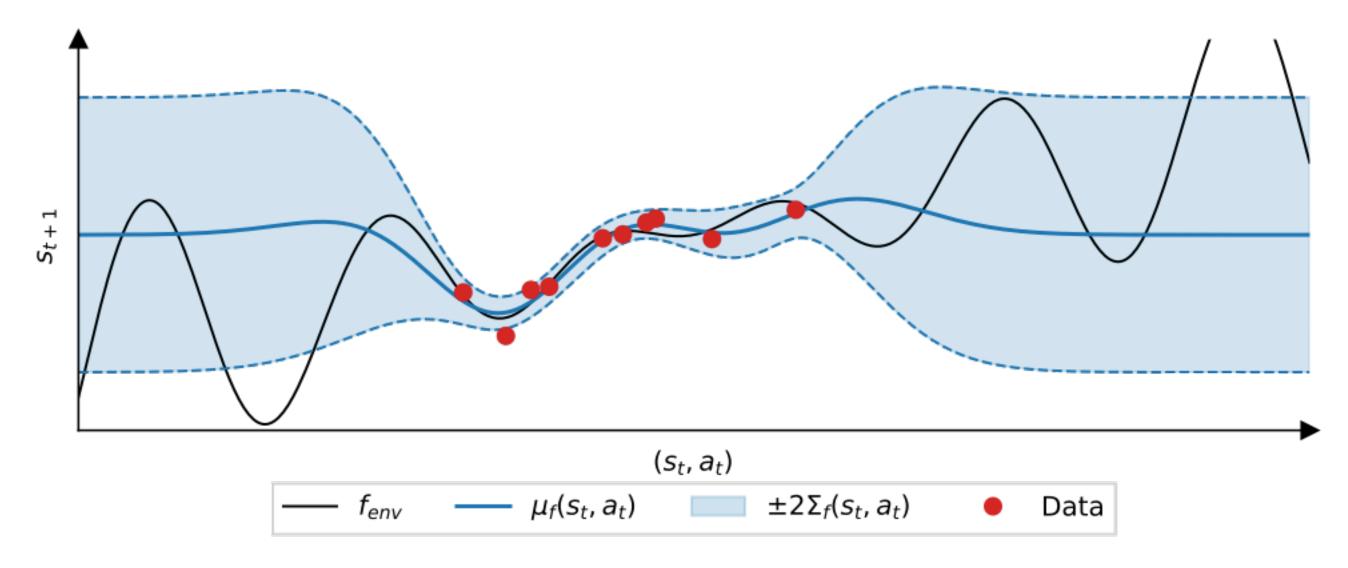
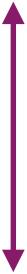
FCAI fcai.fi

Exploration via Upper Confidence Bound

$$\pi^{UCB} = \arg \max_{\pi} \max_{f \in \mathcal{M}} J(\pi; f)$$

 $\mathcal{M} = \left\{ f \mid ||f(s, a) - \mu_f(s, a)|| \le \beta \Sigma_f(s, a) \right\}$







 $f(s, a) = \mu_f(s, a) - \beta \Sigma_f(s, a)$

 $f(s, a) = \mu_f(s, a) + \beta \Sigma_f(s, a)$

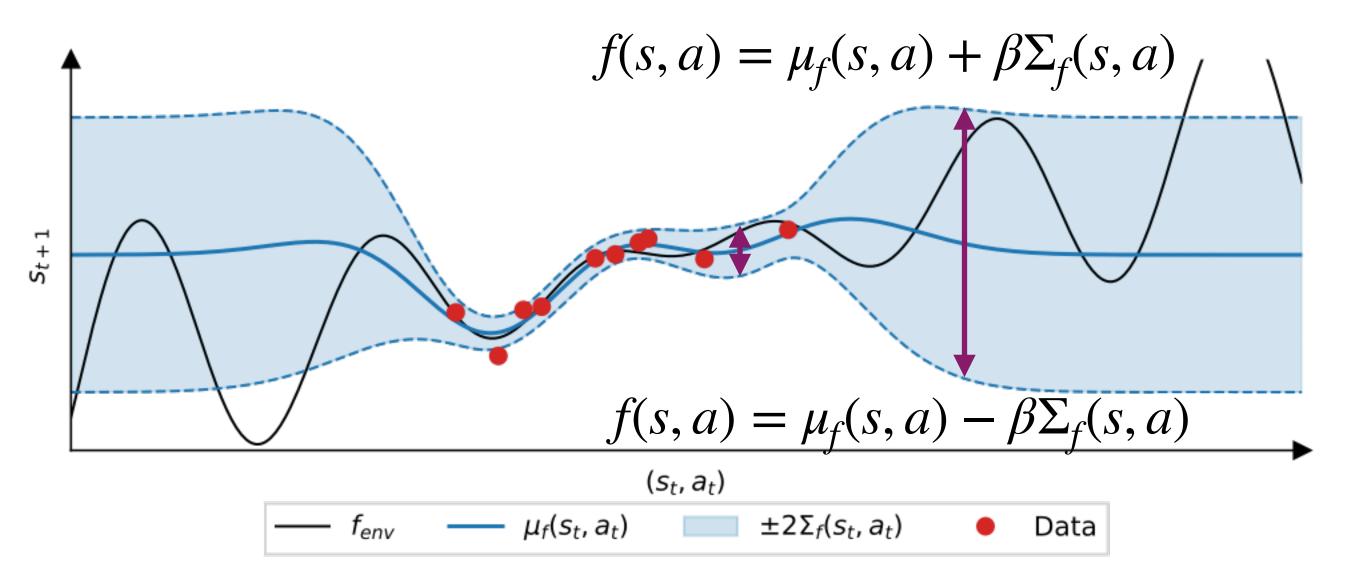
Curi et al. (2020). Efficient Model-Based Reinforcement Learning through Optimistic Policy Search and Planning. NeurIPS.

Extra hyperparamter eta

Exploration via Upper Confidence Bound

$$\pi^{UCB} = \underset{\pi}{\arg \max} \underset{f \in \mathcal{M}}{\max} J(\pi; f)$$

$$\mathcal{M} = \{ f \mid || f(s, a) - \mu_f(s, a) || \le \beta \Sigma_f(s, a) \}$$



Extra hyperparamter β

How to Quantify Uncertainty in Dynamics?

