INF8953DE (Fall 2021) : Reinforcement Learning - Assignment 1

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```
import numpy as np
import scipy as sp
import matplotlib.pyplot as plt
```

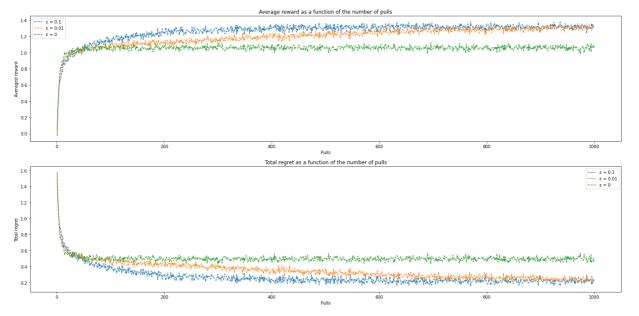
1 Bandit Problem

Q1

```
In [ ]:
         class Bandit():
           def __init__(self):
             self.numberOfArms = 10
             self.mean = 0
             self.variance = 1
             self.stdDeviation = np.sqrt(self.variance)
             self.q_star = [np.random.normal(self.mean, self.stdDeviation) for i in range(10)
             self.q_star_a_star = max(self.q_star) # best action value
             self.Q = [0]*10 # estimates of action values
             self.nTimes = [0]*10 # number of times each action is selected
             self.H_t = [0]*10 # preferences of the actions
             self.alpha_GB = 0
           def pull(self, action):
             R = np.random.normal(self.q_star[action-1], self.stdDeviation) # reward
             self.nTimes[action-1] += 1
             self.Q[action-1] = self.Q[action-1] + (R-self.Q[action-1])/self.nTimes[action-1]
             return R
In [ ]:
         banditQ1 = Bandit()
         banditQ1.pull(7)
Out[ ]: -0.23639739164512186
        Q2
In [ ]:
         def epsilon_greedy(self, epsilon):
           randNumber = np.random.uniform(0,1)
           if randNumber >= epsilon:
             knownRewards = [i for i in self.Q if i is not None]
             if len(knownRewards) == 0: # this is our first pull
               return self.pull(np.random.randint(1,10))
               greedyAction = self.Q.index(max(knownRewards)) + 1
               return self.pull(greedyAction)
             return self.pull(np.random.randint(1,10))
```

