a glance at reinforcement learning

adam green

email - adam.green@adgefficiency.com



Zero - Introduction

agenda

about me

goals for this course

where to go next



One - Background

Expectations

Conditionals

Variance & bias

Bootstrapping

IID

Function approximation



One - Few things about neural networks

Learning rate

Batch size

Scaling / preprocessing



Two - Introduction to reinforcement learning

Context within machine learning

Markov Decision Processes

Four central challenges



Three - Value functions

$$V(s)$$
 vs $Q(s,a)$

Using a value function

Bellman Equation

Dynamic programming

Monte Carlo

Temporal difference



Three - Value functions

SARSA

Q-Learning

DQN



Four - DQN extensions

Eligibiliy traces

Prioritized experience replay

DDQN

Distributional Q-Learning

Rainbow



Five - Policy gradients

Motivations

Discrete & continuous action spaces

The score function

Actor-critic

DPG

A3C



Six - AlphaGo

Comparison with DeepBlue

MCTS

AlphaGo Zero



Seven - Practical concerns

Should I use RL for my problem?

Mistakes and lessons

Best practices



Eight - State of the art

Open AI DOTA

World Models

Deep RL doesn't work yet

Inverse reinforcement learning