

# Reinforcement Learning Notes

Kiran Kannar

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## Contents

<b>1</b>	<b>Introduction to Reinforcement Learning</b>	<b>2</b>
1.1	Elements of RL . . . . .	2

# 1 Introduction to Reinforcement Learning

Computational approach to **goal-directed** learning by an agent from interactions with an environment.

- Trial-and-error search
- Delayed reward
- Exploration vs exploitation
- Model-based vs model-free

Broadly, maximize reward signal, despite uncertainty about the environment - Optimization problem.

## 1.1 Elements of RL

A Markov Decision Process (MDP) involving:

- Policy : Mapping from states to actions
- Reward Signal : Scalar signal that indicates the **desirability** of the state i.e. immediate value
- Value Function : Expected cumulative reward from a state i.e. far-sighted judgment of value of starting from a particular state.
- Model (of the environment): Predicts the next state and reward given the current state and action; used for planning.

Value function is computed without **explicit search** over possible sequences of future states and actions. Focus is on highest value, and not on highest reward, even though value is computed from rewards.