Evolutionary Policy Iteration for Solving Markov Decision Processes

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Abstract

We propose a novel algorithm called Evolutionary Policy Iteration (EPI) for solving infinite horizon discounted reward Markov Decision Process (MDP) problems. EPI inherits the spirit of the well-known PI algorithm but eliminates the need to maximize over the entire action space in the policy improvement step, so it should be most effective for problems with very large action spaces. EPI iteratively generates a “population” or a set of policies such that the performance of the “elite policy” for a population is monotonically improved with respect to a defined fitness function. EPI converges with probability one to a population whose elite policy is an optimal policy for a given MDP. EPI is naturally parallelizable and along this discussion, a distributed variant of PI is also studied.

Keywords: (Distributed) policy iteration, Markov decision process, genetic algorithm, evolutionary algorithm, parallelization

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1 Introduction

We propose a novel algorithm called Evolutionary Policy Iteration (EPI) to solve Markov Decision Processes (MDPs) for an infinite horizon discounted reward criterion. The algorithm is especially targeted to problems where the state space is relatively small but the action space is extremely large, so that the policy improvement step in Policy Iteration (PI) becomes computationally impractical. EPI eliminates the operation of maximization over the entire action space in the policy improvement step by directly manipulating policies via a method called “policy switching” [1] that generates an improved policy from a set of given policies. The computation time for generating such an improved policy is on the order of the state space size. The basic algorithmic procedure imitates that of standard genetic algorithm (GAs) (see, e.g., [5] [10] [9]) with appropriate modifications and extensions required for the MDP setting, based on an idea similar to the “elitism” concepts introduced by De Jong [3]. In our setting, the elite policy for a population is a policy obtained via policy switching that improves the performances of all policies in the population. EPI starts with a set of policies or “population” and converges with probability one (w.p. 1) to a population of which the elite policy is an optimal policy, while maintaining a certain monotonicity property for elite policies over generations with respect to a fitness value.

The literature applying evolutionary algorithms such as GAs for solving MDPs is relatively sparse. The recent work of Lin, Bean, and White [6] uses a GA approach to construct the minimal set of affine functions that describes the value function in partially observable MDPs, yielding a variant of value iteration. Chin and Jafari [2] propose an approach that maps heuristically “simple” GA [10] into the framework of PI. However, their evolutionary operations do not include policy switching, and convergence to an optimal policy is not always guaranteed.

As noted earlier, the main motivation for the proposed EPI algorithm is the setting where the action state space is finite but extremely large. In this case, it could be computationally impractical to apply exact PI or value iteration, due to the requirements of maximization over the entire action space via e.g., enumeration or random search methods. On the other hand, local search cannot guarantee that a global maximum has been found. Thus, the monotonicity in the policy improvement step is not preserved. The proposed EPI algorithm preserves an analogous monotonicity property over the elite policies in the populations.

A primary contribution of our work is the use of a (random) evolutionary search algorithm in the context of MDPs with a convergence guarantee (w.p. 1). Another contribution is the development of a parallelizable algorithm for solving MDP problems exactly via policy switching. We partition the policy space with nonoverlapping subsets of the policy space and then apply EPI or PI into each subset in parallel. Distributed EPI applies policy switching to (convergent) elite policies for the subsets, obtaining an optimal policy for the original policy space (see Section 4).

This note is organized as follows. We start with the problem setting and necessary background
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on MDPs in Section 2. In Section 3, we formally describe the EPI algorithm with detailed discussion and present the convergence proof. In Section 4, we study a distributed variant of PI and discuss how to speed up EPI by parallelization. We then conclude with some remarks in Section 5.

2 Background

Consider an MDP with finite state space \( X \), finite action space \( A \), reward function \( R : X \times A \to \mathcal{R} \), and transition function \( P \) that maps a state and action pair to a probability distribution over \( X \). We denote the probability of transitioning to state \( y \in X \) when taking action \( a \) in state \( x \in X \) by \( P(x,a)(y) \). For simplicity, we assume that every action is admissible in every state.

