SYS 6582: Reinforcement Learning

Spring 2018

Homework 4

Handed Out: March 26, 2018 Due: April 9, 2018

- 1. Implement the Monte Carlo ES (Exploring Starts) algorithm (see p.81 in textbook). Complete *MCES.py*. Run *blackjack_control.py* to test your code on the blackjack example (see Example 5.3). Your results should be similar to Figure 5.2 (the error rate should be around 5% for 100,000 episodes). Submit *MCES.py* and the two figures you generated on collab. (20 points)
- 2. Implement Sarsa. Complete sarsa.py. Then run windy.py to test your code on the windy gridworld example (Example 6.5). You should get a figure (episodes vs time steps) similar to Figure 6.3. To get the optimal route, you may need to run windy.py a few times. Append the optimal route as comments to sarsa.py. Submit sarsa.py and the figure you generated. (20 points)
- 3. (based on Exercise 6.9) Re-solve the windy gridworld task with 9 possible actions: left (action 0), up (1), right (2), down (3), up/left (4), up/right (5), down/right (6), down/left (7), stand(8). Specifically, complete windy9_setup.py. Run windy9.py. Append the optimal route (you may need to run the file several times) as comments to windy9_setup.py. Submit windy9_setup.py and the produced figure. (20 points)
- 4. Implement Sarsa(λ). Complete $sarsa_lambda.py$. Run $windy_sarsaLambda.py$ to test your code on the windy gridworld example. Does λ have any impact on the learning curve? Submit $sarsa_lambda.py$ and the figure you generated. (20 points)