Designing Rewards for Fast Learning

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VS

What are principles of good reward design?

We look for rewards that encourage a certain behavior while resulting in fast learning.

Reward design principles

- **Penalizing step** > rewarding goal
- Subgoal rewards should gradually increase towards the goal
- Dense reward is only good when designed carefully

Background

Visitations

$$D(s,i) = F(s,i) + \gamma \sum_{s'} T(s, \pi^+(s), s') \cdot D(s', i)$$
$$D_a(s,i) = F(s,i) + \gamma \sum T(s, a, s') \cdot D(s', i)$$

Expressing the value functions

$$V^{\pi^+}(s) = \sum_{i} D(s,i) \cdot R(i)$$
$$Q^{\pi^+}(s,a) = \sum_{i}^{i} D_a(s,i) \cdot R(i)$$

Good rewards have big action gaps and small "subjective discounts"

Not all rewards are born equal...



Algorithm to design rewards

Find a reward that maintains the correct behavior while maximizing δ with linear programming and minimizing $\tilde{\gamma}$ through binary search:

$$\begin{split} &\sum_{i} D(s,i) \cdot R(i) \geq \sum_{i} D_{a}(s,i) \cdot R(i) + \delta \\ &\sum_{i} \widetilde{D}(s,i) \cdot R(i) \geq \sum_{i} \widetilde{D}_{a}(s,i) \cdot R(i) + \delta \\ &-1 \leq R(i) \leq 1 \\ &\forall i, s \in S, a \in A \backslash \{\pi^{+}(s)\} \end{split}$$

Action gap & subjective discount

Action gap $\delta = Q(s, a_{optimal}) - Q(s, a_{second})$. Large action gaps are beneficial for learning.

The **objective discount** is a constant of the environment, while the subjective discount is a property of the reward function:

$$\tilde{\gamma} = \min \{ \tilde{\gamma} : \pi_R^{\gamma'} = \pi^{target}, \forall \gamma' \in [\tilde{\gamma}, \gamma] \}$$

It is the smallest discount factor that still encourages the target behavior.

LP-designed rewards and faster learning





- δ and $\tilde{\gamma}$ tradeoff
- $\tilde{\gamma}$ as a regularization
- Dense reward shape
- Increasing subgoal reward