

Homework 3: Due 10am on 29-Jan.

Consider the same game as in Homework 2.

- Write Matlab code to implement the policy iteration algorithm and find the optimal policy when the probability of head $p = 0.9$.
- Write Matlab code to implement the value iteration algorithm and find the optimal policy when the probability of head $p = 0.4$.

Submit your code and report. Follow the same instructions as in homework 1. In addition, please include the optimal value functions and optimal policy for each case in your report.