

Utku Kurtulmuş 21903025 EEE448

Q1) Solution Implemented in c++:

```
#include <iostream>
#include <unordered_map>
using namespace std;

//memory for dynamic programming
unordered_map<int, long long> memory; // Memoization to store computed values

//fibonacci recursive
long long recursive(int n) {
    if(n <= 1) {
        return n ? 1 : 0;
    }

    return recursive(n - 1) + recursive (n - 2);
}

//fibonacci iterative
long long iterative(int n) {
    long long previous = 0;
    long long current = 1;
    long long dummy;

    if(n == 0) {
        return 0;
    }

    for(int i = 2; i <= n; i++) {
        dummy = current;
        current = current + previous;
        previous = dummy;
    }

    return current;
}

//fibonacci dynamic programming (top-down)
long long dynamic(int n) {
    //if the value is in memory return it
    if (memory.find(n) != memory.end()) {
        return memory[n];
    }
    //base case
    if(n <= 1) {
        return n ? 1 : 0;
    }
}
```

```

    // If the value is not in memory, compute it and store it in memory for future use
    memory[n] = dynamic(n - 1) + dynamic(n - 2);
    return memory[n];
}

```

```

int main() {

    iterative(45);
    //dynamic(45);
    //recursive(45);

    /*
    //for test purposes
    //recursive
    cout << "Recursive" << endl;
    for(int i = 0; i < 10; i++) {
        cout << recursive(i) << endl;
    }

    //iterative
    cout << "Iterative" << endl;
    for(int i = 0; i < 10; i++) {
        cout << iterative(i) << endl;
    }

    //dynamic programming
    cout << "Dynamic" << endl;
    for(int i = 0; i < 10; i++) {
        cout << dynamic(i) << endl;
    }
    */

    return 0;
}

```

Test Results:

For 45th fibonacci number

Iterative: 0.044s

Dynamic: 0.045s

Recursive: 6.529s

Recursive one is horrible as expected since the time complexity is $O(2^n)$

$$Q2) V(s) = E(R(s_{t+1})) + \sum_{a \in A} \pi(s|a) \sum_{s' \in S} P(s'|s,a) V_{\pi}(s')$$

a) Policy Evaluation : π : uniform 50/50 random policy

$$V_0^{\pi}(A) = -2 + (0.5 V_1^{\pi}(P) + 0.5 V_1^{\pi}(B))$$

$$V_1^{\pi}(P) = (0.9)(-3) + (0.5 V_2^{\pi}(S) + 0.5 V_2^{\pi}(E))$$

$$V_1^{\pi}(B) = (0.9)(-4) + (0.5 V_2^{\pi}(S) + 0.5 V_2^{\pi}(E))$$

$$V_2^{\pi}(S) = (0.9)^2(-3/2) + (0.5 V_3^{\pi}(I) + 0.5 V_3^{\pi}(G))$$

$$V_2^{\pi}(E) = (0.9)^2(-11/2) + (0.5 V_3^{\pi}(I) + 0.5 V_3^{\pi}(G))$$

$$V_3^{\pi}(I) = (0.9)^3(-6) + V_4^{\pi}(Ist)$$

$$V_3^{\pi}(G) = (0.9)^3(-7) + V_4^{\pi}(Ist)$$

$$V_4^{\pi}(Ist) = 0$$

$$\begin{bmatrix} 1 & -1/2 & -1/2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1/2 & -1/2 & 0 & 0 & 0 \\ 0 & 0 & 1 & -1/2 & -1/2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & -1/2 & -1/2 & 0 \\ 0 & 0 & 0 & 0 & 1 & -1/2 & -1/2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} \times \begin{bmatrix} V_0^{\pi}(A) \\ V_1^{\pi}(P) \\ V_1^{\pi}(B) \\ V_2^{\pi}(S) \\ V_2^{\pi}(E) \\ V_3^{\pi}(I) \\ V_3^{\pi}(G) \\ V_4^{\pi}(Ist) \end{bmatrix} = \begin{bmatrix} -2 \\ -2.7 \\ -3.6 \\ 3.645 \\ -4.455 \\ -4.374 \\ -5.103 \\ 0 \end{bmatrix}$$

