

Showing Your Offline Reinforcement Learning Work: Online Evaluation Budget Matters

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web-page: tinkoff-ai.github.io/eop/

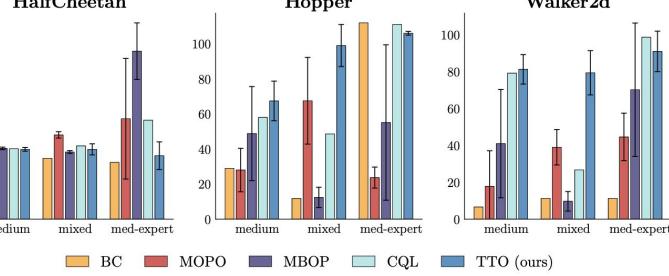


What is typically reported when presenting new Offline-RL algorithms?

	BC	D4PG	ABM	BCQ	CRR exp	CRR binary	CRR binary max
Cartpole Swingup	386 \pm 6	855 \pm 13	798 \pm 30	444 \pm 15	664 \pm 22	860 \pm 7	858 \pm 15
Finger Turn Hard	261 \pm 39	764 \pm 24	566 \pm 25	311 \pm 38	714 \pm 38	755 \pm 31	833 \pm 57
Walker Stand	386 \pm 6	929 \pm 46	689 \pm 13	501 \pm 5	797 \pm 30	881 \pm 13	929 \pm 10
Walker Walk	417 \pm 33	939 \pm 19	846 \pm 15	748 \pm 24	901 \pm 12	936 \pm 3	951 \pm 7
Cheetah Run	407 \pm 56	308 \pm 121	304 \pm 32	368 \pm 129	577 \pm 79	453 \pm 20	415 \pm 26
Fish Swim	466 \pm 8	281 \pm 77	527 \pm 19	473 \pm 36	517 \pm 21	585 \pm 23	596 \pm 11
Manipulator Insert Ball	385 \pm 12	154 \pm 54	409 \pm 4	98 \pm 29	625 \pm 24	654 \pm 42	
Manipulator Insert Peg	324 \pm 31	71 \pm 2	345 \pm 12	194 \pm 117	387 \pm 36	365 \pm 28	
Humanoid Run	382 \pm 2	1 \pm 1	302 \pm 6	22 \pm 3	586 \pm 6	412 \pm 10	

Domain	Task Name	BC	SAC	BEAR	BRAC-p	BRAC-v	CQL(\mathcal{H})	CQL(ρ)
AntMaze	antmaze-umaze	65.0	0.0	73.0	50.0	70.0	74.0	73.5
	antmaze-umaze-diverse	55.0	0.0	61.0	40.0	70.0	84.0	61.0
	antmaze-medium-play	0.0	0.0	0.0	0.0	0.0	61.2	4.6
	antmaze-medium-diverse	0.0	0.0	8.0	0.0	0.0	53.7	5.1
	antmaze-large-play	0.0	0.0	0.0	0.0	0.0	15.8	2.3
	antmaze-large-diverse	0.0	0.0	0.0	0.0	0.0	14.9	2.3
Adroit	pen-human	34.4	6.3	1.0	8.1	0.6	37.5	55.8
	hammer-human	1.5	0.5	0.3	0.3	0.2	4.1	2.1
	door-human	0.5	3.9	-0.3	-0.3	-0.3	9.9	9.1
	relocate-human	0.0	0.0	-0.3	-0.3	-0.3	0.20	0.35
	pen-cloned	56.9	23.5	26.5	1.6	-2.5	39.2	40.3
	hammer-cloned	0.8	0.2	0.3	0.3	0.3	2.1	5.7
Kitchen	door-cloned	-0.1	0.0	-0.1	-0.1	-0.1	0.4	3.5
	relocate-cloned	-0.1	-0.2	-0.3	-0.3	-0.3	-0.1	-0.1
	kitchen-complete	33.8	15.0	0.0	0.0	0.0	43.8	31.3
Kitchen	kitchen-partial	33.8	0.0	13.1	0.0	0.0	49.8	50.1
	kitchen-undirected	47.5	2.5	47.2	0.0	0.0	51.0	52.4

