Simplified Risk Aware CVaR-based POMDP With Performance Guarantees: a Risk Envelope Perspective Supplementary Material

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This document provides supplementary material to [1]. Therefore, it should not be considered a self-contained document, but instead regarded as an appendix of [1]. Throughout this report, all notations and definitions are with compliance to the ones presented in [1].

1 Proof Theorem 2

Denote by $\bar{\xi} \in \mathcal{U}_{cvar}(\alpha, \bar{\mathbb{P}}(z_{k+1}|b_k, a_k))$ and $\xi^* \in \mathcal{U}_{cvar}(\alpha, \mathbb{P}(z_{k+1}|b_k, a_k))$ the optimal risk ratios, considering the corresponding risk envelopes,

$$\overline{CVaR}_{\alpha}(\mathcal{H}(\hat{\bar{b}}_{k+1}) \mid \hat{b}_{k}, a_{k}) = \min_{\xi \in \mathcal{U}_{\text{cvar}}(\alpha, \bar{\mathbb{P}}(z_{k+1} \mid \hat{b}_{k}, a_{k}))} \bar{\mathbb{E}}_{z_{k+1}}[\xi(z_{k+1})\mathcal{H}(\hat{\bar{b}}_{k+1}) \mid \hat{b}_{k}, a_{k}] = \bar{\mathbb{E}}_{z_{k+1}}[\bar{\xi}(z_{k+1})\mathcal{H}(\hat{\bar{b}}_{k+1}) \mid \hat{b}_{k}, a_{k}]$$

$$CVaR_{\alpha}(\mathcal{H}(\hat{b}_{k+1}) \mid \hat{b}_{k}, a_{k}) = \min_{\xi \in \mathcal{U}_{\text{cvar}}(\alpha, \bar{\mathbb{P}}(z_{k+1} \mid \hat{b}_{k}, a_{k}))} \bar{\mathbb{E}}_{z_{k+1}}[\xi(z_{k+1})\mathcal{H}(\hat{b}_{k+1}) \mid \hat{b}_{k}, a_{k}] = \bar{\mathbb{E}}_{z_{k+1}}[\xi^{*}(z_{k+1})\mathcal{H}(\hat{b}_{k+1}) \mid \hat{b}_{k}, a_{k}].$$

(3)

Lower bound

We use the dual form and Lemma 2 to prove the lower bound,

$$\overline{CVaR}_{\alpha}(\mathcal{H}(\hat{\bar{b}}_{k+1}) \mid \hat{b}_{k}, a_{k}) - CVaR_{\alpha}(\mathcal{H}(\hat{b}_{k+1}) \mid \hat{b}_{k}, a_{k}) = (1)$$

$$\overline{\mathbb{E}}_{z_{k+1}}(\bar{\xi}(z_{k+1})\mathcal{H}(\hat{\mathbb{P}}(x_{k+1}|\hat{b}_{k}, a_{k}, z_{k+1})) - \underbrace{\mathbb{E}}_{z_{k+1}}(\xi^{*}(z_{k+1})\mathcal{H}(\hat{\mathbb{P}}(x_{k+1}|\hat{b}_{k}, a_{k}, z_{k+1}))) \underset{(2)}{\underbrace{\geq}}_{\text{Lemma 2}} (2)$$

$$\overline{\mathbb{E}}_{z_{k+1}}(\bar{\xi}(z_{k+1})\mathcal{H}(\hat{\mathbb{P}}(x_{k+1}|\hat{b}_{k}, a_{k}, z_{k+1})) - \underbrace{\mathbb{E}}_{z_{k+1}}(\bar{\xi}(z_{k+1})\mathcal{H}(\hat{\mathbb{P}}(x_{k+1}|\hat{b}_{k}, a_{k}, z_{k+1}))),$$

where we use $\hat{\mathbb{P}}(x_{k+1}|\hat{b}_k, a_k, z_{k+1})$ to explicitly denote the dependence of the particle belief \hat{b}_{k+1} on \hat{b}_k, a_k and z_{k+1} (and similarly for $\hat{\mathbb{P}}(x_{k+1}|\hat{b}_k, a_k, z_{k+1})$ and \hat{b}_{k+1}).

