Caltech

Policy Learning with Certifiable Guarantees

Yisong Yue

Policy Learning (Reinforcement & Imitation)



Imitation Learning Tutorial

https://sites.google.com/view/icml2018-imitation-learning/

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Many Exciting Success Stories









Microsoft Azure Personalizer

" I want to use deep learning to optimize the design, manufacturing and operation of our aircrafts. But I need some guarantees." -- Aerospace Director











- Model-Based/Free
- On/Off Policy
- Optimal Control

What can R encode?



Realtime Player Detection and Tracking



Naïve Approach

- Supervised learning of demonstration data
 - Train predictor per frame
 - Predict per frame



In practice, 2-step smoothing:





Regularize to Function Class (h is "close to" some g)



Smooth Policy Class (solution concept)





Hoang Le, Andrew Kang, Yisong Yue, Peter Carr. ICML 2016



Smooth Imitation Learning for Online Sequence Prediction Hoang Le, Andrew Kang, Yisong Yue, Peter Carr. ICML 2016

Basic Algorithmic Recipe

 $argmin_{h=(f,g)}L(h) \quad \text{s.t.} \qquad h(s) = argmin_{a'}(f(s) - a')^2 + \lambda(g(s) - a')^2$ $= \frac{f(s) + \lambda g(s)}{1 + \lambda}$

- 1. Initialize g
- 2. Hold g fixed, train f using standard policy learning
- 3. Hold h fixed, estimate better g to characterize h
- 4. Repeat from Step 1

Smooth Imitation Learning for Online Sequence Prediction Hoang Le, Andrew Kang, Yisong Yue, Peter Carr. ICML 2016

Basic Algorithmic Recipe

Theoretical Questions:

- Does having g help with learning? $argmin_{h=(f,g)}L(h|$.
 - Can we preserve properties of g?
 - Can we leverage existing work as subroutines?

 $(s) - a')^2$

Practical Questions

Is it easy for a practitioner to use?

Initialize g 1.

- 2. Hold g fixed, train f using standard policy learning
- 3. Hold h fixed, estimate better g to characterize h
- 4. Repeat from Step 1

Summary of Theoretical Guarantees

$$argmin_{h=(f,g)}L(h) \quad \text{s.t.} \quad h(s) = argmin_{a'}(f(s) - a')^2 + \lambda(g(s) - a')^2$$
$$= \frac{f(s) + \lambda g(s)}{1 + \lambda}$$

- By construction: h "close" to g
 - Certifications on g => (relaxed) certifications on h

Run-time regularization E.g., "smoothness"

- Compatible with many forms of IL/RL
 - Can be exponentially faster than prior work (SEARN)

Adaptive Step Size Exploits Lipschitz

Our Results



Provably Smooth Predictions

(G = linear autoregressors)

Smooth Imitation Learning for Online Sequence Prediction Hoang Le, Andrew Kang, Yisong Yue, Peter Carr. ICML 2016 **Provably Faster Learning** (Natural Policy Updates)

Qualitative Comparison



Generalized Control Regularization



Richard Cheng

$$h(s) = \frac{f(s) + \lambda g(s)}{1 + \lambda}$$

- f is black box learning
- g is "control prior" (e.g., H-infinity controller)
- Learn f using policy gradient using any standard RL method

Control Regularization for Reduced Variance Reinforcement Learning Richard Cheng, Abhinav Verma, Gabor Orosz, Swarat Chaudhuri, Yisong Yue, Joel Burdick. ICML 2019

Generalized Control Regularization



Richard Cheng

$$h(s) = \frac{f(s) + \lambda g(s)}{1 + \lambda}$$

- Theorem (informal):
 - Variance of policy gradient decreases by factor of: $\left(\frac{1}{1+\lambda}\right)^2$
 - Bias converges to: $D_{TV}(h^*, g)$

Implies much faster learning!

