Conservative Dual Policy Optimization for Efficient Model-Based Reinforcement Learning

Anonymous Author(s)
Affiliation
Address
email

Abstract

Provably efficient Model-Based Reinforcement Learning (MBRL) based on optimism or posterior sampling (PSRL) is ensured to attain the global optimality asymptotically by introducing complexity measure of the model class. However, the complexity might grow exponentially for even the simplest nonlinear models, where global convergence is impossible within finite iterations. When the model suffers a large generalization error, which is quantitatively measured by the model complexity, the uncertainty can be large. The sampled model that current policy is greedily optimized upon will thus be unsettled, resulting in aggressive policy updates and over-exploration. In this work, we propose *Conservative Dual Policy Optimization* (CDPO) that involves a *Referential Update* and a *Conservative Update*. The policy is first optimized under a reference model, which imitates the mechanism of PSRL while offering more stability. A conservative range of randomness is guaranteed by maximizing the expectation of model value. Without harmful sampling procedures, CDPO can still achieve the same regret as PSRL. More importantly, CDPO enjoys monotonic policy improvement and global optimality simultaneously. Empirical results also demonstrate the superiority of CDPO.

1 Introduction

Model-Based Reinforcement Learning (MBRL) involves acquiring a model by interacting with the environment and learning to make the optimal decision using the model [48, 28]. MBRL is appealing due to its significantly reduced sample complexity compared to its model-free counterparts. However, greedy model exploitation that assumes the model is sufficiently accurate lacks guarantees for global optimality. The policies can be suboptimal and get stuck at local maxima even in simple tasks [9].

As such, several provably-efficient MBRL algorithms have been proposed. Based on the principle of *optimism in the face of uncertainty* (OFU) [49, 43, 9], OFU-RL achieves the global optimality by ensuring that the optimistically biased value is close to the real value in the long run. Based on Thompson Sampling [54], Posterior Sampling RL (PSRL) [50, 37, 38] explores by greedily optimizing the policy in an MDP which is sampled from the posterior distribution over MDPs. Beyond finite MDPs, to obtain a general bound that permits sample efficiency in various cases, we need to introduce additional complexity measure. For example, [43, 38] provide an $\widetilde{O}(\sqrt{d_E T})$ regret for both OFU and PSRL with eluder dimension d_E capturing how effectively the model generalizes. However, it is recently shown [11, 29] that the eluder dimension for even the simplest nonlinear models cannot be polynomially bounded. The effectiveness of the algorithms will thus be crippled.

The underlying reasons for such ineffectiveness are the aggressive policy updates and the over-exploration issue. Specifically, when a nonlinear model is used to fit complex transition functions, its generalizability will be poor compared to simple linear problems. If a random model is selected from the large hypothesis, e.g., optimistically chosen or sampled from posterior, it is "unsettled".

Submitted to 36th Conference on Neural Information Processing Systems (NeurIPS 2022). Do not distribute.

In other words, the selected model can change dramatically between successive iterations. Policy updates under this model will also be aggressive and thus causing value degradation. What's worse, large epistemic uncertainty results in an unrealistically model, which drives agents for uninformative exploration. An exploration step can only eliminate an exponentially small portion of the hypothesis.

In this work, we present *Conservative Dual Policy Optimization* (CDPO), a simple yet provable MBRL algorithm. As the sampling process in PSRL harms policy updates due to the unsettled model during training, we propose the *Referential Update* that greedily optimizes an intermediate policy under a *reference model*. It mimics the sampling-optimization procedure in PSRL, but offers more stability since we are free to set a steady reference model. We show that even without a sampling procedure, CDPO can match the expected regret of PSRL up to constant factors for any proper reference model, e.g., the least squares estimate where the confidence set is centered at. The *Conservative Update* step then follows to encourage exploration within a reasonable range. Specifically, the objective of a reactive policy is to maximize the *expectation* of model value, instead of a single model's value. These two steps are performed in an iterative manner in CDPO.

Theoretically, we show the statistical equivalence between CDPO and PSRL with the same order of expected regret. Additionally, we give the iterative policy improvement bound of CDPO, which guarantees monotonic improvement under mild conditions. We also establish the sublinear regret of CDPO, which permits its global optimality equipped with any model function class that has bounded complexity measure. To our knowledge, the proposed framework is the first that *simultaneously* enjoys global optimality and iterative policy improvement. Experimental results verify the existence of the over-exploration issue, and demonstrate the practical benefit of CDPO.

2 Background

2.1 Model-Based Reinforcement Learning

We consider the problem of learning to optimize an infinite-horizon γ-discounted Markov Decision Process (MDP) over repeated episodes of interaction. Denote the state space and action space as $\mathcal{S}$ and $\mathcal{A}$, respectively. When taking action $a \in \mathcal{A}$ at state $s \in \mathcal{S}$, the agent receives reward $r(s, a)$ and the environment transits into a new state according to probability $s' \sim f^*(\cdot|s, a)$. Here, f^* is a dirac measure for deterministic dynamics and is a probability distribution for probabilistic dynamics.

In model-based RL, the true dynamical model f^* is unknown and needs to be learned using the collected data through episodic (or iterative) interaction. The history data up to iteration t then forms $\mathcal{H}_t = \{\{s_{h,i}, a_{h,i}, s_{h+1,i}\}_{h=0}^{H-1}\}_{i=1}^{t-1}$, where H is the actual timesteps agents run in an episode. The posterior distribution of the dynamics model is estimated as $\phi(\cdot|\mathcal{H}_t)$. Alternatively, the frequentist model of the mean and uncertainty can also be estimated. Specifically, consider the model function class $\mathcal{F} = \{f : \mathcal{S} \times \mathcal{A} \to \mathcal{S}\}$ with size $|\mathcal{F}|$, which contains the real model $f^* \in \mathcal{F}$. The confidence set (or model hypothesis set) $\mathcal{F}_t \subset \mathcal{F}$ is introduced to represent the range of dynamics that is statistically plausible [43, 38, 9]. To ensure that $f^* \in \mathcal{F}_t$ with high probability, one way is to construct the confidence set as $\mathcal{F}_t := \{f \in \mathcal{F} \,|\, \|f - \widehat{f}_t^{LS}\|_{2,E_t} \leq \sqrt{\beta_t}\}$. Here, β_t is an appropriately chosen confidence parameter (via concentration inequality), the cumulative empirical 2-norm is defined by $\|g\|_{2,E_t}^2 := \sum_{i=1}^{t-1} \|g(x_i)\|_2^2$. The least squares estimate is

$$\widehat{f}_t^{LS} := \operatorname*{argmin}_{f \in \mathcal{F}} \sum_{(s,a,s') \in \mathcal{H}_t} \|f(s, a) - s'\|_2^2. \tag{2.1}$$

