ISyE 4232 Ayhan

Spring 2014

Due: April 3, 2014

Homework 6

- 1. Consider the gardener's problem. Compute the optimal policy that maximizes the expected discounted reward with a discount factor of $\alpha=0.8$ using the LP method.
- 2. Consider a model with $S = \{s_1, s_2\}$, set of actions in state s_1 as $A_{s_1} = \{a_{1,1}, a_{1,2}\}$ and set of actions in state s_2 as $A_{s_2} = \{a_{2,1}\}$. We have $r(s_1, a_{1,1}) = 1$, $r(s_1, a_{1,2}) = 0$ and $r(s_2, a_{2,1}) = 2$, and $p(s_1|s_1, a_{1,1}) = 1$, $p(s_2|s_1, a_{1,2}) = 1$, and $p(s_2|s_2, a_{2,1}) = 1$. Suppose that you want to maximize the discounted infinite horizon expected reward.
 - **a.** Use value iteration to compute the optimal policy when the discount factor $\alpha = 0.5$.
 - **b.** Use value iteration to compute the optimal policy when the discount factor $\alpha = 0.7$.
 - **c.** Now use the LP method to solve parts (a) and (b).