Reinforcement Learning with Ray and RLlib

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RAY

Outline

- Why Ray?
- Why Reinforcement Learning?
- Ray RLlib
- Other Uses of Ray
- Next steps

RAY

Why Ray?


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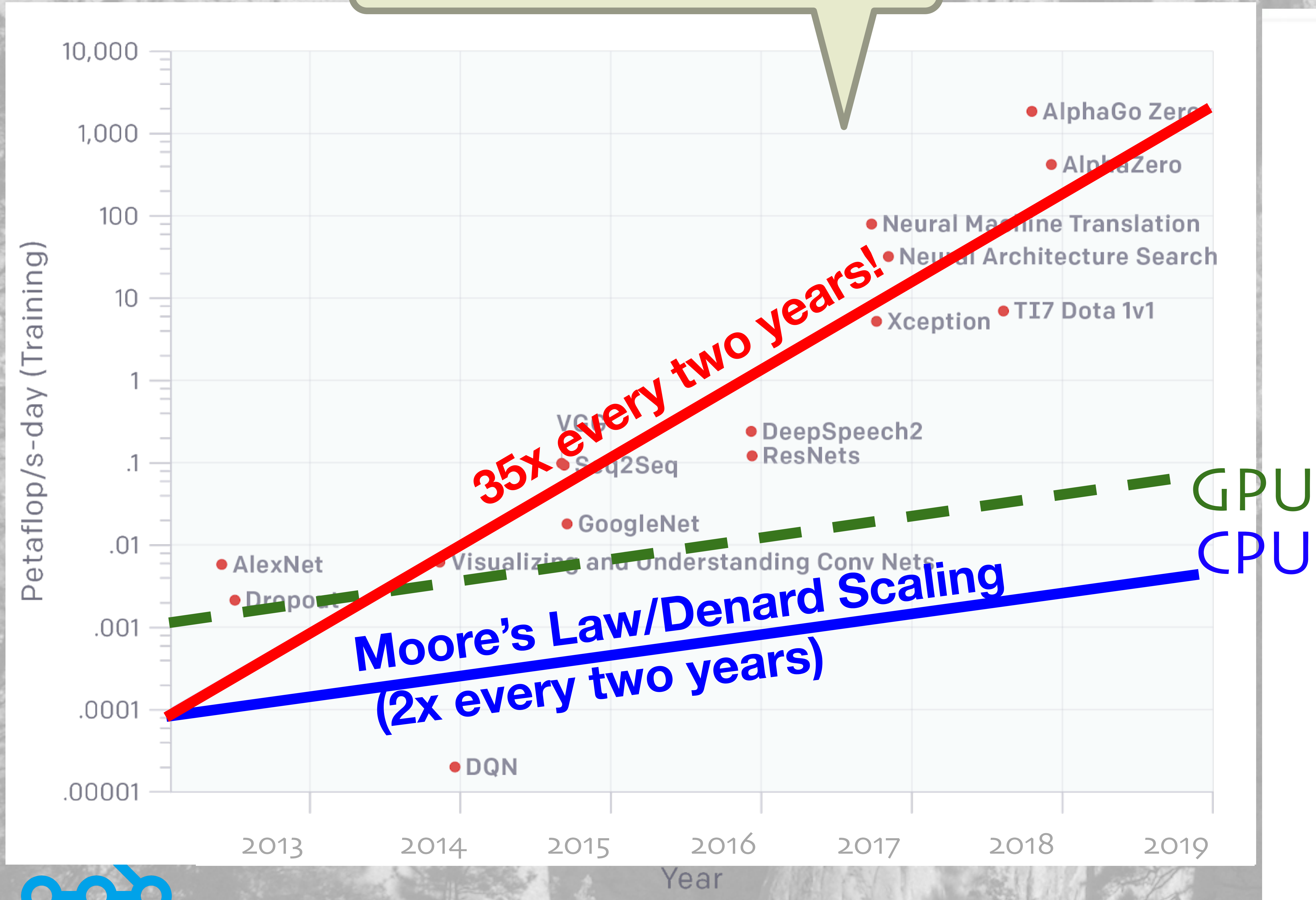
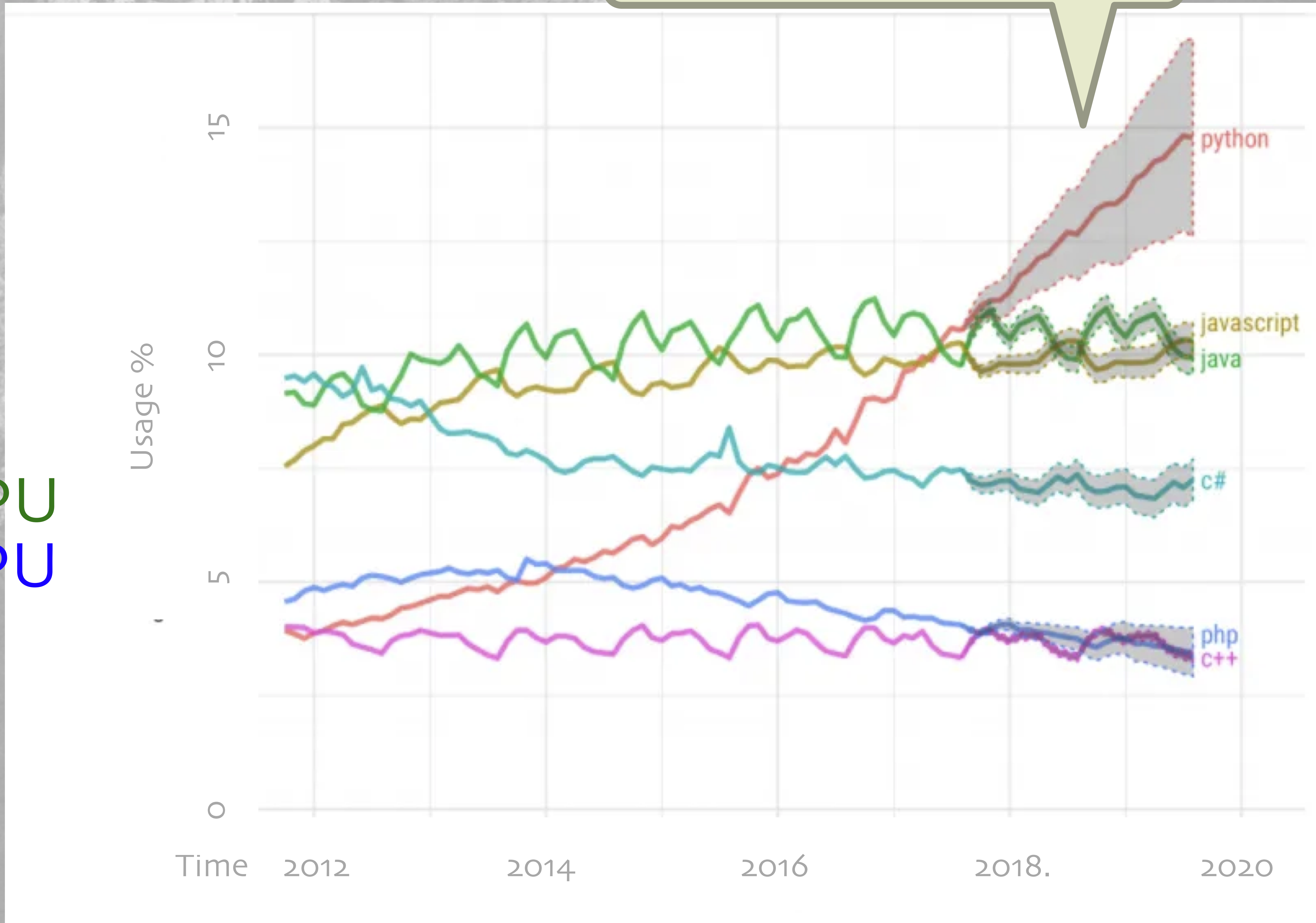
Two Major Trends

Model sizes and therefore compute requirements outstripping Moore's Law

Hence, there is a pressing need for robust, easy to use solutions for distributed Python

Python growth driven by ML/AI and other data science workloads





https://openai.com/blog/ai-and-compute/

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The ML Landscape Today

All require distributed implementations to scale

ETL	Streaming	Hyperparam Tuning	Training	Simulation	Model Serving
Apache Spark, hadoop	Apache Spark, kafka	SIGOPT, talos AUTONOMY	TensorFlow, HOROVOD, PyTorch, scikit learn	MPI, akka, Orleans	TensorFlow, Clipper

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The Ray Vision: Sharing a Common Framework

Plus a growing list of 3rd-party libraries

API - Designed to Be Intuitive and Concise

Functions -> Tasks

```
def make_array(…):
    a = … # Construct a NumPy array
    return a


def add_arrays(a, b):
    return np.add(a, b)
```

The Python you already know…

API - Designed to Be Intuitive and Concise

Functions -> Tasks

```
@ray.remote
def make_array(…):
    a = … # Construct a NumPy array
    return a

@ray.remote
def add_arrays(a, b):
    return np.add(a, b)
```

Now these functions are remote “tasks"

For completeness, add these first:

```
import ray
import numpy as np
ray.init()
```

API - Designed to Be Intuitive and Concise

Functions -> Tasks

```
@ray.remote
def make_array(…):
    a = … # Construct a NumPy array
    return a

@ray.remote
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ref1 = make_array.remote(…)
```

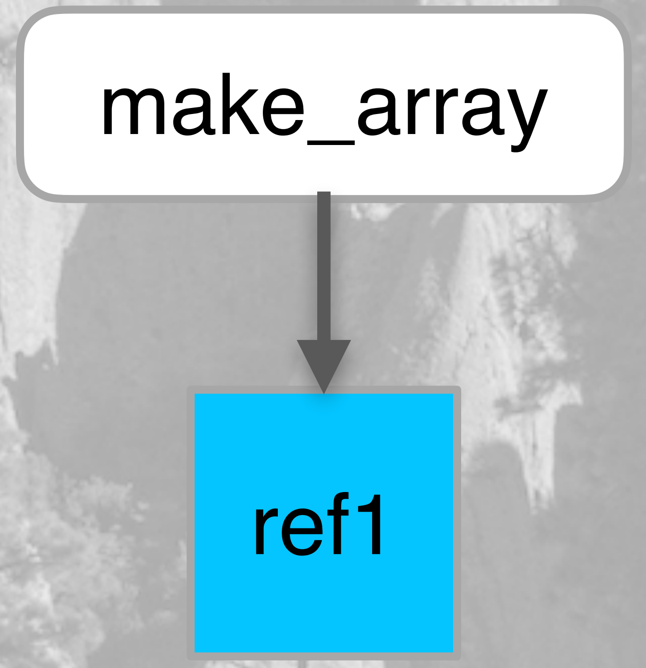

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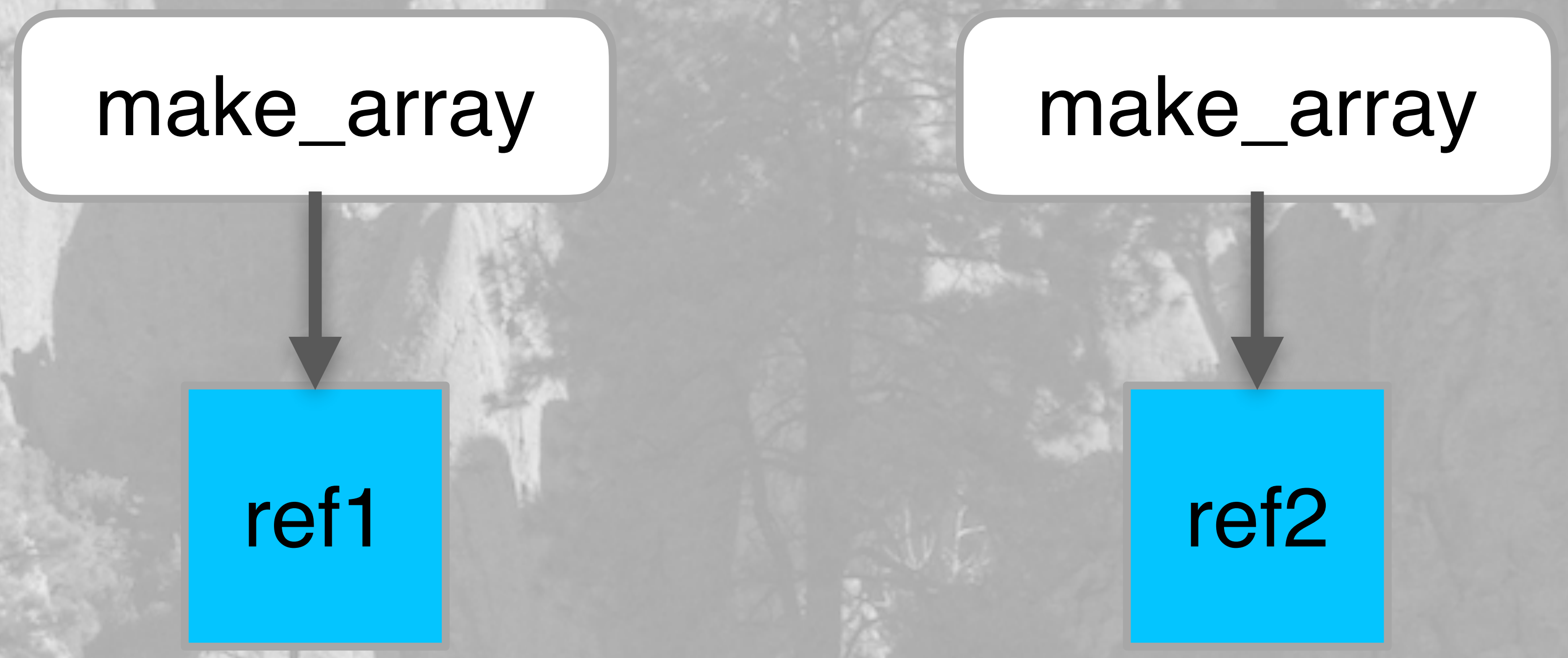
```



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ref2 = make_array.remote(…)
ref3 = add_arrays.remote(ref1, ref2)
```

