ULiège Prof. Damien Ernst TA : Samy Aittahar INFO8003-1 Optimal decision making for complex problems 21st February 2018

Examination

Theoretical examination

1 QUESTIONS

- Describe the high-level main characteristics of the RL problem given in Assignment 1.
- Define, from the system dynamics *f* and the reward function *r*, the components of the "equivalent" MDP. Describe an algorithm to compute these components.
- Define the recurrence equation used to compute $J^{\mu}(x)$. Provide a bound on $||J^{\mu}(x) J^{\mu}_{N}(x)||_{\infty}$. Explain through words why this bound is important.
- Describe the Q-Learning algorithm. Under which conditions the sequence of \widehat{Q} -functions computed by Q-learning eventually converges?
- What is a contraction mapping? What is a fixed point of a mapping? What can be said about the set of fixed points of a contraction mapping ?
- Describe the three algorithmic models to compute a fixed point of a contraction mapping.
- Prove by using results related to contraction mappings that the Q-learning algorithm converges.
- Give the tabular version of an online Q-learning algorithm with experience replay.