

## 1. What is Reinforcement Learning?

It is the concept of generalized decision making. Given an environment and a set of actions, in which each action generates a reward. The Reinforcement Learning agent takes in the observation of the environment and takes a set of actions which maximizes the reward. This is the concept of RL on a high level.

## 2. Keywords or Jargon of Reinforcement learning

- Markov Decision Process- This is a mathematical concept or the objective which needs to be solved by the Reinforcement Learning algorithm. In this it is assumed that the whole environment is observable which is not true in practical scenarios. The sub concepts of MDP are as follows
  - States- the description of the environment in which the agent is present.
  - Model- the agent rules is defined by the model which basically states that, which action the agent needs to take given the state and will give the maximum reward.
  - Actions- set of steps which the agent can take given a state.
    - Deterministic actions can be there in which all the actions are distinct in nature
    - Stochastic actions can be there in which there is a degree of uncertainty which means a probability distribution over the range of actions is present.
  - Reward- the scalar value which the agent receives after taking an action.
- Policy- Transition function which maps the set of states to actions.
- POMDP(Partially observable MDP)- Same as MDP but more related to practical world as it considers that the model cannot observe the dynamics of the environment fully.

## 3. Ways to solve MDP

- Model-Based RL- In this the dynamics of the environment is used to determine the set of actions which need to be taken. This is not possible in a real environment. Normal planning algorithms are used for this task.
- Model-Free RL- These are not based on dynamics of the environment, rather a set of equations and notations are introduced which are optimized to solve the MDP.
  - Policy Optimization- Determining the ideal policy or the state action pairs. It requires a lot of history to converge. Eg- Policy gradients(on-policy)
  - Dynamic Programming- Evaluating the quality of actions in real time. This requires less history as compared to above methods. Eg- Value iteration(off-policy), Policy iteration(on-policy).

#### **4. Value Iteration**

This is a Model free based RL technique which is used to solve the MDP. This basically means that determining the best set of actions which gives the maximum reward.

#### **5. Policy Iteration**

This is also a Model Free based RL technique which is used to solve the MDP. Here the policy based parameters are used to determine the final policy and the state action pairs. The major drawback of this is a lot of samples are needed to converge on the policy.

#### **6. Solving both policy and value**

Both use the bellman equation to solve the MDP. The algorithms which are used to solve the bellman equation are as follows-

1. Temporal difference learning- This optimizes the error and tries to minimize it.
2. Monte Carlo Search tree- Uses bootstrapping and gradients to come up with the ideal values. They are useful in high dimension spaces.

#### **7. Why does Bellman Equation Converges-**

This is because it supports contraction mapping. Anything which supports this always converges to an optimal value or policy.

#### **8. Finite horizon vs infinite horizon**

Finite horizon means the end is deterministic while infinite horizon means the end is not deterministic. Therefore in that case a discount factor is introduced to make the non-deterministic as deterministic. This discount factor is between 0 to 1 which means that immediate reward is given more importance than the late rewards. This is the meaning of the discount factor introduced in the solving of the bellman equation.

### **Algorithms**

1. Monte Carlo Based Vanilla Policy Gradient

This is an on-policy based algorithm which basically means that the updates are directly done on the policy rather than on the basis of any value functions. In this algorithm derivative of the policy gradient is done and gradient descent type algorithm is used to converge the gradients. The updates and the details of the algorithm has been stated in this

link-<https://www.freecodecamp.org/news/an-introduction-to-policy-gradients-with-cartpole-and-doom-495b5ef2207f/>

More Maths based details are stated in this

link-[https://spinningup.openai.com/en/latest/spinningup/rl\\_intro3.html](https://spinningup.openai.com/en/latest/spinningup/rl_intro3.html)

Observations after implementing Monte Carlo Based Vanilla Policy Gradient-

1. Policy gradients are very uncertain and have high variance.
2. They take long time to learn
3. The Neural network is the one which determines the policy