



Simon Hirländer

Tutorial RL4AA

Function approximation (FA):

 Parametric - compact approximation of a function using a parametrised representation $f(x) \approx f(x, \theta)$, where θ are parameters to be adapted:

Fixed representational power

Constant computationally complexity - fixed set of parameters

→ Example: Artificial neural networks (ANNs), linear approximations...

Non-parametric - memory based:

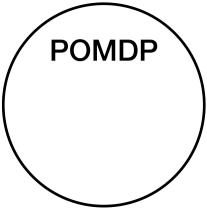
$$f(x) \approx \hat{f}(x, \mathcal{D}) = \sum_{x' \in \mathcal{D}} k(x, x') g(x')$$

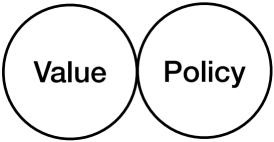
No fixed representational power

Parameters are not learned directly

Computationally complexity grows with data

Example: Gaussian processes, Kernel-based methods,...















Function approximation (FA):

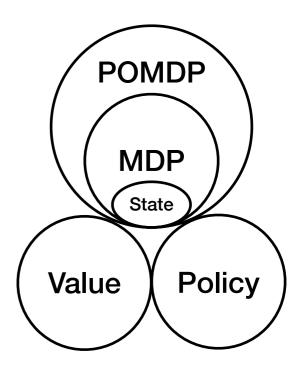
• Parametric - compact approximation of a function using a parametrised representation $f(x) \approx \hat{f}(x, \bar{\theta})$, where $\bar{\theta}$ are parameters to be adapted:

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- Fixed representational power
- Constant computationally complexity fixed set of parameters
- → Example: Artificial neural networks (ANNs), linear approximations...
- Non-parametric memory based:

$$f(x) \approx \hat{f}(x, \mathcal{D}) = \sum_{x' \in \mathcal{D}} k(x, x') g(x')$$
Data Veight

- → No fixed representational power
- → Parameters are not learned directly
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- → Example: Gaussian processes, Kernel-based methods,...







Key points

- GP-MPC why?
 - → Extremely sample efficient
 - → Can handle constrains
 - **⇒** GP is non-parametric → computational intense
 - → Only model is stored
- Dyna why?
 - → Fast and more flexible
 - → Can handle more complicated problems
 - → MBPO has some guarantees
- Meta-RL why?
 - Need an approximative model
 - → Can be used in POMDPs
 - → MFRL with some guarantees
 - → Robustness in general
 - **→** Exploration...





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