Chapter 9

Exercise 9.1:

The general form of tabular updates is:

$$v_{\pi}(S_t) = v_{\pi}(S_t) + \alpha[G - v_{\pi}(S_t)]$$

Where G is the corresponding return.

The update for linear function approximation is:

$$w_t = w_t + \alpha [G - w_t^T x(S_t)] x(S_t)$$

Let w_t be a vector of N elements. Where N is the number of states.

$$w_t = [v_{\pi}(0), v_{\pi}(1), v_{\pi}(2)...., v_{\pi}(N-1)]^T$$

And $x_t(S_t) = [0, 0, 0,1, 0, 0, 0]^T$ such that there are S_t number of zeros before the one.

The update for linear approximation is now the same as the update for tabular methods. Only the value of S_t will change at time step t.

Exercise 9.2:

$$x_i(s) = \prod_{j=1}^k s_j^{c_{i,j}}$$
 where $c_{i,j}$ can take any value from 0 to n.

For each $c_{i,j}$ we have n+1 choices

For j = 1, $s_1^{c_{i,1}}$ can have n + 1 different values.

For j = 2, $s_2^{c_{i,2}}$ can have n + 1 different values.

For j = k, $s_k^{c_{i,k}}$ can have n + 1 different values.

Therefore

$$\prod_{j=1}^{k} s_j^{c_{i,j}} \text{ can have } \prod_{j=1}^{k} (n+1) \text{ different values. Which is simply } (n+1)^k$$

Exercise 9.3:

$$x(s) = (1, s_1, s_2, s_1s_2, s_1^2, s_2^2, s_1s_2^2, s_1^2s_2, s_1^2s_2^2)^T$$

$$k = 2$$

n = 2 Since highest power is 2

$$i = 1 to 9$$

$$j = 1 \ to \ 2$$

$$c_{i,j} = [0, 0]$$

- [1, 0]
- [0, 1]
- [1, 1]
- [2, 0]
- [0, 2]
- [1, 2]
- [2, 1]
- [2, 2]

Exercise 9.4:

Since we want generalization across a dimension, any tiling which gives a larger area to the other dimension will be good. For example a rectangular tiling with the shorter side along the important dimension.

Exercise 9.5:

$$\alpha = (\tau * E[x^T x])^{-1}$$

 $\tau = 10$ according to the exercise.