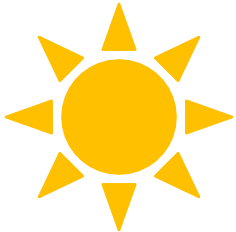
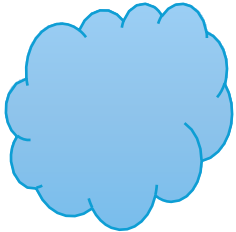
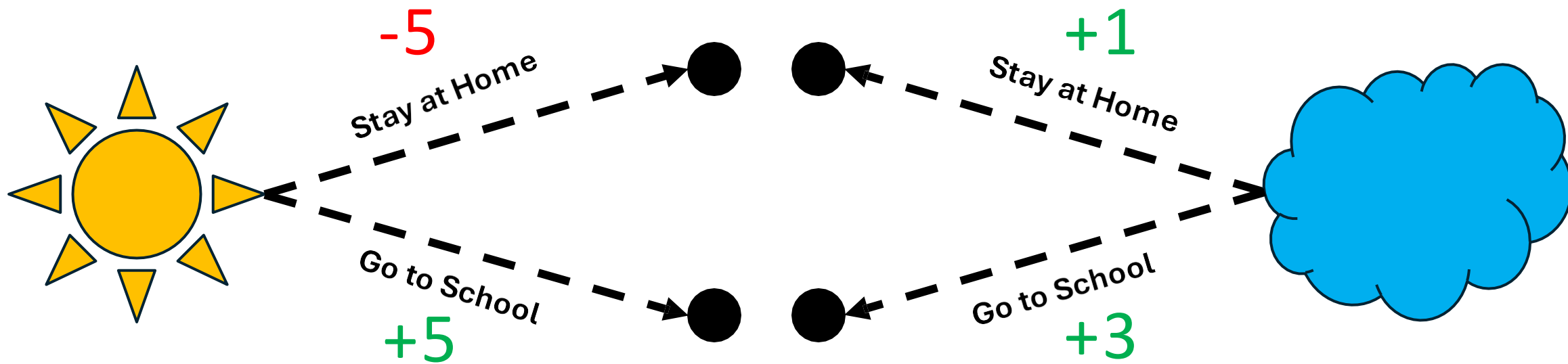


States s : {Sunny, Cloudy}

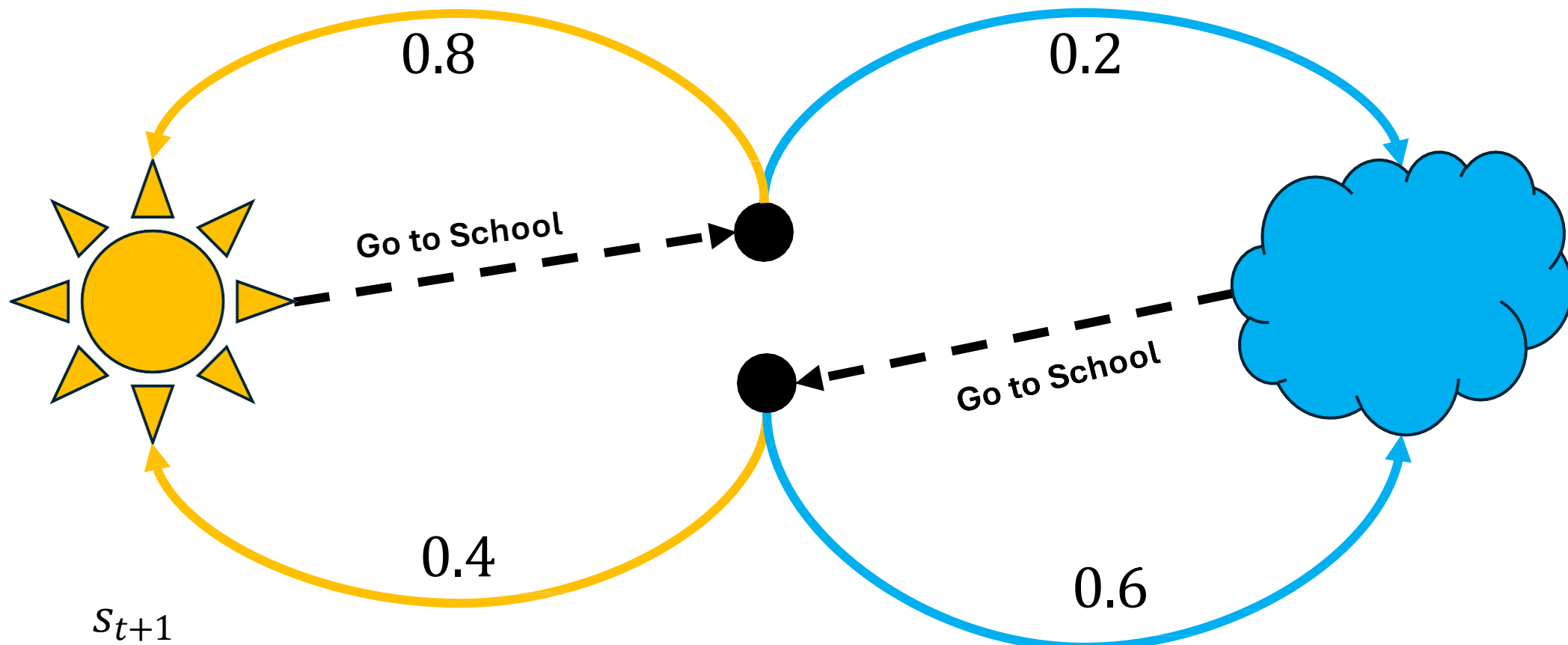
Actions a : {Go to School, Stay at Home}





