Reinforcement Learning Lab

Lesson 2: Policy Iteration and Value Iteration

Davide Corsi and Alberto Castellini

University of Verona
email: davide.corsi@univr.it

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Environment Setup

The first step for the setup of the laboratory environment is to update the repository and load the miniconda environment.

- Update the repository of the lab:

```
cd RL-Lab
git stash
git pull
git stash pop
```

- Activate the *miniconda* environment:

```
conda activate rl-lab
```

Safe Procedure

Always back up the previous lessons' solutions before executing the repository update.

Today Assignment

In today's lesson, we implement the value iteration and policy iteration algorithms in Python.
In particular, the file to complete is:

```
RL-Lab/lessons/lesson_2_code.py
```

Inside the file, two functions are only partially implemented. The objective of this lesson is to complete them.

- **def value_iteration()**
- **def policy_iteration()**

Expected results can be found in:

```
RL-Lab/results/lesson_2_results.txt
```

Pseudocode - Policy Iteration (a)

```
function POLICY-ITERATION(mdp) returns a policy
  inputs: mdp, an MDP with states S, actions A(s), transition model P(s' | s, a)
  local variables: U, a vector of utilities for states in S, initially zero
                   π, a policy vector indexed by state, initially random

  repeat
     U ← POLICY-EVALUATION(π, U, mdp)
     unchanged? ← true
     for each state s in S do
        if max_{a ∈ A(s)} Σ_{s'} P(s' | s, a) U[s'] > Σ_{s'} P(s' | s, π[s]) U[s'] then do
           π[s] ← argmax_{a ∈ A(s)} Σ_{s'} P(s' | s, a) U[s']
           unchanged? ← false
  until unchanged?
  return π
```

Figure: Pseudocode for the policy iteration algorithm, the implementation is from the Russell and Norvig book: *Artificial Intelligence: A Modern Approach*

Pseudocode - Policy Iteration (b)

The *policy evaluation* of the policy iteration algorithm implements the following function:

$$U_i(s) = R(s) + \gamma \sum_{s'} P(s' \mid s, \pi_i(s)) U_i(s') \,.$$

Figure: Policy Evaluation function.

Hint:

In the assignments, the update functions require discounting the future reward (e.g., $r + \gamma \cdot \mathit{future}$). Remember that for the terminal states, there is no future! Update only with r in such cases.

Pseudocode - Value Iteration

function VALUE-ITERATION(mdp, ϵ) **returns** a utility function
inputs: mdp, an MDP with states S, actions $A(s)$, transition model $P(s' \mid s, a)$,
rewards $R(s)$, discount γ
ϵ, the maximum error allowed in the utility of any state
local variables: U, U', vectors of utilities for states in S, initially zero
δ, the maximum change in the utility of any state in an iteration

repeat
$U \leftarrow U'$; $\delta \leftarrow 0$
for each state s **in** S **do**
$U'[s] \leftarrow R(s) + \gamma \max_{a \in A(s)} \sum_{s'} P(s' \mid s, a)\, U[s']$
if $|U'[s] - U[s]| > \delta$ **then** $\delta \leftarrow |U'[s] - U[s]|$
until $\delta < \epsilon(1-\gamma)/\gamma$
return U

Figure: Pseudocode for the value iteration algorithm, the implementation is from the Russell and Norvig book *Artificial Intelligence: A Modern Approach*