· Learning Argorithm

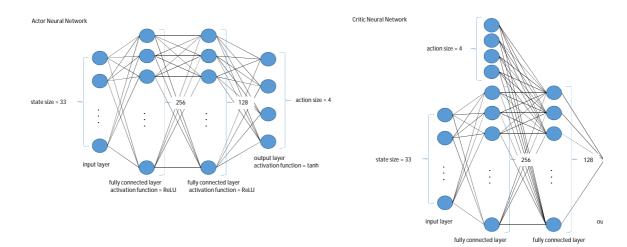
DDPG

Actor-Critic is a reinforcement learning method that learns by independently estimating the probability of an action and the estimated reward value of a state. DDPG (Deep Deterministic Policy Gradient) is an off-policy actor critic algorithm that combines DPG and DQN. DQN (Deep Q-Network) stabilizes the learning of Q-functions by using experience replay and fixing the target network. DQN works in discrete space, while DDPG is a continuous space algorithm.

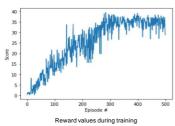
## Hyperparameters

| parameter      |        | replay buffer size                       | 100000   |
|----------------|--------|--|----------|
|                |        | batch size                               | 128      |
|                |        | discount factor                          | 0.99     |
|                |        | soft update of target parameters         | 0.001    |
|                | actor  | learning rate                            | 0.0001   |
|                | critic | learning rate                            | 0.0001   |
|                |        | L2 weight decay                          | 0.000001 |
|                |        | maximum number of training episodes      | 500      |
|                |        | maximum number of timesteps per episodes | 1000     |
| neural network |        | state size                               | 33       |
|                |        | action size                              | 4        |
|                | actor  | number of nodes in first hidden layer    | 256      |
|                |        | number of nodes in second hidden layer   | 128      |
|                | ctitic | number of nodes in first hidden layer    | 256      |
|                |        | number of nodes in second hidden layer   | 128      |

## · Model Architecture



## · Plot of Rewards



· Ideas for Future Work

Like DON, DDPG has been pointed out as having to overestimate action value. In TD3 (Twin Delayed DDPG) of the successor method, it is proposed to solve it by an approach similar to Double DON.



ıtput layer