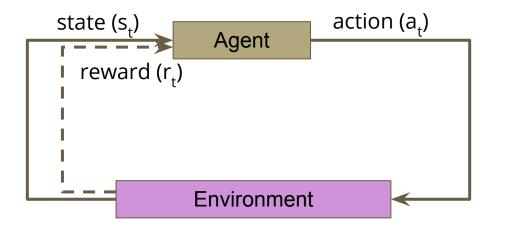
- State space set of all possible states.
- Action space set of all possible actions.





- State space set of all possible states.
- Action space set of all possible actions.
- Reward function how much reward does the agent get in state s when it takes action a

 $\circ r_t = R(s_t, a_t)$

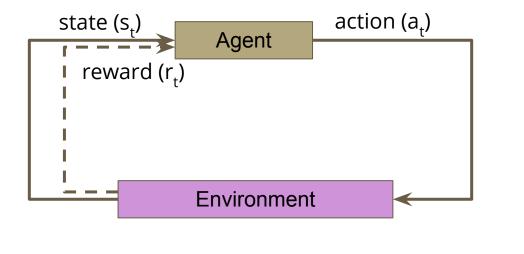


- State space set of all possible states.
- Action space set of all possible actions.
- Reward function how much reward does the agent get in state s when it takes action a

 $\circ r_t = R(s_t, a_t)$

 Transition function - what is the next state when the agent takes action a in state s

$$\circ \quad \mathbf{S}_{t+1} = \mathsf{T}(\mathbf{s}_{t'} \mathbf{a}_{t})$$



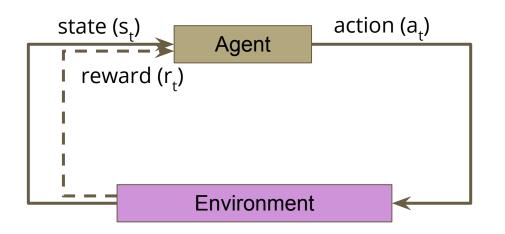
- State space set of all possible states.
- Action space set of all possible actions.
- Reward function how much reward does the agent get in state s when it takes action a

 $\circ r_t = R(s_t, a_t)$

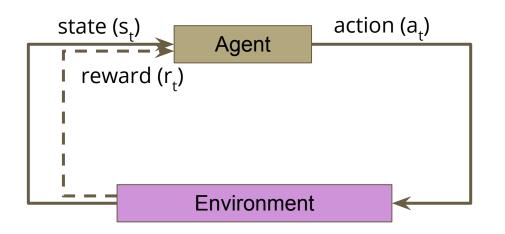
 Transition function - what is the next state when the agent takes action a in state s

$$S_{t+1} = T(s_t, a_t)$$

Markov Decision Process (MDP) - Formalization of sequential decision making process







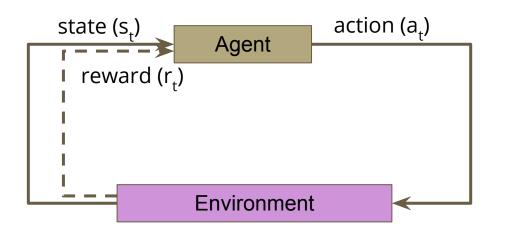




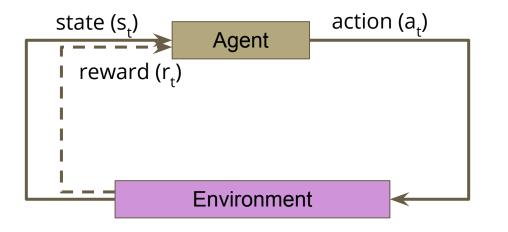
• Encoder: maps the environment's observation/state to a vector.

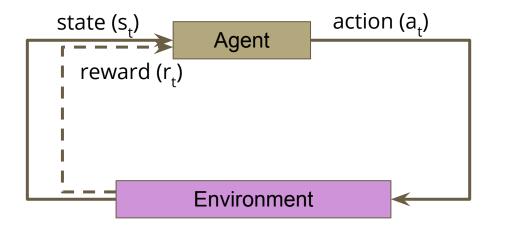




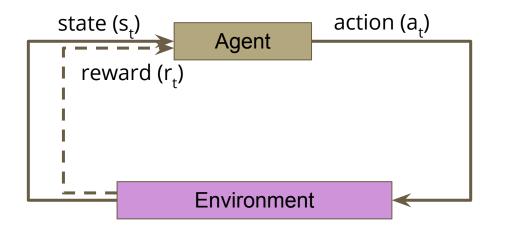


- Encoder: maps the environment's observation/state to a vector.
- Policy: map the vector to action.

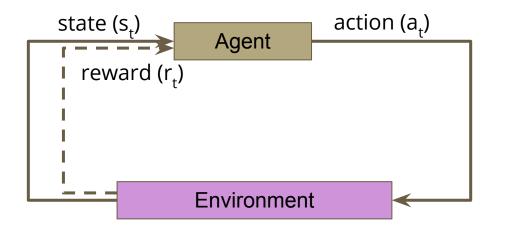




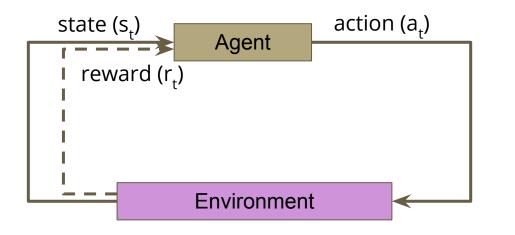
- Encoder: maps the environment's observation/state to a vector.
- Policy: map the vector to action.
- Value functions: how good a state (or state-action pair) is.



- Encoder: maps the environment's observation/state to a vector.
- Policy: map the vector to action.
- Value functions: how good a state (or state-action pair) is.
- Reward function (that we learn): predict the reward for a state-action pair.



- Encoder: maps the environment's observation/state to a vector.
- Policy: map the vector to action.
- Value functions: how good a state (or state-action pair) is.
- Reward function (that we learn): predict the reward for a state-action pair.
- Transition function (that we learn): predict the next state, given the current state-action pair.



- Encoder: maps the environment's observation/state to a vector.
- Policy: map the vector to action.
- Value functions: how good a state (or state-action pair) is.
- Reward function (that we learn): predict the reward for a state-action pair.
- Transition function (that we learn): predict the next state, given the current state-action pair.
- Replay buffer: if using off-policy learning

.....



