

CS 747, Autumn 2023: Lecture 0

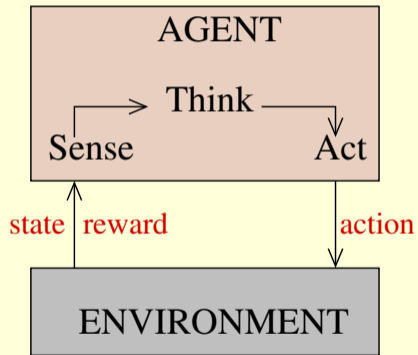
Shivaram Kalyanakrishnan

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Indian Institute of Technology Bombay

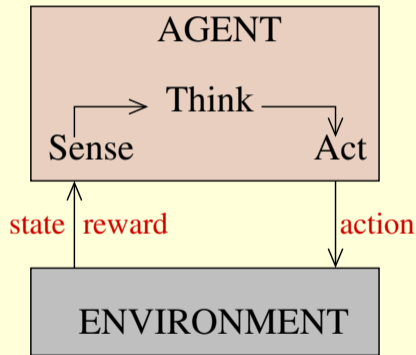
Autumn 2023

CS 747: Foundations of Intelligent and Learning Agents

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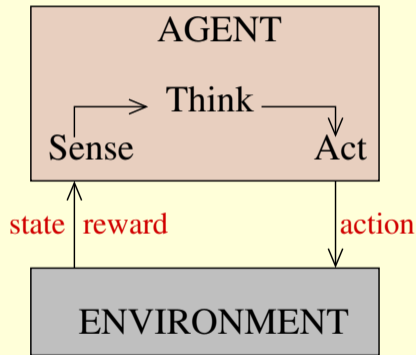


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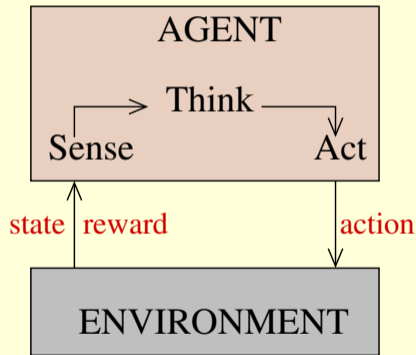
Agent	Environment/Task
Algorithm for ...	Stock trading

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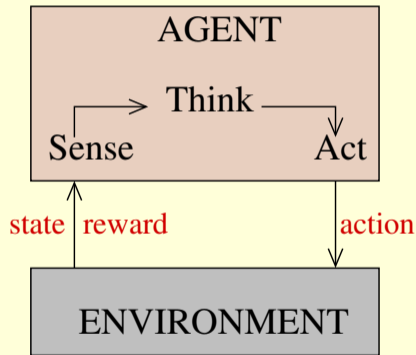
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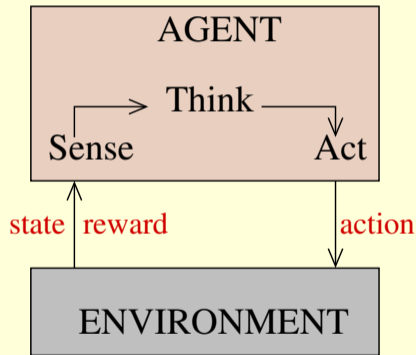
Agent	Environment/Task
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You	Bicycle

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AlphaGo	Go

CS 747: **Foundations** of Intelligent and Learning Agents

- **Multi-armed bandits**
- **Markov Decision Problems**
- **Reinforcement learning**
- **Multi-agent systems/learning**

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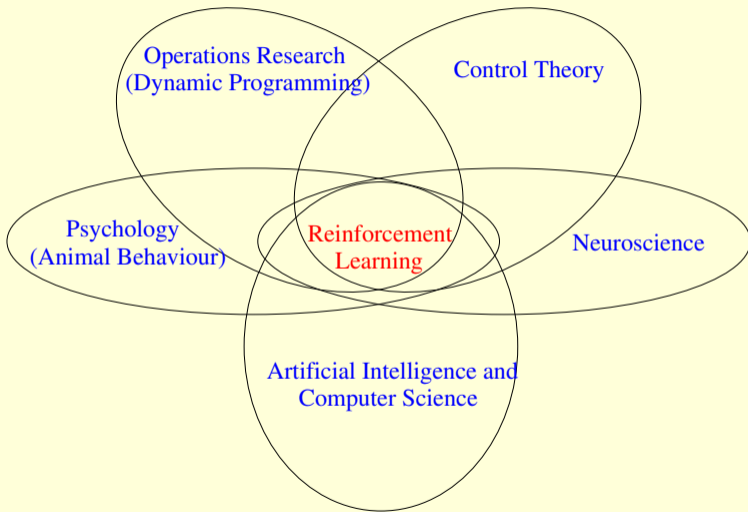
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Several applications: game playing, robotics and control, planning and scheduling, on-line advertising, autonomous navigation, chemistry!

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- Coming up in two weeks!

$$\begin{aligned} B &\leq \sum_{t=0}^{T-1} \sum_{x=\bar{u}_a^T}^t \sum_{y=1}^t \mathbb{P} \left\{ \hat{p}_a(x) + \sqrt{\frac{2}{x} \ln(t)} \geq \hat{p}_*(y) + \sqrt{\frac{2}{y} \ln(t)} \right\} \\ &\leq \sum_{t=0}^{T-1} \sum_{x=\bar{u}_a^T}^t \sum_{y=1}^t \left(\mathbb{P} \left\{ \hat{p}_a(x) \geq p_a + \frac{\Delta_a}{2} \right\} + \mathbb{P} \left\{ \hat{p}_*(y) < p_* - \sqrt{\frac{2}{y} \ln(t)} \right\} \right) \\ &\leq \sum_{t=0}^{T-1} \sum_{x=\bar{u}_a^T}^t \sum_{y=1}^t \left(e^{-2x \left(\frac{\Delta_a}{2}\right)^2} + e^{-2y \left(\sqrt{\frac{2}{y} \ln(t)}\right)^2} \right) \\ &\leq \sum_{t=0}^{T-1} \sum_{x=\bar{u}_a^T}^t \sum_{y=1}^t \left(e^{-4 \ln(t)} + e^{-4 \ln(t)} \right) \leq \sum_{t=0}^{T-1} t^2 \left(\frac{2}{t^4} \right) \leq \sum_{t=0}^{\infty} \frac{2}{t^2} = \frac{\pi^2}{3}. \end{aligned}$$

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- Video lectures, solved quizzes and exams, programming assignments all linked from previous years' course pages.

<https://www.cse.iitb.ac.in/~shivaram/teaching/old/cs747-a2021/index.html>