We now plug-in the entropy estimator (34) in the main paper)

$$-\bar{\eta}_{k+1} \sum_{m=1}^{M} \bar{\xi}(z_{k+1}^{m}) \sum_{i=1}^{N} \bar{Z}(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i} \log(\frac{\bar{Z}(z_{k+1}^{m} | x_{k+1}^{i}) \sum_{j=1}^{N} T(x_{k+1}^{i} | x_{k}^{i}, a_{k}) q_{k}^{j}}{\sum_{i'=1}^{N} \bar{Z}(z_{k+1}^{m} | x_{k+1}^{i'}) q_{k}^{i'}}) + (4)$$

$$\bar{\eta}_{k+1} \sum_{m=1}^{M} \bar{\xi}(z_{k+1}^{m}) \sum_{i=1}^{N} Z(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i} \log(\frac{Z(z_{k+1}^{m} | x_{k+1}^{i}) \sum_{j=1}^{N} T(x_{k+1}^{i} | x_{k}^{i}, a_{k}) q_{k}^{j}}{\sum_{i'=1}^{N} Z(z_{k+1}^{m} | x_{k+1}^{i'}) q_{k}^{i'}}) = \\ -\bar{\eta}_{k+1} \sum_{c=1}^{C} \sum_{t=K \cdot (c-1)+1}^{K \cdot C} \bar{\xi}(z_{k+1}^{t}) \sum_{i=1}^{N} Z(z_{k+1}^{t} | x_{k+1}^{i}) q_{k}^{i} \cdot \log(\frac{\bar{Z}(z_{k+1}^{t} | x_{k+1}^{i}) \sum_{i'=1}^{N} Z(z_{k+1}^{t} | x_{k+1}^{i'}) q_{k}^{i'}}{Z(z_{k+1}^{t} | x_{k+1}^{i}) \sum_{i'=1}^{N} \bar{Z}(z_{k+1}^{t} | x_{k+1}^{i'}) q_{k}^{i'}})$$

Using the inequality $\log(x) \le x - 1, \forall x > 0$,

$$-\bar{\eta}_{k+1} \sum_{c=1}^{C} \sum_{t=K \cdot (c-1)+1}^{K \cdot C} \bar{\xi}(z_{k+1}^{t}) \sum_{i=1}^{N} Z(z_{k+1}^{t} | x_{k+1}^{i}) q_{k}^{i} \cdot \log(\frac{\bar{Z}(z_{k+1}^{t} | x_{k+1}^{i}) \sum_{i'=1}^{N} Z(z_{k+1}^{t} | x_{i'}^{i'}) q_{k}^{i'}}{Z(z_{k+1}^{t} | x_{k+1}^{i}) \sum_{i'=1}^{N} \bar{Z}(z_{k+1}^{t} | x_{k+1}^{i'}) q_{k}^{i'}}) \ge$$

$$(5)$$

$$\bar{\eta}_{k+1} \sum_{c=1}^{C} \sum_{t=K \cdot (c-1)+1}^{K \cdot C} \bar{\xi}(z_{k+1}^{t}) \sum_{i=1}^{N} Z(z_{k+1}^{t}|x_{k+1}^{i}) q_{k}^{i} \left[1 - \frac{\bar{Z}(z_{k+1}^{t}|x_{k+1}^{i}) \sum_{i'=1}^{N} Z(z_{k+1}^{t}|x_{k+1}^{i'}) q_{k}^{i'}}{Z(z_{k+1}^{t}|x_{k+1}^{i}) \sum_{i'=1}^{N} \bar{Z}(z_{k+1}^{t}|x_{k+1}^{i'}) q_{k}^{i'}}\right] = 0$$

$$\bar{\eta}_{k+1} \sum_{c=1}^{C} \sum_{t=K \cdot (c-1)+1}^{K \cdot C} \bar{\xi}(z_{k+1}^t) \sum_{i=1}^{N} Z(z_{k+1}^t | x_{k+1}^i) q_k^i - \bar{\eta}_{k+1} \sum_{c=1}^{C} \sum_{t=K \cdot (c-1)+1}^{K \cdot C} \bar{\xi}(z_{k+1}^t) \sum_{i=1}^{N} Z(z_{k+1}^t | x_{k+1}^i) q_k^i = 0.$$