- We have seen the different components for a single-task RL problem.
- We intentionally did not discuss any RL algorithms (e.g. policy gradients).
- We assume we have access to an algorithm that can learn the policy.
- We will now look at different multi-task RL setups.

• We have n RL tasks to learn.

- We have n RL tasks to learn.
- Each task has its own environment, state space, action space, reward function, transition dynamics, etc.

- We have n RL tasks to learn.
- Each task has its own environment, state space, action space, reward function, transition dynamics, etc.
- This is the most general case of multi-task RL where we do not make any assumptions.

What do we care about

• We have the performance on n tasks (say $R_1, R_2, ..., R_n$):

What do we care about

- We have the performance on n tasks (say $R_1, R_2, ..., R_n$):
 - Average Performance Average($R_1, R_2, ..., R_n$)

What do we care about

- We have the performance on n tasks (say $R_1, R_2, ..., R_n$):
 - Average Performance Average($R_1, R_2, ..., R_n$)
 - Median Performance Median($R_1, R_2, ..., R_n$)

What do we care about

- We have the performance on n tasks (say $R_1, R_2, ..., R_n$):
 - Average Performance Average($R_1, R_2, ..., R_n$)
 - Median Performance Median($R_1, R_2, ..., R_n$)
 - Worst Performance $Min(R_1, R_2, ..., R_n)$



- Each task has its own environment, state space, action space, reward function, transition dynamics, etc.
- There is nothing common between the tasks. So there is no knowledge to share across the tasks.
- The best we can do is to learn n agents, each trained for one task.
- Given a task, we lookup the agent for that task and we use that agent to solve the task.









One agent per task















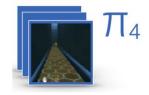
Case II - Shared state and action space

- Examples Navigation, locomotion, interacting with objects
- The only multi-task algorithm we know so far is: one-agent-per-task. So we start with that.
- When training the n agents, we want to share knowledge between them.
- Distral [5] provides an effective mechanism for doing that.











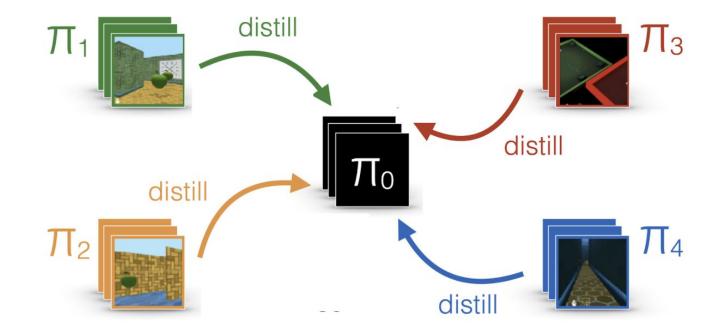


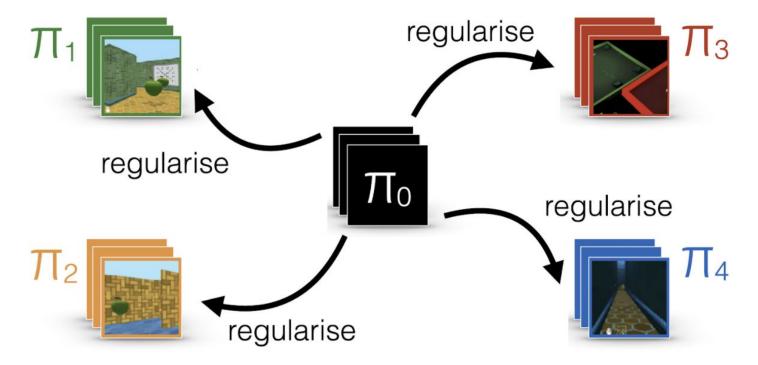


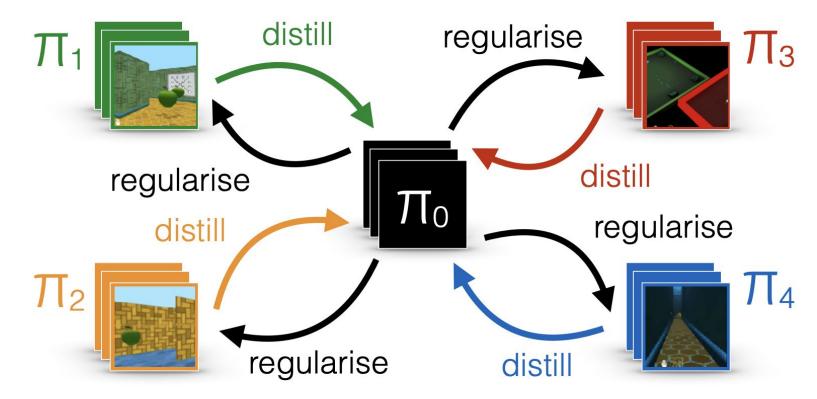












Case II - Shared state and action space

- Distral [5] shares knowledge via distillation.
- Knowledge can also be shared by sharing parameters.















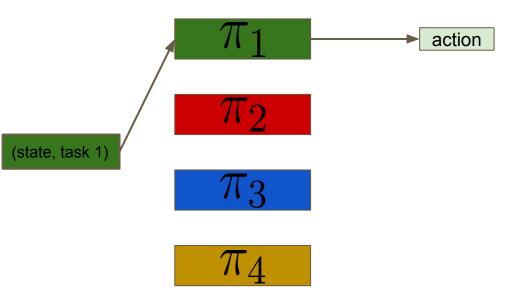


(state, task 1)