```
Bandit.epsilon_greedy = epsilon_greedy
```

```
In [ ]:
         def Q2Plots(nRuns, nPulls, epsilons):
           fig, axs = plt.subplots(2)
           for eps in epsilons:
             bandits = [None]*nRuns # list of bandit instances
             x = []
             y_reward = []
             y_regret = []
             for pull in range(nPulls):
               avgReward = 0
               avgRegret = 0
               for run in range(nRuns): # each run (all the pulls associated) is done by 1 ba
                 if bandits[run] == None:
                   bandits[run] = Bandit()
                   reward = bandits[run].epsilon_greedy(eps)
                   avgReward += reward # average reward for a pull across runs
                   avgRegret += bandits[run].q_star_a_star - reward # average regret for a pu
                 else:
                   reward = bandits[run].epsilon_greedy(eps)
                   avgReward += reward
                   avgRegret += bandits[run].q_star_a_star - reward
               avgReward /= nRuns
               avgRegret /= nRuns
               x.append(pull+1)
               y_reward.append(avgReward)
               y_regret.append(avgRegret)
             axs[0].plot(x, y_reward, ls='--')
             axs[1].plot(x, y_regret, ls='--')
           axs[0].set_xlabel("Pulls")
           axs[0].set_ylabel("Averaged reward")
           axs[0].set_title("Average reward as a function of the number of pulls")
           axs[0].legend(["\u03B5 = 0.1", "\u03B5 = 0.01", "\u03B5 = 0"])
           axs[1].set xlabel("Pulls")
           axs[1].set_ylabel("Total regret")
           axs[1].set_title("Total regret as a function of the number of pulls")
           axs[1].legend(["\u03B5 = 0.1", "\u03B5 = 0.01", "\u03B5 = 0"])
         plt.rcParams['figure.figsize'] = [25, 12]
         Q2Plots(2000, 1000, [0.1, 0.01, 0])
```



I expected the epsilon greedy method with the biggest ϵ in $\{0, 0.01, 0.1\}$ to be the best, because it does more exploration and thus has more chance to discover the action with the biggest reward quickly and then exploit it. This is indeed the case here when looking at the plots (eps=0.1 better than eps=0.01 better than eps=0).

Q3

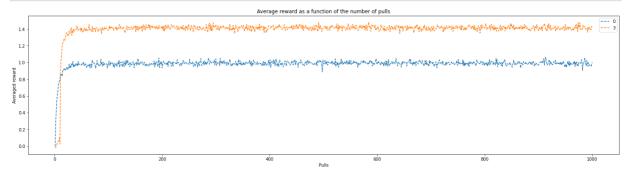
The epsilon greedy method with ϵ = 0.9 is not a good strategy because even if it will discover the best action quickly (because of doing exploration 90% of the time), exploiting this action only 10% of the time is not enough. This method will always be taking a big number of random (thus not optimal) decisions.

Indeed, even after 900+ pulls, the plot shows that epsilon greedy with 0.9 still takes random and not optimal actions. The average reward is not comparable to what the same algorithm with eps = 0.1 or 0.01 could win.

Q4

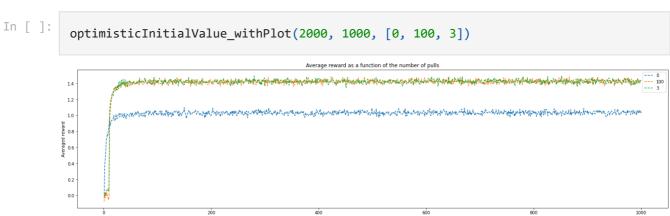
```
def optimisticInitialValue_withPlot(nRuns, nPulls, initValues):
    fig, ax = plt.subplots()
    for initValue in initValues:
        bandits = [None]*nRuns # list of bandit instances
        x = []
        y_reward = []
        for pull in range(nPulls):
```

```
avgReward = 0
      for run in range(nRuns): # each run (all the pulls associated) is done by 1 b
        if bandits[run] == None:
          bandits[run] = Bandit()
          bandits[run].Q = [initValue]*10 # initializing the new bandit instance wi
        action = np.argmax(bandits[run].Q) + 1
        reward = bandits[run].pull(action)
        avgReward += reward # average reward for a pull across runs
     avgReward /= nRuns
     x.append(pull+1)
     y_reward.append(avgReward)
    ax.plot(x, y_reward, ls='--', label = initValue)
 ax.set_xlabel("Pulls")
 ax.set_ylabel("Averaged reward")
 ax.set_title("Average reward as a function of the number of pulls")
  ax.legend(loc='best')
plt.rcParams['figure.figsize'] = [25, 6]
optimisticInitialValue_withPlot(2000, 1000, [0, 3])
```



I expected the algorithm with optimistic setting to have a better average reward because the optimistic initial values makes the algorithm explore more before starting the exploitation. This is indeed what we see in the plots.

Q5



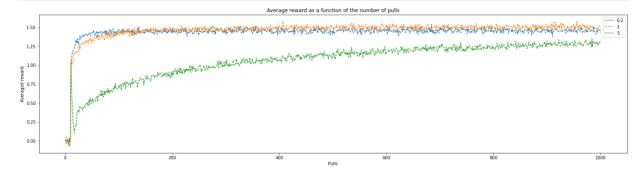
I expected the plots of the two settings Q1(a) = 3 and Q1(a) = 100 to be different at the beginning Q1(a) = 100 will explore for more time) but to converge after a certain number of

pulls to the same average award, since they will both have a good estimate of the action values, and thus will exploit the same action. And this is what we see in the plots.

Q₆

