PFRL Documentation

Release 0.4.0

Preferred Networks, Inc.

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PFRL is a deep reinforcement learning library that implements various state-of-the-art deep reinforcement algorithms in Python using PyTorch.

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CHAPTER 1

Installation

1.1 How to install PFRL

PFRL is tested with 3.7.7. For other requirements, see requirements.txt.

Listing 1: requirements.txt

```
torch>=1.3.0
gym>=0.9.7
numpy>=1.10.4
filelock
pillow
```

PFRL can be installed via PyPI,

```
pip install pfrl
```

or through the source code:

```
git clone https://github.com/pfnet/pfrl.git
cd pfrl
python setup.py install
```

CHAPTER 2

API Reference

2.1 Action values

2.1.1 Action value interfaces

```
class pfrl.action_value.ActionValue
   Struct that holds state-fixed Q-functions and its subproducts.
   Every operation it supports is done in a batch manner.
   evaluate_actions (actions)
        Evaluate Q(s,a) with a = given actions.
   greedy_actions
        Get argmax_a Q(s,a).

max
        Evaluate max Q(s,a).

params
        Learnable parameters of this action value.

Returns tuple of torch.Tensor
```

2.1.2 Action value implementations

```
See: http://arxiv.org/abs/1603.00748
```

Define a Q(s,a) with A(s,a) in a quadratic form.

```
Q(s,a) = V(s,a) + A(s,a) A(s,a) = -1/2 (u - mu(s))^T P(s) (u - mu(s))
```

Parameters

- mu (torch. Tensor) mu(s), actions that maximize A(s,a)
- mat (torch. Tensor) P(s), coefficient matrices of A(s,a). It must be positive definite.
- \mathbf{v} (torch. Tensor) $\mathbf{V}(\mathbf{s})$, values of \mathbf{s}
- min_action (ndarray) minimum action, not batched
- max_action (ndarray) maximum action, not batched

class pfrl.action_value.SingleActionValue(evaluator, maximizer=None)

ActionValue that can evaluate only a single action.

2.2 Agents

2.2.1 Agent interfaces

```
class pfrl.agent.Agent
```

Abstract agent class.

act (*obs: Any*) \rightarrow Any Select an action.

Returns action

Return type ~object

 $\texttt{get_statistics}() \rightarrow List[Tuple[str, Any]]$

Get statistics of the agent.

Returns

List of two-item tuples. The first item in a tuple is a str that represents the name of item, while the second item is a value to be recorded.

Example: [('average_loss', 0), ('average_value', 1), ...]

load (*dirname*: str) \rightarrow None

Load internal states.

Returns None

observe (*obs: Any, reward: float, done: bool, reset: bool*) \rightarrow None Observe consequences of the last action.

Returns None

save (*dirname*: str) \rightarrow None

Save internal states.

Returns None

2.2.2 Agent implementations

A2C: Advantage Actor-Critic.

A2C is a synchronous, deterministic variant of Asynchronous Advantage Actor Critic (A3C).

See https://arxiv.org/abs/1708.05144

Parameters

- model (nn. Module) Model to train
- optimizer (torch.optim.Optimizer) optimizer used to train the model
- gamma (float) Discount factor [0,1]
- num_processes (int) The number of processes
- **gpu** (*int*) GPU device id if not None nor negative.
- update_steps (int) The number of update steps
- phi (callable) Feature extractor function
- pi_loss_coef (float) Weight coefficient for the loss of the policy
- **v_loss_coef** (float) Weight coefficient for the loss of the value function
- entropy_coeff (float) Weight coefficient for the loss of the entropy
- use_gae (bool) use generalized advantage estimation(GAE)
- tau (float) gae parameter
- act_deterministically (bool) If set true, choose most probable actions in act method.
- max_grad_norm (float or None) Maximum L2 norm of the gradient used for gradient clipping. If set to None, the gradient is not clipped.
- average_actor_loss_decay (float) Decay rate of average actor loss. Used only to record statistics.
- **average_entropy_decay** (float) Decay rate of average entropy. Used only to record statistics.
- average_value_decay (float) Decay rate of average value. Used only to record statistics.
- batch_states (callable) method which makes a batch of observations. default is pfrl.utils.batch_states.batch_states

```
class pfrl.agents.A3C (model, optimizer, t_max, gamma, beta=0.01, process_idx=0, phi=<function A3C.<lambda>>, pi_loss_coef=1.0, v_loss_coef=0.5, keep_loss_scale_same=False, normalize_grad_by_t_max=False, use_average_reward=False, act_deterministically=False, max_grad_norm=None, recurrent=False, average_entropy_decay=0.999, average_value_decay=0.999, batch_states=<function batch_states>)
A3C: Asynchronous Advantage Actor-Critic.
```

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See http://arxiv.org/abs/1602.01783

Parameters

- model (A3CModel) Model to train
- optimizer (torch.optim.Optimizer) optimizer used to train the model
- t_max (int) The model is updated after every t_max local steps
- gamma (float) Discount factor [0,1]
- **beta** (*float*) Weight coefficient for the entropy regularization term.
- process_idx (int) Index of the process.
- phi (callable) Feature extractor function
- pi_loss_coef (float) Weight coefficient for the loss of the policy
- v_loss_coef (float) Weight coefficient for the loss of the value function
- act_deterministically (bool) If set true, choose most probable actions in act method
- max_grad_norm (float or None) Maximum L2 norm of the gradient used for gradient clipping. If set to None, the gradient is not clipped.
- **recurrent** (bool) If set to True, *model* is assumed to implement *pfrl.nn.StatelessRecurrent*.
- batch_states (callable) method which makes a batch of observations. default is pfrl.utils.batch_states.batch_states

```
 \textbf{class} \  \, \texttt{pfrl.agents.ACER} \, (model, \quad optimizer, \quad t\_max, \quad gamma, \quad replay\_buffer, \quad beta=0.01, \\ phi=<function \quad ACER.<lambda>>, \quad pi\_loss\_coef=1.0, \quad Q\_loss\_coef=0.5, \\ use\_trust\_region=True, \quad trust\_region\_alpha=0.99, \quad trust\_region\_delta=1, \\ truncation\_threshold=10, \quad disable\_online\_update=False, \quad n\_times\_replay=8, \\ replay\_start\_size=10000, \qquad \qquad normalize\_loss\_by\_steps=True, \\ act\_deterministically=False, \qquad max\_grad\_norm=None, \qquad recurrent=False, \quad use\_Q\_opc=False, \quad average\_entropy\_decay=0.999, \quad average\_value\_decay=0.999, \quad average\_kl\_decay=0.999, \quad logger=None)
```

See http://arxiv.org/abs/1611.01224

ACER (Actor-Critic with Experience Replay).

