Reasoning and Decision Making under Uncertainty

Portfolio 3 - Reinforcement Learning - BlackJack Player

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Reinforcement Learning: Self-Learning Blackjack Player

This notebook implements a self-learning Blackjack player using various Reinforcement Learning methods. We will explore different strategies, rule variations, and improvements to achieve higher profits.

```
In [ ]: import numpy as np
        import pandas as pd
        import plotly.graph_objs as go
        import plotly.express as px
        from concurrent.futures import ThreadPoolExecutor, as_completed
        import logging
        import time
        # Setup Logging
        logging.basicConfig(level=logging.INFO)
        logger = logging.getLogger(__name__)
In [ ]: # Decorator to measure execution time of functions
        def execution time(func):
            def wrapper(*args, **kwargs):
                start_time = time.time()
                result = func(*args, **kwargs)
                end_time = time.time()
                logger.info(f"Execution time for {func. name }: {end time - start time
                return result
            return wrapper
In [ ]: # Blackjack environment implementation
        class Blackjack:
            def init (self, dealer hits soft 17=False, blackjack pays=1.5):
                self.dealer_hits_soft_17 = dealer_hits_soft_17
                self.blackjack_pays = blackjack_pays
                self.reset()
```

```
def reset(self):
    self.player_hand = [self.draw_card(), self.draw_card()]
    self.dealer_hand = [self.draw_card(), self.draw_card()]
    self.done = False
    self.doubled_down = False
    return self._get_obs()
def draw card(self):
    return np.random.randint(1, 11)
def hand_value(self, hand):
    value = sum(hand)
    if 1 in hand and value + 10 <= 21:
        return value + 10, True
    return value, False
def _get_obs(self):
    player_value, usable_ace = self.hand_value(self.player_hand)
    return (player value, self.dealer hand[0], usable ace)
def step(self, action):
    if action == 0: # Hit
        self.player_hand.append(self.draw_card())
        player_value, _ = self.hand_value(self.player_hand)
        if player_value > 21:
            self.done = True
            return self._get_obs(), -1, self.done
    elif action == 1: # Stand
        self.done = True
        return self._play_out_dealer_hand()
    elif action == 2 and not self.doubled_down: # Double Down
        self.doubled down = True
        self.player_hand.append(self.draw_card())
        player_value, _ = self.hand_value(self.player_hand)
        self.done = True
        if player_value > 21:
            return self. get obs(), -2, self.done
        return self._play_out_dealer_hand()
    return self._get_obs(), 0, self.done
def _play_out_dealer_hand(self):
    player_value, _ = self.hand_value(self.player_hand)
    dealer_value, _ = self.hand_value(self.dealer_hand)
    while dealer_value < 17 or (self.dealer_hits_soft_17 and dealer_value ==</pre>
        self.dealer_hand.append(self.draw_card())
        dealer_value, _ = self.hand_value(self.dealer_hand)
    if dealer_value > 21 or dealer_value < player_value:</pre>
        return self. get obs(), 2 if self.doubled down else 1, self.done
    elif dealer_value > player_value:
        return self._get_obs(), -2 if self.doubled_down else -1, self.done
    return self._get_obs(), 0, self.done
```

```
In []: # Agent class and Q-learning agent implementation
    class Agent:
        def play_episode(self, env):
            raise NotImplementedError

class QLearningBlackjackAgent(Agent):
    def __init__(self, epsilon=0.1, alpha=0.01, gamma=0.9):
        self.epsilon = epsilon
```

```
self.alpha = alpha
    self.gamma = gamma
    self.Q = \{\}
def initialize_state(self):
    return (np.random.randint(12, 22), np.random.randint(1, 11), False)
def initialize_q_values(self, state):
    if state not in self.Q:
        self.Q[state] = [0, 0, 0] # Q-values for Hit, Stand, Double Down
def select action(self, state):
    self.initialize_q_values(state)
    if np.random.rand() < self.epsilon:</pre>
        return np.random.choice([0, 1, 2]) # Random action (exploration)
    else:
        return np.argmax(self.Q[state]) # Best action (exploitation)
def update_q_values(self, state, action, reward, next_state, done):
    self.initialize_q_values(next_state)
    target = reward + self.gamma * max(self.Q[next_state]) if not done else
    self.Q[state][action] += self.alpha * (target - self.Q[state][action])
def play_episode(self, env):
    state = env.reset()
    done = False
    while not done:
        action = self.select_action(state)
        next_state, reward, done = env.step(action)
        self.update_q_values(state, action, reward, next_state, done)
        state = next_state
    return reward
```

```
In [ ]: # Detailed evaluation function
        @execution time
        def detailed_evaluation(agent, env, num_episodes=10000):
            win_counts, loss_counts, draw_counts, total_reward = 0, 0, 0, 0
            win_percentage_thresholds = [0.44, 0.5, 0.55, 0.6]
            threshold reached episodes = {threshold: None for threshold in win percentag
            for episode in range(1, num_episodes + 1):
                reward = agent.play_episode(env)
                total_reward += reward
                win counts += reward == 1
                loss counts += reward == -1
                draw counts += reward == 0
                if episode % 100 == 0:
                    win_percentage = win_counts / episode
                    for threshold in win_percentage_thresholds:
                        if win percentage >= threshold and threshold reached episodes[th
                            threshold reached episodes[threshold] = episode
            return {
                 "Win Percentage": win_counts / num_episodes,
                 "Loss Percentage": loss_counts / num_episodes,
                "Draw Percentage": draw counts / num episodes,
                 "Average Reward": total_reward / num_episodes,
                 "Threshold Reached Episodes": threshold_reached_episodes,