Control Regularization for Reduced Variance Reinforcement Learning

Richard Cheng, Abhinav Verma, Gabor Orosz, Swarat Chaudhuri, Yisong Yue, Joel Burdick. ICML 2019

Generalized Control Regularization



Richard Cheng

• (Relaxed) Lyapunov stability bounds:



Control Regularization for Reduced Variance Reinforcement Learning

Richard Cheng, Abhinav Verma, Gabor Orosz, Swarat Chaudhuri, Yisong Yue, Joel Burdick. ICML 2019



Richard

Cheng

Generalized Control Regularization



Control Regularization for Reduced Variance Reinforcement Learning

Richard Cheng, Abhinav Verma, Gabor Orosz, Swarat Chaudhuri, Yisong Yue, Joel Burdick. ICML 2019



Improving Control Prior?



Abhinav Verma Hoang Le

- Recall Algorithmic Recipe:
- 1. Initialize g
- 2. Hold g fixed, train f using standard policy learning
- 3. Hold h fixed, estimate better g to characterize h
- 4. Repeat from Step 1

How to synthesize g?

Imitation-Projected Policy Gradient for Programmatic Reinforcement Learning Abhinav Verma, Hoang Le, Yisong Yue, Swarat Chaudhuri. NeurIPS 2019

Aside: Batch Learning

- Suppose learning on historical data ("off-policy")
- How to ensure that constraint is satisfied (with high probability)?



- Convert learning into 2-player game on Lagrangian
 - h player plays best response
 - λ player plays no-regret online learning
- PAC-guarantees on constraint satisfaction

Batch Policy Learning under Constraints Hoang Le, Cameron Voloshin, Yisong Yue. ICML 2019 Satisfying constraints in training set \rightarrow ε -satisfaction in test set W.P. 1- δ



Hoang Le

Summary: Functional Regularization

Equivalence Between Regularization & Constrained Learning



Hybrid Policy Solution Concept

$$h(s) = argmin_{a'}(f(s) - a')^2 + \lambda(g(s) - a')^2$$
$$= \frac{f(s) + \lambda g(s)}{1 + \lambda}$$



Model-Based Control



(Value Iteration is also contraction mapping)

Robust Control (fancy contraction mappings)

- Stability guarantees (e.g., Lyapunov)
- Precision/optimality depends on error

Learning Residual Dynamics

F = nominal dynamics \tilde{F} = learned dynamics



Leverage robust control (fancy contraction mappings)

- Preserve stability (even using deep learning)
- Requires \tilde{F} Lipschitz & bounded error

Stable Drone Landing







Guanya Shi

Neural Lander: Stable Drone Landing Control using Learned Dynamics

Guanya Shi, Xichen Shi, Michael O'Connell, Rose Yu, Kamyar Azizzadenesheli, Anima Anandkumar, Yisong Yue, Soon-Jo Chung. ICRA 2019

Learn the Residual• Dynamics:
$$\begin{pmatrix} \dot{\mathbf{p}} = \mathbf{v}, & m\dot{\mathbf{v}} = m\mathbf{g} + R\mathbf{f}_u + \mathbf{f}_a \\ \dot{R} = RS(\omega), & J\dot{\omega} = J\omega \times \omega + \tau_u + \tau_a \end{pmatrix}$$
• Control:
$$\begin{pmatrix} \mathbf{f}_u = [0, 0, T]^\top \\ \boldsymbol{\tau}_u = [\tau_x, \tau_y, \tau_z]^\top \\ \begin{bmatrix} T \\ \tau_x \\ \tau_z \end{bmatrix} = \begin{bmatrix} c_T & c_T & c_T & c_T \\ 0 & c_T l_{arm} & 0 \\ -c_T l_{arm} & 0 & c_T l_{arm} \\ 0 & c_T l_{arm} & 0 \\ -c_T l_{arm} & 0 & c_T l_{arm} \\ c_Q & -c_Q & c_Q \end{bmatrix} \begin{bmatrix} n_1^2 \\ n_2^2 \\ n_3^2 \\ n_4^2 \end{bmatrix}$$
• Unknown forces & moments:
$$\begin{pmatrix} \mathbf{f}_a = [f_{a,x}, f_{a,y}, f_{a,z}]^\top \\ \boldsymbol{\tau}_a = [\tau_{a,x}, \tau_{a,y}, \tau_{a,z}]^\top \end{pmatrix}$$
Learn the Residual

Data Collection (Manual Exploration)

Current Research: Safe Exploration





• Learn ground effect: $\tilde{F}(s, u) \rightarrow \mathbf{f}_a = [f_{a,x}, f_{a,y}, f_{a,z}]^\top$

Spectral-Normalized 4-Layer Feed-Forward

• (s,u): height, velocity, attitude and four control inputs

Prediction Results



Neural Lander: Stable Drone Landing Control using Learned Dynamics

Guanya Shi, Xichen Shi, Michael O'Connell, Rose Yu, Kamyar Azizzadenesheli, Anima Anandkumar, Yisong Yue, Soon-Jo Chung. ICRA 2019.