		Iterative					One-step							
		Fu et al. [2020]	BC	Easy BCQ	Rev. KL Reg	Exp. Weight	Fu et al. [2020]	BC	Easy BCQ	Rev. KL Reg	Exp. Weight			
halfcheetah-m	HalfCheetah-m	46.3	41.9 \pm 0.1	52.6 \pm 0.2	55.2 \pm 0.4	48.4 \pm 0.1	HalfCheetah-m	46.3	41.9 \pm 0.1	52.6 \pm 0.2	55.2 \pm 0.4	48.4 \pm 0.1		
	walker2d-m	81.1	68.6 \pm 6.3	87.2 \pm 1.3	85.9 \pm 1.4	81.8 \pm 2.2	walker2d-m	81.1	68.6 \pm 6.3	87.2 \pm 1.3	85.9 \pm 1.4	81.8 \pm 2.2		
	hopper-m	58.8	49.9 \pm 3.1	74.5 \pm 6.2	83.7 \pm 4.5	59.6 \pm 2.5	hopper-m	58.8	49.9 \pm 3.1	74.5 \pm 6.2	83.7 \pm 4.5	59.6 \pm 2.5		
halfcheetah-m-e	HalfCheetah-m-e	64.7	61.1 \pm 2.7	78.2 \pm 1.6	93.8 \pm 0.5	93.4 \pm 1.6	HalfCheetah-m-e	64.7	61.1 \pm 2.7	78.2 \pm 1.6	93.8 \pm 0.5	93.4 \pm 1.6		
	walker2d-m-e	111.0	78.5 \pm 22.4	112.2 \pm 0.3	111.2 \pm 0.2	113.0 \pm 0.4	walker2d-m-e	111.0	78.5 \pm 22.4	112.2 \pm 0.3	111.2 \pm 0.2	113.0 \pm 0.4		
	hopper-m-e	111.9	49.1 \pm 4.3	85.1 \pm 2.2	98.7 \pm 7.5	103.3 \pm 9.1	hopper-m-e	111.9	49.1 \pm 4.3	85.1 \pm 2.2	98.7 \pm 7.5	103.3 \pm 9.1		
etah-m-re	etah-m-re	47.7	34.6 \pm 0.9	38.3 \pm 0.3	41.9 \pm 0.5	38.1 \pm 1.3	etah-m-re	47.7	34.6 \pm 0.9	38.3 \pm 0.3	41.9 \pm 0.5	38.1 \pm 1.3		
	2d-m-re	26.7	26.6 \pm 3.4	69.1 \pm 4.2	74.9 \pm 6.6	49.5 \pm 12.0	2d-m-re	26.7	26.6 \pm 3.4	69.1 \pm 4.2	74.9 \pm 6.6	49.5 \pm 12.0		
	1m-re	48.6	23.1 \pm 2.7	78.4 \pm 7.2	92.3 \pm 1.1	97.5 \pm 0.7	1m-re	48.6	23.1 \pm 2.7	78.4 \pm 7.2	92.3 \pm 1.1	97.5 \pm 0.7		
etah-r	etah-r	35.4	2.2 \pm 0.0	5.4 \pm 0.3	8.8 \pm 3.8	3.2 \pm 0.1	etah-r	35.4	2.2 \pm 0.0	5.4 \pm 0.3	8.8 \pm 3.8	3.2 \pm 0.1		
	2d-r	7.3	0.9 \pm 0.1	3.7 \pm 0.1	6.2 \pm 0.7	5.6 \pm 0.8	2d-r	7.3	0.9 \pm 0.1	3.7 \pm 0.1	6.2 \pm 0.7	5.6 \pm 0.8		
	1r	12.2	2.0 \pm 0.1	6.6 \pm 0.1	7.9 \pm 0.7	7.5 \pm 0.4	1r	12.2	2.0 \pm 0.1	6.6 \pm 0.1	7.9 \pm 0.7	7.5 \pm 0.4		
HalfCheetah	HalfCheetah	67.6 \pm 13.2	43.8	36.8	27.1 \pm 3.9	96.1 \pm 9.5	97.9 \pm 4.4	HalfCheetah	67.6 \pm 13.2	43.8	36.8	27.1 \pm 3.9	96.1 \pm 9.5	
	Hopper	89.6 \pm 27.6	1.1	80.9	111.4 \pm 1.2	90.6 \pm 4.3	112.2 \pm 2.0	Hopper	89.6 \pm 27.6	1.1	80.9	111.4 \pm 1.2	90.6 \pm 4.3	
	Walker2d	12.0 \pm 5.8	-0.3	42.7	68.1 \pm 13.1	103.6 \pm 4.6	101.1 \pm 9.3	Walker2d	12.0 \pm 5.8	-0.3	42.7	68.1 \pm 13.1	103.6 \pm 4.6	
HalfCheetah	HalfCheetah	105.2 \pm 1.7	3.8	78.5	82.4 \pm 7.4	106.8 \pm 3.0	105.7 \pm 1.9	HalfCheetah	105.2 \pm 1.7	3.8	78.5	82.4 \pm 7.4	106.8 \pm 3.0	105.7 \pm 1.9
	Hopper	111.5 \pm 1.3	6.6	85.2	111.2 \pm 2.1	112.3 \pm 2.0	112.2 \pm 2.0	Hopper	111.5 \pm 1.3	6.6	85.2	111.2 \pm 2.1	112.3 \pm 2.0	112.2 \pm 2.0
	Walker2d	56.0 \pm 24.9	-0.2	57.0	103.8 \pm 7.6	79.9 \pm 32.4	105.7 \pm 2.7	Walker2d	56.0 \pm 24.9	-0.2	57.0	103.8 \pm 7.6	79.9 \pm 32.4	105.7 \pm 2.7
Total	Total	595.3 \pm 91.5	284.1	-	764.3 \pm 61.5	974.6 \pm 108.3	979.3 \pm 33.4	Total	595.3 \pm 91.5	284.1	-	764.3 \pm 61.5	974.6 \pm 108.3	979.3 \pm 33.4



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	BC	D4PG	ABM	BCQ	CRR exp	CRR binary	CRR binary max
Cartpole Swingup	386 ± 6	855 ± 13	798 ± 30	444 ± 15	664 ± 22	860 ± 7	858 ± 15
Finger Turn Hard	261 ± 39	764 ± 24	566 ± 25	311 ± 38	714 ± 38	755 ± 31	833 ± 57
Walker Stand	386 ± 6	929 ± 46	689 ± 13	501 ± 5	797 ± 30	881 ± 13	929 ± 10