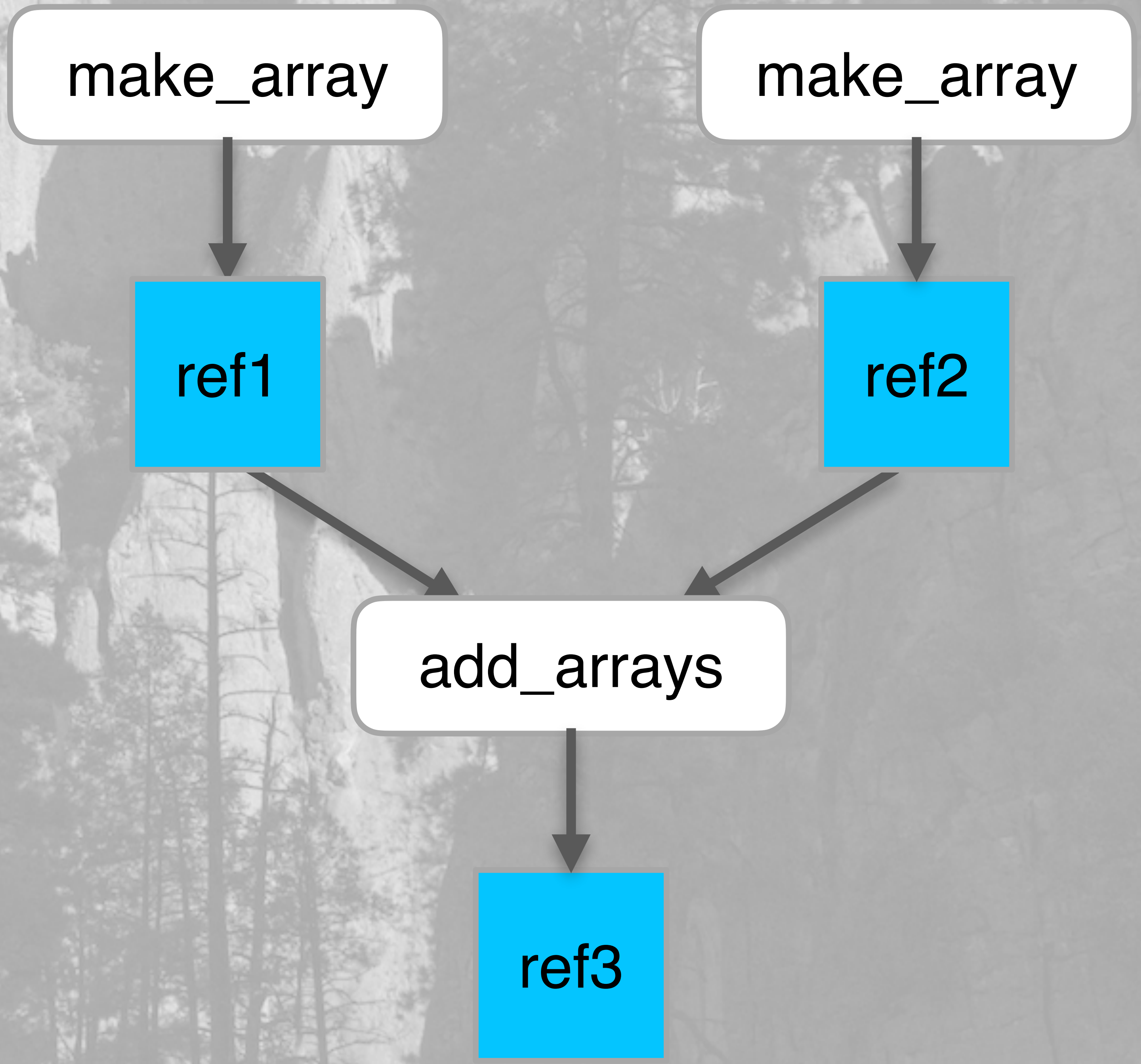

API - Designed to Be Intuitive and Concise

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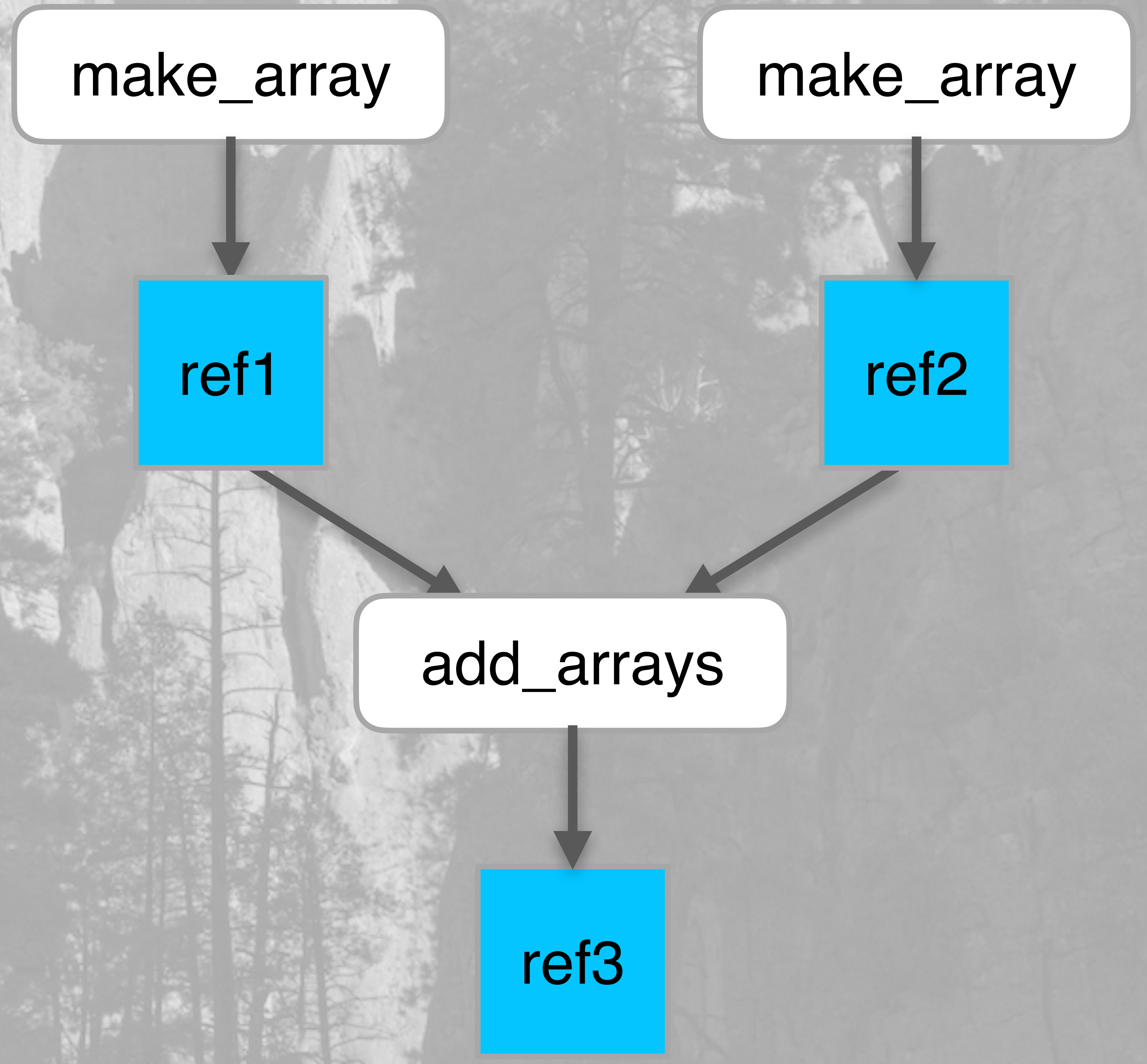
ref1 = make_array.remote(…)
ref2 = make_array.remote(…)
ref3 = add_arrays.remote(ref1, ref2)
ray.get(ref3)
```

Ray handles extracting the arrays from the object refs

Ray handles sequencing of async dependencies



API - Designed to Be Intuitive and Concise

What about distributed state?

Functions -> Tasks

```
@ray.remote
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@ray.remote
def add_arrays(a, b):
   return np.add(a, b)

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API - Designed to Be Intuitive and Concise

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ray.get(ref3)
```

Classes -> Actors

```
class Counter(object):
    def __init__(self):
        self.value = 0
    def increment(self):
        self.value += 1
        return self.value
```

The Python classes you love…

API - Designed to Be Intuitive and Concise

Functions -> Tasks

```
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ref3 = add_arrays.remote(ref1, ref2)
ray.get(ref3)
```

Classes -> Actors

```
@ray.remote
class Counter(object):
    def __init__(self):
        self.value = 0
    def increment(self):
        self.value += 1
        return self.value
    def get_count(self):
        return self.value
```

… now a remote "actor"

You need a "getter" method to read the state.

API - Designed to Be Intuitive and Concise

Functions -> Tasks

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ray.get(ref3)
```

Classes -> Actors

```
@ray.remote
class Counter(object):
    def __init__(self):
        self.value = 0
    def increment(self):
        self.value += 1
        return self.value
    def get_count(self):
        return self.value

c = Counter.remote()
ref4 = c.increment.remote()
ref5 = c.increment.remote()
ray.get([ref4, ref5]) # [1, 2]
```

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Why Reinforcement Learning?


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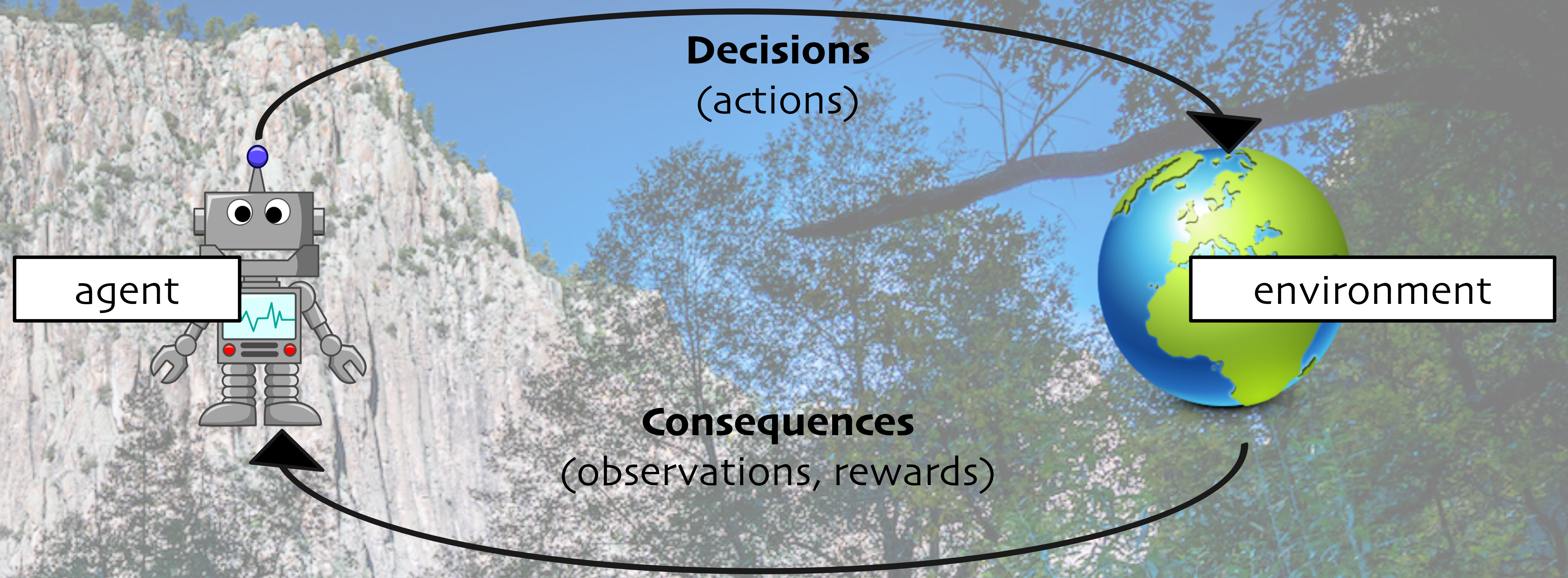
Reinforcement Learning