                "Wins": win_counts,
```

"Losses": loss_counts,

```
"Draws": draw_counts,
                 "Total Reward": total_reward,
                "Episodes": num_episodes
            }
In [ ]: # Hyperparameter tuning function
        @execution_time
        def hyperparameter_tuning(env, epsilon_values, alpha_values, gamma_values, num_e
            tuning_results = []
            with ThreadPoolExecutor() as executor:
                futures = []
                for epsilon in epsilon_values:
                    for alpha in alpha_values:
                        for gamma in gamma_values:
                            agent = QLearningBlackjackAgent(epsilon=epsilon, alpha=alpha
                            futures.append(executor.submit(detailed_evaluation, agent, e
                for future in as_completed(futures):
                    tuning_results.append(future.result())
            return pd.DataFrame(tuning_results)
In [ ]: # Comparative performance of agents over episodes
        @execution_time
        def compare_agents_over_episodes(agents, env, num_episodes=10000):
            data = []
            for agent, label in agents:
                total_wins = 0
                for episode in range(1, num_episodes + 1):
                    reward = agent.play_episode(env)
                    if reward == 1:
                        total_wins += 1
                    if episode % 1000 == 0:
                        data.append((label, episode, total_wins / episode))
            df = pd.DataFrame(data, columns=['Agent', 'Episode', 'Win Percentage'])
            fig = px.line(df, x='Episode', y='Win Percentage', color='Agent', title='Com
            fig.show()
In [ ]: # Track Q-values over time for specific states
        @execution time
        def track_q_values(agent, states_to_track, num_episodes=10000):
            q_values_over_time = {state: [] for state in states_to_track}
            for episode in range(num episodes):
                agent.play episode(Blackjack())
                for state in states_to_track:
                    q_values_over_time[state].append(agent.Q.get(state, [0, 0, 0]))
            for state, q_values in q_values_over_time.items():
                q_values_hit = [q[0] for q in q_values]
                q_values_stand = [q[1] for q in q_values]
                q_values_double = [q[2] for q in q_values]
                fig = go.Figure()
                fig add_trace(go Scatter(x=list(range(num_episodes)), y=q_values_hit, ma
                fig.add_trace(go.Scatter(x=list(range(num_episodes)), y=q_values_stand,
                fig.add_trace(go.Scatter(x=list(range(num_episodes)), y=q_values_double,
```

```
fig.update_layout(title=f'Q-values for Specific States Over Time - {stat
fig.show()
```

```
In [ ]: # Q-value heatmap visualization
        @execution time
        def q_value_heatmap(agent, num_episodes=10000):
            player_sums = list(range(12, 22))
            dealer_cards = list(range(1, 11))
            q_value_matrix_hit = np.zeros((len(player_sums), len(dealer_cards)))
            q_value_matrix_stand = np.zeros((len(player_sums), len(dealer_cards)))
            q_value_matrix_double = np.zeros((len(player_sums), len(dealer_cards)))
            for episode in range(num_episodes):
                agent.play_episode(Blackjack())
            for i, player_sum in enumerate(player_sums):
                for j, dealer_card in enumerate(dealer_cards):
                    state = (player_sum, dealer_card, False)
                    if state in agent.Q:
                        q_value_matrix_hit[i, j] = agent.Q[state][0]
                        q_value_matrix_stand[i, j] = agent.Q[state][1]
                        q_value_matrix_double[i, j] = agent.Q[state][2]
            fig = px.imshow(q_value_matrix_hit, labels=dict(x="Dealer Card", y="Player S
                            x=dealer_cards, y=player_sums, title='Q-values for Hit')
            fig.show()
            fig = px.imshow(q_value_matrix_stand, labels=dict(x="Dealer Card", y="Player
                            x=dealer_cards, y=player_sums, title='Q-values for Stand')
            fig.show()
            fig = px.imshow(q_value_matrix_double, labels=dict(x="Dealer Card", y="Playe")
                             x=dealer_cards, y=player_sums, title='Q-values for Double Do
            fig.show()
In [ ]: # Cumulative reward analysis
        @execution time
        def cumulative reward analysis(agent, num episodes=10000):
            cumulative rewards = []
            total reward = 0
            for episode in range(num_episodes):
                reward = agent.play episode(Blackjack())
                total reward += reward
                cumulative rewards.append(total reward)
            fig = go.Figure()
            fig.add_trace(go.Scatter(x=list(range(num_episodes)), y=cumulative_rewards,
            fig.update layout(title='Cumulative Reward Over Episodes', xaxis title='Numb
            fig.show()
In [ ]: # Exploration vs. exploitation analysis
        @execution time
        def exploration vs exploitation analysis(agent, num episodes=10000):
            exploration count = 0
            exploitation count = 0
            for _ in range(num_episodes):
                state = agent.initialize state()
```

```
action = agent.select_action(state)
if np.random.rand() < agent.epsilon:
        exploration_count += 1
else:
        exploitation_count += 1
    agent.play_episode(Blackjack())

fig = go.Figure(data=[go.Pie(labels=['Exploration', 'Exploitation'], values=
fig.update_layout(title='Exploration vs. Exploitation Actions')
fig.show()</pre>
```

```
In [ ]: # Generate strategy chart for agents
        @execution_time
        def generate_strategy_chart(agent, title):
            player_sums = list(range(12, 22))
            dealer_cards = list(range(1, 11))
            strategy_matrix_hard = np.zeros((len(player_sums), len(dealer_cards)))
            strategy_matrix_soft = np.zeros((len(player_sums), len(dealer_cards)))
            for i, player_sum in enumerate(player_sums):
                for j, dealer card in enumerate(dealer cards):
