

Exercise 4

Task 1 - Monte Carlo Methods vs Dynamic Programming

- a) One advantage is that it is possible to learn directly from experience and the second one is, that we don't need a full model.
- b) An example would be a self driving car. Here, it is for instance not possible to know all transition probabilities beforehand and therefore it is better to learn the value function by experience.

Task 2 - Monte Carlo ES for blackjack