Homework #1

(due: Oct. 31)

Show all the work with neat writing.

- (P1) In this exercise, we will apply value iteration and policy iteration to solve the fixed maze example (maze-sample-10x10-v0) provided by the TA.
 - (a) Define the dynamic system model, including the state x_k , control input u_k , and the state equation. Also, define a cost function to solve the problem. (Disregard the reward returned by the Maze environment, and compute the cost function you defined instead.)
 - (b) Use value iteration to find a solution. Start with the initial value $V_0 = 0$. Plot the cost function at each step of the value iteration and discuss whether the value iteration converges.
 - (c) Use policy iteration to find a solution. Begin with the initial policy $\pi_0 = 0$. Plot the cost function at each step of the policy iteration and discuss whether the policy iteration converges.
 - (d) Now, repeat (b) and (c) with different initial values V_0 and π_0 . Suppose we know the optimal path for the maze problem. Can you devise a way to embed this path into V_0 and π_0 ?

can you elaborate more by what you mean by 'to embed'?