Reinforcement Learning Cheat Sheet

Notation

In general, random variables are upper case and the values of the random variable are lower case. Matrices are bold.

Symbol	Meaning
t	a discrete time
S_t	state at time t
A_t	action at time t
R_t	reward at time t
$\mathcal{S}$	set of all non-terminal states
$\mathcal{A}$	set of all actions
$\mathcal{R}$	set of all rewards
$\doteq$	definition equal

Problem setup: Markov decision processes

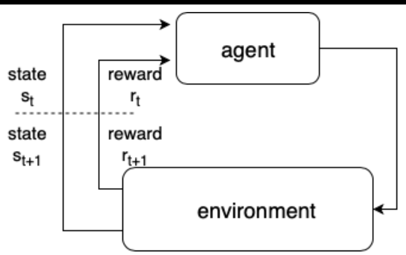

Figure 1: Actor-critic relation

In a Markov decision process (MDP) shown in Figure 1, a game agent interacts with an environment to achieve a certain goal. The interaction happens at every discrete time $t = 1, 2, 3, ...$ The agent observes certain state of the environment $S_t \in \mathcal{S}$, selects some action $A_t \in \mathcal{A}$ and then receives certain reward $R_{t+1} \in \mathcal{R}$. In a finite MDP, $p(s', r|s, a) = Pr\{S_t = s', R_t = r|S_{t-1} = s, A_{t-1} = a\}$. The expected reward can be computed by $r(s, a) = \mathbb{E}[R_t|S_{t-1} = s, A_{t-1} = a] = \sum_{r\in\mathcal{R}} r \sum_{s'\in\mathcal{S}} p(s', r|s, a)$.

The goal of a game is typically to maximize the return. The discounted reward can be framed by:

$$G_t \doteq R_{t+1} + \gamma R_{t+1} + ... + \gamma^2 R_{t+2} \doteq \sum_{k=0}^{\infty} \gamma^k R_{t+k+1}$$

$\gamma \in [0, 1]$ is the discount factor.

Actor-critic

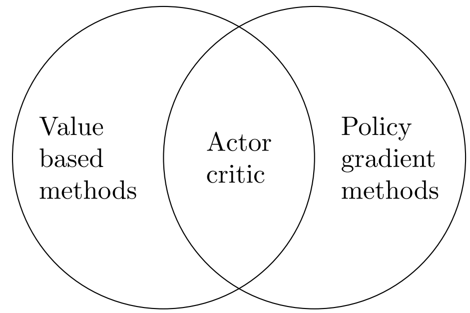

Figure 2: Actor-critic relation

Actor-critic (AC) methods lay between value-based and policy gradient methods as shown in figure 2. They both estimate the policy and state-action functions, whereas value-based methods only estimate state-value functions and have an implicit ϵ-greedy policy, and policy gradient methods do not have value function and only estimates the policy.