```
def UCB(self, c):
    if 0 in self.nTimes: # if an action have Nt(a) = 0, we choose it
        return self.pull(self.nTimes.index(0) + 1)
    else:
        UCBAction = np.argmax( np.array(self.Q) + c*np.sqrt(np.log(sum(self.nTimes))) /
        return self.pull(UCBAction)
Bandit.UCB = UCB
```

```
In [ ]:
         def UCB_Plots(nRuns, nPulls, c_array):
           fig, ax = plt.subplots()
           for c in c_array:
             bandits = [None]*nRuns # list of bandit instances
             y reward = []
             for pull in range(nPulls):
               avgReward = 0
               for run in range(nRuns): # each run (all the pulls associated) is done by 1 b
                 if bandits[run] == None:
                   bandits[run] = Bandit()
                 reward = bandits[run].UCB(c)
                 avgReward += reward # average reward for a pull across runs
               avgReward /= nRuns
               x.append(pull+1)
               y_reward.append(avgReward)
             ax.plot(x, y_reward, ls='--', label = c)
           ax.set xlabel("Pulls")
           ax.set_ylabel("Averaged reward")
           ax.set_title("Average reward as a function of the number of pulls")
           ax.legend(loc='best')
         plt.rcParams['figure.figsize'] = [25, 6]
         UCB_Plots(2000, 1000, [0.2, 1, 5])
```



c controls the level of exploration, I think the setting c=1 will have better average reward than c=0.2 and c=5, because it's in the middle, and so it will do enough exploration but also enough

exploitation. In the plots we see that c=0.2 and c=1 are very close after 100 to 300 pulls, but that c=1 start to become slightly better after 400 pulls. c=5 is not at the level of the other 2, because it gives too much importance to exploration.

07

I expect the gradient bandit algorithm with baseline to be better than without baseline, and the parameter alpha = 0.1 to be better than alpha = 0.5

```
In [ ]:
           import math
           def pull_Gradient_Bandit(self, isBaseline):
             exp_Ht = np.exp(np.array(self.H_t))
             PI_a = exp_Ht/sum(exp_Ht)
             action = np.random.choice(10, 1, p=PI_a)[0] + 1
             R_avg = sum(self.Q)/10 # average reward
             R = np.random.normal(self.q_star[action-1], self.stdDeviation) # reward
             self.nTimes[action-1] += 1
             self.Q[action-1] = self.Q[action-1] + (R-self.Q[action-1])/self.nTimes[action-1]
             if isBaseline == True:
               baseline = R avg
             else:
               baseline = 0
             for i in range(10):
               if i == action - 1:
                 self.H_t[i] += self.alpha_GB*(R - baseline)*(1 - PI_a[i])
                 self.H_t[i] -= self.alpha_GB*(R - baseline)*PI_a[i]
             return R
         Bandit.pull Gradient Bandit = pull Gradient Bandit
```

```
In [ ]:
         def Gradient_Bandit_Plots(nRuns, nPulls, alpha, baseline, meanNormal):
           fig, ax = plt.subplots()
           #for i in range(len(alpha array)):
           bandits = [None]*nRuns # list of bandit instances
           x = []
           y_reward = []
           for pull in range(nPulls):
             avgReward = 0
             for run in range(nRuns): # each run (all the pulls associated) is done by 1 ban
               if bandits[run] == None:
                 bandits[run] = Bandit()
                 bandits[run].q_star = [np.random.normal(meanNormal, 1) for i in range(10)] #
                 bandits[run].q_star_a_star = max(bandits[run].q_star) # best action value
                 bandits[run].alpha GB = alpha
               reward = bandits[run].pull_Gradient_Bandit(baseline)
               avgReward += reward # average reward for a pull across runs
             avgReward /= nRuns
             x.append(pull+1)
```

