Informed POMDP: Leveraging Additional Information in Model-Based RL

Gaspard Lambrechts Montefiore Institute, University of Liège gaspard.lambrechts@uliege.be Adrien Bolland Montefiore Institute, University of Liège adrien.bolland@uliege.be

Damien Ernst Montefiore Institute, University of Liège LTCI, Telecom Paris, Institut Polytechnique de Paris dernst@uliege.be

Abstract

In this work, we generalize the problem of learning through interaction in a POMDP by accounting for eventual additional information available at training time. First, we introduce the informed POMDP, a new learning paradigm offering a clear distinction between the training information and the execution observation. Next, we propose an objective for learning a sufficient statistic from the history for the optimal control that leverages this information. We then show that this informed objective consists of learning an environment model from which we can sample latent trajectories. Finally, we show for the Dreamer algorithm that the convergence speed of the policies is sometimes greatly improved on several environments by using this informed environment model. Those results and the simplicity of the proposed adaptation advocate for a systematic consideration of eventual additional information when learning in a POMDP using model-based RL.

1 Introduction

Reinforcement learning (RL) aims to learn to act optimally through interaction with environments whose dynamics are unknown. A major challenge in this field is partial observability, where only incomplete observation o of the Markovian state of the environment s is available for taking action a. Such an environment can be formalized as a partially observable Markov decision process (POMDP). In this context, an optimal policy $\eta(a|h)$ generally depends on the history h of observations and past actions, which grows linearly with time. Fortunately, it is theoretically possible to find a statistic f(h) from the history h that summarizes all relevant information to act optimally, and that is recurrent. Formally, a recurrent statistic is a statistic f(h) updated according to f(h') = u(f(h), a, o') each time that an action a is taken and a new observation o' is received, with h' = (h, a, o'). A statistic f(h) for which there exists an optimal policy $\eta(a|h) = g(a|f(h))$ is called a sufficient statistic from the history for the optimal control.

Standard approaches have thus relied on learning a recurrent policy $\eta_{\theta,\phi}(a|h) = g_{\phi}(a|f_{\theta}(h))$, using a recurrent neural network (RNN) f_{θ} for the statistic. Those policies are simply trained by stochastic gradient ascent of a RL loss using backpropagation through time [Bakker, 2001, Wierstra et al., 2010, Hausknecht and Stone, 2015, Heess et al., 2015, Zhang et al., 2016, Zhu et al., 2017]. In this case, the RNN learns a sufficient statistic $f_{\theta}(h)$ as it learns an optimal policy [Lambrechts et al., 2022, Hennig et al., 2023]. Although those standard approaches are theoretically able to implicitly learn a statistic that is sufficient for the optimal control, sufficient statistics can also be learned explicitly. Notably, many works [Igl et al., 2018, Buesing et al., 2018, Han et al., 2019, Gregor et al., 2019, Guo et al.,

16th European Workshop on Reinforcement Learning (EWRL 2023).

2020, Lee et al., 2020, Hafner et al., 2019, 2020, 2021, 2023, Guo et al., 2018, Gregor et al., 2019] have focused on learning a recurrent statistic that is predictive sufficient [Bernardo and Smith, 2009] for the reward and next observation given the action: p(r, o'|h, a) = p(r, o'|f(h), a). A recurrent and predictive sufficient statistic is indeed proven to provide a sufficient statistic for the optimal control [Subramanian et al., 2022]. It can be noted that in those works, this explicit sufficiency objective is pursued jointly with the RL objective.

Whereas those methods allow one to learn sufficient statistics and optimal policies in the context of POMDP, they learn solely from the partial observations. However, assuming the same partial observability at training time and execution time is too pessimistic for many environments, notably for those that are simulated. We claim that additional information about the state s, be it partial or complete, can be leveraged during training for learning sufficient statistics more efficiently. To this end, we generalize the problem of learning from interaction in a POMDP by introducing the informed POMDP. This formalization introduces the training information *i* about the state *s*, which is available at training time, but keeps the execution POMDP unchanged. Importantly, this training information is designed such that the observation is conditionally independent of the state given the information. Note that it is always possible to design such an information *i*, possibly by concatenating the observation *o* with the eventual additional observations o^+ , such that $i = (o, o^+)$. This formalization offers a new learning paradigm where the training information is used along the reward and observation to supervise the learning of the policy.

In the context of informed POMDP, we show that recurrent statistics are sufficient for the optimal control of the execution POMDP when they are predictive sufficient for the reward and next information given the action: p(r, i'|h, a) = p(r, i'|f(h), a). We then derive a convenient objective for finding a predictive sufficient statistic, which amounts to approximating the conditional distribution p(r,i'|h,a) through likelihood maximization using a model $q_{\theta}(r,i'|f_{\theta}(h),a)$, where f_{θ} is a recurrent statistic. Compared to the classic objective for learning sufficient statistics [Igl et al., 2018, Buesing et al., 2018, Han et al., 2019, Hafner et al., 2019], this objective approximates p(r, i'|h, a) instead of p(r, o'|h, a). In addition, we show that this learned generative model $q_{\theta}(r, i'|f_{\theta}(h), a)$ can be adapted as an environment model from which latent trajectories can be generated. Consequently, policies can be optimized in a model-based RL fashion using those generated trajectories. This proposed approach boils down to adapting model-based algorithms that allows sampling in latent space, such as PlaNet or Dreamer [Hafner et al., 2019, 2020, 2021, 2023], by relying on a model of the information instead of a model of the observation. We consider several standard environments that we formalize as informed POMDPs (Mountain Hike, Flickering Atari, Velocity Control and Flickering Control). Our informed adaptation of Dreamer is shown to provide a significant improvement in term of convergence speed and performance on some environments, while hurting performances in others.

This work is structured as follows. In Section 2, we introduce the related literature in asymmetric RL and in multi-agent RL. In Section 3, the informed POMDP is presented with the underlying execution POMDP and its optimal policies. In Section 4, the learning objective for sufficient statistic is presented in the context of informed POMDP. In Section 5, the model-based RL algorithm that is used, Dreamer, is introduced along with our proposed adaptation to informed POMDPs. In Section 6, we compare the performance and convergence speed of the Uninformed Dreamer and the Informed Dreamer in several environments. Finally, in Section 7, we conclude by summarizing the contributions and limitations of this work.

2 Related Works

Asymmetric learning consists of exploiting state information during training in RL for POMDP. These approaches usually learn policies for the POMDP by imitating a policy conditioned on the state [Choudhury et al., 2018]. However, these heuristic approaches lack a theoretical framework, and the resulting policies are known to be suboptimal for the POMDP [Warrington et al., 2021, Baisero et al., 2022]. Intuitively, optimal policies in POMDP might indeed need to consider actions that reduce the state uncertainty. Warrington et al. [2021] addressed this issue by constraining the expert policy so that its imitation results in an optimal policy in the POMDP. Alternatively, asymmetric actor-critic approaches use a critic conditioned on the state [Pinto et al., 2018]. These approaches have been proven to provide biased gradients [Baisero and Amato, 2022], and Baisero and Amato [2022] proposed an unbiased actor-critic approach by introducing the history-state value function V(h, s). Baisero et al. [2022] adapted this method to value-based RL, where the history-dependent value

function V(h) uses the history-state value function V(h, s) in its temporal difference target. On the contrary, Nguyen et al. [2022] modified the RL objective by trading off the expert imitation objective with respect to the return, resulting in an imitation bonus akin to the entropy in soft actor-critic methods. Finally, in the work that is the closest to ours, Nguyen et al. [2021] proposed to enforce that the statistic f(h) encodes the belief, a sufficient statistic for the optimal control [Åström, 1965]. It requires making the strong assumption that beliefs b(s) = p(s|h) are available at training time.