Denote the state and state-action value function associated with π on model f by $V_\pi^f : \mathcal{S} \to \mathbb{R}$ and $Q_\pi^f : \mathcal{S} \times \mathcal{A} \to \mathbb{R}$, respectively, which are defined as

$$V_\pi^f(s) = \mathbb{E}\left[\sum_{h=0}^{\infty} \gamma^h r(s_h, a_h) \,\middle|\, s_0 = s, \pi, f\right], \; Q_\pi^f(s, a) = \mathbb{E}\left[\sum_{h=0}^{\infty} \gamma^h r(s_h, a_h) \,\middle|\, s_0 = s, a_0 = a, \pi, f\right].$$

The objective of RL is to learn a policy $\pi^* = \operatorname{argmax}_\pi J(\pi)$ that maximizes the expected return $J(\pi)$. Denote the initial state distribution as ζ. Under policy π, the state visitation measure $\nu_\pi(s)$ over $\mathcal{S}$ and the state-action visitation measure $\rho_\pi(s, a)$ over $\mathcal{S} \times \mathcal{A}$ in the true MDP are defined as

$$\nu_\pi(s) = (1 - \gamma) \cdot \sum_{h=0}^{\infty} \gamma^h \cdot \mathbb{P}(s_h = s), \quad \rho_\pi(s, a) = (1 - \gamma) \cdot \sum_{h=0}^{\infty} \gamma^h \cdot \mathbb{P}(s_h = s, a_h = a), \tag{2.2}$$

where $s_0 \sim \zeta$, $a_h \sim \pi(\cdot|s_h)$ and $s_{h+1} \sim f^*(\cdot|s_h, a_h)$. The objective $J(\pi)$ is then

$$J(\pi) = \mathbb{E}_{s_0\sim\zeta}[V_\pi^{f^*}(s_0)] = \mathbb{E}_{(s,a)\sim\rho_\pi}[r(s,a)] \tag{2.3}$$

2.2 Cumulative Regret and Asymptotic Optimality

A common criterion to evaluate RL algorithms is the cumulative regret, defined as the cumulative performance discrepancy between policy π_t at each iteration t and the optimal policy π^* over the run of the algorithm. The (cumulative) regret up to iteration T is defined as:

$$\mathrm{Regret}(T, \pi, f^*) := \sum_{t=1}^{T} \mathfrak{R}_t, \tag{2.4}$$

where $\mathfrak{R}_t$ denotes the regret over iteration t, defined as the performance discrepancy under $\nu(s)$:

$$\mathfrak{R}_t := \int_{s\in\mathcal{S}} \nu(s)(V_{\pi^*}^{f^*}(s) - V_{\pi_t}^{f^*}(s)). \tag{2.5}$$

In the Bayesian view, the model f^*, the learning policy π and the regret are random variables that must be learned from the gathered data. The Bayesian expected regret is defined as:

$$\mathrm{BayesRegret}(T, \pi, \phi) := \mathbb{E}\left[\mathrm{Regret}(T, \pi, f^*) \mid f^* \sim \phi\right]. \tag{2.6}$$

One way to prove the asymptotic optimality is to show that the (expected) regret is sublinear in T, so that π_t converges to π^* within sufficient iterations. To obtain the regret bound, the *width of confidence set* $\omega_t(s,a)$ is introduced to represent the maximum deviation between any two members in $\mathcal{F}_t$:

$$\omega_t(s,a) = \sup_{\underline{f},\overline{f}\sim\mathcal{F}_t} \|\overline{f}(s,a) - \underline{f}(s,a)\|_2. \tag{2.7}$$

3 Provable Model-Based Reinforcement Learning

In this section, we analyze the central ideas and limitations of greedy algorithms as well as two popular theoretically justified frameworks: optimistic algorithms and posterior sampling algorithms.

Greedy Model Exploitation. Before introducing provable algorithms, we first analyze greedy model-based algorithms. In this framework, the agent takes actions assuming that the fitted model sufficiently accurately resembles the real MDP. Algorithms that lie in this category can be roughly divided into two groups: model-based planning and model-augmented policy optimization. For instance, Dyna agents [53, 17, 15] optimize policies using model-free learners with model-generated data. The model can also be exploited in first-order gradient estimators [16, 10, 8] or value expansion [13, 5]. On the other hand, model-based planning, or model-predictive control (MPC) [35, 36], directly generates optimal action sequences under the model in a receding horizon fashion.

However, greedily exploiting the model without *deep exploration* [40] will lead to suboptimal performance. The resulting policy can suffer from premature convergence, leaving the potentially high-reward region unexplored. Since the transition data is generated by the agent taking actions in the real MDP, the dual effect [3, 24] that current action influences *both* the next state and the model uncertainty is not considered by greedy model-based algorithms.

Optimism in the Face of Uncertainty. A common provable exploration mechanism is to adopt the principle of *optimism in the face of uncertainty* (OFU) [49, 43, 9]. With OFU, the agent assigns to its policy an optimistically biased estimate of virtual value by *jointly* optimizing over the policies and models inside the confidence set $\mathcal{F}_t$. At iteration t, the OFU-RL policy π_t is defined as:

$$\pi_t = \operatorname*{argmax}_{\pi} \max_{f_t\in\mathcal{F}_t} V_\pi^{f_t}. \tag{3.1}$$

Most asymptotic analyses of optimistic RL algorithms can be abstracted as showing two properties: the virtual value V_π^f is sufficiently high, and it is close to the real value $V_\pi^{f^*}$ in the long run. However, in complex environments where the generalizability of nonlinear models is limited, large epistemic uncertainty will result in an unrealistically large optimistic return that drives agents for uninformative

exploration. What's worse, such suboptimal exploration steps eliminate only a small portion of the model hypothesis [11], leading to a slow converging process and suboptimal practical performance.

Posterior Sampling Reinforcement Learning. An alternative exploration mechanism is based on *Thompson Sampling* (TS) [54, 45], which involves selecting the maximizing action from a statistically plausibly set of action values. These values can be associated with the MDP sampled from its posterior distribution, thus giving its name *posterior sampling for reinforcement learning* (PSRL) [50, 37, 38]. The algorithm begins with a prior distribution of f^*. At each iteration t, a model f_t is sampled from the posterior $\phi(\cdot|\mathcal{H}_t)$, and π_t is updated to be optimal under f_t:

$$f_t \sim \phi(\cdot|\mathcal{H}_t),\ \pi_t = \operatorname*{argmax}_{\pi} V_{\pi}^{f_t}. \tag{3.2}$$

The insight is to keep away from actions that are unlikely to be optimal in the real MDP. Exploration is guaranteed by the randomness in the sampling procedure. Unfortunately, executing actions that are optimally associated with a single sampled model can cause similar over-exploration issues [45, 44]. Specifically, an imperfect model sampled from the large hypothesis can cause aggressive policy updates and value degradation between successive iterations. The suboptimality degree of the resulting policies depends on the epistemic model uncertainty. Besides, executing π_t is not intended to offer performance improvement for follow-up policy learning, but only to narrow down the model uncertainty. However, this elimination procedure will be slow when the model suffers a large generalization error, which is quantitatively formulated in the model complexity measure below.

