

Course Code	CSE5xx/ECE5xx		
Course Name	Reinforcement Learning		
Credits	4		
Course Offered to	UG/PG		
Course Description	The course will introduce reinforcement learning as an approximate dynamic programming problem. We will consider exact versions of value and policy iteration, followed by approximations based on gradient methods, temporal difference based methods, and last but not least, simulation based methods like Q-learning.		
Pre-requisites			
Pre-requisite (Mandatory)	Pre-requisite (Desirable)	Pre-requisite(other)	
MTH201 Probability & Statistics			
*Please insert more rows if required			
Post Conditions			
CO1	CO2	CO3	CO4
Students will be able to implement and analyze exact dynamic programming (value and policy iteration) algorithms	Students will be able to describe and implement approximations in value and policy space	Students will be able to describe and implement algorithms for model-free situations	Students will be able to execute projects using commonly available RL libraries
Weekly Lecture Plan			
Week Number	Lecture Topic	COs Met	Assignment/Labs/Tutorial
1	Mathematical review		Assignment
2	The problem of sequential decision making under uncertainty, Bellman's optimality condition and the dynamic programming algorithm	C01	Back of the book problems
3,4	Theory of discounted problems: Bounded costs per stage, multi-armed bandit and scheduling, continuous time problems, contraction mappings and monotonicity	C01	Back of the book problems
5,6	Computational methods: Markov Decision Processes, Value and Policy Iteration, Optimistic PI, Limited look ahead, Asynchronous algorithms	C01	Coding assignment and problems
7,8,9	Simulation based cost approximation, gradient methods, projected equation methods, aggregation methods	C02,C04	Coding assignment and problems
10,11	Q-learning, Actor Critic methods	C02, C03, C04	Coding assignment and problems
12,13	Introduction to Deep reinforcement learning and Inverse Reinforcement Learning	C04	
*Please insert more rows if required			
Weekly Lab Plan			
Week Number	Laboratory Exercise	COs Met	Platform (Hardware/Software)
Course does not have a lab component			
*Please insert more rows if required			
Assessment Plan			
Type of Evaluation	% Contribution in Grade		
Quiz	25		
Mid-sem	25		
Project	25		
End-sem	25		
*Please insert more row for other type of Evaluation			
Resource Material			
Type	Title		
Textbook	Dynamic Programming and Optimal Control Vol 2 on Approximate Dynamic Programming by Dimitri P. Bertsekas		
Textbook	Reinforcement Learning: An introduction by Sutton and Barto		