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PARIS
LODRON
UNIVERSITÄT
SALZBURG

Tutorial RL Bootcamp Salzburg

Simon Hirlaender

Details of the problem I

- **Initially we start with a fully observable linear, time-invariant system**

- The dynamics is of the form: $s_{t+1} = \mathbf{R}\dot{a}_t + s_t$, where

$$\mathbf{R} = \begin{pmatrix} a_{11} & 0 & 0 & \cdots & 0 \\ a_{21} & a_{22} & 0 & \cdots & 0 \\ a_{31} & a_{32} & a_{33} & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & a_{n3} & \cdots & a_{nn} \end{pmatrix}.$$

- This stems from the downstream causality. This property can be used, when solving such a system.

- For the moment we consider the system without respecting the special shape of the dynamics.

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Details of the problem I

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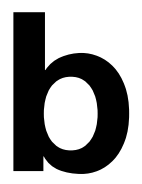


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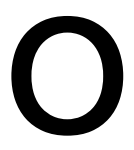


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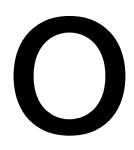

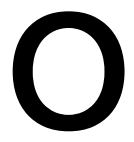


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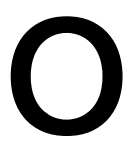

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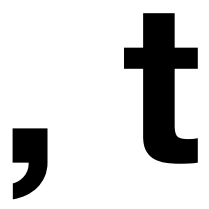


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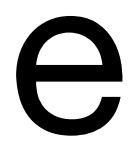

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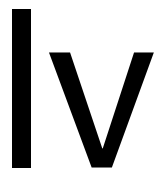


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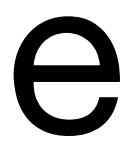

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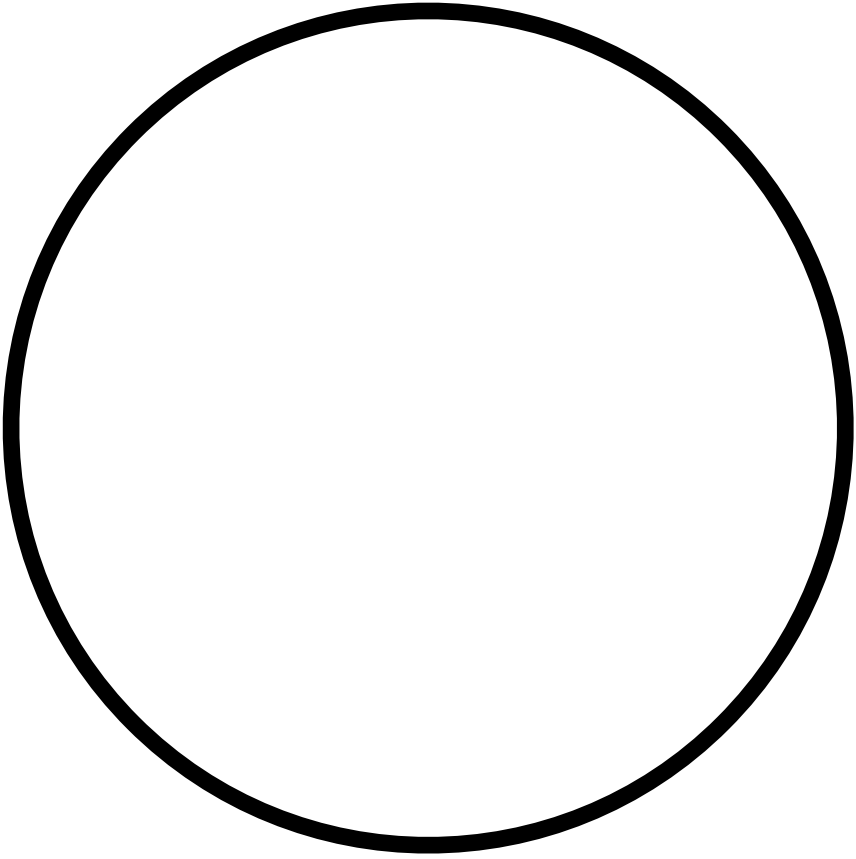