Games

Robotics, Autonomous Vehicles

Industrial Processes

System Optimization

Advertising, Recommendations

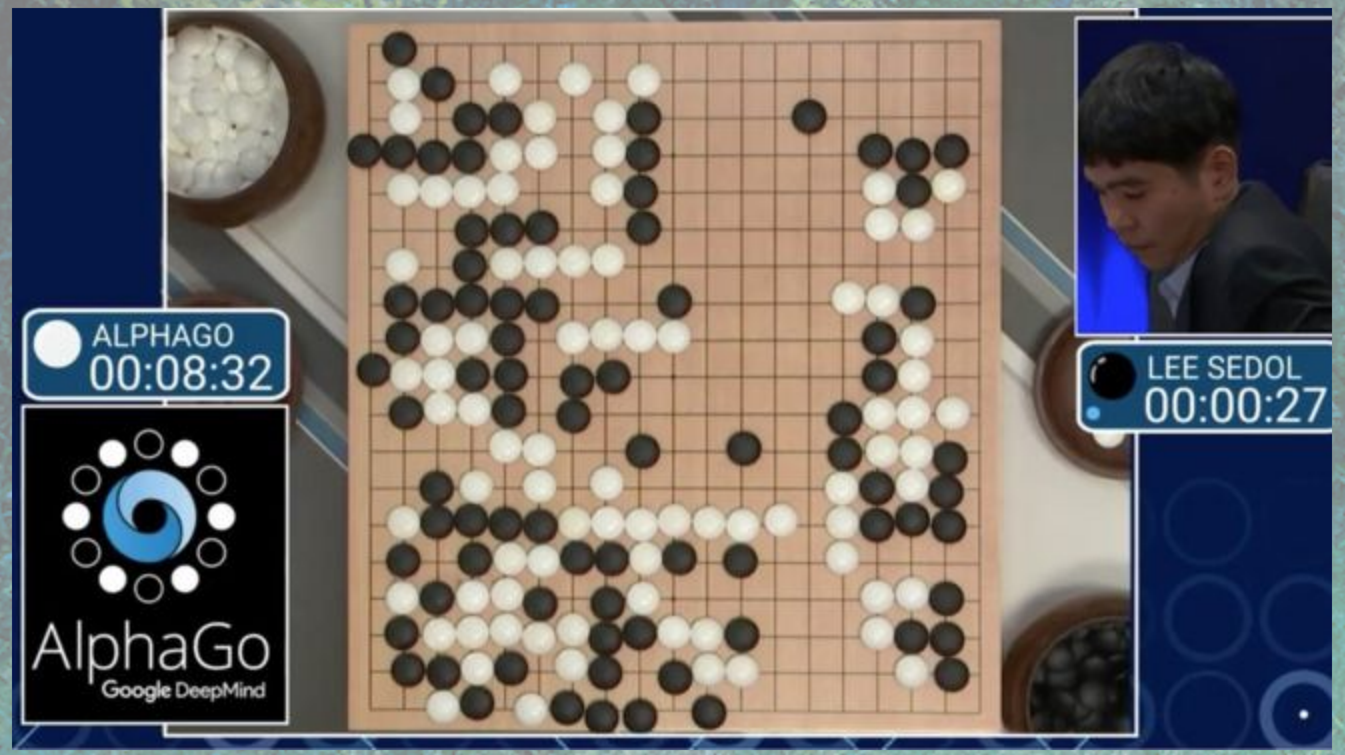
Finance

RL applications

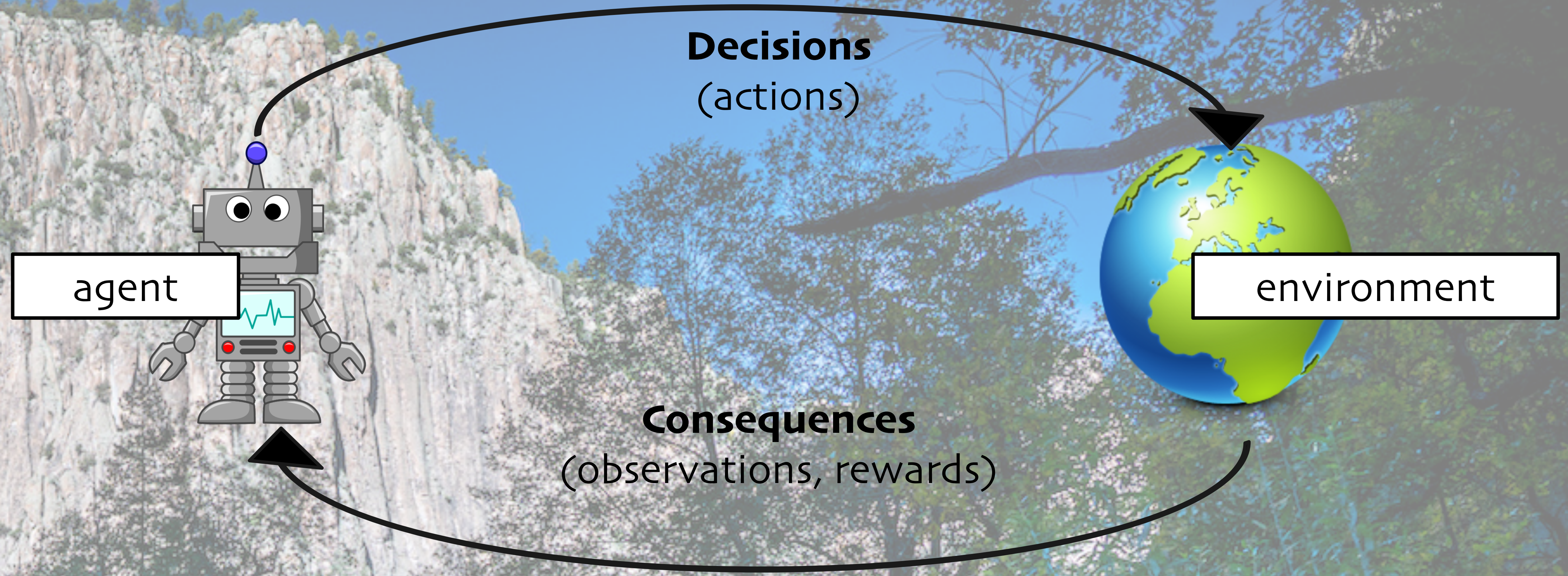
Reinforcement Learning

Games | Robotics, Autonomous Vehicles | Industrial Processes | System Optimization | Advertising, Recommendations | Finance

RL applications



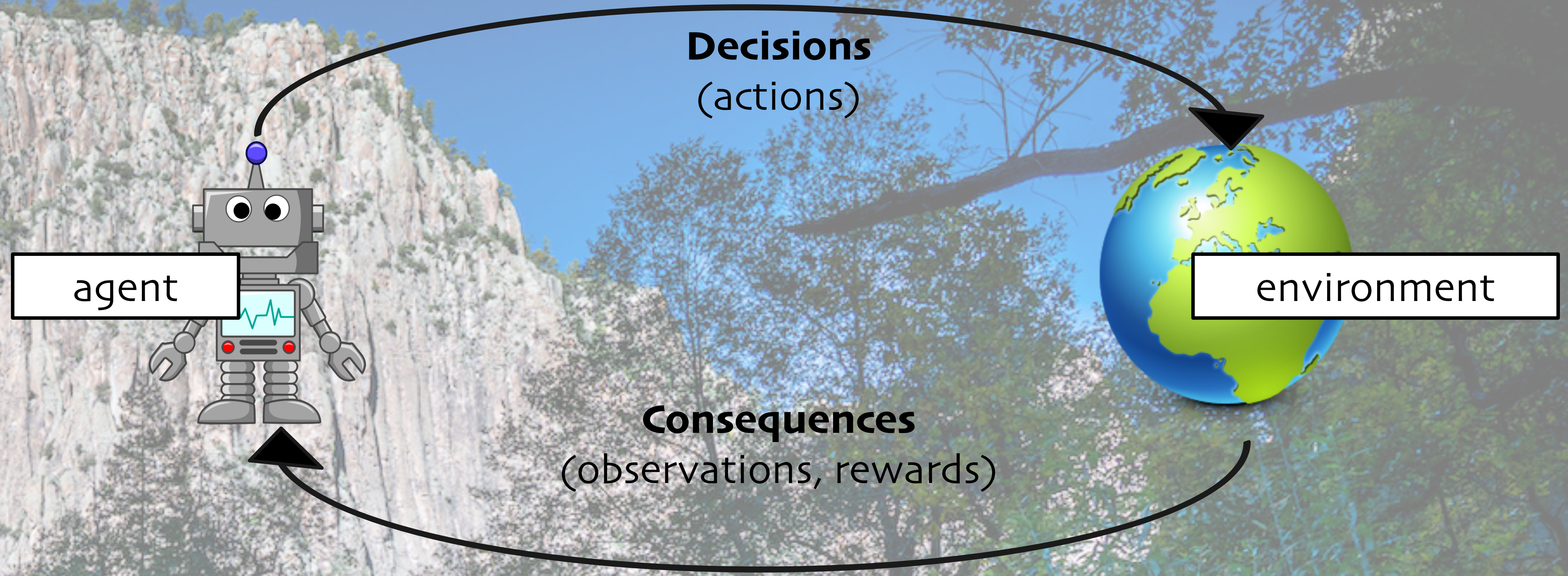
Reinforcement Learning



Games | **Robotics, Autonomous Vehicles** | Industrial Processes | System Optimization | Advertising, Recommendations | Finance

RL applications

Reinforcement Learning



Games

Robotics, Autonomous Vehicles

Industrial Processes

System Optimization

Advertising, Recommendations

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RL applications

Reinforcement Learning

- Games
- Robotics, Autonomous Vehicles
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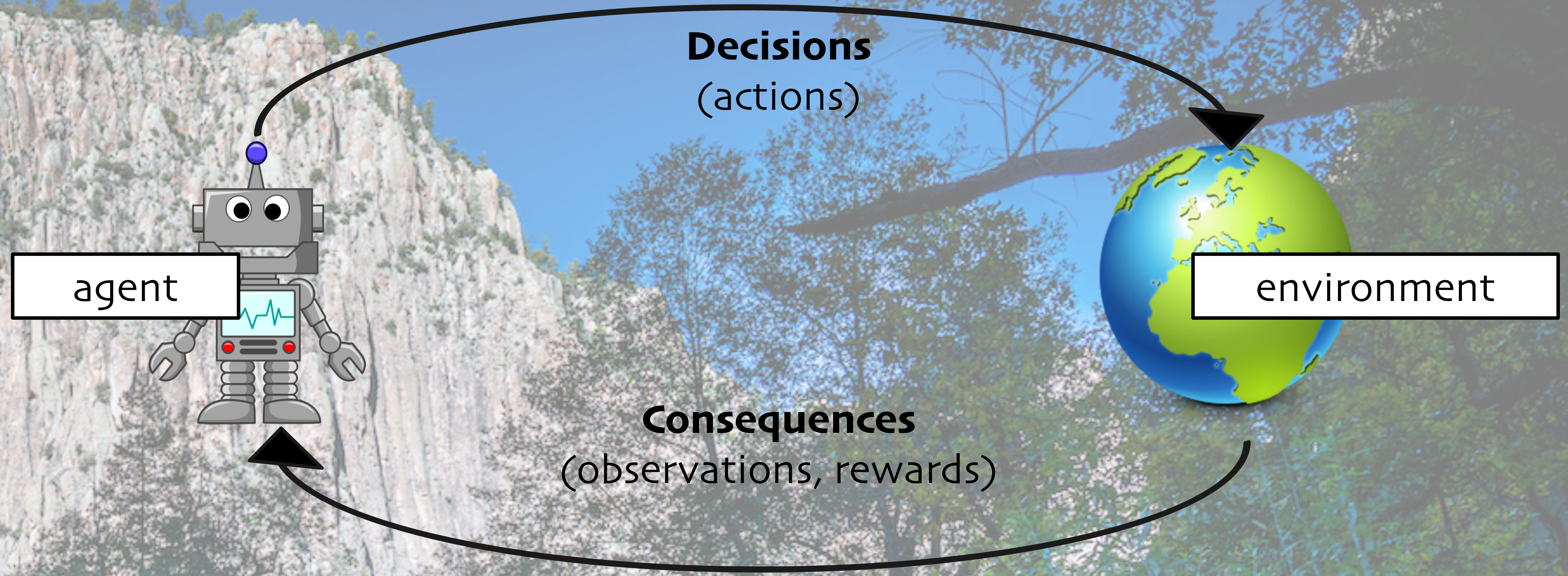
RL applications

Reinforcement Learning



- Games
- Robotics, Autonomous Vehicles
- Industrial Processes
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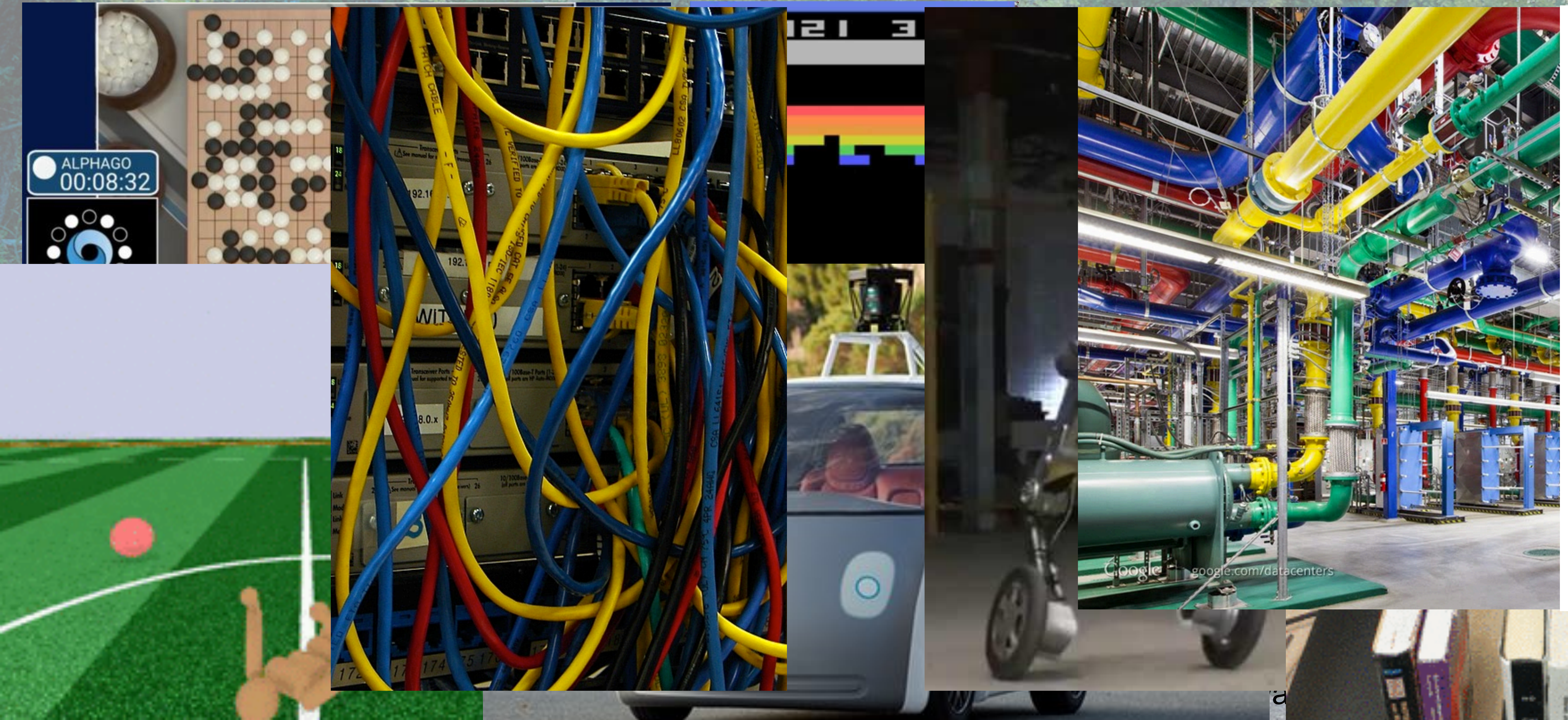
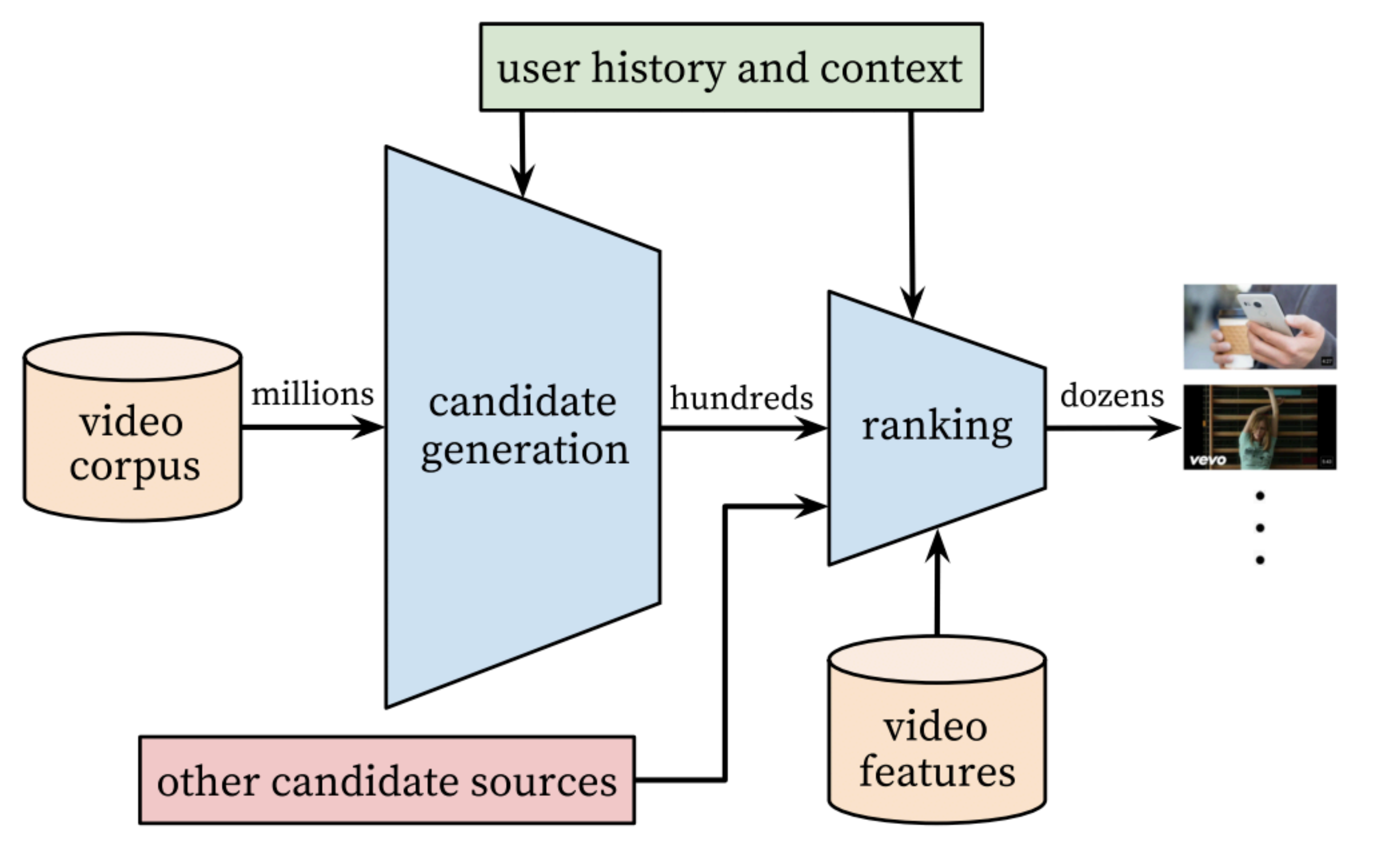
- Finance