```
y_reward.append(avgReward)
                                             lbl = "alpha=" + str(alpha) + " " + "baseline=" + str(baseline)
                                             ax.plot(x, y_reward, ls='--', label = lbl)
                                             ax.set xlabel("Pulls")
                                             ax.set_ylabel("Averaged reward")
                                             ax.set_title("Average reward as a function of the number of pulls")
                                             ax.legend(loc='best')
In [ ]:
                                     plt.rcParams['figure.figsize'] = [25, 6]
                                    Gradient_Bandit_Plots(2000, 1000, 0.1, True, meanNormal = 4)
                                     Gradient_Bandit_Plots(2000, 1000, 0.5, True, meanNormal = 4)
                                     Gradient_Bandit_Plots(2000, 1000, 0.1, False, meanNormal = 4)
                                     Gradient_Bandit_Plots(2000, 1000, 0.5, False, meanNormal = 4)
                                                                                                                                                                                            5.2
                                                                                                                                                                      and the state of t
```

Indeed we see that (alpha = 0.1 with baseline) have the best average reward, and that (alpha = 0.5 without baseline) have the worst. However (alpha = 0.1 without baseline) and (alpha = 0.5 with baseline) are pretty close.

Q8

First we should plot the gradient bandit with mean 0 for the distribution of the action values, to have a fair comparison with the other plots

Gradient_Bandit_Plots(2000, 1000, 0.1, True, meanNormal = 0)

Average reward as a function of the number of pulls

Average reward as a function of the number of pulls

Average reward as a function of the number of pulls

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Average reward as a function of the number of pulls

Average reward as a fun

Now we can summarize: (we take the best parameters for each method)

- **Epsilon greedy (with eps = 0.1):** goes up to avg_award = 1 in less than 20 pulls, and converges to avg_award = 1.25
- Optimistic initial value (with initValue = 3): goes up to avg_award = 1.3 in less than 20 pulls, and converges to avg_award = 1.4
- UCB (with c = 1): goes up to avg_award = 1.1 in less than 20 pulls, and converges to avg_award = 1.5
- Gradient Bandit (with baseline and alpha = 0.1): needs approx 100 pulls to go up to avg_award = 1, and converges to avg_award = 1.55

So in terms of the average award at the convergence: **Gradient Bandit > UCB > Optimistic** initial value > **Epsilon greedy**

But in terms of the **speed of convergence**: **Optimistic initial value** > **UCB** > **Epsilon greedy** but are all fast and almost equivalent, unlike **Gradient Bandit** which is slow.

Since **regret** is correlated to the average award, then the ranking in terms of regret is the same as the ranking in terms of average award, and is **Gradient Bandit** better than **UCB** better than **Optimistic initial value** better than **Epsilon greedy**

2 Dynamic Programming

Q1

Since

- Every action deterministically cause the corresponding state transition
- The agent follows the equiprobable random policy
- And we have an undiscounted, episodic task
- The reward is -1 on all transitions until the terminal state

Then
$$p(s',r|s,a)=1$$
, $\pi(a|s)=rac{1}{4}$, $\gamma=1$, and $r=-1$

So the Bellman equations for the state value and the action value functions can be simplified to:

$$egin{split} v_\pi(s) &= \sum_{a=1}^4 rac{1}{4} \sum_{s'} (-1 + v_\pi(s')) = \sum_{s'} (-1 + v_\pi(s')) \ q_\pi(s,a) &= -1 + v_\pi(s') \end{split}$$

We want to solve the system

$$\begin{cases} v_{\pi}(0) = v_{\pi}(24) = 0 \\ v_{\pi}(s) = \sum_{s'} (-1 + v_{\pi}(s')) \quad \forall s \in 1, \dots, 23 \end{cases}$$
 (1)

