

Reinforcement Learning

Todd Sierens^{1,2}

¹Perimeter Institute for Theoretical Physics

²University of Waterloo

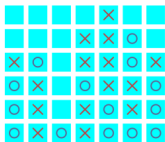
May 5, 2016

Outline

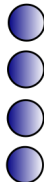
- 1 Neural Networks
 - Simple Perceptron
 - Multilayer Perceptron
 - Convolutional Neural Network
- 2 Machine Learning
- 3 Neural Networks
 - Simple Perceptron
 - Multilayer Perceptron
 - Convolutional Neural Network
- 4 Temporal Difference Learning
- 5 results
- 6 The End

Neural Network

Input



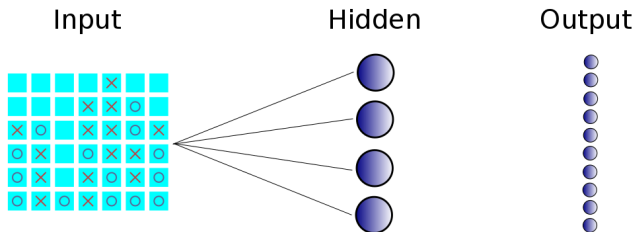
Hidden



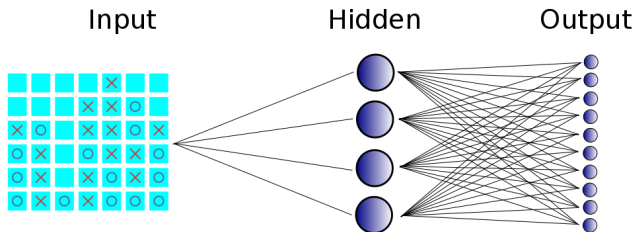
Output



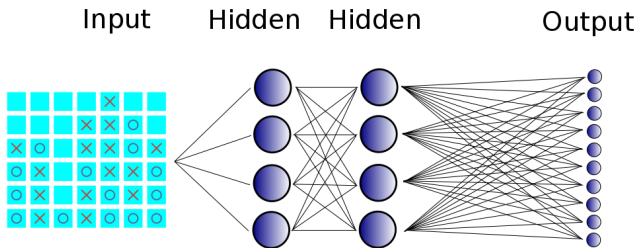
Neural Network



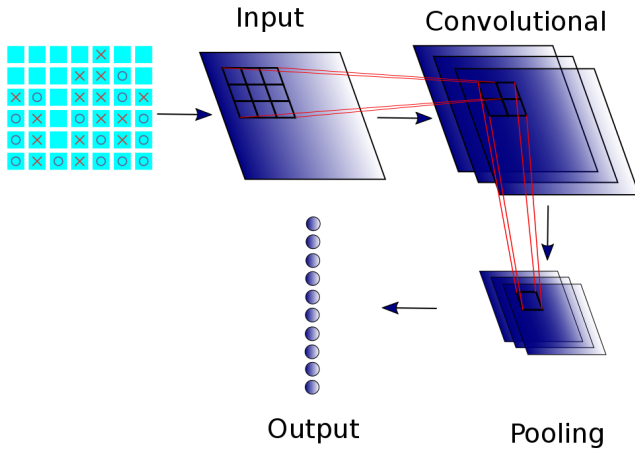
Neural Network



Multilayer Perceptron



Convolutional Neural Network



Supervised Learning vs Reinforcement Learning

- Supervised Learning

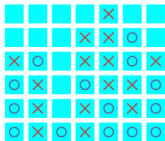
- Have access to a large set of data with known desired results
- Adjust model parameters to minimize an objective function

- Reinforcement Learning

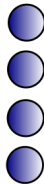
- Have access to an environment that can be modeled
- Typically a reward function is used as a signal for how to adjust model parameters
- Board games present a natural environment that is easily modeled and can provide a reward whenever a game finishes.