$$\Rightarrow Ax = b \Rightarrow x = A^{-1}b$$

$$\Rightarrow X = \begin{bmatrix} 1 & 1/2 & 1/2 & 1/2 & 1/2 & 1/2 & 1/2 & 1 \\ 0 & 1 & 0 & 1/2 & 1/2 & 1/2 & 1/2 & 1 \\ 0 & 0 & 1 & 1/2 & 1/2 & 1/2 & 1/2 & 1 \\ 0 & 0 & 0 & 1 & 0 & 1/2 & 1/2 & 1 \\ 0 & 0 & 0 & 0 & 1 & 1/2 & 1/2 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} \times \begin{bmatrix} -2 \\ -2.7 \\ -3.6 \\ 3.645 \\ -4.455 \\ -4.374 \\ -5.103 \\ 0 \end{bmatrix} = \begin{bmatrix} -13.9385 \\ -11.4885 \\ -12.3885 \\ -8.3835 \\ -9.1935 \\ -4.374 \\ -5.103 \\ 0 \end{bmatrix} //$$

b) Exhaustive Search

- 1) Ankara $\xrightarrow{-3}$ Polatlı $\xrightarrow{-2}$ Sakarya $\xrightarrow{-4}$ Izmit $\xrightarrow{-6}$ Istanbul = $\boxed{-15}$
- 2) Ankara $\xrightarrow{-3}$ Polatlı $\xrightarrow{-2}$ Sakarya $\xrightarrow{-5}$ Gemlik $\xrightarrow{-7}$ Istanbul = $\boxed{-17}$
- 3) Ankara $\xrightarrow{-3}$ Polatlı $\xrightarrow{-4}$ Eskişehir $\xrightarrow{-5}$ Izmit $\xrightarrow{-6}$ Istanbul = $\boxed{-18}$
- 4) Ankara $\xrightarrow{-3}$ Polatlı $\xrightarrow{-4}$ Eskişehir $\xrightarrow{-6}$ Gemlik $\xrightarrow{-7}$ Istanbul = $\boxed{-20}$
- *5) Ankara $\xrightarrow{-1}$ Bolu $\xrightarrow{-3}$ Sakarya $\xrightarrow{-4}$ Izmit $\xrightarrow{-6}$ Istanbul = $\boxed{-14}$
- 6) Ankara $\xrightarrow{-1}$ Bolu $\xrightarrow{-3}$ Sakarya $\xrightarrow{-5}$ Gemlik $\xrightarrow{-7}$ Istanbul = $\boxed{-16}$
- 7) Ankara $\xrightarrow{-1}$ Bolu $\xrightarrow{-5}$ Eskişehir $\xrightarrow{-6}$ Izmit $\xrightarrow{-6}$ Istanbul = $\boxed{-13}$
- 8) Ankara $\xrightarrow{-1}$ Bolu $\xrightarrow{-5}$ Eskişehir $\xrightarrow{-6}$ Gemlik $\xrightarrow{-7}$ Istanbul = $\boxed{-19}$

Best Path: 5.
$$U(s) = \max_{a_i} [R(s, a_i) + \gamma \sum_{s'} P(s' | s, a_i) U(s')]$$

c) Dynamic Programming, Value Iteration $\gamma = 1$

Iteration 1: (Set all value functions to 0)

$$U(A) = \max [-3 + U(P), -1 + U(B)] = -1$$

$$U(P) = \max [-2 + U(S), -4 + U(E)] = -2$$

$$U(B) = \max [-3 + U(S), -5 + U(E)] = -3$$

$$U(S) = \max [-4 + U(I), -5 + U(G)] = -4$$

$$U(E) = \max [-5 + U(I), -6 + U(G)] = -5$$

$$U(I) = \max [-6 + U(Ist)] = -6$$

$$U(G) = \max [-7 + U(Ist)] = -7$$

$$U(Ist) = 0$$

Iteration 2:

$$U(A) = \max \left[\overset{-2}{-3 + U(P)}, \overset{-3}{-1 + U(B)} \right] = -4$$

$$U(P) = \max \left[\overset{-2}{-2 + U(S)}, \overset{-3}{-4 + U(E)} \right] = -6$$

$$U(B) = \max \left[\overset{-2}{-3 + U(S)}, \overset{-3}{-5 + U(E)} \right] = -7$$

$$U(S) = \max \left[\overset{-6}{-4 + U(I)}, \overset{-6}{-5 + U(G)} \right] = -10$$