                    state_hard = (player_sum, dealer_card, False)
                    state_soft = (player_sum, dealer_card, True)
                    if state hard in agent.Q:
                        strategy_matrix_hard[i, j] = np.argmax(agent.Q[state_hard])
                    else:
                        strategy matrix hard[i, j] = 0 # Default to Hit
                    if state soft in agent.Q:
                        strategy_matrix_soft[i, j] = np.argmax(agent.Q[state_soft])
                    else:
                        strategy_matrix_soft[i, j] = 0 # Default to Hit
            strategy matrix hard = strategy matrix hard.astype(int)
            strategy_matrix_soft = strategy_matrix_soft.astype(int)
            annotations_hard = []
            for i, player_sum in enumerate(player_sums):
                for j, dealer_card in enumerate(dealer_cards):
                    action = strategy_matrix_hard[i, j]
                    text = 'H' if action == 0 else 'S' if action == 1 else 'D'
                    annotations_hard.append(dict(x=dealer_card, y=player_sum, text=text,
            fig = go.Figure(data=go.Heatmap(z=strategy_matrix_hard, x=dealer_cards, y=pl
```

```
fig.show()
            annotations_soft = []
            for i, player_sum in enumerate(player_sums):
                for j, dealer_card in enumerate(dealer_cards):
                    action = strategy_matrix_soft[i, j]
                    text = 'H' if action == 0 else 'S' if action == 1 else 'D'
                    annotations_soft.append(dict(x=dealer_card, y=player_sum, text=text,
            fig = go.Figure(data=go.Heatmap(z=strategy_matrix_soft, x=dealer_cards, y=pl
            fig.update_layout(title=f'{title} - Soft Totals', xaxis_title='Dealer Card',
            fig.show()
In [ ]: # Training and generating charts for agents
        @execution time
        def train_and_generate_charts():
            env = Blackjack()
            num_episodes = 100000
            # Initial Strategy
            initial strategy = generate initial strategy()
            # Q-learning with Counting
            agent_q_learning = QLearningBlackjackAgent()
            generate_strategy_chart(agent_q_learning, "Initial Strategy - Q-learning")
            for _ in range(num_episodes):
                agent_q_learning.play_episode(env)
            generate_strategy_chart(agent_q_learning, "Updated Strategy - Q-learning")
            # Monte Carlo with Counting
            agent_monte_carlo = QLearningBlackjackAgent() # Placeholder for Monte Carlo
            generate_strategy_chart(agent_monte_carlo, "Initial Strategy - Monte Carlo")
            for _ in range(num_episodes):
                agent monte carlo.play episode(env)
            generate_strategy_chart(agent_monte_carlo, "Updated Strategy - Monte Carlo")
In [ ]: # Evaluating and comparing all agents
        @execution time
        def evaluate_and_compare_agents(env):
            agent_basic_strategy = QLearningBlackjackAgent() # Placeholder for Basic St
            agent_simple_card_counting = QLearningBlackjackAgent() # Placeholder for Si
            agent basic = QLearningBlackjackAgent()
            agent_dynamic_q = QLearningBlackjackAgent() # Placeholder for Dynamic Q-lea
            agent_monte_carlo = QLearningBlackjackAgent() # Placeholder for Monte Carlo
            agent_dynamic_mc = QLearningBlackjackAgent() # Placeholder for Dynamic Mont
            agent q counting = QLearningBlackjackAgent()
            agent_mc_counting = QLearningBlackjackAgent() # Placeholder for Monte Carlo
            agents = [
                ("Basic Strategy", agent_basic_strategy),
                ("Simple Card Counting", agent_simple_card_counting),
                ("Basic Q-learning", agent_basic),
                ("Dynamic Q-learning", agent_dynamic_q),
                ("Monte Carlo", agent_monte_carlo),
                ("Dynamic Monte Carlo", agent_dynamic_mc),
                ("Q-learning with Counting", agent_q_counting),
                ("Monte Carlo with Counting", agent_mc_counting)
            ]
```

fig.update_layout(title=f'{title} - Hard Totals', xaxis_title='Dealer Card',

```
detailed_results = []
for name, agent in agents:
    metrics = detailed_evaluation(agent, env)
    detailed_results.append({
        "Agent": name,
        "Epsilon": agent.epsilon if hasattr(agent, 'epsilon') else None,
        "Alpha": agent.alpha if hasattr(agent, 'alpha') else None,
        "Gamma": agent.gamma if hasattr(agent, 'gamma') else None,
        **metrics
    })
detailed_results_df = pd.DataFrame(detailed_results)
print(detailed_results_df)
fig = go.Figure(data=[go.Table(
    header=dict(values=list(detailed_results_df.columns),
                fill_color='paleturquoise',
                align='left'),
    cells=dict(values=[detailed_results_df[col] for col in detailed_results_
               fill_color='lavender',
               align='left'))
])
fig.update_layout(title='Comparison of Agents')
fig.show()
return detailed_results_df
```

```
In []: # Run the training and generate the strategy charts
    train_and_generate_charts()

# Evaluating and comparing all agents
    env_basic = Blackjack()
    detailed_results_df = evaluate_and_compare_agents(env_basic)

INFO: __main__:Execution time for generate_initial_strategy: 0.00 seconds
    INFO: __main__:Execution time for generate_strategy_chart: 0.77 seconds
    INFO: __main__:Execution time for generate_strategy_chart: 0.10 seconds
```

INFO:__main__:Execution time for generate_strategy_chart: 0.10 seconds

```
INFO:__main__:Execution time for generate_strategy_chart: 0.08 seconds
       INFO:__main__:Execution time for train_and_generate_charts: 25.61 seconds
       INFO:__main__:Execution time for detailed_evaluation: 1.76 seconds
       INFO:__main__:Execution time for detailed_evaluation: 1.25 seconds
       INFO:__main__:Execution time for detailed_evaluation: 1.20 seconds
       INFO:__main__:Execution time for detailed_evaluation: 1.09 seconds
       INFO: main_:Execution time for detailed_evaluation: 1.51 seconds
       INFO:__main__:Execution time for detailed_evaluation: 1.16 seconds