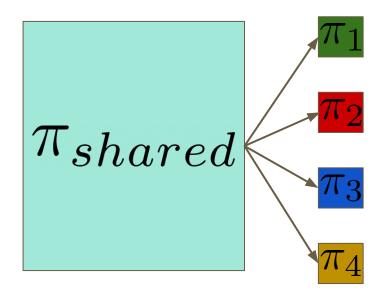


One policy per task

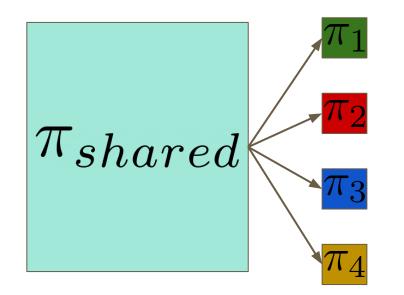


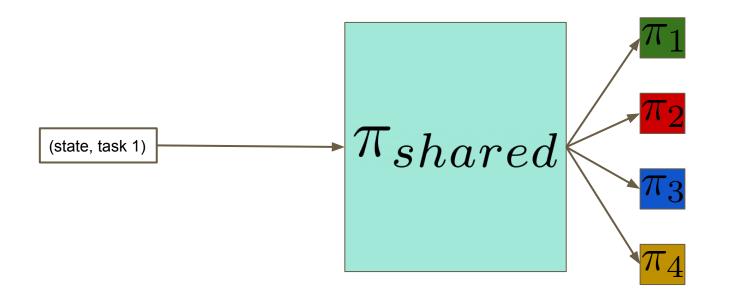




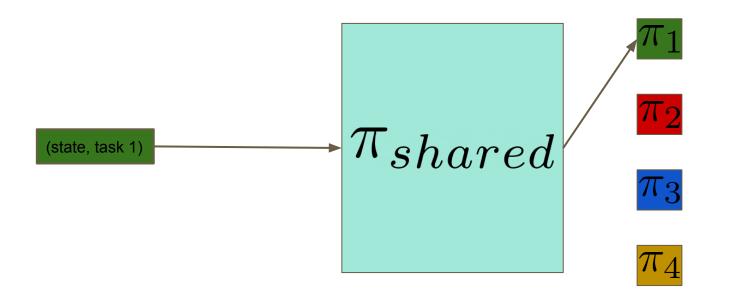




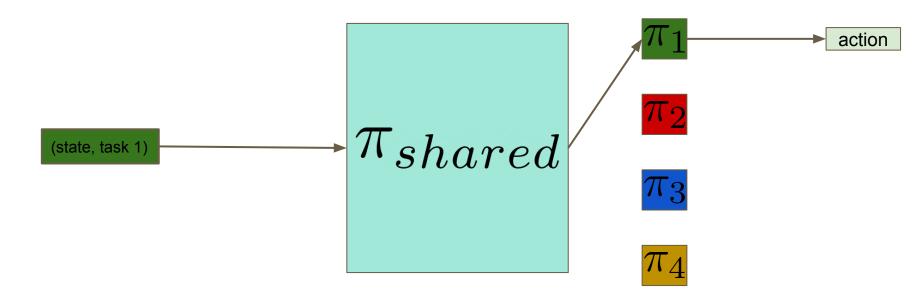




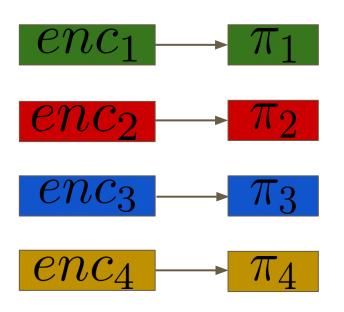






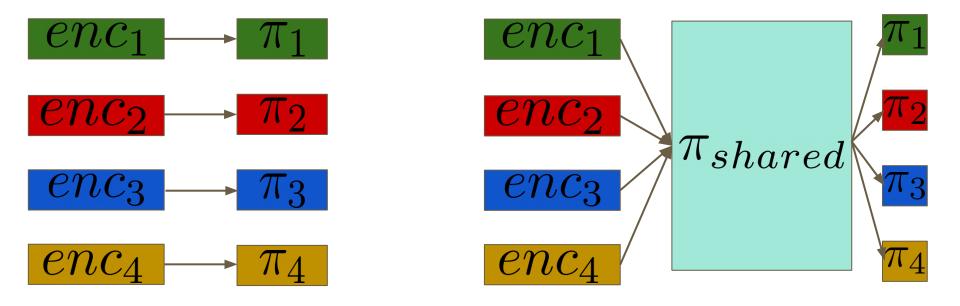


One agent per task

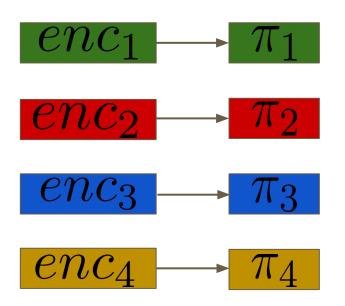


One agent per task

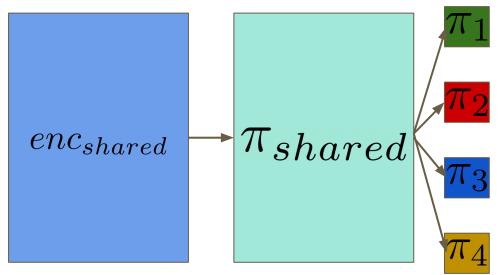
Task specific policy heads and encoders



One agent per task



Task specific policy heads and shared encoders

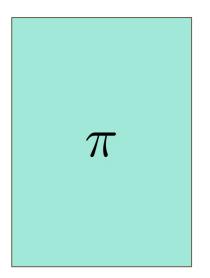


Task Encoder

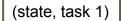
- 1. Learn a representation for the task.
- 2. If we do not know anything about the relation between different tasks, a common choice is to represent the tasks with a one-hot vector.
- 3. An embedding layer (followed by feed-forward networks) can be used to encode the task.