Maximum Performance after Online Policy Selection

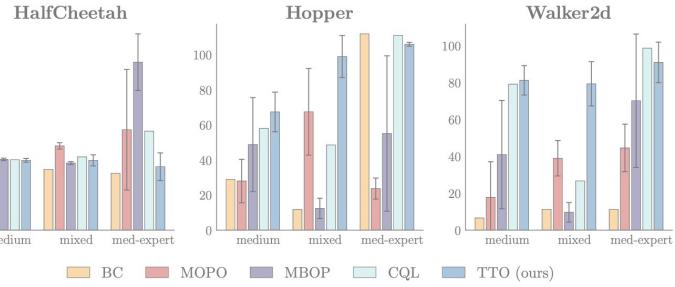
Humanoid Run	382 ± 2	1 ± 1	302 ± 6	22 ± 3	586 ± 6	412 ± 10	226
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Domain	Task Name	BC	SAC	BEAR	BRAC-p	BRAC-v	CQL(\mathcal{H})	CQL(ρ)
AntMaze	antmaze-umaze	65.0	0.0	73.0	60.0	70.0	74.0	73.5
	antmaze-umaze-diverse	55.0	0.0	61.0	40.0	70.0	84.0	61.0
	antmaze-medium-play	0.0	0.0	0.0	0.0	0.0	61.2	4.6
	antmaze-medium-diverse	0.0	0.0	8.0	0.0	0.0	53.7	5.1
	antmaze-large-play	0.0	0.0	0.0	0.0	0.0	15.8	3.2
	antmaze-large-diverse	0.0	0.0	0.0	0.0	0.0	14.9	2.3
Adroit	pen-human	34.4	6.3	10.1	8.1	0.6	37.5	55.8
	hammer-human	1.5	0.5	0.3	0.3	0.2	4.4	2.1
	door-human	0.5	3.9	-0.3	-0.3	-0.3	9.9	9.1
	relocate-human	0.0	0.0	-0.3	-0.3	-0.3	0.20	0.35
	pen-cloned	56.9	23.5	26.5	1.6	-2.5	39.2	40.3
	hammer-cloned	0.8	0.2	0.3	0.3	0.3	2.1	5.7
Kitchen	door-cloned	-0.1	0.0	-0.1	-0.1	0.1	0.4	3.5
	pen	6.4	0.0	0.0	0.0	0.0	0.0	0.0
	hammer	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	door	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	pen	6.4	0.0	0.0	0.0	0.0	0.0	0.0
	hammer	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Online Budget = #Hyperparameter Assignments

halfcheetah-random	30.5	23.5	28.1	6.3 ± 4.0	27.1 ± 1.3	20.7 ± 0.6	33.3 ± 1.3
hopper-random	11.3	11.1	12.0	10.8 ± 0.3	10.6 ± 0.1	10.4 ± 0.1	11.3 ± 0.2
walker2d-random	4.1	0.8	0.5	8.1 ± 5.5	1.1 ± 2.2	10.0 ± 4.6	1.5 ± 0.7
halfcheetah-medium	36.1	44.0	45.5	44.6 ± 0.8	40.3 ± 0.3	38.9 ± 0.3	41.3 ± 0.3
walker2d-medium	6.6	72.7	81.3	41.0 ± 29.4	77.3 ± 3.8	69.2 ± 8.3	78.5 ± 1.0
hopper-medium	29.0	31.2	32.3	48.8 ± 26.8	42.2 ± 15.5	30.5 ± 0.7	99.4 ± 0.3
halfcheetah-expert	107.0	3.8	-1.1	-	54.4 ± 45.8	103.5 ± 1.3	108.4 ± 0.5
hopper-expert	109.0	6.6	3.7	-	67.7 ± 54.7	112.2 ± 0.2	112.3 ± 0.1
walker2d-expert	125.7	-0.2	-0.0	-	84.7 ± 42.7	107.2 ± 3.8	103.0 ± 5.0
halfcheetah-medium-expert	35.8	43.8	45.3	105.9 ± 17.8	21.7 ± 6.8	58.6 ± 8.7	93.3 ± 10.2
walker2d-medium-expert	11.3	-0.3	0.9	70.2 ± 36.2	104.0 ± 10.1	104.6 ± 10.4	105.2 ± 3.9
hopper-medium-expert	111.9	1.1	0.8	55.1 ± 44.3	111.3 ± 2.1	112.4 ± 0.2	112.4 ± 0.3
halfcheetah-mixed	38.4	45.6	45.9	42.3 ± 0.9	44.9 ± 1.1	42.0 ± 1.1	43.2 ± 1.5
hopper-mixed	11.8	0.7	0.8	12.4 ± 5.8	31.6 ± 3.6	29.0 ± 0.5	35.6 ± 1.0
walker2d-mixed	11.3	-0.3	0.9	9.7 ± 5.3	16.8 ± 3.1	16.5 ± 4.9	14.8 ± 7.9

	Iterative			One-step	
	Fu et al. [2020]	BC	Easy BCQ	Rev. KL Reg	Exp. Weight
halfcheetah-m	46.3	41.9 ± 0.1	52.6 ± 0.2	55.2 ± 0.4	48.4 ± 0.1
walker2d-m	81.1	68.6 ± 6.3	87.2 ± 1.3	85.9 ± 1.4	81.8 ± 2.2
hopper-m	58.8	49.9 ± 3.1	74.5 ± 6.2	83.7 ± 4.5	59.6 ± 2.5
halfcheetah-m-e	64.7	61.1 ± 2.7	78.2 ± 1.6	93.8 ± 0.5	93.4 ± 1.6
walker2d-m-e	111.0	78.5 ± 22.4	112.2 ± 0.3	111.2 ± 0.2	113.0 ± 0.4
hopper-m-e	111.9	49.1 ± 4.3	85.1 ± 2.2	98.7 ± 7.5	103.3 ± 9.1
halfcheetah-m-re	47.7	34.6 ± 0.9	38.3 ± 0.3	41.9 ± 0.5	38.1 ± 1.3
walker2d-m-re	26.7	26.6 ± 3.4	69.1 ± 4.2	74.9 ± 6.6	49.5 ± 12.0
hopper-m-re	48.6	23.1 ± 2.7	78.4 ± 7.2	92.3 ± 1.1	97.5 ± 0.7
halfcheetah-r	35.4	2.2 ± 0.0	5.4 ± 0.3	8.8 ± 3.8	3.2 ± 0.1
walker2d-r	7.3	0.9 ± 0.1	3.7 ± 0.1	6.2 ± 0.7	5.6 ± 0.8
hopper-r	12.2	2.0 ± 0.1	6.6 ± 0.1	7.9 ± 0.7	7.5 ± 0.4
HalfCheetah	36.6 ± 0.6	44.0	37.4	37.2 ± 0.3	41.3 ± 4.1
Hopper	30.0 ± 0.5	31.2	72.0	44.2 ± 10.8	79.5 ± 1.1
Walker2d	114.4 ± 6.3	72.7	30.1	57.5 ± 8.3	120.0 ± 5.8
HalfCheetah	34.7 ± 1.8	45.6	-	41.9 ± 1.1	43.3 ± 4.6
Hopper	19.7 ± 5.9	0.7	-	28.6 ± 0.9	35.6 ± 4.2
Walker2d	8.3 ± 1.5	-0.3	-	15.8 ± 2.6	42.6 ± 5.1
HalfCheetah	67.6 ± 13.2	43.8	36.8	27.1 ± 3.9	96.1 ± 9.4
Hopper	89.6 ± 27.6	1.1	80.9	111.4 ± 1.2	90.6 ± 4.3
Walker2d	120.0 ± 5.8	-0.3	42.7	68.1 ± 13.1	103.6 ± 4.6
HalfCheetah	105.2 ± 1.7	3.8	78.5	82.4 ± 7.4	106.8 ± 3.0
Hopper	111.5 ± 1.3	6.6	85.2	112.1 ± 2.1	112.3 ± 0.2
Walker2d	56.0 ± 24.9	-0.2	57.0	103.8 ± 7.6	79.9 ± 32.4
Total	595.3 ± 91.5	284.1	-	764.3 ± 61.5	974.6 ± 108.3
				979.3 ± 33.4	