- model (ACERModel) Model to train. It must be a callable that accepts observations as input and return three values: action distributions (Distribution), Q values (ActionValue) and state values (torch.Tensor).
- optimizer (torch.optim.Optimizer) optimizer used to train the model
- t_max (int) The model is updated after every t_max local steps
- gamma(float) Discount factor [0,1]
- replay_buffer (EpisodicReplayBuffer) Replay buffer to use. If set None, this agent won't use experience replay.
- **beta** (*float*) Weight coefficient for the entropy regularization term.
- phi (callable) Feature extractor function
- pi_loss_coef (float) Weight coefficient for the loss of the policy

- Q_loss_coef (float) Weight coefficient for the loss of the value function
- use_trust_region (bool) If set true, use efficient TRPO.
- trust_region_alpha (float) Decay rate of the average model used for efficient TRPO.
- trust_region_delta (float) Threshold used for efficient TRPO.
- **truncation_threshold** (*float or None*) Threshold used to truncate larger importance weights. If set None, importance weights are not truncated.
- **disable_online_update** (bool) If set true, disable online on-policy update and rely only on experience replay.
- n_times_replay (int) Number of times experience replay is repeated per one time of online update.
- **replay_start_size** (*int*) Experience replay is disabled if the number of transitions in the replay buffer is lower than this value.
- normalize_loss_by_steps (bool) If set true, losses are normalized by the number of steps taken to accumulate the losses
- act_deterministically (bool) If set true, choose most probable actions in act method.
- max_grad_norm (float or None) Maximum L2 norm of the gradient used for gradient clipping. If set to None, the gradient is not clipped.
- recurrent (bool) If set to True, *model* is assumed to implement *pfrl.nn.StatelessRecurrent*.
- use_Q_opc (bool) If set true, use Q_opc, a Q-value estimate without importance sampling, is used to compute advantage values for policy gradients. The original paper recommend to use in case of continuous action.
- average_entropy_decay (float) Decay rate of average entropy. Used only to record statistics.
- average_value_decay (float) Decay rate of average value. Used only to record statistics.
- average_kl_decay (float) Decay rate of kl value. Used only to record statistics.

class pfrl.agents.AL(*args, **kwargs)

Advantage Learning.

See: http://arxiv.org/abs/1512.04860.

Parameters alpha (float) – Weight of (persistent) advantages. Convergence is guaranteed only for alpha in [0, 1).

For other arguments, see DQN.

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class pfrl.agents.CategoricalDoubleDQN(q_function: torch.nn.modules.module,

torch.optim.optimizer.Optimizer, reoptimizer: play buffer: pfrl.replay buffer.AbstractReplayBuffer, gamma: float, explorer: pfrl.explorer.Explorer, gpu: Optional[int] = None, replay start size: int = 50000, minibatch size: int = 32, update interval: int = 1, target update interval:int = 10000, clip delta: bool = True. phi: Callable[[Any], Anyl =< function DQN.< lambda>>,target_update_method: str = 'hard', soft_update_tau: float = 0.01, $n_times_update:$ int = 1, $batch_accumulator:$ str ='mean', episodic_update_len: tional[int] = None, logger:logging.Logger <Logger pfrl.agents.dqn (WARNING)>,batch_states: Callable[[Sequence[Any], torch.device, Callable[[Any], Any]], Any] = <function batch states>, recurrent: bool = False, *max grad norm: Optional[float] = None*)

Categorical Double DQN.

class pfrl.agents.CategoricalDQN(q_function: torch.nn.modules.module.Module,

optitorch.optim.optimizer.Optimizer, mizer: replay buffer: pfrl.replay buffer.AbstractReplayBuffer, gamma: float, explorer: pfrl.explorer.Explorer, gpu: Optional[int] = None, replay start size: int = 50000, minibatch size: int = 32, update interval: int = 1, target update interval: int = 10000, clip delta: bool = True, phi: Callable[[Any], Any] = <function DQN.<lambda>>, target update method: str = 'hard', $soft_update_tau$: float = 0.01, n_times_update : int = 1, batch_accumulator: str = 'mean', episodic_update_len: Optional[int] = None, logger:logging.Logger = <Logger pfrl.agents.dqn (WARNING)>, batch_states: Callable[[Sequence[Any], torch.device, Callable[[Any], Any]], Any] = <function batch_states>, recurrent: bool = $False, max_grad_norm: Optional[float] = None)$

Categorical DQN.

See https://arxiv.org/abs/1707.06887.

Arguments are the same as those of DQN except q_function must return DistributionalDiscreteActionValue and clip_delta is ignored.

batch_states>, burnin_action_func=None)

Deep Deterministic Policy Gradients.

This can be used as SVG(0) by specifying a Gaussian policy instead of a deterministic policy.

Parameters

• policy (torch.nn.Module) - Policy

- q_func (torch.nn.Module) Q-function
- actor_optimizer (Optimizer) Optimizer setup with the policy
- critic_optimizer (Optimizer) Optimizer setup with the Q-function
- replay_buffer (ReplayBuffer) Replay buffer
- gamma (float) Discount factor
- **explorer** (Explorer) Explorer that specifies an exploration strategy.
- **gpu** (*int*) GPU device id if not None nor negative.
- replay_start_size (int) if the replay buffer's size is less than replay_start_size, skip update
- minibatch_size (int) Minibatch size
- update_interval (int) Model update interval in step
- target_update_interval (int) Target model update interval in step
- phi (callable) Feature extractor applied to observations
- target_update_method (str) 'hard' or 'soft'.
- **soft_update_tau** (*float*) Tau of soft target update.
- n_times_update (int) Number of repetition of update
- batch_accumulator (str) 'mean' or 'sum'
- episodic_update (bool) Use full episodes for update if set True
- episodic_update_len (int or None) Subsequences of this length are used for update if set int and episodic_update=True
- logger (Logger) Logger used
- batch_states (callable) method which makes a batch of observations. default is pfrl.utils.batch_states.batch_states
- burnin_action_func (callable or None) If not None, this callable object is used to select actions before the model is updated one or more times during training.

class pfrl.agents.**DoubleDQN**(*q_function*: torch.nn.modules.module.Module, mizer: torch.optim.optimizer.Optimizer, replay buffer: pfrl.replay_buffer.AbstractReplayBuffer, gamma: float, explorer: pfrl.explorer.Explorer, gpu: Optional[int] = None, replay_start_size: int = 50000, minibatch size: int = 32, update interval: int = 1, target update interval: int = 10000, clip delta: bool = True, phi: Callable[[Any], Any] = $\langle function DQN. \langle lambda \rangle \rangle$, target_update_method: str = 'hard', soft_update_tau: float = 0.01, n_times_update: int = 1, batch_accumulator: str = 'mean', episodic_update_len: Optional[int] = None, logger: logging.Logger = <Logger pfrl.agents.dqn (WARNING)>, batch_states: Callable[[Sequence[Any], torch.device, Callable[[Any], Any]], $Anyl = \langle function \ batch \ states \rangle$, recurrent: bool = False, $max_grad_norm: Optional[float] = None)$

Double DQN.

See: http://arxiv.org/abs/1509.06461.

class pfrl.agents.DoublePAL(*args, **kwargs)

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```
class pfrl.agents.DPP (*args, **kwargs)
```

Dynamic Policy Programming with softmax operator.

Parameters eta (float) – Positive constant.

For other arguments, see DQN.

class pfrl.agents.**DQN**(*q function*: torch.nn.modules.module.Module, mizer: torch.optim.optimizer.Optimizer, replay buffer: pfrl.replay buffer.AbstractReplayBuffer, gamma: float, explorer: pfrl.explorer.Explorer, gpu: Optional[int] = None, replay_start_size: int = 50000, minibatch_size: int = 32, update_interval: int = 1, target_update_interval: int = 10000, clip_delta: bool = True, phi: Callable[[Any], Any] = <function DQN.<lambda>>, target_update method: str = 'hard', soft_update_tau: float = 0.01, n_times_update: int = 1, batch_accumulator: str = 'mean', episodic_update_len: Optional[int] = None, logger: logging.Logger = <Logger pfrl.agents.dqn (WARNING)>, batch_states: Callable[[Sequence[Any], torch.device, Callable[[Any], Any]], Any] = <function batch_states>, recurrent: bool = False, max_grad_norm: Optional[float] = None

Deep Q-Network algorithm.

- q_function (StateQFunction) Q-function
- optimizer (Optimizer) Optimizer that is already setup
- replay_buffer (ReplayBuffer) Replay buffer
- gamma (float) Discount factor
- **explorer** (Explorer) Explorer that specifies an exploration strategy.
- **gpu** (*int*) GPU device id if not None nor negative.
- replay_start_size (int) if the replay buffer's size is less than replay_start_size, skip update
- minibatch_size (int) Minibatch size
- update_interval (int) Model update interval in step
- target_update_interval (int) Target model update interval in step
- clip delta (bool) Clip delta if set True
- phi (callable) Feature extractor applied to observations
- target_update_method (str) 'hard' or 'soft'.
- **soft update tau** (*float*) Tau of soft target update.
- n_times_update (int) Number of repetition of update
- batch_accumulator (str) 'mean' or 'sum'
- episodic_update_len (int or None) Subsequences of this length are used for update if set int and episodic_update=True
- logger (Logger) Logger used
- **batch_states** (callable) method which makes a batch of observations. default is *pfrl.utils.batch_states.batch_states*

- **recurrent** (bool) If set to True, *model* is assumed to implement *pfrl.nn.Recurrent* and is updated in a recurrent manner.
- max_grad_norm (float or None) Maximum L2 norm of the gradient used for gradient clipping. If set to None, the gradient is not clipped.