Discount $\gamma = 0.9$

	Go to School	Stay at Home
	+5	-5
	+3	+1



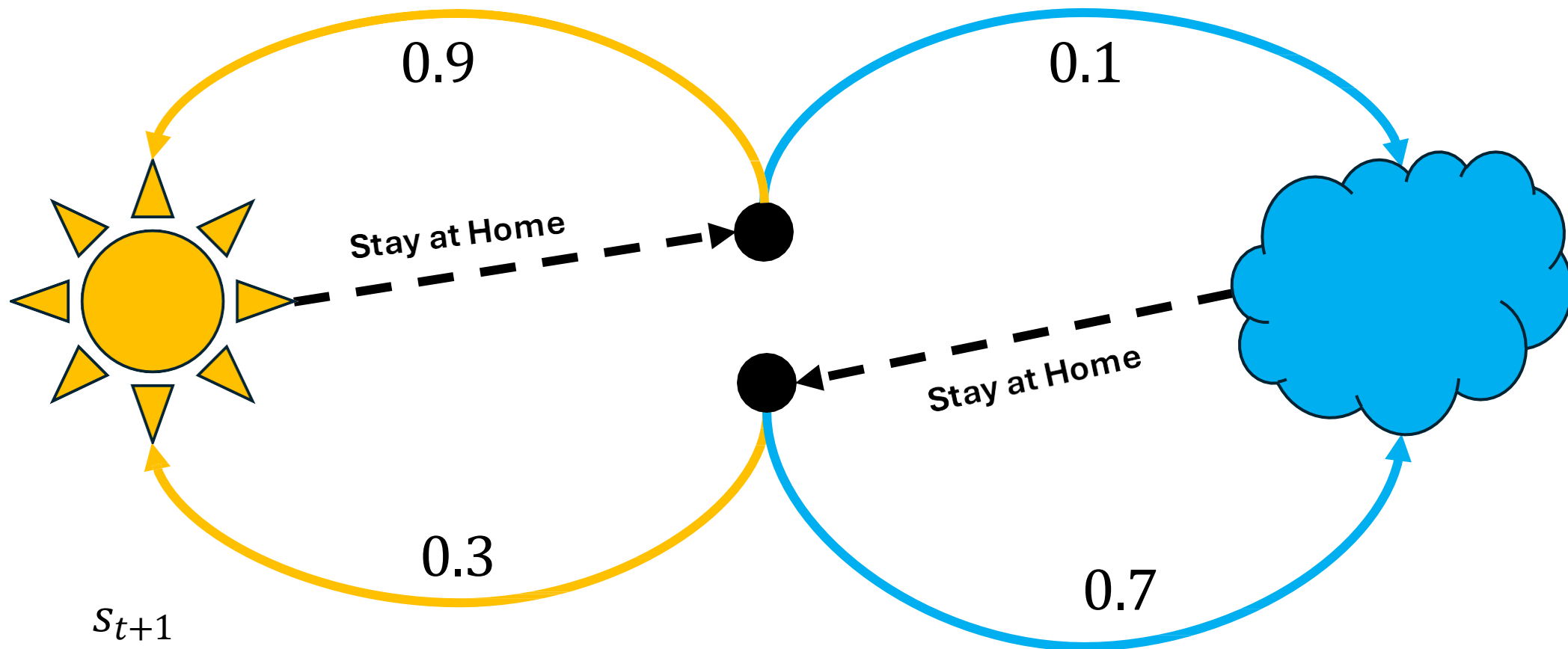
$$R_{school} = \begin{bmatrix} 5 \\ 3 \end{bmatrix} \quad R_{stay} = \begin{bmatrix} -5 \\ 1 \end{bmatrix}$$







