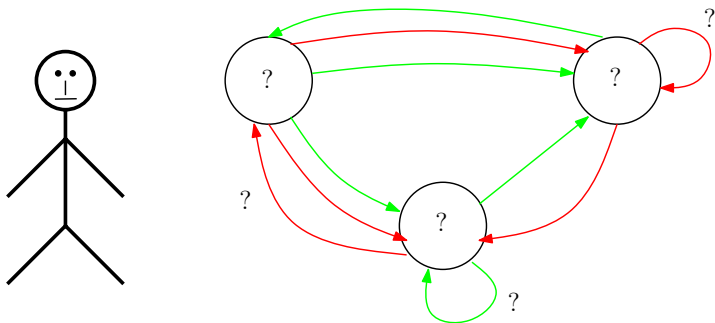
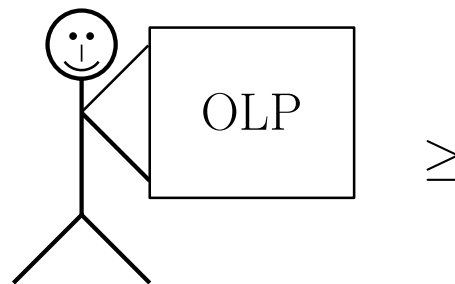
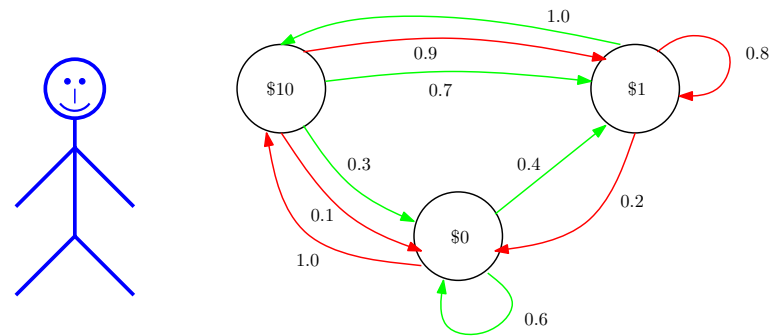
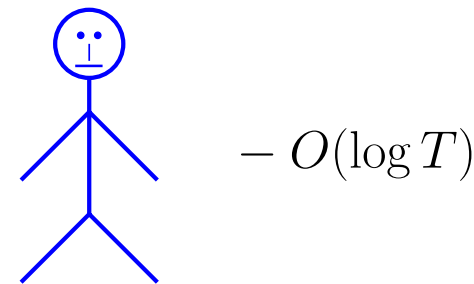
Poster M9: *Optimistic Linear Programming gives Logarithmic Regret for Irreducible MDPs*
Ambuj Tewari & Peter L. Bartlett

Learner in an unknown MDP

Competitor knows the MDP

OLP $\geq$ $- O(\log T)$

- OLP is based on Burnetas-Katehakis algorithm

- Is computationally more efficient

- Similar in flavor to Auer-Ortner algorithm (NIPS 2006)

- Doesn't have to know support sets of transition distributions

- Has a simpler analysis

- Has better (S vs. S^5) state space size dependence compared to AO