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Machine Learning with Python-From Linear Models to Deep Learning

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8. Q-value Iteration

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Q-value Iteration



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The derivation of the Q-value iteration update rule from the equation above is similar to value iteration update rule.

First, recall the Bellman equations:

$$V^*(s) = \max_{a} Q^*(s,a)$$

$$Q^{*}(s, a) = \sum_{s'} T(s, a, s') \Big(R(s, a, s') + \gamma V^{*}(s') \Big).$$

Plugging first equation into the second, we get:

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