In multi-agent RL, exploiting additional information available at training time was extensively studied under the centralized training and decentralized execution (CTDE) framework. In CTDE, it is assumed that the histories of all agents, or even the environment state, are available to all agents at training time. To exploit this additional information, several asymmetric actor-critic approaches have been developed by leveraging an asymmetric critic conditioned on all histories, including COMA [Foerster et al., 2018], MADDPG [Lowe et al., 2017], M3DDPG [Li et al., 2019] and R-MADDPG [Wang et al., 2020]. While efficient in practice, Lyu et al. [2022] showed that these asymmetric actor-critic approaches provides biased gradient estimates, which generalizes results developed for asymmetric learning in POMDP [Baisero and Amato, 2022] to the multi-agent setting. In the cooperative CTDE setting, another line of work focuses on value decomposition to learn a utility function for each agent, including QMix [Rashid et al., 2018], QVMix [Leroy et al., 2021] and QPLEX [Wang et al., 2021]. These approaches use the additional information to modulate the contribution of each utility function in the global value function, while ensuring that maximising the local utility functions also maximize the global value function, a property known as individual global max (IGM). Other methods relax this IGM requirement but still condition the value function on all histories, including QTRAN [Son et al., 2019] and WQMix [Rashid et al., 2020]. Recently, Hong et al. [2022] established that the IGM decomposition is not attainable in the general case.

In contrast to the existing literature on asymmetric learning in POMDP, we introduce a novel approach that is guaranteed to provide a sufficient statistic for the optimal control, and that leverages the additional information only through the objective. Moreover, our new learning paradigm is not restricted to state supervision, but support any level of additional information. Finally, to the best of our knowledge, our method is the first to exploit additional information for learning an environment model in model-based RL for POMDPs. However, while our approach is probably adaptable to the CTDE setting to learn sufficient statistics from the local histories of each agent, we do not study its applicability and leave it as future work.

3 Informed Partially Observable Markov Decision Process

In Subsection 3.1, we introduce the informed POMDP and the associated training information, along with the underlying execution POMDP. In Subsection 3.2, we introduce the optimal policies and the reinforcement learning objective in the context of informed POMDPs.

3.1 Informed POMDP and Execution POMDP

Formally, an informed POMDP $\widetilde{\mathcal{P}}$ is defined as a tuple $\widetilde{\mathcal{P}} = (\mathcal{S}, \mathcal{A}, \mathcal{I}, \mathcal{O}, T, R, \widetilde{I}, \widetilde{O}, P, \gamma)$ where \mathcal{S} is the state space, \mathcal{A} is the action space, \mathcal{I} is the information space, and \mathcal{O} is the observation space. The initial state distribution P gives the probability $P(s_0)$ of $s_0 \in \mathcal{S}$ being the initial state of the decision process. The dynamics are described by the transition distribution T that gives the probability $T(s_{t+1}|s_t, a_t)$ of $s_{t+1} \in \mathcal{S}$ being the state resulting from action $a_t \in \mathcal{A}$ in state $s_t \in \mathcal{S}$. The reward function R gives the immediate reward $r_t = R(s_t, a_t)$ obtained



Figure 1: Informed POMDP: Bayesian network of its execution, arrows represent conditional dependencies.

at each transition. The information distribution \tilde{I} gives the probability $\tilde{I}(i_t|s_t)$ to get information $i_t \in \mathcal{I}$ in state $s_t \in \mathcal{S}$. The observation distribution \tilde{O} gives the probability $\tilde{O}(o_t|i_t)$ to get observation $o_t \in \mathcal{O}$ given information i_t . Finally, the discount factor $\gamma \in [0, 1]$ gives the relative importance of future rewards. The main assumption about an informed POMDP is that the observation o_t is conditionally independent of the state s_t given the information i_t : $p(o_t|i_t, s_t) = \tilde{O}(o_t|i_t)$. In other words, the random variables s_t , i_t and o_t satisfy the Bayesian network $s_t \longrightarrow i_t \longrightarrow o_t$. In

practice, it is always possible to define such a training information i_t . For example, the information $i_t = (o_t, o_t^+)$ always satisfies the aforementioned conditional independence, whatever o_t^+ is. Taking a sequence of t actions in the informed POMDP conditions its execution and provides samples $(i_0, o_0, a_0, r_0, \ldots, i_t, o_t)$ at training time, as illustrated in Figure 1.

For each informed POMDP, there is an underlying execution POMDP that is defined as $\mathcal{P} = (\mathcal{S}, \mathcal{A}, \mathcal{O}, T, R, O, P, \gamma)$, where $O(o_t|s_t) = \int_{\mathcal{I}} \widetilde{O}(o_t|i)\widetilde{I}(i|s_t) di$. Taking a sequence of t actions in the execution POMDP conditions its execution and provides the history $h_t = (o_0, a_0, \ldots, o_t) \in \mathcal{H}$ at execution time, where \mathcal{H} is the set of histories of arbitrary length. Note that the information samples i_0, \ldots, i_t and reward samples r_0, \ldots, r_{t-1} are not included in the history, since they are not available at execution time, as illustrated in Figure 1.

3.2 Reinforcement Learning Objective

A policy $\eta \in H$ is defined as a mapping from histories to probability measures over the action space, where $H = \mathcal{H} \to \Delta(\mathcal{A})$ is the set of such mappings. A policy is said to be optimal for an informed POMDP when it is optimal in the underlying execution POMDP, i.e., when it maximizes the expected return $J(\eta)$, defined as,

$$J(\eta) = \underbrace{\mathbb{E}}_{\substack{s_0 \sim P(\cdot) \\ o_t \sim O(\cdot|s_t) \\ a_t \sim \eta(\cdot|h_t) \\ s_{t+1} \sim T(\cdot|s_t, a_t)}} \left[\sum_{t=0}^{\infty} \gamma^t R(s_t, a_t) \right].$$
(1)

The RL objective for an informed POMDP is thus to find an optimal policy $\eta^* \in \arg \max_{\eta \in H} J(\eta)$ for the execution POMDP from interaction with the informed POMDP.

4 Optimal Control with Recurrent Sufficient Statistics

In Subsection 4.1, we introduce sufficient statistics for the optimal control and discuss their relation with optimal policies. In Subsection 4.2, we derive an objective for learning in an informed POMDP a recurrent statistic that is sufficient for the optimal control. In Subsection 4.3, we propose a joint objective for learning an optimal recurrent policy with a sufficient statistic. For the sake of conciseness, in this section, we simply use x to denote a random variable at the current time step and x' to denote it at the next time step. Moreover, we use the composition notation $g \circ f$ to denote the history-dependent policy $g(\cdot|f(\cdot))$.

4.1 Recurrent Sufficient Statistics

Let us first define the concept of sufficient statistic, from which a necessary condition for optimality can be derived.

Definition 1 (Sufficient statistic). In an informed POMDP $\widetilde{\mathcal{P}}$ and in its underlying execution POMDP \mathcal{P} , a statistic from the history $f: \mathcal{H} \to \mathcal{Z}$ is sufficient for the optimal control if, and only if,

$$\max_{g: \mathcal{Z} \to \Delta(\mathcal{A})} J(g \circ f) = \max_{\eta: \mathcal{H} \to \Delta(\mathcal{A})} J(\eta).$$
⁽²⁾

Corollary 1 (Sufficiency of optimal policies). In an informed POMDP \mathcal{P} and in its underlying execution POMDP $\widetilde{\mathcal{P}}$, if a policy $\eta = g \circ f$ is optimal, then the statistic $f : \mathcal{H} \to \mathcal{Z}$ is sufficient for the optimal control.

In this work, we focus on learning recurrent policies, i.e., policies $\eta = g \circ f$ for which the statistic f is recurrent. Formally, we have,

$$\eta(a|h) = g(a|f(h)), \,\forall (h,a), \tag{3}$$

$$f(h') = u(f(h), a, o'), \ \forall h' = (h, a, o').$$
(4)

This allows to process the history iteratively each time that a new action is taken and a new observation is received. According to Corollary 1, when learning a recurrent policy $\eta = g \circ f$, the objective can

thus be decomposed into two problems: finding a sufficient statistic f and an optimal conditional distribution g conditioned on this statistic,

$$\max_{\substack{f: \mathcal{H} \to \mathcal{Z} \\ g: \mathcal{Z} \to \Delta(\mathcal{A})}} J(g \circ f).$$
(5)

4.2 Learning Recurrent Sufficient Statistics

Below, we provide a sufficient condition for a statistic to be sufficient for the optimal control of an informed POMDP.

Theorem 1 (Sufficiency of recurrent predictive sufficient statistics). In an informed POMDP \mathcal{P} , a statistic $f : \mathcal{H} \to \mathcal{Z}$ is sufficient for the optimal control if it is (i) recurrent and (ii) predictive sufficient for the reward and next information given the action,

(i)
$$f(h') = u(f(h), a, o'), \forall h' = (h, a, o'),$$
 (6)

(ii)
$$p(r, i'|h, a) = p(r, i'|f(h), a), \forall (h, a, r, i').$$
 (7)

We provide the proof for this theorem in Appendix A, generalizing earlier work by Subramanian et al. [2022].

