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combines the strength of both supervised learning (SL) and reinforcement learning (RL), trained in a joint fashion: The SL component can be a recurrent neural networks (RNN) or its long short-term memory (LSTM) version, which is equipped with the desired property of being able to capture long-term dependency on history, thus providing an effective way of learning the representation of hidden states.

[1509.03044] Recurrent Reinforcement Learning: A Hybrid

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We further develop a hybrid approach that combines the strength of both supervised learning (for representing hidden states) and reinforcement learning (for optimizing control) with joint training.

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In particular, we propose a new family of hybrid models that combines the strength of both supervised learning (SL) and reinforcement learning (RL), trained in a joint fashion: The SL component can be a recurrent neural networks (RNN) or its long short-term memory (LSTM) version, which is equipped with the desired property of being able to capture long-term dependency on history, thus providing an effective way of learning the representation of hidden states.

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(CRM) of a firm that interacts with users over time. At each...
3 Model. Recall that the our goal is to learn the optimal Q-
function from a sequence of (or sequences of) interaction...

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Bibliographic details on Recurrent Reinforcement Learning:
A Hybrid Approach. In view of the current Corona Virus
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submission period to July 1 to July 15, 2020 , and there will
not be another proposal round in November 2020.

dblp: Recurrent Reinforcement Learning: A Hybrid Approach.
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Xiujun Li¹ , Lihong Li² , Jianfeng Gao² , Xiaodong He² ,
Jianshu Chen² , Li Deng² , Ji He³ arXiv:1509.03044v1
[cs.LG] 10 Sep 2015 {lihongli, jfgao, xiaohe,
jianshuc, deng}@microsoft.com 1 2 3
University of Wisconsin - Madison Microsoft Research
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Recurrent Reinforcement Learning: A Hybrid Approach ...
Recurrent Reinforcement Learning: A Hybrid Approach
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Recurrent Reinforcement Learning: A Hybrid Approach

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Save In this work, we investigate a deep-learning approach to learning the representation of states in partially observable tasks, with minimal prior knowledge of the domain. In particular, we propose a new family of hybrid models that combines the strength of both supervised learning (SL) and reinforcement learning (RL), trained in a joint fashion: The SL

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component can be a recurrent neural ...

Recurrent Reinforcement Learning - 08/2020

Recurrent Reinforcement Learning: A Hybrid Approach.
(arXiv:1509.03044v1 [cs.LG]) Successful applications of reinforcement learning in real-world problems often require dealing with partially observable states. It is in general very challenging to construct and infer hidden states as they often depend on the agent's entire interaction history ...

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As a first step towards reinforcement learning, it is shown that RNN can well map and reconstruct (partially observable) Markov decision processes. In doing so, the resulting inner

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state of the network can be used as a basis for standard RL algorithms. This so-called hybrid RNN approach is rather simple but showed

Reinforcement Learning with Recurrent Neural Networks
Recurrent reinforcement learning (RRL) was first introduced for training neural network trading systems in 1996. "Recurrent" means that previous output is fed into the model as a part of input. It was soon extended to trading in a FX market.

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Successful applications of reinforcement learning in real-world problems often require dealing with partially observable states. It is in general very challenging to construct and infer hidden states as they often depend on the agent's entire interaction history and may require substantial domain knowledge. ..

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In addition to recurrent reinforcement learning, it also provides algorithms for extracting interesting information out of recurrent policy networks. Implemented are system-ID decoding networks for use with policy networks trained with dynamics randomization (described here) and also for Quantized-Bottleneck Network insertion (described here).

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