Complexity Measure and Generalization Bounds. In RL, we seek to have the sample complexity for finding a near-optimal policy or estimating an accurate value function. When given access to a generative model (i.e., an abstract sampling model) in finite MDPs, it is known that the (minimax) number of transitions the agent needs to observe can be sublinear in the model size, i.e. smaller than $O(|\mathcal{S}|^2|\mathcal{A}|)$. Beyond finite MDPs where the number of states is large (or countably or uncountably infinite), we are interested in the learnability or generalization of RL. Unfortunately, it is impossible for agnostic reinforcement learning that finds the best hypothesis in some given policy, value, or model hypothesis class: the number of needed samples depends exponentially on the problem horizon [21]. Despite of the structural assumptions, e.g. linear MDPs [58, 19, 57] or low-rank MDPs [18, 33], we focus on the generalization bounds that can cover various cases. This can be done with additional complexity measure, e.g. eluder dimension [43], witness rank [52], or bilinear rank [12].

By introducing the eluder dimension, previous work [38, 39] gives sublinear regret for both OFU-RL and PSRL. Intuitively, the eluder dimension captures how effectively the model learned from the observed data can extrapolate to future data (c.f. Definition 5.5), and permits sample efficiency in various (linear) cases. Nevertheless, it is shown in [11, 29] that even the simplest nonlinear models, e.g., one-layer neural networks, do not have polynomially-bounded eluder dimension (at least exponential in dimension, c.f. Appendix C). In other words, additional complexity is hidden in the eluder dimension, which is the underlying reason for the over-exploration issue.

4 Conservative Dual Policy Optimization

When using nonlinear models, e.g. neural networks, the over-exploration issue causes unfavorable performance in practice, in terms of slow convergence and suboptimal asymptotic values. To tackle this challenge, the key is to abandon the sampling process and have guarantees *during* training.

In this regard, we propose *Conservative Dual Policy Optimization* (CDPO) that is simple yet provably efficient. By optimizing the policy following two successive update procedures iteratively, CDPO simultaneously enjoys monotonic policy value improvement and global optimality properties.

4.1 CDPO Framework

To begin with, consider the problem of maximizing the expected value, $\pi_t = \operatorname{argmax}_{\pi} \mathbb{E}[V_{\pi}^{f^*} \mid \mathcal{H}_t]$, where $\mathbb{E}[V^{f^*} \mid \mathcal{H}_t]$ denotes the expected values over the posterior. Obviously, we have the expected value improvement guarantee $\mathbb{E}[V_{\pi_t}^{f^*} \mid \mathcal{H}_t] \geq \mathbb{E}[V_{\pi_{t-1}}^{f^*} \mid \mathcal{H}_t]$. We can also perform expected value maximization in a trust-region to guarantee iterative improvement under any f^*. However, such updates will lose the desired global convergence guarantee and may get stuck at local maxima even with linear models. For this reason, we propose a dual procedure of policy optimization.

Referential Update. The first update step returns an intermediate policy, denoted as q_t. This step is a greedy one in the sense that q_t is optimal with respect to the value of a *single* model $\widetilde{f}_t$, which we call a *reference model*. Selecting a reference model and optimizing a policy w.r.t. it imitates the sampling-optimization procedure of PSRL. We will show in Section 5.1 that if we pose the constraint $\widetilde{f}_t \in \mathcal{F}_t$, then CDPO achieves the same expected regret as PSRL, which implies global optimality.

More importantly, policy optimization under $\widetilde{f}_t$ is more stable and can avoid the over-exploration issue in PSRL since we are free to set it as a steady reference between successive iterations. For example, we fix the reference model $\widetilde{f}_t$ as the least squares estimate $\widehat{f}_t^{LS}$ defined in (2.1), instead of a random model *sampled* from the large hypothesis that causes aggressive policy update. This gives us:

$$\text{Referential Update (with LS Reference):} \qquad q_t = \operatorname*{argmax}_q V_q^{\widehat{f}_t^{LS}}. \tag{4.1}$$

Constrained Conservative Update. The conservative update then follows as the second stage of CDPO, which takes input q_t and returns the reactive policy π_{t+1}:

$$\text{Conservative Update: } \pi_t = \operatorname*{argmax}_\pi \mathbb{E}\left[V_\pi^{f_t} \,\middle|\, \mathcal{H}_t\right], \text{ s.t. } \mathbb{E}_{s\sim\nu_{q_t}}\left[D_{\text{TV}}\left(\pi_t(\cdot|s), q_t(\cdot|s)\right)\right] \le \eta, \tag{4.2}$$

where $D_{\text{TV}}(\cdot,\cdot)$ stands for the total variation distance and η is the hyperparameter that characterizes the trust-region constraint and controls the degree of exploration.

Compared with OFU-RL and PSRL, the above exploration and policy updates are conservative since the policy maximizes the *expectation* of the model value, instead of a *single* model's value (i.e. the optimistic model in OFU-RL and the sampled model in PSRL). The conservative update (4.2) avoids the pitfalls when the optimistic model or the posterior sampled model suffers large bias, which leads to aggressive policy update and over-exploration during training. Notably, the term *conservative* in our work differs from previous use, e.g. Conservative Policy Iteration [20, 46]. While the latter refers to policy updates with constraints, ours is to emphasize the conservative range of randomness and the reduction of unnecessary over-exploration by shelving the sampling process.

4.2 Practical Algorithm

The pseudocode of CDPO is in Alg. 1. The model-based solver $\texttt{MBPO}(\pi, f, \mathcal{J})$ outputs the policy (q_t or π_t) that optimizes the objective $\mathcal{J}$ with access to model f. Several different types of solvers can be leveraged, e.g., model-augmented model-free policy optimization such as Dyna [53], model-based reparameterization gradient [16, 8], or model-predictive control [56]. Details of different optimization choices can be found in Appendix E. In experiments, we use Dyna and MPC solvers .

Algorithm 1 Practical CDPO Algorithm

Input: Prior ϕ, model-based policy optimization solver $\texttt{MBPO}(\pi, f, \mathcal{J})$.

for iteration $t = 1, ..., T$ **do**
  $q_t \leftarrow \texttt{MBPO}(\cdot, \widehat{f}_t^{LS}, (4.1))$
  Sample N models $\{f_{t,n}\}_{n=1}^N$ from ϕ
  $\pi_t \leftarrow \texttt{MBPO}(q_t, \{f_{t,n}\}_{n=1}^N, (4.2))$
  Execute π_t in the real MDP
  Update $\mathcal{H}_{t+1} = \mathcal{H}_t \cup \{s_{h,t}, a_{h,t}, s_{h+1,t}\}_h$
  Update $\widehat{f}_{t+1}^{LS}$ and ϕ
end for
return policy π_T

With Pinsker's inequality, the total variation constraint in (4.2) is replaced by the KL divergence [46, 1] in experiments. We follow previous work [30] to use neural network ensembles [9, 22] for model estimation and use calibrations [26, 9] for accurate uncertainty measure.

5 Analysis

In this section, we first show the statistical equivalence between CDPO and PSRL in terms of the same BayesRegret bound. Then we give the iterative policy value bound with monotonic improvement. Finally, we prove the global convergence of CDPO. The missing proofs can be found in the Appendix.

