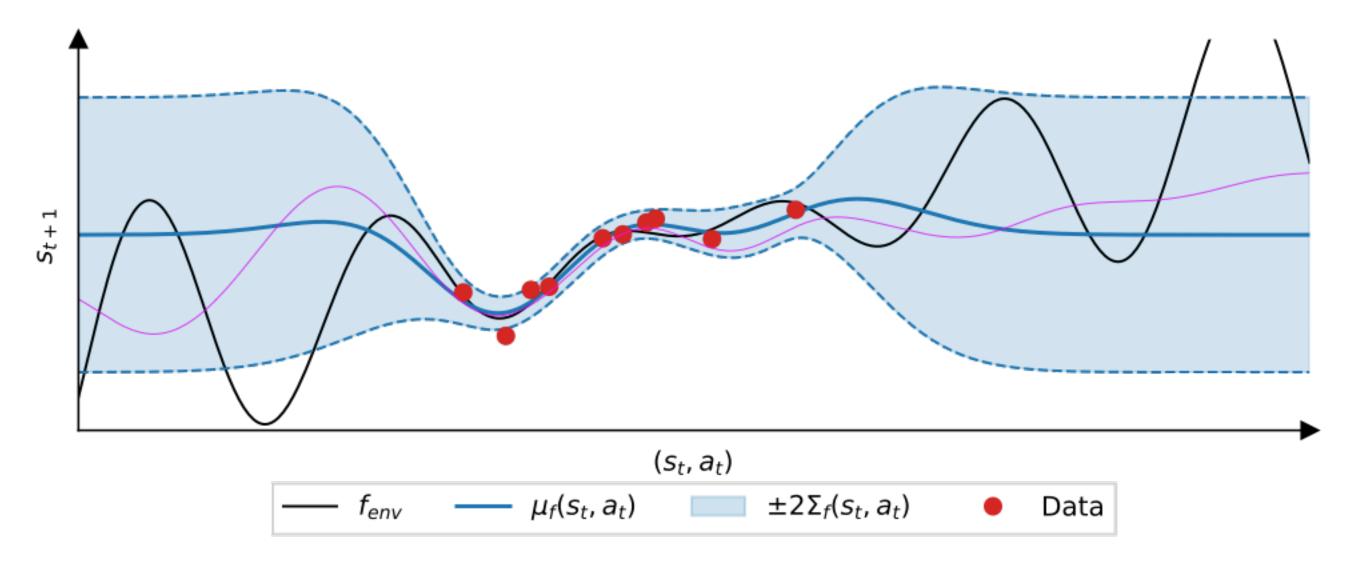
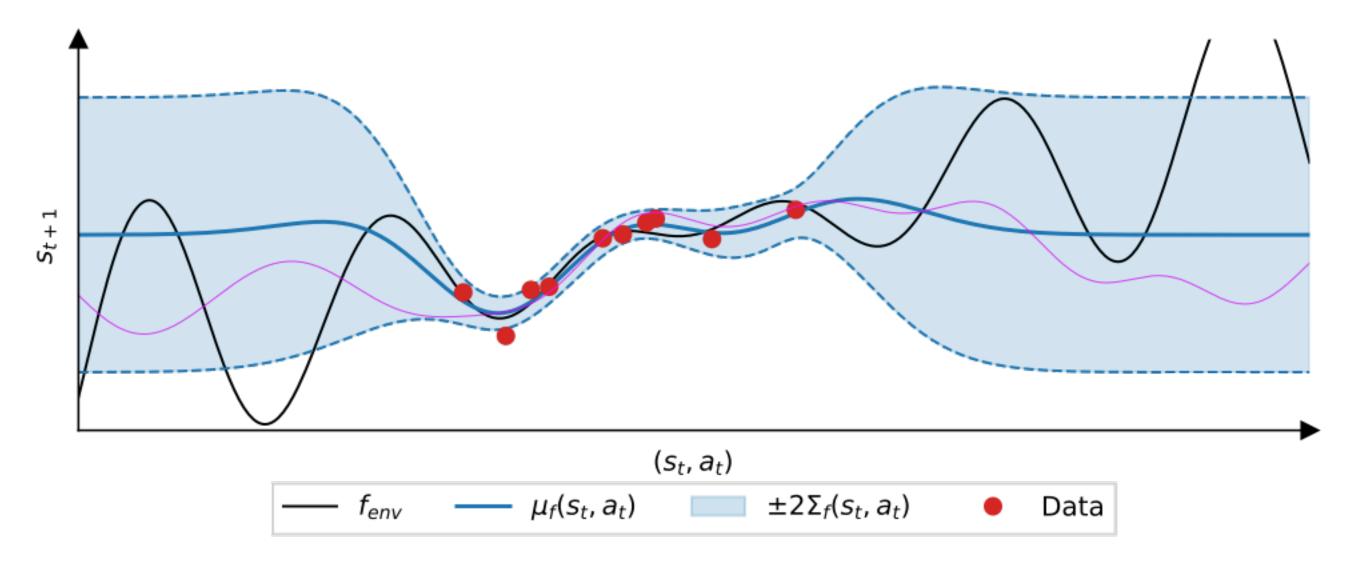
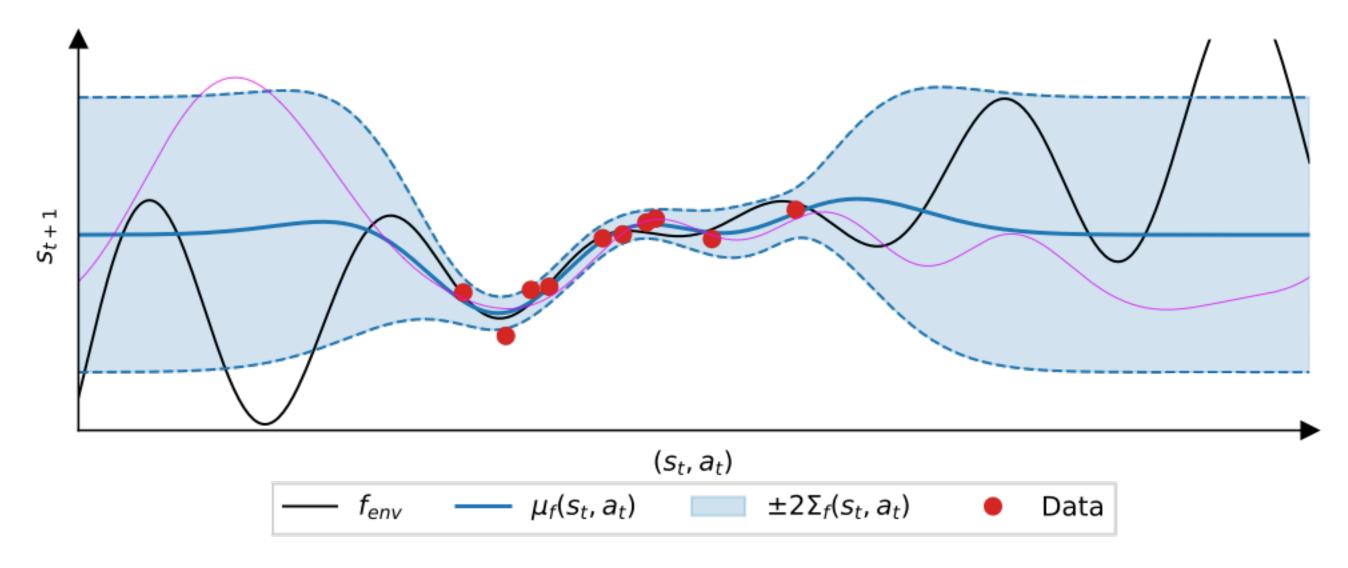
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# Exploration via Posterior Sampling



