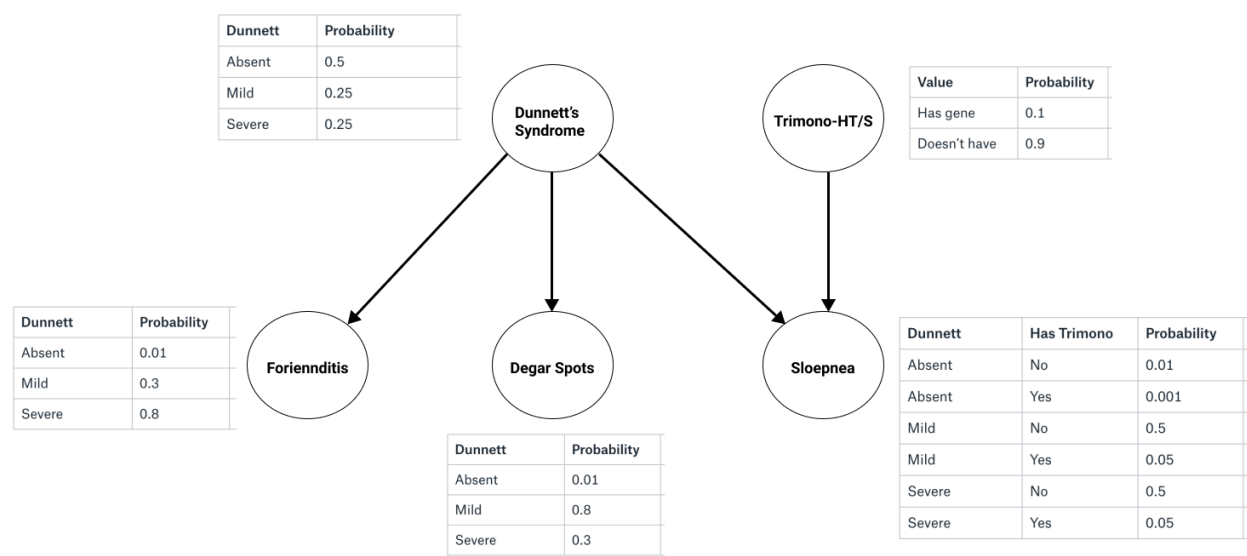


Assignment 4

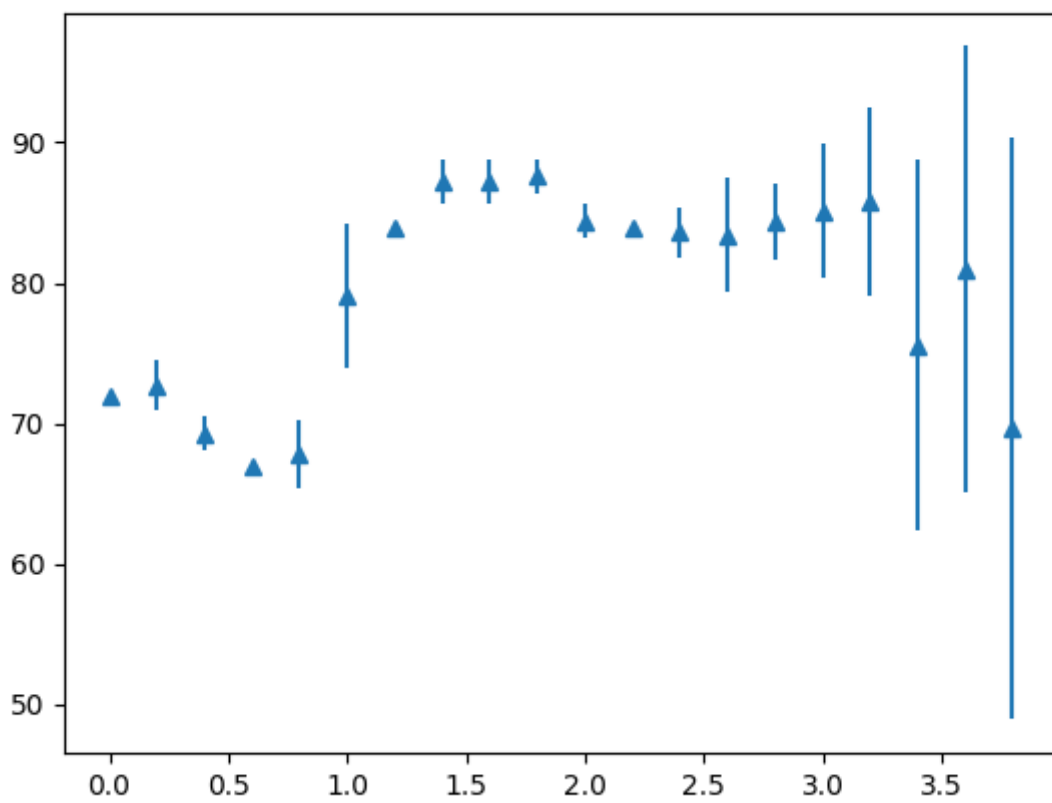