5.1 Statistical Equivalence between CDPO and PSRL

We begin our analysis by highlighting the connection between CDPO and PSRL with the following theorem, from which we also show the role of the dual update procedure and the reference model.

Theorem 5.1 (CDPO Matches PSRL in BayesRegret)**.** Let π^{PSRL} be the policy of any posterior sampling algorithm for reinforcement learning optimized by (3.2). If the BayesRegret bound of π^{PSRL} satisfies that for any $T > 0$, $\text{BayesRegret}(T, \pi^{\text{PSRL}}, \phi) \leq \mathcal{D}$, then for all $T > 0$, we have for the CDPO policy π^{CDPO} that $\text{BayesRegret}(T, \pi^{\text{CDPO}}, \phi) \leq 3\mathcal{D}$.

Sketch proof. We first sketch the general strategy in the PSRL analysis. Recall the definition of the Bayesian expected regret $\text{BayesRegret}(T, \pi, \phi) := \mathbb{E}[\sum_{t=1}^{T} \mathfrak{R}_t]$, where $\mathfrak{R}_t = V_{\pi^*}^{f^*} - V_{\pi_t}^{f^*}$. PSRL breaks down $\mathfrak{R}_t$ by adding and subtracting value $V_{\pi_{f_t}}^{f_t}$ of the *imagined* optimal policy π_{f_t} under a sampled model f_t, i.e. $\pi_{f_t} = \max_\pi V_\pi^{f_t}$.

$$\text{PSRL:} \qquad \mathfrak{R}_t = V_{\pi^*}^{f^*} - V_{\pi_t}^{f^*} = V_{\pi^*}^{f^*} - V_{\pi_{f_t}}^{f^*} = V_{\pi^*}^{f^*} - V_{\pi_{f_t}}^{f_t} + V_{\pi_{f_t}}^{f_t} - V_{\pi_{f_t}}^{f^*}, \tag{5.1}$$

where the second equality follows from the definition of the PSRL policy. PSRL then proceeds by $\mathbb{E}[V_{\pi^*}^{f^*} - V_{\pi_{f_t}}^{f_t}] = 0$. It can be shown by the law of total expectation and the posterior sampling lemma by noting that f^* and f_t are identically distributed conditioned upon $\mathcal{H}_t$. Then we obtain

$$\begin{aligned}\text{BayesRegret}(T, \pi^{\text{PSRL}}, \phi) &= \sum_{t=1}^{T} \mathbb{E}[V_{\pi_{f_t}}^{f_t} - V_{\pi_{f_t}}^{f^*}] \leq \gamma \sum_{t=1}^{T} \mathbb{E}\Big[\mathbb{E}_\rho\big[L\|f_t(s_h, a_h) - f^*(s_h, a_h)\|_2\big]\Big] \\ &\leq \gamma \frac{L}{1 - 4\delta} \sum_{t=1}^{T} \mathbb{E}[\omega_t] + 4\gamma\delta T \leq \mathcal{D},\end{aligned} \tag{5.2}$$

where the first inequality follows from the simulation lemma under the L-Lipschitz value assumption [38]. The second inequality follows from the definition of ω_t in (2.7) and the construction of confidence set such that $\mathbb{P}(f^* \in \bigcap \mathcal{F}_t) \geq 1 - 2\delta$ and $\mathbb{P}(f_t \in \bigcap \mathcal{F}_t, f^* \in \bigcap \mathcal{F}_t) \geq 1 - 4\delta$ via a union bound. As more data is collected, the model uncertainty is reduced and the sum of confidence set width ω_t will be sublinear in T (c.f. Lemma B.4 and B.5), indicating sublinear regret.

When it comes to CDPO, we decompose the regret as

$$\text{CDPO:} \qquad \mathfrak{R}_t = V_{\pi^*}^{f^*} - V_{\pi_t}^{f^*} = V_{\pi^*}^{f^*} - V_{\pi_{f_t}}^{f_t} + V_{\pi_{f_t}}^{f_t} - V_{\pi_t}^{f_t} + V_{\pi_t}^{f_t} - V_{\pi_t}^{f^*}, \tag{5.3}$$

where the CDPO policy π_t is defined in (4.2). Since $\mathbb{E}[V_{\pi^*}^{f^*} - V_{\pi_{f_t}}^{f_t}] = 0$, we have

$$\begin{aligned}\text{BayesRegret}(T, \pi^{\text{CDPO}}, \phi) &= \sum_{t=1}^{T} \mathbb{E}[V_{\pi_{f_t}}^{f_t} - V_{\pi_t}^{f_t} + V_{\pi_t}^{f_t} - V_{\pi_t}^{f^*}] \\ &\leq \sum_{t=1}^{T} \mathbb{E}[V_{\pi_{f_t}}^{f_t} - V_{\pi_{f_t}}^{\widetilde{f}_t} + V_{q_t}^{\widetilde{f}_t} - V_{q_t}^{f_t} + V_{\pi_t}^{f_t} - V_{\pi_t}^{f^*}] \leq \frac{L}{1 - 4\delta} \sum_{t=1}^{T} 3\mathbb{E}[\omega_t] + 8\gamma\delta T \leq 3\mathcal{D},\end{aligned} \tag{5.4}$$

where the first inequality follows from the optimality of q_t and π_t, i.e., $V_{\pi_{f_t}}^{\widetilde{f}_t} \leq V_{q_t}^{\widetilde{f}_t}$ for any π_{f_t} and $V_{\pi_t}^{f_t} \geq V_{q_t}^{f_t}$. The $8\delta T$ term is introduced since $\widetilde{f}_t \in \mathcal{F}_t$ and $\mathbb{P}(f_t \in \bigcap \mathcal{F}_t, \widetilde{f}_t \in \bigcap \mathcal{F}_t) \geq 1 - 2\delta$. □

Theorem 5.1 indicates that although CDPO performs conservative updates and abandons the sampling process, it matches the statistical efficiency of PSRL up to constant factors.

The importance of the reference model and the dual procedure is also reflected in the proof. The referential update builds the bridge between $V_{\pi_{f_t}}^{f_t}$ and $V_{\pi_t}^{f_t}$. Policy optimization under the reference model mimics the sampling-optimization of PSRL. However, more stability is offered when the reference is steady, e.g., the least squares estimate we use. We will formalize this idea below.

5.2 CDPO Policy Iterative Improvement

One motivation of the conservative update is that it maximizes (so improves) the expected value over the posterior. In this section, we are interested in the policy value improvement under any unknown f^*. Namely, we seek to have the iterative improvement bound $J(\pi_t) - J(\pi_{t-1})$, where the true objective J is defined in (2.3).

We impose the following regularity condition on the underlying MDP transition.

Assumption 5.2 (Regularity Condition on MDP Transition)**.** Assume that the MDP transition function $f^* : \mathcal{S} \times \mathcal{A} \to \mathcal{S}$ is with additive σ-sub-Gaussian noise and bounded norm, i.e., $\|s\|_2 \leq C$.

