Statistical Learning for Engineers (EN.530.641) Homework 9

Jin Seob Kim, Ph.D. Senior Lecturer, ME dept., LCSR, JHU

Out: 12/02/2022 due: 12/09/2022 by midnight EST

This is exclusively used for Fall 2022 EN.530.641 SLE students, and is not to be posted, shared, or otherwise distributed.

Note that this assignment is a team work.

- 1 Solve Exercise Problem 3.8 in Ch. 3, Sec. 3.3 in RL book (p. 56).
- 2 Solve Exercise Problem 3.14 in Ch.3, Sec. 3.5 in RL book (p.60). Note that the policy is equiprobable random in this problem.
- 3 Let us consider Example 4.1 in Ch. 4 (p. 76) in RL book (also Fig. 4.1 in Ch. 4 in RL book, p. 77). Solve this problem by using the Policy Iteration. Write your python code, and report the final value function and the optimal policy. Use the equiprobable random policy.

Submission Guideline

- For analytic parts (e.g., problems 1 and 2) and answers/plots from computational problems, submit your homework answers in a single pdf format to "HW9_analytical" on the gradescope. Name the file as "TEAMnumber_MemberInitials_HW9.pdf".

 For example, "TEAM2_AC_JC_QL_HW9.pdf" if your team is #2 with three TAs' names.
- Submit all your python codes in a single .zip file that contains codes for each problem (name them by including the problem number). Name your single zip file submission as "TEAM-number_MemberInitials_HW9.zip". Submission will be done through "HW9_computational" on the gradescope.
- Make sure to include all the necessary files. If TAs try to run your function and it does not run, then your submission will have a significant points deduction.

SLE (EN.530.641) 2

- Make as much comments as possible so that the TAs can easily read your codes.
- Submission should be done by only one member of your team. Hence the report must clearly state team members, with workload distribution.