

ps4-5-sol

virusdoll

June 18, 2021

(a)

$$\begin{aligned}\|B(V_1) - B(V_2)\|_\infty &= \|V'_1 - V'_2\|_\infty \\ &= \max_{s \in S} |V'_1(s) - V'_2(s)| \\ &= \max_{s \in S} \left| \gamma \max_{a \in A} \sum_{s' \in S} P_{sa}(s') V_1(s') - \gamma \max_{a \in A} \sum_{s' \in S} P_{sa}(s') V_2(s') \right| \\ &= \gamma \max_{s \in S} \left| \max_{a \in A} \sum_{s' \in S} P_{sa}(s') V_1(s') - \max_{a \in A} \sum_{s' \in S} P_{sa}(s') V_2(s') \right| \\ &= \gamma \max_{s \in S} \left| \max_{a \in A} \sum_{s' \in S} P_{sa}(s') (V_1(s') - V_2(s')) \right| \\ &\leq \gamma \max_{s \in S} |V_1(s) - V_2(s)|\end{aligned}$$

(b)

Let V_1 be a fixed point, then

$$\|V_1 - V'_2\|_\infty \leq \gamma \|V_1 - V_2\|_\infty$$

Finally, we have

$$\begin{aligned}\|V_1 - V_2\|_\infty &= 0 \\ V_1 &= V_2\end{aligned}$$

It means there is only one fixed point V_1 .