Input

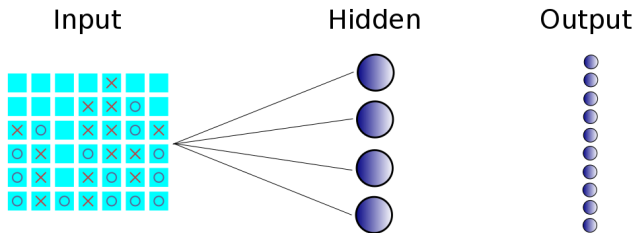


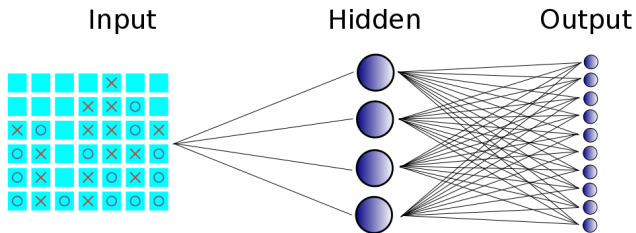
Hidden



Output







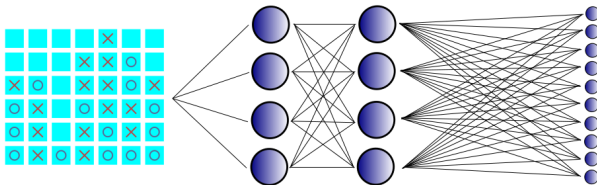


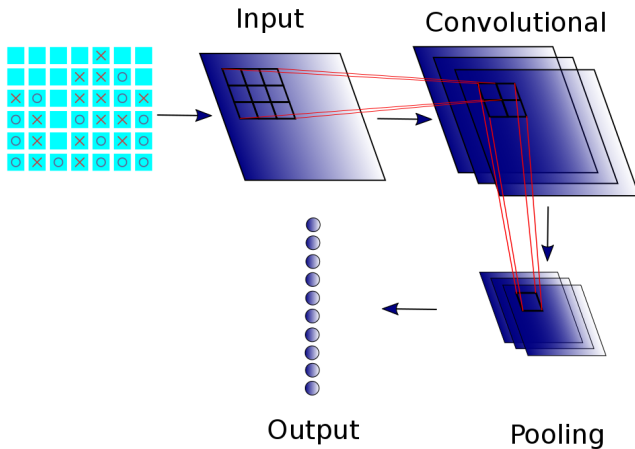
Input

Hidden

Hidden

Output

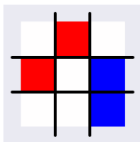




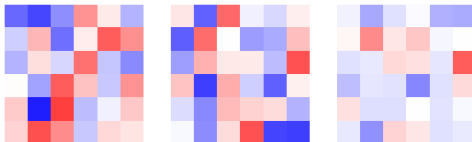
Value Network

- A value network is a neural network that evaluates an environment and determines a value to associate to it
- In the case of board games, a value network can be used to determine the probability of winning from any given position
- Here is an example of a multi-layered neural network in action
- The network takes a Tic Tac Toe board as input, and through a succession of node activations the network outputs a prediction on who will win, in this case: the red player

Tic Tac Toe Position



Network Node Activations



Predicted Winner





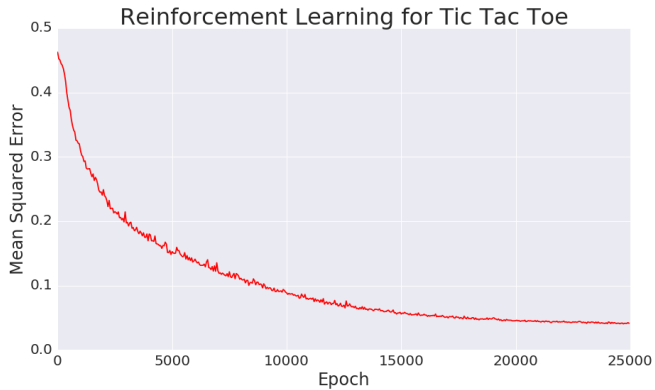
■ TD(λ) Equation

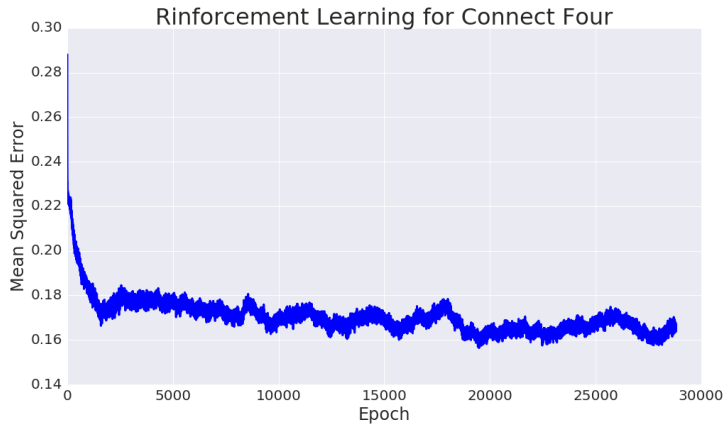
$$T_n = (1 - \lambda) V_n + \lambda r$$

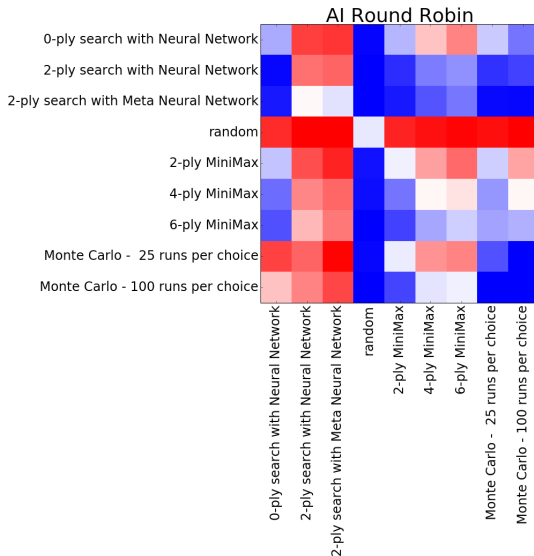


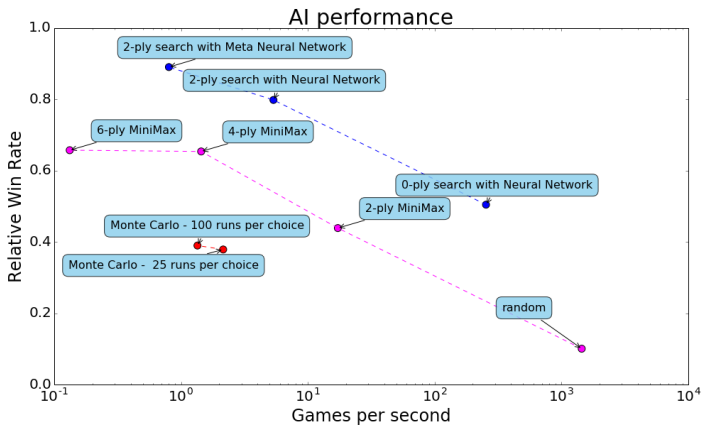
■ TD(λ) Equation

$$T_n = \sum_{n=0}^{N_0} (1 - \lambda) \lambda^n V_n + \lambda^{N_0} r$$











The End

The End