RL applications



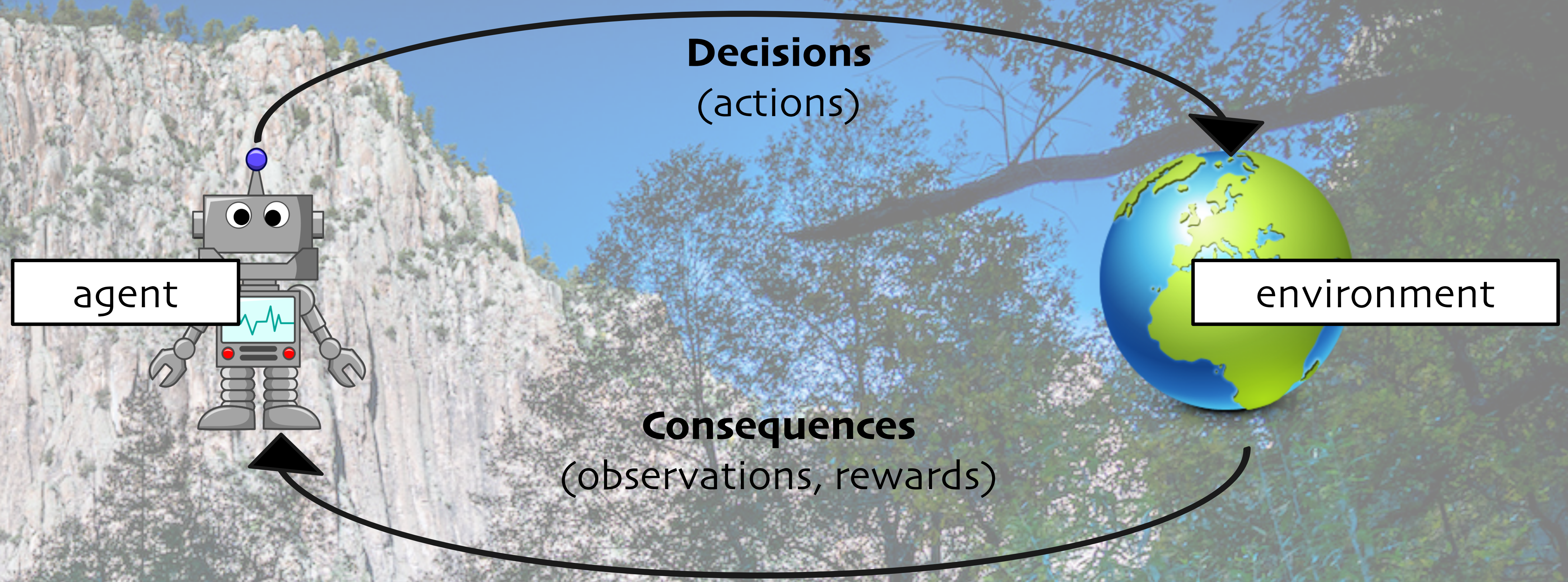


Reinforcement Learning

Games | Robotics, Autonomous Vehicles | Industrial Processes | System Optimization | Advertising, Recommendations | **Finance**

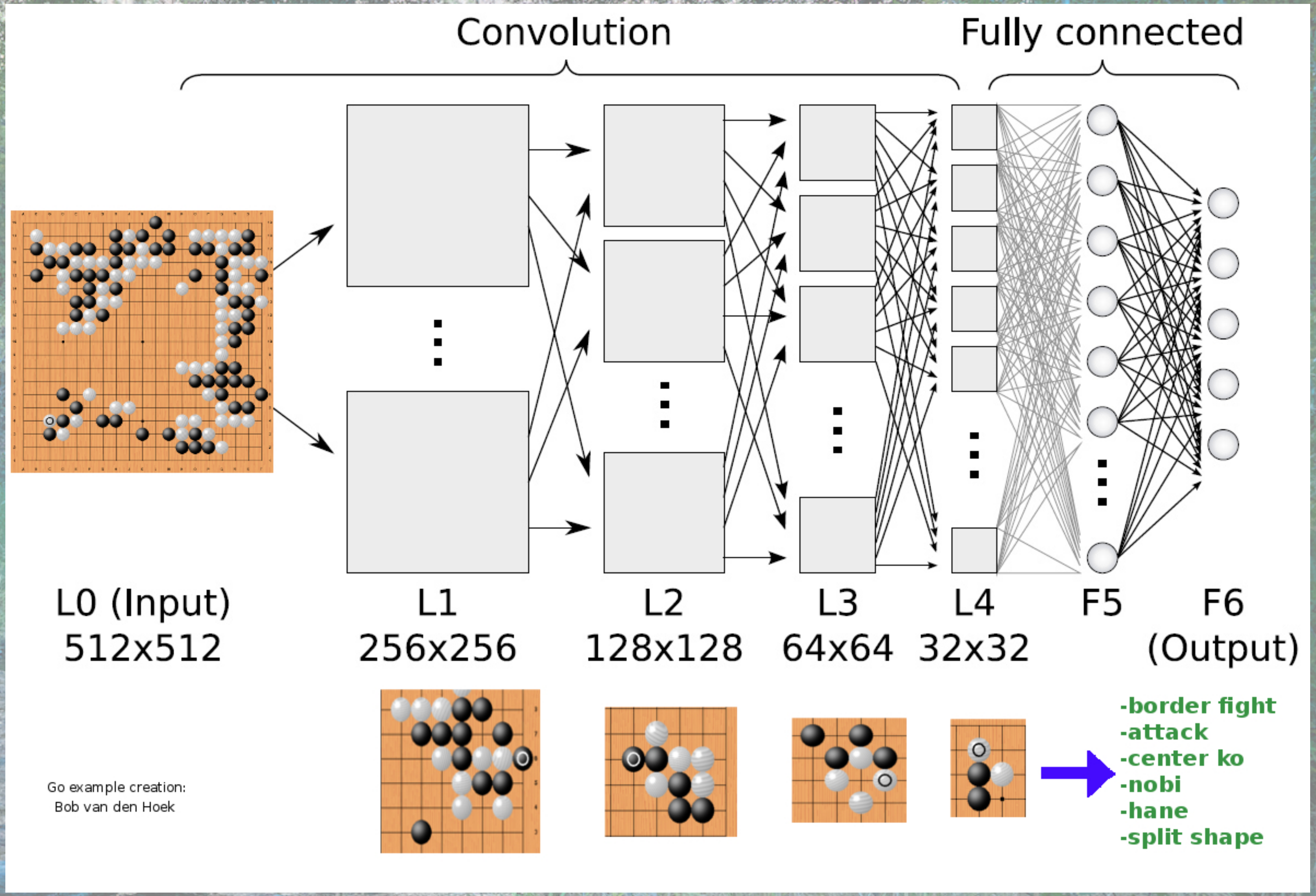
RL applications

Go as a Reinforcement Learning Problem



AlphaGo (Silver et al. 2016)

- **Observations**:
  - board state
- **Actions**:
  - where to place the stones
- **Rewards**:
  - 1 if win
  - 0 otherwise



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Ray RLlib


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Reinforcement Learning - Ray RLlib

tune

raysgd

rllib

RAY SERVE

ETL

Streaming

Hyperparam Tuning

Training

Simulation

Model Serving

RAY

rllib.io

RLlib: A Scalable, Unified Library for RL

RL applications:
- Games
- Robotics, Autonomous Vehicles
- Industrial Processes
- System Optimization
- Advertising, Recommendations
- Finance

(3) Application Support:
- OpenAI Gym
- Multi-agent/ Hierarchical
- Policy Serving
- Offline Data

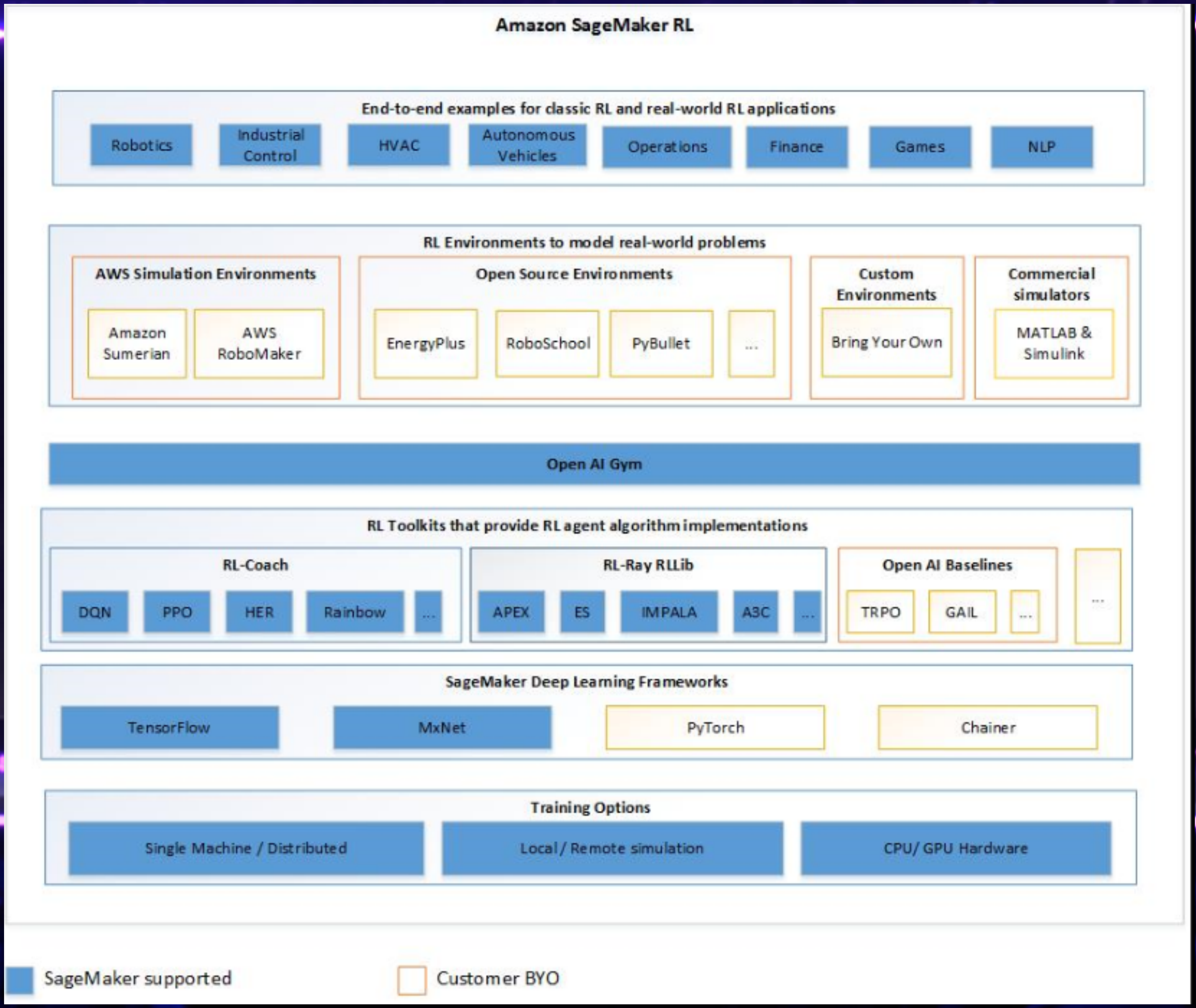
(2) Abstractions for RL:
- Custom Algorithms
- RLlib Algorithms
- RLlib Abstractions