Theorem 5.3 (Policy Iterative Improvement)**.** Suppose we have $\|\widetilde{f}(\cdot,\cdot)\| \leq C$ for $\widetilde{f} \in \mathcal{F}$ where the model class $\mathcal{F}$ is finite. Define $\iota := \max_{s,a} |A_\pi^{f^*}(s,a)|$, where $A_\pi^{f^*}$ is the advantage function defined as $A_\pi^{f^*}(s,a) := Q_\pi^{f^*}(s,a) - V_\pi^{f^*}(s)$. With probability at least $1-\delta$, the policy improvement between successive iterations is bounded by

$$J(\pi_t) - J(\pi_{t-1}) \geq \Delta(t) - \frac{22\gamma C^2 \ln(|\mathcal{F}|/\delta)}{(1-\gamma)H} - \frac{4\eta\iota}{1-\gamma}, \tag{5.5}$$

where $\Delta(t) := \mathbb{E}_{s\sim\zeta}\big[V_{q_t}^{\widetilde{f}_t}(s) - V_{q_{t-1}}^{\widetilde{f}_t}(s)\big]$ is non-negative due to the greediness of q_t.

The above theorem provides the iterative improvement bound following the CDPO algorithm. When H is large enough, the policy value improvement is at least $\Delta(t)$ by choosing a properly small η.

Specifically, the first term $\Delta(t)$ characterizes the policy improvement brought by the greedy exploitation in (4.1), and $\Delta(t) \geq 0$ since q_t is optimal under $\widetilde{f}_t$. The second term in (5.5) accounts for the generalization error of least square methods. Specifically, model $\widetilde{f}_t = \widehat{f}_t^{LS} \in \mathcal{F}_t$ is trained to fit the history samples. However, we seek to have the model error bound over the state-action visitation measure, which requires the deviation from the empirical mean to its expectation using Bernstein's inequality and union bound. This term will approach 0 with a long length H of the sampling path, which in the ideal case should be set to ∞ since the MDP is infinite-horizon. Finally, the trust-region constraint in (4.2) brings the $4\eta\alpha/(1-\gamma)$ term, which reduces to zero if η is small. It makes intuitive sense as η controls the degree of conservative exploration.

5.3 Global Optimality of CDPO

We now analyze the global optimality of CDPO by studying its expected regret. As discussed in Section 3, agnostic reinforcement learning is impossible. Without structural assumptions, additional complexity measure is required for a generalization bound beyond finite settings. For this reason, we adopt the notation of *eluder dimension* [43, 38], defined as follows.

Definition 5.4 ($(\mathcal{F},\varepsilon)$-Dependence)**.** If we say $(s,a) \in \mathcal{S}\times\mathcal{A}$ is $(\mathcal{F},\varepsilon)$-dependent on $\{(s_i,a_i)\}_{i=1}^n \subseteq \mathcal{S}\times\mathcal{A}$, then

$$\forall f_1, f_2 \in \mathcal{F}, \sum_{i=1}^n \big\|f_1(s_i,a_i) - f_2(s_i,a_i)\big\|_2^2 \leq \varepsilon^2 \Rightarrow \big\|f_1(s,a) - f_2(s,a)\big\|_2 \leq \varepsilon.$$

Conversely, $(s,a) \in \mathcal{S}\times\mathcal{A}$ is $(\mathcal{F},\varepsilon)$-independent of $\{(s_i,a_i)\}_{i=1}^n$ if and only if it does not satisfy the definition for dependence.

Definition 5.5 (Eluder Dimension)**.** The eluder dimension $dim_E(\mathcal{F},\varepsilon)$ is the length of the longest possible sequence of elements in $\mathcal{S}\times\mathcal{A}$ such that for some $\varepsilon' \geq \varepsilon$, every element is $(\mathcal{F},\varepsilon')$-independent of its predecessors.

We make the regularity condition on the Lipschitz continuity of the value function.

Assumption 5.6 (Lipschitz Continuous Value)**.** At iteration t, the value function $V_\pi^{f_t}$ is Lipschitz continuous in the sense that $|V_\pi^{f_t}(s_1) - V_\pi^{f_t}(s_2)| \leq L_t\|s_1 - s_2\|_2$.

Notably, Assumption 5.6 holds under certain regularity conditions of the MDP, e.g. when the transition and rewards are Lipschitz continuous [4, 41]. Under this assumption, many RL settings can be satisfied [11], e.g., nonlinear models with stochastic Lipschitz policies and Lipschitz reward models, and thus is adopted by various model-based RL work [31, 6, 11].

We now study the global optimality of CDPO by the following expected regret theorem.

Theorem 5.7 (Expected Regret of CDPO)**.** Let $N(\mathcal{F},\alpha,\|\cdot\|_2)$ be the α-covering number of $\mathcal{F}$. Denote $d_E := \dim_E(\mathcal{F},T^{-1})$ for the eluder dimension of $\mathcal{F}$ at precision $1/T$. Under Assumption 5.2 and 5.6, the cumulative expected regret of CDPO in T iterations is bounded by

$$\text{BayesRegret}(T,\pi,\phi) \leq \frac{\gamma T(3T-5)L}{(T-1)(T-2)} \cdot \left(1 + \frac{1}{1-\gamma}Cd_E + 4\sqrt{Td_E\beta}\right) + 4\gamma C, \tag{5.6}$$

where $\beta := 8\sigma^2 \log\Big(2N\big(\mathcal{F},1/(T^2),\|\cdot\|_2\big)T\Big) + 2\big(8C + \sqrt{8\sigma^2\log(8T^3)}\,\big)/T$ and $L := \mathbb{E}[L_t]$.

Here, the covering number is introduced since we are considering $\mathcal{F}$ that may contain infinitely many functions, for which we cannot simply apply a union bound. Besides, β is the confidence parameter that is set to contain f^* with high probability (via concentration inequality).

To clarify the asymptotics of the expected regret bound, we can introduce another measure of dimensionality that captures the sensitivity of $\mathcal{F}$ to statistical overfitting.

Corollary 5.8 (Asymptotic Bound)**.** Define the Kolmogorov dimension w.r.t. function class $\mathcal{F}$ as

$$d_K = \dim_K(\mathcal{F}) := \limsup_{\alpha \downarrow 0} \frac{\log(N(\mathcal{F}, \alpha, \|\cdot\|_2))}{\log(1/\alpha)}.$$

Under the assumptions of Theorem 5.7 and by omitting terms logarithmic in T, the regret of CDPO is

$$\text{BayesRegret}(T, \pi, \phi) = \widetilde{O}(L\sigma\sqrt{d_K d_E T}). \tag{5.7}$$

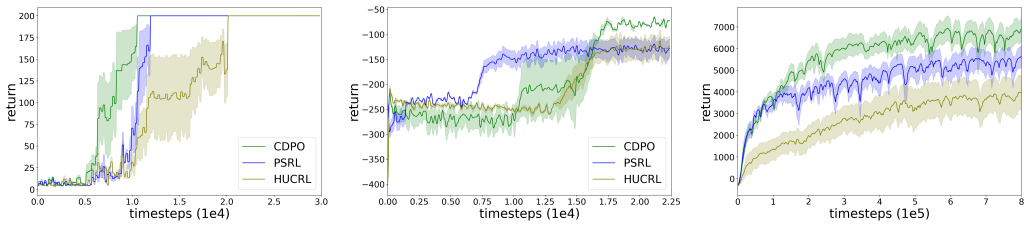
The sublinear regret result permits the global optimality for any model class with reasonable complexity measure. Meanwhile, the iterative improvement theorem guarantees efficient exploration and good performance even when the model class is highly nonlinear.

