Formula 1

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Machine and Reinforcement Learning in Control Applications

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Problem



Learn to follow a track.

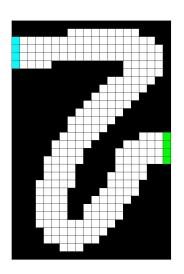
Problem



Learn to follow a track.

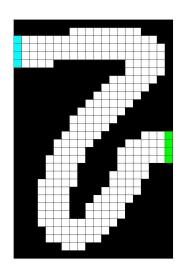
Problem formulation

- The car starts from the starting line (cyan);
- The car must reach the finish line (green);
- The goal is to find the shortest path to the finish line;



Problem formulation

- The car can move in 8 directions:N, S, E, W, NE, NW, SE, SW;
- Reward:
 - $\bullet \ -dist \ {\rm for \ each \ step}$
 - \bullet -10^6 for hitting the boundary



Model

- The **state** is the position of the car in the track
 - ullet we have $X\cdot Y$ states.
- The action is the direction along which the car moves
 - we have 8 actions.

Planning: Dynamic Programming

- Model the problem as an MDP;
- Compute the transition matrix **P**;
- Compute the reward matrix R;
- Find the optimal policy π_{\star} using **Dynamic Programming** method (PI or VI).

Learning: Montecarlo

- Model-free: no knowledge of MDP transitions and rewards;
- Simulate episodes:

$$S_0, A_0, R_0, S_1, A_1, R_1 \dots, S_T, A_T, R_T$$

• Use experience to estimate q_{\star} :

$$\pi_{\star}(s) = \arg\max_{a} q_{\star}(s, a)$$

Assignment #3

- Learn to play Blackjack.
 - The goal is to obtain cards whose sum is the closest to 21;
 - All face cards count as 10, an ace counts as 1 or as 11;
 - Player and dealer start with two cards;
 - The player can request additional cards (hit) or stop (stick);
 - The dealer plays according to a fixed strategy:
 - Stick on any sum of 17 or greater, and hit otherwise.
 - If the player exceeds 21, he goes burst an loses the game.
 - If the dealer goes burst, the player wins; otherwise, the outcome is determined by whose final sum is closer to 21;
 - Reward:
 - \bullet +1 for winning;
 - \bullet -1 for losing:
 - 0 for drawing;
 - Do not discount ($\gamma = 1$).