(1) Distributed Execution:
- Ray Tasks and Actors

A Broad Range of Popular Algorithms

- High-throughput architectures
  - Distributed Prioritized Experience Replay (Ape-X)
  - Importance Weighted Actor-Learner Architecture (IMPALA)
  - Asynchronous Proximal Policy Optimization (APPO)
- Gradient-based
  - Soft Actor-Critic (SAC)
  - Advantage Actor-Critic (A2C, A3C)
  - Deep Deterministic Policy Gradients (DDPG, TD3)
  - Deep Q Networks (DQN, Rainbow, Parametric DQN)
  - Policy Gradients
  - Proximal Policy Optimization (PPO)
- gradient-free
  - Augmented Random Search (ARS)
  - Evolution Strategies
- Multi-agent specific
  - QMIX Monotonic Value Factorisation (QMIX, VDN, IQN)
- Offline
  - Advantage Re-Weighted Imitation Learning (MARWIL)


Amazon SageMaker RL
Reinforcement learning for every


Amazon SageMaker RL
End-to-end examples for classic RL and real-world RL applications
Robotics
Industrial Control
HVAC
Autonomous Vehicles
Operations
Finance
Games
NLP
RL Environments to model real-world problems
AWS Simulation Environments
Amazon Sumerian
AWS RoboMaker
Open Source Environments
EnergyPlus
RoboSchool
PyBullet
...
Custom Environments
Bring Your Own
Commercial simulators
MATLAB & Simulink
Open AI Gym
RL Toolkits that provide RL agent algorithm implementations
RL-Coach
DQN
PPO
HER
Rainbow
...
RL-Ray RLLib
APEX
ES
IMPALA
A3C
...
Open AI Baselines
TRPO
GAIL
...
...
SageMaker Deep Learning Frameworks
TensorFlow
MxNet
PyTorch
Chainer
Training Options
Single Machine / Distributed
Local / Remote simulation
CPU/ GPU Hardware
SageMaker supported
Customer BYO

Now in Azure

Microsoft | Docs Documentation Learn Q&A Code Samples

Azure Product documentation Architecture Learn Azure Develop Resources

Azure / Machine Learning

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- Azure Machine Learning Documentation
- Overview
  - What is Azure Machine Learning?
  - Azure Machine Learning vs Studio (classic)
  - Architecture & terms
- Tutorials
  - Studio
  - Python SDK
  - R SDK
  - Machine Learning CLI
  - Visual Studio Code
- Samples
- Concepts

Reinforcement learning (preview) with Azure Machine Learning

05/05/2020 • 11 minutes to read •

APPLIES TO: Basic edition Enterprise edition (Upgrade to Enterprise edition)

Note

Azure Machine Learning Reinforcement Learning is currently a preview feature. Only Ray and RLlib frameworks are supported at this time.

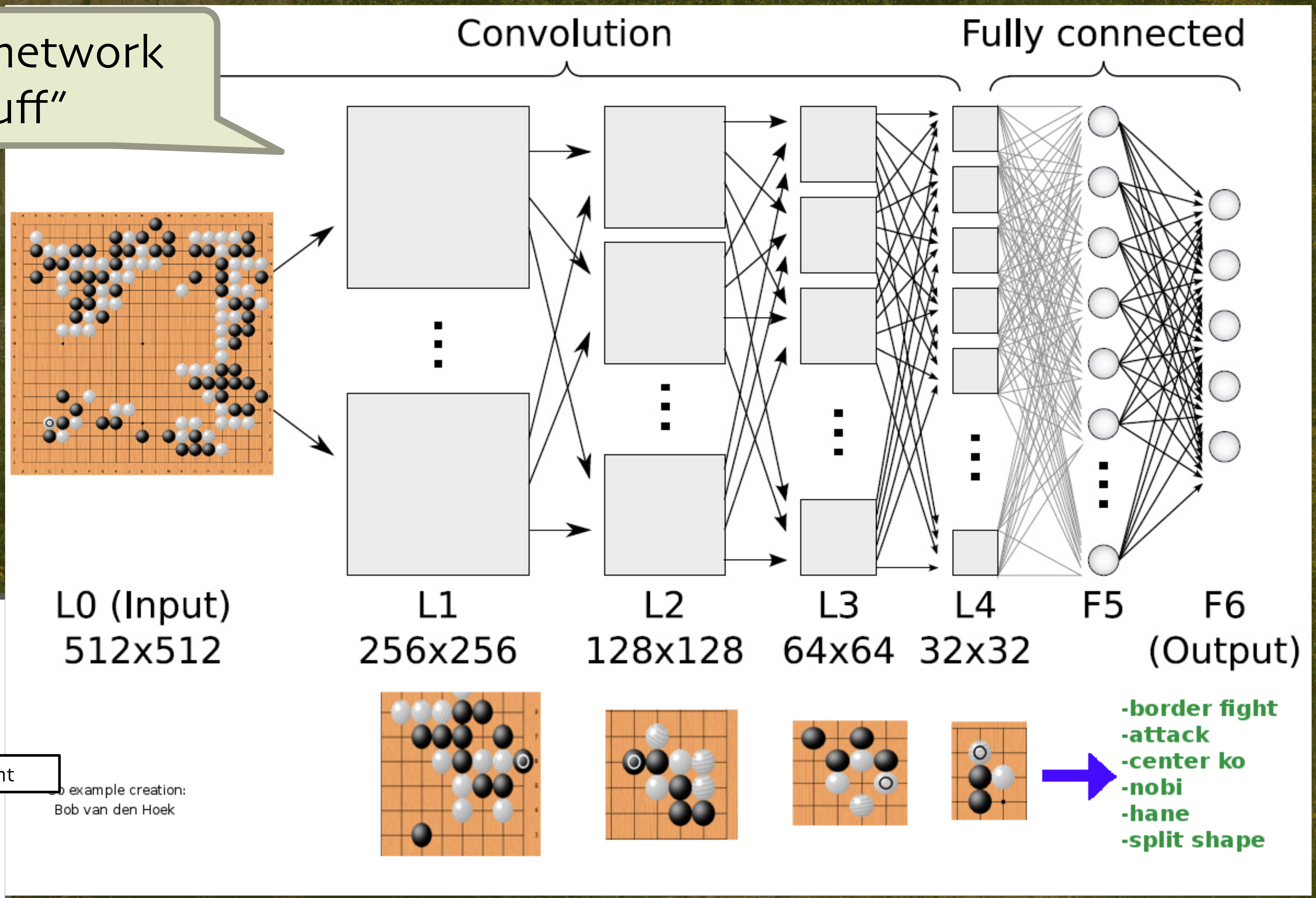
In this article, you learn how to train a reinforcement learning (RL) agent to play the video game Pong. You will use the open-source Python library Ray RLlib with Azure Machine Learning to manage the complexity of distributed RL jobs.

In this article you will learn how to:

Diverse Compute Requirements Motivated Creation of Ray!

And repeated play, over and over again, to train for achieving the best reward

Neural network "stuff"

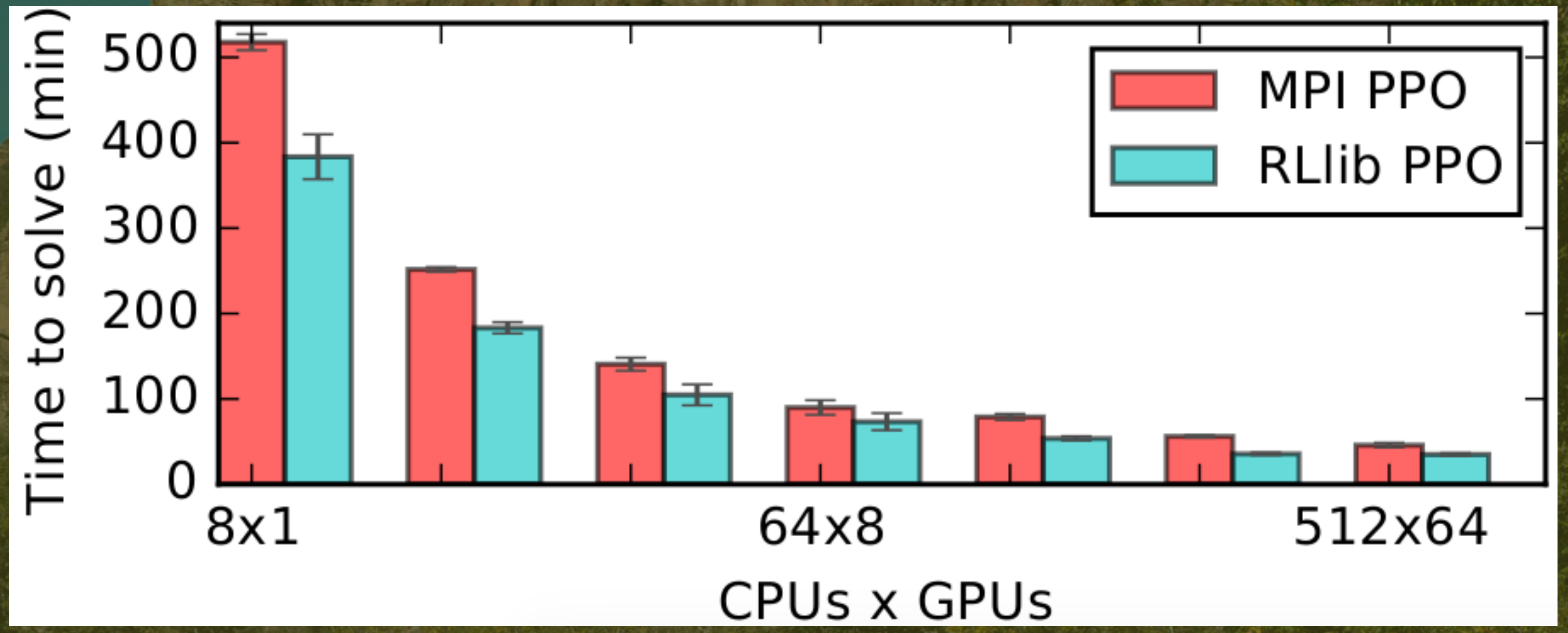


Simulator (game engine, robot sim, factory floor sim…)

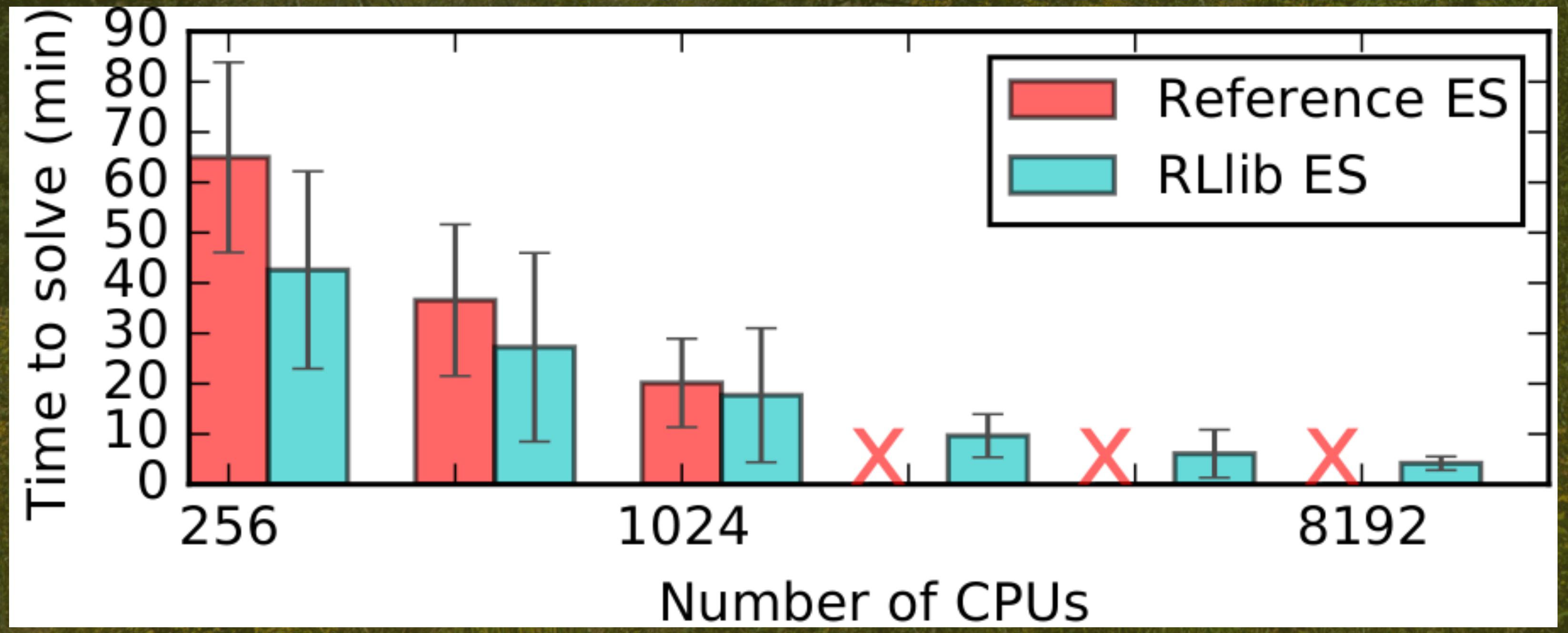
Complex agent?