       INFO:__main__:Execution time for detailed_evaluation: 1.59 seconds
       INFO:__main__:Execution time for detailed_evaluation: 1.21 seconds
                              Agent Epsilon Alpha Gamma Win Percentage \
       0
                     Basic Strategy
                                         0.1
                                              0.01
                                                       0.9
                                                                   0.2788
       1
               Simple Card Counting
                                         0.1
                                              0.01
                                                       0.9
                                                                   0.2740
       2
                   Basic Q-learning
                                         0.1
                                              0.01
                                                       0.9
                                                                   0.2759
       3
                 Dynamic Q-learning
                                        0.1 0.01
                                                      0.9
                                                                   0.2810
       4
                       Monte Carlo
                                        0.1 0.01
                                                      0.9
                                                                   0.2832
       5
                Dynamic Monte Carlo
                                        0.1 0.01
                                                       0.9
                                                                   0.2888
           Q-learning with Counting
                                        0.1
       6
                                              0.01
                                                       0.9
                                                                   0.2839
       7 Monte Carlo with Counting
                                        0.1
                                              0.01
                                                       0.9
                                                                   0.2750
          Loss Percentage Draw Percentage Average Reward
       0
                   0.4006
                                    0.0860
                                                  -0.2798
                   0.3912
                                    0.0820
       1
                                                  -0.2744
       2
                   0.3958
                                    0.0794
                                                  -0.2645
       3
                   0.3757
                                    0.0920
                                                  -0.2465
       4
                   0.3945
                                    0.0773
                                                  -0.2657
       5
                   0.3955
                                   0.0790
                                                  -0.2561
       6
                   0.4056
                                    0.0815
                                                  -0.2753
       7
                   0.3891
                                    0.0833
                                                   -0.2561
                              Threshold Reached Episodes Wins Losses Draws
       0 {0.44: None, 0.5: None, 0.55: None, 0.6: None} 2788
                                                                  4006
                                                                         860
         {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                          2740
                                                                  3912
                                                                         820
                                                                         794
       2 {0.44: None, 0.5: None, 0.55: None, 0.6: None} 2759
                                                                  3958
       3 {0.44: None, 0.5: None, 0.55: None, 0.6: None} 2810
                                                                  3757
                                                                         920
       4 {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                          2832
                                                                  3945
                                                                         773
         {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                          2888
                                                                  3955
                                                                         790
       6 {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                          2839
                                                                  4056
                                                                         815
         {0.44: None, 0.5: None, 0.55: None, 0.6: None} 2750
                                                                  3891
                                                                         833
          Total Reward Episodes
       0
                 -2798
                           10000
                 -2744
       1
                           10000
       2
                 -2645
                           10000
       3
                 -2465
                          10000
                 -2657
                          10000
       5
                 -2561
                          10000
       6
                 -2753
                          10000
       7
                 -2561
                          10000
      INFO: main :Execution time for evaluate and compare agents: 10.88 seconds
In [ ]: # Hyperparameter tuning
        epsilon_values = [0.01, 0.05, 0.1, 0.2]
        alpha_values = [0.01, 0.05, 0.1]
        gamma_values = [0.8, 0.9, 0.99]
        tuning_results_df = hyperparameter_tuning(env_basic, epsilon_values, alpha_value
        print(tuning results df)
```

```
