

Dynamic Programming

Exercise 1

- (a) Proof: see slide 17 (out of 32) of lecture 3
- (b) For every s and π :

$$\begin{aligned} G_t &= R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \dots \\ \min G_t &= \sum_{k=0}^{\infty} \gamma^k r_{\min} < (G_t | s) \\ \max G_t &= \sum_{k=0}^{\infty} \gamma^k r_{\max} > (G_t | s) \end{aligned}$$

$$\implies \mathbb{E}[\min G_t] < v(s) < \mathbb{E}[\max G_t]$$

$$\implies \mathbb{E}\left[\sum_{k=0}^{\infty} \gamma^k r_{\min}\right] < v(s) < \mathbb{E}\left[\sum_{k=0}^{\infty} \gamma^k r_{\max}\right]$$

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$$\implies r_{\min} \sum_{k=0}^{\infty} \gamma^k < v(s) < r_{\max} \sum_{k=0}^{\infty} \gamma^k$$

$$\begin{aligned} \sum_{k=0}^{\infty} \gamma^k &= 1 + \gamma + \gamma^2 + \dots + \gamma^n \\ &= \frac{(1 - \gamma)(1 + \gamma + \gamma^2 + \dots + \gamma^n)}{1 - \gamma} \\ &= \frac{1 + \gamma - \gamma + \gamma^2 - \gamma^2 \dots - \gamma^{n+1}}{1 - \gamma} \\ &= \lim_{x \rightarrow \infty} \frac{1 - \gamma^{n+1}}{1 - \gamma} \\ &= \frac{1}{1 - \gamma} \end{aligned}$$

$$\implies \frac{r_{\min}}{1 - \gamma} < v(s) < \frac{r_{\max}}{1 - \gamma}$$

For every $v(s)$ and $v(s')$:

$$\begin{aligned}v(s) &\in \left[\frac{r_{min}}{1-\gamma}; \frac{r_{max}}{1-\gamma}\right] \\v(s') &\in \left[\frac{r_{min}}{1-\gamma}; \frac{r_{max}}{1-\gamma}\right] \\ \implies |v(s) - v(s')| &< \left|\frac{r_{min}}{1-\gamma} - \frac{r_{max}}{1-\gamma}\right| = \frac{r_{max} - r_{min}}{1-\gamma}\end{aligned}$$

Exercise 2

(a)

Iterations: 43

Optimal value function:

```
[0.01543432 0.01559069 0.02744009 0.01568004 0.02685371 0.  
0.05978021 0.          0.0584134  0.13378315 0.1967357  0.  
0.          0.2465377  0.54419553 0.          ]
```

(b)

Computed policy: [2 3 2 3 0 0 0 0 3 1 0 0 0 2 1 0]