RLlib Provides a Unified Framework for Scalable RL that Doesn't Compromise on Performance

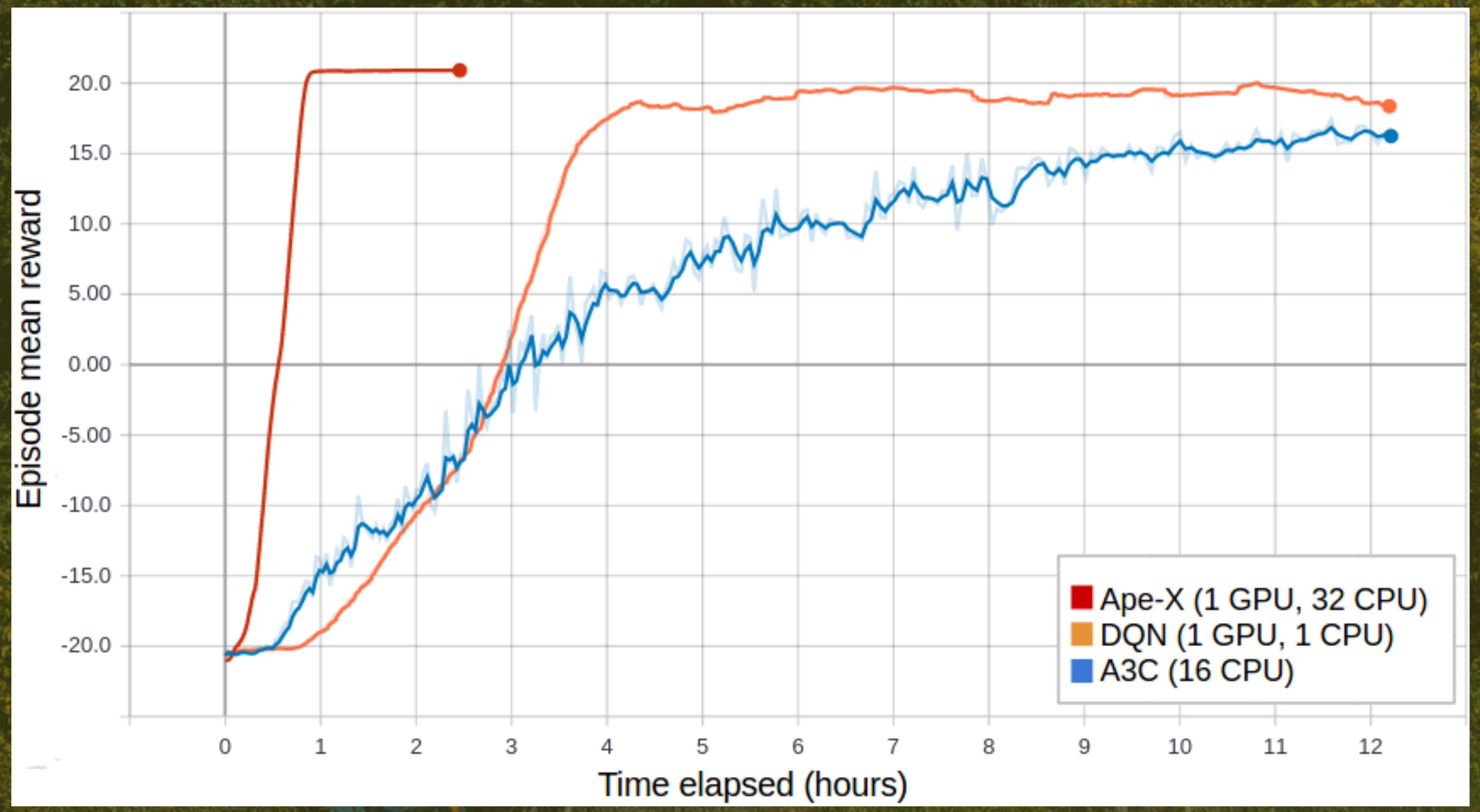
Distributed PPO



Evolution Strategies



Ape-X Distributed DQN, DDPG



Demo
https://github.com/anyscale/academy
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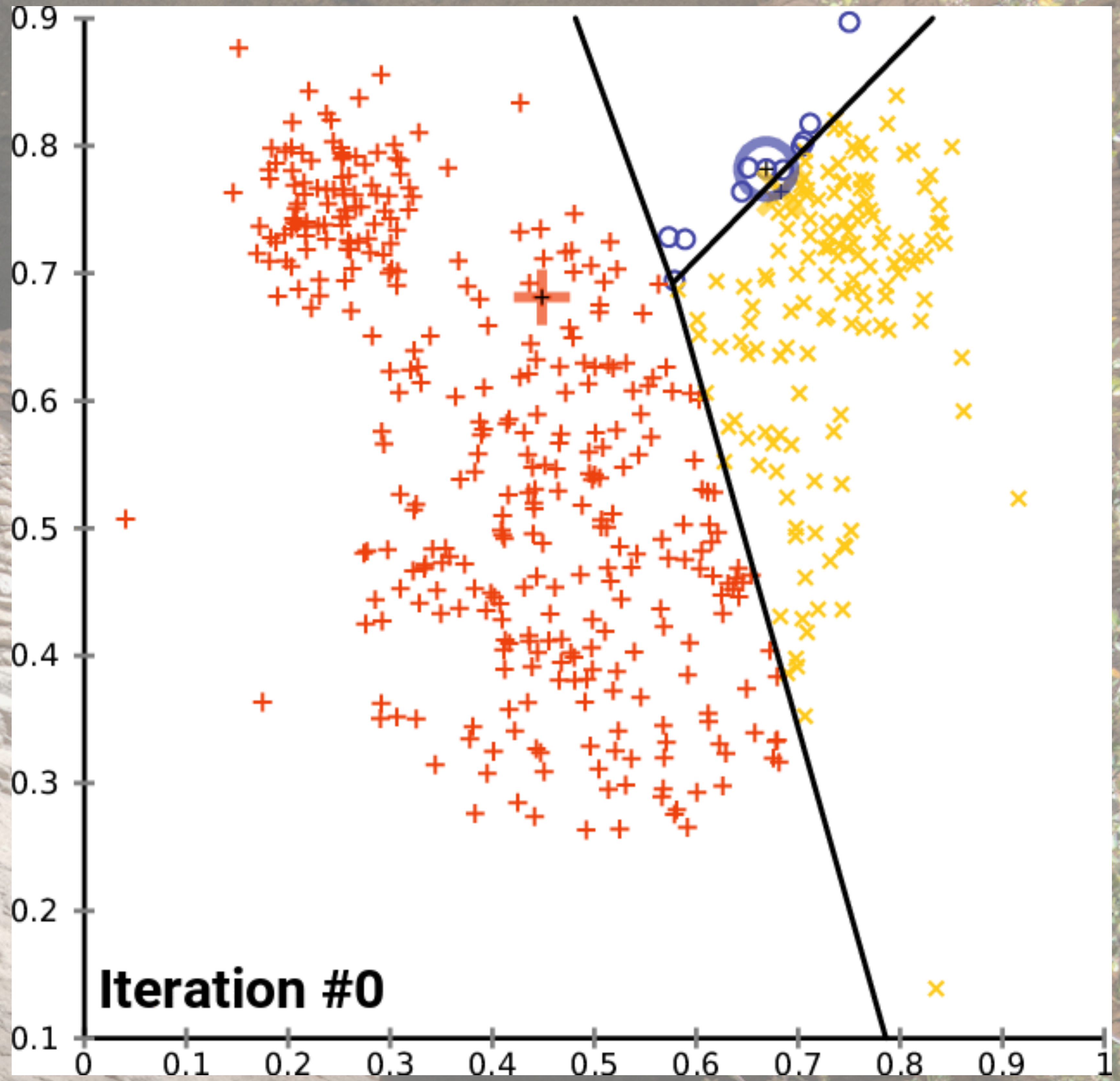
Hyperparameter Tuning - Ray Tune

What Is Hyperparameter Tuning?

Trivial example:

- What's the best value for "k" in k-means??
  - k is a "hyperparameter"
    - The resulting clusters are defined by "parameters"

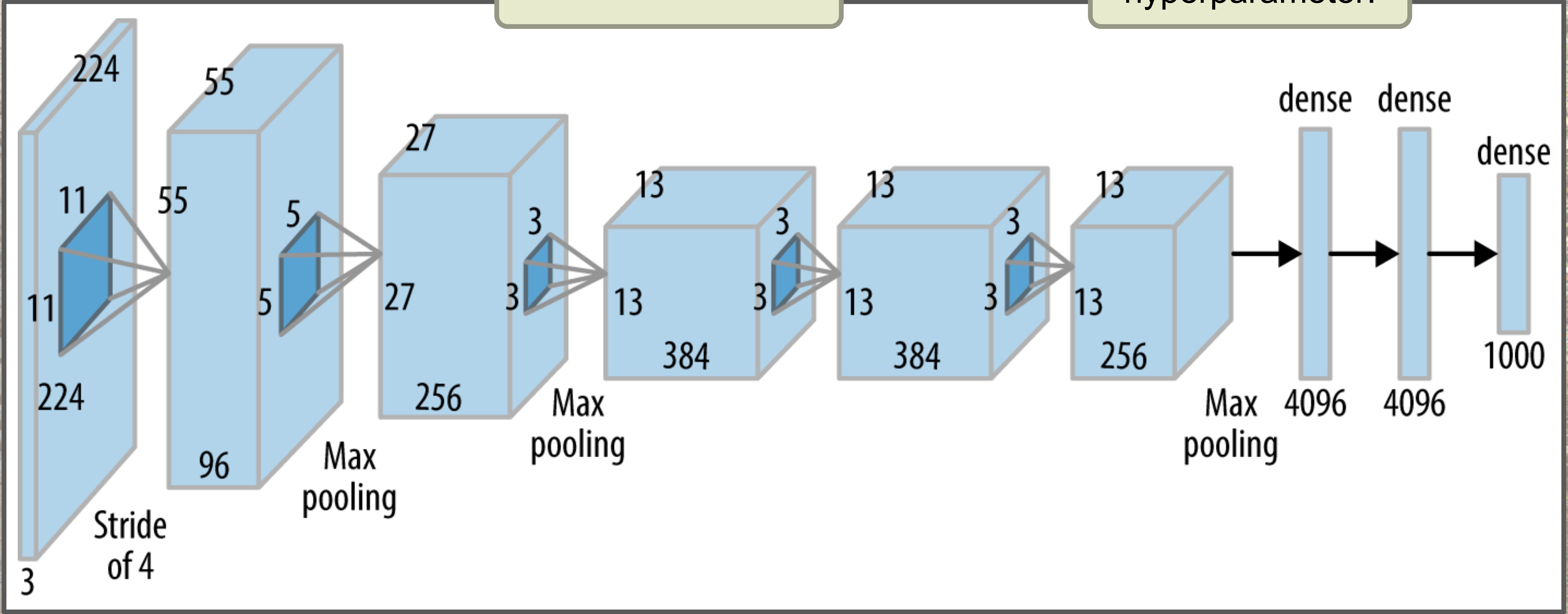


credit: https://commons.wikimedia.org/wiki/File:K-means_convergence.gif

Nontrivial Example - Neural Networks

How many layers?
What kinds of layers?

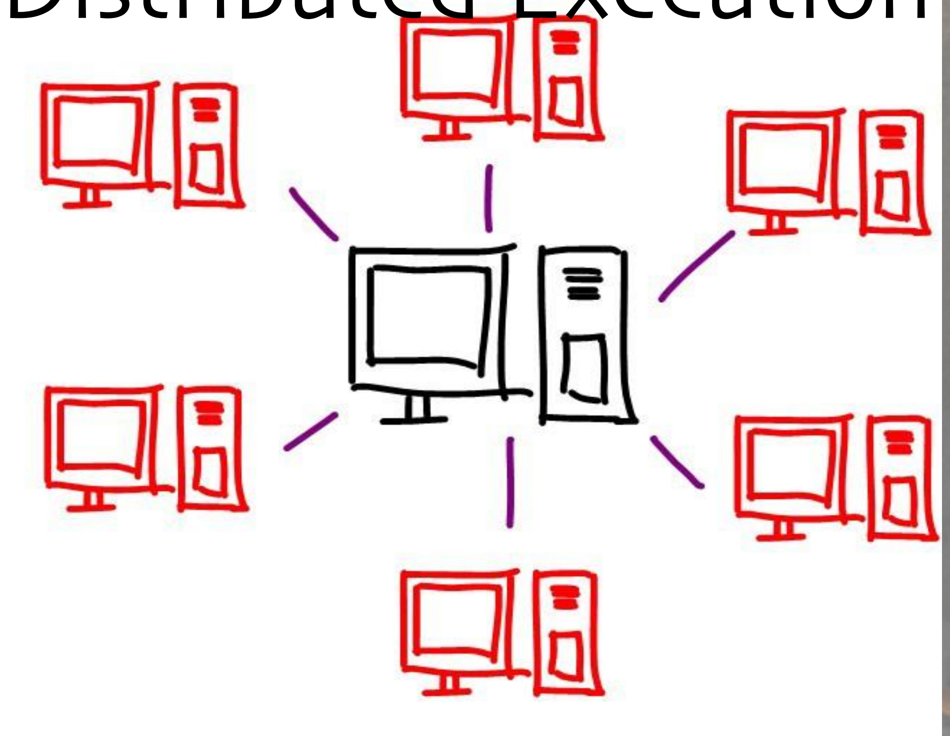
Every number shown is a hyperparameter!



Tune is Built with Deep Learning as a Priority

Resource Aware
Scheduling

Seamless
Distributed Execution



Simple API for
new algorithms

```
class TrialScheduler:
    def on_result(self, trial, result): ...
    def choose_trial_to_run(self): ...
```

