ECE183DA (Winter 2021)

Design of Robotic Systems I

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Problem set 2: Planning / control on MDPs Due 3pm PST Friday Jan. 22, 2021

Key takeaways

After this lecture, you should understand:

- How to mathematically formulate the concepts of "problem" (reward R) and "solution" (policy π) for planning and control on discrete space systems.
- The definition and purpose of value functions (V,Q), and how it relates to and differs from reward R.
- How the properties of the value functions lead to dynamic programming algorithms that exactly solve Markov Decision Problems (MDPs).

Assignment

- 2(a). For what systems / problems might one want a stochastic policy as opposed to a deterministic policy? In two or three English sentences with no math, describe an example of such a problem and outline why a stochastic policy would be preferred.
- 2(b). In one equation, write out the complete mathematical (non-recursive) definition of the value function V^{π} under a stochastic policy $\pi: S \times A \to \mathbb{R}$:

$$\pi(s, a) \equiv pr(a|s).$$

- 2(c). How might you adapt the algorithm or output of solving for an optimal (deterministic) policy such that you can instead get a stochastic policy? In one or two English sentences, explain conceptually what change you could make, and how it would address the needs you describe in 2(a) above.
- 2(d). Would you be willing to let us use your correct responses as (anonymized) examples for the class?