ECE 289A - An Introduction to Reinforcement Learning HW#3

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Q.1

In this question, we regenerated plot in Figure 5.1 in the book. Figure 1 shows the regenerated plots.

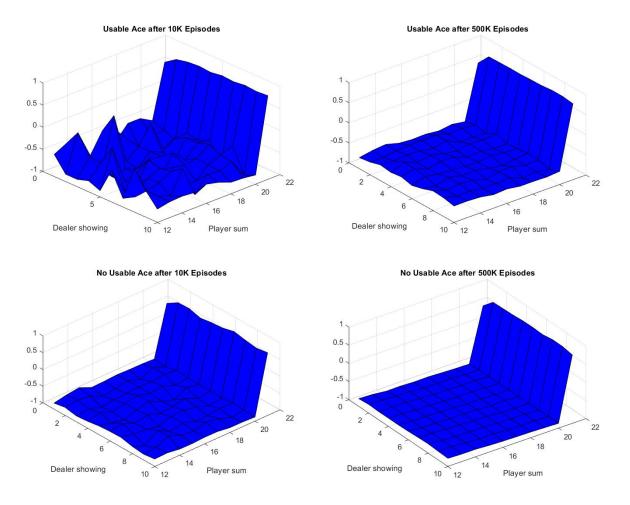


Figure 1: Approximate state-value functions for blackjack policy using Monte Carlo policy evaluation.

Q.2

Here we regenerate Figure 5.4 from the book to compare the rate of convergence between weighted importance sampling and ordinary sampling. Figure 2 shows the regenerated plot.

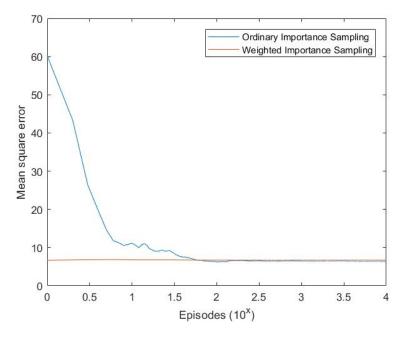


Figure 2: Weighted importance sampling produces lower error estimates of the value of a single blackjack state from off-policy episodes.