

Contents

Preface to the Second Edition	xiii
Preface to the First Edition	xvii
Summary of Notation	xix
1 Introduction	1
1.1 Reinforcement Learning	1
1.2 Examples	4
1.3 Elements of Reinforcement Learning	6
1.4 Limitations and Scope	7
1.5 An Extended Example: Tic-Tac-Toe	8
1.6 Summary	13
1.7 Early History of Reinforcement Learning	13
I Tabular Solution Methods	23
2 Multi-armed Bandits	25
2.1 A k -armed Bandit Problem	25
2.2 Action-value Methods	27
2.3 The 10-armed Testbed	28
2.4 Incremental Implementation	30
2.5 Tracking a Nonstationary Problem	32
2.6 Optimistic Initial Values	34
2.7 Upper-Confidence-Bound Action Selection	35
2.8 Gradient Bandit Algorithms	37
2.9 Associative Search (Contextual Bandits)	41
2.10 Summary	42

3	Finite Markov Decision Processes	47
3.1	The Agent–Environment Interface	47
3.2	Goals and Rewards	53
3.3	Returns and Episodes	54
3.4	Unified Notation for Episodic and Continuing Tasks	57
3.5	Policies and Value Functions	58
3.6	Optimal Policies and Optimal Value Functions	62
3.7	Optimality and Approximation	67
3.8	Summary	68
4	Dynamic Programming	73
4.1	Policy Evaluation (Prediction)	74
4.2	Policy Improvement	76
4.3	Policy Iteration	80
4.4	Value Iteration	82
4.5	Asynchronous Dynamic Programming	85
4.6	Generalized Policy Iteration	86
4.7	Efficiency of Dynamic Programming	87
4.8	Summary	88
5	Monte Carlo Methods	91
5.1	Monte Carlo Prediction	92
5.2	Monte Carlo Estimation of Action Values	96
5.3	Monte Carlo Control	97
5.4	Monte Carlo Control without Exploring Starts	100
5.5	Off-policy Prediction via Importance Sampling	103
5.6	Incremental Implementation	109
5.7	Off-policy Monte Carlo Control	110
5.8	*Discounting-aware Importance Sampling	112
5.9	*Per-decision Importance Sampling	114
5.10	Summary	115
6	Temporal-Difference Learning	119
6.1	TD Prediction	119
6.2	Advantages of TD Prediction Methods	124
6.3	Optimality of TD(0)	126
6.4	Sarsa: On-policy TD Control	129
6.5	Q-learning: Off-policy TD Control	131
6.6	Expected Sarsa	133
6.7	Maximization Bias and Double Learning	134
6.8	Games, Afterstates, and Other Special Cases	136
6.9	Summary	138

7	<i>n</i>-step Bootstrapping	141
7.1	<i>n</i> -step TD Prediction	142
7.2	<i>n</i> -step Sarsa	145
7.3	<i>n</i> -step Off-policy Learning	148
7.4	*Per-decision Methods with Control Variates	150
7.5	Off-policy Learning Without Importance Sampling: The <i>n</i> -step Tree Backup Algorithm	152
7.6	*A Unifying Algorithm: <i>n</i> -step $Q(\sigma)$	154
7.7	Summary	157
8	Planning and Learning with Tabular Methods	159
8.1	Models and Planning	159
8.2	Dyna: Integrated Planning, Acting, and Learning	161
8.3	When the Model Is Wrong	166
8.4	Prioritized Sweeping	168
8.5	Expected vs. Sample Updates	172
8.6	Trajectory Sampling	174
8.7	Real-time Dynamic Programming	177
8.8	Planning at Decision Time	180
8.9	Heuristic Search	181
8.10	Rollout Algorithms	183
8.11	Monte Carlo Tree Search	185
8.12	Summary of the Chapter	188
8.13	Summary of Part I: Dimensions	189
II	Approximate Solution Methods	195
9	On-policy Prediction with Approximation	197
9.1	Value-function Approximation	198
9.2	The Prediction Objective ($\overline{VE}$)	199
9.3	Stochastic-gradient and Semi-gradient Methods	200
9.4	Linear Methods	204
9.5	Feature Construction for Linear Methods	210
9.5.1	Polynomials	210
9.5.2	Fourier Basis	211
9.5.3	Coarse Coding	215
9.5.4	Tile Coding	217
9.5.5	Radial Basis Functions	221
9.6	Selecting Step-Size Parameters Manually	222
9.7	Nonlinear Function Approximation: Artificial Neural Networks	223
9.8	Least-Squares TD	228

