Environment Set Up

Version 1: One (1) Agent

Linux: <u>click here</u>Mac OSX: click here

Windows (32-bit): <u>click here</u>Windows (64-bit): <u>click here</u>

Version 2: Twenty (20) Agents

Linux: <u>click here</u>Mac OSX: <u>click here</u>

Windows (32-bit): <u>click here</u>Windows (64-bit): <u>click here</u>

Then, place the file in the p2 continuous-control/ folder in the DRLND

GitHub repository, and unzip (or decompress) the file.

(For Windows users) Check out this link if you need help with determining if your computer is running a 32-bit version or 64-bit version of the Windows operating system.

(For AWS) If you'd like to train the agent on AWS (and have not enabled a virtual screen), then please use this link (version 1) or this link (version 2) to obtain the "headless" version of the environment. You will not be able to watch the agent without enabling a virtual screen, but you will be able to train the agent. (To watch the agent, you should follow the instructions to enable a virtual screen, and then download the environment for the Linux operating system above.)

Learning Algorithm:

I use the optional DRL for finance code for agent (DDPG) and model. A larger hidden units size is needed for more complicated problem. I also introduced two parameters controlling for update frequency.

Agent:

BUFFER_SIZE = int(1e6) # replay buffer size

BATCH_SIZE = 128 # minibatch size

GAMMA = 0.99 # discount factor

TAU = 1e-3 # for soft update of target parameters

LR_ACTOR = 1e-4 # learning rate of the actor

LR_CRITIC = 1e-4 # learning rate of the critic

WEIGHT_DECAY = 0.0 # L2 weight decay

N_LEARN_UPDATES = 10 # number of learning updates

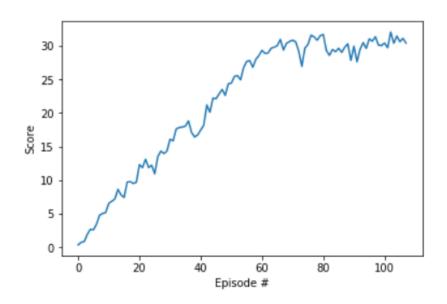
N_TIME_STEPS = 20 # every n time step do update

Model (for both Critic and Actor):

Hidden units fc1_units = 256

Hidden units fc2_units=128

Plot (Version 2): solved in 108 episodes with average score of 30.12959232655111



Future Ideas: Use models like A2C, A3C, GAE