Reinforcement learning

ECTS : 2

Volume horaire : 21

Description du contenu de l'enseignement :

- Introduction of Reinforcement Learning
- Multi-armed Bandits problem
- Finite Markov Decision processes
- Dynamic programming
- Sample-based Learning Methods (Monte-Carlo methods, Temporal-difference learning)
- Prediction and Control with Function Approximation

Compétence à acquérir :

- Build a Reinforcement Learning system for sequential decision making. Understand how to formalize your task as a Reinforcement Learning problem, and how to begin implementing a solution.
- Understand RL algorithms (Temporal-Difference learning, Monte Carlo, Q-learning, Policy Gradients etc).

Mode de contrôle des connaissances :

Project

Document susceptible de mise à jour - 02/04/2026
Université Paris Dauphine - PSL - Place du Maréchal de Lattre de Tassigny - 75775 PARIS Cedex 16