Class Outline

CS4200/CS5200, On-line Machine Learning

Class 9: Reinforcement Learning

Yuri Kalnishkan

Department of Computer Science Royal Holloway, University of London

2018/19

1. Motivation and Preliminaries

On-line Learning, 9, Slide 1/5

Department of Computer Science, RHUL

On-line Learning, 9, Slide 2/5

Department of Computer Science, RHUL

References

- [SB] R. S. Sutton and A. G. Barto, "Reinforcement Learning: An Introduction", 2nd edition, The MIT Press, 2018
- [CS] C. Szepesvari "Algorithms for Reinforcement Learning", Morgan & Claypool, 2010
- [JT] J. N. Tsitsiklis, On the Convergence of Optimistic Policy Iteration, JMLR 3 (2002) 59-72
- [WD] C. J. C. H. Watkins and P. Dayan, Technical Note: Q-Learning, Machine Learning, 8, 279-292 (1992)

1. Motivation and Preliminaries

On-line Learning, 9, Slide 3/5 Department of Computer Science, RHUL On-line Learning, 9, Slide 4/5 Department of Computer Science, RHUL

Example: USPS

- the problem is to label an image, which is a 16 \times 16 matrix of pixels
 - it is known that an image represents a hand-written digit, from 0 to 9
- we are given a training set containing a large number of labelled images
 - USPS dataset: scanned zip codes from envelopes

On-line Learning, 9, Slide 5/5

Department of Computer Science, RHUL

Revision Questions for CS4200/CS5200, On-line Machine Learning, Class 9

Disclaimer: This list of questions has been produced to help students in revision. There is no guarantee that the actual exam questions are in this list or that they will be in any way similar!

1. .