CS394R Reinforcement Learning: Theory and Practice

Peter Stone

Department of Computer Science The University of Texas at Austin

Good Morning Colleagues

• Are there any questions?





• Signup schedule





- Signup schedule
- Move to new building?



- Equiprobable random policy
 - Values initialized to 0
 - 3 trajectories



- Equiprobable random policy
 - Values initialized to 0
 - 3 trajectories
- Compare with MC



- Equiprobable random policy
 - Values initialized to 0
 - 3 trajectories
- Compare with MC
- (book slides)



- Week 0 example
 - (Remember no access to real model)
 - $-\alpha = .1, \epsilon$ -greedy $\epsilon = .75$, break ties in favor of \rightarrow



- Week 0 example
 - (Remember no access to real model)
 - $-\alpha = .1, \epsilon$ -greedy $\epsilon = .75$, break ties in favor of \rightarrow
 - Where did policy change?



- Week 0 example
 - (Remember no access to real model)
 - $\ \alpha = .1, \epsilon\text{-greedy} \ \epsilon = .75,$ break ties in favor of \rightarrow
 - Where did policy change?
- How do their convergence guarantees differ?



- Week 0 example
 - (Remember no access to real model)
 - $-\alpha = .1$, ϵ -greedy $\epsilon = .75$, break ties in favor of \rightarrow
 - Where did policy change?
- How do their convergence guarantees differ?
 - Sarsa depends on policy's dependence on Q:
 - Policy must converge to greedy



- Week 0 example
 - (Remember no access to real model)
 - $\ \alpha = .1, \epsilon\text{-greedy} \ \epsilon = .75,$ break ties in favor of \rightarrow
 - Where did policy change?
- 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 (2.8)



- Why does Q-learning learn to hug the cliff?
- Ex. 6.10, p. 149 (Exp. Q)



- Average reward, continuing task
- Ergodic: non-zero probability of reaching any state



- Average reward, continuing task
- Ergodic: non-zero probability of reaching any state
- Consider 2-state example





• How can actor learn continuous actions?



BREAK TIME!



BREAK TIME!

• Bon appetit!



Peter Stone

• N-step return in week 0 task (on-line)



- N-step return in week 0 task (on-line)
- On-line vs. off-line in week 0 task



- N-step return in week 0 task (on-line)
- On-line vs. off-line in week 0 task
- TD(λ) on week 0 task