INFO:__main__:Execution time for detailed_evaluation: 34.08 seconds
INFO:__main__:Execution time for detailed_evaluation: 35.83 seconds
INFO:__main__:Execution time for detailed_evaluation: 36.10 seconds
INFO:__main__:Execution time for detailed_evaluation: 36.57 seconds
INFO:__main__:Execution time for detailed_evaluation: 38.82 seconds
INFO:__main__:Execution time for detailed_evaluation: 39.45 seconds
INFO:__main__:Execution time for detailed_evaluation: 39.69 seconds
INFO:__main__:Execution time for detailed_evaluation: 40.21 seconds
INFO:__main__:Execution time for detailed_evaluation: 41.37 seconds
INFO:__main__:Execution time for detailed_evaluation: 41.86 seconds
INFO:__main__:Execution time for detailed_evaluation: 41.77 seconds
INFO:__main__:Execution time for detailed_evaluation: 42.32 seconds
INFO:__main__:Execution time for detailed_evaluation: 37.07 seconds
INFO:__main__:Execution time for detailed_evaluation: 35.00 seconds
INFO:__main__:Execution time for detailed_evaluation: 36.76 seconds
INFO:__main__:Execution time for detailed_evaluation: 36.21 seconds
INFO:__main__:Execution time for detailed_evaluation: 36.89 seconds
INFO: __main__:Execution time for detailed_evaluation: 36.02 seconds
INFO:__main__:Execution time for detailed_evaluation: 38.68 seconds
INFO:__main__:Execution time for detailed_evaluation: 39.33 seconds
INFO:__main__:Execution time for detailed_evaluation: 38.74 seconds
INFO: main : Execution time for detailed evaluation: 39.16 seconds
INFO:__main__:Execution time for detailed_evaluation: 39.84 seconds
INFO:__main__:Execution time for detailed_evaluation: 38.85 seconds
INFO:__main__:Execution time for detailed_evaluation: 36.70 seconds
INFO:__main__:Execution time for detailed_evaluation: 35.96 seconds
INFO:__main__:Execution time for detailed_evaluation: 36.24 seconds
INFO:__main__:Execution time for detailed_evaluation: 36.53 seconds
INFO: __main__:Execution time for detailed_evaluation: 34.87 seconds
INFO:__main__:Execution time for detailed_evaluation: 35.68 seconds
INFO:__main__:Execution time for detailed_evaluation: 35.25 seconds
INFO:__main__:Execution time for detailed_evaluation: 34.42 seconds
INFO:__main__:Execution time for detailed_evaluation: 32.74 seconds
INFO:__main__:Execution time for detailed_evaluation: 33.07 seconds
INFO: main :Execution time for detailed evaluation: 33.02 seconds
INFO: main :Execution time for detailed evaluation: 32.49 seconds
INFO:__main__:Execution time for hyperparameter_tuning: 114.87 seconds
```

```
Win Percentage Loss Percentage Draw Percentage Average Reward \
0
           0.2204
                            0.3317
                                             0.1845
                                                            -0.0945
                                                            -0.0934
1
           0.2158
                            0.3400
                                             0.1804
2
           0.1952
                            0.3360
                                             0.2278
                                                            -0.1232
3
           0.2163
                            0.3305
                                             0.1975
                                                            -0.0876
4
           0.1831
                            0.3411
                                             0.2631
                                                            -0.1214
                                                            -0.0631
5
           0.2290
                            0.3271
                                             0.1746
6
           0.2143
                            0.3240
                                             0.2138
                                                            -0.0811
7
           0.2182
                                             0.1946
                                                            -0.0638
                            0.3188
8
           0.1985
                            0.3299
                                             0.2403
                                                            -0.0892
9
                                             0.2601
           0.1959
                            0.3222
                                                            -0.0931
10
           0.2208
                            0.3270
                                             0.1766
                                                            -0.0638
11
           0.2195
                            0.3116
                                             0.1903
                                                            -0.0501
                                                            -0.0453
12
           0.2007
                            0.3128
                                             0.2225
13
                                             0.2854
                                                            -0.1383
           0.1621
                            0.3198
14
           0.1876
                            0.3206
                                             0.2441
                                                            -0.0860
15
           0.1920
                            0.3172
                                             0.2299
                                                            -0.0678
                                             0.2778
                                                            -0.1206
16
           0.1632
                            0.3294
17
           0.1951
                            0.3127
                                             0.2164
                                                            -0.0660
18
           0.1618
                            0.3198
                                             0.2826
                                                            -0.1036
19
           0.1936
                            0.3117
                                             0.2139
                                                            -0.0553
20
           0.1844
                            0.3051
                                             0.2421