Let \( \Pi \) be the set of all stationary policies \( \pi : X \to A \). Define the optimal value associated with an initial state \( x \in X \):

\[
V^*(x) = \max_{\pi \in \Pi} V^\pi(x), x \in X, \text{ where}
\]

\[
V^\pi(x) = \mathbb{E} \left[ \sum_{t=0}^{\infty} \gamma^t R(x_t, \pi(x_t)) \bigg| x_0 = x \right], x \in X, 0 < \gamma < 1, \pi \in \Pi,
\]

where \( x_t \) is a random variable denoting state at time \( t \) and \( \gamma \) is the discount factor. Throughout the paper, we assume that \( \gamma \) is fixed. The problem we address is that of finding an optimal policy \( \pi^* \) that maximizes the expected optimal value for an initial state distributed with probability distribution \( \delta \), i.e.,

\[
\pi^* \in \arg \max_{\pi \in \Pi} \mathbb{E}[V^\pi(X_0)], \ X_0 \sim \delta. \quad (1)
\]

Policy iteration (PI) can be used to solve (1). For a given initial state, PI computes an optimal policy in a finite number of steps, because there are a finite number of policies in \( \Pi \), and PI preserves the monotonicity in terms of the policy performance. The PI algorithm consists of two parts: policy evaluation and policy improvement. Let \( B(X) \) be the space of real-valued bounded measurable functions on \( X \). We define an operator \( T : B(X) \to B(X) \) as

\[
T(\Phi)(x) = \max_{a \in A} \left\{ R(x, a) + \gamma \sum_{y \in X} P(x, a)(y)\Phi(y) \right\}, \Phi \in B(X), x \in X, \quad (2)
\]

and similarly, an operator \( T_\pi : B(X) \to B(X) \) for \( \pi \in \Pi \) as

\[
T_\pi(\Phi)(x) = R(x, \pi(x)) + \gamma \sum_{y \in X} P(x, \pi(x))(y)\Phi(y), \Phi \in B(X), x \in X. \quad (3)
\]

It is well known (see, e.g., [8]) that for each policy \( \pi \in \Pi \), there exists a corresponding unique \( \Phi \in B(X) \) such that for \( x \in X \),

\[
T_\pi(\Phi)(x) = \Phi(x) \text{ and } \Phi(x) = V^\pi(x).
\]
The policy evaluation step obtains $V^\pi$ for a given $\pi$ via (3), and the policy improvement step obtains $\tilde{\pi} \in \Pi$, e.g., as the argument of the right-hand side of (2), such that

$$T(V^\pi)(x) = T_{x}(V^\pi)(x), x \in X.$$ 

The policy $\tilde{\pi}$ improves $\pi$ in that $V^\tilde{\pi}(x) \geq V^\pi(x)$ $\forall x \in X$. However, carrying out the policy improvement step may be impractical for large $A$, motivating our EPI algorithm as an alternative.

### 3 Evolutionary Policy Iteration

#### 3.1 Algorithm description

As with all evolutionary/GA algorithms, we define the $k$th generation population ($k = 0, 1, 2, ...$), denoted by $P(k)$, which is a set of policies in $\Pi$, and $n = |P(k)| \geq 2$ is the population size, which we take to be constant in each generation. Given the fixed initial state probability distribution $\delta$ defined over $X$, we define the average value of $\pi$ for $\delta$ or fitness value of $\pi$:

$$J^\pi_\delta = \sum_{x \in X} V^\pi(x)\delta(x).$$

Note that $J^\pi_\delta$ is simply the expectation given by the function on the right-hand side of (1), and an optimal policy $\pi^*$ satisfies

$$J^{\pi^*}_\delta \geq J^\pi_\delta \forall \pi \in \Pi.$$

A high-level description of the EPI algorithm is shown in Figure 1, where some steps (e.g., mutation) are described at a conceptual level, with details provided in the following subsections. We denote $P_m$ as the mutation selection probability, $P_g$ the global mutation probability, and $P_l$ the local mutation probability. We also define an action selection distribution $\mu$ as a probability distribution over $A$ such that $\sum_{a \in A} \mu(a) = 1$ and $\mu(a) > 0$ for all $a \in A$.

#### 3.2 Initialization and Policy Selection

Convergence of the EPI algorithm is independent of the initial population $P(0)$ (to be shown later), mainly due to the **Policy Mutation** step. We can randomly generate an initial population or start with a set of heuristic policies. One simple initialization is a population of policies with the property that the same action is prescribed for every state, but each policy in the population prescribes a different action.

#### 3.3 Policy Switching

One of the basic procedural steps in GA is to select members from the current population to create a “mating pool” to which “crossover” is applied; this step is called “parent selection”. Similarly,
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- **Initialization:**
  Select population size \( n \) and \( K > 0 \). \( P(0) = \{\pi_1, \ldots, \pi_n\} \), where \( \pi_i \in \Pi \).
  Set \( N = k = 0 \), and \( P_m, P_g \) and \( P_l \) in \((0, 1]\), and \( \pi^*(-1) = \pi_1 \).