```
class pfrl.agents.IQN(*args, **kwargs)
    Implicit Quantile Networks.
```

See https://arxiv.org/abs/1806.06923.

Parameters

- quantile_thresholds_N (int) Number of quantile thresholds used in quantile regression.
- **quantile_thresholds_N_prime** (*int*) Number of quantile thresholds used to sample from the return distribution at the next state.
- quantile_thresholds_K (int) Number of quantile thresholds used to compute greedy actions.
- act_deterministically (bool) IQN's action selection is by default stochastic as it samples quantile thresholds every time it acts, even for evaluation. If this option is set to True, it uses equally spaced quantile thresholds instead of randomly sampled ones for evaluation, making its action selection deterministic.

For other arguments, see pfrl.agents.DQN.

```
class pfrl.agents.PAL(*args, **kwargs)
    Persistent Advantage Learning.
```

See: http://arxiv.org/abs/1512.04860.

Parameters alpha (*float*) – Weight of (persistent) advantages. Convergence is guaranteed only for alpha in [0, 1).

For other arguments, see DQN.

```
class pfrl.agents.PPO(model,
                                   optimizer, obs_normalizer=None, gpu=None, gamma=0.99,
                            lambd=0.95, phi=<function PPO.<lambda>>, value_func_coef=1.0,
                            entropy coef=0.01, update interval=2048, minibatch size=64, epochs=10,
                            clip\ eps=0.2,
                                              clip eps vf=None,
                                                                    standardize advantages=True,
                            batch states=<function
                                                         batch states>,
                                                                                 recurrent=False,
                            max_recurrent_sequence_len=None,
                                                                      act_deterministically=False,
                            max grad norm=None,
                                                          value stats window=1000,
                                                                                             en-
                            tropy_stats_window=1000,
                                                          value_loss_stats_window=100,
                                                                                            pol-
                            icy loss stats window=100)
```

Proximal Policy Optimization

See https://arxiv.org/abs/1707.06347

Parameters

- model (torch.nn.Module) Model to train (including recurrent models) state s |-> (pi(s, _), v(s))
- optimizer (torch.optim.Optimizer) Optimizer used to train the model
- **gpu** (*int*) GPU device id if not None nor negative
- gamma (float) Discount factor [0, 1]
- lambd (float) Lambda-return factor [0, 1]

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- phi (callable) Feature extractor function
- value_func_coef (float) Weight coefficient for loss of value function (0, inf)
- entropy_coef (float) Weight coefficient for entropy bonus [0, inf)
- update_interval (int) Model update interval in step
- minibatch size (int) Minibatch size
- epochs (int) Training epochs in an update
- clip_eps (float) Epsilon for pessimistic clipping of likelihood ratio to update policy
- **clip_eps_vf** (*float*) Epsilon for pessimistic clipping of value to update value function. If it is None, value function is not clipped on updates.
- standardize_advantages (bool) Use standardized advantages on updates
- **recurrent** (bool) If set to True, *model* is assumed to implement *pfrl.nn.Recurrent* and update in a recurrent manner.
- max_recurrent_sequence_len (int) Maximum length of consecutive sequences of transitions in a minibatch for updating the model. This value is used only when *recurrent* is True. A smaller value will encourage a minibatch to contain more and shorter sequences.
- act_deterministically (bool) If set to True, choose most probable actions in the act method instead of sampling from distributions.
- max_grad_norm (float or None) Maximum L2 norm of the gradient used for gradient clipping. If set to None, the gradient is not clipped.
- value_stats_window(int) Window size used to compute statistics of value predictions.
- entropy_stats_window (int) Window size used to compute statistics of entropy of action distributions.
- **value_loss_stats_window** (*int*) Window size used to compute statistics of loss values regarding the value function.
- **policy_loss_stats_window** (*int*) Window size used to compute statistics of loss values regarding the policy.

Statistics:

average_value: Average of value predictions on non-terminal states. It's updated on (batch_)act_and_train.

average_entropy: Average of entropy of action distributions on non-terminal states. It's updated on (batch_)act_and_train.

average_value_loss: Average of losses regarding the value function. It's updated after the model is updated.

average_policy_loss: Average of losses regarding the policy. It's updated after the model is updated.

n_updates: Number of model updates so far. explained_variance: Explained variance computed from the last batch.

William's episodic REINFORCE.

Parameters

- **model** (*Policy*) Model to train. It must be a callable that accepts observations as input and return action distributions (Distribution).
- optimizer (torch.optim.Optimizer) optimizer used to train the model
- gpu (int) GPU device id if not None nor negative
- **beta** (float) Weight coefficient for the entropy regularization term.
- phi (callable) Feature extractor function
- act_deterministically (bool) If set true, choose most probable actions in act method.
- batchsize (int) Number of episodes used for each update
- backward_separately (bool) If set true, call backward separately for each episode and accumulate only gradients.
- average_entropy_decay (float) Decay rate of average entropy. Used only to record statistics.
- **batch_states** (callable) Method which makes a batch of observations. default is *pfrl.utils.batch_states*
- **recurrent** (bool) If set to True, *model* is assumed to implement *pfrl.nn.Recurrent* and update in a recurrent manner.
- max_grad_norm (float or None) Maximum L2 norm of the gradient used for gradient clipping. If set to None, the gradient is not clipped.
- logger (logging.Logger) Logger to be used.