		
	0.8	0.2
	0.4	0.6

State Transition Matrix

$$P_{school} = \begin{bmatrix} 0.8 & 0.2 \\ 0.4 & 0.6 \end{bmatrix}$$



		
	0.9	0.1
	0.3	0.7

State Transition Matrix

$$P_{stay} = \begin{bmatrix} 0.9 & 0.1 \\ 0.3 & 0.7 \end{bmatrix}$$

Step 1: Compute state-wise average reward under the policy π

For **Sunny**:

$$r_{\pi} = 0.5(5) + 0.5(-5) = 2.5 + (-2.5) = 0$$

For **Cloudy**:

$$r_{\pi} = 0.5(3) + 0.5(1) = 1.5 + 0.5 = 2$$

$$r_{\pi} = \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$

Step 2: Compute the policy transition matrix

Row 1 (Sunny):

- $P_{\pi}(1,1) = 0.5(0.8) + 0.5(0.9) = 0.4 + 0.45 = 0.85$
- $P_{\pi}(1,2) = 0.5(0.2) + 0.5(0.1) = 0.1 + 0.05 = 0.15$

Row 2 (Cloudy):

- $P_{\pi}(2,1) = 0.5(0.4) + 0.5(0.3) = 0.2 + 0.15 = 0.35$
- $P_{\pi}(2,2) = 0.5(0.6) + 0.5(0.7) = 0.3 + 0.35 = 0.65$

$$P_{\pi} = \begin{bmatrix} 0.85 & 0.15 \\ 0.35 & 0.65 \end{bmatrix}$$

Step 3: Write the Bellman expectation equations $v_\pi(sunny)$

General Form:

$$v_\pi(s) = r_\pi(s) + \gamma \sum P_\pi(s, s') v_\pi(s')$$

$$v_1 = 0 + 0.9(0.85v_1 + 0.15v_2)$$

$$v_1 = 0 + 0.765v_1 + 0.135v_2$$

$$v_1 - 0.765v_1 - 0.135v_2 = 0$$

$$0.235v_1 - 0.135v_2 = 0$$

Step 3: Write the Bellman expectation equations $v_\pi(\textit{cloudy})$

General Form:

$$v_\pi(s) = r_\pi(s) + \gamma \sum P_\pi(s, s') v_\pi(s')$$

$$v_2 = 2 + 0.9(0.35v_1 + 0.65v_2)$$

$$v_2 = 2 + 0.315v_1 + 0.585v_2$$

$$v_2 - 0.315v_1 - 0.585v_2 = 2$$

$$-0.315v_1 + 0.415v_2 = 2$$

Step 4: Solve for $v_{\pi}(cloudy)$

$$0.235v_1 - 0.135v_2 = 0$$

$$0.235v_1 = 0 + 0.135v_2$$

$$\frac{0.235v_1}{0.235} = \frac{0 + 0.135v_2}{0.235}$$

$$v_1 = \frac{0 + 0.135v_2}{0.235}$$

$$-0.315v_1 + 0.415v_2 = 2$$

$$-0.315 \left(\frac{0 + 0.135v_2}{0.235} \right) + 0.415v_2 = 2$$

$$\left(-0.315 \times \frac{0}{0.235} \right) \left(-0.315 \times \frac{0.135}{0.235} v_2 \right) + 0.415v_2 = 2$$