```
In [ ]:
         from scipy.optimize import fsolve
         def myBellmanSystem(v):
           F = np.zeros(25)
           for s in range(0, 25):
             if (s == 0) or (s == 24):
               F[s] = v[s]
             elif s == 4:
               F[4] = v[4] + 4 - (v[3] + v[9] + 2*v[4])
             elif s == 20:
               F[20] = v[20] + 4 - (v[15] + v[21] + 2*v[20])
             elif s in range(1, 4):
               F[s] = v[s] + 4 - (v[s-1] + v[s+1] + v[s+5] + v[s])
             elif s in range(5, 16, 5):
               F[s] = v[s] + 4 - (v[s-5] + v[s+1] + v[s+5] + v[s])
             elif s in range(9, 20, 5):
               F[s] = v[s] + 4 - (v[s-5] + v[s-1] + v[s+5] + v[s])
             elif s in range(21, 24):
               F[s] = v[s] + 4 - (v[s-1] + v[s+1] + v[s-5] + v[s])
               F[s] = v[s] + 4 - (v[s-1] + v[s+1] + v[s-5] + v[s+5])
           return F
         zeros = np.zeros(25)
         state_value_function = fsolve(myBellmanSystem, zeros)
         print(f"\n v pi(16) = {np.around(state value function[16], 1)}")
         print(f" v_pi(12) = {np.around(state_value_function[12], 1)}")
         v_equiprobable_policy = np.around(state_value_function, 1).reshape(5, 5)
         print(v_equiprobable_policy) # state value function for the equiprobable policy
         v pi(16) = 0.0
         v_pi(12) = 1.3
        [[ 0. -5.4 1.3 8.
         [ 9.4 2.7 1.3 -0. -6.7]
```

[1.3 1.3 1.3 1.3] 1.3 2.7 9.4] [-6.7 0. 1.3 -5.4 0.]]

Now that we know that $v_{\pi}(16)=0$ and $v_{\pi}(12)=1.3$

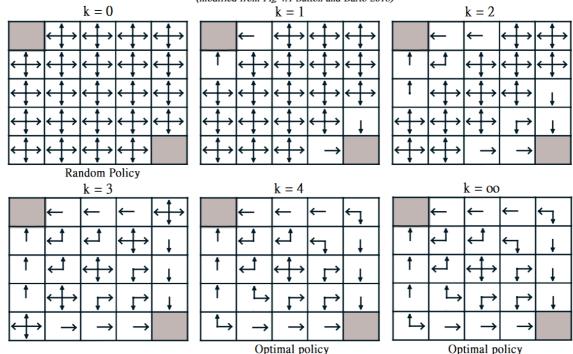
We can calculate:

$$q_{\pi}(11, down) = -1 + v_{\pi}(16) = -1 + 0 = -1$$
 $q_{\pi}(7, down) = -1 + v_{\pi}(12) = -1 + 1.3 = 0.3$

Q2

```
from IPython.display import Image
    from IPython.core.display import HTML
    Image(url= "https://i.imgur.com/E7RGaY4.png", width=800, height=500)
# another link: https://imgur.com/a/7776EeL
```

Out[]: Amine EL AMERI - INF8953DE (Fall 2021) - Assignment 1 - Dynamic Programming - Question 2 (modified from Fig 4.1 Sutton and Barto 2018)



Q3

Q3-a

```
!pip install git+https://github.com/zafarali/emdp.git
```

Collecting git+https://github.com/zafarali/emdp.git

Cloning https://github.com/zafarali/emdp.git to /tmp/pip-req-build-nt4n9dkc Running command git clone -q https://github.com/zafarali/emdp.git /tmp/pip-req-build-nt4n9dkc

Requirement already satisfied: numpy>=1.9.1 in /usr/local/lib/python3.7/dist-package s (from emdp==0.0.5) (1.19.5)

```
import emdp.gridworld as gw
from emdp import actions
# Knowing that actions.LEFT = 0, actions.RIGHT = 1, actions.UP = 2, actions.DOWN = 3

def build_gridworld():
    size = 5
    gamma = 0.99
    terminal_states = [(0, 0), (4, 4)]

P = gw.build_simple_grid(size, terminal_states, p_success=1)

R = np.zeros((P.shape[0], P.shape[1]))
R[:, :] = -1

p0 = np.ones(P.shape[0])/P.shape[0]

return gw.GridWorldMDP(P, R, gamma, p0, terminal_states, size)
```

```
def policy_evaluation(policy, state_values_entry):
    mdp = build gridworld()
```

