

Seminar in Statistics: Learning Blackjack – Coding task I

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Jonas Peters, Christina Heinze, Gian Thanei, Nicolai Meinshausen

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For this coding task you are asked to fill out some missing code fragments in the classes `RandomPlayer`, `AlwaysStandPlayer` and `EpsGreedyContextualBandit`. The code framework is available from <https://github.com/christinaheinze/learning-blackjack> and the positions of the missing code fragments are marked with the comments `### your code goes here` or `### modify`. You can work in teams of two students.

`RandomPlayer`

The `RandomPlayer` plays randomly as he chooses to split, to double down and to hit with a probability of 0.5, respectively.

`AlwaysStandPlayer`

The `AlwaysStandPlayer` never splits nor doubles down and he always stands.

Hint: For both the `RandomPlayer` and the `AlwaysStandPlayer` you only need to write one line of code.

`EpsGreedyContextualBandit`

This class extends the `Bandit` class which models the first decision between double down, hit or stand as a three-armed bandit. This player never splits and after the first decision he always stands. The `EpsGreedyContextualBandit` uses the history by taking into account the game states and the corresponding decisions taken in each game. Initially, each of the three actions is chosen with a probability of 1/3. After a number of games, the performance is evaluated and updated according to an ϵ -greedy strategy where each game state is treated separately as a single bandit.

Deadline

Please send your solutions to heinze@stat.math.ethz.ch until March 20th 2016. If you decide to work in groups of two, please include both of your names in the email.