## Assignment 1 - MDPs and Dynamic Programming

## Reinforcement Learning, spring 2024

Before you start with the quizz that corresponds to this assignment, it is a good idea to prepare by solving the problems in this pdf.

- 1. Solve Exercise 3.4 in the textbook (page 53).
- 2. Consider the GridWorld-v0 environment studied in Tinkering Notebook 2 with discount rate  $\gamma = 1$ . The environment is also described in Example 4.1 in the textbook.

Let  $\pi(a|s)$  be a uniformly random policy (in all states all actions have the same probability). The state-value function  $v_{\pi}(s)$  for this policy is given in Figure 4.1 (lower left) on page 77 of the textbook. Given a state s and action a, make sure that you understand how to compute  $q_{\pi}(s,a)$  for this environment.

Note: For this question you do not need to write any code since  $v_{\pi}(s)$  is given in Figure 4.1. You are recommended to do this by hand, as it is also a way to train for the exam!

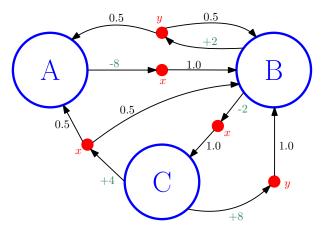
In the quizz you will be given some s and a, and then have to compute  $q_{\pi}(s,a)$ .

Hint: One way to check that you are doing your computations correctly is as follows. Take e.g. state s = 10 and compute  $q_{\pi}(10, a)$  for all actions (left, down, right, up). In the last row of Figure 4.1 you can see the greedy policy w.r.t to  $v_{\pi}(s)$ . This is just

$$\pi'(s) = \underset{a}{\operatorname{arg\,max}} q_{\pi}(s, a).$$

You can now check that you in e.g. state s = 10 maximize  $q_{\pi}(10, a)$  with either action down or right. Also, you can check that you get  $q_{\pi}(1, \text{down}) = -19$ .

3. In this problem we consider the MDP shown in Figure 3.1. It has three state,  $S = \{A, B, C\}$ . In state B and C there are two possible actions called x and y. In state A only the action x is available. The discount rate is  $\gamma = 0.5$ , and we consider a uniform random  $\pi(a|s)$  that in in each state picks between all possible actions with equal probability.



Figur 3.1: An MDP

- (a) It can be shown that  $v_{\pi}(B) = 0.356$ . What is  $v_{\pi}(A)$  and  $v_{\pi}(C)$ ?
- (b) Given  $v_{\pi}(s)$  from part (a), find the policy that is greedy with respect to  $v_{\pi}$ .

- (c) Assume that we start with an initial value function  $v_1(A) = v_1(B) = v_1(C) = 2$ . Perform one iteration with synchronous policy evaluation (do *not* use the in-place version!). What will  $v_2(s)$  be?
- 4. Consider the FrozenLake8x8-v1 environment. It is similar to the FrozenLake-v1 that was studied in Tinkering Notebook 2, but it consist of an 8 × 8 grid and thus have 64 states.

Write a code that find an optimal policy  $\pi_*(s)$  and the corresponding value function  $v_*(s)$ .

In the quizz on you will be asked for example "Which of these are optimal actions in state s = 26?" or "What is  $v_*(26)$ ?". So make sure that you can easily run code that can answer these types of questions for different states.

*Hint:* You can check that your code seems to be working by ensuring that you get to correct answer to the following:

- For the optimal policy  $v_*(26) = 0.80$  (rounded to two decimals).
- In s = 26 the optimal action is 0 (left).