```
MDPactions = [actions.LEFT, actions.RIGHT, actions.UP, actions.DOWN] # which is eq
  gamma = mdp.gamma
 state_values = state_values_entry.copy()
 while (True):
    state_values_old = state_values.copy()
    for s in range(1, 24):
     mdp.set_current_state_to(mdp.unflatten_state(np.eye(26)[s]))
     action = policy[s]
     state, reward, done, _ = mdp.step(int(action))
     next_s = np.where(state == 1)[0][0]
      state_values[s] = reward + gamma * state_values[next_s]
    D = abs(state_values_old - state_values).max()
    if D < 1e-4:
     break
 return state_values
def one policy improvement round(state values):
```

```
In [220...
            mdp = build_gridworld()
            gamma = mdp.gamma
            MDPactions = [actions.LEFT, actions.RIGHT, actions.UP, actions.DOWN]
            improvedPolicy = []
            for s in range(1, 24):
              all_pi_s = []
              for action in MDPactions:
                mdp.set_current_state_to(mdp.unflatten_state(np.eye(26)[s]))
                state, reward, done, _ = mdp.step(action)
                next s = np.where(state == 1)[0][0]
                all_pi_s.append(reward + gamma * state_values[next_s])
              greedyAction = MDPactions[np.argmax(np.array(all_pi_s))]
              improvedPolicy.append(greedyAction)
            return np.array([0] + improvedPolicy + [0])
```

```
In [425...
          def policy_iteration():
            size = 5
            initial_random_policy = np.random.randint(low = actions.LEFT, high = actions.DOWN,
            initial_state_values = np.zeros(size * size)
            policy = initial random policy.copy()
            state values = initial state values.copy()
            iterations = 0
            while True:
              policy_old = policy.copy()
              state_values = policy_evaluation(policy, state_values)
              policy = one_policy_improvement_round(state_values)
              if np.array_equal(policy, policy_old):
                break
              iterations += 1
            return policy, state_values, iterations
```

In [426... optimal policy policy iteration, optimal state values, nIterations = policy iteratio print(f"Optimal policy (policy iteration):\n {optimal_policy_policy_iteration.reshap

print(f"Optimal state values:\n {optimal_state_values}\n")

```
print(f"Total number of iterations: {nIterations}\n")
         Optimal policy (policy iteration):
          [[0 0 0 0 0]]
          [2 0 0 0 3]
          [20013]
          [2 0 1 1 3]
          [1 1 1 1 0]]
         Optimal state values:
                                       -2.9701 -3.940399 -1. -1.99
          [ 0.
                              -1.99
                   -1.
                   -3.940399 -2.9701 -1.99 -2.9701 -3.940399 -2.9701
          -2.9701
                   -2.9701 -3.940399 -2.9701 -1.99
          -1.99
                                                         -1. -3.940399
          -2.9701 -1.99
                             -1.
                                        0.
                                                ]
         Total number of iterations: 3
In [438...
          def meanReward_numberTimesteps(policy): #Q3-a
            mdp = build_gridworld()
            nEpisodes = 5
            rewards = [0]*nEpisodes
            timesteps = [0]*nEpisodes
            done = False
            for episode in range(nEpisodes):
              mdp.reset()
              state, reward, done, _ = mdp.step(int(np.random.choice([actions.LEFT, actions.RI
              while done == False:
                s = np.where(state == 1)[0][0]
                if s == 25:
                 break
                print(policy[s])
                state, reward, done, _ = mdp.step(int(policy[s]))
                rewards[episode] += reward
                timesteps[episode] += 1
                if s == 0 or s == 24:
                  break
            print({"mean reward": sum(rewards)/len(rewards), "mean timesteps": sum(timesteps)/
In [432...
          def policy iteration with meanReward numberTimesteps():
            size = 5
            initial random policy = np.random.randint(low = actions.LEFT, high = actions.DOWN,
            initial_state_values = np.zeros(size * size)
            policy = initial_random_policy.copy()
            state values = initial state values.copy()
            iterations = 0
            while True:
              policy old = policy.copy()
              state_values = policy_evaluation(policy, state_values)
              policy = one_policy_improvement_round(state_values)
              if np.array equal(policy, policy old):
                break
              iterations += 1
              print(f"Iteration: {iterations}")
              meanReward_numberTimesteps(policy) # function for Q3-a
            #return policy, state values, iterations
```

