

Reinforcement Learning

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Agent Environment Interface



Reinforcement Learning

Markov Decision Process



Step Back



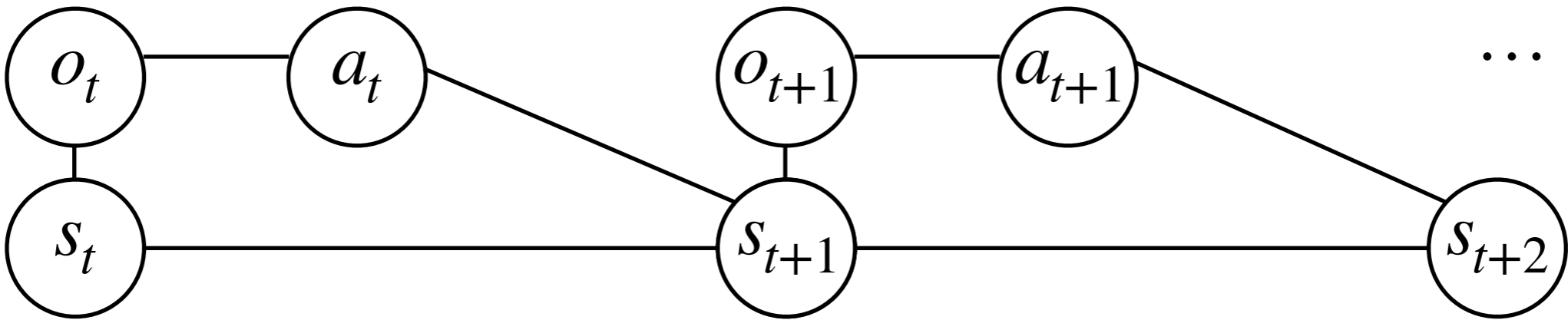
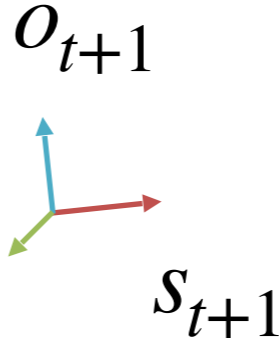
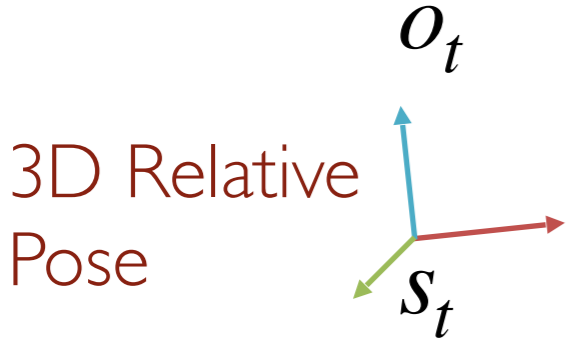
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Transition Function

How you move,
how the tiger moves?

Reward Function

Survived?



One step dynamics $p(s_{t+1}, r_{t+1} | s_t, a_t)$

Transition Function $p(s_{t+1} | s_t, a_t)$ $p(s_{t+2} | s_{t+1}, a_{t+1})$

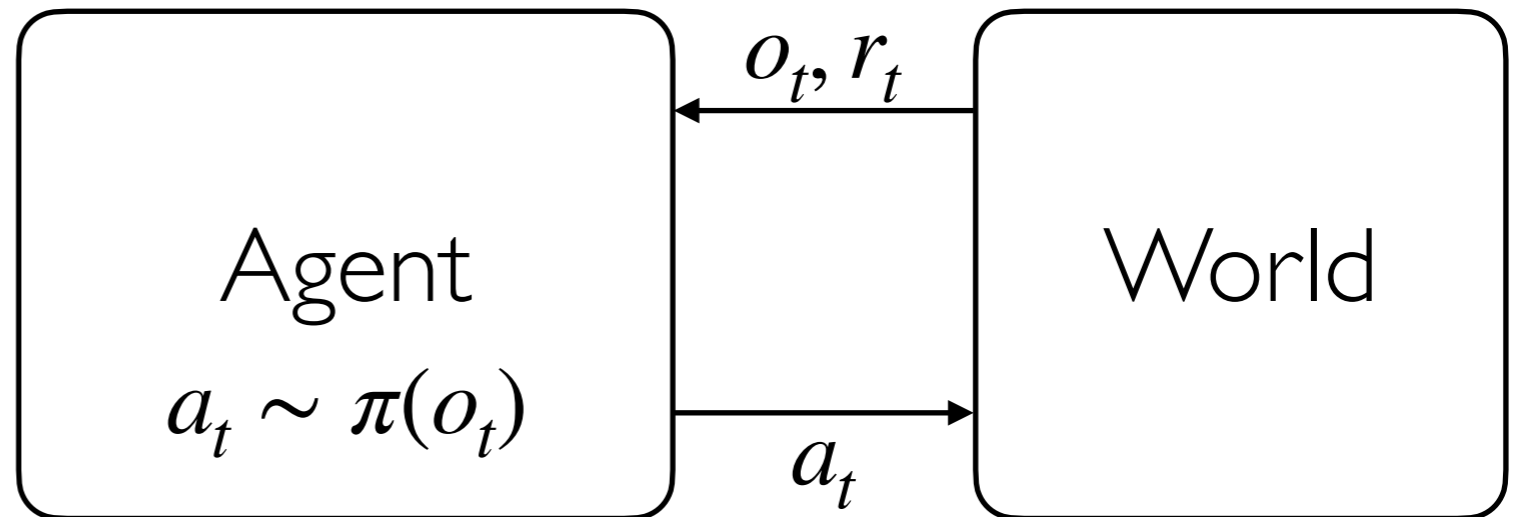
Reward Function $r_{t+1} = R(s_{t+1}, s_t, a_t)$ $r_{t+2} = R(s_{t+2}, s_{t+1}, a_{t+1})$