Framework Agnostic

tune.io

Why We Need a Framework for Tuning Hyperparameters

We want the best model

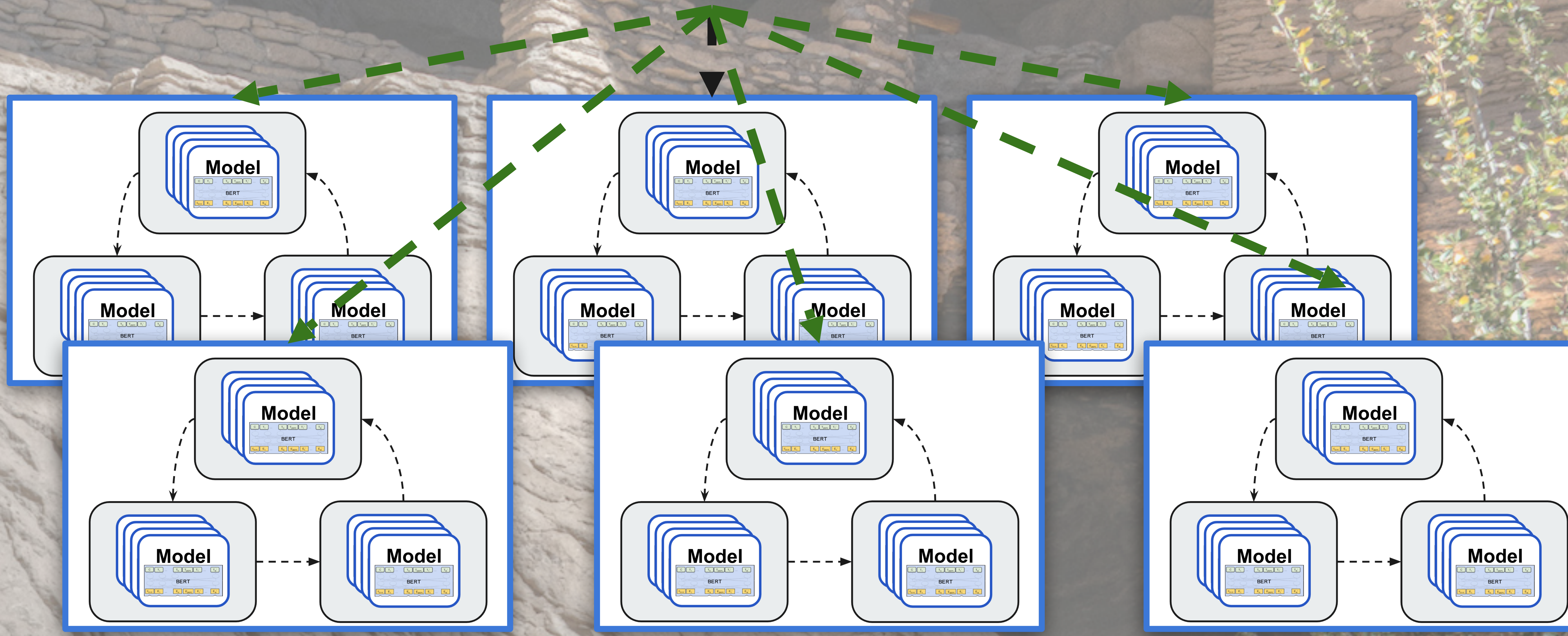
Resources are expensive

Model training is time-consuming

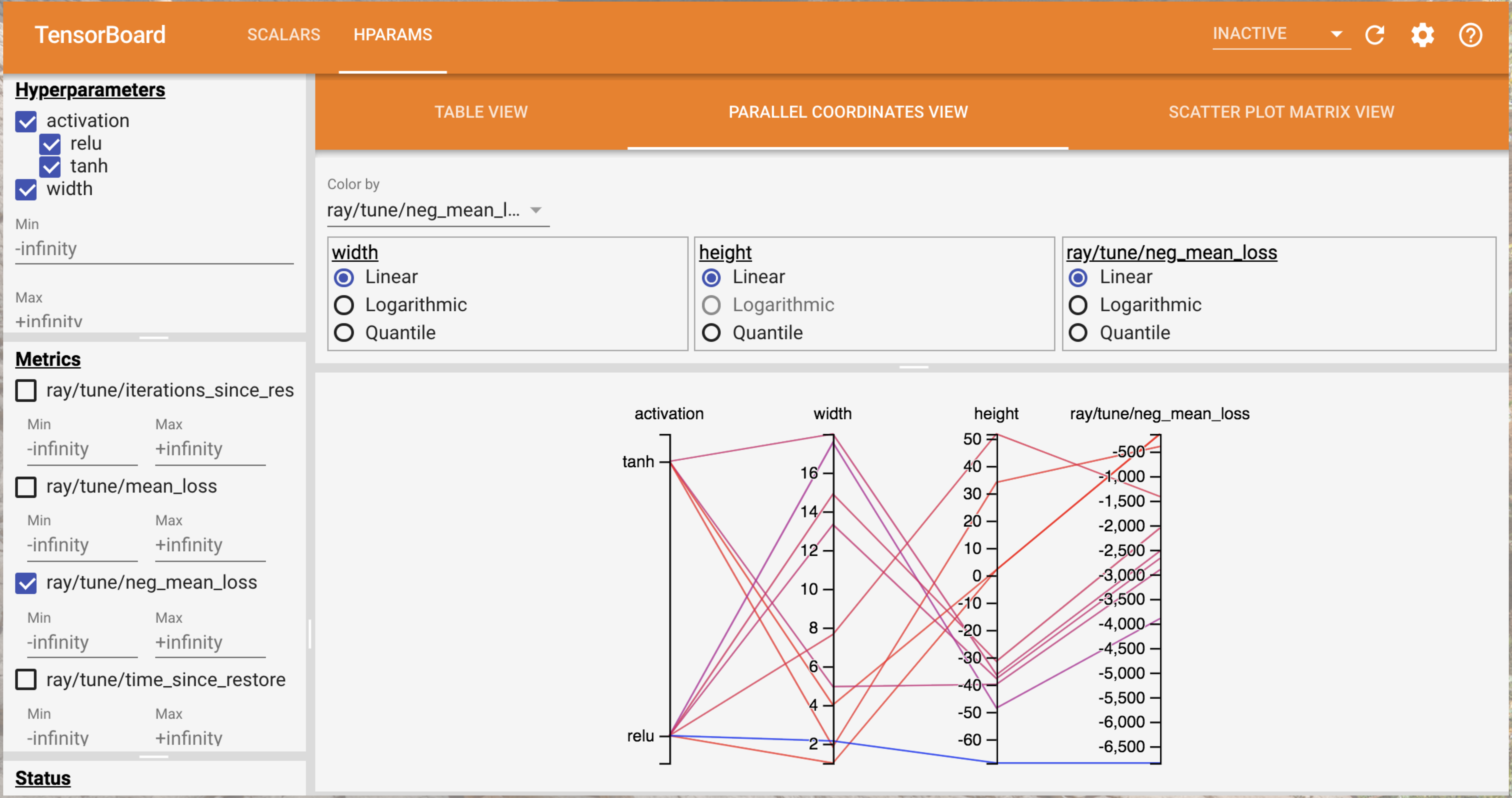
tune

Tuning + Distributed Training

```
tune.run(PytorchTrainable,
      config={
         "model_creator": PretrainBERT,
         "data_creator": create_data_loader,
         "use_gpu": True,
         "num_replicas": 8,
         "lr": tune.uniform(0.001, 0.1)
      },
      num_samples=100,
      search_alg=BayesianOptimization()
)
```



Native Integration with TensorBoard HParams



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Other Uses of Ray: Microservices?


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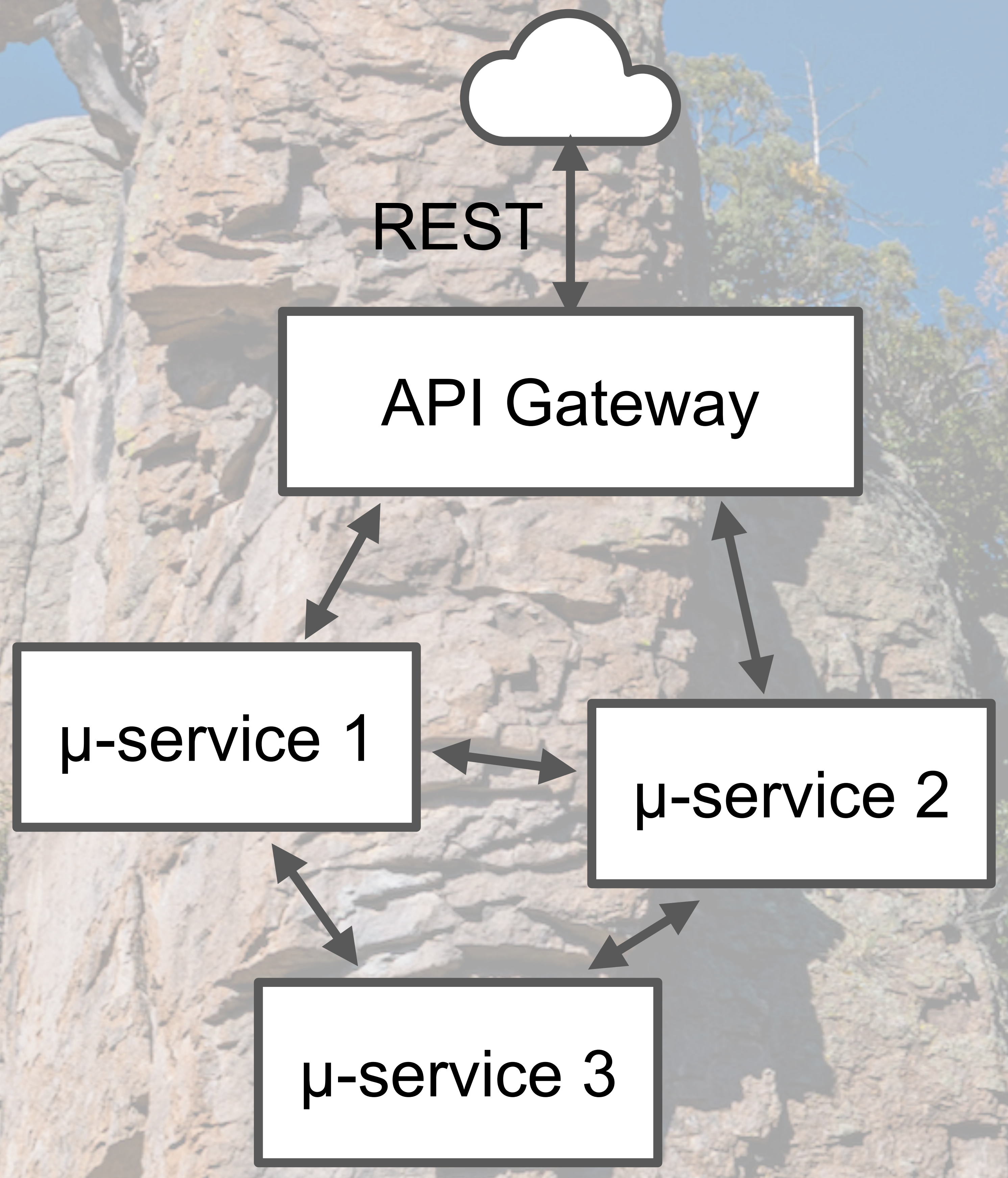
What Are Microservices?

- They partition the domain
  - Conway's Law - Embraced
  - Separate responsibilities
- Separate management



What Are Microservices?

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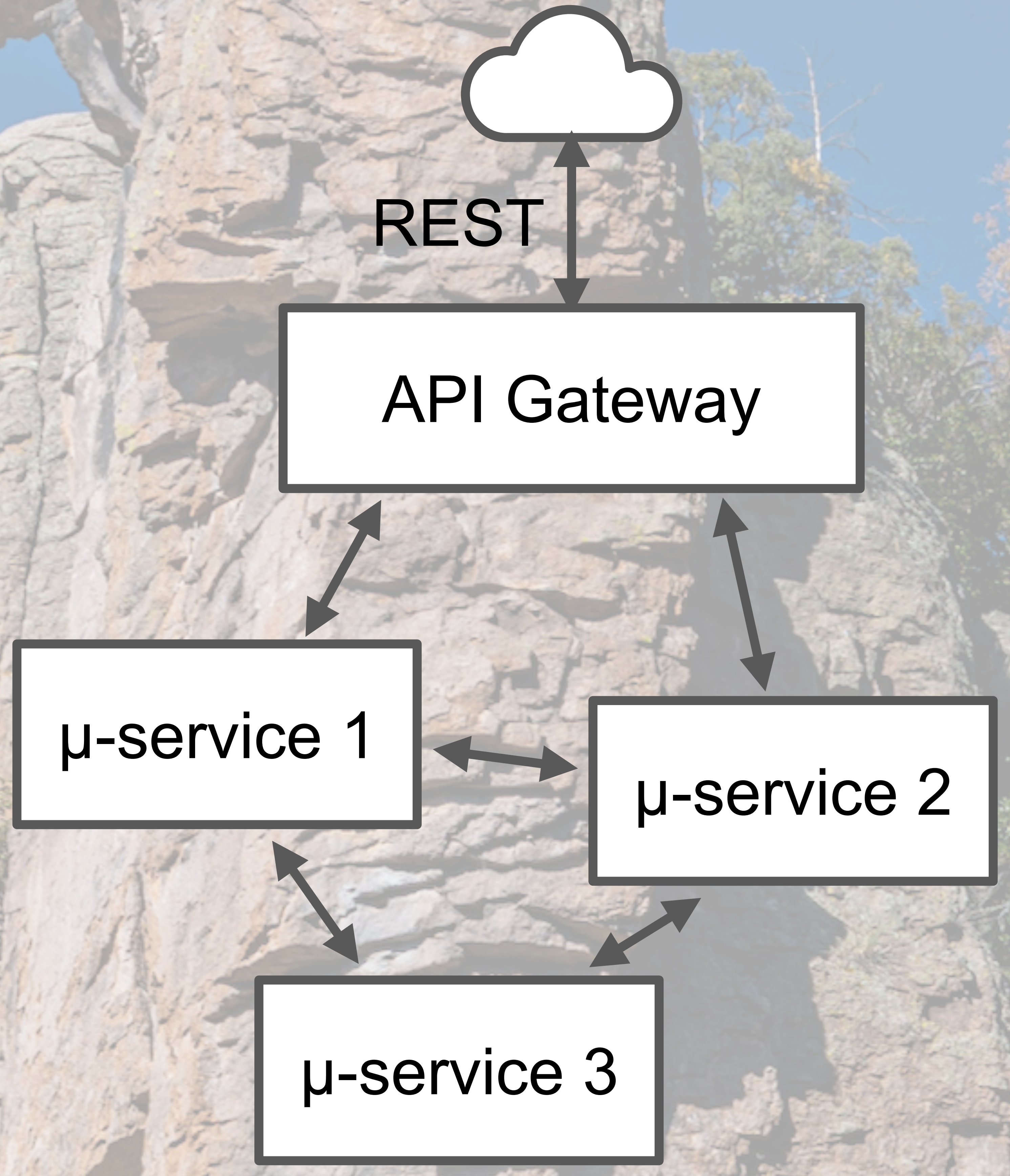
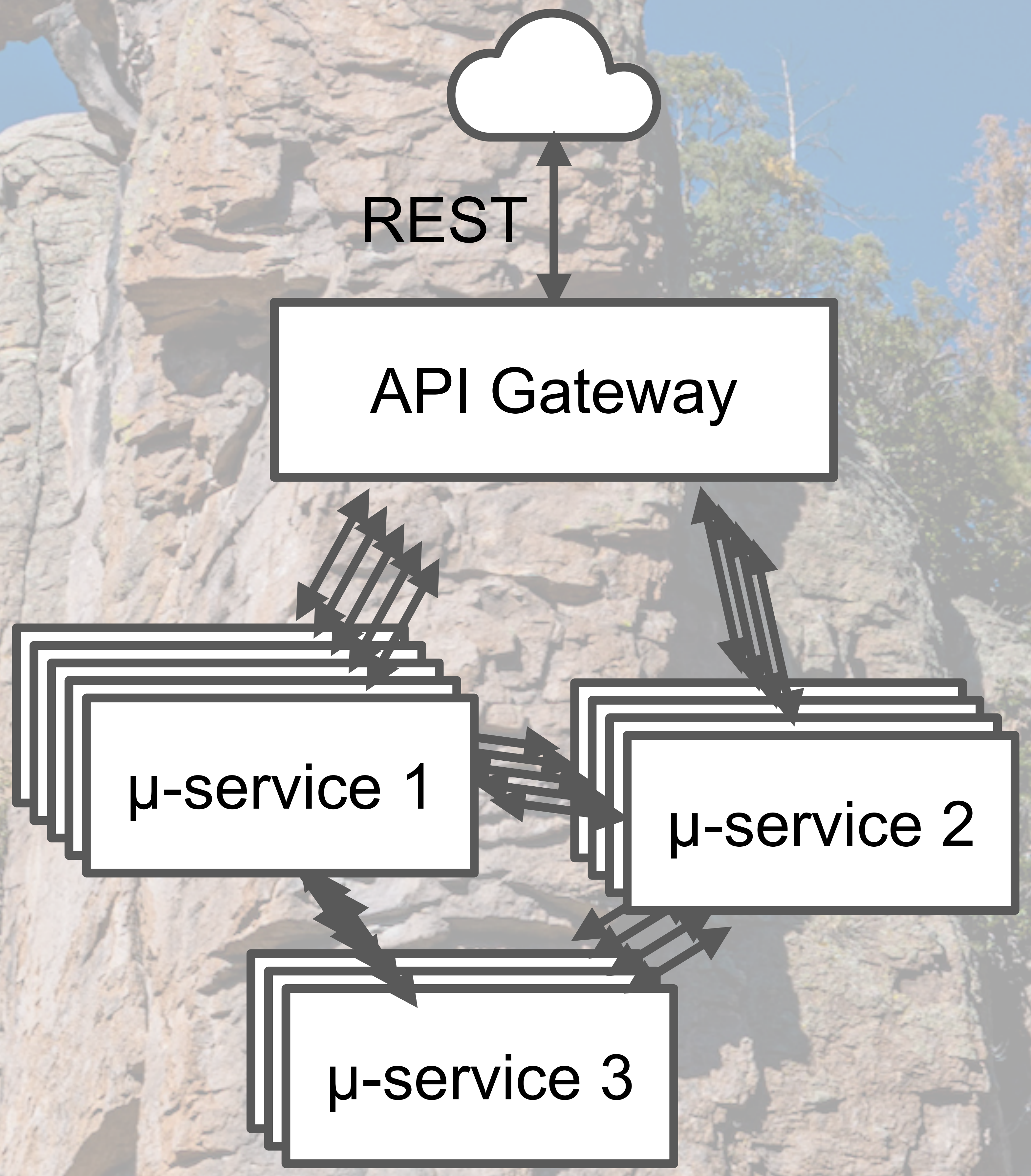
What we mostly care about for today's talk, the "Ops in DevOps"