Now, let us consider a distribution over the histories and actions whose probability density function writes p(h, a). For example, we consider the stationary distribution induced by the current policy η in the informed POMDP $\widetilde{\mathcal{P}}$. Let us also assume that the probability density function p(h, a) is non-zero everywhere. As shown in Appendix B, under mild assumption, any statistic satisfying the following objective,

$$\max_{\substack{f: \mathcal{H} \to \mathcal{Z} \\ q: \mathcal{Z} \times \mathcal{A} \to \Delta(\mathbb{R} \times \mathcal{I})}} \mathbb{E}_{p(h, a, r, i')} \log q(r, i' | f(h), a),$$
(8)

also satisfies (ii). This variational objective jointly optimizes the statistic function $f: \mathcal{H} \to \mathcal{Z}$ with the conditional probability density function $q: \mathcal{Z} \times \mathcal{A} \to \Delta(\mathbb{R} \times \mathcal{I})$. According to Theorem 1, a recurrent statistic satisfying objective (8) is thus sufficient for the optimal control.

In practice, both the recurrent statistic and the probability density function are implemented with neural networks f_{θ} and q_{θ} , respectively. They are both parametrized by $\theta \in \mathbb{R}^d$, such that the objective can be maximized by stochastic gradient ascent. Regarding f_{θ} , it is implicitly implemented by an RNN whose update function $z_t = u_{\theta}(z_{t-1}; x_t)$ is parametrized by θ . The inputs are $x_t = (a_{t-1}, o_t)$, with a_{-1} the null action, which is typically chosen to zero. The hidden state of the RNN $z_t = f_{\theta}(h_t)$ is thus a statistic from the history that is recurrently updated using u_{θ} . Regarding q_{θ} , it is implemented by a parametrized probability density function estimator. The objective writes,

$$\max_{\theta} \underbrace{\mathbb{E}_{p(h,a,r,i')} \log q_{\theta}(r,i'|f_{\theta}(h),a)}_{L(f_{\theta})}.$$
(9)

We might wonder whether this informed objective is better than the classic objective, where i = o. In this work, we hypothesize that regressing the information distribution instead of the observation distribution is a better objective in practice. Indeed, according to the data processing inequality applied to the Bayesian network $s' \longrightarrow i' \longrightarrow o'$, the information i' is more informative than the observation o' about the Markovian state s' of the environment,

$$I(s', i'|h, a) \ge I(s', o'|h, a).$$
(10)

We thus expect the statistic $f_{\theta}(h)$ to converge faster towards a sufficient statistic, and the policy to converge faster towards an optimal policy.

4.3 Optimal Control with Recurrent Sufficient Statistics

As seen from Corollary 1, sufficient statistics are needed for the optimal control of POMDPs. Moreover, as we focus on recurrent policies implemented with RNNs, we can exploit objective (9) to learn a sufficient statistic f_{θ} . In practice, we jointly optimize the RL objective $J(\eta_{\theta,\phi}) = J(g_{\phi} \circ f_{\theta})$ and the statistic objective $L(f_{\theta})$. This allows to use the information *i* to guide the statistic learning through $L(f_{\theta})$. This joint objective writes,

$$\max_{\theta,\phi} J(g_{\phi} \circ f_{\theta}) + L(f_{\theta}).$$
(11)

A policy $\eta_{\theta,\phi}$ satisfying objectives (11) is guaranteed to satisfy (5) and the policy is thus optimal for the informed and execution POMDP. Note however that there may exist policies satisfying (5) that do not satisfy (11).

The objective $L(f_{\theta})$ provides a recurrent model of the reward and next information given the history and action. In the following, we show that we can exploit this model to generate artificial trajectories, called imagined trajectories, under conditions on q_{θ} . Those imagined trajectories can then be used to maximize the imagined return of the policy, which in turn maximizes $J(g_{\phi} \circ f_{\theta})$ if the model is accurate.

5 Model-Based Reinforcement Learning through Informed World Models

Model-based RL focuses on learning a model of the dynamics p(r, o'|h, a) of the environment, known as a world model. Since this approximate model allows one to generate imagined trajectories, a near-optimal behaviour is usually derived either by online planning or by optimizing a policy based on those trajectories [Sutton, 1991, Ha and Schmidhuber, 2018, Chua et al., 2018, Zhang et al., 2019, Hafner et al., 2019, 2020]. In the following, we show that our informed model $q_{\theta}(r, i'|f_{\theta}(h), a)$ can be slightly modified to provide an informed world model from which latent trajectories can be sampled. We then propose the Informed Dreamer algorithm, adapting the DreamerV3 algorithm [Hafner et al., 2023] to informed POMDPs. This choice is motivated by the requirement of sampling trajectories in latent space, and by the impressive sample efficiency and performance of Dreamer. In Subsection 5.1, we introduce this informed world model and its training objective. In Subsection 5.2, we present the Informed Dreamer algorithm exploiting this informed world model to train its policy.

5.1 Informed World Model

In this work, we implement the probability density function q_{θ} with a variational autoencoder (VAE) conditioned on the statistic of the RNN. Together, they form a variational RNN (VRNN) as proposed in [Chung et al., 2015], also known as a recurrent state-space model (RSSM) in the RL context [Hafner et al., 2019]. Formally, we have,

$$\hat{e} \sim q_{\theta}^{p}(\cdot|z,a),$$
 (prior, 12)

$\hat{r} \sim q_{\theta}^{r}(\cdot z, \hat{e}),$ (reward decoder,	13	3)
---	----	---	---

$$\hat{i}' \sim q_{\theta}^{i}(\cdot|z, \hat{e}),$$
 (information decoder, 14)

where \hat{e} is the latent variable of the VAE. The prior q_{θ}^{p} and the decoders q_{θ}^{i} and q_{θ}^{r} are jointly trained with the encoder,

$$e \sim q_{\theta}^{e}(\cdot|z, a, o'),$$
 (encoder, 15)

to maximize the likelihood of reward and next information samples. The latent representation $e \sim q_{\theta}^{e}(\cdot|z, a, o')$ of the next observation o' can be used to update the statistic to z',

$$z' = u_{\theta}(z, a, e).$$
 (recurrence, 16)

Note that the statistic z is no longer deterministically updated to z' given a and o', instead we have $z \sim f_{\theta}(\cdot|h)$, which is induced by u_{θ} and q_{θ}^e . This key design choice allows sampling imagined trajectories without reconstructing the imagined observation \hat{o}' by using the latent \hat{e} in update (16), as shown in the next subsection. This requirement of latent representation sampling restricts the class of model-based algorithm that can be adapted using our method.

In practice, we maximize the evidence lower bound (ELBO), a tight variational lower bound on the likelihood of reward and next information samples [Chung et al., 2015],

$$\frac{\mathbb{E}}{\substack{p(h,a,r,i')\\f_{\theta}(z|h)}}\log q_{\theta}(r,i'|z,a) \geq \frac{\mathbb{E}}{\substack{p(h,a,r,i',o')\\f_{\theta}(z|h)}} \left[\frac{\mathbb{E}}{\substack{q_{\theta}^{e}(e|z,a,o')\\f_{\theta}(z|h)}} \left[\log q_{\theta}^{i}(i'|z,e) + \log q_{\theta}^{r}(r|z,e) \right] - \operatorname{KL}\left(q_{\theta}^{e}(\cdot|z,a,o') \parallel q_{\theta}^{p}(\cdot|z,a)\right) \right].$$
(17)

Despite the statistic $f_{\theta}(\cdot|h)$ being stochastic, the ELBO objective ensures that the stochastic statistic $f_{\theta}(\cdot|h)$ becomes predictive sufficient for the reward and next information. Note that when i = o, it corresponds to Dreamer's world model and learning objective. Figure 2 shows, for a sample trajectory $(i_0, o_0, a_0, r_0, \dots, i_T, o_T)$, the update of the statistic z according to the update function u_{θ} and the encoder q_{θ}^e . Maximizing the ELBO maximizes the conditional log-likelihood $q_{\theta}^r(r|z, e)$ and $q_{\theta}^i(i|z, e)$ of r and i' for a sample of the encoder $e \sim q_{\theta}^e(\cdot|z, a, o')$, and minimizes the KL divergence from $q_{\theta}^e(\cdot|z, a, o')$ to the prior distribution $q_{\theta}^p(\cdot|z, a)$, as highlighted in orange.



