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Titel: Convergence of (simple) policy gradient methods in reinforcement learning

Abstract: Reinforcement learning is a sample based numerical approach to solve stochastic control problems. In simple worlds, a trial-and-error method to learn optimal decision making. While stochastic control is very popular in many mathematical disciplines the reinforcement learning approach is mostly used in computer science disciplines, such as robotics or gaming. In this talk we give an overview where Mathematics is still missing for a better understanding of applications and discuss some results on the convergence of policy gradient algorithms.