$$(-0.315 \times 0)(-0.315 \times 0.574v_2) + 0.415v_2 = 2$$

$$0 - 0.181v_2 + 0.415v_2 = 2$$

$$0 + 0.234v_2 = 2$$

$$0.234v_2 = 2 + 0$$

$$v_{\pi}(cloudy) = \frac{2 + 0}{0.234} = \frac{2}{0.234} = 8.547$$

Step 4: Solve for $v_\pi(sunny)$

$$v_1 = \frac{0 + 0.135v_2}{0.235}$$

$$v_1 = \frac{0 + 0.135(8.547)}{0.235} = \frac{0 + 1.154}{0.235} = \frac{1.154}{0.235}$$

$$v_1(sunny) = 4.911$$

Step 5: Write the Bellman optimality equations

General Form:

$$v_*(s) = \max_a \{R(s, a) + \gamma \sum_{s'} P(s' | s, a) v_*(s')\}$$

For Sunny (v_1) using School:

$$v_*(\text{sunny}) = 5 + 0.9(0.8v_1 + 0.2v_2)$$

$$v_1 = 5 + 0.72v_1 + 0.18v_2$$

$$v_1 - 0.72v_1 - 0.18v_2 = 5$$

$$0.28v_1 - 0.18v_2 = 5$$

For Cloudy (v_2) using School:

$$v_*(\text{cloudy}) = 3 + 0.9(0.4v_1 + 0.6v_2)$$

$$v_2 = 3 + 0.36v_1 + 0.54v_2$$

$$v_2 - 0.36v_1 - 0.54v_2 = 3$$

$$-0.36v_1 + 0.46v_2 = 3$$

Step 6: Solve for v_*

From Sunny:

$$0.28v_1 = 5 + 0.18v_2$$
$$v_1 = \frac{5 + 0.18v_2}{0.28}$$

For Cloudy:

$$-0.36v_1 + 0.46v_2 = 3$$
$$-0.36 \left(\frac{5 + 0.18v_2}{0.28} \right) + 0.46v_2 = 3$$

Step 6: Solve for v_* (cloudy)

$$-0.36 \left(\frac{5 + 0.18v_2}{0.28} \right) + 0.46v_2 = 3$$

$$\left(-0.36 \times \frac{5}{0.28} \right) \left(-0.36 \times \frac{0.18v_2}{0.28} \right) + 0.46v_2 = 3$$

$$-6.429 - 0.231v_2 + 0.46v_2 = 3$$

$$-6.429 + 0.229v_2 = 3$$

$$0.229v_2 = 3 + 6.429$$

$$0.229v_2 = 9.429$$

$$v_*(cloudy) = \frac{9.429}{0.229} = 41.175$$

Step 6: Solve for $v_*(\text{sunny})$

$$v_1 = \frac{5 + 0.18v_2}{0.28}$$

$$v_1 = \frac{5 + 0.18(41.175)}{0.28}$$

$$v_1 = \frac{5 + 7.412}{0.28} = \frac{12.412}{0.28}$$

$$\boxed{v_*(\text{sunny}) = 44.329}$$

Step 7: Solve for q_*

$$q(1, School) = 5 + 0.9(0.8v_1 + 0.2v_2) = 44.33$$

$$q(1, Home) = -5 + 0.9(0.9v_1 + 0.1v_2) = 34.61$$

$$q(2, School) = 3 + 0.9(0.4v_1 + 0.6v_2) = 41.18$$

$$q(2, Home) = 1 + 0.9(0.3v_1 + 0.7v_2) = 38.91$$