Goal $\operatorname{argmax}_{a_0, \dots, a_T} \sum_t \gamma^t r_t$

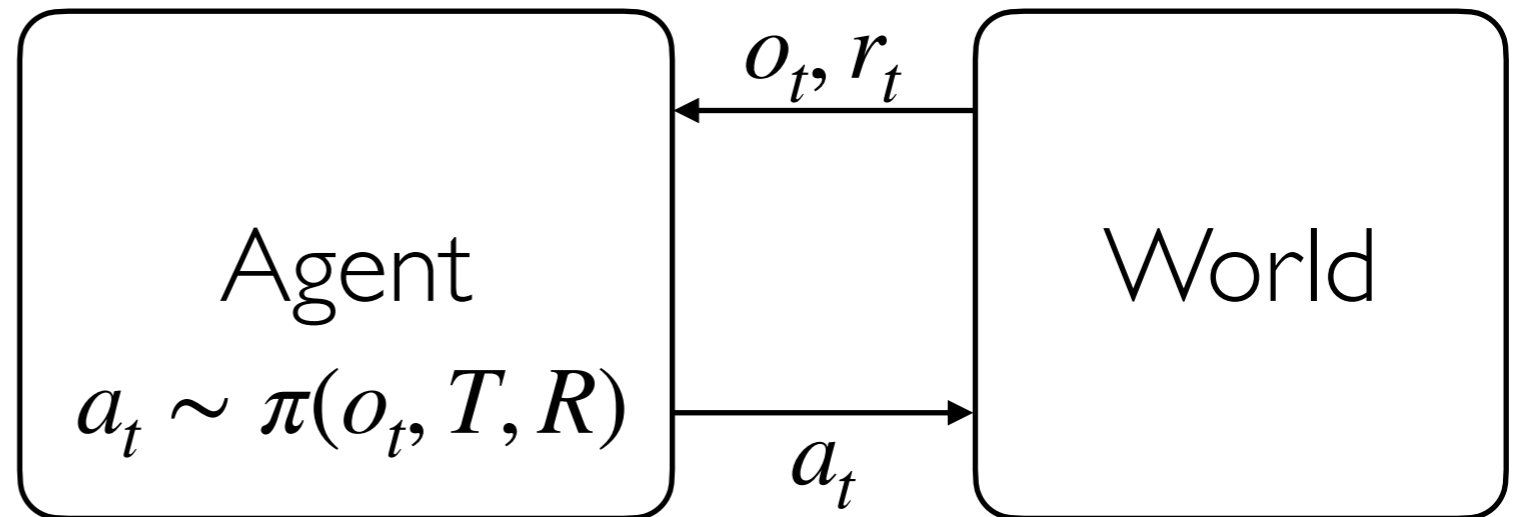
Solving MDPs

Policy: $a_t \sim \pi(o_t)$

Most General Case



More Specific Case



Fully Observed System

$$o_t = s_t$$

Known Transition Function

$$s_{t+1} \sim T(s_t, a_t)$$

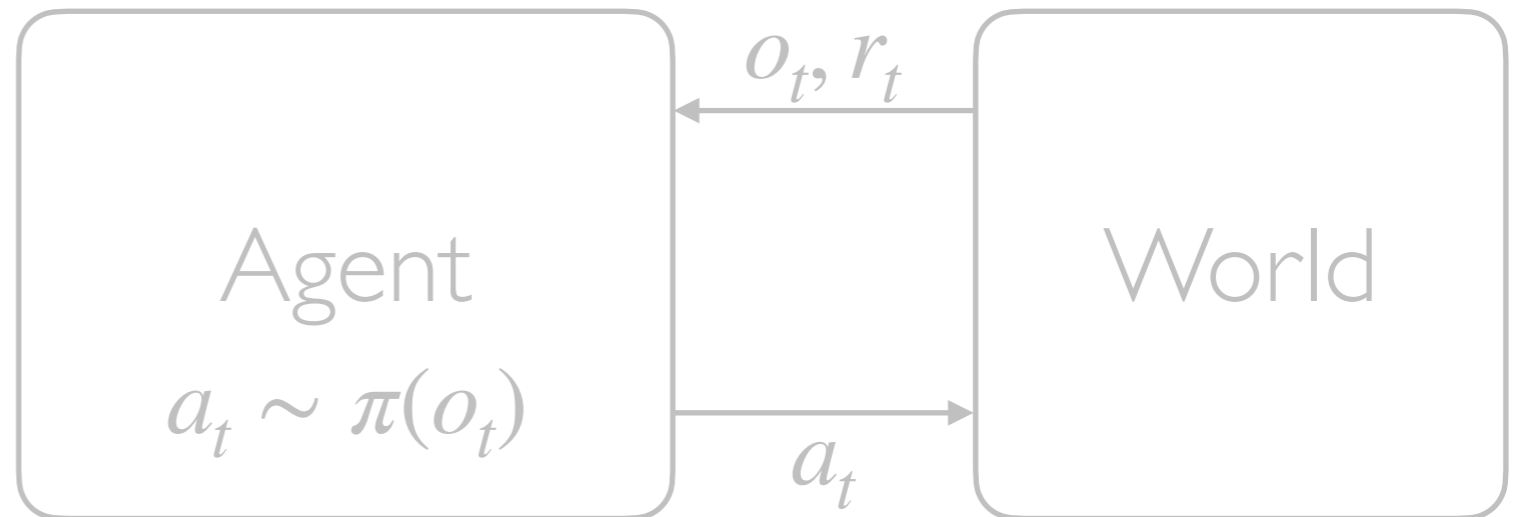
Known Reward Function

$$R(s_{t+1}, s_t, a_t)$$

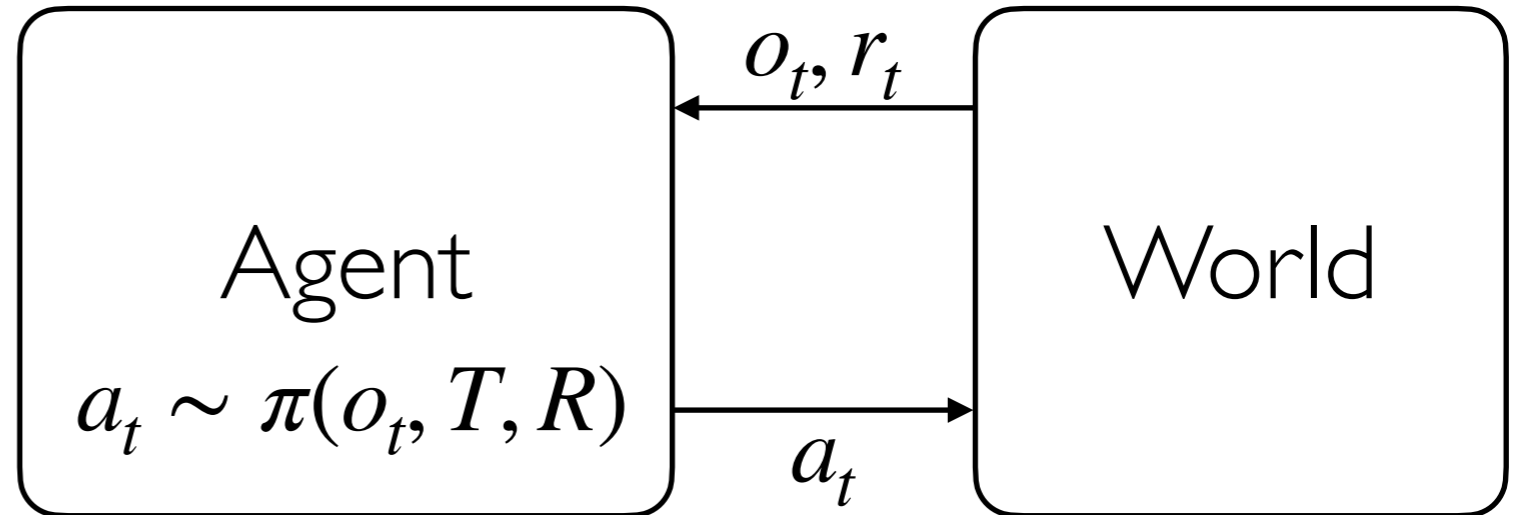
Solving MDPs

Policy: $a_t \sim \pi(o_t)$

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Fully Observed System

$$o_t = s_t$$

Known Transition Function

$$s_{t+1} \sim T(s_t, a_t)$$

Known Reward Function

$$R(s_{t+1}, s_t, a_t)$$

Basics

Policy

Episodes

Returns

Value Functions

Action-value Functions

Solving MDPs via Dynamic Programming

Policy Evaluation

Policy Improvement

Policy Iteration

Value Iteration

Resources

Reinforcement Learning: An Introduction

Sutton and Barto

<http://incompleteideas.net/book/the-book-2nd.html>

David Silver's **Reinforcement Learning Course**

<https://www.davidsilver.uk/teaching/>

Thank you