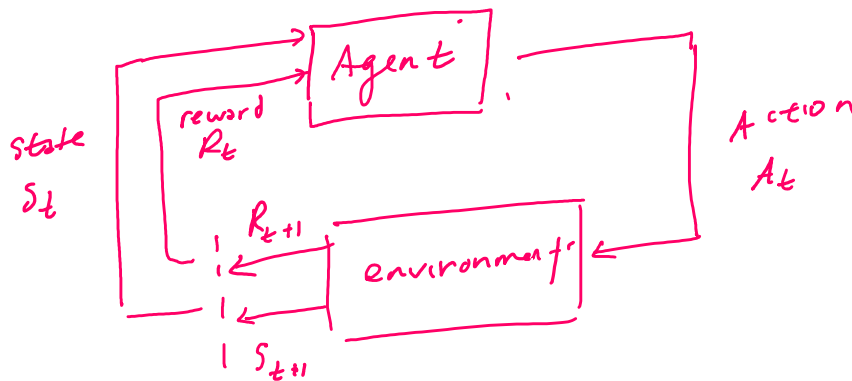


# Summary of The RL Framework: The Problem

Saturday, November 28, 2020 1:28 PM



## Setting

- RL Framework: Agent learning with environment
- Each step:  $\rightarrow$  Agent receives environment's state  $\rightarrow$  Agent performs action based on state
- Next step:  $\rightarrow$  Reward received from last step  $\rightarrow$  New environment state received  $\rightarrow$  Agent performs next action

## Episodic vs. Continuing Task

- task: instance of RL Framework
- Continuing Tasks: Continue forever
- Episodic Tasks: well-defined starting & ending   
  $\hookrightarrow$  under when agent reaches terminal state

Reward Hypothesis: All goals are aimed to maximize expected cumulative reward.

Cumulative Reward:  $G_t \doteq R_{t+1} + R_{t+2} \dots$

Discounted Return:

$$G_t := \gamma \sum_{k=0}^{\infty} R_{t+k}, \text{ where } \gamma \in [0, 1]$$

$\hookrightarrow \gamma \Rightarrow 0$  immediate reward

$\gamma \Rightarrow 1$ , long-term

if  $\gamma = 1$  - no discount

MDP (Markov Decision Process):

$\rightarrow$  state space: all non-terminal states ( $S$ )

$\hookrightarrow S^+$  includes terminal states

$\rightarrow$  action space: set of possible actions ( $A$ )

$\rightarrow$  one-step dynamic:

$$p(s', r | s, a) = P(S_{t+1} = s', R_{t+1} = r | S_t = s, A_t = a)$$

$\rightarrow$  Finite MDP:

- finite  $S$
- finite  $A$
- set of rewards
- one-step dynamics of environment
- discount rate  $\gamma \in [0, 1]$