

- a) State Space:  $X = \{1,2,3,4\} \times \{1,2,3,4\}$ , that is,  $X_t = (j_t, k_t) \in \{1,2,3,4\}^2$ , where  $j_t$  is the current trailer position and  $k_t$  is the current job position.

Control Space:  $u_t$  is the next position of the trailer,  $U = \{1,2,3,4\}$ .

Transition kernel:  $P[(j_{t+1}, k_{t+1}) = (j, k) | j_t, k_t, u_t] = \begin{cases} p_{k_t, k}, & \text{if } j = u_t; \\ 0, & \text{otherwise.} \end{cases}$

Step-wise cost:

$$c(j, k, u) = \begin{cases} 0, & \text{if } k = 1, u = j; \\ 200, & \text{if } k > 1, u = j = 1; \\ 50, & \text{if } k = u = j > 1; \\ 100, & \text{if } k > 1, u = j \notin \{1, k\}; \\ 300, & \text{if } k = 1, u \neq j; \\ 300 + 200, & \text{if } k > 1, u = 1, j \neq 1; \\ 300 + 50, & \text{if } k > 1, u = k, j \neq k; \\ 300 + 100, & \text{if } k > 1, u \notin \{1, k\}, j \neq u; \end{cases}$$

The optimal value function  $v^*: \{1,2,3,4\}^2 \rightarrow R$  satisfies the following dynamic programming equation

$$v^*(j, k) = \min_{u \in \{1,2,3,4\}} \{c(j, k, u) + \gamma \sum_{l=1}^4 p_{k_t, l} v^*(u, l)\} \text{ for all } (j, k) \in X.$$

- b) Value iteration:

```
% [v_lo, n_it] = dne1_value_iteration_revised (0.95, 10000);
function [v_lo, n_it] = dne1_value_iteration_revised (alpha, max_it)
i = 0;
n_it = max_it;
v=[0,0,0,0];
vv=[0,0,0,0];
v_lo=[0,0,0,0];
v_up=[0,0,0,0];
while (i < n_it)
    vv(1) = max(0+alpha*(0.1*v(1)+0.3*v(2)+0.3*v(3)+0.3*v(4)));
    vv(2) = max(-100+alpha*(0.5*v(3)+0.2*v(4)));
    vv(3) = max(-200+alpha*(0.4*v(1)));
    vv(4) = max(-50+alpha*(0.5*v(2)+0.8*v(3)+0.6*v(4)));
    v_lo = vv + min(vv-v)*alpha/(1-alpha);
    v_up = vv + max(vv-v)*alpha/(1-alpha);
    if (isequal(v_lo, v_up))
        n_it=i;
    end
    i=i+1;
    v=v_lo;
end
end
```

- c) Policy iteration:

In [9]:

```
def policy_evaluation(self):
    next_value_table = [[0.00] * self.env.width
                        for _ in range(self.env.height)]
    # Bellman Expectation Equation for the every states
```

```

        for state in self.env.get_all_states():
            value = 0.0
            for action in self.env.possible_actions:
                next_state = self.env.state_after_action(state,
action)

                reward = self.env.get_reward(state, action)
                next_value = self.get_value(next_state)
                value += (self.get_policy(state)[action] *
                        (reward + self.discount_factor * next_
value))

            next_value_table[state[0]][state[1]] = round(value,
2)

        self.value_table = next_value_table

```

In [14]:

```

def policy_improvement(self):
    next_policy = self.policy_table
    for state in self.env.get_all_states():
        value = -99999
        max_index = []
        result = [0.0, 0.0, 0.0, 0.0] # initialize the poli
cy

        # for every actions, calculate
        # [reward + (discount factor) * (next state value fu
nction)]
        for index, action in enumerate(self.env.possible_act
ions):
            next_state = self.env.state_after_action(state,
action)

            reward = self.env.get_reward(state, action)
            next_value = self.get_value(next_state)
            temp = reward + self.discount_factor * next_valu
e

            if temp == value:
                max_index.append(index)
            elif temp > value:
                value = temp
                max_index.clear()
                max_index.append(index)

        # probability of action
        prob = 1 / len(max_index)

        for index in max_index:
            result[index] = prob

        next_policy[state[0]][state[1]] = result

    self.policy_table = next_policy

```

d) Linear programming:

```
% v = dne1_LP
function v = dne1_LP
clear();
f=[1;1;1;1];

A=[0.95,0.285,0.285,0.285;
   0,0.475,0.76,0.57;
   0,0,0.475,0.19;
   0.38,0,0,0];

b=[0;-50;-100;-200];

v=linprog(f,A,b);

end
```