Nonparametric methods for reinforcement learning
Faculty advisor: Prof. Chi-Guhn Lee
In the reinforcement learning and Markov decision process, the value function approximation is a very important question. This approximation problem becomes much more complicated when dealing with a high-dimensional scenario. This project focus on developing and implementing nonparametric methods for reinforcement learning, especially on the value function approximation.

Contact: Peng Liu pliu@mie.utoronto.ca, Chi-Guhn Lee cglee@mie.utoronto.ca

Research area: Mathematical finance in high dimensional setting; Copula methods in financial econometrics; Dynamic correlations in pricing and hedging; Information asymmetry; Machine learning in finance.