



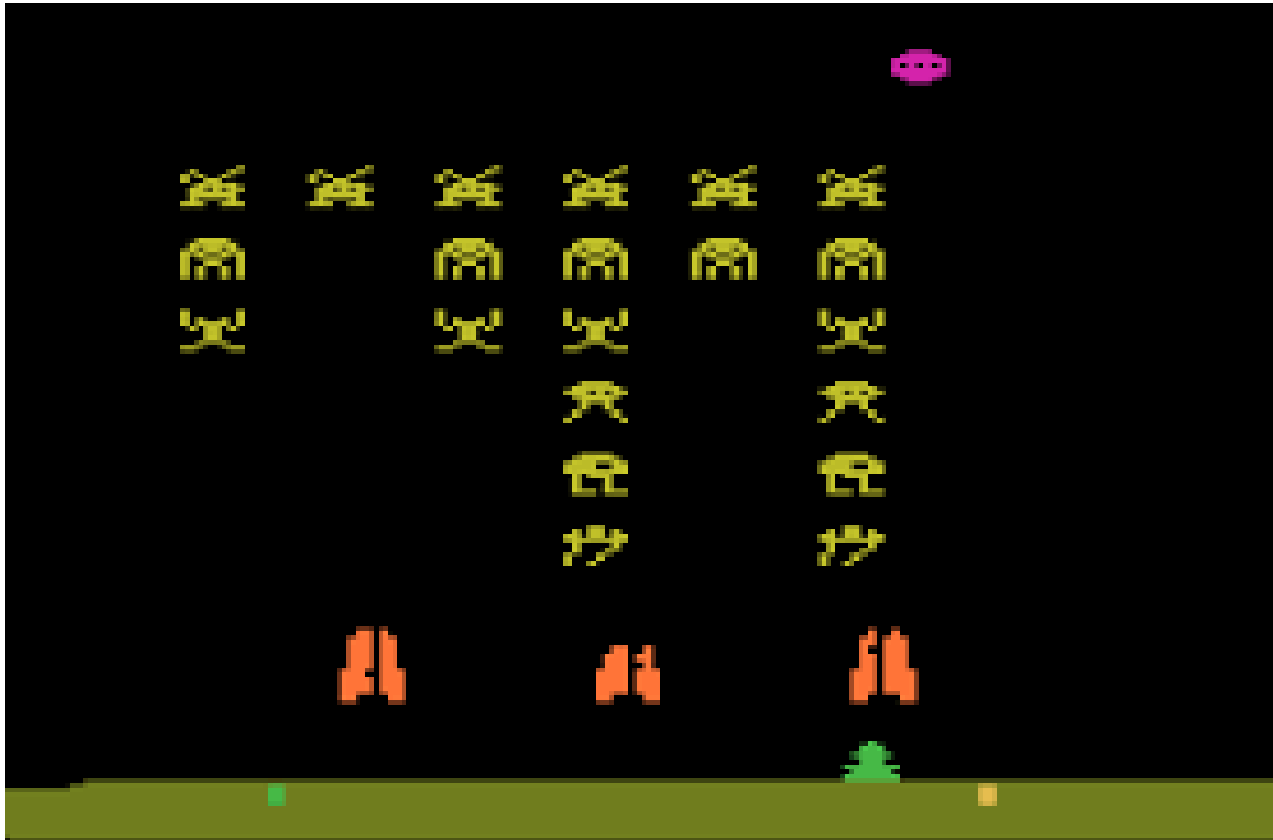
Aalto University
School of Electrical
Engineering

ELEC-E8125 Reinforcement learning

Course arrangements

Ville Kyrki

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Contents

- Overview of mathematical models and algorithms behind decision making in time-series systems.
- Optimal decisions in known worlds.
- Optimal decisions in unknown worlds.
- Optimal decisions in partially observable worlds.

Learning goals – What's the course about?

After completing the course, you can

- explain main concepts and approaches related to decision making and learning in stochastic time series systems;
- read scientific literature to follow the developing field;
- choose approaches for a particular problem;
- implement algorithms such as value iteration and policy gradient.

Prerequisites

- Essential
 - Programming (Python)
 - Math (probability, matrix algebra, calculus)
- Useful
 - Machine learning (supervised learning, neural networks)
 - Control engineering (feedback, LQR will be useful)
- Motivation to work hard!

Teaching

- Independent study
 - Readings, videos
- Lectures
 - Discuss concepts, summarize, give new viewpoints
 - Tue 14:15-16
 - 2 hours of lecture / week
- Quizzes
 - Based on lectures and readings, completed electronically
- Assignments/problem sets
 - 6 assignments, **to be completed individually**
 - Weekly exercise sessions for going through assignment and getting feedback
- Project
 - Application of learned knowledge (2nd period)
 - 2 person groups
 - Project topic given, optionally own (more challenging) topic

Grading and evaluation

- To pass
 - Complete assignments
 - Complete project
- Grading
 - Quizzes 20 %
 - Assignments 50 %
 - Project 30 %

Workload estimate

- Lectures 24 h
- Exercise sessions 20 h
- Independent study 44 h
- Project work 40 h
- Total 128 h

Material

- MyCourses
 - Lecture slides
 - Links to readings and videos
- Sutton & Barto, “Reinforcement learning”, 2017 ed.
- Any other material you can find

Teachers

- Lecturer
 - Prof. Ville Kyrki (ville.kyrki@aalto.fi)
- Primary TAs (assignments and project)
 - Karol Arndt
 - David Blanco Mulero
 - Oliver Struckmeier
- Secondary TAs (feedback)
 - Aleks, Alessandro, Luca

Questions?