6 Empirical Evaluation

In this section, we conduct experiments to support our claims. Firstly, we evaluate the exploration efficiency of previous provable MBRL when equipped with nonlinear models. Then we compare CDPO with several SOTA model-free and model-based RL baselines. Finally, we conduct ablations to better understand the proposed algorithm. We test on the Mujoco benchmark [55].

6.1 Exploration Efficiency with Nonlinear Model Class

As analyzed in Section 3, over-exploration issues exist in OFU-RL and PSRL when the model class is not compatible with a reasonable complexity measure, e.g., the eluder dimension of nonlinear models is exponential. To see the impact in practice, we test CDPO, OFU-RL, and PSRL equipped with the same 5-layer neural network with 200 hidden nodes in each layer. For OFU-RL, we mainly evaluate HUCRL [9], a deep algorithm proposed to deal with the joint optimization intractability. Implementation details and hyperparameters are provided in Appendix F.



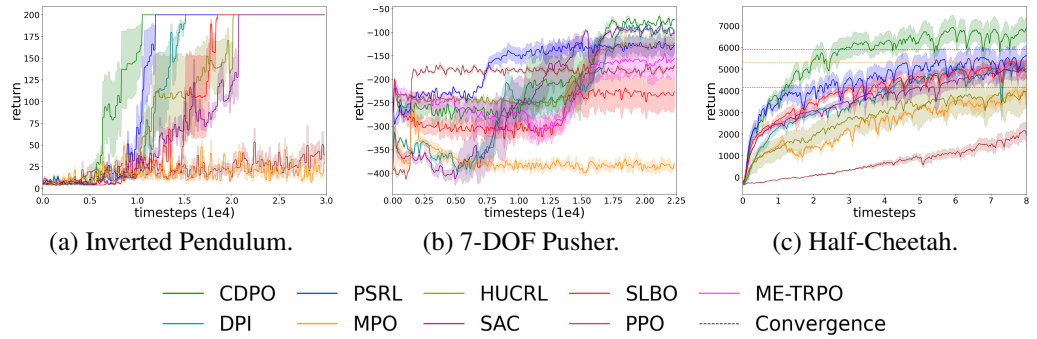
(a) Inverted Pendulum. (b) 7-DOF Pusher. (c) Half-Cheetah.

Figure 1: Exploration efficiency of CDPO, PSRL, and HUCRL equipped with nonlinear models.

We conduct experiments in three control tasks: inverted pendulum swing-up, pusher goal-reaching, and half-cheetah locomotion. All the experiments are repeated with 6 random seeds. We observe in Figure 1 that both HUCRL and PSRL achieve asymptotic optimality in inverted pendulum. Since the dimension of the pendulum task is low, learning an accurate (and thus generalizable) model poses no actual challenge. However, in higher dimensional tasks, the incompatibility brought by nonlinear models can harm the performance of PSRL and HUCRL. This phenomenon is most obvious in the half-cheetah task, where learning a globally accurate model is hard. When the model uncertainty is large, the aggressive policy updates and uninformative exploration lead to slow convergence and lower asymptotic value within finite iterations.

6.2 Comparisons with Prior RL Algorithms

We also compare the performance of CDPO with other SOTA MB- and MF-RL algorithms in Fig. 2.



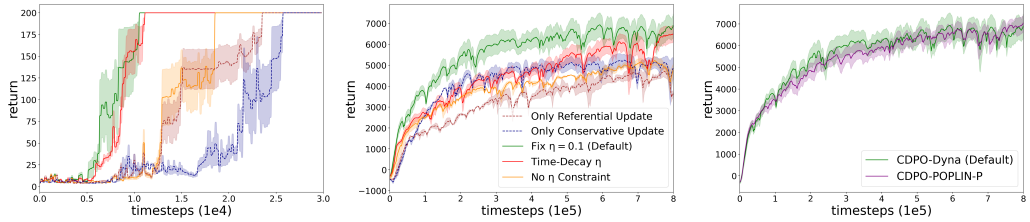
(a) Inverted Pendulum. (b) 7-DOF Pusher. (c) Half-Cheetah.

Figure 2: Comparion between CDPO and state-of-the-art model-free, model-based RL algorithms.

For MBRL algorithms, we examine DPI [51] and SLBO [31], both of which are proved to satisfy monotonic improvement.[1] In the inverted pendulum task, the convergence is faster than model-free algorithms by leveraging the acquired model. However, due to the lack of *deep exploration* [40] mechanisms, their asymptotic performance in the more complex pusher and half-cheetah tasks is lower than provable approaches (PSRL, HUCRL, and CDPO) due to premature convergence. We also compare with model-free baseline SAC [14], as well as trust-region algorithms: PPO [47] and MPO [1]. CDPO achieves higher asymptotic performance while requiring significantly fewer samples, e.g., 5, 7, and 10 times fewer samples in the half-cheetah task than SAC, MPO, and PPO, respectively.

6.3 Ablation Study

We conduct ablation studies to better understand the components in CDPO. One can observe from Fig. 3 that the policies updated with only Referential Update or Conservative Update lag behind the dual procedure in terms of convergence speed and asymptotic value. We also test the necessity and sensitivity of the constraint hyperparameter η. We see that simply setting $\eta = 0.1$ works pretty well. Shrinking the trust-region with a time-decay η also attains a similar result. However, removing the constraint will lose the policy improvement guarantee, thus causing degradation. Ablation on different choices of `MBPO` solver (Dyna and POPLIN-P [56]) shows the generalizability of the framework.



(a) Inverted Pendulum. (b) Half-Cheetah. (c) Half-Cheetah.

Figure 3: Ablation studies on the components of CDPO.

7 Conclusions & Future Work

In this work, we present *Conservative Dual Policy Optimization* (CDPO), a simple yet provable model-based algorithm. By iterative execution of the *Referential Update* and *Conservative Update*, CDPO explores within a reasonable range while avoiding aggressive policy update. Importantly, CDPO gets rid of the harmful sampling procedure in previous provable approaches. Instead, we propose to mimic the update of PSRL by optimizing under a reference model, and to conservatively explore by maximizing the *expectation* of model value. With the same order of regret as PSRL, the proposed algorithm can achieve global optimality while monotonically improving the policy value. Considering our naive choice of the reference model, i.e. LS estimate, it will be interesting to expand to other more sophisticated designs, while not degrading the theorems. Different choices of `MBPO` solvers should also be worth exploring, which we would like to leave as future work.

[1] We defer the algorithmic comparisons and additional related work to Appendix D.

References

[1] Abbas Abdolmaleki, Jost Tobias Springenberg, Yuval Tassa, Remi Munos, Nicolas Heess, and Martin Riedmiller. Maximum a posteriori policy optimisation. *arXiv preprint arXiv:1806.06920*, 2018.