- **Repeat:**
  - **Policy Switching:**
    * Obtain \( V^\pi \) for each \( \pi \in P(k) \).
    * Generate the elite policy of \( P(k) \) defined as
      \[
      \pi^*(k)(x) \in \{ \arg\max_{\pi \in P(k)} V^\pi(x) \}, x \in X.
      \]
    * **Stopping Rule:**
      - If \( J_0^{\pi^*(k)} \neq J_0^{\pi^*(k-1)} \), \( N = 0 \).
      - If \( J_0^{\pi^*(k)} = J_0^{\pi^*(k-1)} \) and \( N = K \), terminate EPI.
      - If \( J_0^{\pi^*(k)} = J_0^{\pi^*(k-1)} \) and \( N < K \), \( N \leftarrow N + 1 \).
  * Generate \( n-1 \) random subsets \( S_i, i = 1, \ldots, n-1 \) of \( P(k) \)
    by selecting \( m \in \{2, \ldots, n-1\} \) with equal probability and selecting \( m \)
    policies in \( P(k) \) with equal probability.
  * Generate \( n-1 \) policies \( \pi(S_i) \) defined as:
    \[
    \pi(S_i)(x) \in \{ \arg\max_{\pi \in S_i} V^\pi(x) \}, x \in X.
    \]
  - **Policy Mutation:** For each policy \( \pi(S_i), i = 1, \ldots, n-1 \),
    * Generate a “globally” mutated policy \( \pi^m(S_i) \) w.p. \( P_m \) using \( P_g \) and \( \mu \)
      or a “locally” mutated policy \( \pi^m(S_i) \) w.p. \( 1 - P_m \) using \( P_l \) and \( \mu \).
  - **Population Generation:**
    * \( P(k+1) = \{ \pi^*(k), \pi^m(S_i) \}, i = 1, \ldots, n-1 \).
    * \( k \leftarrow k + 1 \).

Figure 1: Evolutionary Policy Iteration (EPI)

we can design a “policy selection” step to create a mating pool; there are many ways of doing this. The Policy Switching step includes this selection step implicitly.

Given a nonempty subset \( \Delta \) of \( \Pi \), we define a policy \( \tilde{\pi} \) generated by policy switching with respect to \( \Delta \) as

\[
\tilde{\pi}(x) \in \{ \arg\max_{\pi \in \Delta} V^\pi(x) \}, x \in X.
\]

For completeness, we show that the policy generated by policy switching improves any policy in \( \Delta \)
(see also Theorem 3 in [1].)

**Theorem 3.1** Consider a nonempty subset \( \Delta \) of \( \Pi \) and the policy \( \tilde{\pi} \) generated by policy switching
with respect to $\Delta$ given in Equation (4). Then, for all $x \in X$,

$$V^\pi(x) \geq \max_{\pi \in \Delta} V^\pi(x).$$

**Proof:** We begin with a lemma, which states a basic property of the $T_\pi$-operator defined by (3).

**Lemma 3.1** Given $\pi \in \Pi$, suppose there exists $\Phi \in B(X)$ for which

$$T_\pi(\Phi)(x) \geq \Phi(x), x \in X. \quad (5)$$

Then, $V^\pi(x) \geq \Phi(x)$ for all $x \in X$.

**Proof:** By successive applications of the $T_\pi$-operator to both sides of Equation (5) and the monotonicity property of the operator, we have that for all $x \in X$,

$$\lim_{n \to \infty} T_\pi^n(\Phi)(x) \geq \Phi(x).$$

And by the Banach fixed point theorem, $\lim_{n \to \infty} T_\pi^n(\Phi)(x) = V^\pi(x), x \in X$, which proves the lemma.

Now define $\Phi(x) = \max_{\pi \in \Delta} V^\pi(x)$ for all $x \in X$. Pick an arbitrary state $x \in X$. From the definition, there exists a policy $\pi' \in \Delta$ such that $V^{\pi'}(x) \geq V^\pi(x)$ for all $\pi \in \Delta$ and $\pi(x) = \pi'(x)$.