A4Q1



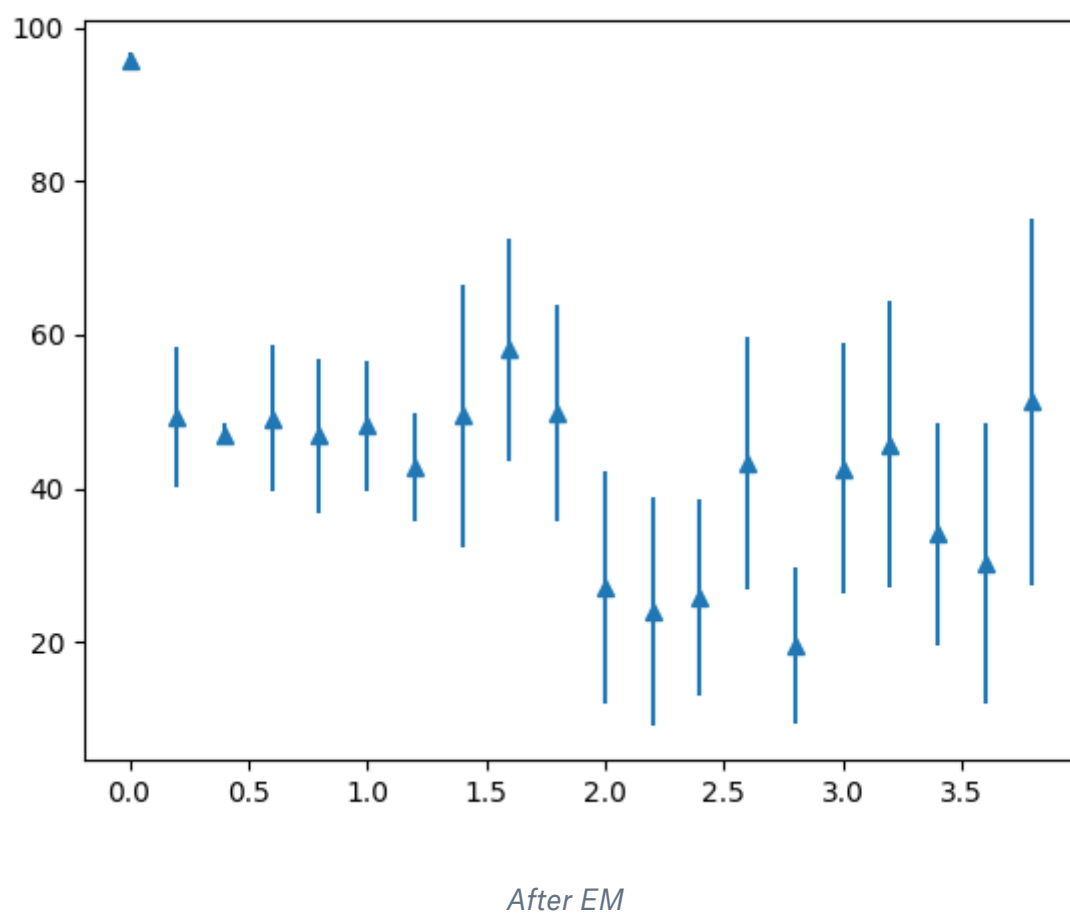
A4Q1b)

View `em.py` and `bn.py`

A4Q1c)



