Theoretical Reinforcement Learning Notes

Liangyawei Kuang 11st Feb 2022

Please email me at kriskongloveyou@gmail.com if you find any typos or errors. I do appreciate it!



Hong Kong University of Science and Technology

Theoretical Reinforcement Learning Notes

Liangyawei Kuang

Abstract

A kind reminder: This notes are mainly for reinforcement learning (RL) researchers who want to have a deep understanding in some basic RL concepts and related topics from a theoretical perspective. For those novices in this area, I recommend you read Csaba Szepesvári's RL book (Szepesvári, 2010) (about 100 pages) or the most famous RL book (Sutton & Barto, 2018) (about 500 pages) by Richard S. Sutton and Andrew G. Barto before you read my notes. Of course, you can also take my note as your first RL book and take the two books I mentioned above as references.

Updating...

To my mum	Jing Liang	and my dad forever love!	Kuang	with my

Acknowledgements

First and foremost, I am greatly thankful to the Guangzhou Government, who stuck to support the development of the Guangzhou Campus and our research teams, even during a financially difficult time and a global pandemic caused by COVID-19.

I would like to thank my interview committee members: Ming Liu and Michael Yu Wang, who decided to recruit me as a post-graduate researcher at Hong Kong University of Science and Technology.

Updating...

Contents

Abstract	1
Dedication	ii
Acknowledgements	iii
Table of Contents	iv
List of Figures	V
List of Tables	vi
1 Reinforcement Learning Fundamentals	1
2 Action-Value Estimation	2
3 Policy Gradient	3
A Appendix Title	4
References	
Bibliography	

List of Figures

List of Tables

Chapter 1

Reinforcement Learning Fundamentals

Updating...

Chapter 2

Action-Value Estimation

Chapter 3
Policy Gradient

Appendix A Appendix Title

References

- Sutton, R. S., & Barto, A. G. (2018). Reinforcement learning: An introduction. MIT press.
- Szepesvári, C. (2010). Algorithms for reinforcement learning. Synthesis lectures on artificial intelligence and machine learning, 4(1), 1–103.