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	BC	D4PG	ABM	BCQ	CRR exp	CRR binary	CRR binary max
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Maximum Performance after Online Policy Selection

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Domain	Task Name	BC	SAC	BEAR	BRAC-p	BRAC-v	CQL(γ)	CQL(ρ)
AntMaze	antmaze-umaze	65.0	0.0	73.0	60.0	70.0	74.0	73.5
	antmaze-umaze-diverse	55.0	0.0	61.0	40.0	70.0	84.0	61.0
	antmaze-medium-play	0.0	0.0	0.0	0.0	0.0	61.2	4.6
	antmaze-medium-diverse	0.0	0.0	8.0	0.0	0.0	53.7	5.1
	antmaze-large-play	0.0	0.0	0.0	0.0	0.0	15.8	3.2
	antmaze-large-diverse	0.0	0.0	0.0	0.0	0.0	2.3	2.3
Adroit	pen-human	34.4	6.3	10.1	8.1	0.6	37.5	55.8
	hammer-human	1.5	0.5	0.3	0.3	0.2	4.4	2.1
	door-human	0.5	3.9	-0.3	-0.3	-0.3	9.9	9.1
	relocate-human	0.0	0.0	-0.3	-0.3	-0.3	0.20	0.35
	pen-cloned	56.9	23.5	26.5	1.6	-2.5	39.2	40.3
	hammer-cloned	0.8	0.2	0.3	0.3	0.3	2.1	5.7
Kitchen	door-cloned	-0.1	0.0	-0.1	-0.1	-0.1	0.4	3.5
	pen-human	0.4	0.5	0.2	0.2	0.2	0.4	0.4
	hammer-human	0.4	0.5	0.2	0.2	0.2	0.4	0.4
	door-human	0.4	0.5	0.2	0.2	0.2	0.4	0.4
	relocate-human	0.4	0.5	0.2	0.2	0.2	0.4	0.4
	pen-cloned	0.4	0.5	0.2	0.2	0.2	0.4	0.4

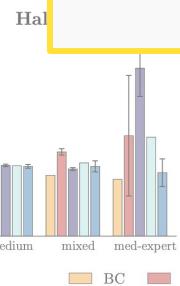
Online Budget = #Hyperparameter Assignments

halfcheetah-random	30.5	23.5	28.1	6.3 ± 4.0	27.1 ± 1.3	20.7 ± 0.6	33.3 ± 1.3
hopper-random	11.3	11.1	12.0	10.8 ± 0.3	10.6 ± 0.1	10.4 ± 0.1	11.3 ± 0.2
walker2d-random	4.1	0.8	0.5	8.1 ± 5.5	1.1 ± 2.2	10.0 ± 4.6	1.5 ± 0.7
halfcheetah-medium	36.1	44.0	45.5	44.6 ± 0.8	40.3 ± 0.3	38.9 ± 0.3	41.3 ± 0.3
walker2d-medium	6.6	72.7	81.3	41.0 ± 29.4	77.3 ± 3.8	69.2 ± 8.3	78.5 ± 1.0
hopper-medium	29.0	31.2	32.3	48.8 ± 26.8	42.2 ± 15.5	30.5 ± 0.7	99.4 ± 0.3
halfcheetah-expert	107.0	3.8	-1.1	-	54.4 ± 45.8	103.5 ± 1.3	108.4 ± 0.5
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halfcheetah-medium-expert	35.8	43.8	45.3	105.9 ± 17.8	21.7 ± 6.8	58.6 ± 8.7	93.3 ± 10.2
walker2d-medium-expert	11.3	-0.3	0.9	70.2 ± 36.2	104.0 ± 10.1	104.6 ± 10.4	105.2 ± 3.9
hopper-medium-expert	111.9	1.1	0.8	55.1 ± 44.3	111.3 ± 2.1	112.4 ± 0.2	112.4 ± 0.3
halfcheetah-mixed	38.4	45.6	45.9	42.3 ± 0.9	44.9 ± 1.1	42.0 ± 1.1	43.2 ± 1.5
hopper-mixed	11.8	0.7	0.8	12.4 ± 5.8	31.6 ± 3.6	29.0 ± 0.5	35.6 ± 1.0
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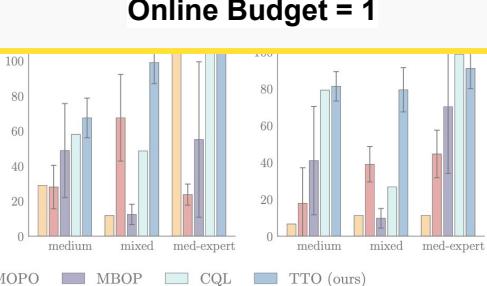
Maximum Performance after Offline Policy Selection

