**Assignment ATAI Part I – N-step Deep Q-network**

**Deep Q-Network**

\bold{w} = \bold{w}  + \; \alpha \;
\sum_{t \in B}  \frac{\partial \hat{q}_\bold{w}}{\partial \bold{w}}(S_t,A_t) 
[r_{t} + \gamma max_{a'}\hat{q}(S_{t+1},a',\color{green}{\bold{w'}}) -  \hat{q}(S_t,A_t,\bold{w})]\; In this assignment a n-step Deep Q-Network is implemented. To be able to understand this network it is important to first understand how a normal Deep Q-network works. The Deep Q-network learns an optimal policy by combining neural networks and Q-learning for reinforcement learning. This neural network learns the Q values associated to each state/action pair by calculating the expected reward based on a mini-batch of the dataset. This mini-batch is selected randomly for every iteration and consists of state-action values (the predicted variables) and the ‘true’ Q-value (the target). As we don’t know the true Q-value we use an approximation taken from Q-learning which takes the first n immediate rewards and the estimated Q value from step n onwards. In a basic Deep Q-network only the first immediate reward is used whereafter the Q value of the action that achieves the highest long-term reward is added: So for every iteration, a combination of the predicted variables and the target out is taken from the training dataset which is used to update the weights of the neural network Q(S,A) with the following formula:

In here a separate neural network is used for the target to make sure that the weights we are trying to learn are not part of the training formula and new policies are added to the experience using the epsilon-greedy policy to make sure that there is some exploration.

**N-step Deep Q-network**

The n-step Q learning method uses almost the same steps as described above, only changing the target. As mentioned above it takes the first n discounted immediate rewards and the (also discounted) estimated Q value for the best action in state S(t+n) which can be seen in the following formula: It therefore has to save in the dataset not only the first reward and the next state, but all the n rewards and the state at step n.

IMPORTANCE SAMPLING USED?