

## Reinforcement learning

$s, s'$	State	$s_t, s_{t+1}$
$a$	Action	$a_t$
$p$	State transition probability	$s' \sim p(s' s, a)$
$r$	Reward	$r_t = r(s_t, a_t)$
$\pi$	Policy	$a \sim \pi(a s), a = \pi(s)$
$\gamma$	Discount factor	$\gamma \in [0, 1]$
$G_t$	Discounted return	$G_t = \sum_{k=0}^{\infty} \gamma^k r_{t+k}$
$V^\pi$	Value function	$V^\pi(s) = \mathbb{E}[G_0   s_0 = s]$
$V^*$	Optimal value function	The above, but better
$Q^\pi$	State-action value function	
$Q^*$	Optimal value function	

## Control

$x$	State	$x_t$
$u$	(Control) input	$u_t$
$f$	State transition function	$x_{t+1} = f(x_t, u_t)$
$\ell$	(Stage) cost	$\ell(x, u) = x^T M x + u^T R u$
$K$	Gain matrix	$u = -Kx$

## Acronyms

RL	Reinforcement learning
MPC	Model predictive control
LQR	Linear quadratic regulator
PID	Proportional-integral-derivative