	BC	BRAC						
HalfCheetah	2.0 ± 0.1	-	23.0	-	-	-	-	-
	9.5 ± 0.1	11.1	9.6	10.7 ± 0.1	11.4 ± 0.1	11.4 ± 0.1	11.4 ± 0.1	11.4 ± 0.1
	1.2 ± 0.2	0.8	5.1	2.7 ± 1.2	0.6 ± 0.4	0.6 ± 0.4	0.6 ± 0.4	0.6 ± 0.4
	36.6 ± 0.6	44.0	37.4	37.2 ± 0.3	41.3 ± 0.4	41.3 ± 0.4	41.3 ± 0.4	41.3 ± 0.4
	30.0 ± 0.5	31.2	72.0	44.2 ± 10.8	99.4 ± 4.4	99.4 ± 4.4	99.4 ± 4.4	99.4 ± 4.4
	11.4 ± 6.3	72.7	30.1	57.5 ± 8.3	79.5 ± 1.1	79.5 ± 1.1	79.5 ± 1.1	79.5 ± 1.1
Hopper	34.7 ± 1.8	45.6	-	41.9 ± 1.1	43.3 ± 0.4	43.3 ± 0.4	43.3 ± 0.4	43.3 ± 0.4
	19.7 ± 5.9	0.7	-	28.6 ± 0.9	35.6 ± 4.2	35.6 ± 4.2	35.6 ± 4.2	35.6 ± 4.2
	8.0 ± 1.5	0.8	-	15.8 ± 2.6	42.6 ± 5.1	42.6 ± 5.1	42.6 ± 5.1	42.6 ± 5.1
	67.6 ± 13.2	43.8	36.8	27.1 ± 3.9	96.1 ± 9.5	97.9 ± 4.4	97.9 ± 4.4	97.9 ± 4.4
	89.6 ± 27.6	1.1	80.9	111.4 ± 1.2	90.6 ± 4.3	112.2 ± 0.2	112.2 ± 0.2	112.2 ± 0.2
	12.0 ± 5.8	-0.3	42.7	68.1 ± 13.1	103.6 ± 4.6	101.1 ± 9.3	101.1 ± 9.3	101.1 ± 9.3
Walker2d	105.2 ± 1.7	3.8	78.5	82.4 ± 7.4	106.8 ± 3.0	105.7 ± 1.9	105.7 ± 1.9	105.7 ± 1.9
	111.5 ± 1.3	6.6	85.2	111.2 ± 2.1	112.3 ± 0.2	112.2 ± 0.2	112.2 ± 0.2	112.2 ± 0.2
	56.0 ± 24.9	-0.2	57.0	103.8 ± 7.6	79.9 ± 32.4	105.7 ± 2.7	105.7 ± 2.7	105.7 ± 2.7
	595.3 ± 91.5	284.1	-	764.3 ± 61.5	974.6 ± 108.3	979.3 ± 133.4	979.3 ± 133.4	979.3 ± 133.4
	59.6	-	-	-	-	-	-	-
	46.9 ± 11.0	-	-	-	-	-	-	-

HalfCheetah



Online Budget = 1





In some problems, it is not feasible to deploy all policies online



In some problems, it is not feasible to deploy all policies online



But it is feasible to deploy more than one policy!



In some problems, it is not feasible to deploy all policies online

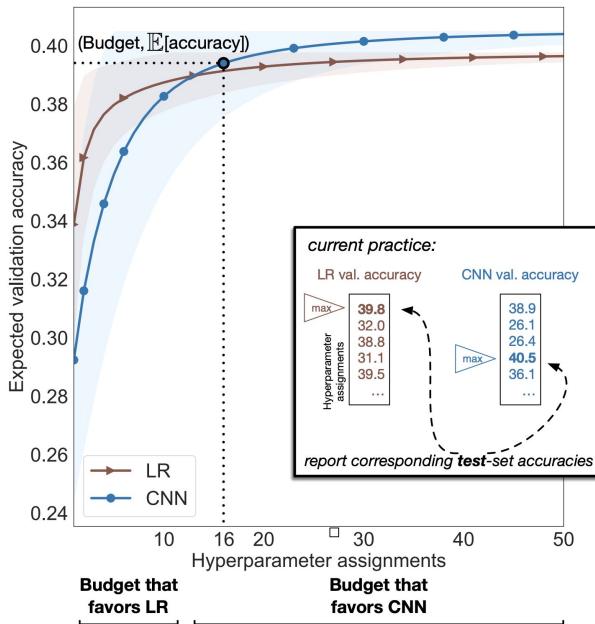


But it is feasible to deploy more than one policy!

