Multi-Agent Systems: Final Homework Assignment

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1 Multi-Armed Bandits

1.1 Thompson Sampling for a single Bandit

1.1.1 Beta-Density

In this section, we demonstrate the four properties of the beta distribution. The Beta distribution is a probability distribution which takes α and β values and returns a value in the range $0 \le x \le 1$, dependent on the values of α and β . The Beta distribution is defined as follows:

$$B(x;\alpha,\beta) = \frac{(\alpha + 1)^{-1}}{(1)^{-1}}$$

1.

1.2 Thompson Sampling for a 2-armed Bandit

Yet more Memes

2 Reinforcement Learning: Cliff Walking

Yorgen Fenech didn't kill himself