

Exercise 3.14

Recalling Bellman Equation:

$$v_{\pi}(s) = \sum_a \pi(a|s) \sum_{s',r} p(s',r|s,a)[r + \gamma v_{\pi}(s')]$$

Now consider the center cell with

$$v_{\pi}(s) = 0.7,$$

$$\gamma = 0.9,$$

$$\pi(a|s) = 1/4 \text{ (The policy chooses one out of 4 directions randomly),}$$

We will check the equation corresponding to the neighborhood cells:

$$\begin{aligned} v_{\pi}(s) &= \frac{0.9}{4} [2.3 + 0.4 - 0.4 + 0.7] \\ &= 0.675 \end{aligned}$$

Exercise 3.24

Recalling the value function for a policy:

$$v_*(s) = \sum_{t=0}^{\infty} \gamma^t R_t$$

The best solution after reaching A is to quickly go back A after moving to A. That takes 5 time steps. So we will have:

$$v_*(A) = \sum_{t=0}^{\infty} 10\gamma^{5t} \approx 24.419$$