Upper bound

We now prove the upper bound:

$$\overline{CVaR}_{\alpha}(\mathcal{H}(\hat{b}_{k+1}) \mid \hat{b}_{k}, a_{k}) - CVaR_{\alpha}(\mathcal{H}(\hat{b}_{k+1}) \mid \hat{b}_{k}, a_{k}) = (6)$$

$$\overline{\mathbb{E}}_{z_{k+1}}(\bar{\xi}(z_{k+1})\mathcal{H}(\hat{\mathbb{P}}(x_{k+1}|\hat{b}_{k}, a_{k}, z_{k+1})) - \underset{z_{k+1}}{\mathbb{E}}(\xi^{*}(z_{k+1})\mathcal{H}(\hat{\mathbb{P}}(x_{k+1}|\hat{b}_{k}, a_{k}, z_{k+1}))) = (7)$$

$$-\bar{\eta}_{k+1} \sum_{m=1}^{M} \bar{\xi}(z_{k+1}^{m}) \sum_{i=1}^{N} \bar{Z}(z_{k+1}^{m}|x_{k+1}^{i}) q_{k}^{i} \log(\frac{\bar{Z}(z_{k+1}^{m}|x_{k+1}^{i}) \sum_{j=1}^{N} T(x_{k+1}^{i}|x_{k}^{i}, a_{k}) q_{k}^{j}}{\sum_{i'=1}^{N} \bar{Z}(z_{k+1}^{m}|x_{k'+1}^{i'}) q_{k}^{i'}}) + (8)$$

$$\bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^{*}(z_{k+1}^{m}) \sum_{i=1}^{N} Z(z_{k+1}^{m}|x_{k+1}^{i}) q_{k}^{i} \log(\frac{Z(z_{k+1}^{m}|x_{k+1}^{i}) \sum_{j=1}^{N} T(x_{k+1}^{i}|x_{k}^{i}, a_{k}) q_{k}^{j}}{\sum_{i'=1}^{N} Z(z_{k+1}^{m}|x_{k+1}^{i'}) q_{k}^{i'}}).$$

We select a general element g from the risk envelope $\mathcal{U}_{\text{cvar}}(\alpha, \bar{\mathbb{P}}(z_{k+1}^m | \hat{b}_k, a_k))$. Since a risk measure involves solving a minimization problem over this envelope, considering a general element within the risk envelope makes the entire expression larger. Additionally, we define $h(m) = [\frac{m}{K}] + 1$ for a general integer m. We define g as follows and then prove it indeed belongs to $\mathcal{U}_{\text{cvar}}(\alpha, \bar{\mathbb{P}}(z_{k+1}^m | \hat{b}_k, a_k))$:

$$g(z_{k+1}^m) \triangleq \frac{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \xi^*(z_{k+1}^t) \mathbb{P}(z_{k+1}^t | \hat{b}_k, a_k)}{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \mathbb{P}(z_{k+1}^t | \hat{b}_k, a_k)}.$$
 (10)

(9)

We now prove that $g(z_{k+1}^m) \in \mathcal{U}_{\text{cvar}}(\alpha, \bar{\mathbb{P}}(z_{k+1}^m | \hat{\bar{b}}_k, a_k))$

$$\sum_{m=1}^{M} g(z_{k+1}^{m}) \bar{\mathbb{P}}(z_{k+1}^{m}|\hat{\bar{b}}_{k}, a_{k}) = \sum_{m=1}^{M} \frac{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \xi^{*}(z_{k+1}^{t}) \mathbb{P}(z_{k+1}^{t}|\hat{b}_{k}, a_{k})}{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \mathbb{P}(z_{k+1}^{t}|\hat{b}_{k}, a_{k})} \bar{\mathbb{P}}(z_{k+1}^{m}|\hat{\bar{b}}_{k}, a_{k}) = (11)$$

