

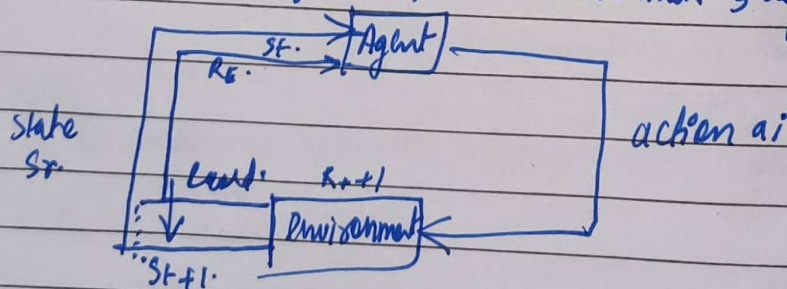
• Deep Reinforcement learning

- combination of RL & DL
 - Type of ML algo-learns to solve a multi-level problem by trial & error
 - machine trained on real life scenarios to make sequence of decisions
 - Receives rewards or penalties for action it performs
 - Goal to max. to be total reward
 - Deep RL \rightarrow multiple layers of ANN \rightarrow present in architecture to represent
 - DRL \rightarrow solve wide range of complex decision making tasks.
- components \rightarrow 1) Agent 2) environment 3) state 4) Action
 5) Reward 6) value Estn - estimates long term reward
 7) Policy optimization - goal of agent is to find policy

Challenges \rightarrow 1) Tradeoff b/w exploration & exploitation
 Applⁿ \rightarrow Robotics, Game playing, Autonomous Vehicle -
 • sample efficiency • high dimensional state • Partial Observability
 • safety & ethics • Scalability & Comput Complexity

* Markov Decision Process.

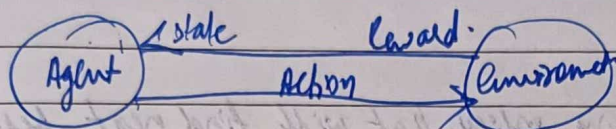
- mathematical framework used in to model sequential decision making problems
- provide a formal ways to represent environment & define interaction.



- used to formalize reinforcement learning problems.
- dynamic can be modelled \rightarrow Markov Process.
- state \rightarrow represents config / situation agent during decision making
- Actions \rightarrow decisions or devices agent can be taken at each state
- Reward funⁿ \rightarrow total cumulative rewards
- Transⁿ Model \rightarrow probabilities of transⁿ from one state to another
- Discount factor \rightarrow preference to present reward.

- Challenges of RL -
- 1) Reward/Credit Assignment
 - 2) RL problems
 - 3) Exploration, Exploitation Tradeoff

RL framework



eg → self driving car,
Robot locⁿ.

Dynamic Programming -

- Is an optimization method for seq. problems.
- DP algo are able to solve complex planning problems.
 - achieved with two principles -
 - a) Breaking down problems into subproblems
 - a) Caching & reusing optimal solⁿ to subproblems to find overall optimal solⁿ.
 - Two strategies → 1) Policy Iteration 2) Value Iteration

compute both optimal rate for n & optimal policy.

policy iteration has 2 steps

1) Policy evaluation

2) Policy improvement

a) Initialize policy arbitrarily.

b) Repeat until convergence

policy evaluation

→ evaluate $v(s)$ for
current policy by solving.

compute optimal values first for π .

• Initialize arbitrary value function &
then repeatedly updates until it
converges to optimal value.

a) Initialize value for states arbitrarily.

b) Repeat until convergence

• Bellman optimality eqn.

$$v(s) = \max_a [R(s,a) + \gamma \sum_{s'} P(s'|s,a) v(s')]$$

• policy improvement -

→ update policy by selecting actions
that maintain max. cumulative

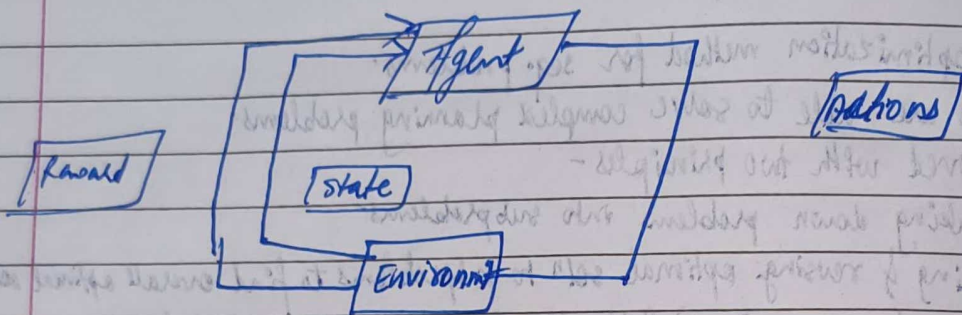
reward systematic way to

find best strategy for

max. cumulative

* Q-Learning -

- reinforcement learning policy that will find next best action, given a current state.
- chooses this action at random & aims to max the reward.