```
class pfrl.agents.SoftActorCritic (policy,
                                                                                    policy_optimizer,
                                                         q_func1,
                                                                      q_func2,
                                             q_func1_optimizer,
                                                                  q_func2_optimizer,
                                                                                       replay_buffer,
                                             gamma,
                                                           gpu=None,
                                                                            replay start size=10000,
                                             minibatch size=100,
                                                                                  update interval=1,
                                             phi=<function
                                                                         SoftActorCritic.<lambda>>,
                                             soft update tau=0.005,
                                                                      max grad norm=None,
                                             ger=<Logger
                                                              pfrl.agents.soft_actor_critic
                                                                                            (WARN-
                                             ING)>,
                                                           batch states=<function
                                                                                      batch states>,
                                             burnin action func=None,
                                                                             initial temperature=1.0,
                                                                     temperature optimizer lr=None,
                                             entropy target=None,
                                             act_deterministically=True)
```

Soft Actor-Critic (SAC).

See https://arxiv.org/abs/1812.05905

Parameters

- policy (Policy) Policy.
- **q_func1** (*Module*) First Q-function that takes state-action pairs as input and outputs predicted Q-values.

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- **q_func2** (*Module*) Second Q-function that takes state-action pairs as input and outputs predicted Q-values.
- policy_optimizer (Optimizer) Optimizer setup with the policy
- **q_func1_optimizer** (Optimizer) Optimizer setup with the first Q-function.
- **q_func2_optimizer** (Optimizer) Optimizer setup with the second Q-function.
- replay_buffer (ReplayBuffer) Replay buffer
- gamma (float) Discount factor
- **gpu** (*int*) GPU device id if not None nor negative.
- replay_start_size (int) if the replay buffer's size is less than replay_start_size, skip update
- minibatch_size (int) Minibatch size
- update_interval (int) Model update interval in step
- phi (callable) Feature extractor applied to observations
- **soft_update_tau** (float) Tau of soft target update.
- logger (Logger) Logger used
- **batch_states** (callable) method which makes a batch of observations. default is *pfrl.utils.batch_states.batch_states*
- burnin_action_func (callable or None) If not None, this callable object is used to select actions before the model is updated one or more times during training.
- **initial_temperature** (*float*) Initial temperature value. If *entropy_target* is set to None, the temperature is fixed to it.
- entropy_target (float or None) If set to a float, the temperature is adjusted during training to match the policy's entropy to it.
- **temperature_optimizer_lr** (*float*) Learning rate of the temperature optimizer. If set to None, Adam with default hyperparameters is used.
- act_deterministically (bool) If set to True, choose most probable actions in the act method instead of sampling from distributions.

class pfrl.agents.**TD3** (policy, q_func1 , q_func2 , policy_optimizer, *q_func1_optimizer*, q_func2_optimizer, replay_buffer, gamma, explorer, gpu=None, replay_start_size=10000, $minibatch_size=100$, $update_interval=1$, phi=<function TD3.<lambda>>, soft_update_tau=0.005, n_times_update=1, max_grad_norm=None, logger=<Logger pfrl.agents.td3 (WARNING)>, batch states=<function batch states>, burnin action func=None, policy_update_delay=2, target_policy_smoothing_func=<function fault_target_policy_smoothing_func>)

Twin Delayed Deep Deterministic Policy Gradients (TD3).

See http://arxiv.org/abs/1802.09477

- policy (Policy) Policy.
- **q_func1** (*Module*) First Q-function that takes state-action pairs as input and outputs predicted Q-values.

- **q_func2** (*Module*) Second Q-function that takes state-action pairs as input and outputs predicted Q-values.
- policy_optimizer (Optimizer) Optimizer setup with the policy
- q_func1_optimizer (Optimizer) Optimizer setup with the first Q-function.
- **q_func2_optimizer** (Optimizer) Optimizer setup with the second Q-function.
- replay buffer (ReplayBuffer) Replay buffer
- gamma (float) Discount factor
- **explorer** (Explorer) Explorer that specifies an exploration strategy.
- **gpu** (*int*) GPU device id if not None nor negative.
- replay_start_size (int) if the replay buffer's size is less than replay_start_size, skip update
- minibatch_size (int) Minibatch size
- update_interval (int) Model update interval in step
- phi (callable) Feature extractor applied to observations
- **soft_update_tau** (*float*) Tau of soft target update.
- logger (Logger) Logger used
- batch_states (callable) method which makes a batch of observations. default is pfrl.utils.batch_states.batch_states
- burnin_action_func (callable or None) If not None, this callable object is used to select actions before the model is updated one or more times during training.
- **policy_update_delay** (*int*) Delay of policy updates. Policy is updated once in *policy_update_delay* times of Q-function updates.
- target_policy_smoothing_func (callable) Callable that takes a batch of actions as input and outputs a noisy version of it. It is used for target policy smoothing when computing target Q-values.

```
class pfrl.agents.TRPO (policy,
                                              vf optimizer,
                                                              obs normalizer=None,
                                                                                       gpu=None,
                                        vf.
                              gamma = 0.99,
                                            lambd=0.95, phi=<function TRPO.<lambda>>, en-
                              tropy coef=0.01, update interval=2048, max kl=0.01, vf epochs=3,
                              vf_batch_size=64, standardize_advantages=True, batch_states=<function
                              batch states>,
                                              recurrent=False,
                                                                max recurrent sequence len=None,
                              line_search_max_backtrack=10,
                                                                   conjugate_gradient_max_iter=10,
                              conjugate gradient damping=0.01,
                                                                        act deterministically=False,
                              max grad norm=None,
                                                             value stats window=1000,
                                                                                              en-
                                                               kl stats window=100,
                              tropy stats window=1000,
                                                                                             pol-
                                                                logger=<Logger
                              icy_step_size_stats_window=100,
                                                                                   pfrl.agents.trpo
                              (WARNING)>)
```

Trust Region Policy Optimization.

A given stochastic policy is optimized by the TRPO algorithm. A given value function is also trained to predict by the TD(lambda) algorithm and used for Generalized Advantage Estimation (GAE).

Since the policy is optimized via the conjugate gradient method and line search while the value function is optimized via SGD, these two models should be separate.

Since TRPO requires second-order derivatives to compute Hessian-vector products, your policy must contain only functions that support second-order derivatives.

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See https://arxiv.org/abs/1502.05477 for TRPO. See https://arxiv.org/abs/1506.02438 for GAE.

Parameters

- **policy** (*Policy*) Stochastic policy. Its forward computation must contain only functions that support second-order derivatives. Recurrent models are not supported.
- **vf** (*ValueFunction*) Value function. Recurrent models are not supported.
- **vf_optimizer** (torch.optim.Optimizer) Optimizer for the value function.
- **obs_normalizer** (pfrl.nn.EmpiricalNormalization *or None*) If set to pfrl.nn.EmpiricalNormalization, it is used to normalize observations based on the empirical mean and standard deviation of observations. These statistics are updated after computing advantages and target values and before updating the policy and the value function.
- **gpu** (*int*) GPU device id if not None nor negative
- gamma (float) Discount factor [0, 1]
- lambd (float) Lambda-return factor [0, 1]
- phi (callable) Feature extractor function
- entropy_coef (float) Weight coefficient for entropy bonus [0, inf)
- update_interval (int) Interval steps of TRPO iterations. Every time after this amount of steps, this agent updates the policy and the value function using data from these steps.
- **vf_epochs** (*int*) Number of epochs for which the value function is trained on each TRPO iteration.
- **vf_batch_size** (*int*) Batch size of SGD for the value function.
- standardize_advantages (bool) Use standardized advantages on updates
- line_search_max_backtrack (int) Maximum number of backtracking in line search to tune step sizes of policy updates.
- **conjugate_gradient_max_iter** (*int*) Maximum number of iterations in the conjugate gradient method.
- **conjugate_gradient_damping** (*float*) Damping factor used in the conjugate gradient method.
- act_deterministically (bool) If set to True, choose most probable actions in the act method instead of sampling from distributions.
- max_grad_norm (float or None) Maximum L2 norm of the gradient used for gradient clipping. If set to None, the gradient is not clipped.
- **value_stats_window** (*int*) Window size used to compute statistics of value predictions.
- **entropy_stats_window** (*int*) Window size used to compute statistics of entropy of action distributions.
- **kl_stats_window** (*int*) Window size used to compute statistics of KL divergence between old and new policies.
- policy_step_size_stats_window(int) Window size used to compute statistics of step sizes of policy updates.

Statistics:

- average_value: Average of value predictions on non-terminal states. It's updated after act or batch_act methods are called in the training mode.
- average_entropy: Average of entropy of action distributions on non-terminal states. It's updated after act or batch_act methods are called in the training mode.
- average_kl: Average of KL divergence between old and new policies. It's updated after the policy is updated.
- average_policy_step_size: Average of step sizes of policy updates It's updated after the policy is updated

2.3 Experiments

2.3.1 Training and evaluation

