Model-based reinforcement learning

 Basic idea: try to learn the model of the MDP (transition probabilities and rewards) and learn how to act (solve the MDP) simultaneously

Learning the model:

- Keep track of how many times state s' follows state s
 when you take action a and update the transition
 probability P(s' | s, a) according to the relative frequencies
- Keep track of the rewards R(s)

Learning how to act:

- Estimate the utilities U(s) using Bellman's equations
- Choose the action that maximizes expected future utility:

$$\pi^*(s) = \underset{a \in A(s)}{\operatorname{arg max}} \sum_{s'} P(s'|s, a) U(s')$$

Probability Packets On Concept Reinforcement

R Pring

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