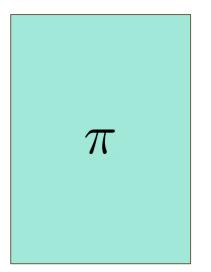




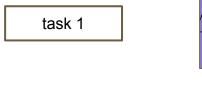






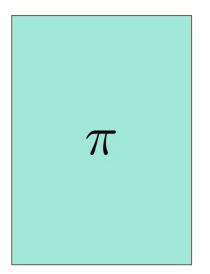




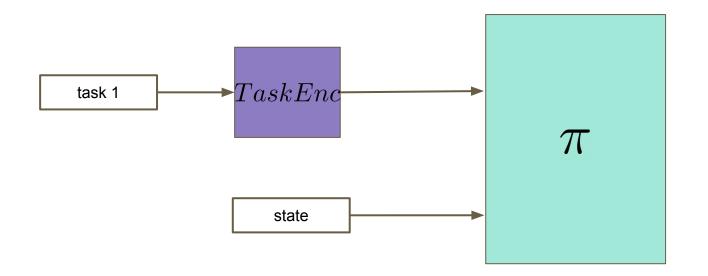




state

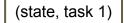




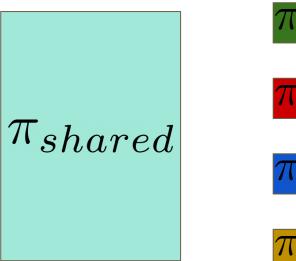




Policy with task specific heads and a task encoder









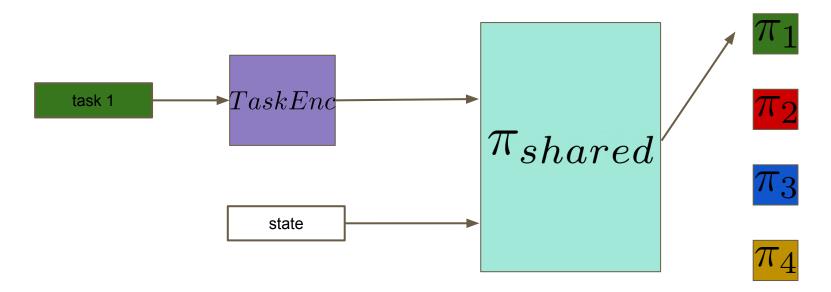






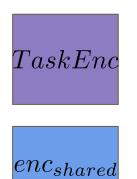


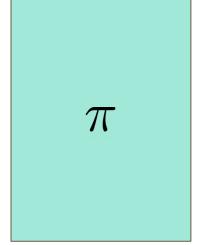
Policy with task specific heads and a task encoder



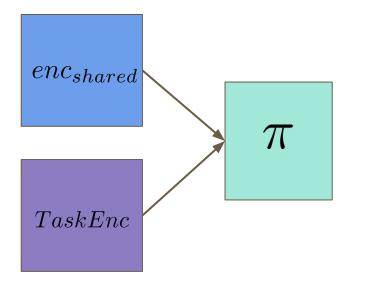


Policy and shared encoder and a task encoder

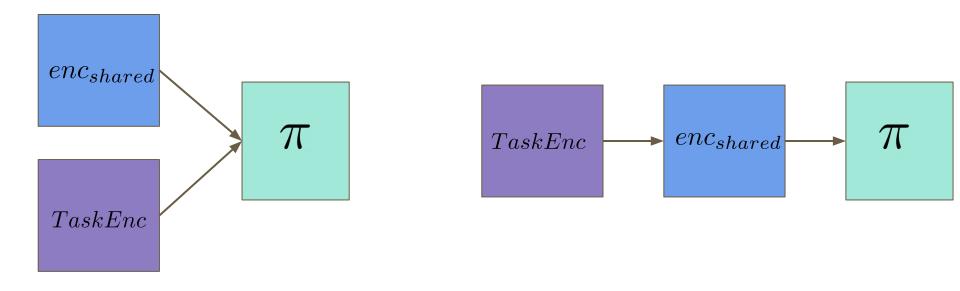




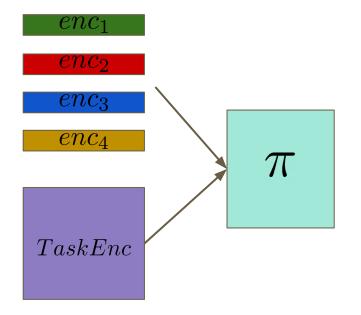
Some components are task specific, some are shared and they are arranged in different ways.



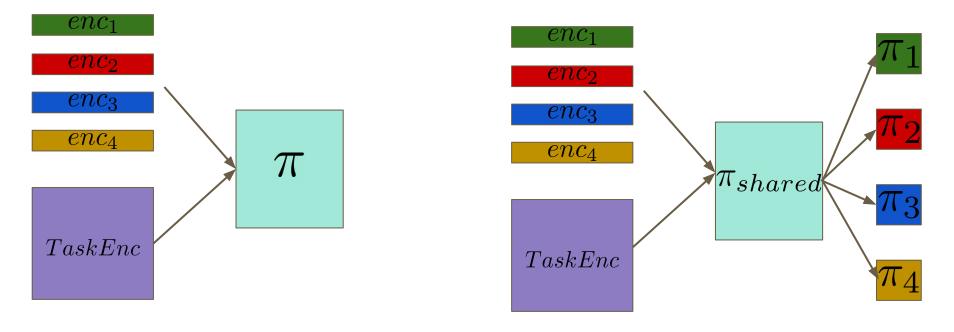
Some components are task specific, some are shared. Components can be arranged in different ways.



Some components are task specific, some are shared. Components can be arranged in different ways.



Some components are task specific, some are shared. Components can be arranged in different ways.





