



## Stochastic Variance-Reduced Policy Gradient

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Outline

## Stochastic Variance-Reduced (Policy) Gradient

- SVRG for Continuous Reinforcement Learning
  - Motivation
  - Challenges
- SVRPG
  - Convergence Properties
  - Heuristics
  - Experiments

An effective Reinforcement Learning solution to continuous control problems.

Examples: pictures + references

Mostly based on Stochastic Gradient Ascent

**Full vs Stochastic Gradient** 

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Plot: visualizing rates of convergence

Can we do better?

**SVRG** for Reinforcement Learning

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**Convergence Properties** 

В

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Results 10

Conclusions

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## Thank you for your attention

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Adaptive Step Size

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Actor-Critic SVRPG

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