Detecting Rewards Deterioration in Episodic RL

Ido Greenberg & Shie Mannor

Technion, Israel

ICML 2021

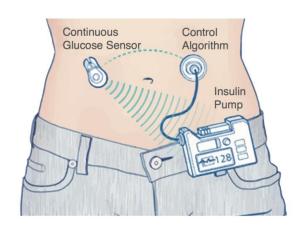
Performance Awareness in RL

• RL in risk-intolerant applications:



Requirement: notice defects ASAP





Issue	Solution
"Smaller" than what?	

Issue	Solution
"Smaller" than what?	Reference dataset (e.g. tests recordings)

train
$$\rightarrow$$
 fix \rightarrow test \rightarrow run in production

Issue	Solution
"Smaller" than what?	Reference dataset (e.g. tests recordings)
Rewards are not i.i.d	

- Assume i.i.d episodes
- Average reward per episode

Issue	Solution
"Smaller" than what?	Reference dataset (e.g. tests recordings)
Rewards are not i.i.d	

- Assume i.i.d episodes
- Average reward per episode
 - Time-steps with small variance are more informative!

Issue	Solution
"Smaller" than what?	Reference dataset (e.g. tests recordings)
Rewards are not i.i.d	

- Assume i.i.d episodes
- Average reward per episode
 - Time-steps with small variance are more informative!
- Weighted average
 - $W = \mathbf{1}^{\mathsf{T}} \Sigma^{-1}$
 - (all-1 vector & cov matrix)

Issue	Solution
"Smaller" than what?	Reference dataset (e.g. tests recordings)
Rewards are not i.i.d	

- Assume i.i.d episodes
- Average reward per episode
 - Time-steps with small variance are more informative!
- Weighted average
 - $W = \mathbf{1}^{\mathsf{T}} \Sigma^{-1}$
 - (all-1 vector & cov matrix)
 - Better than simple average
 - Under normality: optimal
 - Benefit depends on Σ 's spectrum

Issue	Solution
"Smaller" than what?	Reference dataset (e.g. tests recordings)
Rewards are not i.i.d	I.i.d episodes – use weighted average per episode
Sequential tests – inflation of false-alarms	

Issue	Solution
"Smaller" than what?	Reference dataset (e.g. tests recordings)
Rewards are not i.i.d	I.i.d episodes – use weighted average per episode
Sequential tests – inflation of false-alarms	 BFAR – Bootstrap for False Alarm Rate control Sample episodes (not time-steps!) Handle incomplete episodes

Experiments

- Probability to notice deterioration after t steps
 - Our test variants: UDT, PDT, MDT

