

Undergraduate Thesis 2021



Title

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submitted on 2022.01.31

Abstract

This is my abstract...

Acknowledgements

This is my acknowledgements...

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Chapter 0

Notations

Sample notations ??

Table 1: Mathematical notations

Symbol	Meaning
α	learning rate
γ	discount factor
S, s	state
A, a	action
R, r	reward
τ	a trajectory / an episode
G	return
t	a discrete time step
G_t	return at time step t
T	final time step of an episode
π	policy
π_θ	parametrized policy with parameter θ
$\pi(s)$	the action distribution given state s under policy π
$\pi(a s)$	probability of action a given state s under policy π
\mathbb{E}	expectation
\mathbb{E}_π	expectation under policy π
$v(s)$	state value of state S
$v_\pi(s)$	state value of state S under policy π
$q(s, a)$	action value of action a on state s
$q_\pi(s, a)$	action value of action a on state s under policy π
σ	activation function

Chapter 1

Introduction

1.1 Motivations

1.2 Objectives and importance

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Sample template `alphago`



Figure 1.1: Screenshot of the Grand Finals of the Pokemon Video Game Championships 2019 held in Washinton D.C.

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APPENDIX A - Machine Specs

Table 6.1: Machine specs

Item	Value
CPU	Intel Xeon E5-2690
Memory	188G
OS	18.04.5 LTS (GNU/Linux 4.15.0-121-generic x86_64)

APPENDIX B - Derivation of the simplest form of policy gradient

Derivation of the simplest form of policy gradient is provided below.

$$\begin{aligned}\nabla_{\theta} J(\pi_{\theta}) &= \nabla_{\theta} \mathbb{E}_{\tau \sim \pi} [R(\tau)] \\ &= \nabla_{\theta} \int_{\tau} P(\tau|\theta) R(\tau) \\ &= \int_{\tau} \nabla_{\theta} P(\tau|\theta) R(\tau) \\ &= \int_{\tau} P(\tau|\theta) \nabla_{\theta} \log P(\tau|\theta) R(\tau) \\ &= \mathbb{E}_{\tau \sim \pi} [\nabla_{\theta} \log P(\tau|\theta) R(\tau)] \\ &= \mathbb{E}_{\tau \sim \pi} [\nabla_{\theta} \log \pi_{\theta}(a_t|s_t) R(\tau)]\end{aligned}$$

This is a expectation, which can be estimated with a sample mean. Denote the estimated policy gradient as \hat{g} :

$$\hat{g} = \frac{1}{D} \sum_{\tau \in D} \sum_{t=0}^T \nabla_{\theta} \log \pi_{\theta}(a_t|s_t) R(\tau)$$