



THE WEIZMANN INSTITUTE OF SCIENCE
FACULTY OF MATHEMATICS AND COMPUTER SCIENCE

Machine Learning and Statistics Seminar

Room 1 ,Ziskind Building
on Wednesday, Jan 27, 2016
at 11:30

NEW DATE

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Technion

Off-policy Evaluation for MDPs with Unknown Structure

Abstract:

In this talk I will present my work from ICML 2015. First, I will give a general introduction to Reinforcement Learning setup and define the off-policy evaluation problem and its core difficulties. I will present the model based solution for off-policy evaluation, and explain when structure can be exploited to improve performance of such solution. This will lead us to the core of our algorithm - the much more general problem of structure learning. The paper suggests solving this problem greedily and give conditions as to when such a solution works. Finally, I will present a few empirical results demonstrating our result.