

Continuous Action

Stewart W. Wilson
Prediction Dynamics, Concord, MA 01742
Department of General Engineering
University of Illinois at Urbana-Champaign IL 61801
wilson@prediction-dynamics.com

What are continuous actions?

- LCS actions are typically discrete:
1/0, left/right/forward
- *Continuous* means system can choose action from a continuous range:
turn 34.7 degrees
reach 224.3 cm
- As always, action is chosen to maximize payoff.
- Aim—improved performance compared with discrete.

How can you do it?

$t(x), a \Rightarrow p$ Traditional classifier

$t(x) \Rightarrow p(x)$ Function approximation (XCSF)

$t(x), a \Rightarrow p_a(x)$ Add discrete actions (XCS-LP)

$t(x, a) \Rightarrow p(x, a)$ Continuous x and continuous a

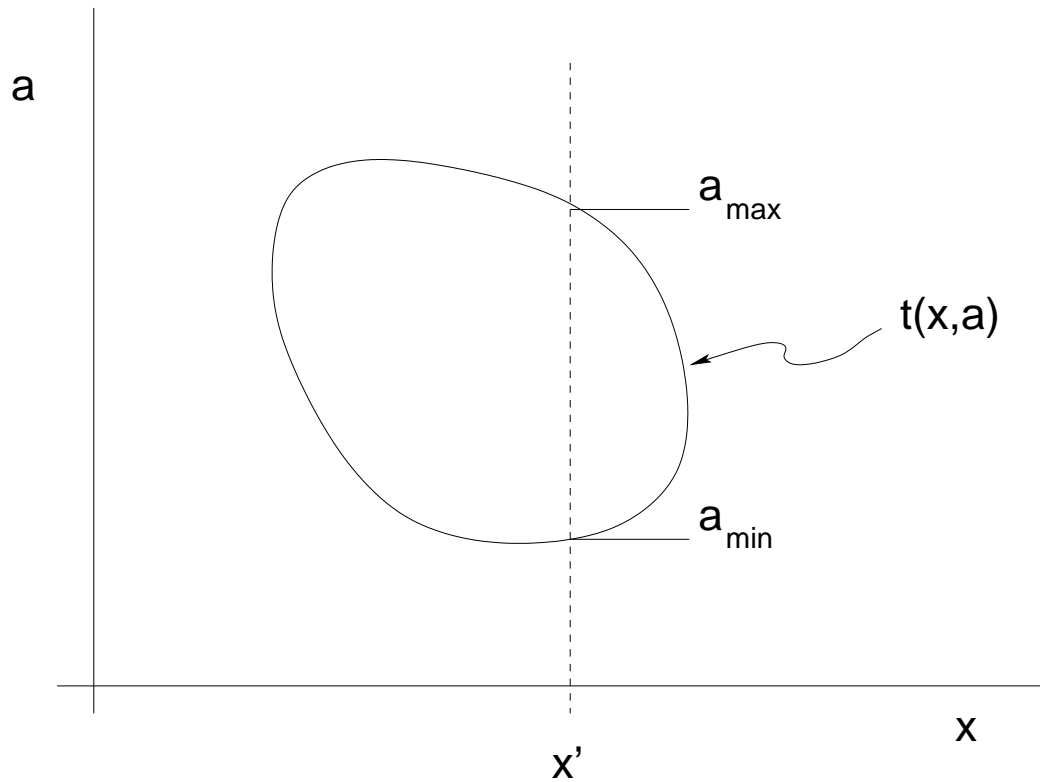
Best action, $a^*(x)$, is

$$a^*(x) = a : t(x, a) \text{ true} \wedge p(x, a) = \max_{a' \in A} p(x, a')$$

How do you calculate $a^*(x)$?

Assume landscape $P(x, a)$ has been sufficiently *sampled* (by exploration), so we have classifiers $t(x, a) \Rightarrow p(x, a)$.

Suppose $x = x'$, and consider a classifier's condition:



Let $p(x, a)$ be a *linear approximation*, I.e.,

$$p(x, a) = w_0 + w_1x + w_2a$$

Then $a^*(x) = a_{\max}$ if $w_2a_{\max} \geq w_2a_{\min}$
 a_{\min} otherwise

Note: $a^*(x)$ depends *continuously* on x .

What functions for $t(x,a)$?

Butz introduced *general hyperellipsoidal* conditions for LCS function approximation.

They are true if

$$(M(X - C))^2 < -2\ln\theta$$

The boundary forms a quadratic polynomial in x_0, \dots, x_n .

For $t(x, a)$, we can use these functions, letting $a = x_0$.

How do you solve for a_{\max} ?

Once x_1, \dots, x_n are given (i.e., as input),

$$(M(X - C))^2 = -2\ln\theta$$

becomes a quadratic equation in $x_0 = a$.

Its two roots are a_{\max} and a_{\min} !