LMDPs

P: transition function

r: reward function

p: unconstrained dynamics

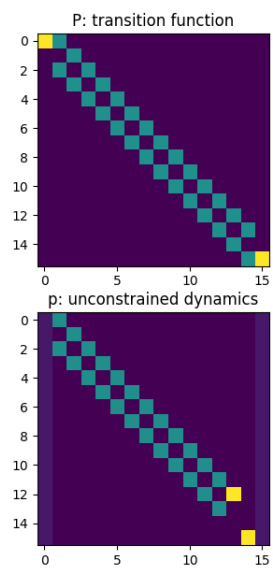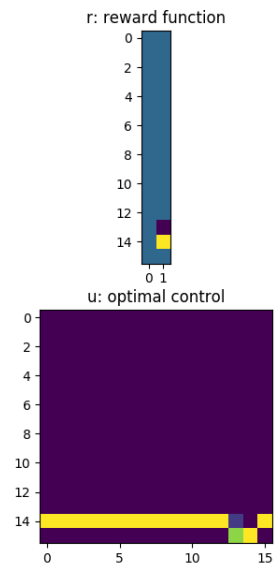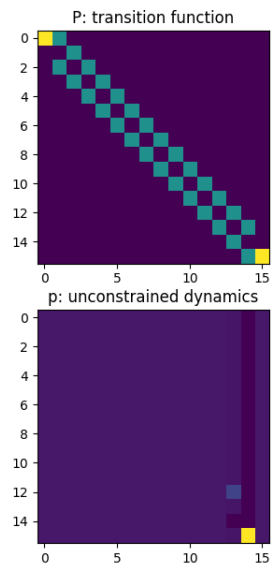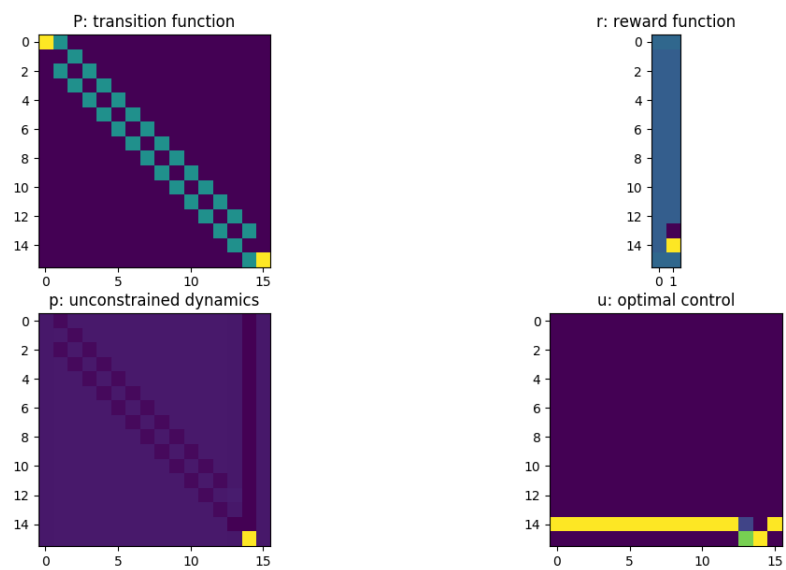u: optimal control

P: transition function

r: reward function

p: unconstrained dynamics

u: optimal control

Bellman operator convergence