$$U(E) = \max \left[\overset{-6}{-5 + U(I)}, \overset{-6}{-6 + U(G)} \right] = -11$$

$$U(I) = -6$$

$$U(G) = -7$$

$$U(Start) = 0$$

Iteration 3:

$$U(A) = \max \left[\overset{-6}{-3 + U(P)}, \overset{-7}{-1 + U(B)} \right] = -8$$

$$U(P) = \max \left[\overset{-6}{-2 + U(S)}, \overset{-7}{-4 + U(E)} \right] = -12$$

$$U(B) = \max \left[\overset{-6}{-3 + U(S)}, \overset{-7}{-5 + U(E)} \right] = -13$$

$$U(S) = -10$$

$$U(E) = -11$$

$$U(I) = -6$$

$$U(G) = -7$$

$$U(Start) = 0$$

Iteration 4:

$$U(A) = \max \left[\overset{-12}{-3 + U(P)}, \overset{-13}{-1 + U(B)} \right] = -14$$

Rest is the same

Iteration 5:

No change

After 4th iteration we found the optimal values

Optimal Values

| | |
|----------|------|
| $U(A)$ | -145 |
| $U(P)$ | -12 |
| $U(B)$ | -13 |
| $U(S)$ | -10 |
| $U(E)$ | -11 |
| $U(I)$ | -6 |
| $U(G)$ | -7 |
| $U(Ist)$ | 0 |

=

To Find the best policy

we select the action a that maximizes the value of state S ($U(S)$)

$$\Rightarrow \pi(S) = \underset{a}{\operatorname{argmax}} [R(S,a) + \sum_{S'} P(S'|S,a) U(S')]$$

$$\begin{aligned} \Rightarrow U(A) &\Rightarrow 90 \quad B & U(E) &\Rightarrow 90 \quad I \\ U(P) &\Rightarrow 90 \quad S & U(I) &\Rightarrow 11 \quad Ist \\ U(B) &\Rightarrow 90 \quad S & U(G) &\Rightarrow 11 \quad '' \\ U(S) &\Rightarrow 90 \quad I \end{aligned}$$

$$\pi_*(S_0=A) \Rightarrow A \rightarrow B \rightarrow S \rightarrow I \rightarrow Ist$$

Q3)

$$\max_{\pi} E_{\pi} \left[\sum_{k=0}^{\infty} \gamma^k R(s_k, a_k) \mid s_0 = 0 \right] - E_{\pi} \left[\sum_{k=0}^{\infty} \gamma^k R(s_k, a_k) \mid s_0 = 0 \right]$$

define the difference between the objective function of infinite horizon & finite horizon with length K as
(since the difference till time K will be 0)

$$D_K(s) = E_{\pi} \left[\sum_{k=K}^{\infty} \gamma^k R(s_k, a_k) \mid s_0 = 0 \right]$$

we want $D_K(s) \leq \epsilon$ for all $s \in S$ ($\epsilon > 0$)

define $R_{\max} = \max_{s,a} [R(s,a)]$ for all $s \in S$

$R_{\min} = \min_{s,a} [R(s,a)]$ for all $a \in A$

Becomes constant
 $\tilde{R} = R_{\max} - R_{\min}$

at any time $t \geq K$

$$D_K(s) \leq E_{\pi} \left[\sum_{k=K}^{\infty} \gamma^k \tilde{R} \mid s_0 = 0 \right]$$

$$\leq \tilde{R} E_{\pi} \left[\sum_{k=K}^{\infty} \gamma^k \right] \Rightarrow \text{geometric series}$$

$$\leq \tilde{R} \left[\frac{1}{1-\gamma} - \frac{1-\gamma^{K-1}}{1-\gamma} \right]$$

$$\leq \tilde{R} \cdot \frac{\gamma^{K-1}}{1-\gamma} \leq \epsilon$$

$$\gamma^{K-1} \leq \frac{\epsilon(1-\gamma)}{\tilde{R}}$$

since $0 < \gamma < 1 \Rightarrow \frac{1}{\gamma^k} \geq \frac{1}{\gamma^{k-1}}$

$$K \geq \log_{\gamma} \left[\frac{\epsilon(1-\gamma)}{\tilde{R}} \right] + 1$$