It follows that

$$T_{\pi'}(\Phi)(x) = R(x, \pi(x)) + \gamma \sum_{y \in X} P(x, \pi(x))(y) \Phi(y)$$

$$= R(x, \pi'(x)) + \gamma \sum_{y \in X} P(x, \pi'(x))(y) \Phi(y)$$

$$\geq R(x, \pi'(x)) + \gamma \sum_{y \in X} P(x, \pi'(x))(y) V^{\pi'}(y)$$

$$= V^{\pi'}(x) = \Phi(x).$$

By the lemma above, the claim is proved.

The above theorem immediately implies the following result.

**Corollary 3.1** Consider a nonempty subset $\Delta$ of $\Pi$ and the policy $\pi$ generated by policy switching with respect to $\Delta$ given in Equation (4). Then, for any initial state distribution $\delta$,

$$J_\delta^\pi \geq \max_{\pi \in \Delta} J_\delta^\pi.$$

**Proof:** From the definition of $J_\delta^\pi$ for $\pi \in \Pi$,

$$J_\delta^\pi = \sum_{x \in X} V^\pi(x)\delta(x) \geq \sum_{x \in X} \max_{\pi \in \Delta} V^\pi(x)\delta(x) \geq \max_{\pi \in \Delta} \sum_{x \in X} V^\pi(x)\delta(x) = \max_{\pi \in \Delta} J_\delta^\pi,$$

where the last inequality follows from Jensen’s inequality.
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We first generate a policy \( \pi^*(k) \), called the elite policy with respect to the current population \( P(k) \), which improves any policy in \( P(k) \) via policy switching. Note that this is different from the elitist concept of De Jong [3], where the elitist is the best policy in \( P(k) \). EPI includes the elite policy generated by policy switching unmutilated in the new population. By doing so, the population contains a policy that improves any policy in the previous population. Therefore, the following monotonicity property holds:

**Lemma 3.2** For any \( \delta \) and for all \( k \geq 0 \),
\[
J_\delta^{\pi^*(k)} \geq J_\delta^{\pi^*(k-1)}.
\]

**Proof:** The proof is by induction. The base step is obvious from the definition of \( \pi^*(0) \) and \( \pi^*(-1) \) by Corollary 3.1. Assume that \( J_\delta^{\pi^*[i]} \geq J_\delta^{\pi^*[i-1]} \) for all \( i \leq k \). Because the EPI algorithm includes \( \pi^*(k) \) in \( P(k+1) \), the elite policy at \( k+1 \) is generated over a population that contains \( \pi^*(k) \), which implies that \( J_\delta^{\pi^*(k+1)} \geq J_\delta^{\pi^*(k)} \). \( \blacksquare \)

We then generate \( n-1 \) random subsets \( S_i, i = 1, \ldots, n-1 \) of \( P(k) \) as follows. We first select \( m \in \{2, \ldots, n-1\} \) with equal probability and then select \( m \) policies from \( P(k) \) with equal probability. By applying policy switching, we generate \( n-1 \) policies defined as
\[
\pi(S_i)(x) \in \{ \arg \max_{\pi \in S_i} V^\pi(x) \}, x \in X.
\]
These policies will be mutated to generate a new population (see the next subsection).

The policy switching step is a key part in EPI to speed up the convergence of EPI. Suppose that \( S_i \) for some \( i \) consists of two policies \( \pi_1 \) and \( \pi_2 \) and let \( \Psi = \{ x | \pi_1(x) \neq \pi_2(x), x \in X \} \). Write \( \pi > \pi' \) if for all \( x \in X \),
\[
V^\pi(x) \geq V^{\pi'}(x)
\]
and for some state \( x \in X \),
\[
V^\pi(x) > V^{\pi'}(x)
\]
and write \( \pi \geq \pi' \) if for all \( x \in X \), \( V^\pi(x) \geq V^{\pi'}(x) \). Then there are at least \( |\Psi| \) policies \( \hat{\pi}_j, j = 1, \ldots, |\Psi| \) such that for each \( j \), either
\[
\pi(S_i) \geq \hat{\pi}_j \geq \pi_1 \text{ or } \pi(S_i) \geq \hat{\pi}_j > \pi_2
\]
holds. In other words, by one application of policy switching, we eliminate at least \( |\Psi| \) policies but at most \( |X| \) in the search process. This is because given a policy \( \pi \), if we can improve the policy \( \pi \) by modifying the actions in \( m \) states, we rule out at least \( m \) policies that are better than \( \pi \). See Lemma 5 [7] for a formal proof.

