CS 4700 Final Review

1. Policy iteration
   1. There are number of policies in an environment, where is the number of actions and is the number of states.

We know that the optimal policy converges here with and , so solve and , which gives us .

1. Q-Learning
   1. Then the update formula would be . Since , then the updated Q-value will **increase**.
   2. No, it will never be higher or lower, but equal to to cancel out with it because it converged already. This is only in the deterministic setting. In the stochastic setting, higher or lower than is still possible.
2. Multi-Armed Bandits
   1. You add that term to consider how much you’ve explored a machine. The less you’ve pulled a machine, the greater its is and the more optimistic you are about its reward. The more you’ve pulled it, the smaller its is and the closer it is to its actual average value.
   2. An optimistic upper bound on how much reward Machine returns. It is roughly our current estimate of plus one deviation
   3. So the numerator and thus the grows more slowly the more you pull the machines. Ok that is completely wrong. It’s because so guarantees a regret bound that grows logarithmic with , and that it allows our reward to be “one deviation” above the mean.
   4. WTF is the Gittins index. Because the Gittins index is difficult or impossible to calculate sometimes.