```
profile=False,
pfrl.experiments.train_agent_async(outdir,
                                                        processes,
                                                                      make_env,
                                              steps=80000000,
                                                                            eval interval=1000000,
                                              eval_n_steps=None,
                                                                              eval_n_episodes=10,
                                              eval_success_threshold=0.0,
                                                                           max_episode_len=None,
                                              step_offset=0, successful_score=None, agent=None,
                                             make_agent=None,
                                                                   global_step_hooks=[],
                                              uation_hooks=(),
                                                                      save_best_so_far_agent=True,
                                              use_tensorboard=False,
                                                                          logger=None,
                                                                                             ran-
                                             dom\_seeds=None,
                                                                     stop_event=None,
                                                                                           excep-
                                             tion_event=None, use_shared_memory=True)
```

Train agent asynchronously using multiprocessing.

Either agent or make_agent must be specified.

Parameters

- **outdir** (str) Path to the directory to output things.
- processes (int) Number of processes.
- make env (callable) (process idx, test) -> Environment.
- **profile** (bool) Profile if set True.
- **steps** (*int*) Number of global time steps for training.
- eval_interval (int) Interval of evaluation. If set to None, the agent will not be evaluated at all.
- **eval_n_steps** (*int*) Number of eval timesteps at each eval phase
- eval_n_episodes (int) Number of eval episodes at each eval phase
- eval_success_threshold (float) r-threshold above which grasp succeeds
- max_episode_len (int) Maximum episode length.
- **step_offset** (*int*) Time step from which training starts.
- **successful_score** (float) Finish training if the mean score is greater or equal to this value if not None
- agent (Agent) Agent to train.
- make_agent (callable) (process_idx) -> Agent

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- **global_step_hooks** (list) List of callable objects that accepts (env, agent, step) as arguments. They are called every global step. See pfrl.experiments.hooks.
- evaluation_hooks (Sequence) Sequence of pfrl.experiments.evaluation_hooks.EvaluationHook objects. They are called after each evaluation.
- **save_best_so_far_agent** (bool) If set to True, after each evaluation, if the score (= mean return of evaluation episodes) exceeds the best-so-far score, the current agent is saved.
- use_tensorboard (bool) Additionally log eval stats to tensorboard
- logger (logging.Logger) Logger used in this function.
- random_seeds (array-like of ints or None) Random seeds for processes. If set to None, [0, 1, ..., processes-1] are used.
- **stop_event** (*multiprocessing.Event or None*) Event to stop training. If set to None, a new Event object is created and used internally.
- **exception_event** (*multiprocessing.Event or None*) Event that indicates other thread raised an exception. The train will be terminated and the current agent will be saved. If set to None, a new Event object is created and used internally.
- use_shared_memory (bool) Share memory amongst asynchronous agents.

Returns Trained agent.

```
pfrl.experiments.train_agent_batch (agent, env, steps, outdir, checkpoint_freq=None, log_interval=None, max_episode_len=None, step_offset=0, evaluator=None, successful_score=None, step_hooks=(), return_window_size=100, logger=None)
```

Train an agent in a batch environment.

Parameters

- agent Agent to train.
- **env** Environment to train the agent against.
- **steps** (*int*) Number of total time steps for training.
- **outdir** (*str*) Path to the directory to output things.
- **checkpoint_freq** (*int*) frequency at which agents are stored.
- log_interval (int) Interval of logging.
- max_episode_len (int) Maximum episode length.
- **step_offset** (*int*) Time step from which training starts.
- return_window_size (int) Number of training episodes used to estimate the average returns of the current agent.
- **successful_score** (*float*) Finish training if the mean score is greater or equal to this value if not None
- **step_hooks** (Sequence) Sequence of callable objects that accepts (env, agent, step) as arguments. They are called every step. See pfrl.experiments.hooks.
- logger (logging.Logger) Logger used in this function.

Returns List of evaluation episode stats dict.

```
pfrl.experiments.train_agent_batch_with_evaluation(agent, env, steps, eval_n_steps,
                                                                  eval_n_episodes,
                                                                                    eval interval,
                                                                            checkpoint freq=None,
                                                                  max\_episode\_len=None,
                                                                  step offset=0,
                                                                  eval max episode len=None,
                                                                  return window size=100,
                                                                  eval env=None,
                                                                  log interval=None,
                                                                                         success-
                                                                  ful_score=None, step_hooks=(),
                                                                  evaluation_hooks=(),
                                                                  save_best_so_far_agent=True,
                                                                  use_tensorboard=False,
                                                                                             log-
                                                                  ger=None)
```

Train an agent while regularly evaluating it.

Parameters

- agent Agent to train.
- **env** Environment train the againt against.
- **steps** (int) Number of total time steps for training.
- **eval_n_steps** (*int*) Number of timesteps at each evaluation phase.
- **eval n runs** (*int*) Number of runs for each time of evaluation.
- eval_interval (int) Interval of evaluation.
- **outdir** (str) Path to the directory to output things.
- log_interval (int) Interval of logging.
- **checkpoint_freq** (*int*) frequency with which to store networks
- max_episode_len (int) Maximum episode length.
- **step_offset** (*int*) Time step from which training starts.
- **return_window_size** (*int*) Number of training episodes used to estimate the average returns of the current agent.
- eval_max_episode_len (int or None) Maximum episode length of evaluation runs. If set to None, max_episode_len is used instead.
- **eval env** Environment used for evaluation.
- **successful_score** (*float*) Finish training if the mean score is greater or equal to this value if not None
- **step_hooks** (Sequence) Sequence of callable objects that accepts (env, agent, step) as arguments. They are called every step. See pfrl.experiments.hooks.
- **evaluation_hooks** (Sequence) Sequence of pfrl.experiments.evaluation_hooks.EvaluationHook objects. They are called after each evaluation.
- **save_best_so_far_agent** (bool) If set to True, after each evaluation, if the score (= mean return of evaluation episodes) exceeds the best-so-far score, the current agent is saved.
- use_tensorboard (bool) Additionally log eval stats to tensorboard
- logger (logging.Logger) Logger used in this function.

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Returns Trained agent. eval_stats_history: List of evaluation episode stats dict.

Return type agent

```
pfrl.experiments.train_agent_with_evaluation(agent,
                                                                     env,
                                                                             steps,
                                                                                       eval_n_steps,
                                                            eval n episodes,
                                                                                      eval interval,
                                                                              checkpoint freq=None,
                                                            outdir,
                                                            train max episode len=None,
                                                            step\_offset=0,
                                                            eval_max_episode_len=None,
                                                            eval_env=None, successful_score=None,
                                                            step\_hooks=(),
                                                                               evaluation_hooks=(),
                                                            save_best_so_far_agent=True,
                                                            use_tensorboard=False,
                                                            eval_during_episode=False,
                                                                                               log-
                                                            ger=None)
```

Train an agent while periodically evaluating it.

- agent A pfrl.agent.Agent
- env Environment train the agent against.
- **steps** (*int*) Total number of timesteps for training.
- **eval_n_steps** (*int*) Number of timesteps at each evaluation phase.
- eval_n_episodes (int) Number of episodes at each evaluation phase.
- **eval_interval** (*int*) Interval of evaluation.
- **outdir** (*str*) Path to the directory to output data.
- **checkpoint_freq** (*int*) frequency at which agents are stored.
- train_max_episode_len (int) Maximum episode length during training.
- **step_offset** (*int*) Time step from which training starts.
- eval_max_episode_len (int or None) Maximum episode length of evaluation runs. If None, train_max_episode_len is used instead.
- **eval_env** Environment used for evaluation.
- **successful_score** (*float*) Finish training if the mean score is greater than or equal to this value if not None
- **step_hooks** (Sequence) Sequence of callable objects that accepts (env, agent, step) as arguments. They are called every step. See pfrl.experiments.hooks.
- evaluation_hooks (Sequence) Sequence of pfrl.experiments.evaluation_hooks.EvaluationHook objects. They are called after each evaluation.
- **save_best_so_far_agent** (bool) If set to True, after each evaluation phase, if the score (= mean return of evaluation episodes) exceeds the best-so-far score, the current agent is saved.
- use_tensorboard (bool) Additionally log eval stats to tensorboard
- **eval_during_episode** (bool) Allow running evaluation during training episodes. This should be enabled only when *env* and *eval_env* are independent.
- logger (logging.Logger) Logger used in this function.

Returns Trained agent. eval_stats_history: List of evaluation episode stats dict.

Return type agent

2.3.2 Training hooks

```
class pfrl.experiments.StepHook
```

Hook function that will be called in training.

This class is for clarifying the interface required for Hook functions. You don't need to inherit this class to define your own hooks. Any callable that accepts (env, agent, step) as arguments can be used as a hook.