Current Research: Quantifying Extrapolation

Prediction Results



Neural Lander: Stable Drone Landing Control using Learned Dynamics

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Controller Design (simplified)



Guanya Shi

• Nonlinear Feedback Linearization:

$$u_{nominal} = K_s \eta$$
 $\eta = \begin{bmatrix} p - p^* \\ v - v^* \end{bmatrix}$ Desired Trajectory (tracking error)
Feedback Linearization (PD control)

....

• Cancel out ground effect $\tilde{F}(s, u_{old})$: $u = u_{nominal} + u_{residual}$ Requires Lipschitz & small time delay

Controller Design (simplified)



Guanya Shi

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Robust Landing Control







Neural-Lander (PD+Fa)

https://www.youtube.com/watch?v=C_K8MkC_SSQ



Aside: Learning Control Lyapunov Functions

- CLFs encode low-dimensional projection of dynamics
 - DOF of action space rather than state space
 - Can be easier to learn than full dimensional dynamics
- How to learn CLF for controller design?
- How to analyze stability under model uncertainty?





Andrew Taylor Victor Dorobantu

Episodic Learning with Control Lyapunov Functions for Uncertain Robotic Systems Andrew J. Taylor, Victor D. Dorobantu, Hoang M. Le, Yisong Yue, Aaron D. Ames. IROS 2019.

A Control Lyapunov Perspective on Episodic Learning via Projection to State Stability Andrew J. Taylor, Victor D. Dorobantu, Meera Krishnamoorthy, Hoang M. Le, Yisong Yue, Aaron D. Ames. CDC 2019.





Motivating Example: Risk-Aware Planning





Low Risk

High Risk

- Compiled as mixed integer program
- Challenging optimization problem



Model-Based Planning

- Environment Model is Given
- Design global plan (aka trajectory)
- Satisfy global constraints
 - Previous topics only ensured local constraints
 - E.g., Lyapunov stability, smoothness
- NP-Hard optimization problem!

Optimization as Sequential Decision Making

- Many Solvers are Sequential
 - Tree-Search
 - Greedy
 - Gradient Descent
- Can view solver as "agent" or "policy"
 - State = intermediate solution
 - Find a state with high reward (solution)
 - Learn better local decision making

- Formalize Learning Problem
 - Builds upon modern RL/IL
- Theoretical Analysis/Guidance
- Interesting Algorithms

Example #1: Learning to Search (Discrete)

Integer Program

Tree-Search (Branch and Bound)



[He et al., 2014][Khalil et al., 2016] [Song et al., arXiv]

Example #2: Learning Greedy Algorithms (discrete)

Contextual Submodular Maximization:

- Greedy Sequential Selection:
 - $\Psi \leftarrow \Psi \oplus \operatorname{argmax} F_{\chi}(\Psi \oplus a)$ *a f* **Not Available at Test Time**
- Train policy to mimic greedy:

• $\pi(s) \rightarrow a$ / State s = (Ψ , x)





Dictionary of Trajectories

Select Diverse Set

Example #3: Iterative Amortized Inference (continuous)

Gradient Descent Style Updates:

State = description of problem & current pointAction = next point



Iterative Amortized Inference, Joe Marino, Yisong Yue, Stephan Mandt. ICML 2018

Optimization as Sequential Decision Making

Learning to Search

- Discrete Optimization (Tree Search), Sparse Rewards
- Learning to Search via Retrospective Imitation [arXiv]
- Co-training for Policy Learning [UAI 2019]

Contextual Submodular Maximization

- Discrete Optimization (Greedy), Dense Rewards
- Learning Policies for Contextual Submodular Prediction [ICML 2013]

Learning to Infer

- Continuous Optimization (Gradient-style), Dense Rewards
- Iterative Amortized Inference [ICML 2018]
- A General Method for Amortizing Variational Filtering [NeurIPS 2018]



Jialin Song



Stephane Ross



Joe Marino

Optimization as Sequential Decision Making

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Jialin Song



Stephane Ross



Joe Marino

Learning to Optimize for Tree Search

• Idea #1: Treat as Standard RL

Randomly explore for high rewards
Very hard exploration problem!

