Joint prediction via imitation learning



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Joint Prediction Haiku

A joint prediction Across a single input Loss measured jointly



An analogy from playing Mario From Mario Al competition 2009

Input:



Output: Jump in {0,1} Right in {0,1} Left in {0,1} Speed in {0,1}

High level goal: Watch an expert play and learn to mimic her behavior

Vanilla supervised learning

I. Collect trajectories from expert π^*

Trajectory = sequence of state/action pairs over time

*][- - (

- States are represented as feature vectors
 - Incorporates current "observations" ...
 - ... and any past decisions
- 2. Store as dataset $\mathbf{D} = \{ (s, \pi^*(s)) | s \sim \pi^* \}$
- 3. Train classifier $\mathbf{\pi}$ on \mathbf{D}
- Let π play the game!

Training (expert)



Video credit: Stéphane Ross, Geoff Gordon and Drew Bagnell

Test-time execution (classifier)



Video credit: Stéphane Ross, Geoff Gordon and Drew Bagnell

What's the (biggest) failure mode?

- The expert never gets stuck next to pipes
- => Classifier doesn't learn to recover!



Imitation learning: DAgger

- I. Collect trajectories from expert π^*
- 2. Dataset $D_0 = \{ (s, \pi^*(s)) | s \sim \pi^* \}$
- 3. Train π_1 on D_0
- 4. Collect new trajectories from π_1
 - But let the expert steer!
- 5. Dataset $D_{I} = \{ (s, \pi^{*}(s)) | s \sim \pi_{I} \}$
- 6. Train π_2 on $D_0 \cup D_1$
- In general:
 - $D_n = \{ (s, \pi^*(s)) | s \sim \pi_n \}$
 - Train π_n on $U_{i \le n} D_i$

If N = T log T, $L(\pi_n) < T \epsilon_N + O(1)$ for some n

Test-time execution (DAgger)



Video credit: Stéphane Ross, Geoff Gordon and Drew Bagnell

What's the biggest failure mode?

- Classifier only sees "right" versus "not-right"
 - No notion of "better" or "worse"
 - No "partial credit"
 - Must have a single "target" answer



Joint prediction via learning to search



Learning to search

I.Generate an initial trajectory using a rollin policy



- 2.Foreach state R on that trajectory:
 - a) Foreach possible action *a* (one-step deviations)
 - i. Take that action
 - ii. Complete this trajectory using a rollout policy
 - iii.Obtain a final loss
 - b)Generate a cost-sensitive classification example: ($\Phi(R)$, $\langle c_a \rangle_{a \in A}$)

Choosing the rollin/rollo

- Three basic options:
 - The currently learned policy ("learned policy (
 - The reference/expert policy ("ref
 - A stochastic mixture of these

Note: if the reference policy is *optimal* then: In=Learn & Out=Ref is also a good choice

Out In	Ref	IX.	Learn
Ref	Inconsistent One-step fail	nconsistent	Inconsistent
Learn	One-step fail	Good	Really hard

Sanity check: which of these is closest to DAgger?

From Mario back to POS tagging



- The oracle (reference) policy gives the true label for the corresponding word
- Sanity check: why/when is this optimal?

Optimal policies

- Given:
 - Training input x
 - State R
 - Loss function



- Return the action a that:
 - (If all future actions are taken optimally)
 - Minimizes the corresponding loss

Optimal policies for harder problems

- Consider word-based machine translation
- You want to write
- But what does the optimal policy do?
- F: Marie programme l'ordinateur
- E: Mary programs the computer

State R: Mary _____ State R': The computer ____ State R'': Aardvarks _____

```
F, ref = input
E = [ <s> ]
i = 1
cov = \{\}
while |cov| != |F|:
  a = predict(cov, ???)
  e = predict(F_{a}, ???)
  cov[a] = true
  E.push(e)
  i += 1
loss( 1-BLEU(E, ref) )
return E
```

How can you do this for Mario? Input:



Output:

Jump in {0,1} Right in $\{0,1\}$ Left in $\{0,1\}$ Speed in $\{0,1\}$

Reference policy is constructed on-the-fly: At each state, execute a depth-4 BFS At each of the 64k leaves, evaluate Choose initial action that leads to local optimum

Key concepts and commentary

- Rollin / rollout / one-step deviations
- Reference policy / optimal policy
- Joint loss
- Tips:
 - Defining a good reference can be tricky:
 - If optimal, do: in=learn, out=ref|none
 - If suboptimal, do: in=learn, out=mix
 - Can only learn to avoid compounding errors given the right features

Coming up next....

- Instantiating these ideas in vw
- During the break, please:

git clone git@github.com:JohnLangford/vowpal_wabbit.git
make
make python
cd python
python test.py
python test_search.py

- And ask us any questions you might have!
- When we return, we'll build some predictors!

A short reading list

- DAgger (imitation learning from oracle): A reduction of imitation learning and structured prediction to no-regret online learning Ross, Gordon & Bagnell, AlStats 2011
- AggreVaTe (roughly "DAgger with rollouts") Reinforcement and imitation learning via interactive no-regret learning Ross & Bagnell, arXiv:1406.5979
- LOLS (analysis of rollin/rollout, lower bounds, suboptimal reference) Learning to search better than your teacher Chang, Krishnamurthy, Agarwal, Daumé III & Langford, ICML 2015
- Imperative learning to search (programming framework, sequence labeling results) Efficient programmable learning to search Chang, Daumé III, Langford & Ross, arXiv:1406.1837
- State of the art dependency parsing in ~300 lines of code Learning to search for dependencies Chang, He, Daumé III & Langford, arXiv:1503.05615
- Efficiently computing an optimal policy for shift-reduce dependency parsing A tabular method for dynamic oracles in transition-based parsing Goldberg, Sartorio & Satta, TACL 2014