Reinforcement Learning

- -Still assume a Markov decision process (MDP):
- \blacksquare A set of states $s \in S$
- A set of actions (per state) A
- A model T(s,a,s')
- A reward function R(s,a,s')
- Still looking for a policy $\pi(s)$









- New twist: don't know T or R
- I.e. we don't know which states are good or what the actions do
- Must actually try out actions and states to learn

The Story So Far: MDPs and RL

Known MDP: Offline Solution

Goal

Technique

Compute V^* , Q^* , π^*

Value / policy iteration

Evaluate a fixed policy π

Policy evaluation

Unknown MDP: Model-Based

Goal

Technique

Compute V*, Q*, π^*

VI/PI on approx. MDP

Evaluate a fixed policy π PE on approx. MDP

Unknown MDP: Model-Free

Goal

Technique

Compute V^* , Q^* , π^*

Q-learning

Evaluate a fixed policy π Value Learning