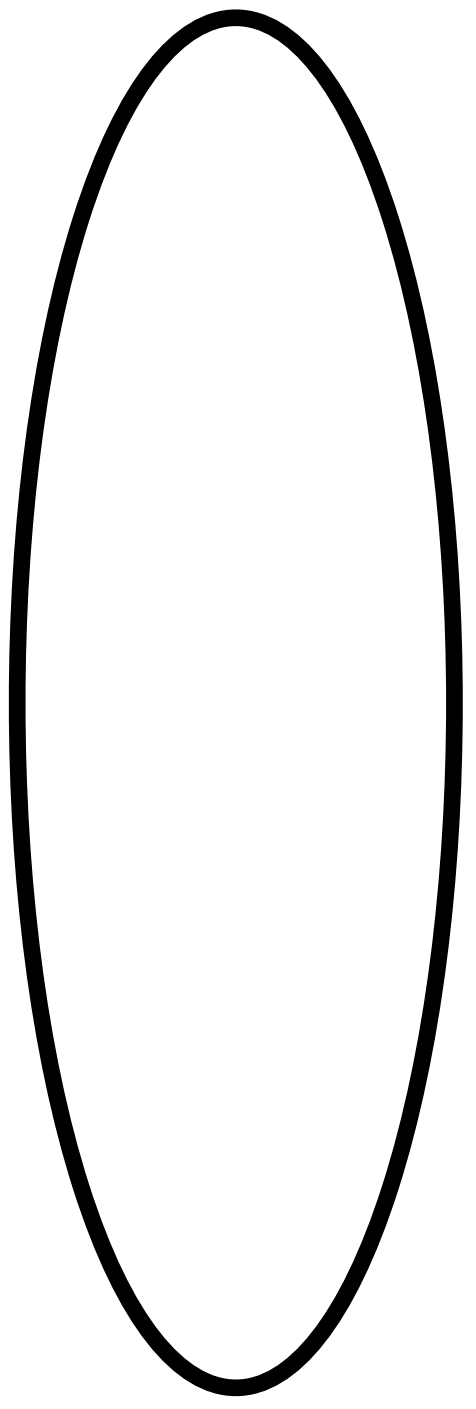

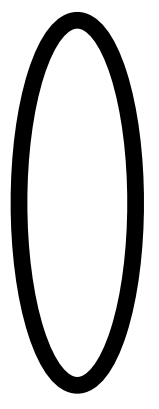

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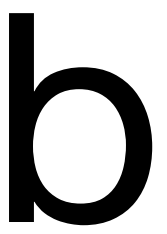

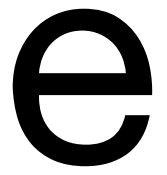


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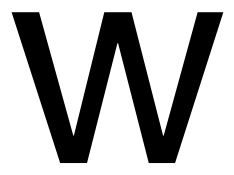

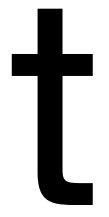

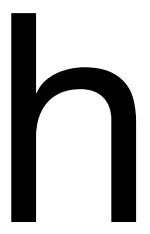

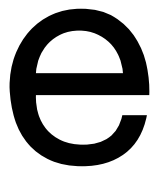

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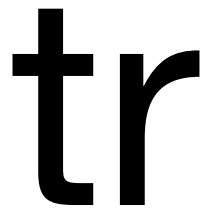
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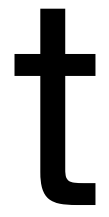

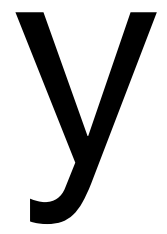

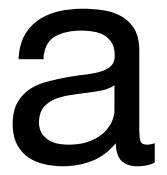

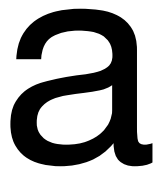

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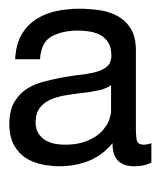

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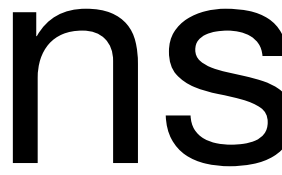
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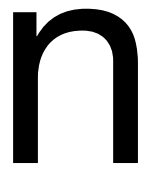

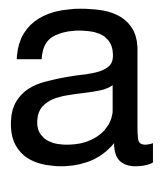

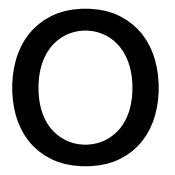


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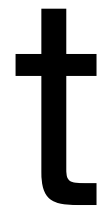

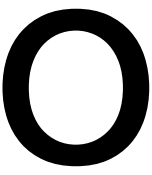

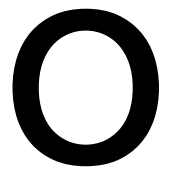

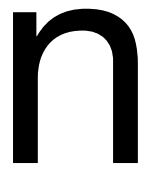

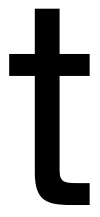

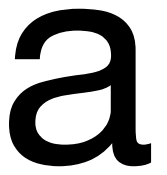

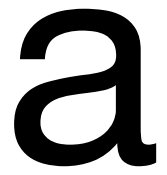


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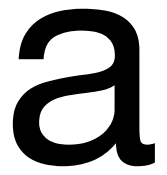

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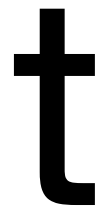

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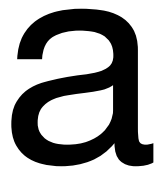

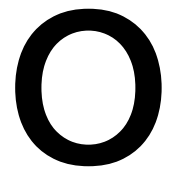

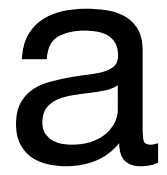

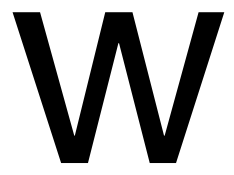

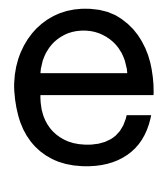

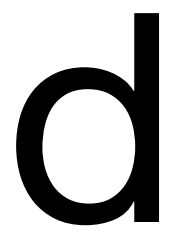
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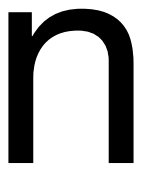

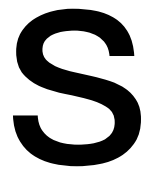

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