

Reinforcement Learning

Overview

U Kang Seoul National University



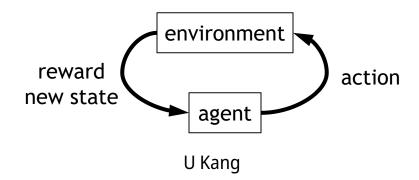
Outline

- **→ □** Motivation & Overview
 - □ Course Information



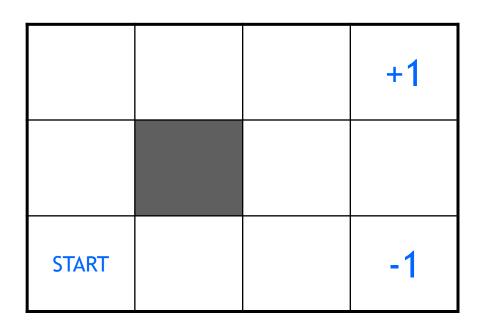
Reinforcement Learning

- Supervised learning
 - Classification, regression
- Unsupervised learning
 - Clustering
- Reinforcement learning
 - More general than supervised/unsupervised learning
 - Learn from interaction w/ environment to achieve a goal





Robot in a Room



actions: UP, DOWN, LEFT, RIGHT

- Reward +1 at [4,3], -1 at [4,1]
- Reward -0.04 for each step
- What's the strategy to achieve max reward?

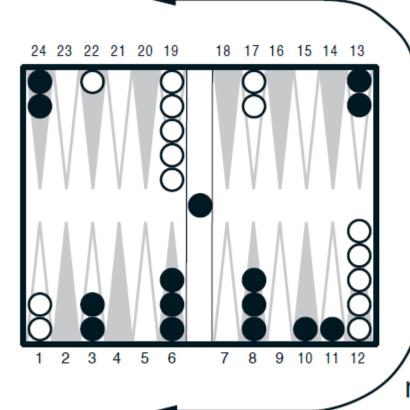


Other Examples

- Pole-balancing
- TD-Gammon
- Helicopter
- No teacher who would say "good" or "bad"
 - Is reward "20" good or bad?
 - Delayed rewards
- Explore the environment and learn from experience



Backgammon



white pieces move counterclockwise

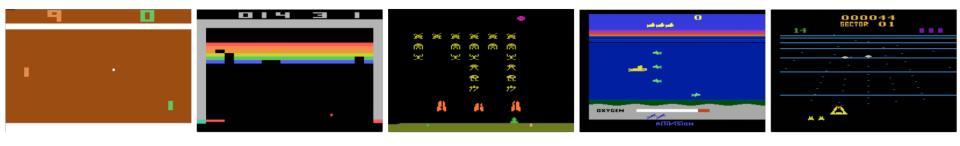
/ black pieces move clockwise

A backgammon position

Sutton and Barto, Reinforcement Learning, 2018

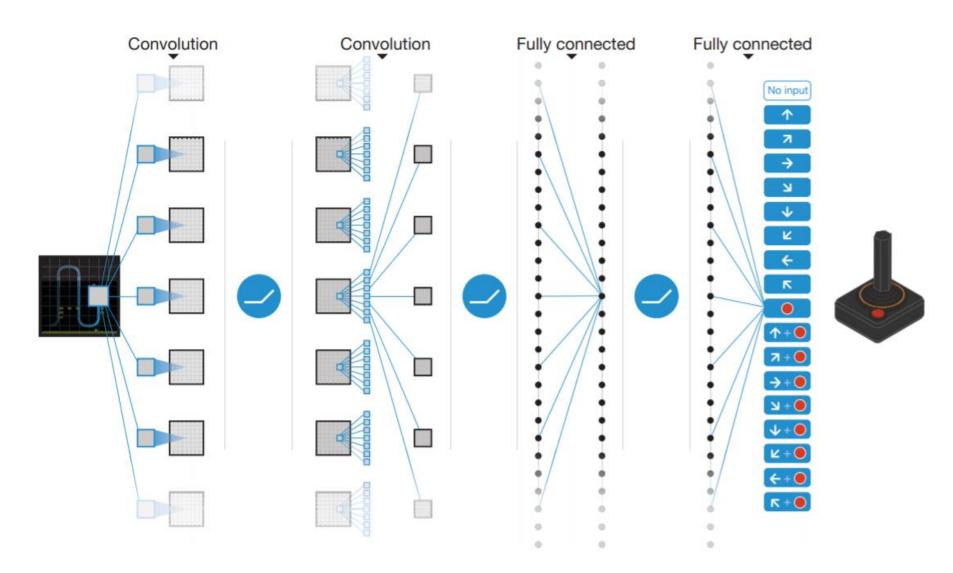


Atari 2600 Games





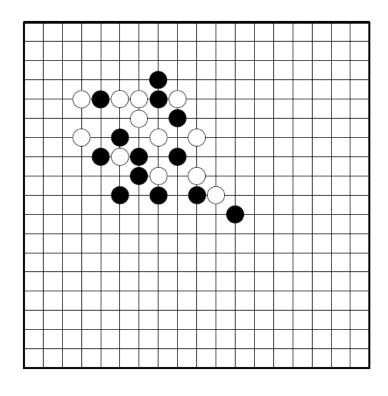
Human-level Video Game Play

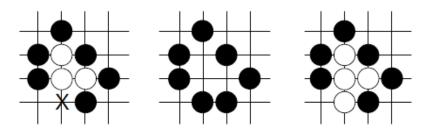




Mastering the Game of Go

Go game





Sutton and Barto, Reinforcement Learning, 2018



Topics in This Course

- Multi-armed Bandits
- Finite Markov Decision Process
- Dynamic Programming
- Monte Carlo Methods
- Temporal Difference Learning
- n-step Bootstrapping
- Planning and Learning with Tabular Methods
- On-policy Prediction with Approximation
- On-policy Control with Approximation
- Eligibility Traces
- Policy Gradient Methods
- Applications and Case Studies



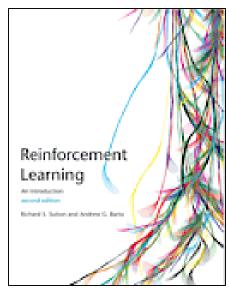
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Textbook

 Reinforcement Learning (Richard S. Sutton and Andrew G. Barto)



 Available at http://www.incompleteideas.net/book/the-book-2nd.html



Prerequisites

- Basic probability
 - Average, std. deviation, typical distributions, MLE, ...
- Machine Learning or Artificial Intelligence
 - Basic understandings of machine learning



Advice

- Read each chapter before class
 - It is ok to encounter something you don't understand.
 Just mark it, and later you will understand it when you come back.
- "Understand" intuitions of main ideas
 - Do not memorize without understanding
 - Improve your problem solving skills
- Enjoy this course, and study hard!





Questions?