

Sequential Decision-Making

TOTAL POINTS 8

1. What is the incremental rule (sample average) for action values?

1 point

$$Q_{n+1} = Q_n + \frac{1}{n}[Q_n]$$

$$Q_{n+1} = Q_n + \frac{1}{n}[R_n + Q_n]$$

$$Q_{n+1} = Q_n - \frac{1}{n}[R_n - Q_n]$$

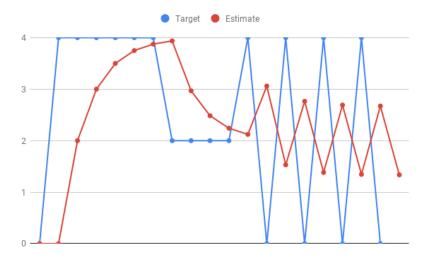
$$\bigcirc Q_{n+1} = Q_n + \frac{1}{n}[R_n - Q_n]$$

2. Equation 2.5 (from the SB textbook, 2nd edition) is a key update rule we will use throughout the Specialization. We discussed this equation extensively in <u>video</u>. This exercise will give you a better hands-on feel for how it works. The blue line is the target that we might estimate with equation 2.5. The red line is our estimate plotted over time.

1 point

$$q_{n+1} = q_n + \alpha_n [R_n - q_n]$$

Given the estimate update in red, what do you think was the value of the step size parameter we used to update the estimate on each time step?

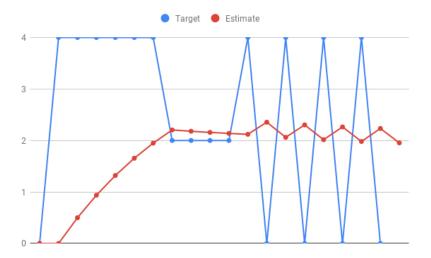


- 0 1.0
- () 1/2
- () 1/8
- 1/(t-1)
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- () 1.0
- 1/2
- 1/8
- 1/(t-1)
- 6. What is the exploration/exploitation tradeoff?

1 point

- The agent wants to explore to get more accurate estimates of its values. The agent also wants to exploit to get more reward. The agent cannot, however, choose to do both simultaneously.
- The agent wants to maximize the amount of reward it receives over its lifetime. To do so it needs to avoid the action it believes is worst to exploit what it knows about the environment. However to discover which arm is truly worst it needs to explore different actions which potentially will lead it to take the worst action at times.
- The agent wants to explore the environment to learn as much about it as possible about the various actions. That way once it knows every arm's true value it can choose the best one for the rest of the time.
- 7. Why did epsilon of 0.1 perform better over 1000 steps than epsilon of 0.01?

1 point

