Introduction to Reinforcement Learning

Felipe José Bravo Márquez

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Markov Decision Process

- A markov decision process is a tuple:

$$(S, A, \{P_{SA}\}, \gamma, R)$$

where

- S is a set os states.
- A is a set of actions.
- P_{SA} are the state transition probabilites:

$$\sum_{s'} P_{SA}(s') = 1, \quad P_{SA}(s') \geq 0$$

- $\gamma \in [0, 1)$ is a discount factor.

References I

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