



OPTIMISTIC POLICY OPTIMIZATION VIA MULTIPLE IMPORTANCE SAMPLING

MATTEO PAPINI, ALBERTO M. METELLI, LORENZO LUPO AND MARCELLO RESTELLI
{matteo.papini, albertomaria.metelli, marcello.restelli}@polimi.it, lorenzo.lupo@mail.polimi.it



MOTIVATION AND IDEA

ROBUST MULTIPLE IMPORTANCE SAMPLING ESTIMATION

IMPLEMENTATION

POLICY OPTIMIZATION

ALGORITHM

EXPERIMENTS

MULTIPLE IMPORTANCE SAMPLING

REGRET ANALYSIS

REFERENCES