Figure 2: Variational RNN: Bayesian graph of its evaluation for a given trajectory at training time (dependence of q_{θ}^{r} and q_{θ}^{i} on z is omitted). The loss components are illustrated in orange.

5.2 Informed Dreamer

While our informed world model does not learn the observation distribution, it can still generate imagined trajectories. Indeed, the VRNN only uses the latent representation $e \sim q_{\theta}^{e}(\cdot|z, a, o')$ of the observation o', trained to reconstruct the information i', in order to update z to z'. Consequently, we can use the prior distribution $\hat{e} \sim q_{\theta}^{p}(\cdot|z, a)$, trained to minimize the KL divergence from $q_{\theta}^{p}(\cdot|z, a, o')$ in expectation, to generate latent trajectories. The Informed Dreamer algorithm uses this informed world model, a critic $v_{\psi}(z)$, and a latent policy $a \sim g_{\phi}(\cdot|z)$. Figure 3 illustrates the generation of a latent trajectory on the left, along with imagined rewards $\hat{r} \sim q_{\theta}^{T}(\cdot|z, e)$ and approximate values $\hat{v} = v_{\psi}(z)$. During generation, the actions are sampled according to $a \sim g_{\phi}(\cdot|z)$, and any RL algorithm can be used to maximize the imagined returns. Note that the mean imagined reward and estimated values are given by functions that are differentiable with respect to ϕ , such that the imagined return can be directly maximized by stochastic gradient ascent. In the experiments, we use an actor-critic approach for discrete actions and direct maximization for continuous actions, following DreamerV3 [Hafner et al., 2023].



Figure 3: Variational RNN: Bayesian graph of its evaluation when imagining a latent trajectory using policy g_{ϕ} (left), Bayesian graph of its execution in the POMDP using the VRNN encoder q_{θ}^{e} and update function u_{θ}^{e} to condition the latent policy g_{ϕ} (right). Dependence of q_{θ}^{r} and v_{ψ} on z is omitted.

A pseudocode for the adaptation of the Dreamer algorithm using this informed world model is given in Appendix C. We also detail some divergences of our formalization with respect to the original Dreamer algorithm [Hafner et al., 2023]. Like in DreamerV3, we uses symlog predictions, a discrete VAE, KL balancing, free bits, reward normalisation, a distributional critic, and entropy regularization.

Finally, as shown on the right in Figure 3, when deployed in the execution POMDP, the encoder q_{θ}^{e} is used to compute the latent representations of the observations and to update the statistic. The actions are then selected according to $a \sim g_{\phi}(\cdot|z)$.

6 Experiments

In this section, we compare Dreamer to the Informed Dreamer on several control problems, formalized as informed POMDPs. Note that the Dreamer algorithm is exactly equivalent to the Informed Dreamer when i = o. We use the implementation of DreamerV3 released by the authors at github.com/danijar/dreamerv3, and release our adaptation to informed POMDPs at github.com/glambrechts/informed-dreamer. For all environments, we use the same unique set of hyperparameters as in DreamerV3, including for the Informed Dreamer.

6.1 Varying Mountain Hike

In the Varying Mountain Hike environments, the agent is tasked with walking throughout a mountainous terrain. There exists four versions of this environment, depending on the initial state distribution and the type of observation that is available. The agent has a position on a two-dimensional map and can take actions to move relative to its initial orientation. The initial orientation is either always North, or a random cardinal orientation, depending on the environment version. The initial orientation is never available to the agent, but the agent receives a noisy observation of its position or its altitude, depending on the environment version. The reward is given by its altitude relative to the mountain top, such that the goal of the agent is to obtain the highest cumulative altitude. Around the mountain top, states are terminal. The optimal therefore consists in going as fast as possible towards those terminal states while staying on the crests in order to get less negative rewards than in the valleys. These environments use a discount factor of $\gamma = 0.997$, and the trajectories are truncated at t = 160 in practice. We refer the reader to [Lambrechts et al., 2022] for a formal description of these environments, heavily inspired from the Mountain Hike of [Igl et al., 2018].

For this environment, we consider the position and initial orientation to be available as additional information. In other words, we consider the state-informed POMDP with i = s. As can be seen from Figure 4, the speed of convergence of the policies is greatly improved when using the Informed Dreamer in this informed POMDP. Moreover, as shown in Table 1 in Appendix C, the final performance of the policy is always better than or similar to the Dreamer algorithm.



Figure 4: Uninformed Dreamer versus Informed Dreamer (i = s) on the Varying Mountain Hike environments: non-discounted return with respect to the number of million steps. Results show the mean, minimum and maximum values over four runs.

6.2 Flickering Atari

In the Flickering Atari environments, the agent is tasked with playing the Atari games [Bellemare et al., 2013] on a flickering screen. The dynamics are left unchanged, but the agent may randomly observe a blank screen instead of the game screen, with probability p = 0.5. While the classic Atari games are known to have low stochasticity and few partial observability challenges [Hausknecht and Stone, 2015], their flickering counterparts have constituted a classic benchmark in the partially observable RL literature [Hausknecht and Stone, 2015, Zhu et al., 2017, Igl et al., 2018, Ma et al., 2020]. Moreover, regarding the recent advances in sample-effiency of model-based RL approaches, we consider the Atari 100k benchmark, where only 100k actions can be taken by the agent for generating samples of interaction. These environments use a discount factor of $\gamma = 0.997$.

For these environments, we consider the RAM state of the simulator, a 128-dimensional byte vector, to be available as additional information for supervision. This information vector is indeed guaranteed to satisfy the conditional independence of the informed POMDP: p(o|i, s) = p(o|i). Moreover, we postprocess this additional information by only selecting the subset of variables that are relevant to the game that is considered, according to the annotations provided in [Anand et al., 2019]. Depending on

the game, this information vector might contain the number of remaining opponents, their positions, the player position, its state, etc.



Figure 5: Uninformed Dreamer versus Informed Dreamer ($i = \phi(RAM)$) on the Flickering Atari environments: non-discounted return with respect to the number of million steps. Results show the mean, minimum and maximum values over four runs.

Figure 5 shows that the speed of convergence and the performance of the policies is greatly improved by considering additional information for three environments (Asteroids, Bowling, and Pong), while degraded for four others (Boxing, Frostbite, Hero and Ms Pacman) and left similar for the rest. The final non-discounted returns are given in Table 2 in Appendix C, offering similar conclusions.

6.3 Velocity Control

In the Velocity Control environments, we consider the standard DeepMind Control task [Tassa et al., 2018] where only the joints velocities are available as observations, and not their absolute positions, which is a standard benchmark in partially observable RL literature [Han et al., 2019, Lee et al., 2020, Warrington et al., 2021]. These environments use a discount factor of $\gamma = 0.997$. For these environments, we consider the complete state (including the positions) to be available as additional information.



Figure 6: Uninformed Dreamer versus Informed Dreamer (i = s) on the Velocity Control environments: non-discounted return with respect to the number of million steps. Results show the mean, minimum and maximum values over four runs.

Figure 6 shows that the speed of convergence and the performance of the policies is greatly improved in this benchmark, for nearly all of the considered games. Moreover, the final non-discounted returns are given in Table 3 in Appendix C, and show that the policies obtained after one million time steps are generally better when considering additional information.

6.4 Flickering Control

In the Flickering Control environments, the agent performs one of the standard DeepMind Control task from images but through a flickering screen. Like for the Flickering Atari environments, the

dynamics are left unchanged, except that the agent may randomly observe a blank screen instead of the task screen, with probability p = 0.5. These environments use a discount factor of $\gamma = 0.997$. For these environments, we consider the state to be available as additional information, as for the Velocity Control environments.



Figure 7: Uninformed Dreamer versus Informed Dreamer (i = s) on the Flickering Control environments: non-discounted return with respect to the number of million steps. Results show the mean, minimum and maximum values over four runs.

Regarding this benchmark, considering additional information seem to degrade learning, generally resulting in worse policies. This suggests that not all information is good to learn, some might be irrelevant to the control task and hinders the learning of optimal policies. The final returns are given in Table 4 in Appendix C, and offer similar conclusions. We hypothesize that the flickering environments may not be the most suitable benchmarks to measure the ability to handle partial observability, as they probably do not require much memory. Moreover, in certain cases, the conditional information distribution might be difficult to approximate or even irrelevant to the control task.