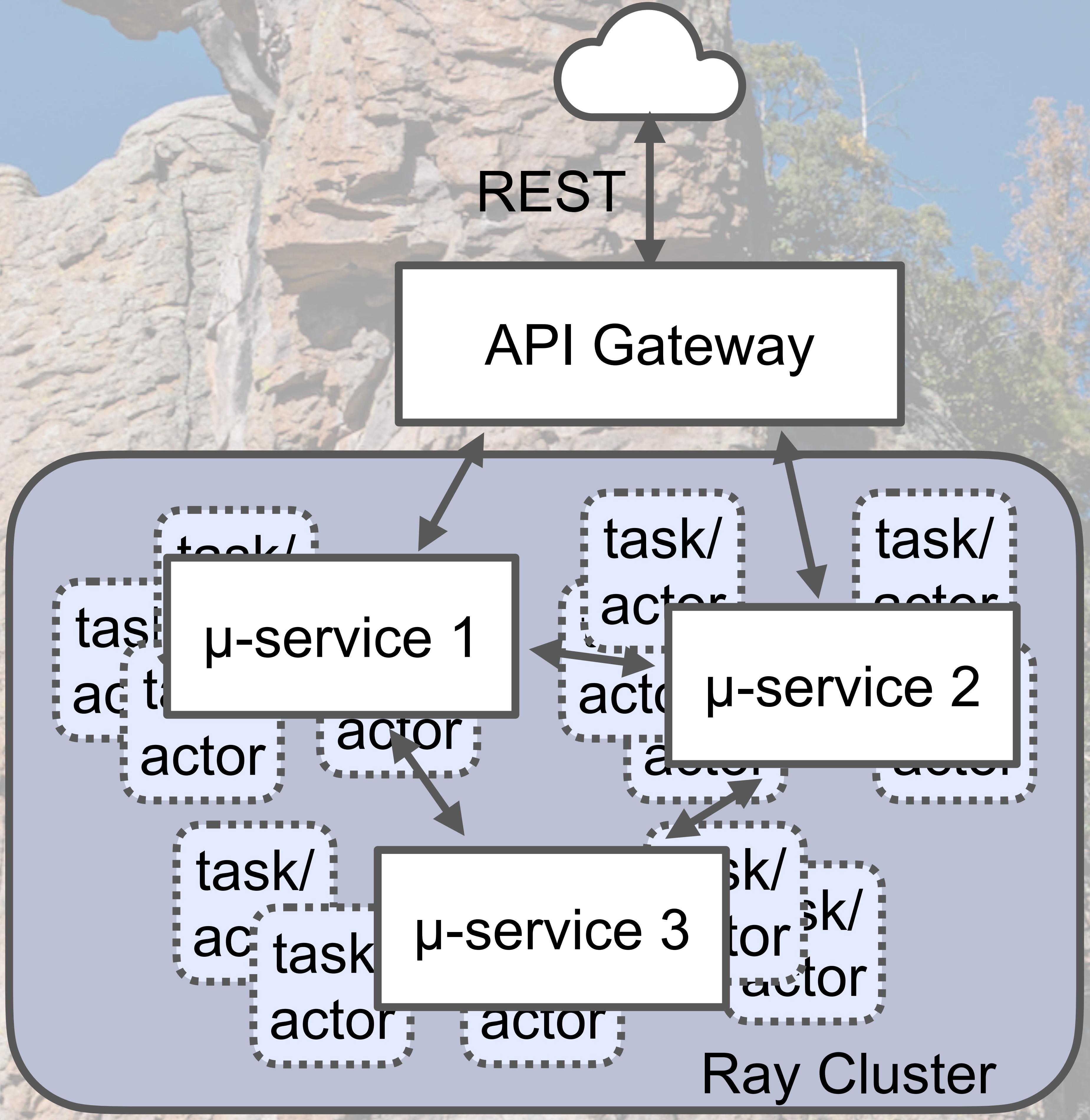
Separate Management

- Each team manages its own instances
- Each microservice has a different number of instances for scalability and resiliency
- But they have to be managed **explicitly**



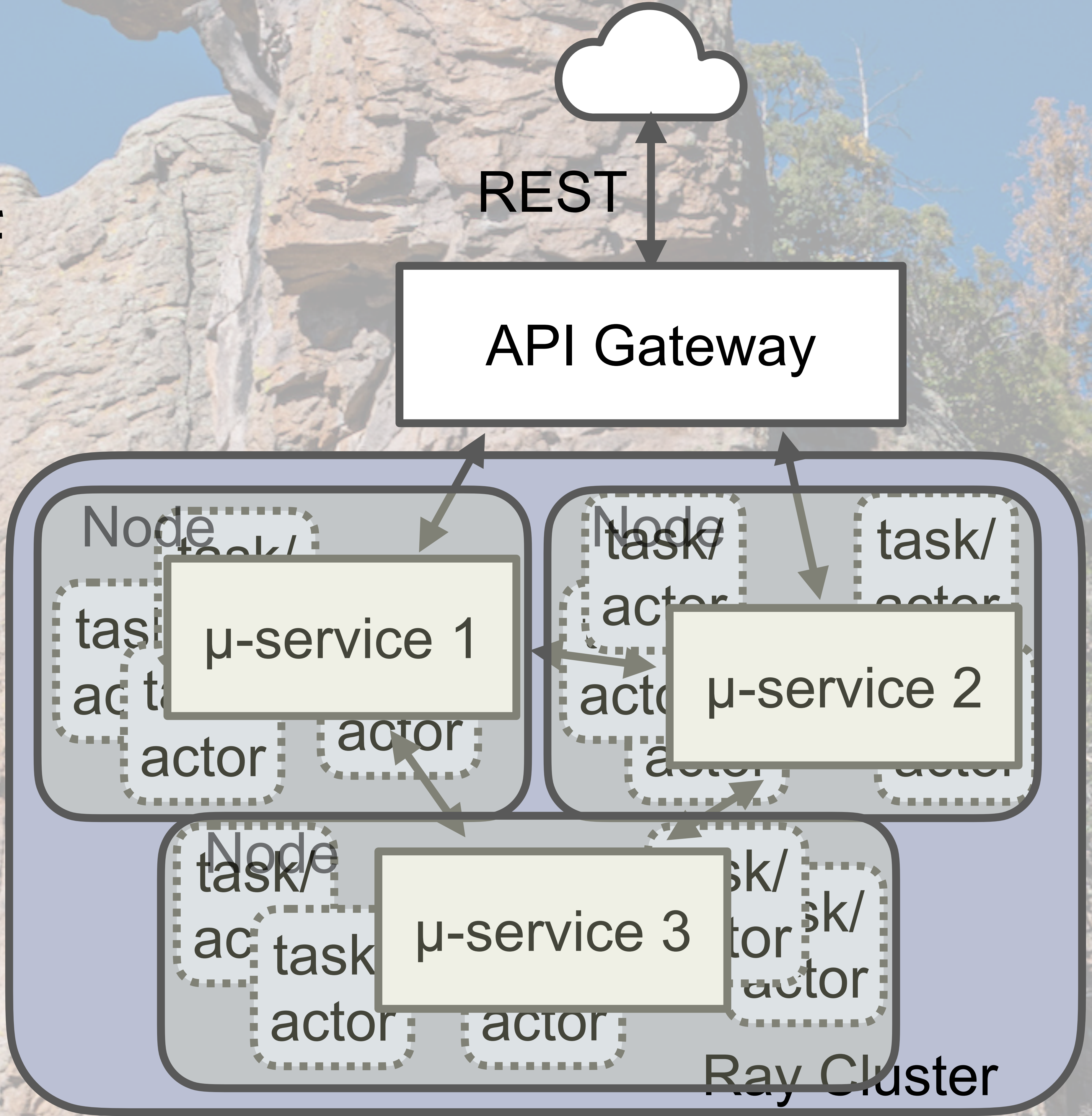
Management - Simplified

- With Ray, you have one "logical" instance to manage and Ray does the cluster-wide scaling for you.



What about Kubernetes (and others…)?

- Ray scaling is very fine grained.
- It operates within the “nodes” of coarse-grained managers
  - Containers, pods, VMs, or physical machines



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Next Steps: Adopting Ray

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If you're already using…

- joblib
- multiprocessing.Pool

For example, from this:

```
from multiprocessing.pool import Pool
```

To this:

```
from ray.util.multiprocessing.pool import Pool
```

- Use Ray's implementations
  - Drop-in replacements
  - Change import statements
  - Break the one-node limitation!

- … And Ray is integrated with asyncio

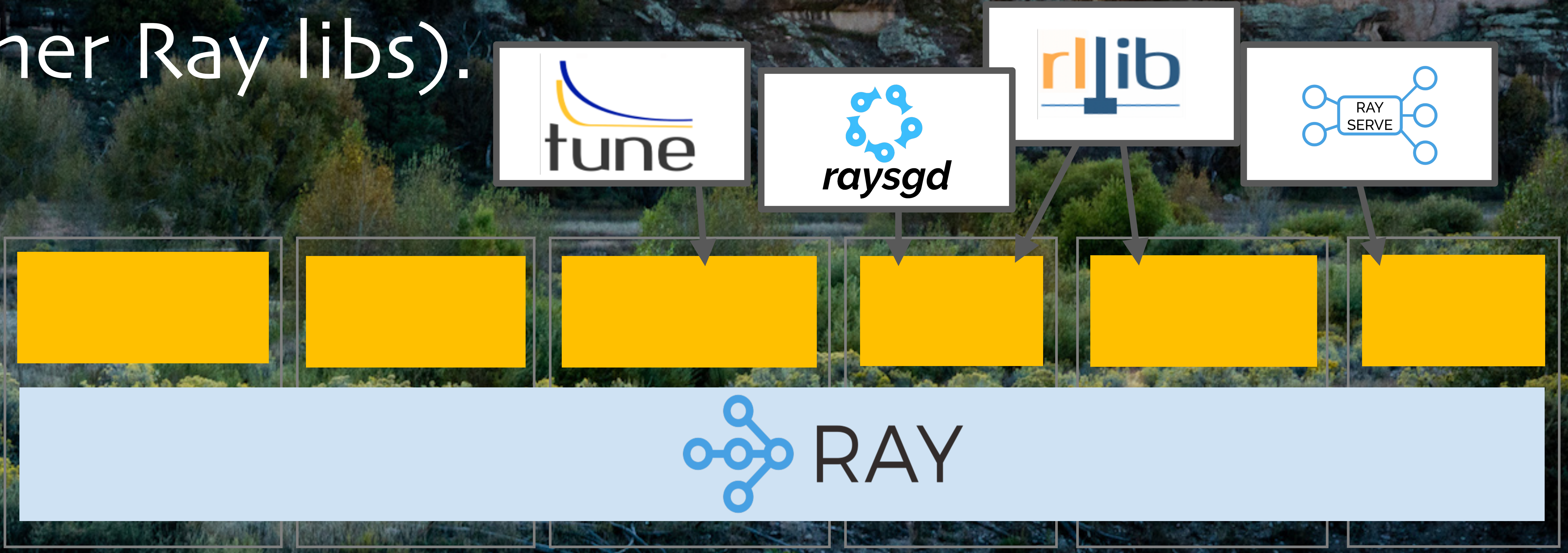
See these blog posts:
https://medium.com/distributed-computing-with-ray/how-to-scale-python-multiprocessing-to-a-cluster-with-one-line-of-code-d19f242f60ff
https://medium.com/distributed-computing-with-ray/easy-distributed-scikit-learn-training-with-ray-54ff8b643b33

Ray Community and Resources

- [ray.io]
- Tutorials (free): anyscale.com/academy
- Need help?
  - Ray Slack: ray-distributed.slack.com
  - ray-dev Google group

Recap

- Ray is the new state-of-the-art for distributed computing
- Ray RLlib and Ray Tune are high-performance, flexible systems for reinforcement learning and hyper parameter tuning (among other Ray libs).



Thank You

ray.io

github.com/anyscale/academy

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