As we can see, policy switching directly manipulates policies to generate an improved policy relative to all policies it was applied to, eliminating the operation of maximization over the entire action space, which is the main computational advantage that replaces the policy improvement step in the original PI.
3.4 Policy Mutation

Policy mutation is carried out by altering a given policy in the following manner: for each state, the currently prescribed action is replaced probabilistically. The main reason for mutating policies is to avoid being caught in a local maximum, making a probabilistic convergence guarantee possible (see the convergence proof below). We consider two types of mutation: “local” and “global”, which are distinguished by the degree of mutation, as indicated by the number of states with changed actions in the mutated policy. To this end, we assume that \( P_l \ll P_g \), with \( P_l \) being close to zero and \( P_g \) being close to one. The Policy Mutation step first determines whether a given policy \( \pi \) is mutated globally or locally, using Bernoulli probability \( P_m \). If \( \pi \) is globally (resp., locally) mutated, then for each state \( x \), \( \pi(x) \) is changed w.p. \( P_g \) (resp., \( P_l \)), where the action to which it is changed would follow the given action selection distribution \( \mu \). Local mutation helps the algorithm fine-tune good policies via local search, whereas global mutation helps the algorithm escape from local maximum. One simply way to select the particular action to which the current action is mutated is to select randomly (uniformly) among all other actions.

3.5 Population Generation and Stopping Rule

At each \( k \)th generation, the new population \( P(k+1) \) is simply given by the elite policy generated from \( P(k) \) and \( n-1 \) mutated policies from \( \pi(S_i), i=1,\ldots,n-1 \). This population generation method allows a policy that is poor in terms of performance, but might be in the neighborhood of an optimal value located at the top of the very narrow hill, to be kept in the population so that a new search region can be started from the policy. This helps the algorithm to avoid being caught in the region of local optima.

Once we have a new population, we need to test whether EPI should terminate. Even if the fitness values for the two consecutive elite policies are identical, this does not necessarily mean that the elite policy is an optimal policy as in PI. Therefore, we run the EPI algorithm \( K \) more times so that these random jumps by the mutation step will eventually bring EPI to a neighborhood of the optimum. As the value of \( K \) gets larger, the probability of being in a neighborhood of the optimum increases. Therefore, the elite policy at the termination is the right policy with more confidence as \( K \) increases.

3.6 Convergence

**Theorem 3.2** Given \( P_m > 0, P_g > 0, P_l > 0 \), and an action selection distribution \( \mu \) such that \( \sum_{a \in A} \mu(a) = 1 \) and \( \mu(a) > 0 \ \forall a \in A, \pi^*(k) \to \pi^* \) w.p. 1 as \( K \to \infty \) for any \( P(0) \).

**Proof:** The proof is straightforward. Observe first that as \( K \to \infty, k \to \infty \). This is because EPI terminates when \( N = K \) and if \( N \neq K \), the value of \( k \) increases by one.
From the assumption, the probability of generating an optimal policy by the **Policy Mutation** step is positive. To see this, let $\alpha$ be the probability of generating one of the optimal policies by local mutation and let $\beta$ the probability of generating one of the optimal policies by global mutation. Then,

\[
\alpha \geq \prod_{x \in X} P_l \mu(\pi^*(x)) = (P_l)^{|X|} \cdot \prod_{x \in X} \mu(\pi^*(x)) > 0
\]

\[
\beta \geq \prod_{x \in X} P_g \mu(\pi^*(x)) = (P_g)^{|X|} \cdot \prod_{x \in X} \mu(\pi^*(x)) > 0,
\]

where $\pi^*$ is a particular optimal policy in $\Pi$. Therefore, the probability of generating an optimal policy by the **Policy Mutation** step is positive and this probability is independent of $P(0)$.

Therefore, the probability that $P(k)$ does not contain an optimal policy (starting from an arbitrary $P(0)$) is at most $((1 - \alpha)P_m)^{(n-1)k}(1 - \beta)(1 - P_m)^{(n-1)k}$, which goes to zero as $k \to \infty$. By Lemma 3.2, once $P(k)$ contains an optimal policy, $P(k + m)$ contains an optimal policy for any $m \geq 1$ because the fitness value of an optimal policy is the maximum among all policies in $\Pi$. This proves the claim.

4 Parallelization

The EPI algorithm can be naturally parallelized and by doing so, we can improve the running rate. Basically, we partition the policy space $\Pi$ into subsets of $\{\Pi_i\}$ such that $\bigcup_i \Pi_i = \Pi$ and $\Pi_i \cap \Pi_j = \emptyset$ for all $i \neq j$. We then apply EPI to each $\Pi_i$ in parallel, and then once each part terminates, the best policy $\pi_i^*$ from each part is taken. We then apply policy switching to the set of best policies $\{\pi_i^*\}$. We state a general result regarding parallelization of any algorithm that finds optimal polices for MDPs.