7 Conclusion

In this work, we introduced a new formalization for considering additional information available at training time for POMDP, called the informed POMDP. In this context, we proposed an objective for learning recurrent sufficient statistic for the optimal control. Next, we showed that this objective can be slightly modified to provide an environment model from which latent trajectories can be generated. We then adapted a successful model-based RL algorithm, known as Dreamer, with this informed world model, resulting in the Informed Dreamer algorithm. By considering several environments from the partially observable RL literature, we showed that this informed learning objective improves the convergence speed and quality of the policies in several environments. However, we also observed that this informed objective hurts performance in some environments, motivating further work in which a particular attention is given to the design of the information i.

Acknowledgements

The authors would like to thank our colleagues Pascal Leroy, Arnaud Delaunoy, Renaud Vandeghen and Florent De Geeter for their valuable comments on this manuscript. Gaspard Lambrechts gratefully acknowledges the financial support of the *Wallonia-Brussels Federation* for his FRIA grant. Adrien Bolland gratefully acknowledges the financial support of the *Wallonia-Brussels Federation* for his FNRS grant. Computational resources have been provided by the *Consortium des Équipements de Calcul Intensif* (CÉCI), funded by the *National Fund for Scientific Research* (F.R.S.-FNRS) under Grant No. 2502011 and by the *Walloon Region*, including the Tier-1 supercomputer of the *Wallonia-Brussels Federation*, infrastructure funded by the *Walloon Region* under Grant No. 1117545.

References

- Ankesh Anand, Evan Racah, Sherjil Ozair, Yoshua Bengio, Marc-Alexandre Côté, and R Devon Hjelm. Unsupervised State Representation Learning in Atari. *Advances in Neural Information Processing Systems*, 32, 2019.
- Karl Johan Aström. Optimal Control of Markov Processes with Incomplete State Information. Journal of Mathematical Analysis and Applications, 10:174–205, 1965.
- Andrea Baisero and Christopher Amato. Unbiased Asymmetric Reinforcement Learning under Partial Observability. In Proceedings of the 21st International Conference on Autonomous Agents and Multiagent Systems, pages 44–52, 2022.
- Andrea Baisero, Brett Daley, and Christopher Amato. Asymmetric DQN for Partially Observable Reinforcement Learning. In Uncertainty in Artificial Intelligence, pages 107–117. PMLR, 2022.
- Bram Bakker. Reinforcement Learning with Long Short-Term Memory. Advances in Neural Information Processing Systems, 14, 2001.
- Marc G Bellemare, Yavar Naddaf, Joel Veness, and Michael Bowling. The Arcade Learning Environment: an Evaluation Platform for General Agents. *Journal of Artificial Intelligence Research*, 47:253–279, 2013.
- José M Bernardo and Adrian FM Smith. Bayesian Theory, volume 405. John Wiley & Sons, 2009.
- Lars Buesing, Theophane Weber, Sébastien Racaniere, SM Eslami, Danilo Rezende, David P Reichert, Fabio Viola, Frederic Besse, Karol Gregor, Demis Hassabis, et al. Learning and Querying Fast Generative Models for Reinforcement Learning. *arXiv preprint arXiv:1802.03006*, 2018.
- Sanjiban Choudhury, Mohak Bhardwaj, Sankalp Arora, Ashish Kapoor, Gireeja Ranade, Sebastian Scherer, and Debadeepta Dey. Data-driven planning via imitation learning. *The International Journal of Robotics Research*, 37(13-14):1632–1672, 2018.
- Kurtland Chua, Roberto Calandra, Rowan McAllister, and Sergey Levine. Deep Reinforcement Learning in a Handful of Trials Using Probabilistic Dynamics Models. *Advances in Neural Information Processing Systems*, 31, 2018.
- Junyoung Chung, Kyle Kastner, Laurent Dinh, Kratarth Goel, Aaron C Courville, and Yoshua Bengio. A Recurrent Latent Variable Model for Sequential Data. *Advances in Neural Information Processing Systems*, 28, 2015.
- Vladimir Egorov and Alexei Shpilman. Scalable Multi-Agent Model-Based Reinforcement Learning. In *Proceedings of the 21st International Conference on Autonomous Agents and Multiagent Systems*, pages 381–390, 2022.
- Jakob Foerster, Gregory Farquhar, Triantafyllos Afouras, Nantas Nardelli, and Shimon Whiteson. Counterfactual Multi-Agent Policy Gradients. In *Proceedings of the AAAI Conference on Artificial Intelligence*, volume 32 (1), 2018.
- Karol Gregor, Danilo Jimenez Rezende, Frederic Besse, Yan Wu, Hamza Merzic, and Aaron van den Oord. Shaping Belief States with Generative Environment Models for RL. *Advances in Neural Information Processing Systems*, 32, 2019.
- Zhaohan Daniel Guo, Mohammad Gheshlaghi Azar, Bilal Piot, Bernardo A Pires, and Rémi Munos. Neural Predictive Belief Representations. *arXiv preprint arXiv:1811.06407*, 2018.
- Zhaohan Daniel Guo, Bernardo Avila Pires, Bilal Piot, Jean-Bastien Grill, Florent Altché, Rémi Munos, and Mohammad Gheshlaghi Azar. Bootstrap Latent-Predictive Representations for Multitask Reinforcement Learning. In *International Conference on Machine Learning*, pages 3875–3886. PMLR, 2020.
- David Ha and Jürgen Schmidhuber. Recurrent World Models Facilitate Policy Evolution. Advances in Neural Information Processing Systems, 31, 2018.

- Danijar Hafner, Timothy Lillicrap, Ian Fischer, Ruben Villegas, David Ha, Honglak Lee, and James Davidson. Learning Latent Dynamics for Planning from Pixels. In *International Conference on Machine Learning*, pages 2555–2565. PMLR, 2019.
- Danijar Hafner, Timothy Lillicrap, Jimmy Ba, and Mohammad Norouzi. Dream to Control: Learning Behaviors by Latent Imagination. In *International Conference on Learning Representations*, 2020.
- Danijar Hafner, Timothy Lillicrap, Mohammad Norouzi, and Jimmy Ba. Mastering Atari with Discrete World Models. In *International Conference on Learning Representations*, 2021.
- Danijar Hafner, Jurgis Pasukonis, Jimmy Ba, and Timothy Lillicrap. Mastering Diverse Domains through World Models. *arXiv preprint arXiv:2301.04104*, 2023.
- Dongqi Han, Kenji Doya, and Jun Tani. Variational Recurrent Models for Solving Partially Observable Control Tasks. In *Internal Conference on Learning Representations*, 2019.
- Matthew Hausknecht and Peter Stone. Deep Recurrent Q-Learning for Partially Observable MDPs. In 2015 AAAI Fall Symposium Series, 2015.
- Nicolas Heess, Jonathan J Hunt, Timothy P Lillicrap, and David Silver. Memory-Based Control with Recurrent Neural Networks. *arXiv preprint arXiv:1512.04455*, 2015.
- Jay Hennig, Sandra A Romero Pinto, Takahiro Yamaguchi, Scott W Linderman, Naoshige Uchida, and Samuel J Gershman. Emergence of belief-like representations through reinforcement learning. *bioRxiv*, pages 2023–04, 2023.
- Yitian Hong, Yaochu Jin, and Yang Tang. Rethinking Individual Global Max in Cooperative Multi-Agent Reinforcement Learning. Advances in Neural Information Processing Systems, 35: 32438–32449, 2022.
- Maximilian Igl, Luisa Zintgraf, Tuan Anh Le, Frank Wood, and Shimon Whiteson. Deep Variational Reinforcement Learning for POMDPs. In *International Conference on Machine Learning*, pages 2117–2126. PMLR, 2018.
- Gaspard Lambrechts, Adrien Bolland, and Damien Ernst. Recurrent Networks, Hidden States and Beliefs in Partially Observable Environments. *Transactions on Machine Learning Research*, 2022. ISSN 2835-8856.
- Alex X Lee, Anusha Nagabandi, Pieter Abbeel, and Sergey Levine. Stochastic Latent Actor-Critic: Deep Reinforcement Learning with a Latent Variable Model. *Advances in Neural Information Processing Systems*, 33:741–752, 2020.
- Pascal Leroy, Damien Ernst, Pierre Geurts, Gilles Louppe, Jonathan Pisane, and Matthia Sabatelli. QVMix and QVMix-Max: Extending the Deep Quality-Value Family of Algorithms to Cooperative Multi-Agent Reinforcement Learning. In AAAI Workshop on Reinforcement Learning in Games, 2021.
- Shihui Li, Yi Wu, Xinyue Cui, Honghua Dong, Fei Fang, and Stuart Russell. Robust Multi-Agent Reinforcement Learning via Minimax Deep Deterministic Policy Gradient. In *Proceedings of the* AAAI Conference on Artificial Intelligence, volume 33 (01), pages 4213–4220, 2019.
- Ryan Lowe, Yi I Wu, Aviv Tamar, Jean Harb, OpenAI Pieter Abbeel, and Igor Mordatch. Multi-Agent Actor-Critic for Mixed Cooperative-Competitive Environments. *Advances in Neural Information Processing Systems*, 30, 2017.
- Xueguang Lyu, Andrea Baisero, Yuchen Xiao, and Christopher Amato. A deeper understanding of state-based critics in multi-agent reinforcement learning. In *Proceedings of the AAAI Conference* on Artificial Intelligence, volume 36 (9), pages 9396–9404, 2022.
- Xiao Ma, Peter Karkus, David Hsu, Wee Sun Lee, and Nan Ye. Discriminative Particle Filter Reinforcement Learning for Complex Partial Observations. In *International Conference on Learning Representations*, 2020.