$$\sum_{m=1}^{M} \frac{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \xi^*(z_{k+1}^t) \mathbb{P}(z_{k+1}^t|\hat{b}_k, a_k)}{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \sum_{i=1}^{N} Z(z_{k+1}^t|x_{k+1}^i) \sum_{j=1}^{N} T(x_{k+1}^i|x_k^j, a_k) q_k^j} \sum_{i=1}^{N} \bar{Z}(z_{k+1}^m|x_{k+1}^i) \sum_{j=1}^{N} T(x_{k+1}^i|x_k^j, a_k) q_k^j = \sum_{t=K\cdot(h(m)-1)+1}^{M} \frac{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \xi^*(z_{k+1}^t) \mathbb{P}(z_{k+1}^t|\hat{b}_k, a_k)}{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \sum_{i=1}^{N} Z(z_{k+1}^t|x_{k+1}^i) \sum_{j=1}^{N} T(x_{k+1}^i|x_k^j, a_k) q_k^j} \cdot$$

$$\frac{1}{K} \sum_{i=1}^{N} \sum_{t=K \cdot (h(m)-1)+1}^{K \cdot h(m)} Z(z_{k+1}^{t}|x_{k+1}^{i}) \sum_{j=1}^{N} T(x_{k+1}^{i}|x_{k}^{j}, a_{k}) q_{k}^{j} =$$

$$\sum_{m=1}^{M} \frac{1}{K} \sum_{t=K\cdot (h(m)-1)+1}^{K\cdot h(m)} \xi^*(z_{k+1}^t) \mathbb{P}(z_{k+1}^t|\hat{b}_k, a_k) = 1,$$

and

$$g(z_{k+1}^m) = \frac{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \xi^*(z_{k+1}^t) \mathbb{P}(z_{k+1}^t|\hat{b}_k, a_k)}{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \mathbb{P}(z_{k+1}^t|\hat{b}_k, a_k)} \leq \frac{1}{\alpha} \frac{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \mathbb{P}(z_{k+1}^t|\hat{b}_k, a_k)}{\sum_{t=K\cdot(h(m)-1)+1}^{K\cdot h(m)} \mathbb{P}(z_{k+1}^t|\hat{b}_k, a_k)} = \frac{1}{\alpha}.$$

$$(12)$$

To conclude, we showed that $\sum_{m=1}^{M} g(z_{k+1}^m) \bar{\mathbb{P}}(z_{k+1}^m|\hat{b}_k, a_k) = 1$ and $g(z_{k+1}^m) \leq \frac{1}{\alpha}$. Therefore, according to (11), $g(z_{k+1}^m) \in \mathcal{U}_{\text{cvar}}(\alpha, \bar{\mathbb{P}}(z_{k+1}^m|\hat{b}_k, a_k))$.

Referring to (6), we now take notice that $\log(\frac{Z(z_{k+1}^m|x_{k+1}^i)\sum_{j=1}^NT(x_{k+1}^i|x_k^i,a_k)q_k^j}{\sum_{i'=1}^NZ(z_{k+1}^m|x_{k+1}^i)q_k^{i'}}) < 0$, as the log of a discrete probability distribution. By replacing the optimal risk ratio $\bar{\xi}(z_{k+1}^m) \in \mathcal{U}_{\text{cvar}}(\alpha,\bar{\mathbb{P}}(z_{k+1}^m|\hat{\bar{b}}_k,a_k))$ with the risk ratio $g(z_{k+1}^m) \in \mathcal{U}_{\text{cvar}}(\alpha,\bar{\mathbb{P}}(z_{k+1}^m|\hat{\bar{b}}_k,a_k))$, in (6), we get the bound

$$\overline{CVaR}_{\alpha}(\mathcal{H}(\hat{b}_{k+1}) \mid \hat{b}_{k}, a_{k}) - CVaR_{\alpha}(\mathcal{H}(\hat{b}_{k+1}) \mid \hat{b}_{k}, a_{k}) \leq (13)$$