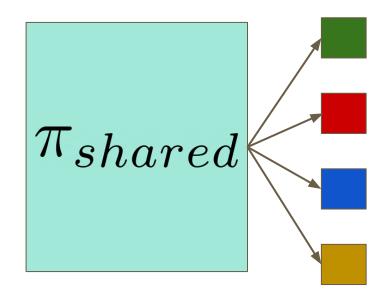








Task specific exploration bonus



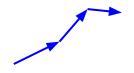
Limitations: Negative Interference

Limitations: Negative Interference

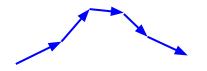
Single Task

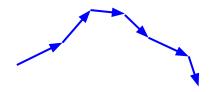












Single Task





Single Task





Single Task



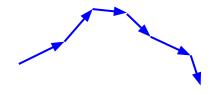


Single Task

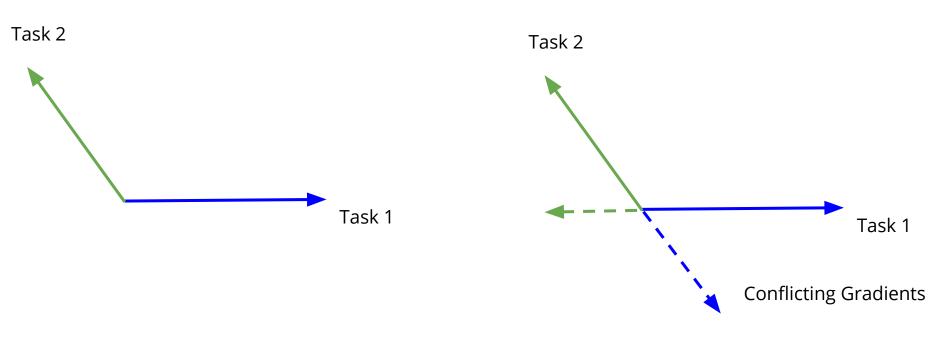




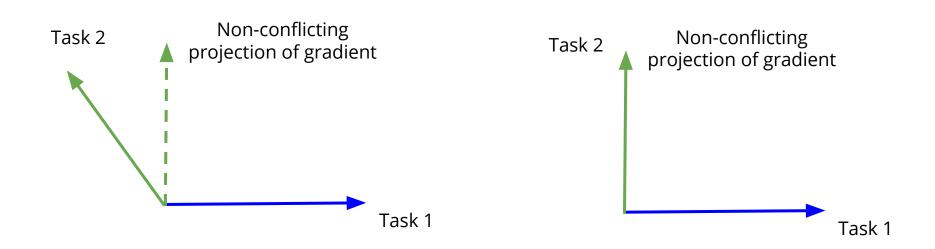
Single Task





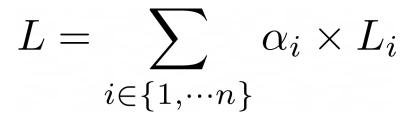


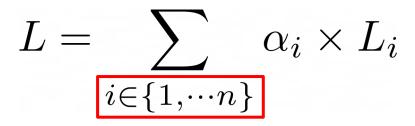
Gradient Surgery for Multi-Task Learning



Limitations: Loss Balancing

- Not all tasks are equal some are easy and some are hard.
- The scale of loss for different tasks could be different.
- One task (or a subset of tasks) can dominate training, thus hindering learning on the other tasks.
- We want to train the different tasks at similar rate.





Task Index

$L = \sum_{i \in \{1, \dots, n\}} \alpha_i \times L_i$

Weight for the loss from the ith task (Hyperparameter)

$L = \sum_{i \in \{1, \cdots n\}} \alpha_i imes L_i$ Loss from the ith task

 $\label{eq:main_star} \underbrace{L} = \sum_{i \in \{1, \cdots n\}} \alpha_i \times L_i$ Multitask Learning Loss $i \in \{1, \cdots n\}$

$$L = \sum_{i \in \{1, \cdots n\}} \alpha_i \times L_i$$
 Hyperparameter

$$L = \sum_{i \in \{1, \cdots n\}} w_i \times L_i$$
 Learned

$$G_i = ||\nabla(w_i \times L_i)||_2$$

L2 norm of the gradient for the ith task

$$G_i = ||\nabla(w_i \times L_i)||_2$$

$$G^{mean} = mean(G_i)$$

Mean of the L2 norms

$$G_i = ||\nabla(w_i \times L_i)||_2$$

$$G^{mean} = mean(G_i)$$

$$L_w = \sum_{i \in \{1, \dots n\}} |G_i - G_{mean} \times r_i^{\alpha}|_1 \underset{\substack{\text{learning rate of } i^{\text{th}} \\ \text{task}}}{\text{Relates to the}}$$

$$G_i = ||\nabla(w_i \times L_i)||_2$$

$$G^{mean} = mean(G_i)$$

$$L_w = \sum_{i \in \{1, \dots, n\}} |G_i - G_{mean} \times r_i^{\alpha}|_1$$
 hyperparameter

1. Recipes to train an agent on n-tasks.

- 1. Recipes to train an agent on n-tasks.
- 2. What if we want the agent to perform well on an "unseen" (or new) task?
 - a. For example, we train an autonomous car on concrete roads and gravel roads and now we want to see how well it runs on an ice road.
 - b. We may have very little data/resources to train on the new task ("few-shot generalization") or no data/resources at all for the new task ("zero-shot generalization").

- 1. What if we want to the agent to perform well on an "unseen" (or new) task?
 - a. For example, we train an autonomous car on concrete roads and gravel roads and now we want to see how well it runs on an ice road.
 - b. Approaches where we have task specific components (like encoders/policy heads etc) can not be used.
 - c. Approaches like Distral, PCGrad etc could be used (in theory) but may not work well in practice.

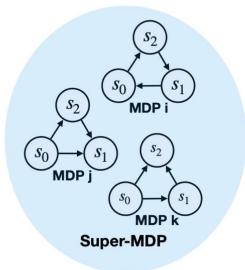
- 1. What if we want to the agent to perform well on an "unseen" (or new) task?
 - a. We need to make additional assumptions about the tasks.
 - b. For example, in the car example, we could argue that the dynamics of the car on different surfaces are related (though not the same).
 - c. This seems to be a valid (and useful) assumption even if we do not care about the unseen surfaces.

Case III - State & action spaces are shared and transition dynamics are related

- Driving a car on different surfaces concrete, gravel roads, wet, snow-covered etc
- Hidden-Parameter MDP [10]

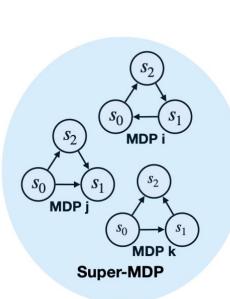
Hidden Parameter MDP

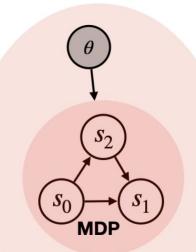
- 1. We have n-tasks.
- 2. Each task maps to a MDP.
- 3. With n-tasks, we have n MDPs.



Hidden Parameter MDP

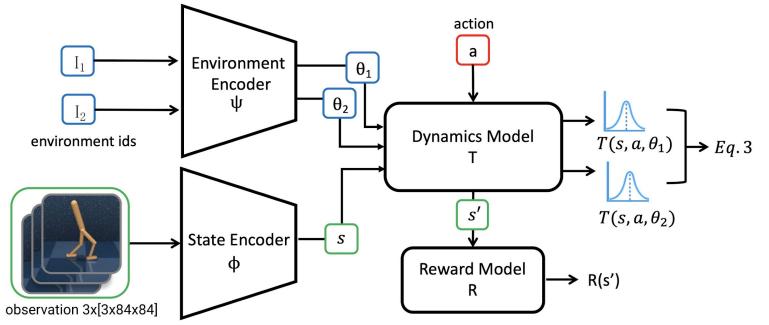
- 1. We have n-tasks.
- 2. Each task maps to a MDP.
- 3. With n-tasks, we have n MDPs.
- These n MDPs can be viewed as a single HiP-MDP with Θ as the hidden-parameter.





