

**Due:** Wednesday, April 6, 2022 at 10:59pm (submit via Gradescope).

**Policy:** Can be solved in groups (acknowledge collaborators) but must be written up individually

**Submission:** It is recommended that your submission be a PDF that matches this template. You may also fill out this template digitally (e.g. using a tablet). **However, if you do not use this template, you will still need to write down the below four fields on the first page of your submission.**

First name	
Last name	
SID	
Collaborators	

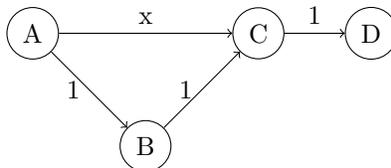
**For staff use only:**

Q1.	Markov Decision Process	/20
	Total	/20

# Q1. [20 pts] Markov Decision Process

Throughout this homework, we use  $V(s)$  to denote the value of a state. This is the same as  $U(s)$  used in lecture to denote the utility of a state. “Value” and “utility” mean the same thing in a Markov decision process.

(a) [5 pts] Consider the following deterministic MDP with four states  $A, B, C$  and  $D$ :



The edges designate actions between states, the weights on those edges are the rewards, and the discount factor is  $\gamma = 1$ . Let  $k$  be the **first** iteration of Value Iteration at which the value function converges for some  $x$  for a particular state (i.e.  $V_k(s) = V^*(s)$ ). Use the convention from lecture where  $V_0(s)$  is the value at initialization,  $V_1(s)$  is the value after one iteration, etc. For each state  $A, B, C$ , and  $D$ , list **all** possible values of  $k$ . In the case a value function for a particular state never converges, set  $k = \infty$  for that state.

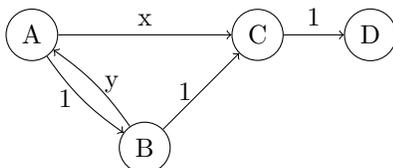
(a) State A,  $k =$

(b) State B,  $k =$

(c) State C,  $k =$

(d) State D,  $k =$

(b) Now consider the following deterministic MDP with four states  $A, B, C$  and  $D$ :



The edges designate actions between states, the weights on those edges are the rewards, and the discount factor is again  $\gamma = 1$ . Furthermore assume that  $x, y \geq 0$ .

(i) [5 pts] Let  $k$  be the **first** iteration of Value Iteration for some nonnegative  $x$  and  $y$  at which the value function converges for a particular state ( $V_k(s) = V^*(s)$ ). For each state  $A, B, C$  and  $D$  list **all** possible values of  $k$ . In case a value for a particular state never converges set  $k = \infty$  for that state.

(a) State A,  $k =$

(b) State B,  $k =$

(c) State C,  $k =$

(d) State D,  $k =$

- (ii) [6 pts] Suppose we perform Policy Iteration and that  $k$  is the **first** iteration for which the policy is optimal for a particular state (i.e.  $\pi_k(s) = \pi^*(s)$ ). On top of  $x, y \geq 0$  also assume that  $x + y < 1$  and that tie-breaking during policy improvement is alphabetical. The initial policy is given in the table below.

State $s$	Policy $\pi_0(s)$
A	C
B	C
C	D
D	D

For each state  $A, B, C$  and  $D$ , find  $k$ ; if the policy never converges set  $k = \infty$  for that state.

(a) State A,  $k =$

(b) State B,  $k =$

(c) State C,  $k =$

(d) State D,  $k =$

The following two questions are conceptual.

- (c) [2 pts] Which of the following statements are guaranteed to be correct for any MDP? Select all that apply.

- There exists a state  $s$  and some policy  $\pi$  such that  $V^\pi(s) \leq V^*(s)$ .
- There does not exist a state  $s$  such that for all policies  $\pi$ ,  $V^\pi(s) \leq V^*(s)$ .
- For all states  $s$  and for all policies  $\pi$ ,  $V^\pi(s) \leq V^*(s)$ .
- None of the above.

- (d) [2 pts] Which of the following statements are guaranteed to be correct for Value Iteration? Select all that apply.

- At each iteration, and for all states, the value at the next iteration is  $\geq$  the value at the current iteration.
- At each iteration, and for all states, the value at the next iteration is  $>$  the value at the current iteration.
- At each iteration, the value function can be lower than the earlier values for some state.
- Once the value function is optimal at all states, value iteration will not change any value at any state.
- None of the above.