• Issues: massive state space & sparse rewards



Learning to Optimize for Tree Search

- Idea #2: Treat as Standard IL
- Convert to Supervised Learning
 - Assume access to solved instances

"Demonstration Data"

• Training Data: $D_0 = \{(\vec{p}, \vec{p}, \vec{p})\}$

Behavioral Cloning



• Basic IL: argmin $L_{D_0}(\pi) \equiv E_{(s,a)\sim D_0}[\ell(a,\pi(s))]$ $\pi \in \Pi$

Retrospective Imitation



Difficulty levels: k=1,...,K



Jialin I Song La

Ravi Lanka

- Given:
 - Family of Distributions of Search problems
 - Family is parameterized by size/difficulty
 - Solved Instances on the Smallest/Easiest Instances
 - "Demonstrations"
- Goal:
 - Interactive IL approach
 - Can Scale up from Smallest/Easiest Instances
 - Formal Guarantees

Connections to Curriculum Learning & Transfer Learning

Retrospective Imitation

- Two-Stage Algorithm
- Core Algorithm
 - Fixed problem difficulty
 - Reductions to Supervised Learning
- Full Algorithm w/ Scaling Up
 - Uses Core Algorithm as Subroutine

Interactive IL w/ Sparse Environmental Rewards

Retrospective Imitation (Core Algorithm)



Retrospective Imitation (Full Algorithm)





Ongoing: Integration with ENav



Hiro

Ono





Ravi Lanka

Olivier Toupet A









Ongoing: Additive Manufacturing

• Planning for 3D Inkjet Droplet Printing









Stephanie Jialin Uduak Sandipan Ding Song Inyang-Udoh Mishra







Iterative Amortized Inference (for Deep Probabilistic Models)





Joe Marino



Iterative Amortized Inference, Joe Marino et al., ICML 2018

A General Framework for Amortizing Variational Filtering, Joe Marino et al, NeurIPS 2018

Ongoing: Amortized Planning





YujiaSophieHaoTongxinHuangDaiLiuLi

Baseline: Gradient-based Planning

Can use (offline) training to amortize?



Center for Autonomous Systems and Technologies

A New Vision for Autonomy



http://cast.caltech.edu

Autonomous Dynamic Robots

















http://cast.caltech.edu

Postdoc Openings!

(applications due January)



Mory Gharib



Soon-Jo Chung



Aaron Ames



Anima Anandkumar



Yisong Yue



Joel Burdick



Katie Bouman



Pietro Perona

Takeaways

- Control methods => analytic guarantees (side guarantees)
- Blend w/ learning => improve precision/flexibility
- Preserve side guarantees (possibly relaxed)

- Sometimes interpret as functional regularization (speeds up learning)
- Also: combinatorial planning as policy learning







Song







Robin

Cameron Voloshin



Zhou

Huang

Soon-Jo

Chung





Joe

Marino

Andrew Kang



Hoang

Le

Milan Cvitkovic



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Kamyar Azizzadenesheli



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Dorobantu

Michael O'Connell



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Peter Carr



Drew Bagnell





Angie Liu





Meera Krishnamoorthy

Stephane Ross





Uduak Inyang-Udoh



Sophie Dai



Li

Tongxin



Stephanie Ding



Hao Liu

Swarat

Chaudhuri



Debadeepta Dey







Topcu

Sandipan

Mishra

Albert

Zhao





Little





Abcouwer



Olivier Toupet







Anima Anandkumar



Aaron Ames



Joel Burdick



Gabor Orosz



Stephan Mandt





Ufuk





Hiro

Ono



Jim

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https://sites.google.com/view/smooth-imitation-learning https://github.com/rcheng805/CORE-RL https://sites.google.com/view/constrained-batch-policy-learn/ https://github.com/vdorobantu/lyapy https://github.com/ravi-lanka-4/CoPiEr https://github.com/joelouismarino/iterative_inference https://github.com/joelouismarino/amortized-variational-filtering