Tutorial: Deep Reinforcement Learning

mingzailao

2016-9-11

Outline

- Reinforcement Learning in a nutshell
- 2 Deep Reinforcemnet Learning: AI = RL + DL
- 3 Introduction to Deep Learning

Reinforcement Learning in a nutshell

RL is a general-purpose framework for decision-making

- RL is for an agent with the capacity to act
- Each action influences the agents future state
- Success is measured by a scalar reward signal
- Goal: select actions to maximise future reward

Reinforcement Learning in a nutshell

DL is a general-purpose framework for representation learning

- Given an objective
- Learn representation that is required to achieve objective
- Directly from raw inputs
- Using minimal domain knowledge

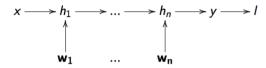
Deep Reinforcement Learning: AI = RL + DL

We seek a single agent which can solve any human-level task

- RL defines the objective
- DL gives the mechanism
- RL + DL = general intelligence

Deep Representations

• A deep representation is a composition of many functions



Deep Representations

• Its gradient can be backpropagated by the chain rule

$$\frac{\partial I}{\partial x} < \frac{\frac{\partial h_1}{\partial x}}{\frac{\partial I}{\partial h_1}} = \frac{\frac{\partial h_2}{\partial h_1}}{\frac{\partial h_1}{\partial h_1}} = \dots < \frac{\frac{\partial h_n}{\partial h_{n-1}}}{\frac{\partial h_n}{\partial h_n}} = \frac{\frac{\partial y}{\partial h_n}}{\frac{\partial y}{\partial h_n}} = \frac{\partial I}{\partial y}$$

$$\frac{\frac{\partial h_1}{\partial w_1}}{\frac{\partial I}{\partial w_1}} = \dots = \frac{\frac{\partial h_n}{\partial h_n}}{\frac{\partial I}{\partial w_n}}$$

(0,0) .. controls (6,1) and (9,1) .. node[near start,sloped,above] near start node midway node[very near end,sloped,below] very near end (12,0);