Before EM

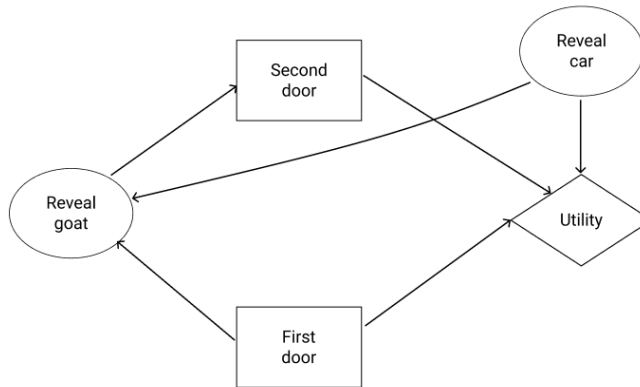


A4Q2

A4Q2a

First door	Reveal car	Reveal goat	Value
1	1	1	0
1	1	2	0.5
1	1	3	0.5
1	2	1	0
1	2	2	0
1	2	3	1
1	3	1	0
1	3	2	1
1	3	3	0
2	1	1	0
2	1	2	0
2	1	3	1
2	2	1	0.5
2	2	2	0
2	2	3	0.5
2	3	1	1
2	3	2	0
2	3	3	0
3	1	1	0
3	1	2	1
3	1	3	0
3	2	1	1
3	2	2	0
3	2	3	0
3	3	1	0.5
3	3	2	0.5
3	3	3	0

Reveal car	Value
1	p_1
2	p_2
3	$1 - p_1 - p_2$



First door	Second door	Reveal car	Value
1	1	1	1
1	1	2	0
1	2	1	0
1	2	2	1
1	2	3	0
1	3	1	0
1	3	2	0
1	3	3	1
2	1	1	1
2	1	2	0
2	1	3	0
2	2	1	0
2	2	2	1
2	2	3	0
2	3	1	0
2	3	2	0
2	3	3	1
3	1	1	1
3	1	2	0
3	1	3	0
3	2	1	0
3	2	2	1
3	2	3	0
3	3	1	0
3	3	2	0
3	3	3	1

Variables

- **First door:** Decision variable, which door we choose first
- **Reveal goat:** Random variable, which door we reveal to have a goat
- **Second door:** Decision variable, which door we choose next
- **Reveal car:** Random variable, where the car is located
- **Utility:** Utility function

Reveal car	Value	
1	p_1	
2	p_2	
3	$1 - p_1 - p_2$	

First door	Second door	Reveal car	Value	
1	Stay	1	1	
1	Stay	2	0	
1	Stay	3	0	
1	Switch	1	0	
1	Switch	2	1	
1	Switch	3	1	
2	Stay	1	0	

2	Stay	2	1	
2	Stay	3	0	
2	Switch	1	0	
2	Switch	2	1	
2	Switch	3	1	
3	Stay	1	0	
3	Stay	2	0	
3	Stay	3	1	
3	Switch	1	1	
3	Switch	2	1	
3	Switch	3	0	

First door	Reveal car	Reveal goat	Value	
1	1	1	0	
1	1	2	0.5	
1	1	3	0.5	
1	2	1	0	
1	2	2	0	
1	2	3	1	
1	3	1	0	
1	3	2	1	
1	3	3	0	
2	1	1	0	
2	1	2	0	
2	1	3	1	
2	2	1	0.5	
2	2	2	0	
2	2	3	0.5	

2	3	1	1	
2	3	2	0	
2	3	3	0	
3	1	1	0	
3	1	2	1	
3	1	3	0	
3	2	1	1	
3	2	2	0	
3	2	3	0	
3	3	1	0.5	
3	3	2	0.5	
3	3	3	0	

A4Q2b)

(Answer is based on intuition for part marks).

The optimal policy is to pick any door initially, and then always switch.

We set $p_1 = \frac{1}{3}$ and $p_2 = \frac{1}{3}$

We sumout on **Reveal Car**

First door	Reveal goat	Value	
1	1	0	
1	2	1/6	
1	3	1/6	
2	1	1/6	
2	2	0	
2	3	1/6	
3	1	1/6	
3	2	1/6	

3	3	0	
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A4Q2c)

The optimal policy is to pick door 3. If door 1 is revealed to have a goat, then stay. Otherwise, if door 2 is revealed to have a goat, then swap to door 1.