```
class pfrl.experiments.LinearInterpolationHook (total_steps, start_value, stop_value, set-
ter)
```

Hook that will set a linearly interpolated value.

You can use this hook to decay the learning rate by using a setter function as follows:

```
def lr_setter(env, agent, value):
    agent.optimizer.lr = value
hook = LinearInterpolationHook(10 ** 6, 1e-3, 0, lr_setter)
```

Parameters

- total_steps (int) Number of total steps.
- start_value (float) Start value.
- stop_value (float) Stop value.
- setter (callable) (env, agent, value) -> None

2.3.3 Experiment Management

```
pfrl.experiments.generate_exp_id (prefix=None, argv=['/home/docs/checkouts/readthedocs.org/user_builds/pfrl/envs/state packages/sphinx/_main__.py', '-T', '-E', '-b', 'latex', '-d', '_build/doctrees', '-D', 'language=en', '.', '/home/docs/checkouts/readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.org/user_builds/pfrl/checkouts/stable/_readthedocs.o
```

 $\xrightarrow{}$ str Generate reproducible, unique and deterministic experiment id

The generated id will be string generated from prefix, Git checksum, git diff from HEAD and command line arguments.

Returns A generated experiment id in string (str) which if avialable for directory name

```
pfrl.experiments.prepare_output_dir(args, basedir=None, exp_id=None, argv=None, time_format='%Y\%m\%dT\%H\%M\%S.\%f', make backup=True) \rightarrow str
```

Prepare a directory for outputting training results.

An output directory, which ends with the current datetime string, is created. Then the following infomation is saved into the directory:

args.txt: argument values and arbitrary parameters command.txt: command itself environ.txt: environmental variables start.txt: timestamp when the experiment executed

Additionally, if the current directory is under git control, the following information is saved:

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git-head.txt: result of git rev-parse HEAD git-status.txt: result of git status git-log.txt: result of git log git-diff.txt: result of git diff HEAD

Parameters

- **exp_id** (str or None) Experiment identifier. If None is given, reproducible ID will be automatically generated from Git version hash and command arguments. If the code is not under Git control, it is generated from current timestamp under the format of time format.
- args (dict or argparse. Namespace) Arguments to save to see parameters
- **basedir** (str or None) If a string is specified, the output directory is created under that path. If not specified, it is created in current directory.
- **argv** (*list or None*) The list of command line arguments passed to a script. If not specified, sys.argv is used instead.
- **time_format** (str) Format used to represent the current datetime. The default format is the basic format of ISO 8601.
- make_backup (bool) If there exists old experiment with same name, copy a backup with additional suffix with time_format.

Returns Path of the output directory created by this function (str).

2.4 Explorers

2.4.1 Explorer interfaces

Parameters

- t current time step
- greedy_action_func function with no argument that returns an action
- action_value (ActionValue) ActionValue object

2.4.2 Explorer implementations

```
class pfrl.explorers.AdditiveGaussian (scale, low=None, high=None) Additive Gaussian noise to actions.
```

Each action must be numpy.ndarray.

- scale (float or array like of floats) Scale parameter.
- **low** (*float*, *array_like* of *floats*, or *None*) Lower bound of action space used to clip an action after adding a noise. If set to None, clipping is not performed on lower edge.

• high (float, array_like of floats, or None) - Higher bound of action space used to clip an action after adding a noise. If set to None, clipping is not performed on upper edge.

class pfrl.explorers.AdditiveOU (mu=0.0, theta=0.15, sigma=0.3, $start_with_mu=False$, $log-ger=<Logger\ pfrl.explorers.additive_ou\ (WARNING)>)$

Additive Ornstein-Uhlenbeck process.

Used in https://arxiv.org/abs/1509.02971 for exploration.

Parameters

- mu (float) Mean of the OU process
- theta (float) Friction to pull towards the mean
- sigma (float or ndarray) Scale of noise
- **start_with_mu** (bool) Start the process without noise

class pfrl.explorers.Boltzmann (T=1.0)

Boltzmann exploration.

Parameters T (float) – Temperature of Boltzmann distribution.

class pfrl.explorers.ConstantEpsilonGreedy (epsilon, random_action_func, log- ger = < Logger pfrl.explorers.epsilon_greedy (WARNING) >)

Epsilon-greedy with constant epsilon.

Parameters

- epsilon epsilon used
- random_action_func function with no argument that returns action
- logger logger used

Epsilon-greedy with linearly decayed epsilon

Parameters

- start_epsilon max value of epsilon
- end_epsilon min value of epsilon
- decay_steps how many steps it takes for epsilon to decay
- random_action_func function with no argument that returns action
- logger logger used

class pfrl.explorers.Greedy
 No exploration

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2.5 Modules

2.5.1 Module interfaces

class pfrl.nn.Recurrent

Recurrent module interface.

This class defines the interface of a recurrent module PFRL support.

The interface is similar to that of *torch.nn.LSTM* except that sequential data are expected to be packed in *torch.nn.utils.rnn.PackedSequence*.

To implement a model with recurrent layers, you can either use default container classes such as pfrl.nn.RecurrentSequential and pfrl.nn.RecurrentBranched or write your module extending this class and torch.nn.Module.

forward (packed_input, recurrent_state)

Multi-step batch forward computation.

Parameters

- packed_input (object) Input sequences. Tensors must be packed in torch.nn.utils.rnn.PackedSequence.
- recurrent_state (object or None) Batched recurrent state. If set to None, it is initialized.

Returns

Output sequences. Tensors will be packed in torch.nn.utils.rnn.PackedSequence.

object or None: New batched recurrent state.

Return type object

2.5.2 Module implementations