$$-\bar{\eta}_{k+1} \sum_{m=1}^{M} g(z_{k+1}^{m}) \sum_{i=1}^{N} \bar{Z}(z_{k+1}^{m} \mid x_{k+1}^{i}) q_{k}^{i} \log(\frac{\bar{Z}(z_{k+1}^{m} \mid x_{k+1}^{i}) \sum_{j=1}^{N} T(x_{k+1}^{i} \mid x_{k}^{i}, a_{k}) q_{k}^{j}}{\sum_{i'=1}^{N} \bar{Z}(z_{k+1}^{m} \mid x_{k+1}^{i'}) q_{k}^{i'}}) + (14)$$

$$\bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^*(z_{k+1}^m) \sum_{i=1}^{N} Z(z_{k+1}^m | x_{k+1}^i) q_k^i \log(\frac{Z(z_{k+1}^m | x_{k+1}^i) \sum_{j=1}^{N} T(x_{k+1}^i | x_k^i, a_k) q_k^j}{\sum_{i'=1}^{N} Z(z_{k+1}^m | x_{k+1}^{i'}) q_k^{i'}}).$$

$$(15)$$

We now look at one of the clusters (without loss of generality, at the first one, i.e. m = 1), plug-in the definition of the abstraction observation model (29), and define a matrix notation of the cluster,

$$g(z_{k+1}^{m=1}) \sum_{i=1}^{N} \bar{Z}(z_{k+1}^{t} | x_{k+1}^{i}) q_{k}^{i} = \frac{\sum_{t=1}^{K} \xi^{*}(z_{k+1}^{t}) \mathbb{P}(z_{k+1}^{t} | \hat{b}_{k}, a_{k})}{\sum_{t=1}^{K} \mathbb{P}(z_{k+1}^{t} | \hat{b}_{k}, a_{k})} \sum_{i=1}^{N} \bar{Z}(z_{k+1}^{t} | x_{k+1}^{i}) q_{k}^{i} \triangleq \frac{1}{K} \frac{\xi^{T} P \mathbf{1}^{T} Z_{q}}{\mathbf{1}^{T} P},$$

$$(16)$$

where
$$\xi \triangleq \begin{bmatrix} \xi^*(z_{k+1}^1) \\ \vdots \\ \xi^*(z_{k+1}^K) \end{bmatrix}, Z_q \triangleq \begin{bmatrix} \sum_{i=1}^N Z(z_{k+1}^1 | x_{k+1}^i) q_k^i \\ \vdots \\ \sum_{i=1}^N Z(z_{k+1}^K | x_{k+1}^i) q_k^i \end{bmatrix}, P \triangleq \begin{bmatrix} \mathbb{P}(z_{k+1}^1 | \hat{b}_k, a_k) \\ \vdots \\ \mathbb{P}(z_{k+1}^K | \hat{b}_k, a_k) \end{bmatrix}, \mathbf{1} \triangleq \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix}.$$
(17)

We apply

$$\frac{1}{K} \frac{\xi^T P \mathbf{1}^T Z_q}{\mathbf{1}^T P} = \frac{1}{K} \frac{tr(\xi^T P \mathbf{1}^T Z_q)}{tr(\mathbf{1}^T P)} \le \frac{1}{K} \frac{tr(P \mathbf{1}^T) tr(Z_q \xi^T)}{tr(\mathbf{1}^T P)} = \frac{1}{K} tr(Z_q \xi^T) = \xi^T Z_q.$$
(18)

Hence, we re-write (14) as

$$-\bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^{*}(z_{k+1}^{m}) \sum_{i=1}^{N} Z(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i} \log(\frac{\bar{Z}(z_{k+1}^{m} | x_{k+1}^{i}) \sum_{j=1}^{N} T(x_{k+1}^{i} | x_{k}^{i}, a_{k}) q_{k}^{j}}{\sum_{i'=1}^{N} \bar{Z}(z_{k+1}^{m} | x_{k'+1}^{i'}) q_{k}^{i'}}) + \frac{1}{\sum_{i'=1}^{M} \bar{Z}(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i}} \log(\frac{\bar{Z}(z_{k+1}^{m} | x_{k+1}^{i}) \sum_{j=1}^{N} T(x_{k+1}^{i} | x_{k}^{i}, a_{k}) q_{k}^{j}}{\sum_{i'=1}^{N} Z(z_{k+1}^{m} | x_{k+1}^{i'}) q_{k}^{i'}}) = \frac{\bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^{*}(z_{k+1}^{m}) \sum_{i=1}^{N} Z(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i} \log(\frac{\bar{Z}(z_{k+1}^{m} | x_{k+1}^{i})}{\bar{Z}(z_{k+1}^{m} | x_{k+1}^{i})}) + \frac{\bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^{*}(z_{k+1}^{m}) \sum_{i=1}^{N} Z(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i} \log(\frac{\bar{Z}(z_{k+1}^{m} | x_{k+1}^{i})}{\bar{Z}(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i}})}{\sum_{i=1}^{N} \bar{Z}(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i} \log(\frac{\bar{Z}(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i}}{\sum_{i=1}^{N} \bar{Z}(z_{k+1}^{m} | x_{k+1}^{i}) q_{k}^{i}})}.$$

