1 Overview

This project demonstrates the use of deep Q-Networks for reinforcement learning. Reinforcement learning is a branch of Machine learning where an agent is trained to correctly behave in a particular environment. The Agent interacts with the environment by choosing some action a. In response to the action the environment returns a new environment state s and a reward r. The goal of the agent is to maximize the cumulative reward.

In this particular project the agent uses Q-Networks to be able to easily deal with a big set of possible states S. Q-Network's are deep neural networks that serve as a nonlinear function approximator and are trying to find the best action value function. This means the Q-Network tries to estimate the expected sum of future rewards (discounted by $S'\gamma$) for agiven state action pair.

Due to the unstable nature of nonlinear functions there are multiple additions of the Deep Q-learning Algorithm to increase the stability. This project implements the following two:

Replay Buffer: Use a buffer to store N most recent Experiences (S, A, R, S') tuples. Sample n random elements from the buffer at xth every time step and learn from them.

Double DQN: Use two neural networks to select the best action in order to prevent the algorithm from propagating incidental high rewards received by chance.

2 Results

3 Ideas for future improvements