

CS394R

Reinforcement Learning: Theory and Practice

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Good Morning Colleagues

- Are there any questions?

Logistics

- Do programming assignments!

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 - “Planning” and learning (tabular models)

Monte Carlo on week 0 task

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- Equiprobable random action in start state, then prefer right

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- Relationship to n-armed bandit?

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- MC expense independent of number of states
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 - Not harmed by Markov violations

First/Every Visit

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- Why is every visit trickier to analyze?
- Every visit still converges to V^π
 - Singh and Sutton '96 paper
 - Revisited in Chapter 12 (?) (replacing traces)

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We settle the above mentioned open problem, for the case of a discounted cost criterion, under the assumption that every state-action pair is used to initialize the observed trajectories with the same frequency.

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 - Why consider off-policy methods?

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- Why only learn from tail on p. 115?

TD on week 0 task

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 - 3 trajectories

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- Compare with MC

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- How do their convergence guarantees differ?
 - Sarsa depends on policy's dependence on Q :
 - Policy must converge to greedy
 - Q-learning value function converges to Q^*
 - As long as all state-action pairs visited infinitely
 - And step-size satisfies stochastic convergence equations

More SARSA vs. Q

- Why does Q-learning learn to hug the cliff? (p. 139)