

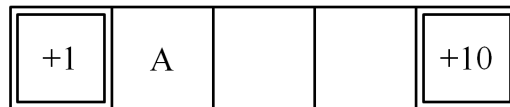
Q1. MDPs: Mini-Grids

The following problems take place in various scenarios of the gridworld MDP (as in Project 3). In all cases, A is the start state and double-rectangle states are exit states. From an exit state, the only action available is *Exit*, which results in the listed reward and ends the game (by moving into a terminal state X , not shown).

From non-exit states, the agent can choose either *Left* or *Right* actions, which move the agent in the corresponding direction. There are no living rewards; the only non-zero rewards come from exiting the grid.

Throughout this problem, assume that value iteration begins with initial values $V_0(s) = 0$ for all states s .

First, consider the following mini-grid. For now, the discount is $\gamma = 1$ and legal movement actions will always succeed (and so the state transition function is deterministic).



- (a) What is the optimal value $V^*(A)$?

- (b) When running value iteration, remember that we start with $V_0(s) = 0$ for all s . What is the first iteration k for which $V_k(A)$ will be non-zero?

- (c) What will $V_k(A)$ be when it is first non-zero?

- (d) After how many iterations k will we have $V_k(A) = V^*(A)$? If they will never become equal, write *never*.

Now the situation is as before, but the discount γ is less than 1.

- (e) If $\gamma = 0.5$, what is the optimal value $V^*(A)$?

- (f) For what range of values γ of the discount will it be optimal to go *Right* from A ? Remember that $0 \leq \gamma \leq 1$. Write *all* or *none* if all or no legal values of γ have this property.

Q2. Wandering Poet

In country B there are N cities. They are all connected by roads in a circular fashion. City 1 is connected with city N and city 2. For $2 \leq i \leq N - 1$, city i is connected with cities $i - 1$ and $i + 1$.

A wandering poet is travelling around the country and staging shows in its different cities.

He can choose to move from a city to a neighboring one by moving East or moving West, or stay in his current location and recite poems to the masses, providing him with a reward of r_i . If he chooses to travel from city i , there is a probability $1 - p_i$ that the roads are closed because of B 's dragon infestation problem and he has to stay in his current location. The reward he is to reap is 0 during any successful travel day, and $r_i/2$ when he fails to travel, because he loses only half of the day.

- (a) Let $r_i = 1$ and $p_i = 0.5$ for all i and let $\gamma = 0.5$. For $1 \leq i \leq N$ answer the following questions *with real numbers*:

Hint: Recall that $\sum_{j=0}^{\infty} u^j = \frac{1}{1-u}$ for $u \in (0, 1)$.

- (i) What is the value $V^{stay}(i)$ under the policy that the wandering poet always chooses to stay?

- (ii) What is the value $V^{west}(i)$ of the policy where the wandering poet always chooses west?

- (b) Let N be even, let $p_i = 1$ for all i , and, for all i , let the reward for cities be given as

$$r_i = \begin{cases} a & i \text{ is even} \\ b & i \text{ is odd,} \end{cases}$$

where a and b are constants and $a > b > 0$.

- (i) Suppose we start at an even-numbered city. What is the range of values of the discount factor γ such that the optimal policy is to stay at the current city forever? Your answer may depend on a and b .

- (ii) Suppose we start at an odd-numbered city. What is the range of values of the discount factor γ such that the optimal policy is to stay at the current city forever? Your answer may depend on a and b .

- (iii) Suppose we start at an odd-numbered city and γ does not lie in the range you computed. Describe the optimal policy.

(c) Let N be even, $r_i \geq 0$, and the optimal value of being in city 1 be positive, i.e., $V^*(1) > 0$. Define $V_k(i)$ to be the value of city i after the k th time-step. Letting $V_0(i) = 0$ for all i , what is the largest k for which $V_k(1)$ could still be 0? Be wary of off-by-one errors.

(d) Let $N = 3$, and $[r_1, r_2, r_3] = [0, 2, 3]$ and $p_1 = p_2 = p_3 = 0.5$, and $\gamma = 0.5$. Compute:

(i) $V^*(3)$

(ii) $V^*(1)$

(iii) $Q^*(1, stay)$