CPT_S 580 – Reinforcement Learning

Homework 3

Due: 11:59 PM on Mar. 7

1. Problem from Week 4-2 [10pt]

Given two functions f(x) and g(x), prove that

$$\left| \max_{x} f(x) - \max_{x} g(x) \right| \le \max_{x} |f(x) - g(x)|.$$

We assume \max are well-defined in the inequality above.

2. Contraction Mapping [20pt]

Consider an infinite horizon discounted RL problem with finite state space and finite action space. Consider a model-based Q-learning algorithm with the following value iteration:

$$Q_{k+1}(i, u) = \mathbb{E}\left[r(i, u)\right] + \alpha \sum_{i} p_{ij}(u) \max_{v} Q_k(j, v),$$

or written as

$$Q_{k+1} = \mathbb{T}_O(Q_k).$$

Prove that \mathbb{T}_Q is a contraction mapping.

3. Maze Game (Q-learning) [20pt]

Please download the files hw_3_1.ipynb and gridworld_maze.py from Canvas and complete the codes in hw_3_1.ipynb following the instructions in the file. You can run and debug your codes using Google Colab. After completing the tasks, save hw_3_1.ipynb as hw_3_1.py by clicking "File \rightarrow Download \rightarrow Download .py". Then upload hw_3_1.py to Gradescope. The autograder on Gradescope will automatically grade your coding homework.

If you cannot pass the sample test but want to get partial credits, you need to remove the line with "assert" in the sample test code before you submit to Gradescope.

4. Tetris Game (SARSA with Linear Function Approximation)[20pt]

Please download the files hw_3_2.ipynb and tetris_env.py from Canvas and complete the codes in hw_3_2.ipynb following the instructions in the file. You can run and debug your codes using Google Colab. After completing the tasks, save hw_3_2.ipynb as hw_3_2.py by clicking "File \rightarrow Download \rightarrow Download .py". Then upload hw_3_2.py to Gradescope. The autograder on Gradescope will automatically grade your coding homework.

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