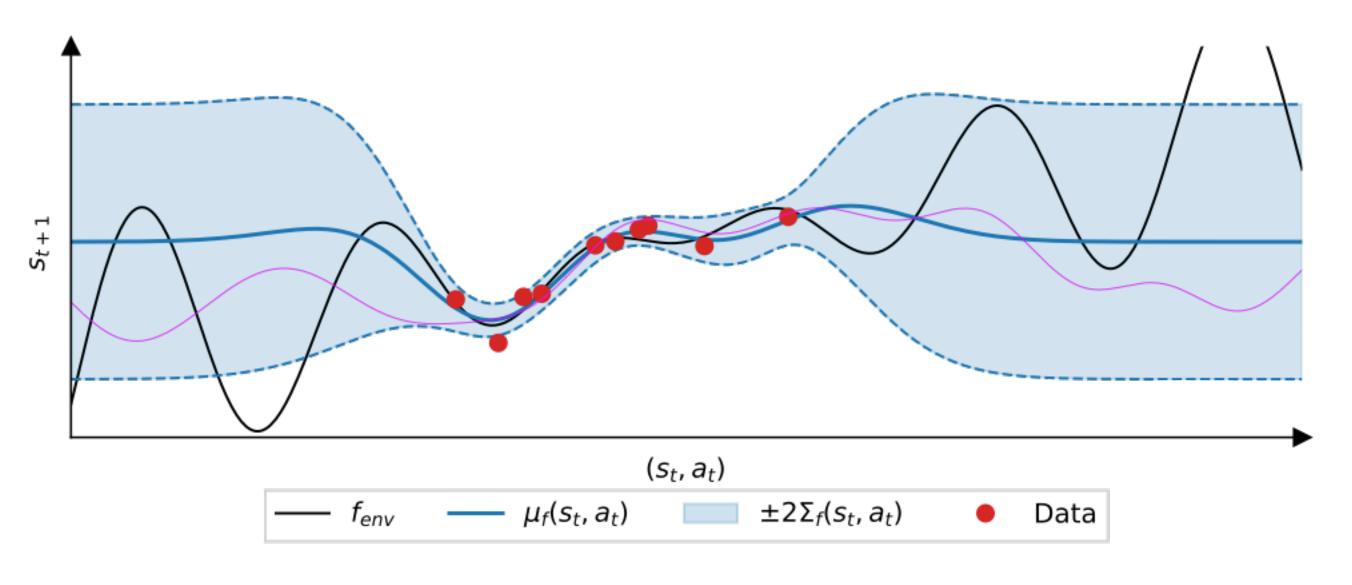
$$\pi^{PS} = \underset{\pi}{\operatorname{arg max}} J(\pi; \tilde{f}), \quad \tilde{f} \sim p(f \mid \mathcal{D})$$

#### Osband et al. (2013). (More) Efficient Reinforcement Learning via Posterior Sampling. NeurIPS.

### No extra hyperparamters

### **Exploration via Posterior Sampling**

$$\pi^{PS} = \underset{\pi}{\arg\max} J(\pi; \tilde{f}), \quad \tilde{f} \sim p(f \mid \mathcal{D})$$



No extra hyperparamters

## **Exploration via Upper Confidence Bound**

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

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