```
class pfrl.nn.Branched(*modules)
```

Module that calls forward functions of child modules in parallel.

When the *forward* method of this module is called, all the arguments are forwarded to each child module's *forward* method.

The returned values from the child modules are returned as a tuple.

Parameters *modules - Child modules. Each module should be callable.

- **shape** (int or tuple of int) Shape of input values except batch axis.
- batch_axis (int) Batch axis.
- eps (float) Small value for stability.
- **dtype** (dtype) Dtype of input values.
- until (int or None) If this arg is specified, the link learns input values until the sum of batch sizes exceeds it.

class pfrl.nn.FactorizedNoisyLinear (mu_link, sigma_scale=0.4)

Linear layer in Factorized Noisy Network

Parameters

- mu_link (nn.Linear) Linear link that computes mean of output.
- **sigma_scale** (*float*) The hyperparameter sigma_0 in the original paper. Scaling factor of the initial weights of noise-scaling parameters.
- $\begin{tabular}{ll} \textbf{class} & \texttt{pfrl.nn.MLPBN} (in_size, out_size, hidden_sizes, normalize_input=True, normalize_output=False, \\ & nonlinearity=<function relu>, last_wscale=1) \\ & \texttt{Multi-Layer Perceptron with Batch Normalization}. \\ \end{tabular}$

Parameters

- in_size (int) Input size.
- out_size (int) Output size.
- hidden_sizes (list of ints) Sizes of hidden channels.
- normalize_input (bool) If set to True, Batch Normalization is applied to inputs.
- **normalize_output** (bool) If set to True, Batch Normalization is applied to outputs.
- **nonlinearity** (callable) Nonlinearity between layers. It must accept a Variable as an argument and return a Variable with the same shape. Nonlinearities with learnable parameters such as PReLU are not supported.
- last_wscale (float) Scale of weight initialization of the last layer.
- class pfrl.nn.SmallAtariCNN ($n_input_channels=4$, $n_output_channels=256$, activation=<function relu>, bias=0.1)

Small CNN module proposed for DQN in NeurIPS DL Workshop, 2013.

See: https://arxiv.org/abs/1312.5602

class pfrl.nn.LargeAtariCNN (n_input_channels=4, n_output_channels=512, activation=<function relu>, bias=0.1)

Large CNN module proposed for DQN in Nature, 2015.

See: https://www.nature.com/articles/nature14236

class pfrl.nn.RecurrentBranched(*modules)

Recurrent module that bundles parallel branches.

This is a recurrent analog to pfrl.nn.Branched. It bundles multiple recurrent modules.

Parameters *modules - Child modules. Each module should be recurrent and callable.

class pfrl.nn.RecurrentSequential(*args)

Sequential model that can contain stateless recurrent modules.

This is a recurrent analog to *torch.nn.Sequential*. It supports the recurrent interface by automatically detecting recurrent modules and handles recurrent states properly.

For non-recurrent layers, this module automatically concatenates the input to the layers for efficient computation.

Parameters *layers - Callable objects.

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2.5.3 Module utility functions

```
pfrl.nn.to_factorized_noisy (module, *args, **kwargs)
Add noisiness to components of given module
```

Currently this fn. only supports torch.nn.Linear (with and without bias)

2.6 Policies

2.6.1 Head modules for Gaussian policies

```
class pfrl.policies.GaussianHeadWithFixedCovariance (scale=1)
Gaussian head with fixed covariance.
```

This module is intended to be attached to a neural network that outputs the mean of a Gaussian policy. Its covariance is fixed to a diagonal matrix with a given scale.

Parameters scale (float) – Scale parameter.

Gaussian head with diagonal covariance.

This module is intended to be attached to a neural network that outputs a vector that is twice the size of an action vector. The vector is split and interpreted as the mean and diagonal covariance of a Gaussian policy.

Parameters var_func (callable) - Callable that computes the variance from the second input. It should always return positive values.

```
class pfrl.policies.GaussianHeadWithStateIndependentCovariance (action_size,
```

```
var_type='spherical',
var_func=<built-
in function
softplus>,
var_param_init=0)
```

Gaussian head with state-independent learned covariance.

This link is intended to be attached to a neural network that outputs the mean of a Gaussian policy. The only learnable parameter this link has determines the variance in a state-independent way.

State-independent parameterization of the variance of a Gaussian policy is often used with PPO and TRPO, e.g., in https://arxiv.org/abs/1709.06560.

- action_size (int) Number of dimensions of the action space.
- **var_type** (*str*) Type of parameterization of variance. It must be 'spherical' or 'diagonal'.
- **var_func** (*callable*) Callable that computes the variance from the var parameter. It should always return positive values.
- var_param_init (float) Initial value the var parameter.

2.6.2 Head modules for deterministic policies

class pfrl.policies.DeterministicHead
 Head module for a deterministic policy.

2.6.3 Head modules for categorical policies

class pfrl.policies.SoftmaxCategoricalHead

2.7 Q-functions

2.7.1 Q-function interfaces

Parameters x (*ndarray*) − state input

Returns An instance of ActionValue that allows to calculate the Q-values for state x and every possible action

class pfrl.q_function.StateActionQFunction

Abstract Q-function with state and action input.

$$\underline{\quad \quad }$$
 (x, a) Evaluates Q-function

Parameters

- **x** (ndarray) state input
- a (ndarray) action input

Returns Q-value for state x and action a

2.7.2 Q-function implementations

Parameters model (nn.Module) – Model that is callable and outputs action values.

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```
class pfrl.q_functions.FCStateQFunctionWithDiscreteAction (ndim\_obs, n\_actions, n\_hidden\_channels, n\_hidden\_layers, nonlinear-
ity = < function \quad relu >, last \ wscale = 1.0)
```

Fully-connected state-input Q-function with discrete actions.

Parameters

- n_dim_obs number of dimensions of observation space
- n_actions (int) Number of actions in action space.
- n_hidden_channels number of hidden channels
- n_hidden_layers number of hidden layers
- nonlinearity (callable) Nonlinearity applied after each hidden layer.
- last_wscale (float) Weight scale of the last layer.

class pfrl.q_functions.DistributionalSingleModelStateQFunctionWithDiscreteAction (model, z_values)

Distributional Q-function with discrete actions.

Parameters

- model (nn. Module) model that is callable and outputs atoms for each action.
- **z_values** (ndarray) Returns represented by atoms. Its shape must be (n_atoms,).

```
class pfrl.q_functions.DistributionalFCStateQFunctionWithDiscreteAction(ndim_obs,
```

```
n_actions,
n_atoms,
v_min,
v_max,
n_hidden_channels,
n_hidden_layers,
non-
lin-
ear-
ity=<function
relu>,
last_wscale=1.0)
```

Distributional fully-connected Q-function with discrete actions.

- n_dim_obs (int) Number of dimensions of observation space.
- n_actions (int) Number of actions in action space.
- n_atoms (int) Number of atoms of return distribution.
- $v_{min}(float)$ Minimum value this model can approximate.
- **v_max** (float) Maximum value this model can approximate.
- n_hidden_channels (int) Number of hidden channels.
- n_hidden_layers (int) Number of hidden layers.
- nonlinearity (callable) Nonlinearity applied after each hidden layer.
- last_wscale (float) Weight scale of the last layer.

Fully-connected state-input continuous Q-function.

See: https://arxiv.org/abs/1603.00748

Parameters

- n_input_channels number of input channels
- n dim action number of dimensions of action space
- n_hidden_channels number of hidden channels
- n_hidden_layers number of hidden layers
- action_space action_space
- scale_mu (bool) scale mu by applying tanh if True

class pfrl.q_functions.SingleModelStateActionQFunction (model)
 Q-function with discrete actions.

Parameters model (nn. Module) – Module that is callable and outputs action values.

Fully-connected (s,a)-input Q-function.

Parameters

- n_dim_obs (int) Number of dimensions of observation space.
- n_dim_action (int) Number of dimensions of action space.
- n_hidden_channels (int) Number of hidden channels.
- n_hidden_layers (int) Number of hidden layers.
- **nonlinearity** (callable) Nonlinearity between layers. It must accept a Variable as an argument and return a Variable with the same shape. Nonlinearities with learnable parameters such as PReLU are not supported. It is not used if n_hidden_layers is zero.
- last_wscale (float) Scale of weight initialization of the last layer.

Fully-connected + LSTM (s,a)-input Q-function.

Parameters

- n_dim_obs (int) Number of dimensions of observation space.
- n_dim_action (int) Number of dimensions of action space.
- n_hidden_channels (int) Number of hidden channels.
- n_hidden_layers (int) Number of hidden layers.
- **nonlinearity** (callable) Nonlinearity between layers. It must accept a Variable as an argument and return a Variable with the same shape. Nonlinearities with learnable parameters such as PReLU are not supported.
- last_wscale (float) Scale of weight initialization of the last layer.

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Fully-connected + BN (s,a)-input Q-function.