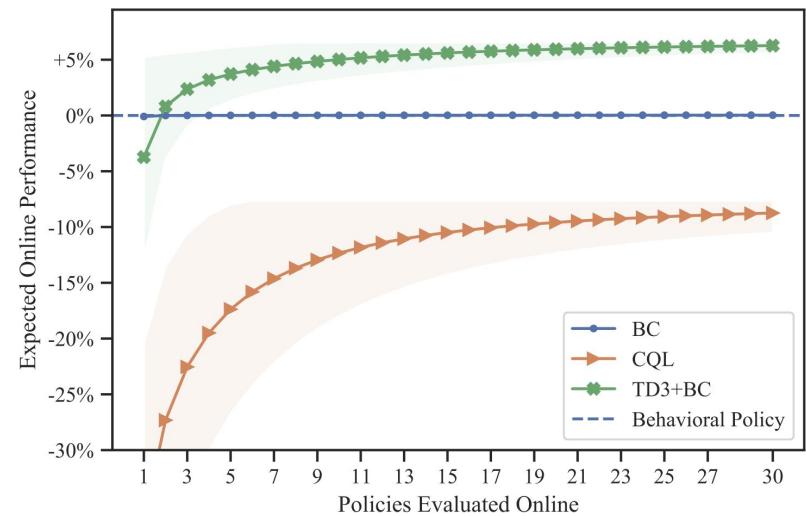
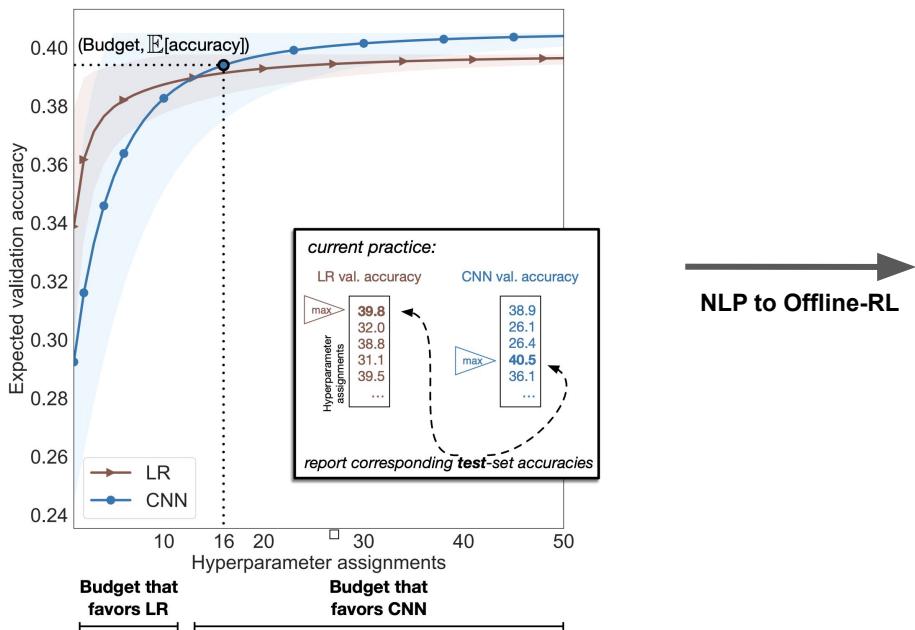


So which algorithm should we prefer, if we are restricted to evaluate no more than N policies online?

From Expected Validation Performance to Expected Online Performance



From Expected Validation Performance to Expected Online Performance



(b) FinRL

Expected Online Performance

1. Target Performance

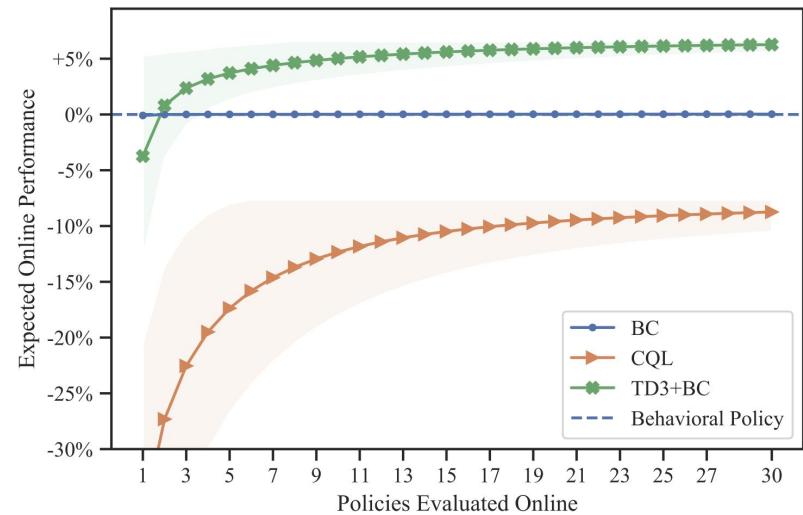
(Performance Relative to the Best Behavioral Policy)

2. Online Budget

(Number of policies evaluated online)