- Hai Nguyen, Brett Daley, Xinchao Song, Christopher Amato, and Robert Platt. Belief-Grounded Networks for Accelerated Robot Learning under Partial Observability. In *Conference on Robot Learning*, pages 1640–1653. PMLR, 2021.
- Hai Nguyen, Andrea Baisero, Dian Wang, Christopher Amato, and Robert Platt. Leveraging Fully Observable Policies for Learning under Partial Observability. In *Conference on Robot Learning*, 2022.
- Bei Peng, Tabish Rashid, Christian Schroeder de Witt, Pierre-Alexandre Kamienny, Philip Torr, Wendelin Böhmer, and Shimon Whiteson. FACMAC: Factored Multi-Agent Centralised Policy Gradients. Advances in Neural Information Processing Systems, 34:12208–12221, 2021.
- Lerrel Pinto, Marcin Andrychowicz, Peter Welinder, Wojciech Zaremba, and Pieter Abbeel. Asymmetric Actor Critic for Image-Based Robot Learning. In *14th Robotics: Science and Systems, RSS 2018.* MIT Press Journals, 2018.
- Tabish Rashid, Mikayel Samvelyan, Christian Schroeder, Gregory Farquhar, Jakob Foerster, and Shimon Whiteson. QMIX: Monotonic Value Function Factorisation for Deep Multi-Agent Reinforcement Learning. In *International Conference on Machine Learning*, pages 4295–4304. PMLR, 2018.
- Tabish Rashid, Gregory Farquhar, Bei Peng, and Shimon Whiteson. Weighted QMix: Expanding Monotonic Value Function Factorisation for Deep Multi-Agent Reinforcement Learning. Advances in Neural Information Processing Systems, 33:10199–10210, 2020.
- Kyunghwan Son, Daewoo Kim, Wan Ju Kang, David Earl Hostallero, and Yung Yi. QTRAN: Learning to Factorize with Transformation for Cooperative Multi-Agent Reinforcement Learning. In *International Conference on Machine Learning*, pages 5887–5896. PMLR, 2019.
- Jayakumar Subramanian, Amit Sinha, Raihan Seraj, and Aditya Mahajan. Approximate Information State for Approximate Planning and Reinforcement Learning in Partially Observed Systems. *Journal of Machine Learning Research*, 23(12):1–83, 2022.
- Richard S Sutton. Dyna, an Integrated Architecture for Learning, Planning, and Reacting. ACM Sigart Bulletin, 2(4):160–163, 1991.
- Yuval Tassa, Yotam Doron, Alistair Muldal, Tom Erez, Yazhe Li, Diego de Las Casas, David Budden, Abbas Abdolmaleki, Josh Merel, Andrew Lefrancq, et al. Deepmind Control Suite. *arXiv preprint arXiv:1801.00690*, 2018.
- Jianhao Wang, Zhizhou Ren, Terry Liu, Yang Yu, and Chongjie Zhang. QPLEX: Duplex Dueling Multi-Agent Q-Learning. In *International Conference on Learning Representations*, 2021.
- Rose E Wang, Michael Everett, and Jonathan P How. R-MADDPG for Partially Observable Environments and Limited Communication. *arXiv preprint arXiv:2002.06684*, 2020.
- Andrew Warrington, Jonathan W Lavington, Adam Scibior, Mark Schmidt, and Frank Wood. Robust Asymmetric Learning in POMDPs. In *International Conference on Machine Learning*, pages 11013–11023. PMLR, 2021.
- Daan Wierstra, Alexander Förster, Jan Peters, and Jürgen Schmidhuber. Recurrent Policy Gradients. *Logic Journal of the IGPL*, 18(5):620–634, 2010.
- Marvin Zhang, Zoe McCarthy, Chelsea Finn, Sergey Levine, and Pieter Abbeel. Learning Deep Neural Network Policies with Continuous Memory States. In *IEEE International Conference on Robotics and Automation (ICRA)*, pages 520–527. IEEE, 2016.
- Marvin Zhang, Sharad Vikram, Laura Smith, Pieter Abbeel, Matthew Johnson, and Sergey Levine. SOLAR: Deep Structured Representations for Model-Based Reinforcement Learning. In *International Conference on Machine Learning*, pages 7444–7453. PMLR, 2019.
- Pengfei Zhu, Xin Li, Pascal Poupart, and Guanghui Miao. On Improving Deep Reinforcement Learning for POMDPs. *arXiv preprint arXiv:1704.07978*, 2017.

A Proof of the Sufficiency of Recurrent Predictive Sufficient Statistics

In this section, we prove Theorem 1, that is recalled below.

Theorem 1 (Sufficiency of recurrent predictive sufficient statistics). In an informed POMDP $\widetilde{\mathcal{P}}$, a statistic $f: \mathcal{H} \to \mathcal{Z}$ is sufficient for the optimal control if it is (i) recurrent and (ii) predictive sufficient for the reward and next information given the action,

(i)
$$f(h') = u(f(h), a, o'), \forall h' = (h, a, o'),$$
 (6)

(ii)
$$p(r, i'|h, a) = p(r, i'|f(h), a), \forall (h, a, r, i').$$
 (7)

Proof. From Proposition 4 and Theorem 5 of [Subramanian et al., 2022], we know that a statistic is sufficient for the optimal control of an execution POMDP if it is (i) recurrent and (ii') predictive sufficient for the reward and next *observation* given the action: p(r, o'|h, a) = p(r, o'|f(h), a). Let us consider a statistic $f : \mathcal{H} \to \mathcal{A}$ satisfying (i) and (ii). Now, let us show that it also satisfy (ii'). We have,

$$p(r, o'|f(h), a) = \int_{\mathcal{I}} p(r, o', i'|f(h), a) \,\mathrm{d}i'$$
(18)

$$= \int_{\mathcal{I}} p(o'|r, i', f(h), a) p(r, i'|f(h), a) \,\mathrm{d}i', \tag{19}$$

using the law of total probability and the chain rule. As can be seen from the informed POMDP formalization of Section 3 and the resulting Bayesian network in Figure 1, the Markov blanket of o' is $\{i'\}$. As a consequence, o' is conditionally independent of any other variable given i'. In particular, p(o'|i', r, f(h), a) = p(o|i'), such that,

$$p(r, o'|f(h), a) = \int_{\mathcal{I}} p(o'|i') p(r, i'|f(h), a) \,\mathrm{d}i'.$$
(20)

From hypothesis (ii), we can write,

$$p(r, o'|f(h), a) = \int_{\mathcal{I}} p(o'|i')p(r, i'|h, a) \,\mathrm{d}i'.$$
(21)

Finally, exploiting the Markov blanket $\{i'\}$ of o', the chain rule and the law of total probability again, we have,

$$p(r, o'|f(h), a) = \int_{\mathcal{I}} p(o'|i', r, h, a) p(r, i'|h, a) \,\mathrm{d}i'$$
(22)

$$= \int_{\mathcal{I}} p(o', r, i'|h, a) \,\mathrm{d}i' \tag{23}$$

$$= p(r, o'|h, a).$$
(24)