Parameters

- n_dim_obs (int) Number of dimensions of observation space.
- n_dim_action (int) Number of dimensions of action space.
- n_hidden_channels (int) Number of hidden channels.
- n_hidden_layers (int) Number of hidden layers.
- **normalize_input** (bool) If set to True, Batch Normalization is applied to both observations and actions.
- **nonlinearity** (callable) Nonlinearity between layers. It must accept a Variable as an argument and return a Variable with the same shape. Nonlinearities with learnable parameters such as PReLU are not supported. It is not used if n_hidden_layers is zero.
- last_wscale (float) Scale of weight initialization of the last layer.

```
class pfrl.q_functions.FCBNLateActionSAQFunction (n\_dim\_obs, n\_dim\_action, n\_hidden\_channels, n\_hidden\_layers, n\_hidden\_layers, normal-ize\_input=True, nonlin-earity=<function last\_wscale=1.0)
```

Fully-connected + BN (s,a)-input Q-function with late action input.

Actions are not included until the second hidden layer and not normalized. This architecture is used in the DDPG paper: http://arxiv.org/abs/1509.02971

Parameters

- n_dim_obs (int) Number of dimensions of observation space.
- n_dim_action (int) Number of dimensions of action space.
- n hidden channels (int) Number of hidden channels.
- n_hidden_layers (int) Number of hidden layers. It must be greater than or equal to 1.
- normalize_input (bool) If set to True, Batch Normalization is applied
- **nonlinearity** (callable) Nonlinearity between layers. It must accept a Variable as an argument and return a Variable with the same shape. Nonlinearities with learnable parameters such as PReLU are not supported.
- last_wscale (float) Scale of weight initialization of the last layer.

```
class pfrl.q_functions.FCLateActionSAQFunction (n\_dim\_obs, n\_dim\_action, n\_hidden\_channels, n\_hidden\_layers, nonlinearity = < function relu >, last \ wscale = 1.0)
```

Fully-connected (s,a)-input Q-function with late action input.

Actions are not included until the second hidden layer and not normalized. This architecture is used in the DDPG paper: http://arxiv.org/abs/1509.02971

Parameters

• n_dim_obs (int) – Number of dimensions of observation space.

- n_dim_action (int) Number of dimensions of action space.
- n_hidden_channels (int) Number of hidden channels.
- n_hidden_layers (int) Number of hidden layers. It must be greater than or equal to 1.
- **nonlinearity** (callable) Nonlinearity between layers. It must accept a Variable as an argument and return a Variable with the same shape. Nonlinearities with learnable parameters such as PReLU are not supported.
- last_wscale (float) Scale of weight initialization of the last layer.

2.8 Replay Buffers

2.8.1 ReplayBuffer interfaces

Experience Replay Buffer

As described in https://storage.googleapis.com/deepmind-media/dqn/DQNNaturePaper.pdf.

Parameters

- capacity (int) capacity in terms of number of transitions
- num_steps (int) Number of timesteps per stored transition (for N-step updates)

Append a transition to this replay buffer.

Parameters

- state s t
- action a t
- $reward r_t$
- next_state s_{t+1} (can be None if terminal)
- next_action a_{t+1} (can be None for off-policy algorithms)
- is_state_terminal(bool)-
- **env_id** (*object*) Object that is unique to each env. It indicates which env a given transition came from in multi-env training.
- ****kwargs** Any other information to store.

load(filename)

Load the content of the buffer from a file.

Parameters filename (str) – Path to a file.

sample (num_experiences)

Sample n unique transitions from this replay buffer.

Parameters \mathbf{n} (*int*) – Number of transitions to sample.

Returns Sequence of n sampled transitions.

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```
save (filename)
```

Save the content of the buffer to a file.

Parameters filename (str) – Path to a file.

```
stop_current_episode(env_id=0)
```

Notify the buffer that the current episode is interrupted.

You may want to interrupt the current episode and start a new one before observing a terminal state. This is typical in continuing envs. In such cases, you need to call this method before appending a new transition so that the buffer will treat it as an initial transition of a new episode.

This method should not be called after an episode whose termination is already notified by appending a transition with is_state_terminal=True.

Parameters env_id (object) – Object that is unique to each env. It indicates which env's current episode is interrupted in multi-env training.

2.8.2 ReplayBuffer implementations

As described in https://storage.googleapis.com/deepmind-media/dqn/DQNNaturePaper.pdf.

Parameters

- capacity (int) capacity in terms of number of transitions
- num_steps (int) Number of timesteps per stored transition (for N-step updates)

```
class pfrl.replay_buffers.PrioritizedReplayBuffer (capacity=None, al-pha=0.6, beta0=0.4, betasteps=200000.0, eps=0.01, normalize\_by\_max=True, er-ror\_min=0, error\_max=1, num\_steps=1)
```

Stochastic Prioritization

https://arxiv.org/pdf/1511.05952.pdf Section 3.3 proportional prioritization

- capacity (int) capacity in terms of number of transitions
- **alpha** (float) Exponent of errors to compute probabilities to sample
- beta0 (float) Initial value of beta
- betasteps (int) Steps to anneal beta to 1
- **eps** (float) To revisit a step after its error becomes near zero
- normalize_by_max (bool) Method to normalize weights. 'batch' or True (default): divide by the maximum weight in the sampled batch. 'memory': divide by the maximum weight in the memory. False: do not normalize

```
class pfrl.replay_buffers.PrioritizedEpisodicReplayBuffer(capacity=None,
                                                                                           al-
                                                                         pha = 0.6,
                                                                                    beta0 = 0.4.
                                                                         betasteps=200000.0,
                                                                         eps=1e-08,
                                                                                      normal-
                                                                         ize_by_max=True, de-
                                                                         fault priority func=None,
                                                                         uniform ratio=0,
                                                                         wait_priority_after_sampling=True,
                                                                         re-
                                                                         turn_sample_weights=True,
                                                                         error_min=None,
                                                                         ror max=None)
class pfrl.replay_buffers.PersistentReplayBuffer(dirname, capacity, *, ancestor=None,
                                                                              distributed=False,
                                                              logger=None,
                                                             group=None)
```

Experience replay buffer that are saved to disk storage

ReplayBuffer is used to store sampled experience data, but the data is stored in DRAM memory and removed after program termination. This class add persistence to ReplayBuffer, so that the learning process can be restarted from a previously saved replay data.

Parameters

- **dirname** (str) Directory name where the buffer data is saved. Please note that it tries to load data from it as well. Also, it would be important to note that it can't be used with ancestor.
- capacity (int) Capacity in terms of number of transitions
- **ancestor** (*str*) Path to pre-generated replay buffer. The *ancestor* directory is used to load/save, instead of *dirname*.
- logger logger object
- **distributed** (bool) Use a distributed version for the underlying persistent queue class. You need the private package *pfrlmn* to use this option.
- **group** *torch.distributed* group object. Only used when *distributed=True* and pfrlmn package is available

Note: Contrary to the original <code>ReplayBuffer</code> implementation, state and <code>next_state</code>, action and <code>next_action</code> are pickled and stored as different objects even they point to the same object. This may lead to inefficient usage of storage space, but it is recommended to buy more storage - hardware is sometimes cheaper than software.

 ${\bf Episodic\ version\ of\ \textit{PersistentReplayBuffer}}$

Parameters

- dirname (str) Directory name where the buffer data is saved. This cannot be used with ancestor
- capacity (int) Capacity in terms of number of transitions

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- **ancestor** (*str*) Path to pre-generated replay buffer. The *ancestor* directory is used to load/save, instead of *dirname*.
- logger logger object
- **distributed** (bool) Use a distributed version for the underlying persistent queue class. You need the private package *pfrlmn* to use this option.
- **group** *torch.distributed* group object. Only used when *distributed=True* and pfrlmn package is available

Note: Current implementation is inefficient, as episodic memory and memory data shares the almost same data in *EpisodicReplayBuffer* by reference but shows different data structure. Otherwise, persistent version of them does not share the data between them but backing file structure is separated.

$\mathsf{CHAPTER}\,3$

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