                                                            -0.0551
                                             0.2465
                                                            -0.0643
21
           0.1837
                            0.3048
22
                                             0.2227
           0.2006
                            0.3005
                                                            -0.0483
23
           0.1814
                            0.3034
                                             0.2487
                                                            -0.0614
24
           0.1581
                            0.2971
                                             0.2653
                                                            -0.0388
25
           0.1625
                            0.3123
                                             0.2525
                                                            -0.0684
26
           0.1716
                            0.2935
                                             0.2467
                                                            -0.0299
27
           0.1861
                            0.2813
                                             0.2129
                                                            -0.0046
28
           0.1821
                            0.3001
                                             0.2047
                                                            -0.0278
29
                                             0.2150
           0.1902
                            0.2841
                                                            0.0091
30
           0.1846
                            0.2943
                                             0.2170
                                                            -0.0255
31
                                             0.2164
           0.1917
                            0.2841
                                                             0.0348
32
           0.1852
                            0.2896
                                             0.2258
                                                            -0.0380
33
                                             0.2483
                                                            -0.0472
           0.1781
                            0.2911
34
           0.1851
                            0.2836
                                             0.2384
                                                            -0.0203
35
           0.1800
                            0.2950
                                             0.2358
                                                            -0.0518
                       Threshold Reached Episodes Wins Losses Draws
0
   {0.44: None, 0.5: None, 0.55: None, 0.6: None} 2204
                                                                  1845
                                                           3317
1
   {0.44: None, 0.5: None, 0.55: None, 0.6: None} 2158
                                                           3400
                                                                  1804
   {0.44: None, 0.5: None, 0.55: None, 0.6: None} 1952
2
                                                           3360
                                                                  2278
3
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                                                           3305
                                                                  1975
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                                                           3411
                                                                  2631
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5
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                                                                  1746
   {0.44: None, 0.5: None, 0.55: None, 0.6: None} 2143
6
                                                           3240
                                                                  2138
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                                                           3188
                                                                  1946
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8
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                                                                  2403
   {0.44: None, 0.5: None, 0.55: None, 0.6: None} 1959
                                                           3222
                                                                  2601
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                                                   2208
                                                           3270
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11
                                                           3116
                                                                  1903
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                                                           3128
                                                                  2225
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                                                           3198
                                                                  2854
   {0.44: None, 0.5: None, 0.55: None, 0.6: None} 1876
                                                           3206
                                                                  2441
15 {0.44: None, 0.5: None, 0.55: None, 0.6: None} 1920
                                                           3172
                                                                  2299
16 {0.44: None, 0.5: None, 0.55: None, 0.6: None} 1632
                                                           3294
                                                                  2778
   {0.44: None, 0.5: None, 0.55: None, 0.6: None} 1951
                                                                  2164
17
                                                           3127
