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Tutorial RL4AA

Challenges of RL in the real world

 Problem formulation - capturing the problem in an Markov Decision Problem (MDP)

State representation, Markov Property (e.g. non stationarity)

Reward engineering



core issues:

Sample efficiency

Stability

Run time

Hyper-parameter tuning

Exploration

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Robustness to Changes

Generalisation

Challenges of RL in the real world

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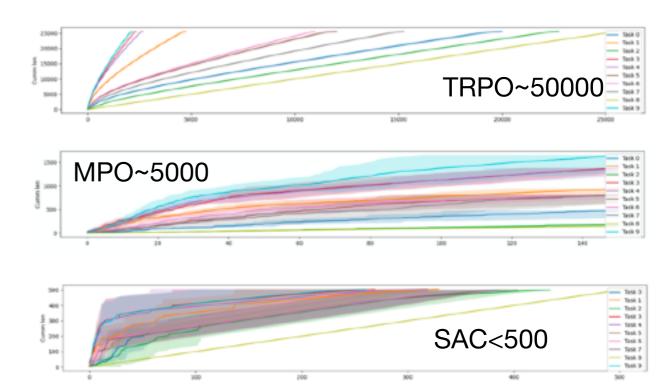
- Problem formulation capturing the problem in an Markov Decision Problem (MDP)
 - → State representation, Markov Property (e.g. non stationarity)
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- RL core issues:
 - **→** Sample efficiency
 - → Stability
 - → Run time
 - → Hyper-parameter tuning
 - **→** Exploration
 - Safety
 - → Robustness to Changes
 - ➡ Generalisation
 - → ..

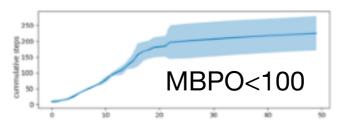




Sample efficiency

- Derivative free methods: (NES, CMA,..)
- 10 x Online methods (A3C)
- 10 x Policy-gradient methods (TRPO)
- 10 x Replay-Buffer + Value function estimation (Q-Learning, DDPG, TD3, NAF, SAC,...)
- 10 x Model-based RL methods (MPO, Guided Policy Search, Dyna)
- 10 x Model-based shallow methods (no NNs) Few shot GPs...





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GP-MPC < 50