This proves that (ii) implies (ii'). As a consequence, any statistic satisfying (i) and (ii) is a sufficient statistic from the history for the optimal control of the informed POMDP. \Box

B Recurrent Sufficient Statistic Objective

First, let us consider a fixed history h and action a. Let us recall that two density functions p(r, i'|h, a) and p(r, i'|f(h), a) are equal almost everywhere if, and only if, their KL divergence is zero,

$$\mathbb{E}_{p(r,i'|h,a)} \log \frac{p(r,i'|h,a)}{p(r,i'|f(h),a)} = 0.$$
(25)

Now, let us consider a probability density function p(h, a) that is non zero everywhere. We have that the KL divergence from p(r, i'|h, a) to p(r, i'|f(h), a) is equal to zero for almost every history h and action a if, and only if, it is zero on expectation over p(h, a), since the KL divergence is non-negative,

$$\mathbb{E}_{p(r,i'|h,a)}\log\frac{p(r,i'|h,a)}{p(r,i'|f(h),a)} \stackrel{\text{a.e.}}{=} 0 \Leftrightarrow \mathbb{E}_{p(h,a,r,i')}\log\frac{p(r,i'|h,a)}{p(r,i'|f(h),a)} = 0.$$
(26)

Rearranging, we have that p(r, i'|h, a) is equal to p(r, i'|f(h), a) for almost every h, a, r and i' if, and only if,

$$\mathbb{E}_{p(h,a,r,i')} \log p(r,i'|h,a) = \mathbb{E}_{p(h,a,r,i')} \log p(r,i'|f(h),a).$$
(27)

Now, we recall the data processing inequality, allowing to write, for any statistic f',

$$\mathbb{E}_{p(h,a,r,i')}\log p(r,i'|h,a) \ge \mathbb{E}_{p(h,a,r,i')}\log p(r,i'|f'(h),a).$$
(28)

since $h(r, i'|h, a) = h(r, i'|h, f(h), a) \le h(r, i'|f(h), a)$, $\forall (h, a)$, where h(x) is the differential entropy of random variable x. Assuming that there exists at least one $f: \mathcal{H} \to \mathcal{Z}$ for which the inequality is tight, we obtain the following objective for a predictive sufficient statistic f,

$$\max_{f: \mathcal{H} \to \mathcal{Z}} \mathbb{E}_{p(h,a,r,i')} \log p(r,i'|f(h),a).$$
⁽²⁹⁾

Unfortunately, the probability density p(r, i'|f(h), a) is unknown. However, knowing that the distribution that maximizes the log-likelihood of samples from p(r, i'|f(h), a) is p(r, i'|f(h), a) itself, we can write,

$$\mathbb{E}_{p(h,a,r,i')}\log p(r,i'|f(h),a) = \max_{q:\ \mathcal{Z}\times\mathcal{A}\to\Delta(\mathbb{R}\times\mathcal{I})} \mathbb{E}_{p(h,a,r,i')}\log q(r,i'|f(h),a).$$
(30)

By jointly maximizing the probability density function $q: \mathcal{Z} \times \mathcal{A} \to \Delta(\mathbb{R} \times \mathcal{I})$, we obtain,

$$\max_{\substack{f: \mathcal{H} \to \mathcal{Z} \\ q: \mathcal{Z} \times \mathcal{A} \to \Delta(\mathbb{R} \times \mathcal{I})}} \mathbb{E}_{p(h, a, r, i')} \log q(r, i' | f(h), a).$$
(31)

This objective ensures that the statistic f(h) is predictive sufficient for the reward and next information given the action. If f(h) is a recurrent statistic, then it is also sufficient for the optimal control, according to Theorem 1.

C Informed Dreamer

p(

The Informed Dreamer algorithm is presented in Algorithm 3. Differences with the Uninformed Dreamer algorithm [Hafner et al., 2020] are highlighted in blue. In addition, it can be noted that in the original Dreamer algorithm, the statistic z_t encodes $h_t = (o_0, a_0, \ldots, o_t)$ and a_t , instead of h_t only. As a consequence, the prior distribution $e_t \sim q_{\theta}^p(\cdot|z_t)$ can be conditioned on the statistic z_t only, instead of the statistic z_t only instead of the statistic z_t on the other hand, the latent policy $a_{t+1} \sim g(\cdot|z_t, e_t)$ should be conditioned on the statistic z_t and the new latent e_t to account for the last observation, and the same is true for the value function $v_{\psi}(z_t, e_t)$. In the experiments, we follow their implementation for both the Uninformed Dreamer and the Informed Dreamer.

Following Dreamer, the algorithm introduces the continuation flag c_t , which indicates whether state s_t is terminal. A terminal state s_t is a state from which the agent can never escape, and in which any further action provides a zero reward. It follows that the value function of a terminal state is zero, and trajectories can be truncated at terminal states since we do not need to learn their value or the optimal policy in those states. Alternatively, c_t can be interpreted as an indicator that can be extracted from the observation o_t , but we have decided to make it explicit in the algorithm.

We provide the final non-discounted rewards obtained by Dreamer and the Informed Dreamer for the Varying Mountain Hike environments in Table 1, for the Flickering Atari environments in Table 2, for the Velocity Control environments in Table 3, and for the Flickering Control environments in Table 4.

Algorithm 1 Encode

Inputs: Update function u_{θ} , encoder q_{θ}^{e} , and histories $\{(a_{w-1}^{n}, o_{w}^{n})_{w=0}^{W-1}\}_{n=0}^{N-1}$. Let $z_{-1}^{n} = 0$. **for** $w = 0 \dots W - 1$ **do** Let $e_{w-1}^{n} \sim q_{\theta}^{e}(\cdot | z_{w-1}^{n}, a_{w-1}^{n}, o_{w}^{n})$. Let $z_{w}^{n} = u_{\theta}(z_{w-1}^{n}, a_{w-1}^{n}, e_{w-1}^{n})$. **end for Returns:** $\{(z_{w}^{n}, e_{w}^{n})_{w=-1}^{W-2}\}_{n=0}^{N-1}$.

Algorithm 2 Imagine

Inputs: Update function u_{θ} , prior q_{θ}^{p} , policy g_{ϕ} , statistics, encoded latents and actions $\begin{array}{ll} & \text{inputs.} & \text{optate function } u_{\theta}, \ \text{priot} \\ \left\{ \left(z_w^n, e_w^n, a_w^n \right)_{w=-1}^{W-1} \right\}_{n=0}^{N-1}. \\ & \text{Let } z_{-1}^{n,w} = z_w^n, \hat{e}_{-1}^{n,w} = e_w^n, a_{-1}^{n,w} = a_w^n. \\ & \text{for } k = 0 \dots K - 1 \ \mathbf{do} \\ & \text{Let } z_k^{n,w} = u_{\theta}(z_{k-1}^{n,w}, a_{k-1}^{n,w}, \hat{e}_{k-1}^{n,w}). \\ & \text{Let } \hat{e}_k^{n,w} \sim q_{\theta}^p(\cdot | z_k^{n,w}, a_k^{n,w}). \\ & \text{Let } a_k^{n,w} \sim g_{\phi}(\cdot | z_k^{n,w}). \\ & \text{end for} \end{array}$ end for **Returns:** $\left\{\left\{(z_k^{n,w}, \hat{e}_k^{n,w})_{k=0}^{K-1}\right\}_{w=-1}^{W-2}\right\}_{n=0}^{N-1}$.

Algorithm 3 Informed Dreamer - Direct Reward Maximization

Hyperparameters: Environment steps S, steps before training F, train ratio R, backpropagation horizon W, imagination horizon K, batch size N, replay buffer capacity B. Initialize neural network parameters θ , ϕ , ψ randomly, initialize empty replay buffer β . Let $q = 0, t = 0, a_{-1} = 0, r_{-1} = 0, z_{-1} = 0.$ Reset the environment and observe o_0 and c_0 (true at reset). for s = 0 ... S - 1 do // Environment interaction Encode observation o_t to $e_{t-1} \sim q_{\theta}^e(\cdot | z_{t-1}, a_{t-1}, o_t)$. Update $z_t = u_{\theta}(z_{t-1}, a_{t-1}, e_{t-1}).$ Given the current history h_t , take action $a_t \sim g_{\phi}(\cdot|z_t)$. Observe reward r_t , information i_{t+1} , observation o_{t+1} and continuation flag c_{t+1} . if c_{t+1} is false (terminal state) then Reset t = 0. Reset the environment and observe o_0 and c_0 (true at reset). end if Update t = t + 1. Add trajectory of last W time steps $(a_{w-1}, r_{w-1}, i_w, o_w, c_w)_{w=t-W+1}^t$ to the replay buffer \mathcal{B} . // Learning while $|\mathcal{B}| \geq F \wedge g < Rs$ do // Environment learning

Draw N trajectories of length $W \left\{ (a_{w-1}^n, r_{w-1}^n, i_w^n, o_w^n, c_w^n)_{w=0}^{W-1} \right\}_{n=0}^{N-1}$ uniformly from the replay buffer \mathcal{B} .