**Theorem 4.1** Given a partition of $\Pi$ such that $\bigcup_i \Pi_i = \Pi$ and $\Pi_i \cap \Pi_j = \emptyset$ for all $i \neq j$, consider an algorithm $A$ that generates the best policy $\pi_i^*$ for $\Pi_i$ such that for all $x \in X$,

\[
V^{\pi_i^*}(x) \geq \max_{\pi \in \Pi_i} V^\pi(x).
\]

Then, the policy $\bar{\pi}$ defined as

\[
\bar{\pi}(x) \in \{\arg\max_{\pi_i^*}(V^{\pi_i^*}(x))(x)\}, x \in X,
\]

is an optimal policy for $\Pi$.

**Proof:** Via policy switching, $\bar{\pi}$ improves the performance of each $\pi_i^*$, i.e.,

\[
V^\bar{\pi}(x) \geq \max_{\pi_i^*} V^{\pi_i^*}(x), x \in X,
\]

implying that $\bar{\pi}$ is an optimal policy for $\Pi$, since the partition covers the entire policy space.
Note that we cannot just pick the best policy among $\pi_i^*$ in terms of the fitness value $J_i^\pi$. The condition that $J_i^\pi \geq J_i^\pi'$ for $\pi \neq \pi'$ does not always imply that $V^\pi(x) \geq V^{\pi'}(x)$ for all $x \in X$ even though the converse is true. In other words, we need a policy that improves all policies $\pi_i^*$. Picking the best policy among such policies does not necessarily guarantee an optimal policy for $\Pi$.

If the number of subsets in the partition is $N$, the overall convergence of the algorithm $A$ is faster by a factor of $N$. For example, if at state $x$, the action $a$ or $b$ can be taken, let $\Pi_1 = \{ \pi | \pi(x) = a, \pi \in \Pi \}$ and $\Pi_2 = \{ \pi | \pi(x) = b, \pi \in \Pi \}$. By using this partition, the convergence rate of the algorithm $A$ will be twice as fast.

By Theorem 4.1, this idea can be applied to PI via policy switching, yielding a “distributed” PI. We apply PI to each $\Pi_i$. Once PI for each part terminates, we combine the resulting policy for each part by policy switching. The combined policy is an optimal policy so that this method will speed up the original PI by a factor of $N$ if the number of subsets in the partition is $N$. However, note that this distributed variant of PI will also involve the operation of the maximization over the action space in the policy improvement step. The result of Theorem 4.1 also naturally extends to a dynamic programming version of PI, similarly to EPI. For example, we can partition $\Pi$ by $\Pi_1$ and $\Pi_2$, and $\Pi_1$ is subdivided by $\Pi_{11}$ and $\Pi_{12}$, and $\Pi_2$ by $\Pi_{21}$ and $\Pi_{22}$. The optimal substructure property is preserved by policy switching. Suppose that the number of subsets generated in this way is $\beta$, then the overall computation time of an optimal policy is $O(\beta \cdot |X| \cdot C)$, where $C$ is the maximum size of the subsets in terms of the number of policies, because policy switching is applied $O(\beta)$ times with $O(|X|)$ complexity and $C$ is the upper bound on PI-complexity.

5 Concluding Remarks

The discussion in the previous section raises an important question that can motivate further research: How can we partition the policy space so that PI or EPI converges faster? For well-chosen partitions, we may even be able to obtain optimal policies for some subsets analytically. Much of the MDP literature concentrates on aggregation in the state space (see, e.g., [4]) for an approximate solution for a given MDP. Our discussion on the parallelization of PI and EPI can be viewed in some sense as an aggregation in the policy space, where the distributed version of EPI can be used to generate an approximate solution of a given MDP.

In our setting, the mutated action for a mutated state was determined (probabilistically) by a given action selection distribution. If the action space is continuous, say $[0,1]$, a straightforward implementation might change only the least significant digit for local mutation and the most significant digit for global mutation, where numbers in $[0,1]$ are represented by a certain number of significant digits.

GAs are known to work well for many continuous domain problems but to face difficulties of a different kind for problems where the decision variables are discrete [9]. However, EPI circum-
vents this problem via policy switching, an idea that has not been exploited in the GA literature previously.

References


