

CAP 6929 Homework 2

Due: Feb-25 (Friday), 2022 (11:59PM)

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1. Please read the lecture notes and fill in the definitions for the following terms:

- (a) $p(s',r|s,a) = \Pr (S_{t+1}=s', R_{t+1}=r | S_t=s, A_t=a)$ transition probabilities distribution models MDP
- (b) $R(s,a) = \mathbb{E}[r_t | s_t = s, a_t = a, s_{t+1} = s_0]$ reward function mapping state and action learning policy eligibility trace for state action pair
- (c) $\pi(s,a) = \Pr\{A_t = a | S_t = s, \theta_t = \theta\}$ mapping from states to action probabilities for optimal policy.
- (d) $\pi^* = \operatorname{argmax}_{\pi} \max$ optimum policy
- (e) $V(s)$ = optimal value function value of a state
- (f) $Q(s,a)$ = Q-learning model = $r(s,a) + \gamma \max_a Q(s',a)$

$$Q(s, a) = \mathbf{E} \left[\sum_{n=0}^N \gamma^n r_n \right]$$

2. Multiple choices for the following problems

A) Decide which learning type the following tasks belong to. Choose from the options supervised, unsupervised, or reinforcement learning?

- 1. Training a program to play tic tac toe = *reinforcement learning model-based*
- 2. Finding patterns in marketing data = *supervised*
- 3. Analyzing the sentiment of a sentence = *unsupervised deep learning*
- 4. Determining the credit worthiness of bank customers = *supervised*
- 5. Have a robot balance = *reinforcement learning model-free*
- 6. Analyze how a sequence of treatments affects a patient's health = *This one could use either supervised classification with unsupervised deep learning or ensembles classification.*
- 7. Predict tomorrow's weather = *classification prediction through regression or time series analysis but you can also use Deep Learning Weather Prediction models which use CNN with semi-label data sets.*
- 8. Determine number of species in various animal data = *for this we can use supervised classification and unsupervised clustering*

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B) Which approach of reinforcement learning model based or model free would you choose for the following games and explain the reasons for your choice?

1. **Tic-tac-toe** = We will implement grid world game by iteratively updating Q value function, which is the estimating value of (state, action) pair. We would define a model so therefore use model-based.
2. **Chess** = Is more complex and would need a model-free free Q-learning implementation so the state and actions implement a policy. I would use Deep Reinforcement Learning to optimize decision making through previously defined strategies models.