2018-00695 - PhD Position / Optimization, machine learning and statistical methods / Sequential Learning in Dynamic Environments (M/F)

Contract type : Public service fixed-term contract
Level of qualifications required : Graduate degree or equivalent
Fonction : PhD Position

About the research centre or Inria department

The Inria Lille - Nord Europe Research Centre was founded in 2008 and employs a staff of 360, including 300 scientists working in sixteen research teams. Recognised for its outstanding contribution to the socio-economic development of the Nord - Pas-de-Calais Region, the Inria Lille - Nord Europe Research Centre undertakes research in the field of computer science in collaboration with a range of academic, institutional and industrial partners.

The strategy of the Centre is to develop an internationally renowned centre of excellence with a significant impact on the City of Lille and its surrounding area. It works to achieve this by pursuing a range of ambitious research projects in such fields of computer science as the intelligence of data and adaptive software systems. Building on the synergies between research and industry, Inria is a major contributor to skills and technology transfer in the field of computer science.

Context

This Ph.D. program is focused on sequential learning in structured and dynamic environments. The key aspect of this problem is that relatively little knowledge of the environment is available beforehand, and the learner (a virtual or physical agent) has to sequentially interact with the environment to learn its structure and then act optimally. This problem encompasses a wide range of applications depending on the definition of the structure of the environment, the sequential nature of the interaction between learner and environment, and the type of dynamics and evolution. In particular, this Ph.D. program will be driven by two application domains of scientific and societal importance: planning in games and in random environments. In both setups, the paradigm of reinforcement learning, in which the learner collects rewards to guide his/her actions, will be useful. In many cases, the dynamic of the sequential interaction is particularly complex, since rewards keep changing over time and the set of actions (e.g., items that can be recommended in recommender systems) continuously evolve (products may be added or removed or change characteristics). Finally, both applications usually involve large spaces which ask for efficient learning algorithms with minimal time, space, and sample complexity. In general, a successful sequential learning strategy should efficiently allocate the limited resources to exploitation (making the best decision based on our current, but possibly imperfect, knowledge) and to exploration (decisions that may appear sub-optimal but which may reduce the uncertainty and, as a result, could improve the relevance of future decisions).

Assignment

Many complex autonomous systems (e.g., electrical distribution networks, or smart grids) repeatedly select actions with the aim of achieving a given objective. Reinforcement learning (RL) offers a powerful framework for acquiring adaptive behavior in this setting, associating a scalar reward with each action and learning from experience which action to select to maximize long-term reward. Although RL has produced impressive results recently (e.g., achieving human-level play in Atari games and beating the human world champion in the board game Go), most existing solutions only work under strong assumptions: the environment model is stationary, the objective is fixed, and trials end once the objective is met. The aim of this project is to advance the state of the art of fundamental research in lifelong RL by developing several novel RL algorithms that relax the above assumptions. The new algorithms should be robust to environmental changes, both in terms of the observations that the

General Information

- Theme/Domain : Optimization, machine learning and statistical methods
- IT Infrastructure (BAP E)
- Town/city : Villeneuve d'Ascq
- Inria Center : CRI Lille - Nord Europe
- Starting date : 2018-10-01
- Duration of contract : 3 years
- Deadline to apply : 2018-04-18

Contacts

- Inria Team : SEQUEL (DGD-S)
- Recruiter : Valko Michal / michal.valko@inria.fr

Conditions for application

Candidates will be treated firstly with a complete file : CV + letter of motivation + one or more letters of recommendation + transcripts from previous years.

Defence Security :
This position is likely to be situated in a restricted area (ZRR), as defined in Decree No. 2011-1425 relating to the protection of national scientific and technical potential (PPST). Authorisation to enter an area is granted by the director of the unit, following a favourable Ministerial decision, as defined in the decree of 3 July 2012 relating to the PPST. An unfavourable Ministerial decision in respect of a position situated in a ZRR would result in the cancellation of the appointment.

Recruitment Policy :
As part of its diversity policy, all Inria positions are accessible to people with disabilities.

Warning : you must enter your e-mail address in order to save your application to Inria. Applications must be submitted online on the Inria website. Processing of applications sent from other channels is not guaranteed.
system can make and the actions that the system can perform. Moreover, the algorithms should be able to operate over long periods of time while achieving different objectives. The proposed algorithms will address three key problems related to lifelong RL: planning, exploration, and task decomposition. Planning is the problem of computing an action selection strategy given a (possibly partial) model of the task at hand. Exploration is the problem of selecting actions with the aim of mapping out the environment rather than achieving a particular objective. Task decomposition is the problem of defining different objectives and assigning a separate action selection strategy to each. The algorithms will be evaluated in two realistic scenarios: active network management for electrical distribution networks, and microgrid management. A test protocol will be developed to evaluate each individual algorithm, as well as their combinations.

Main activities
The PhD candidate will focus on one or more issues related to sequential learning in structured and evolving problems. The PhD candidate will first acquire expertise in different topics of machine learning such as online learning, multi-armed bandit, statistical learning theory, reinforcement learning, approximate dynamic programming, and algorithmic game theory. Then, the PhD candidate is expected to contribute to the advancement of the literature on this problem along many different lines: methodological (e.g., definition of general abstract models for a wide range of decision-making problems), theoretical (e.g., near optimality performance guarantees), and algorithmic (e.g., development of novel algorithms for specific decision-making problems). The research activity of the PhD candidate will be closely related to EU Chistera Delta project (http://www.chistera.eu/projects/delta). This will allow the PhD candidate to develop collaborations with other researchers participating in this research project and it may also allow him/her to spend part of his research activity at partner laboratories such as Montanuniversitat Leoben (Austria), Universita Pompeu Fabra (Spain) or Université de Liège (Belgium). Possibility of internships in the industry research labs such as: Adobe Research in California or DeepMind in UK. The starting date of PhD program is flexible.

Skills
The applicant must have a Master of Science in Computer Science, Statistics, Math, or related fields, possibly with the background in reinforcement learning, bandits, or optimization.

The working language in the lab is English, good written and oral communication skills are required.

Benefits package

- Subsidised catering service
- Partially-reimbursed public transport
- Social security
- Paid leave
- Flexible working hours
- Sports facilities

More information about Lille:

http://www.lille3000.eu/portail/
http://www.lillemetropole.fr/mel.html

Remuneration
The gross monthly salary is 1982€ for 1st and 2nd year and 2085€ gross for the 3rd year.