



[Unit 5 Reinforcement Learning.\(2](#)  
[Course](#) > [weeks\)](#)

[Lecture 18. Reinforcement Learning](#)  
> [2](#) >

2. Estimating Inputs for RL algorithm

**Audit Access Expires May 11, 2020**

You lose all access to this course, including your progress, on May 11, 2020.

## 2. Estimating Inputs for RL algorithm

### Estimating Inputs for RL algorithm



#### Video

[Download video file](#)

#### Transcripts

[Download SubRip \(.srt\) file](#)

[Download Text \(.txt\) file](#)

## MDP Specifications in the Real World

1 point possible (graded)

We would need to provide the following tuple  $\langle S, A, T, R \rangle$  for our RL algorithms in an MDP setting.

However, in the real world, not all of these might be directly available.

From the options below select, which one(s) would not be readily available in most real-world scenarios.

☐ S: State Space

☐ A: Action Space

☐ T: Transition Probabilities ✓

☐ R: Reward Structure ✓

### Solution:

We would need to have some idea of the state space for our problem before we could even define  $A, T$  or  $R$ .

Since, the goal of Reinforcement Learning is to train an intelligent agent that can perform interesting tasks, it is possible to identify the set of actions that this agent is allowed to take.

$T, R$  might not be so readily available in the non-deterministic noisy real world.

Submit

You have used 0 of 2 attempts

**i** Answers are displayed within the problem

## Estimating Transition Probabilities and Rewards

1 point possible (graded)

What might be some issue(s) with trying to estimate  $\hat{T}$ ,  $\hat{R}$  in the following manner?

$$\hat{T} = \frac{\text{count}(s, a, s')}{\sum_{s'} \text{count}(s, a, s')}$$

$$\hat{R} = \frac{\sum_{t=1}^{\text{count}(s, a, s')} R_t(s, a, s')}{\text{count}(s, a, s')}$$

Select one or more options from below that are correct:

☐ All states are guaranteed to be visited while collecting these statistics

☒ Certain states might not be visited at all while collecting the statistics for  $\hat{T}$ ,  $\hat{R}$  ✓

☒ Certain states might be visited much less often than others leading to very noisy estimates of  $\hat{T}$ ,  $\hat{R}$  ✓

☐ There are no issues with estimating  $\hat{T}$ ,  $\hat{R}$  in the above manner

### Solution:

Statistics for  $\hat{T}$ ,  $\hat{R}$  for a given state cannot be collected unless the agent visits this state during the estimation process. For tasks with a large state space it is possible that the agent only circles around a subset of the state space leaving the rest unexplored.

For the estimates,  $\hat{T}$ ,  $\hat{R}$  to be reliable, we would need to collect multiple samples of them for each state. If the state space is large, then during the exploration phase, some states would be significantly less explored than others resulting in very noisy estimates for these states.

Submit

You have used 0 of 2 attempts

**i** Answers are displayed within the problem

## Model Free vs Model Based Approaches

1 point possible (graded)

Say we want to estimate the expectation of a function  $f(x)$ .

$$\mathbb{E}[f(x)] = \sum_x p(x) \cdot f(x)$$

We have access  $K$  samples in order to compute our estimation. Select one or more statement(s) from the options below that are correct about model free or model based approaches

☐ Model Free Approach first tries to estimates the probability distribution before estimating the expectation

☒ Model Based Approach first tries to estimates the probability distribution before estimating the expectation ✓

☐ Model Based Approach estimate would be given by  $\frac{\sum_{i=1}^K f(X_i)}{K}$

☒ Model Free Approach estimate would be given by  $\frac{\sum_{i=1}^K f(X_i)}{K}$  ✓

### Solution:

- Model Based Approach works by sampling  $K$  points from the distribution  $P(x)$

and estimating,

$$\hat{p}(X) = \text{count}(x) / K$$

before estimating the expectation of  $f(X)$  as follows:

$$E[f(X)] \approx \sum p(\hat{x}) f(x)$$

- Model Free Approach would sample  $K$  points from  $P(X)$  and directly estimate the expectation of  $f(X)$  as follows:

$$E[f(X)] \approx \frac{\sum_{i=1}^K f(X_i)}{K}$$

Submit

You have used 0 of 1 attempt

**i** Answers are displayed within the problem

## Discussion

Hide Discussion

**Topic:** Unit 5 Reinforcement Learning (2 weeks) :Lecture 18.  
Reinforcement Learning 2 / 2. Estimating Inputs for RL algorithm

Add a Post

Show all posts

by recent activity



Q3 - Not a trick question

1

Had thought that maybe the last two options for this question were a bit of a trick since - as ...

☒ Noisy or biased? Q2 Estimating Transition Probabilities and Rewards

3

In the second question there is an entry stating "Certain states might be visited much less oft...

© All Rights Reserved