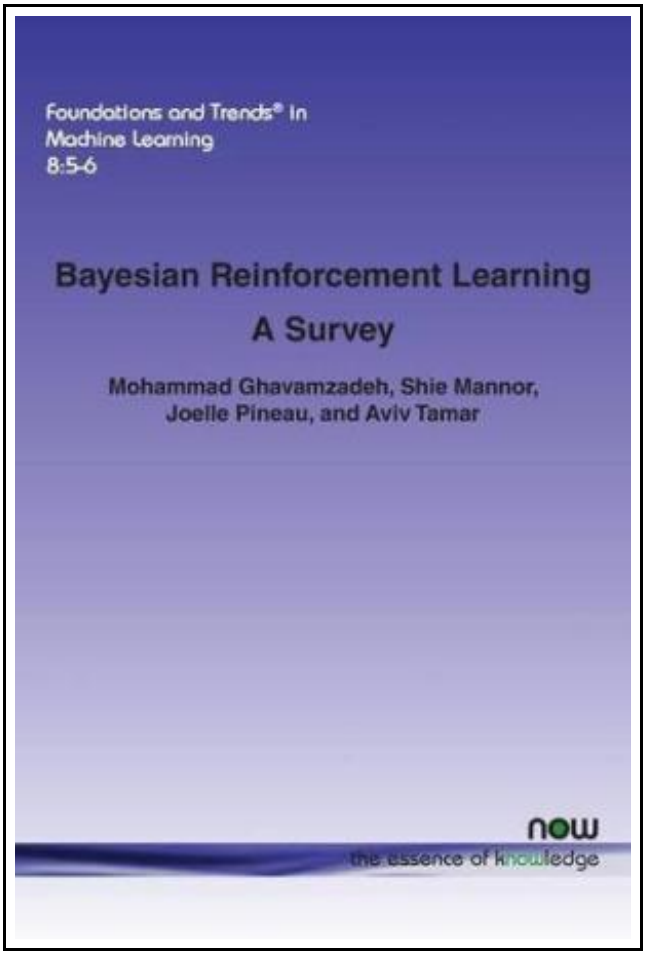
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Reviews

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Now Publishers Inc, United States, 2016. Paperback. Book Condition: New. 234 x 156 mm. Language: English . Brand New Book ***** Print on Demand *****.Bayesian methods for machine learning have been widely investigated, yielding principled methods for incorporating prior information into inference algorithms. This monograph provides the reader with an in-depth review of the role of Bayesian methods for the reinforcement learning (RL) paradigm. The major incentives for incorporating Bayesian reasoning in RL are that it provides an elegant approach to action-selection (exploration/exploitation) as a function of the uncertainty in learning, and it provides a machinery to incorporate prior knowledge into the algorithms. Bayesian Reinforcement Learning: A Survey first discusses models and methods for Bayesian inference in the simple single-step Bandit model. It then reviews the extensive recent literature on Bayesian methods for model-based RL, where prior information can be expressed on the parameters of the Markov model. It also presents Bayesian methods for model-free RL, where priors are expressed over the value function or policy class. Bayesian Reinforcement Learning: A Survey is a comprehensive reference for students and researchers with an interest in Bayesian RL algorithms and their theoretical and empirical properties.

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