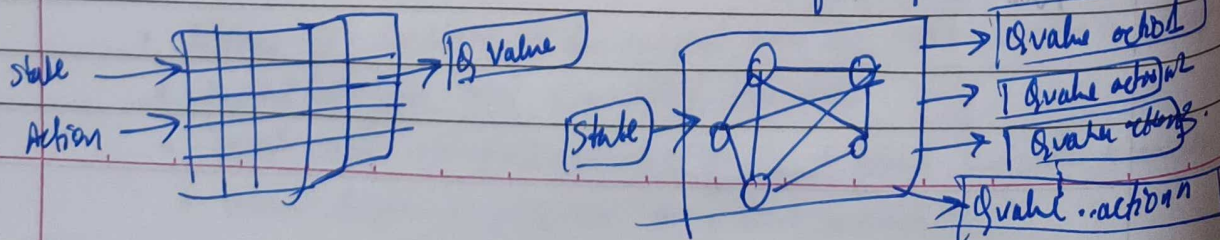


Far \rightarrow • long term outcomes which are exceedingly challenging to accomplish, are best achieved with strategy.

- fix mistakes during training.
- can produce ideal model to address a certain issue.
- iteratively values-updates
- model free & handle environments with rewards.
- uses Bellman eqⁿ to updates Q-values toward optimal policy.

* Deep Q-Network (DQN) -

- only practical for very small environment & quickly less its feasibility when no. of states & actions into increase.
- solving problem Deep Q-Network comes in feature.
- solⁿ for above problem comes from relaxation values in matrix only have active in parallel.
- basic working step for Deep Q-learning is initial state is fed into neural network & returns a-value of all possible actions as output.



- Deep Q network is variant of Q-learning that uses a DNN to predict Q-function rather than simple tables of values.

- Deep Q learning has been applied to wide range of problems, including game playing, robotics & autonomous vehicles.

* Deep Q recurrent network -

- extension of Deep Q Network incorporate RNN into architecture.
- DQN uses feedforward NN to approximate Q-values.

2 component - • RNN - typically LSTM or GRU.

• DQN - approx. Q values by among RNNs hidden state as additional input.

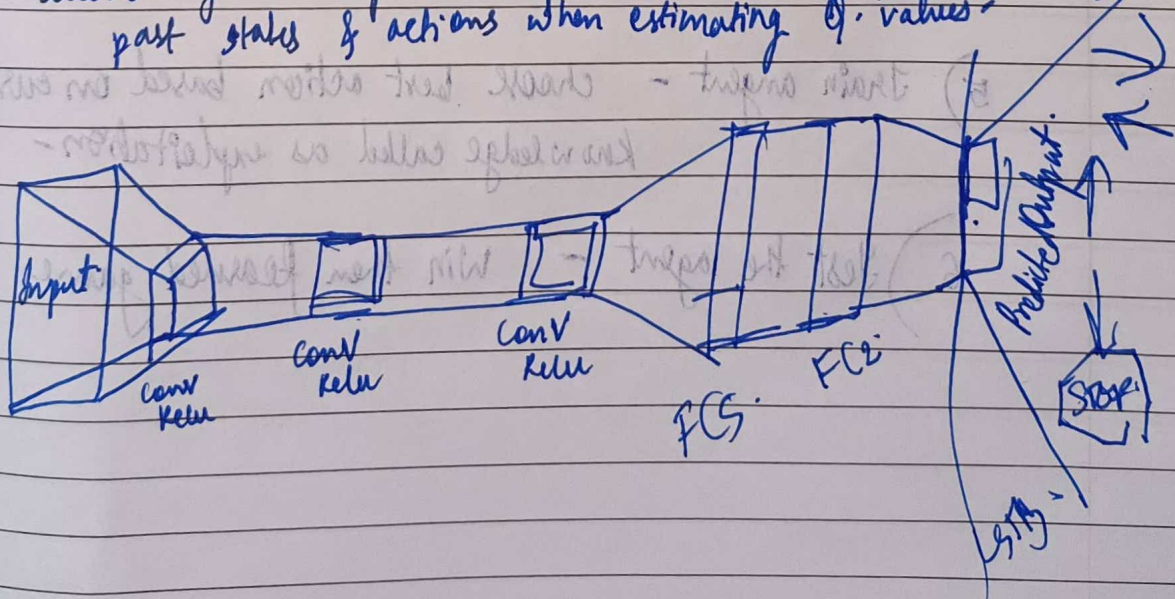
→ similarly uses experience replay.

- implemented using RNN.

- Handle sequential data & provide better performance in tasks.

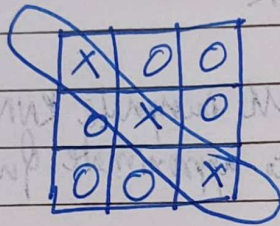
- DQN with RNNs input to neural network's sequence of game states. NN output is sequence of Q-values, one for each state pair.

- allows agent to capture temporal dependencies & make use of past states & actions when estimating Q-values.



* Reinforcement Learning for Tic-Tac-Toe Game.

- simple game with a small state spaces, making an ideal environment for learning.
- In this game, two players take turns placing either an X or an O on a 3x3 grid.
- goal is to place three of same symbol in a row, column or diagonal.



1) Define state space - config of board $(-3^8) = 19683$
1400 unique

2) Define action space - all possible moves (9 moves n possible)

3) Define Reward funcⁿ - +1 \rightarrow win, -1 \rightarrow loss, 0 \rightarrow other

4) Define learning algo - Bellman eqⁿ.

$$Q(s,a) = Q(s,a) + \alpha * (\text{reward} + \gamma * \max_{a'} [Q(s',a') - Q(s,a)])$$

5) Train agent - choose best action based on current knowledge called as exploitation -

6) Test the agent - Win then learned game.