

Exercise 5.10: Racetrack (programming) We have applied the off-policy Monte Carlo control method using weighted importance sampling to the racetrack problem. We have chosen $\varepsilon = 0.05$ for the behavior ε -soft policy b ; the noise defined in the exercise was set to 0.1. The speed of the learning process was improved by updating the behavior policy b according to the optimal target policy π (so the actions to be selected by b with the largest probability would be identical to the actions given by the target policy π , see the code for details). For the settings, one million of episodes was not enough to find the optimal policy; therefore, we have used 100 million episodes for the training.

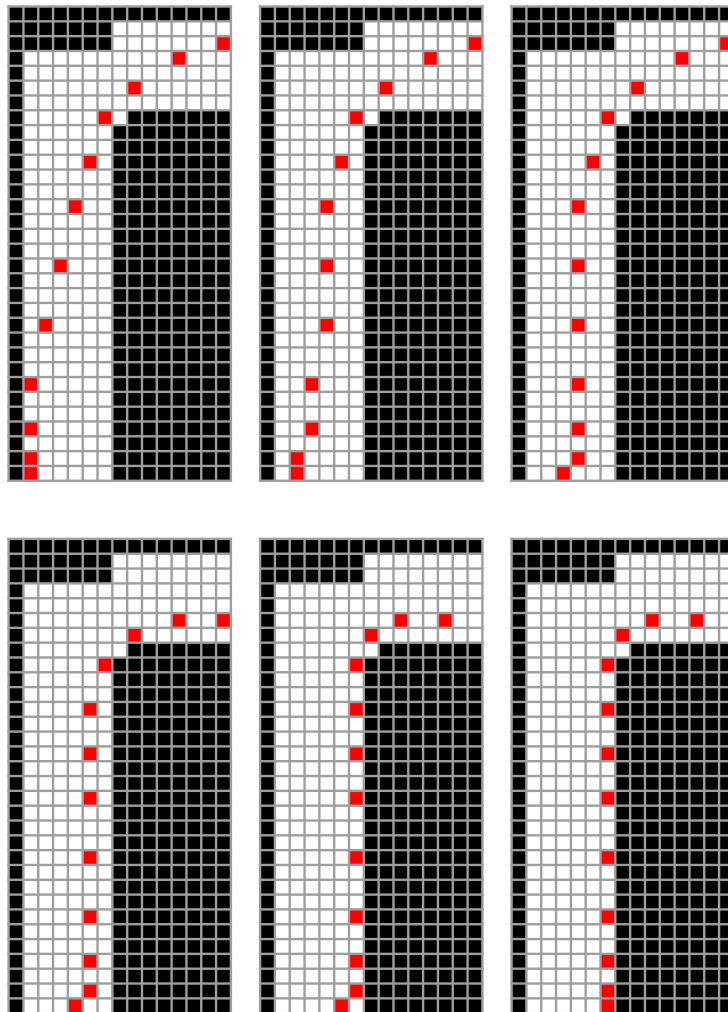


Figure 1: *Exercise 5.10*: Trajectories obtained by the off-policy Monte Carlo control method (based on the weighted importance sampling) trained on 100 million episodes.