9.9	Memory-based Function Approximation	230
9.10	Kernel-based Function Approximation	232
9.11	Looking Deeper at On-policy Learning: Interest and Emphasis	234
9.12	Summary	236
10	On-policy Control with Approximation	243
10.1	Episodic Semi-gradient Control	243
10.2	Semi-gradient n -step Sarsa	247
10.3	Average Reward: A New Problem Setting for Continuing Tasks	249
10.4	Deprecating the Discounted Setting	253
10.5	Differential Semi-gradient n -step Sarsa	255
10.6	Summary	256
11	*Off-policy Methods with Approximation	257
11.1	Semi-gradient Methods	258
11.2	Examples of Off-policy Divergence	260
11.3	The Deadly Triad	264
11.4	Linear Value-function Geometry	266
11.5	Gradient Descent in the Bellman Error	269
11.6	The Bellman Error is Not Learnable	274
11.7	Gradient-TD Methods	278
11.8	Emphatic-TD Methods	281
11.9	Reducing Variance	283
11.10	Summary	284
12	Eligibility Traces	287
12.1	The λ -return	288
12.2	TD(λ)	292
12.3	n -step Truncated λ -return Methods	295
12.4	Redoing Updates: Online λ -return Algorithm	297
12.5	True Online TD(λ)	299
12.6	*Dutch Traces in Monte Carlo Learning	301
12.7	Sarsa(λ)	303
12.8	Variable λ and γ	307
12.9	Off-policy Traces with Control Variates	309
12.10	Watkins's Q(λ) to Tree-Backup(λ)	312
12.11	Stable Off-policy Methods with Traces	314
12.12	Implementation Issues	316
12.13	Conclusions	317

13 Policy Gradient Methods	321
13.1 Policy Approximation and its Advantages	322
13.2 The Policy Gradient Theorem	324
13.3 REINFORCE: Monte Carlo Policy Gradient	326
13.4 REINFORCE with Baseline	329
13.5 Actor–Critic Methods	331
13.6 Policy Gradient for Continuing Problems	333
13.7 Policy Parameterization for Continuous Actions	335
13.8 Summary	337
 III Looking Deeper	 339
14 Psychology	341
14.1 Prediction and Control	342
14.2 Classical Conditioning	343
14.2.1 Blocking and Higher-order Conditioning	345
14.2.2 The Rescorla–Wagner Model	346
14.2.3 The TD Model	349
14.2.4 TD Model Simulations	350
14.3 Instrumental Conditioning	357
14.4 Delayed Reinforcement	361
14.5 Cognitive Maps	363
14.6 Habitual and Goal-directed Behavior	364
14.7 Summary	368
 15 Neuroscience	 377
15.1 Neuroscience Basics	378
15.2 Reward Signals, Reinforcement Signals, Values, and Prediction Errors	380
15.3 The Reward Prediction Error Hypothesis	381
15.4 Dopamine	383
15.5 Experimental Support for the Reward Prediction Error Hypothesis	387
15.6 TD Error/Dopamine Correspondence	390
15.7 Neural Actor–Critic	395
15.8 Actor and Critic Learning Rules	398
15.9 Hedonistic Neurons	402
15.10 Collective Reinforcement Learning	404
15.11 Model-based Methods in the Brain	407
15.12 Addiction	409
15.13 Summary	410

16 Applications and Case Studies	421
16.1 TD-Gammon	421
16.2 Samuel's Checkers Player	426
16.3 Watson's Daily-Double Wagering	429
16.4 Optimizing Memory Control	432
16.5 Human-level Video Game Play	436
16.6 Mastering the Game of Go	441
16.6.1 AlphaGo	444
16.6.2 AlphaGo Zero	447
16.7 Personalized Web Services	450
16.8 Thermal Soaring	453
17 Frontiers	459
17.1 General Value Functions and Auxiliary Tasks	459
17.2 Temporal Abstraction via Options	461
17.3 Observations and State	464
17.4 Designing Reward Signals	469
17.5 Remaining Issues	472
17.6 Experimental Support for the Reward Prediction Error Hypothesis	475
References	481
Index	519