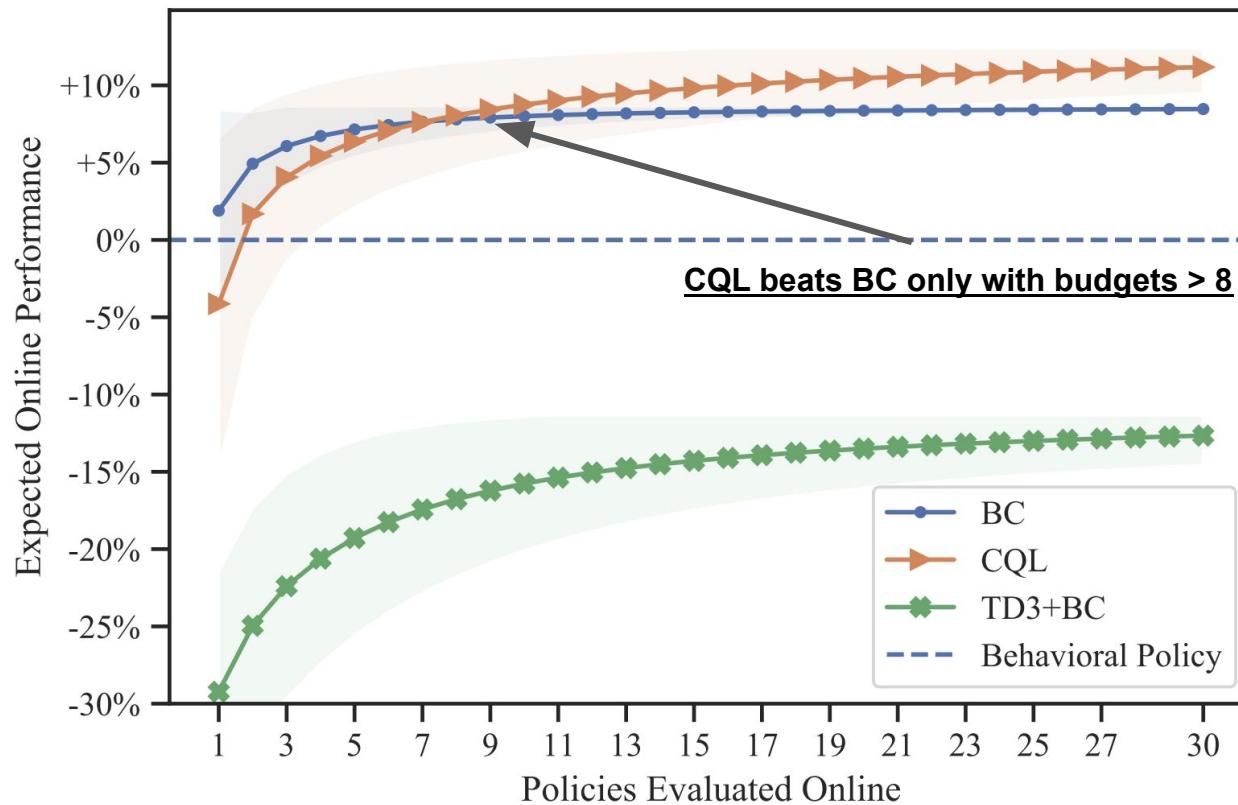
3. Offline Policy Selection strategy

Uniform Selection for an Efficient Estimator

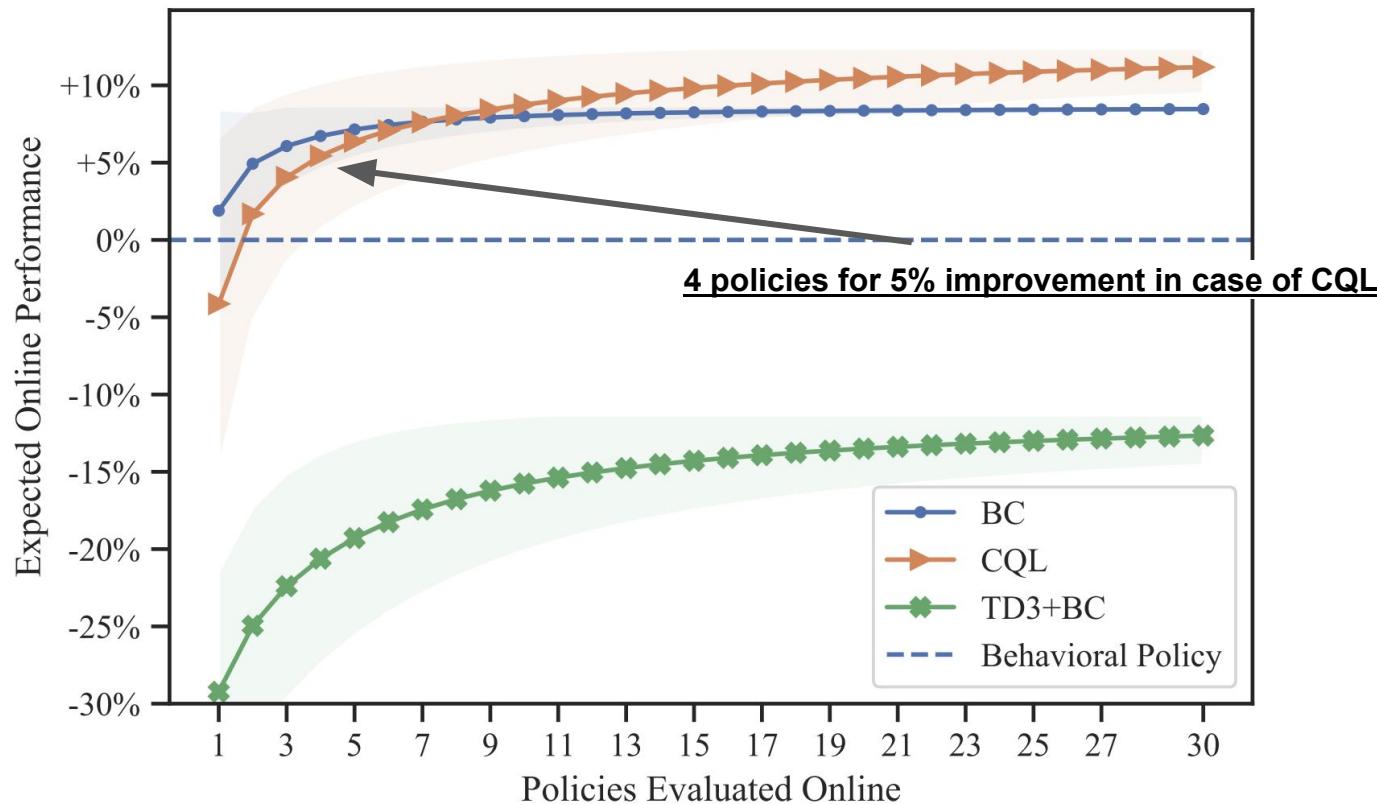


(b) FinRL

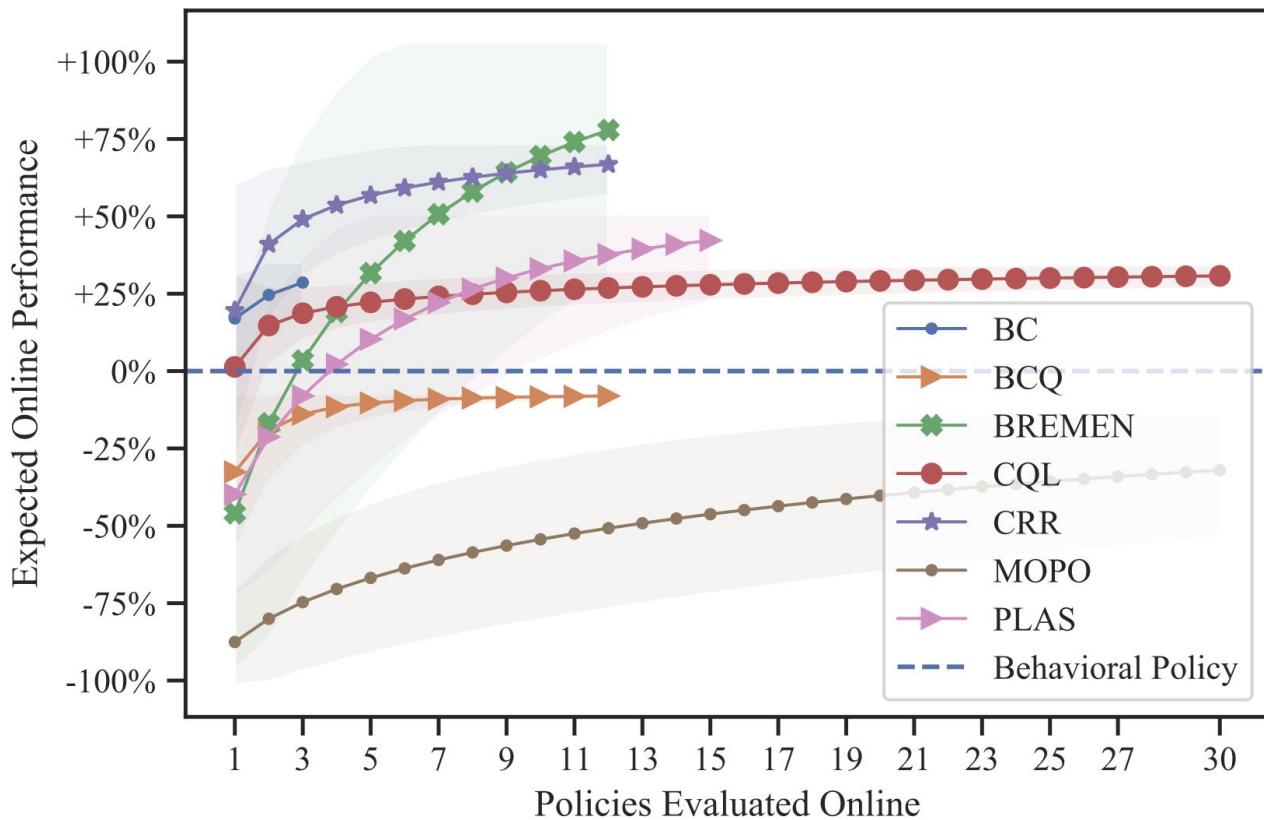
EOP: Different algorithms are preferred under varied budgets



EOP: How many policies to deploy for a satisfactory performance?



Can we apply EOP to already existing benchmarks?



Walker-2d
Qin et al., 2021,
NeoRL: A Near Real-World Benchmark for
Offline Reinforcement Learning