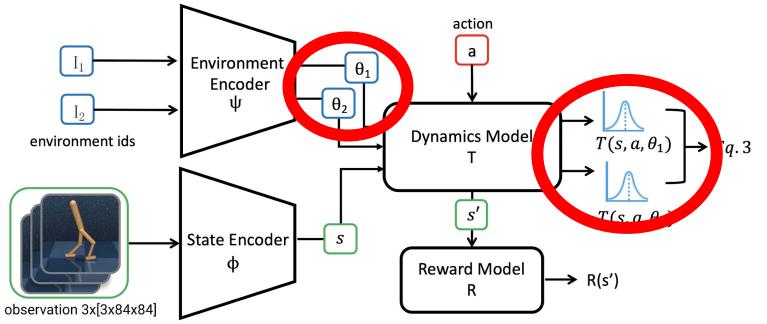
HiP-MDP

Learning Robust State Abstractions for Hidden-Parameter Block MDPs



Taken from [11]: [2007.07206] Learning Robust State Abstractions for Hidden-Parameter Block MDPs

Learning Robust State Abstractions for Hidden-Parameter Block MDPs



Taken from [11]: [2007.07206] Learning Robust State Abstractions for Hidden-Parameter Block MDPs

Learning Robust State Abstractions for Hidden-Parameter Block MDPs

$$MSE\underbrace{\left(\left|\left|\psi(I_1)-\psi(I_2)\right|\right|_2, W_2\left(\boldsymbol{T}(s_t^{I_1}, \pi(s_t^{I_1}), \psi(I_1)), \boldsymbol{T}(s_t^{I_2}, \pi(s_t^{I_2}), \psi(I_2))\right)\right)}_{\Theta \text{ learning error}}\right)$$

Taken from [11]: [2007.07206] Learning Robust State Abstractions for Hidden-Parameter Block MDPs

Case IV - State & action spaces are shared and common objects across tasks

- A robotic arm manipulating objects.
- The same arm is used across all the tasks, while the objects can be shared/different across the tasks.

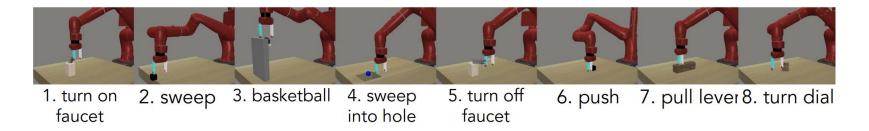


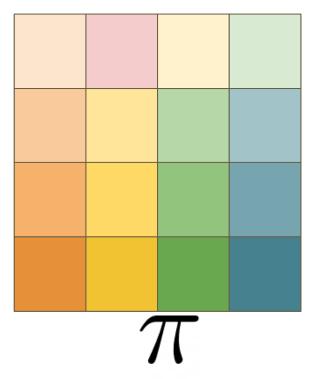
Image taken from [12]: [1910.10897] Meta-World: A Benchmark and Evaluation for Multi-Task and Meta Reinforcement Learning

Case IV - State & action spaces are shared and common objects across tasks

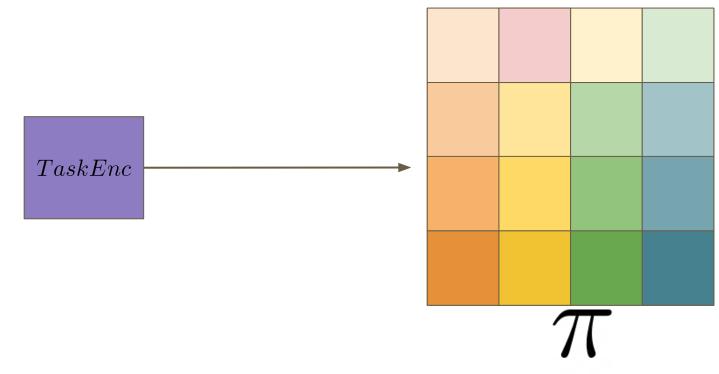
- The same arm is used across all the tasks, while the objects can be shared/different across the tasks.
- Useful to share parameters across the different tasks.

Multi-Task Reinforcement Learning with Soft Modularization

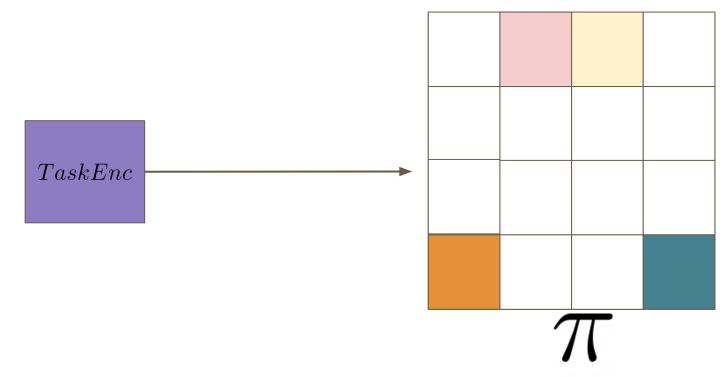
- 1. We have a collection of modules.
- 2. When a task is encountered, some of these modules are selected and combined on the fly to instantiate the policy.
- 3. The policy is thus conditioned on the task representation.



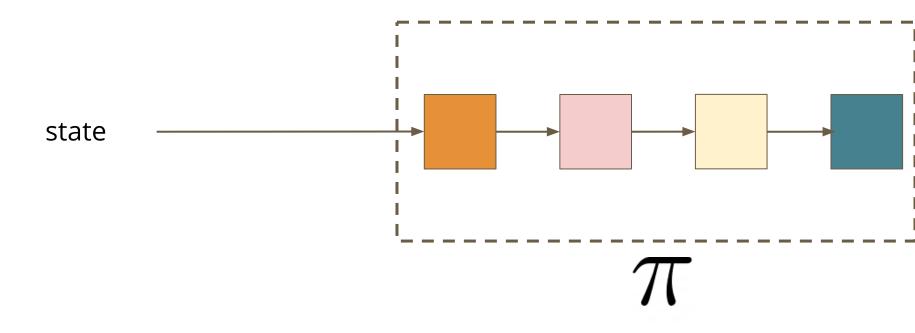
[13]: [2003.13661] Multi-Task Reinforcement Learning with Soft Modularization



[13]: [2003.13661] Multi-Task Reinforcement Learning with Soft Modularization



[13]: [2003.13661] Multi-Task Reinforcement Learning with Soft Modularization



[13]: [2003.13661] Multi-Task Reinforcement Learning with Soft Modularization

- I explained the idea using hard selection of modules.
- In practice, the method uses soft modularization.