Variation of Parameters

$$F(x) = y'' + y'$$

$$y_h = b_1 y_1(x) + b_2 y_2(x), y_1 y_2 \text{ are L.I.}$$

$$y_p = u_1(x)y_1(x) + u_2(x)y_2(x)$$

$$u_1 = \int^t -\frac{y_2 F(t)dt}{w[y_1, y_2](t)}$$

$$u_2 = \int^t \frac{y_1 F(t)dt}{w[y_1, y_2](t)}$$

$$y = y_h + y_p$$

ODEs

1st Order Linear	Use integrating factor, $I = e^{\int P(x)dx}$
Separable:	$\int P(y)dy/dx = \int Q(x)$
HomogEnEous:	$dy/dx = f(x, y) = f(xt, yt)$ sub $y = xV$ solve, then sub $V = y/x$
Exact:	If $M(x, y) + N(x, y)dy/dx = 0$ and $M_y = N_x$ i.e. $\langle M, N\rangle = \nabla F$ then $\int_x M + \int_y N = F$
Order Reduction	Let $v = dy/dx$ then check other types *If purely a function of y,* $\frac{dv}{dx} = v\frac{dv}{dy}$
Variation of Parameters:	When $y'' + a_1 y' + a_2 y = F(x)$ F contains $\ln x$, $\sec x$, $\tan x$, $\div$
Bernoulli	$y' + P(x)y = Q(x)y^n$ $\div y^n$ $y^{-n}y' + P(x)y^{1-n} = Q(x)$ *Let* $U(x) = y^{1-n}(x)$ $\frac{dU}{dx} = (1-n)y^{-n}\frac{dy}{dx}$ $\frac{1}{1-n}\frac{du}{dx} + P(x)U(x) = Q(x)$ *solve as a 1st order*
Cauchy-Euler	$x^n y^n + a_1 x^{n-1} y^{n-1} + \cdots + a_{n-1} y^{n-2} + a_n y = 0$ guess $y = x^r$
3 Cases:	
1) Distinct real roots	$y = ax^{r_1} + bx^{r_2}$
2) Repeated real roots	$y = Ax^r + y_2$ *Guess* $y_2 = x^r u(x)$ *Solve for* $u(x)$ *and choose one* $(A = 1, C = 0)$
3) Distinct complex roots	$y = B_1 x^a \cos(b \ln x) + B_2 x^a \sin(b \ln x)$

Series Solution

$y'' + p(x)y' + q(x)y = 0$

Useful when $p(x), q(x)$ not constant

Guess $y = \sum_{n=0}^{\infty} a_n (x - x_0)^n$

e^x	$\sum_{n=0}^{\infty} x^n/n!$
$\sin x$	$\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} x^{2n+1}$
$\cos x$	$\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n}$

Systems

$\vec{x}' = A\vec{x}$	
A is diagonalizable	$\vec{x}(t) = a_1 e^{\lambda_1 t}\vec{v_1} + \cdots + a_n e^{\lambda_n t}\vec{v_n}$
A is not diagonalizable	$\vec{x}(t) = a_1 e^{\lambda_1 t}\vec{v_1} + a_2 e^{\lambda t}(\vec{w} + t\vec{v})$ where $(A - \lambda I)\vec{w} = \vec{v}$ $\vec{v}$ is an Eigenvector w/ value λ i.e. $\vec{w}$ is a generalized Eigenvector
$\vec{x}' = A\vec{x} + \vec{B}$	Solve y_h $\vec{x_1} = e^{\lambda_1 t}\vec{v_1}, \vec{x_2} = e^{\lambda_2 t}\vec{v_2}$ $\vec{X} = [\vec{x_1}, \vec{x_2}]$ $\vec{X}\vec{u}' = \vec{B}$ $y_p = \vec{X}\vec{u}$ $y = y_h + y_p$

Matrix Exponentiation

$A^n = SD^nS^{-1}$

D is the diagonalization of A

Laplace Transforms

$L[f](s) = \int_0^\infty e^{-sx} f(x)dx$

$f(t) = t^n, n \geq 0$	$F(s) = \frac{n!}{s^{n+1}}, s > 0$
$f(t) = e^{at}, a \text{ constant}$	$F(s) = \frac{1}{s-a}, s > a$
$f(t) = \sin bt, b \text{ constant}$	$F(s) = \frac{b}{s^2+b^2}, s > 0$
$f(t) = \cos bt, b \text{ constant}$	$F(s) = \frac{s}{s^2+b^2}, s > 0$
$f(t) = t^{-1/2}$	$F(s) = \frac{\pi}{s^{1/2}}, s > 0$
$f(t) = \delta(t-a)$	$F(s) = e^{-as}$
f'	$L[f'] = sL[f] - f(0)$
f''	$L[f''] = s^2L[f] - sf(0) - f'(0)$
$L[e^{at}f(t)]$	$L[f](s-a)$
$L[u_a(t)f(t-a)]$	$L[f]e^{-as}$

Gaussian Integral

$\int_{-\infty}^{+\infty} e^{-1/2(\vec{x}^T A\vec{x})} = \frac{\sqrt{2\pi}^n}{\sqrt{\det A}}$

Complex Numbers

Systems of equations	If $\vec{w_1} = \vec{u(t)} + i\vec{v(t)}$ is a solution, $\vec{x_1} = \vec{u(t)}, \vec{x_2} = \vec{v(t)}$ are solutions