



**Sebastian Jaimungal**

**University of Toronto**

**Title:** “Inverse Reinforcement Learning with Dynamic Risk Measures”

**Abstract**

This talk focuses on decision making under uncertainty when an agent assesses sequences of random costs using dynamic risk measures. I will first discuss how an agent can control costs using reinforcement learning coupled with notions of conditional electability and then how a learner can design environments to elicit the risk preferences of the agent – with robo-advising being a primary application domain.