

```
1 import numpy as np
2 import matplotlib.pyplot as plt
3 import torch
4 import torch.nn as nn
5 from torch.distributions import Categorical
6
7
8 np.random.seed(652)
9
10 K = 4
11 action_values = np.array([0, 2, -2, 1])
12
13
14
15 # experiment
16 T = int(1e4)
17 alpha = 1e-1
18 G = []
19
20 policy = nn.Sequential(
21     nn.Linear(1, K, bias = False),
22     nn.Softmax(dim = -1)
23 )
24
25
26 optim = torch.optim.SGD(params = policy.parameters(), lr = alpha)
27 actions = []
28 for t in range(T):
29     # draw the action
30     dist = Categorical(probs = policy(torch.ones([1])))
31     action = dist.sample()
32
33     reward = np.random.normal(action_values[action.item()], 1)
34     actions.append(action.item())
35
36     G.append(reward)
37
38     # update the policy
39     loss = -dist.log_prob(action) * reward
40     optim.zero_grad()
41     loss.backward()
42     optim.step()
43
44 plt.scatter(x = np.arange(T), y = G, s = 0.1)
45 plt.figure()
46
47 plt.scatter(x = np.arange(T), y = actions, s = 0.1)
48 plt.show()
49
```





