Coursework (1) for Introductory Lectures on Optimization

Your name Your ID

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Excercise 1. Please provide several main optimization forms in reinforcement learning.

Solution of Excercise 1: bla.bla.. bla bla. bla.

Excercise 2. Please investigate what other commonly used oracles exist in the field of optimization, besides zeroth-order, first-order, and second-order oracles.

Solution of Excercise 2: bla.bla.. bla bla. bla.

Excercise 3. For the performance analysis of the Uniform Grid Method, Proof that

$$\left(\left\lfloor \frac{L}{2\epsilon} \right\rfloor + 2\right)^n$$
, and $\left(\left\lfloor \frac{L}{2\epsilon} \right\rfloor\right)^n$,

coincide up to an absolute constant multiplicative factor if $\epsilon \leq O(\frac{L}{n})$.

Proof of Excercise 3: bla.bla.. bla bla. bla.