

Iterative Policy Evaluation, for estimating $V \approx v_\pi$

Input π , the policy to be evaluated

Algorithm parameter: a small threshold $\theta > 0$ determining accuracy of estimation

Initialize $V(s)$, for all $s \in \mathcal{S}^+$, arbitrarily except that $V(\textit{terminal}) = 0$

Loop:

$\Delta \leftarrow 0$

Loop for each $s \in \mathcal{S}$:

$v \leftarrow V(s)$

$V(s) \leftarrow \sum_a \pi(a|s) \sum_{s',r} p(s',r|s,a) [r + \gamma V(s')]$

$\Delta \leftarrow \max(\Delta, |v - V(s)|)$

until $\Delta < \theta$