```
In [436...
          #if this cell takes more than 5s, it should be re-executed more than once
          policy iteration with meanReward numberTimesteps()
         Iteration: 1
         {'mean reward': -4.2, 'mean timesteps': 4.2}
         Iteration: 2
         {'mean reward': -2.6, 'mean timesteps': 2.6}
         Iteration: 3
         {'mean reward': -3.4, 'mean timesteps': 3.4}
         Iteration: 4
         {'mean reward': -2.6, 'mean timesteps': 2.6}
In [376...
          def value_iteration():
            mdp = build_gridworld()
            size = mdp.size
            gamma = mdp.gamma
            MDPactions = [actions.LEFT, actions.RIGHT, actions.UP, actions.DOWN]
            initial_random_state_values = np.random.randint(low = -10, high = 10, size = size
            initial_random_state_values[0] = initial_random_state_values[24] = 0
            state_values = initial_random_state_values.copy()
            while (True):
              state_values_old = state_values.copy()
              for s in range(1, 24):
                all_v_s = []
                for action in MDPactions:
                  mdp.set_current_state_to(mdp.unflatten_state(np.eye(26)[s]))
                  state, reward, done, _ = mdp.step(action)
                  next_s = np.where(state == 1)[0][0]
                  all_v_s.append(reward + gamma * state_values[next_s])
                state_values[s] = max(all_v_s)
              D = abs(state_values_old - state_values).max()
              if D < 1e-2:
                break
            policy = one_policy_improvement_round(state_values)
            return policy
In [437...
          optimal_policy_value_iteration = value_iteration()
          print(f"Value iteration's optimal policy:\n {optimal_policy_value_iteration.reshape(
         Value iteration's optimal policy:
          [[0 0 0 0 0]]
          [2 0 0 0 0]
          [0 0 0 0 0]
          [0 0 0 0 3]
          [0 0 0 1 0]]
         O3-b
In [361...
          def visualize_policy(policy):
            viz = []
            for i in policy:
              if i == 0:
                viz.append("LEFT")
              elif i == 1:
```

viz.append("RIGHT")

```
elif i == 2:
    viz.append("UP")
else:
    viz.append("DOWN")
viz[0] = viz[24] = "T"
return np.array(viz).reshape(5, 5)
```

In [378...

print(f"Policy iteration's optimal policy:\n {visualize_policy(optimal_policy_policy print(f"Value iteration's optimal policy:\n {visualize_policy(optimal_policy_value_i

```
Policy iteration's optimal policy:

[['T' 'LEFT' 'LEFT' 'LEFT' 'LEFT']

['UP' 'LEFT' 'LEFT' 'LEFT' 'DOWN']

['UP' 'LEFT' 'RIGHT' 'RIGHT' 'DOWN']

['RIGHT' 'RIGHT' 'RIGHT' 'RIGHT' 'T']]

Value iteration's optimal policy:

[['T' 'LEFT' 'LEFT' 'LEFT' 'LEFT']

['UP' 'LEFT' 'LEFT' 'LEFT' 'LEFT']

['LEFT' 'LEFT' 'LEFT' 'LEFT' 'LEFT']

['LEFT' 'LEFT' 'LEFT' 'LEFT' 'DOWN']

['LEFT' 'LEFT' 'LEFT' 'RIGHT' 'T']]
```

We observe that the optimal policy obtained by policy iteration is the same as the optimal policy I expected in Q2. The optimal policy obtained by value iteration is only close to it next to the terminal states.