RL exercise 08

Mengnan Wang June 20, 2017

1 Policy gradient method

1.1 Vanilla policy gradient

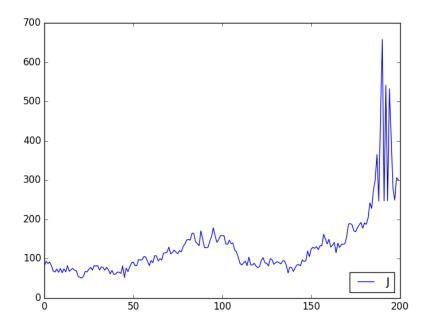


Figure 1: Vanilla policy gradient with fixed step size alpha=0.5

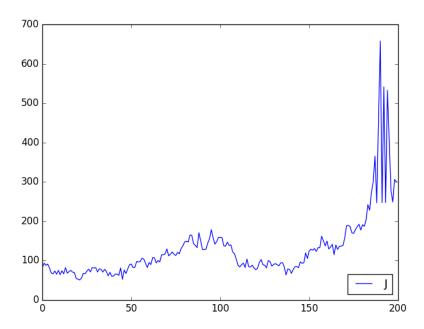


Figure 2: Vanilla policy gradient with existential decay step size $alpha=10\exp_{-t}$

1.2 REINFORCE

1.3 G(PO)MDP

2 Learning from demonstrations

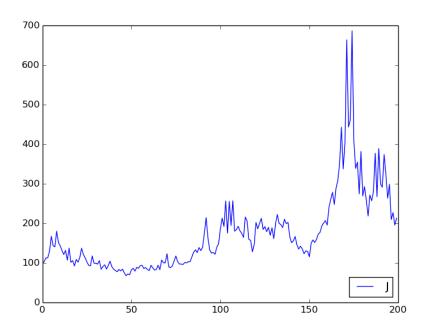


Figure 3: Vanilla policy gradient with Rprop alpha=0.5

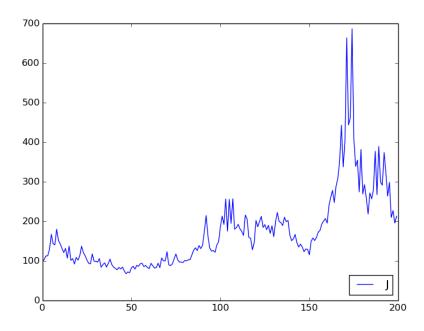


Figure 4: REINFORCE with Rprop $alpha=0.5\,$

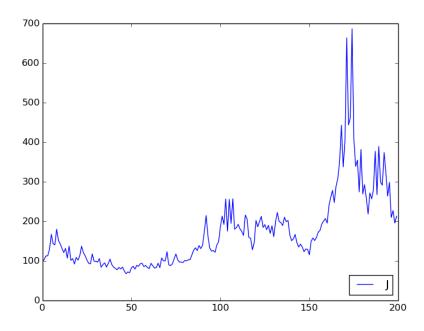


Figure 5: REINFORCE with Rprop $alpha=0.5\,$

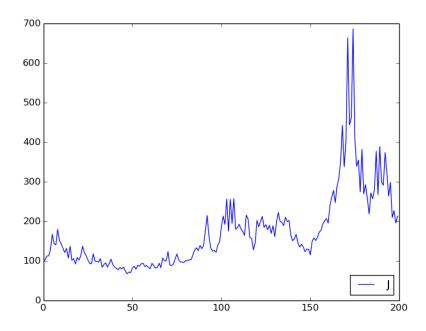


Figure 6: REINFORCE with Rprop $alpha=0.5\,$

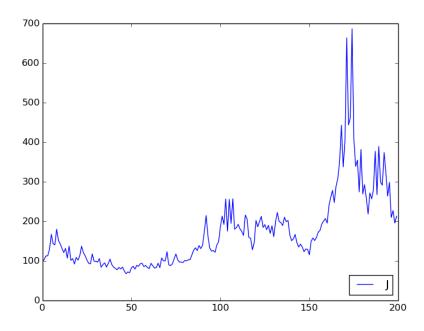


Figure 7: REINFORCE with Rprop $alpha=0.5\,$

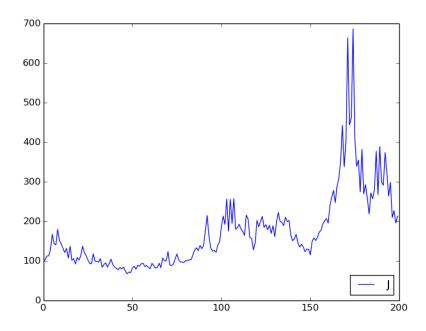


Figure 8: REINFORCE with Rprop $alpha=0.5\,$

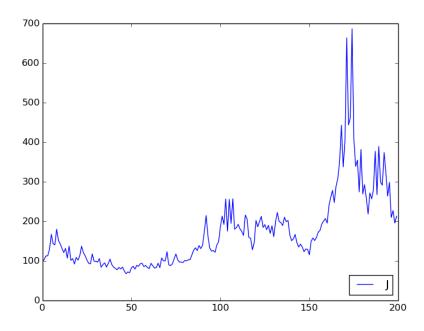


Figure 9: REINFORCE with Rprop $alpha=0.5\,$

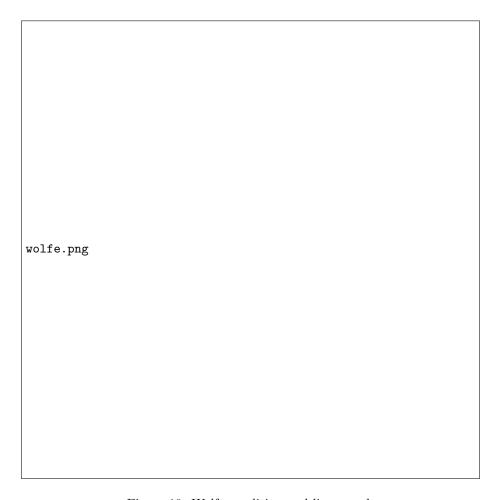


Figure 10: Wolfe condition and line search



Figure 11: Decreasing step-size $\alpha_t = \frac{10}{t}$



Figure 12: Combined step-size