EOP: Compare Offline Policy Selection methods

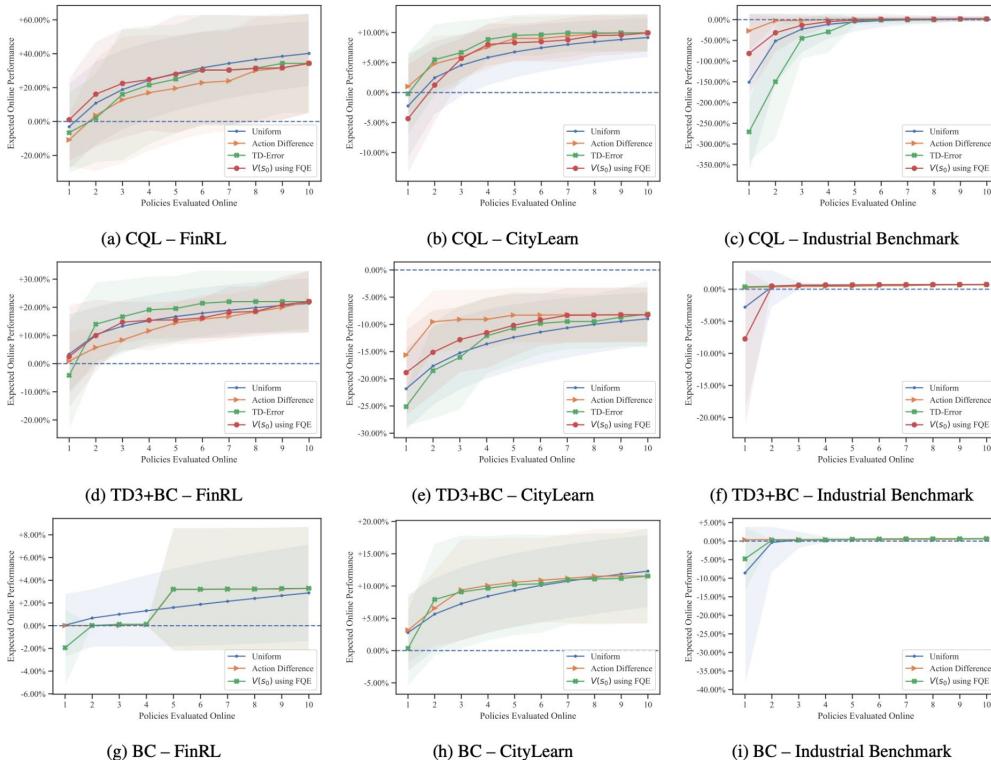


Figure 2: Expected Online Performance under different offline policy selection methods. In most cases, the resulting curves are hardly distinguishable, suggesting that uniform selection should not be overlooked in research reports and practitioner toolsets. The shaded area represents one standard deviation.

Future Work

- Adapt for risk-sensitive scenarios
- Estimator for OPS methods beyond uniform strategy

