Learning algorithm

To solve this problem the approach was to take the deep-Q network (DNQ) implementation from Udacity that was given in the LunarLander-v2 exercise and tweak it.

Because modifying the learn function to do not just DNQ, but also double DNQ was relatively easy and from the lessons it seemed that this would perform better this was done straight away with below modification.

```
# Get the max actions from the target network (not the Q-values)

# Shape: (batch_size,)

max_actions_next = self.qnetwork_local(next_states).detach().max(1)[1]

# Use those max actions to get the corresponding Q-values from the target network

# Shape: (batch_size, 1)

Q targets next = self.qnetwork target(next states).gather(1, max actions next.unsqueeze(1))
```

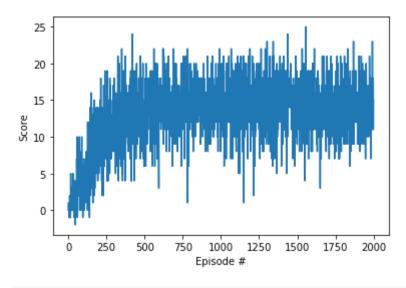
The parameters used for the Lunar lander however turned out not to solve the problem within 2000 steps, so various combinations were tried, most of them failed to give any improvement.

But eventually the solution was reached in with double DNQ, in Episode 700 using these parameters:

- BUFFER_SIZE = int(1e6) # replay buffer size
- BATCH SIZE = 128 # minibatch size
- GAMMA = 0.98 # discount factor
- TAU = 1e-3 # for soft update of target parameters
- LR = 9e-4 # learning rate
- UPDATE_EVERY = 8 # how often to update the network
- eps_start=1.0, eps_end=0.1, eps_decay=0.97
- fc1_units=128, fc2_units=128

After reducing the number of units in the network to fc1_units=64, fc2_units=64 the solution was reached even reached after 349 steps. So see if the algorithm would improve further after that it was kept running and the result saved each time it was better than the previous best. The highest score this way found was 14.96 at episode 1500.

Plot of rewards



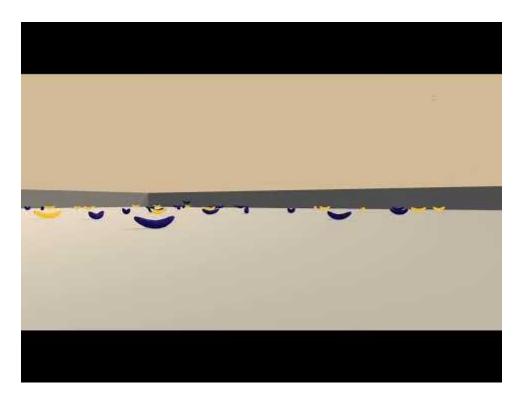
```
Average Score: 2.29
Episode 100
Episode 200
                Average Score: 6.67
Episode 300
                Average Score: 10.70
Episode 400
                Average Score: 12.12
Episode 449
                Average Score: 13.05
Environment solved in 349 episodes!
                                         Average Score: 13.05
Episode 500
                Average Score: 13.28
Episode 600
                Average Score: 13.89
Episode 700
                Average Score: 14.52
Episode 800
                Average Score: 14.27
Episode 900
                Average Score: 14.75
                Average Score: 14.38
Episode 1000
Episode 1100
                Average Score: 14.48
                Average Score: 14.64
Episode 1200
Episode 1300
                Average Score: 14.34
Episode 1400
                Average Score: 14.62
                Average Score: 14.96
Episode 1500
                Average Score: 14.87
Episode 1600
Episode 1700
                Average Score: 14.31
Episode 1800
                Average Score: 14.00
Episode 1900
                Average Score: 14.62
Episode 2000
                Average Score: 14.42
```

Ideas for future work.

- 1) The first idea would be to do an exhaustive grid search to find the optimal set of hyper parameters. There are so many combinations to chose from that it's unlikely that the ones found are the optimal ones. Unfortunately even testing a subset of these combinations is exhaustive in time consumption.
- 2) Investigate bad corner cases

The saved weights were loaded and run a couple of time in non-training mode.

Observing some of the episodes that gave extreme low results (one going as low as '2' showed that the algorithm sometimes seems to get stuck in going back and forth between 2 or 3 states. As can be seen in below video.



(the pdf contains a link to the video, but the github pdf viewer doesn't show it, click 'bad.mp4 in the git repo repo).

Perhaps it would work to keep track of the x past states when simulating an episode and ignore the action suggested by the trained network when a tight closed loop between states is detected and instead chose another random action to break out of it.

Alternatively a priority based replay buffer might be investigated to check if this solves these cases.

3) The dueling DQN algorithm suggested by udacity could be tried.