

5a)

True-gradient TD Learning Rule

$$TD(0): w_{t+1} = w_t + \alpha [R_{t+1} + \gamma \hat{v}(s'_t, w) - \hat{v}(s_t, w)] \nabla_w \hat{v}(s_t, w)$$

on differentiating for  $\hat{v}(s'_t, w)$  w.r.t  $w$

$$w_{t+1} = w_t + \alpha [R_{t+1} + \gamma \hat{v}(s'_t, w) - \hat{v}(s_t, w)] \nabla_w \hat{v}(s_t, w) - \alpha \gamma \nabla_w \hat{v}(s'_t, w)$$

The term  $-\alpha \gamma \nabla_w \hat{v}(s'_t, w)$ , accounts for the change in the estimated value of next states as  $w$  changes. which makes this method a true gradient method. As it considers the changes in  $w$  that affect the future value estimate.

5b) The learning rule optimizes an objective function that includes an expectation over the next state  $s'$ , making it more similar with mean squared error of the value function estimate. So theoretically

$$\Rightarrow E_{\pi} [R + \gamma \hat{v}(s', w) - \hat{v}(s, w)]^2$$

would be the objective function.

Incorporating the true could lead to more stable and accurate updates because it accurately represents the objective of minimizing the difference b/w estimated value and true value of a state across all transitions.

5c) Mean Squared Bellman Error (MSBE) objective.

For the MSBE objective:

$$BE(w) = \sum_{s \in S} \mu(s) [E_{\pi}[R + \gamma \hat{V}(s', w) | s] - \hat{V}(s, w)]^2$$

To optimize this we differentiate  $BE(w)$  w.r.t  $w$  to find the gradient and use it in a gradient descent learning rule.

$$\therefore \nabla_w BE(w) = -2 \sum_{s \in S} \mu(s) (E_{\pi}[R + \gamma \hat{V}(s', w) | s] - \hat{V}(s, w)) \nabla_w \hat{V}(s, w)$$

The TD-learning rule that optimizes this objective function would adjust the weights in the direction that minimizes the  $BE(w)$ , i.e.

$$w_{t+1} = w_t - \alpha \nabla_w BE(w)$$

5d) 2m code snippets