



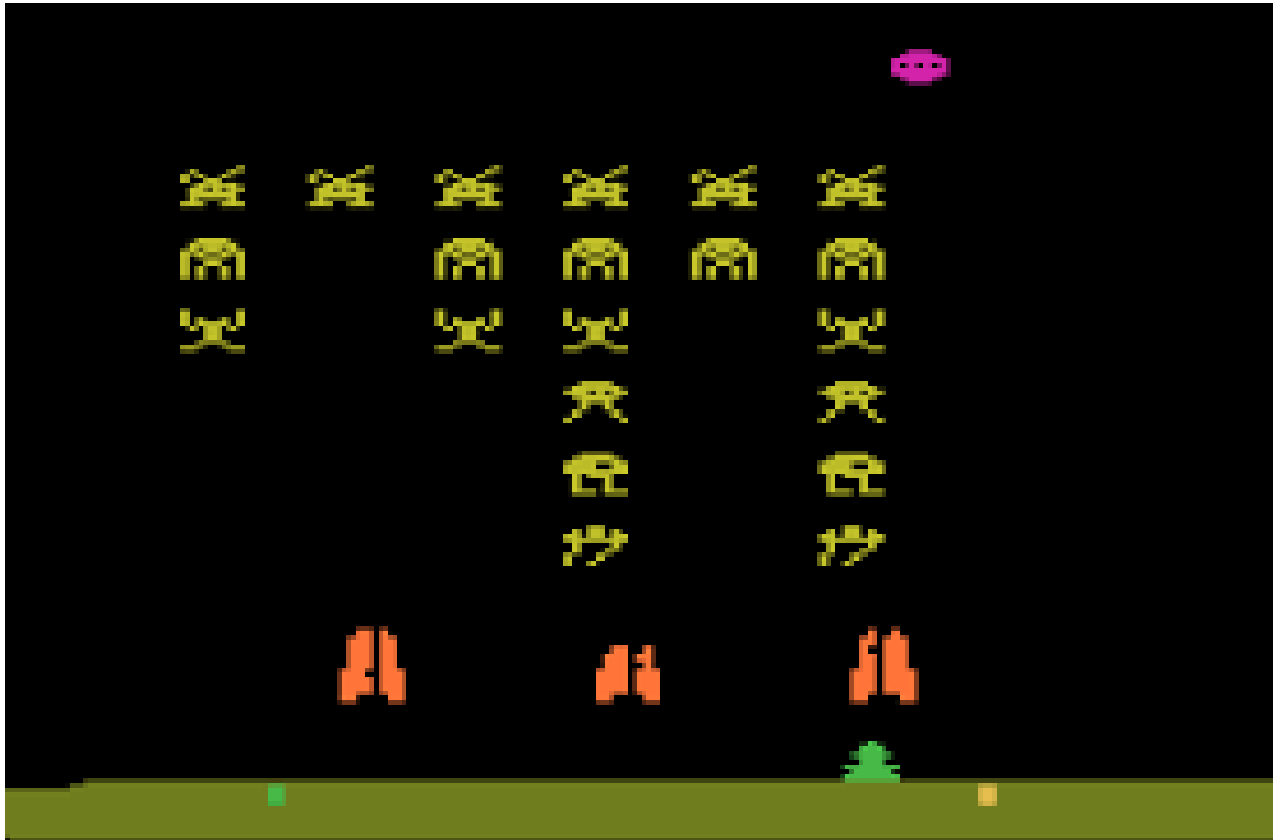
Aalto University  
School of Electrical  
Engineering

# ELEC-E8125 Reinforcement learning

## Course arrangements

Ville Kyrki

14.9.2021







# 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 (1 PERSON)**
  - 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, intended for PhD students) topic



# Grading and evaluation

- To pass
  - Complete assignments
  - Complete project
  - Get 50%+ of total course points
- 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
  - Lecture recordings
  - Links to readings and videos
- Sutton & Barto, “Reinforcement learning”, 2017 ed.
- Any other material you can find

# Teachers

- Lecturers
  - Prof. Ville Kyrki ([ville.kyrki@aalto.fi](mailto:ville.kyrki@aalto.fi))
  - Prof. Joni Pajarinen ([joni.pajarinen@aalto.fi](mailto:joni.pajarinen@aalto.fi))
- Primary TAs (assignments and project)
  - Karol Arndt
  - David Blanco Mulero
  - Oliver Struckmeier
  - Yi Zhao
- Secondary TAs (feedback)
  - Aleksi, Amr, Andrey, Hossein
- **Primary contact channel: Slack (see MyCourses)**

# Questions?