## SVKM's NMIMS Deemed-to-be University Mukesh Patel School of Technology Management and Engineering

Program: B Tech/MBA Tech [Data Science, Artificial				Semester: VII/VIII/ V-VII/ XII	
Intelligence, B Tech [AI and ML, AI and DS]					
B Tech Integr	ated [Compute	er Engineering]			
Course: Reinforcement Learning				Code: 702DB0E014	
Teaching Scheme				Evaluation Scheme	
Lecture	Practical	Tutorial		Internal Continuous	Term End
(Hours per	(Hours per	(Hours per	Credit	Assessment (ICA)	Examinations (TEE)
week)	week)	week)		(Marks - 50)	(Marks- 100)
2	2	0	3	Marks Scaled to 50	Marks Scaled to 50

Pre-requisite: Foundations of Machine Learning, Applications of Machine Learning

### **Course Objective**

The aim of the course is to give an introduction to the basic aspects of reinforcement learning and its distinguishing features. It will provide information on the core challenges and approaches including generalization and exploration in the field of reinforcement learning. It will also educate students with the concept of function approximation and policy gradient methods

#### **Course Outcomes**

After completion of the course, students will be able to -

- 1. Apply the basics of Reinforcement Learning (RL) to compare with traditional control design
- 2. Correlate how RL relates and fits into the broader umbrella of machine learning, deep learning
- 3. Recommend value functions and appropriate algorithms for optimal decision-making
- 4. Design a dynamic programming approach to an industrial control problem

### **Detailed Syllabus**

Unit	Description	Duration
1.	Introduction to RL Introduction to RL terminology, Elements of RL, RL framework and applications, Immediate RL	03
2.	Multi-arm Bandits An n-Armed Bandit Problem, Action-Value Methods, Incremental Implementation, Tracking a Non-stationary Problem, Optimistic Initial Values, Upper-Confidence-Bound	04
3.	Markov Process and Optimality Proofs Markov property, Markov chains, Markov reward process (MRP), Markov Decision Process (MDP) Modelling, Bellman equation, state and action value functions, Bellman optimality equation, Cauchy sequence & Green's equation	05
4.	Prediction and Control by Dynamic Programing Overview of dynamic programing for MDP, definition and formulation of planning in MDPs, Banach fixed point theorem, Policy Evaluation, Policy Improvement, Policy Iteration, Value Iteration, Efficiency of Dynamic Programming	05

Signature

(Head of the Department)



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5.	Monte Carlo Methods for Model Free Prediction and Control Monte Carlo Prediction, Monte Carlo Estimation of Action Values, Monte Carlo Control, Off-policy Prediction via Importance Sampling, Off-Policy Monte Carlo		
	Control, Importance Sampling on Truncated Return		
6.	Temporal-Difference (TD) Learning and Function Approximation Methods Overview $TD(0)$ , $TD(1)$ and $TD(\lambda)$ , k-step estimators, $TD$ Control methods - SARSA, Q-Learning and their variants, Eligibility traces, Introduction to Function approximation, Least squares, Memory-based and Kernel-based Function Approximation	04	
7.	Policy Gradients Methods Policy Approximation and its Advantages, Log-derivative trick, Naive Reinforce algorithm, bias and variance in RL, Reinforce with baselines, Actor-Critic methods	04	
Total			

#### **Text Books**

- 1. Laura Graesser and Wah Loon Keng, Foundations of Deep Reinforcement Learning: Theory and Practice in Python, 1st Edition, Pearson India/Padmavati Publisher, 2022.
- 2. Richard Sutton and Andrew Barto, *Reinforcement Learning: An Introduction*, 2<sup>nd</sup> Edition, MIT Press, 2018.
- 3. Abhishek Nandy and Manisha Biswas, *Reinforcement Learning: With Open AI, TensorFlow and Keras Using Python*, 1st Edition, Apress Publisher, 2017.

### **Reference Books**

- 1. Nimish Sanghi, *Deep Reinforcement Learning with Python: With PyTorch, TensorFlow and OpenAI*, 2<sup>nd</sup> edition, Apress Publisher, 2021.
- 2. Alexander Zai and Brandon Brown, *Deep Reinforcement Learning in Action*, 1st Edition, Manning Publisher, 2020.
- 3. Csaba Szepesvari, *Algorithms for Reinforcement Learning*, 3<sup>rd</sup> Edition, Morgan & Claypool Publisher, 2019.

# **Laboratory Work**

8 to 10 programming exercises (and a practicum) based on the syllabus



