

Assignment 6

Due Tuesday, June 9th, before class.

Prof. Dr. Sven Behnke Endenicher Allee 19a

6.1) Develop an implementation of the game BeCareful, a simplified version of Blackjack:

The game is played with an infinite deck of cards (i.e. cards are sampled with replacement). Each draw from the deck results in a value between 1 and 10 (uniformly distributed) with a color of red (probability 1/3) or black (probability 2/3). There are no aces or picture (face) cards in this game. At the start of the game, both the player and the dealer draw one black card (fully observed). Each turn the player may either stick or hit. If the player hits then he or she draws another card from the deck. If the player sticks he or she receives no further cards. The values of the player's cards are added (black cards) or subtracted (red cards). If the player's sum exceeds 21, or becomes less than 1, then she "goes bust" and loses the game (reward -1). If the player sticks then the dealer starts taking turns. The dealer always sticks on any sum of 17 or greater, and hits otherwise. If the dealer goes bust, then the player wins; otherwise, the outcome { win (reward +1), lose (reward -1), or draw (reward 0) } is the player with the largest sum.

Specifically, write a function $(s', r) = \text{advance}(s, a)$, which takes as input a state s (dealer's first card 1–10 and the player's sum 1–21), and an action a (hit or stick), and returns a sample of the next state s' (which may be terminal if the game is finished) and reward $r \in \{1, 0, -1\}$ for winning, draw, and losing. All non-terminal rewards are zero. There is no discounting ($\gamma = 1$). You should treat the dealer's moves as part of the environment, i.e. calling $\text{advance}(s, \text{stick})$ will play out the dealer's cards and return the final reward and terminal state.

6 points

6.2) Implement Sarsa(λ) for BeCareful. Initialise the value function $Q(s, a)$ to zero. Use a time-varying scalar step-size of $\alpha_t = 1/N(s_t, a_t)$ and an ϵ -greedy exploration strategy with $\epsilon_t = N_0 / (N_0 + N(s_t))$, where $N_0 = 25$ is a constant, $N(s)$ is the number of times state s has been visited, and $N(s, a)$ is the number of times action a has been selected from state s . Run the algorithm with parameter values $\lambda \in \{0, 0.1, 0.2, \dots, 1\}$. Stop exploration and learning after 1000 episodes and plot the accumulated reward for the next 100 episodes against λ .

7 points

6.3) Use now a simple coarse coding value function approximator that is based on a binary feature vector $\phi(s, a)$ with $3 \times 6 \times 2 = 36$ features. Each binary feature has a value of 1 iff (s, a) lies within the cuboid of state-space corresponding to that feature, and the action corresponding to that feature. The cuboids have the following overlapping intervals:

dealer(s) = {[1, 4], [4, 7], [7, 10]}
 player(s) = {[1, 6], [4, 9], [7, 12], [10, 15], [13, 18], [16, 21]}
 a = {hit, stick}

where

- dealer(s) is the value of the dealer's first card (1–10)
- sum(s) is the sum of the player's cards (1–21)

Repeat the Sarsa(λ) experiment from 6.2), but using linear value function approximation $Q(s, a) = \phi(s, a)^\top \theta$. Use a constant exploration of $\epsilon=0.1$ and a constant step-size of $\alpha=0.05$. Again, for $\lambda \in \{0, 0.1, 0.2, \dots, 1\}$ learn from 1000 episodes, stop learning and exploration and plot the accumulated reward for the next 100 episodes against λ .

7 points