

# Implementing Value Iteration

1. Make it work
  2. Make it right
  3. Make it fast
- 
- The diagram consists of two sets of arrows. The first set, labeled 'Problem 4', has two arrows pointing to the second item in the list. The second set, labeled 'Problem 5', has one arrow pointing to the third item in the list.

First step for making it fast (in any language, not just julia):

Find out what is slow (by profiling)!

# Bellman Operator

$$U' = B[U]$$

$$B[U](s) = \max_a \underbrace{\left( R(s, a) + \gamma \sum_{s'} T(s' | s, a) U(s') \right)}_{Q(s, a)}$$

$i$  = index of  $s$ ;  $j$  = index of  $s'$

Naive implementation:

$$U'[i] = \max_a \left( R[a][i] + \gamma \sum_j T[a][i, j] U[j] \right)$$