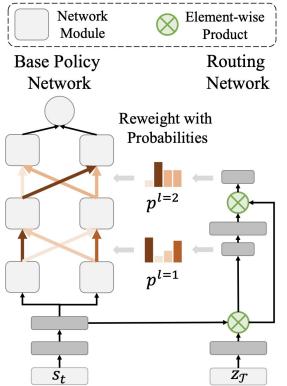


Image taken from [13]: [2003.13661] Multi-Task Reinforcement Learning with Soft Modularization

Case V - State & action spaces are shared and task metadata is available

- We have some additional side information or metadata (which is not required to solve the task).
- However, this side information can be used to infer relationship between tasks.

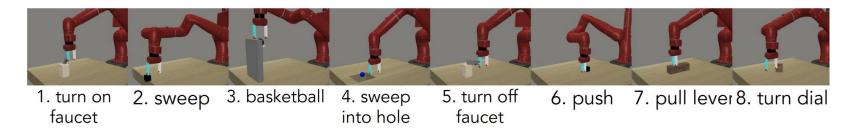
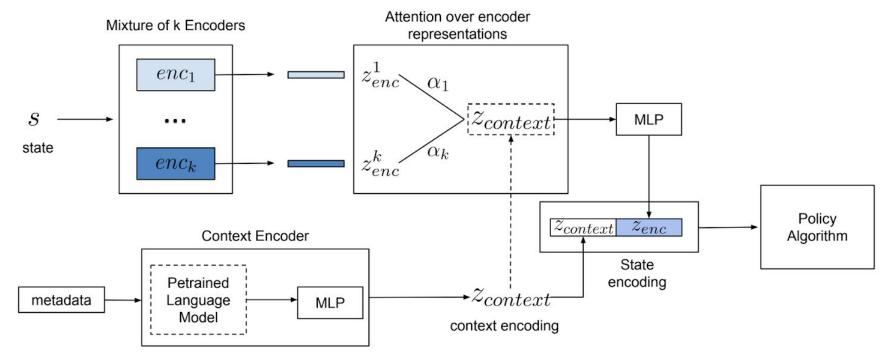
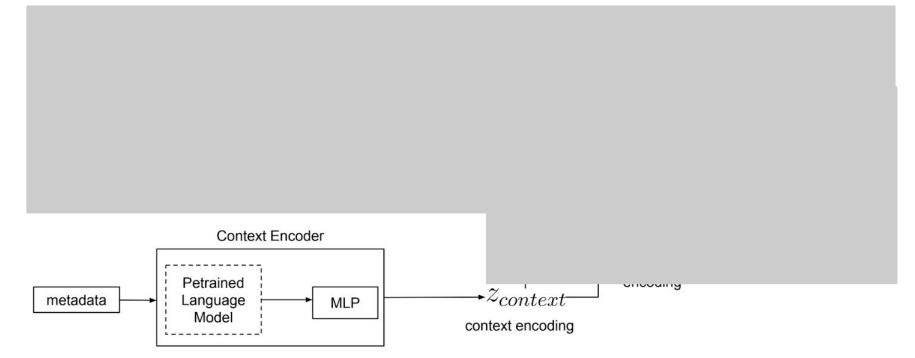
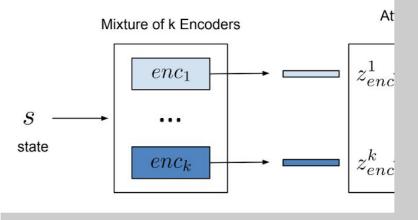
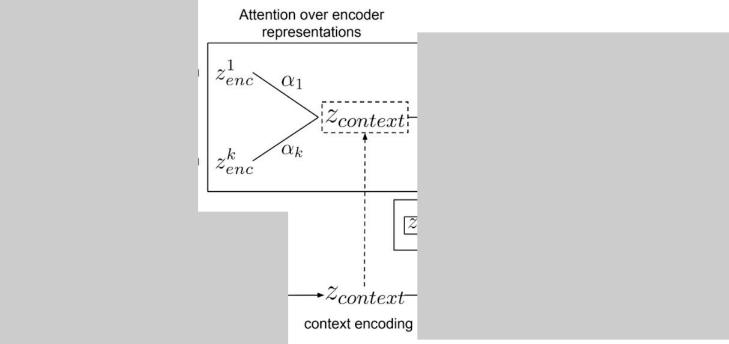


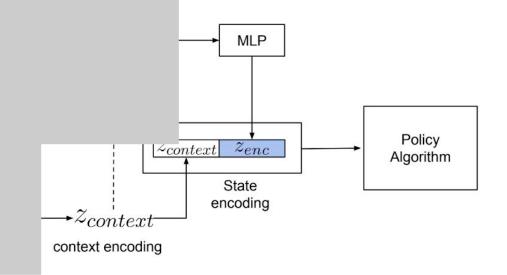
Image taken from [12]: [1910.10897] Meta-World: A Benchmark and Evaluation for Multi-Task and Meta Reinforcement Learning

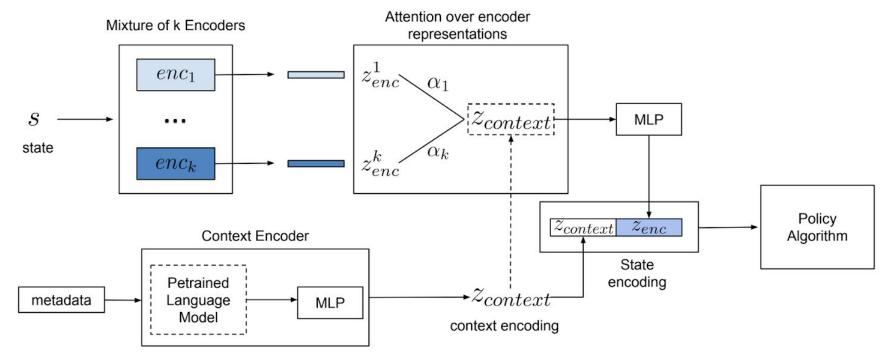














- Case I: No relation between tasks.
- Case II: State and action spaces are shared.
 - Sharing knowledge via distillation.
 - Sharing parameters.
 - Can lead to negative interference.
 - Can lead to loss imbalance



- Case III: State & action spaces are shared and transition dynamics are related.
- Case IV: State & action spaces are shared and common objects across tasks
- Case V: State & action spaces are shared and task metadata is available.