Compute statistics and encoded latents

$$\left\{ (z_w^n, e_w^n)_{w=-1}^{W-2} \right\}_{n=0}^{N-1} = \operatorname{Encode} \left(u_\theta, q_\theta^e, \left\{ (a_{w-1}^n, o_w^n)_{w=0}^{W-1} \right\}_{n=0}^{N-1} \right).$$

Update θ using $\nabla_{\theta} \sum_{n=0}^{N} \sum_{w=-1}^{W-2} L_{w}^{n}$, where $a_{-1}^{n} = 0$ and,

$$L_w^n = \log q_{\theta}^i(i_{w+1}^n | z_w^n, e_w^n) + \log q_{\theta}^c(c_{w+1}^n | z_w^n, e_w^n) + \log q_{\theta}^c(r_w^n | z_w^n, e_w^n) - \operatorname{KL}\left(q_{\theta}^e(\cdot | z_w^n, a_w^n, o_{w+1}^n) \parallel q_{\theta}^p(\cdot | z_w^n, a_w^n)\right).$$

// Behaviour learning

Sample latent trajectories

$$\left\{\left\{(z_k^{n,w}, \hat{e}_k^{n,w})_{k=0}^{K-1}\right\}_{w=-1}^{W-2}\right\}_{n=0}^{W-1} = \text{Imagine}\left(u_\theta, q_\theta^p, g_\phi, \left\{(z_w^n, e_w^n, a_w^n)_{w=-1}^{W-2}\right\}_{n=0}^{N-1}\right).$$

Predict rewards $r_k^{n,w} \sim q_{\theta}^r(\cdot | z_k^{n,w}, \hat{e}_k^{n,w})$, continuations flags $c_{k+1}^{n,w} \sim q_{\theta}^c(\cdot | z_k^{n,w}, \hat{e}_k^{n,w})$, and values Predict rewards r_k $v_k^{n,w} = v_{\psi}(z_k^{n,w}).$ Compute value targets using λ -returns, with $G_{K-1}^{n,w} = v_{K-1}^{n,w}$ and $G_k^{n,w} = r_k^{n,w} + \gamma c_k^{n,w} \left((1-\lambda)v_{k+1}^{n,w} + \lambda G_{k+1}^{n,w}\right).$

te
$$\phi$$
 using $\nabla_{\phi} \sum_{m=0}^{N-1} \sum_{m=-1}^{W-2} \sum_{k=0}^{K-1} G_k^{n,w}$.

Update ψ using $\nabla_{\psi} \sum_{n=0}^{N-1} \sum_{w=-1}^{W-2} \sum_{k=0}^{K-1} \|v_{\psi}(z_k^{n,w}) - \operatorname{sg}(G_k^{n,w})\|^2$, where sg is the stop-gradient operator.

Count gradient steps g = g + 1

end while end for

Upda

Table 1: Final non-discounted reward on the Varying Mountain Hike environments.

ALTITUDE	VARYING	UNINFORMED	INFORMED
False False True True	False True False True	$\begin{array}{c} -\textbf{14.47} \pm \textbf{03.27} \\ -19.84 \pm 03.91 \\ -43.11 \pm 59.89 \\ -90.04 \pm 35.57 \end{array}$	$\begin{array}{c} -14.56\pm 03.45\\ -17.87\pm 01.18\\ -18.04\pm 11.94\\ -54.07\pm 54.87\end{array}$

Table 2: Final non-discounted reward on the Flickering Atari environments.

TASK	UNINFORMED	INFORMED
ASTEROIDS	1085.21 ± 236.29	1620.98 ± 579.77
BATTLE ZONE	5863.99 ± 2081.67	4258.01 ± 1000.00
BOWLING	55.08 ± 13.08	90.33 ± 04.51
BOXING	12.86 ± 03.21	-0.53 ± 10.69
BREAKOUT	03.38 ± 04.73	04.17 ± 01.53
FROSTBITE	413.95 ± 377.40	268.38 ± 490.85
HERO	4293.33 ± 2534.57	3133.27 ± 24.66
MS PACMAN	$\bf 1262.75 \pm 565.18$	923.11 ± 665.01
Pong	-19.24 ± 01.73	-9.08 ± 15.13
PRIVATE EYE	-23.86 ± 57.74	448.28 ± 398.36
QBERT	879.47 ± 378.32	812.20 ± 1973.42
SEAQUEST	312.08 ± 80.83	302.60 ± 231.80

Table 3: Final non-discounted reward on the Velocity Control environments.

TASK	UNINFORMED	INFORMED
ACROBOT SWINGUP	66.21 ± 52.25	163.01 ± 139.63
CARTPOLE BALANCE	959.60 ± 08.13	967.45 ± 24.47
CARTPOLE BALANCE SPARSE	852.71 ± 53.15	810.24 ± 248.14
CARTPOLE SWINGUP	667.95 ± 54.72	701.96 ± 88.14
CARTPOLE SWINGUP SPARSE	01.53 ± 03.46	28.48 ± 109.70
CHEETAH RUN	619.95 ± 241.31	543.14 ± 136.00
CUP CATCH	732.09 ± 477.75	950.31 ± 48.63
FINGER SPIN	626.15 ± 211.54	640.60 ± 233.99
FINGER TURN EASY	579.49 ± 447.18	849.73 ± 102.69
FINGER TURN HARD	451.75 ± 479.93	828.81 ± 132.77
HOPPER HOP	158.88 ± 13.78	167.22 ± 34.24
HOPPER STAND	361.82 ± 22.89	595.42 ± 198.96
PENDULUM SWINGUP	355.11 ± 406.69	229.88 ± 479.81
REACHER EASY	931.37 ± 43.92	944.82 ± 44.94
Reacher Hard	853.13 ± 102.10	954.89 ± 14.17
WALKER RUN	430.21 ± 83.55	604.20 ± 75.88
WALKER STAND	883.65 ± 98.58	925.09 ± 56.47
WALKER WALK	867.97 ± 103.26	910.38 ± 21.88

Table 4: Final non-discounted reward on the Flickering Control environments.

TASK	UNINFORMED	INFORMED
ACROBOT SWINGUP	166.42 ± 117.81	$\textbf{333.86} \pm \textbf{147.49}$
CARTPOLE BALANCE	988.09 ± 01.57	943.18 ± 39.97
CARTPOLE BALANCE SPARSE	971.12 ± 00.00	979.91 ± 00.00
CARTPOLE SWINGUP	838.44 ± 23.23	798.12 ± 28.26
CARTPOLE SWINGUP SPARSE	485.90 ± 334.90	677.38 ± 96.19
CHEETAH RUN	683.80 ± 53.87	590.43 ± 22.62
CUP CATCH	959.79 ± 12.75	946.11 ± 19.66
FINGER SPIN	708.31 ± 397.54	587.21 ± 188.07
FINGER TURN EASY	755.08 ± 483.89	925.93 ± 20.07
FINGER TURN HARD	568.66 ± 491.80	887.38 ± 32.84
HOPPER HOP	279.92 ± 30.22	213.99 ± 23.51
HOPPER STAND	450.49 ± 504.36	774.22 ± 120.96
PENDULUM SWINGUP	797.12 ± 70.80	741.94 ± 117.27
REACHER EASY	937.19 ± 16.79	926.02 ± 67.70
REACHER HARD	$\textbf{732.34} \pm \textbf{168.36}$	556.36 ± 420.29
WALKER RUN	765.40 ± 21.11	580.77 ± 39.79
WALKER STAND	972.93 ± 39.72	933.29 ± 96.17
WALKER WALK	957.88 ± 26.84	898.33 ± 36.68