We now treat the terms (a) and (b) separately, starting with (a):

$$(a) = \bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^*(z_{k+1}^m) \sum_{i=1}^{N} Z(z_{k+1}^m | x_{k+1}^i) q_k^i \log(K) + \bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^*(z_{k+1}^m) \sum_{i=1}^{N} Z(z_{k+1}^m | x_{k+1}^i) q_k^i \log(\frac{Z(z_{k+1}^m | x_{k+1}^i)}{\sum Z(z_{k+1}^m | x_{k+1}^i)})$$

$$\leq \bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^*(z_{k+1}^m) \sum_{i=1}^{N} Z(z_{k+1}^m | x_{k+1}^i) q_k^i \log(K) = \log(K).$$

For term (b), we utilize the Jensen's inequality,

$$(b) = \bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^*(z_{k+1}^m) \sum_{i=1}^{N} Z(z_{k+1}^m | x_{k+1}^i) q_k^i \log(\frac{\sum_{i=1}^{N} \bar{Z}(z_{k+1}^m | x_{k+1}^i) q_k^i}{\sum_{i=1}^{N} Z(z_{k+1}^m | x_{k+1}^i) q_k^i})$$

$$\leq \log(\bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^*(z_{k+1}^m) \sum_{i=1}^{N} Z(z_{k+1}^m | x_{k+1}^i) q_k^i (\frac{\sum_{i=1}^{N} \bar{Z}(z_{k+1}^m | x_{k+1}^i) q_k^i}{\sum_{i=1}^{N} Z(z_{k+1}^m | x_{k+1}^i) q_k^i})) = \log(\bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^*(z_{k+1}^m) \sum_{i=1}^{N} \bar{Z}(z_{k+1}^m | x_{k+1}^i) q_k^i)$$

We again look at one of the clusters in matrix notations (without loss of generality, at the first),

$$\frac{1}{K}tr((\mathbf{1}^{T}\boldsymbol{\xi})(\mathbf{z}^{T}\mathbf{1})) \leq \frac{1}{K}tr(\boldsymbol{\xi}\mathbf{z}^{T})tr(\mathbf{1}\mathbf{1}^{T}) = tr(\boldsymbol{\xi}\mathbf{z}^{T}). \tag{20}$$

Hence, for the term (b) we get,

$$\log(\bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^*(z_{k+1}^m) \sum_{i=1}^{N} \bar{Z}(z_{k+1}^m | x_{k+1}^i) q_k^i) \le \log(\bar{\eta}_{k+1} \sum_{m=1}^{M} \xi^*(z_{k+1}^m) \sum_{i=1}^{N} Z(z_{k+1}^m | x_{k+1}^i) q_k^i) = 0.$$
(21)

Therefore,
$$0 \leq \overline{CVaR}_{\alpha}(\mathcal{H}(\hat{\bar{b}}_{k+1}) \mid \hat{b}_k, a_k) - CVaR_{\alpha}(\mathcal{H}(\hat{b}_{k+1}) \mid \hat{b}_k, a_k) \leq \log(K)$$
.

References

1. I. Nutov and V. Indelman. Simplified risk aware cvar-based pomdp with performance guarantees: a risk envelope perspective. In *Proc. of the Intl. Symp. of Robotics Research (ISRR)*, 2024. Submitted.