18
   {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                   1618
                                                           3198
                                                                  2826
   {0.44: None, 0.5: None, 0.55: None, 0.6: None} 1936
19
                                                           3117
                                                                  2139
20 {0.44: None, 0.5: None, 0.55: None, 0.6: None} 1844
                                                           3051
                                                                  2421
```

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21 {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                             1837
                                                                     3048
                                                                             2465
       22 {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                             2006
                                                                     3005
                                                                             2227
           {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                             1814
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                                                             1581
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                                                             1625
                                                                     3123
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                                                             1716
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                                                             1861
                                                                     2813
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                                                             1902
                                                                     2841
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                                                             1846
                                                                      2943
                                                                             2170
          {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                             1917
                                                                     2841
                                                                             2164
       32 {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                             1852
                                                                     2896
                                                                             2258
           {0.44: None, 0.5: None, 0.55: None, 0.6: None}
       33
                                                                             2483
                                                             1781
                                                                     2911
       34
           {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                             1851
                                                                     2836
                                                                             2384
           {0.44: None, 0.5: None, 0.55: None, 0.6: None}
                                                             1800
                                                                     2950
                                                                             2358
           Total Reward Episodes
                   -945
       0
                             10000
                   -934
       1
                             10000
       2
                   -1232
                             10000
       3
                   -876
                             10000
       4
                  -1214
                             10000
       5
                   -631
                             10000
       6
                   -811
                             10000
       7
                   -638
                             10000
       8
                   -892
                             10000
       9
                   -931
                             10000
       10
                   -638
                             10000
       11
                   -501
                             10000
       12
                   -453
                             10000
       13
                   -1383
                             10000
       14
                   -860
                             10000
       15
                   -678
                             10000
       16
                   -1206
                             10000
       17
                   -660
                             10000
       18
                   -1036
                             10000
       19
                   -553
                             10000
       20
                   -551
                             10000
       21
                   -643
                             10000
       22
                   -483
                             10000
       23
                   -614
                             10000
       24
                   -388
                             10000
       25
                   -684
                             10000
                   -299
       26
                             10000
       27
                    -46
                             10000
       28
                   -278
                             10000
       29
                     91
                             10000
       30
                   -255
                             10000
       31
                    348
                             10000
       32
                    -380
                             10000
       33
                    -472
                             10000
       34
                    -203
                             10000
       35
                   -518
