# Notes on Policy Classes in Reinforcement Learning

based on the discussion in Wouter van Heeswijk’s [Four Policies of Reinforcement Learning](https://github.com/dimitarpg13/reinforcement_learning_and_game_theory/blob/main/articles/ReinforcementLearning/The_Four_Policy_Classes_of_Reinforcement_Learning_Wouter_van_Heeswijk_TDS.pdf), and [Sutton’s book](https://github.com/dimitarpg13/reinforcement_learning_and_game_theory/blob/main/books/ReinforcementLearningSuttonSecondEdition2020.pdf)

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Assumption: We formulate the Reinforcement Learning problem as Markov Decision Process (MDP) model.

**Markov Decision Process** (abbrev *MDP*): a 4-tuple with

* is a set of states (finite or infinite)
* is a set of actions (finite or infinite)
* is the probability to get from state to state with action and with reward .
* is the discount factor which determines to what extent the focus is on the most recent rewards. with there is no focus on the most recent rewards only.

**Learning Policy** (or just *Policy*): function which represents mapping from states to probabilities of selecting each possible action.

If the agent is following policy at time , then is the probability that if . Note that is an ordinary function which defines a probability distribution over for each .

**Bellman equations**:

for all (1)

(2)

(3)

(4)

(5)

(6)

Eq (1) – (6) represent the Bellman optimality equation for the value function . Notice the use of Sutton’s notation. Those equations come from the discussion in Chapter 3. For details see the document [“Note on Q functions and V functions in Reinforcement Learning”](https://github.com/dimitarpg13/reinforcement_learning_and_game_theory/blob/main/docs/Note_on_Q_functions_in_Reinforcement_Learning.docx).

The goal is to solve the corresponding system of Bellman equations and thereby find the optimal policy .

Wouter van Heeswijk here references the following variant of the Bellman equation:

(7)

Here with is van Heeswijk’s notation for the value function of the optimal policy and corresponds to Sutton’s . is the reward function for the current state and action values and . Clearly,

(8)

If we set the discount factor to in (6) and expand the brackets pre-multiplying the two terms with the function of the dynamics, , we obtain the following expression for the second term in (6):

(9)

Employing the Sutton’s notation for the three-argument function of the dynamics defined with

(10)

For details, see Eq (3.4) from (Richard S. Sutton, 2020).

Applying (10) to (9) gives us the following expression for the second term in (6):

# Bibliography

Heeswijk, W. v. (2021, May 11). *The Four Policy Classes of Reinforcement Learning.* Retrieved from https://github.com/dimitarpg13/reinforcement\_learning\_and\_game\_theory/blob/main/articles/ReinforcementLearning/The\_Four\_Policy\_Classes\_of\_Reinforcement\_Learning\_Wouter\_van\_Heeswijk\_TDS.pdf

Richard S. Sutton, A. G. (2020, Oct 12). *Reinforcement Learning: An Introduction, second edition.* Retrieved from https://github.com/dimitarpg13/reinforcement\_learning\_and\_game\_theory/blob/main/books/ReinforcementLearningSuttonSecondEdition2020.pdf