Disclaimer Again

- This is not an exhaustive literature survey on multi task RL.
- We will look at some research papers and setups but there are a lot of other important works.
- The focus will be on providing the motivation/intuition behind the different setups.
- Did not discuss many interesting and related topics: Hierarchical Reinforcement Learning, Curriculum Learning, Meta Learning, etc

 Metaworld: An open source robotics benchmark for meta- and multi-task reinforcement learning

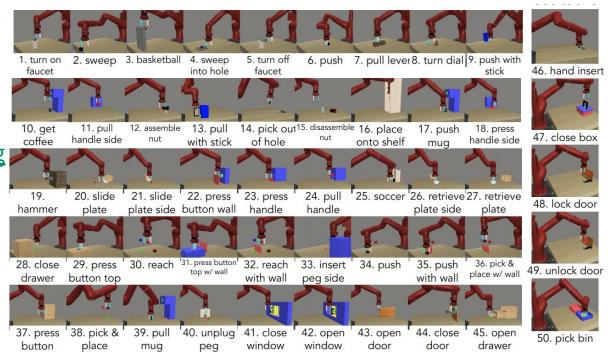


Image taken from [12]: [1910.10897] Meta-World: A Benchmark and Evaluation for Multi-Task and Meta Reinforcement Learning

Four different examples of GridWorld tasks

- 1. Variations of single task RL environments:
 - a. GridWorld, Mazes

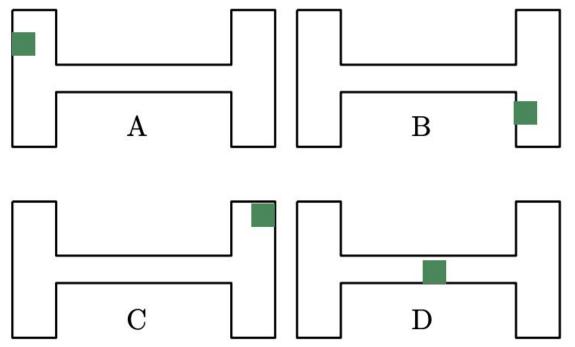


Image taken from [1707.04175] Distral: Robust Multitask Reinforcement Learning

- 1. Variations of single task RL environments:
 - a. GridWorld, Mazes
 - b. Mujoco environments



Image taken from [2007.07206] Learning Robust State Abstractions for Hidden-Parameter Block MDPs

- 1. <u>MTEnv: MultiTask Environments for Reinforcement Learning</u>
 - a. Collection of multi-task environments, including wrapper for some existing multi-task environments, like MetaWorld.
 - b. Makes it easy to create multi-task environments from single task environments.

- 1. <u>Metaworld: An open source robotics benchmark for meta- and multi-task</u> <u>reinforcement learning</u>
- 2. Variations of single task RL environments
- 3. MTEnv: MultiTask Environments for Reinforcement Learning

Startup code for Multi-task Reinforcement Learning

- 1. Plenty of useful repositories for single task RL
 - a. <u>Spinning Up in Deep RL!</u>
 - b. <u>PFRL: a PyTorch-based deep reinforcement learning library</u>
 - c. RLlib: Scalable Reinforcement Learning
- 2. MTRL: Multi Task RL Baselines
- 3. garage: A toolkit for reproducible reinforcement learning research.

Where do I go from here?

Single Task Reinforcement Learning

- <u>ShangtongZhang/reinforcement-learning-an-introduction: Python Implementation of Reinforcement</u> <u>Learning: An Introduction</u>
- <u>Welcome to Spinning Up in Deep RL! Spinning Up documentation</u>
- <u>pfnet/pfrl: PFRL: a PyTorch-based deep reinforcement learning library</u>
- <u>tensorflow/agents: TF-Agents: A reliable, scalable and easy to use TensorFlow library for Contextual</u> <u>Bandits and Reinforcement Learning.</u>
- <u>RLlib: Scalable Reinforcement Learning</u>
- <u>thu-ml/tianshou: An elegant PyTorch deep reinforcement learning platform.</u>
- <u>rlworkgroup/garage: A toolkit for reproducible reinforcement learning research.</u>

Where do I go from here?

Multi Task Reinforcement Learning

- <u>rlworkgroup/metaworld: An open source robotics benchmark for meta- and multi-task reinforcement</u> <u>learning</u>
- <u>facebookresearch/mtenv: MultiTask Environments for Reinforcement Learning.</u>
- <u>facebookresearch/mtrl: Multi Task RL Baselines</u>
- <u>rlworkgroup/garage: A toolkit for reproducible reinforcement learning research.</u>

Acknowledgement

- Olivier Delalleau
- Sanket Mehta
- Amy Zhang
- Khimya Khetarpal
- Joelle Pineau



Oshagunsodhani Facebook Al Research



- [1]: <u>Alexa Prize Socialbot Grand Challenge 4</u>
- [2]: How Customer Service Chatbots Are Redefining Support w/ AI [2019]
- [3]: [2004.13637] Recipes for building an open-domain chatbot
- [4]: <u>Sutton & Barto Book: Reinforcement Learning: An Introduction</u>
- [5]: [1707.04175] Distral: Robust Multitask Reinforcement Learning
- [6]: [1810.04650] Multi-Task Learning as Multi-Objective Optimization
- [7]: [1711.02257] GradNorm: Gradient Normalization for Adaptive Loss Balancing in Deep Multitask Networks
- [8]: [1812.02224] Adapting Auxiliary Losses Using Gradient Similarity



[9]: [2001.06782] Gradient Surgery for Multi-Task Learning

[10]: [1308.3513] Hidden Parameter Markov Decision Processes: A Semiparametric Regression Approach for Discovering Latent Task Parametrizations

[11]: [2007.07206] Learning Robust State Abstractions for Hidden-Parameter Block MDPs

[12]: [1910.10897] Meta-World: A Benchmark and Evaluation for Multi-Task and Meta Reinforcement Learning

[13]: [2003.13661] Multi-Task Reinforcement Learning with Soft Modularization