

Class final project topics

- discrete-time Markov decision problem (MDP)
 - We will use the problem from OpenAI gym:
<https://gym.openai.com/envs/Pendulum-v0/>
 - The goal is to swing the pendulum up so it stays upright
 - You need to find your own way to discover states
 - Read openAI docs to install the environment; it uses python but your control function can be written in any language

- linear dynamic system with unknown parameters

- two-sided market platform pricing problem (network effect)