



Action-Gap Phenomenon in Reinforcement Learning

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Easy choice! Even if we don't know the exact quality (value) of each choice (action)

VS.







VS.

Not a big deal if we choose the wrong one!

- **Setup:** Finite-action discounted MDP with general state space.
- Question: An estimate \hat{Q} of the optimal Q^* is given. What is the performance loss of following the greedy policy with respect to \hat{Q} (i.e., $\|Q^* Q^{\hat{\pi}(\cdot;\hat{Q})}\|_{1,\rho}$)?
- **Answer Part I:** It depends on the distribution of the action-gap function $\mathbf{g}_{Q^*}(x) \triangleq |Q^*(x,1) Q^*(x,2)|$ (action-gap regularity).
- **Answer Part II:** Favourable action-gap regularity implies faster convergence rate.
 - Simplified result:

$$\left\| Q^* - Q^{\hat{\pi}(\cdot;\hat{Q})} \right\|_{\infty} \le c \left\| \hat{Q} - Q^* \right\|_{\infty}^{1+\zeta} \qquad (\zeta \ge 0)$$

- Interesting similarity with the low-noise (or margin) condition in classification problems.