[2] Alekh Agarwal, Nan Jiang, Sham M Kakade, and Wen Sun. Reinforcement learning: Theory and algorithms. *CS Dept., UW Seattle, Seattle, WA, USA, Tech. Rep*, 2019.

[3] Yaakov Bar-Shalom and Edison Tse. Dual effect, certainty equivalence, and separation in stochastic control. *IEEE Transactions on Automatic Control*, 19(5):494–500, 1974.

[4] Osbert Bastani. Sample complexity of estimating the policy gradient for nearly deterministic dynamical systems. In *International Conference on Artificial Intelligence and Statistics*, pages 3858–3869. PMLR, 2020.

[5] Jacob Buckman, Danijar Hafner, George Tucker, Eugene Brevdo, and Honglak Lee. Sample-efficient reinforcement learning with stochastic ensemble value expansion. *arXiv preprint arXiv:1807.01675*, 2018.

[6] Sayak Ray Chowdhury and Aditya Gopalan. Online learning in kernelized markov decision processes. In *The 22nd International Conference on Artificial Intelligence and Statistics*, pages 3197–3205. PMLR, 2019.

[7] Kurtland Chua, Roberto Calandra, Rowan McAllister, and Sergey Levine. Deep reinforcement learning in a handful of trials using probabilistic dynamics models. *arXiv preprint arXiv:1805.12114*, 2018.

[8] Ignasi Clavera, Violet Fu, and Pieter Abbeel. Model-augmented actor-critic: Backpropagating through paths. *arXiv preprint arXiv:2005.08068*, 2020.

[9] Sebastian Curi, Felix Berkenkamp, and Andreas Krause. Efficient model-based reinforcement learning through optimistic policy search and planning. *arXiv preprint arXiv:2006.08684*, 2020.

[10] Marc Deisenroth and Carl E Rasmussen. Pilco: A model-based and data-efficient approach to policy search. In *Proceedings of the 28th International Conference on machine learning (ICML-11)*, pages 465–472. Citeseer, 2011.

[11] Kefan Dong, Jiaqi Yang, and Tengyu Ma. Provable model-based nonlinear bandit and reinforcement learning: Shelve optimism, embrace virtual curvature. *arXiv preprint arXiv:2102.04168*, 2021.

[12] Simon Du, Sham Kakade, Jason Lee, Shachar Lovett, Gaurav Mahajan, Wen Sun, and Ruosong Wang. Bilinear classes: A structural framework for provable generalization in rl. In *International Conference on Machine Learning*, pages 2826–2836. PMLR, 2021.

[13] Vladimir Feinberg, Alvin Wan, Ion Stoica, Michael I Jordan, Joseph E Gonzalez, and Sergey Levine. Model-based value estimation for efficient model-free reinforcement learning. *arXiv preprint arXiv:1803.00101*, 2018.

[14] Tuomas Haarnoja, Aurick Zhou, Pieter Abbeel, and Sergey Levine. Soft actor-critic: Off-policy maximum entropy deep reinforcement learning with a stochastic actor. In *International Conference on Machine Learning*, pages 1861–1870. PMLR, 2018.

[15] Danijar Hafner, Timothy Lillicrap, Jimmy Ba, and Mohammad Norouzi. Dream to control: Learning behaviors by latent imagination. *arXiv preprint arXiv:1912.01603*, 2019.

[16] Nicolas Heess, Gregory Wayne, David Silver, Timothy Lillicrap, Tom Erez, and Yuval Tassa. Learning continuous control policies by stochastic value gradients. *Advances in neural information processing systems*, 28, 2015.

[17] Michael Janner, Justin Fu, Marvin Zhang, and Sergey Levine. When to trust your model: Model-based policy optimization. *arXiv preprint arXiv:1906.08253*, 2019.

[18] Nan Jiang, Akshay Krishnamurthy, Alekh Agarwal, John Langford, and Robert E Schapire. Contextual decision processes with low bellman rank are pac-learnable. In *International Conference on Machine Learning*, pages 1704–1713. PMLR, 2017.

[19] Chi Jin, Zhuoran Yang, Zhaoran Wang, and Michael I Jordan. Provably efficient reinforcement learning with linear function approximation. In *Conference on Learning Theory*, pages 2137–2143. PMLR, 2020.

[20] Sham Kakade and John Langford. Approximately optimal approximate reinforcement learning. In *In Proc. 19th International Conference on Machine Learning*. Citeseer, 2002.

[21] Michael Kearns, Yishay Mansour, and Andrew Ng. Approximate planning in large pomdps via reusable trajectories. *Advances in Neural Information Processing Systems*, 12, 1999.

[22] Rahul Kidambi, Jonathan Chang, and Wen Sun. Optimism is all you need: Model-based imitation learning from observation alone. *arXiv preprint arXiv:2102.10769*, 2021.

[23] Diederik P Kingma and Jimmy Ba. Adam: A method for stochastic optimization. *arXiv preprint arXiv:1412.6980*, 2014.

[24] Edgar D Klenske and Philipp Hennig. Dual control for approximate bayesian reinforcement learning. *The Journal of Machine Learning Research*, 17(1):4354–4383, 2016.

[25] Vijay R Konda and John N Tsitsiklis. Actor-critic algorithms. In *Advances in neural information processing systems*, pages 1008–1014. Citeseer, 2000.

[26] Volodymyr Kuleshov, Nathan Fenner, and Stefano Ermon. Accurate uncertainties for deep learning using calibrated regression. In *International Conference on Machine Learning*, pages 2796–2804. PMLR, 2018.

[27] Sergey Levine and Pieter Abbeel. Learning neural network policies with guided policy search under unknown dynamics. In *NIPS*, volume 27, pages 1071–1079. Citeseer, 2014.

[28] Sergey Levine, Chelsea Finn, Trevor Darrell, and Pieter Abbeel. End-to-end training of deep visuomotor policies. *The Journal of Machine Learning Research*, 17(1):1334–1373, 2016.

[29] Gene Li, Pritish Kamath, Dylan J Foster, and Nathan Srebro. Eluder dimension and generalized rank. *arXiv preprint arXiv:2104.06970*, 2021.

[30] Xiuyuan Lu and Benjamin Van Roy. Ensemble sampling. *Advances in neural information processing systems*, 30, 2017.

[31] Yuping Luo, Huazhe Xu, Yuanzhi Li, Yuandong Tian, Trevor Darrell, and Tengyu Ma. Algorithmic framework for model-based deep reinforcement learning with theoretical guarantees. *arXiv preprint arXiv:1807.03858*, 2018.

[32] Horia Mania, Stephen Tu, and Benjamin Recht. Certainty equivalence is efficient for linear quadratic control. *arXiv preprint arXiv:1902.07826*, 2019.

[33] Aditya Modi, Jinglin Chen, Akshay Krishnamurthy, Nan Jiang, and Alekh Agarwal. Model-free representation learning and exploration in low-rank mdps. *arXiv preprint arXiv:2102.07035*, 2021.