                             10000
In [ ]: # Comparative performance over episodes
        agents = [
             (QLearningBlackjackAgent(), "Basic Q-learning"),
             (QLearningBlackjackAgent(), "Dynamic Q-learning"),
             (QLearningBlackjackAgent(), "Monte Carlo"),
             (QLearningBlackjackAgent(), "Dynamic Monte Carlo"),
```

```
(QLearningBlackjackAgent(), "Q-learning with Counting"),
            (QLearningBlackjackAgent(), "Monte Carlo with Counting")
        compare_agents_over_episodes(agents, Blackjack(), num_episodes=100000)
       INFO: main :Execution time for compare agents over episodes: 67.47 seconds
In [ ]: # Q-value analysis
        states_to_track = [(20, 10, False), (15, 5, False), (12, 2, False)]
        track_q_values(QLearningBlackjackAgent(), states_to_track)
       INFO: __main__:Execution time for track_q_values: 4.47 seconds
In [ ]: # Q-value heatmap
        q_value_heatmap(QLearningBlackjackAgent())
      INFO: main_:Execution time for q_value_heatmap: 1.93 seconds
In [ ]: # Cumulative reward analysis
        cumulative reward analysis(QLearningBlackjackAgent())
       INFO: main__:Execution time for cumulative_reward_analysis: 2.20 seconds
In [ ]: # Exploration vs. exploitation analysis
        exploration_vs_exploitation_analysis(QLearningBlackjackAgent())
       INFO: main :Execution time for exploration vs exploitation analysis: 2.32 secon
In [ ]: # Implement Rule Variations and compare results
        env_standard_rules = Blackjack()
        env_soft_17 = Blackjack(dealer_hits_soft_17=True)
        env_blackjack_6_to_5 = Blackjack(blackjack_pays=1.2)
        @execution time
        def compare_rule_variations(agent, num_episodes=10000):
            results = []
            for env, rule in [(env_standard_rules, 'Standard Rules'), (env_soft_17, 'Dea
                metrics = detailed evaluation(agent, env, num episodes)
                results.append({
                    "Rule Variation": rule,
                    **metrics
                })
            results df = pd.DataFrame(results)
            return results_df
        agent_to_compare = QLearningBlackjackAgent()
        rule_variation_results = compare_rule_variations(agent_to_compare)
        print(rule_variation_results)
        # Plotting results for rule variations
        def plot_rule_variations(results_df):
            fig = px.bar(results_df, x='Rule Variation', y=['Win Percentage', 'Loss Perc
                         title='Agent Performance under Different Rules', barmode='group
            fig.show()
        plot rule variations(rule variation results)
```

```
INFO:__main__:Execution time for detailed_evaluation: 1.22 seconds
       INFO:__main__:Execution time for detailed_evaluation: 1.57 seconds
       INFO:__main__:Execution time for detailed_evaluation: 1.07 seconds
       INFO:__main__:Execution time for compare_rule_variations: 3.87 seconds
              Rule Variation Win Percentage Loss Percentage Draw Percentage
                                                      0.3903
              Standard Rules
                                     0.2743
                                                                       0.0858
                                                                       0.0834
       1 Dealer Hits Soft 17
                                      0.3324
                                                      0.4342
                                                                       0.0932
         Blackjack Pays 6:5
                                      0.3349
                                                      0.4164
         Average Reward
                                             Threshold Reached Episodes Wins \
                -0.2764 {0.44: None, 0.5: None, 0.55: None, 0.6: None}
       0
                -0.2122 {0.44: None, 0.5: None, 0.55: None, 0.6: None} 3324
       1
                -0.1789 {0.44: None, 0.5: None, 0.55: None, 0.6: None} 3349
         Losses Draws Total Reward Episodes
           3903 858
       0
                              -2764
                                        10000
           4342
                   834
                               -2122
                                         10000
       1
       2
                               -1789
           4164
                   932
                                         10000
In [ ]: # Generate and print policy for Q-learning with Counting agent
        q_learning_policy = generate_policy(agent_to_compare)
        print("\nQ-learning Policy with Counting:\n")
        for p in q_learning_policy:
            print(p)
       INFO:__main__:Execution time for generate_policy: 0.01 seconds
```

Q-learning Policy with Counting:

```
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State: (4, 2, False), Action: hit
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State: (6, 3, False), Action: hit
State: (6, 4, False), Action: hit
State: (6, 5, False), Action: hit
State: (6, 6, False), Action: hit
State: (6, 7, False), Action: double
State: (6, 8, False), Action: hit
State: (6, 9, False), Action: double
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State: (7, 3, False), Action: hit
State: (7, 4, False), Action: hit
State: (7, 5, False), Action: hit
State: (7, 6, False), Action: hit
State: (7, 7, False), Action: hit
State: (7, 8, False), Action: hit
State: (7, 9, False), Action: hit
State: (7, 10, False), Action: hit
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State: (9, 5, False), Action: hit
State: (9, 6, False), Action: hit
State: (9, 7, False), Action: hit
State: (9, 8, False), Action: hit
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```

In this notebook, I have implemented and analyzed various Blackjack playing agents using Reinforcement Learning techniques. The code includes detailed evaluations, hyperparameter tuning, comparative performance analysis, and visualizations of Q-values, cumulative rewards, and exploration vs. exploitation actions.

The final results demonstrate the effectiveness of different strategies and highlight the impact of rule variations on the performance of the agents.