Bayesian_Reinforcement_Learning

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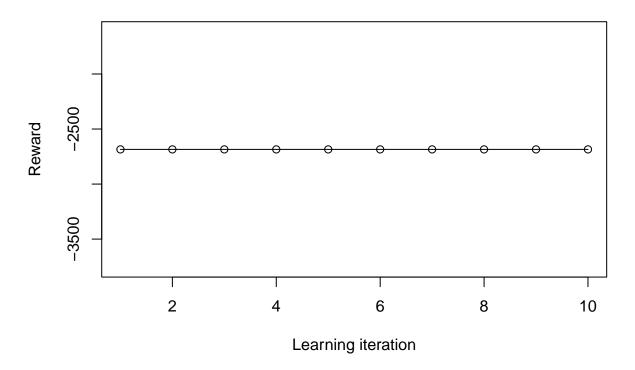
13/01/2017

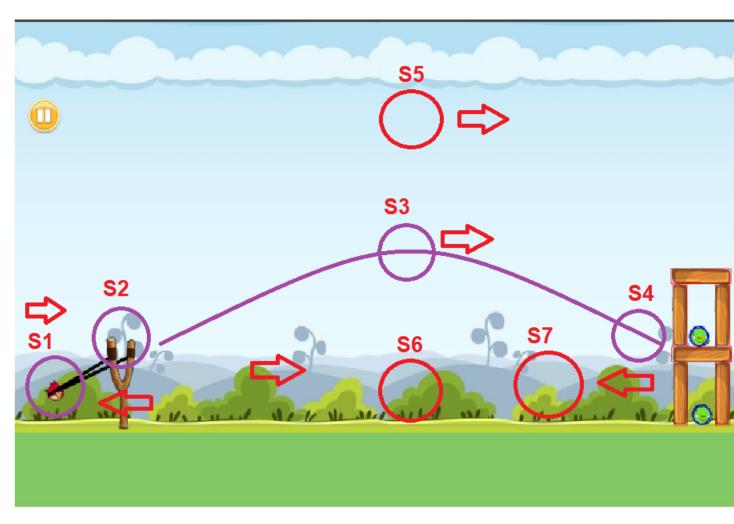
```
State Action Reward NextState
## 1 s2 down -1
## 2 s3 left -1
                    s2
## 3 s3 down
             -1
                    s3
   s2 down
## 4
             -1
                    s2
                   s1
## 5
   s1 left -1
## 6 s3 up
             10
                    s4
```

```
##
## Model details
```

```
experienceReplay
## Learning rule:
## Learning iterations:
                        10
## Number of states:
                         4
## Number of actions:
## Total Reward:
                          -2685
##
## Reward details (per iteration)
                          -2685
## Min:
## Max:
                          -2685
## Average:
                         -2685
## Median:
                          -2685
## Standard deviation:
print(model)
## State-Action function {\tt Q}
##
          right up
                                down
                                          left
## s1 -1.10011111 -1.100111 -1.00111111 -1.100111
## s2 -0.01111111 -1.100111 -1.00111111 -1.001111
## s3 -0.01111111 9.888889 -0.01111111 -1.001111
## s4 -1.11111111 -1.1111111 -1.1111111
##
## Policy
       s1 s2
##
                   s3
                             s4
## "down" "right"
                    "up" "right"
## Reward (last iteration)
## [1] -2685
computePolicy(model)
##
       s1
               s2
                    s3
## "down" "right"
                    "up" "right"
plot(model)
```

Reinforcement learning curve





```
y.env <- function(state,action) {
    next_state <- state

    if (state == state("s2") && action == "left")
        { next_state <- state("s1") }

    if (state == state("s1") && action == "right")
        { next_state <- state("s3") }

    if (state == state("s2") && action == "left")
        { next_state <- state("s1"); reward <- 5 }

    if (state == state("s2") && action == "right")
        { next_state <- state("s2") && action == "right")
        { next_state <- state("s2") && action == "right")
        { next_state <- state("s3"); reward <- 10 }

    if (state == state("s3") && action == "left")
        { next_state <- state("s2"); rewards <- -1 }
}</pre>
```

```
if (state == state("s3") && action == "right")
    { next_state <- state("s4"); reward <- 20 }
   if (state == state("s4") && action == "left")
    { next_state <- state("s7") }
   if (state == state("s4") && action == "left")
    { next_state <- state("s7") ; rewards <- 10}
   if (state == state("s2") && action == "right")
   { next_state <- state("s6") ; rewards <- -2 }
   if (state == state("s2") && action == "right")
   { next_state <- state("s5") ; rewards <- -2 }
   if (state == state("s5") && action == "left")
    { next_state <- state("s2") ; reward <- -3 }
   if (state == state("s5") && action == "right")
    { next_state <- state("s2") ; reward <- -3 }
   if (state == state("s6") && action == "left")
    { next_state <- state("s2") ; reward <- -3 }
   if (state == state("s6") && action == "right")
    { next_state <- state("s2") ; reward <- -3 }
   if (next_state == state("s7") && state != state("s7"))
    { reward <- 10}
   else
    { reward <- -1}
   out <- list(NextState = next_state, Reward = reward)</pre>
  return(out)
states <- c("s1", "s2", "s3", "s4", "s5", "s6", "s7")
actions <- c("left", "right")</pre>
        <- sampleExperience(N=5000,env=y.env,states=states,actions=actions)</pre>
control <- list(alpha = 0.1, gamma = 0.8, epsilon = 0.1)</pre>
      <- ReinforcementLearning(data, s = "State", a = "Action", r = "Reward",</pre>
                               s_new = "NextState", control = control,iter = 10)
print(model)
## State-Action function Q
```

```
## right left
## s1 2.04000 0.6320
```

```
## s2 -1.39552 0.6320
## s3 3.80000 -0.4944
## s4 3.80000 6.0000
## s5 -0.49440 -0.4944
## s6 -0.49440 -0.4944
## s7 -5.00000 -5.0000
## Policy
       s1
              s2
                       s3
                              s4
                                      s5
                                            s6
## "right" "left" "right" "left" "right" "right" "right"
## Reward (last iteration)
## [1] -985
computePolicy(model)
##
               s2
                       s3
                               s4
                                      s5
                                              s6
## "right" "left" "right" "right" "right" "right"
plot(model)
```

Reinforcement learning curve