[34] William Montgomery and Sergey Levine. Guided policy search as approximate mirror descent. *arXiv preprint arXiv:1607.04614*, 2016.

[35] Manfred Morari and Jay H Lee. Model predictive control: past, present and future. *Computers & Chemical Engineering*, 23(4-5):667–682, 1999.

[36] Anusha Nagabandi, Gregory Kahn, Ronald S Fearing, and Sergey Levine. Neural network dynamics for model-based deep reinforcement learning with model-free fine-tuning. In *2018 IEEE International Conference on Robotics and Automation (ICRA)*, pages 7559–7566. IEEE, 2018.

[37] Ian Osband, Daniel Russo, and Benjamin Van Roy. (more) efficient reinforcement learning via posterior sampling. *arXiv preprint arXiv:1306.0940*, 2013.

[38] Ian Osband and Benjamin Van Roy. Model-based reinforcement learning and the eluder dimension. *arXiv preprint arXiv:1406.1853*, 2014.

[39] Ian Osband and Benjamin Van Roy. Why is posterior sampling better than optimism for reinforcement learning? In *International Conference on Machine Learning*, pages 2701–2710. PMLR, 2017.

[40] Ian Osband, Benjamin Van Roy, Daniel J Russo, Zheng Wen, et al. Deep exploration via randomized value functions. *J. Mach. Learn. Res.*, 20(124):1–62, 2019.

[41] Matteo Pirotta, Marcello Restelli, and Luca Bascetta. Policy gradient in lipschitz markov decision processes. *Machine Learning*, 100(2):255–283, 2015.

[42] Stephane Ross and J Andrew Bagnell. Agnostic system identification for model-based reinforcement learning. *arXiv preprint arXiv:1203.1007*, 2012.

[43] Daniel Russo and Benjamin Van Roy. Eluder dimension and the sample complexity of optimistic exploration. In *NIPS*, pages 2256–2264. Citeseer, 2013.

[44] Daniel Russo and Benjamin Van Roy. Satisficing in time-sensitive bandit learning. *arXiv preprint arXiv:1803.02855*, 2018.

[45] Daniel Russo, Benjamin Van Roy, Abbas Kazerouni, Ian Osband, and Zheng Wen. A tutorial on thompson sampling. *arXiv preprint arXiv:1707.02038*, 2017.

[46] John Schulman, Sergey Levine, Pieter Abbeel, Michael Jordan, and Philipp Moritz. Trust region policy optimization. In *International conference on machine learning*, pages 1889–1897. PMLR, 2015.

[47] John Schulman, Filip Wolski, Prafulla Dhariwal, Alec Radford, and Oleg Klimov. Proximal policy optimization algorithms. *arXiv preprint arXiv:1707.06347*, 2017.

[48] David Silver, Julian Schrittwieser, Karen Simonyan, Ioannis Antonoglou, Aja Huang, Arthur Guez, Thomas Hubert, Lucas Baker, Matthew Lai, Adrian Bolton, et al. Mastering the game of go without human knowledge. *nature*, 550(7676):354–359, 2017.

[49] Alexander L Strehl and Michael L Littman. A theoretical analysis of model-based interval estimation. In *Proceedings of the 22nd international conference on Machine learning*, pages 856–863, 2005.

[50] Malcolm Strens. A bayesian framework for reinforcement learning. In *ICML*, volume 2000, pages 943–950, 2000.

[51] Wen Sun, Geoffrey J Gordon, Byron Boots, and J Andrew Bagnell. Dual policy iteration. *arXiv preprint arXiv:1805.10755*, 2018.

[52] Wen Sun, Nan Jiang, Akshay Krishnamurthy, Alekh Agarwal, and John Langford. Model-based rl in contextual decision processes: Pac bounds and exponential improvements over model-free approaches. In *Conference on Learning Theory*, pages 2898–2933. PMLR, 2019.

[53] Richard S Sutton. Integrated architectures for learning, planning, and reacting based on approximating dynamic programming. In *Machine learning proceedings 1990*, pages 216–224. Elsevier, 1990.

[54] William R Thompson. On the likelihood that one unknown probability exceeds another in view of the evidence of two samples. *Biometrika*, 25(3/4):285–294, 1933.

[55] Emanuel Todorov, Tom Erez, and Yuval Tassa. Mujoco: A physics engine for model-based control. In *2012 IEEE/RSJ International Conference on Intelligent Robots and Systems*, pages 5026–5033. IEEE, 2012.

[56] Tingwu Wang and Jimmy Ba. Exploring model-based planning with policy networks. *arXiv preprint arXiv:1906.08649*, 2019.

[57] Lin Yang and Mengdi Wang. Sample-optimal parametric q-learning using linearly additive features. In *International Conference on Machine Learning*, pages 6995–7004. PMLR, 2019.

[58] Lin Yang and Mengdi Wang. Reinforcement learning in feature space: Matrix bandit, kernels, and regret bound. In *International Conference on Machine Learning*, pages 10746–10756. PMLR, 2020.

Checklist

1. For all authors...
   (a) Do the main claims made in the abstract and introduction accurately reflect the paper's contributions and scope? [Yes]
   (b) Did you describe the limitations of your work? [Yes] Some components in our algorithm are naively designed.
   (c) Did you discuss any potential negative societal impacts of your work? [Yes] See Appendix H.
   (d) Have you read the ethics review guidelines and ensured that your paper conforms to them? [Yes]
2. If you are including theoretical results...
   (a) Did you state the full set of assumptions of all theoretical results? [Yes] See Assumption 5.2 and 5.6.
   (b) Did you include complete proofs of all theoretical results? [Yes] See Appendix A.
3. If you ran experiments...
   (a) Did you include the code, data, and instructions needed to reproduce the main experimental results (either in the supplemental material or as a URL)? [Yes] We provide detailed settings and hyperparameters. Our code will be released once accepted.
   (b) Did you specify all the training details (e.g., data splits, hyperparameters, how they were chosen)? [Yes]
   (c) Did you report error bars (e.g., with respect to the random seed after running experiments multiple times)? [Yes]
   (d) Did you include the total amount of compute and the type of resources used (e.g., type of GPUs, internal cluster, or cloud provider)? [Yes]
4. If you are using existing assets (e.g., code, data, models) or curating/releasing new assets...
   (a) If your work uses existing assets, did you cite the creators? [N/A]
   (b) Did you mention the license of the assets? [N/A]
   (c) Did you include any new assets either in the supplemental material or as a URL? [N/A] Our code can be found in the supplemental material.
   (d) Did you discuss whether and how consent was obtained from people whose data you're using/curating? [N/A]
   (e) Did you discuss whether the data you are using/curating contains personally identifiable information or offensive content? [N/A]
5. If you used crowdsourcing or conducted research with human subjects...
   (a) Did you include the full text of instructions given to participants and screenshots, if applicable? [N/A]
   (b) Did you describe any potential participant risks, with links to Institutional Review Board (IRB) approvals, if applicable? [N/A]
   (c) Did you include the estimated hourly wage paid to participants and the total amount spent on participant compensation? [N/A]