```
#include <stdlib.h>
#include <stdio.h>
#include <string.h>
#include <strings.h>
#include <errno.h>
#include <math.h>
#include "utilities.h"
#include "mdp.h"
   Procedure
     value_iteration
     Estimate utilities with iterative updates
 * Parameters
    p_mdp
    epsilon
     gamma
    utilities
   Produces.
     [Nothing.]
   Preconditions
     p mdp is a pointer to a valid, complete mdp
     utilities points to a valid array of length p mdp->numStates
     epsilon > 0
     0 < gamma < 1
   Postconditions
     utilities[s] contains the estimated utility value for the given state
   Authors
     Daniel Nanetti-Palacios
     Tyler Dewey
 * Documentation adapted from Jerod Weinman's policy iteration.c
void value_iteration( const mdp* p_mdp, double epsilon, double gamma,
          double *utilities)
  // Run value iteration!
  double *updated_utilities;
 double max_utilities_change, utilities_change;
 unsigned int state, num_states;
 size_t utilities_size;
  num states = p mdp->numStates;
 utilities size = sizeof(double) * num states;
  updated_utilities = malloc(utilities_size);
 bzero(updated_utilities, utilities_size);
  do
    // update the old utilities
   memcpy(utilities, updated_utilities, utilities_size);
   max_utilities_change = 0;
    for ( state = 0; state < num_states ; state++ )</pre>
      double men;
      unsigned int action;
      if (p_mdp->terminal[state]) // if this is a terminal state
```

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// then the utility should be just the reward
       updated_utilities[state] = p_mdp->rewards[state];
     else
        // otherwise, it is reward + discount_rate * meu
       calc_meu(p_mdp, state, utilities, &meu, &action);
       updated_utilities[state] = p_mdp->rewards[state] + gamma * meu;
     utilities_change = fabs(updated_utilities[state] - utilities[state]);
     if (utilities_change > max_utilities_change)
       max utilities change = utilities change;
 } while(!(max_utilities_change < (epsilon * (1 - gamma) / gamma)));</pre>
 // Clean up
 free(updated_utilities);
* Main: value iteration gamma epsilon mdpfile
* Runs value_iteration algorithm using gamma and with max
 * error of epsilon on utilities of states using MDP in mdpfile.
* Author: Jerod Weinman
int main(int argc, char* argv[])
 if (argc != 4)
   fprintf(stderr, "Usage: %s gamma epsilon mdpfile\n", argv[0]);
   exit(EXIT FAILURE);
 // Read and process configurations
 double gamma, epsilon;
 char* endptr; // String End Location for number parsing
 mdp *p_mdp;
 // Read gamma, the discount factor, as a double
 gamma = strtod(argv[1], &endptr);
 if ( (endptr - argv[1]) < strlen(argv[1]) )</pre>
   fprintf(stderr, "%s: Illegal non-numeric value in argument gamma=%s\n",
           argv[0],argv[1]);
     exit(EXIT_FAILURE);
 // Read epsilon, maximum allowable state utility error, as a double
 epsilon = strtod(argv[2], &endptr);
 if ( (endptr - argv[2]) < strlen(argv[2]) )</pre>
   fprintf(stderr, "%s: Illegal non-numeric value in argument epsilon=%s\n",
            arqv[0],arqv[2]);
     exit(EXIT FAILURE);
 // Read the MDP file (exits with message if error)
 p_mdp = mdp_read(argv[3]);
```

```
if (NULL == p_mdp)
{ // mdp_read prints a message
 exit(EXIT_FAILURE);
// Allocate utility array
double * utilities;
utilities = malloc( sizeof(double) * p_mdp->numStates );
// Verify we have memory for utility array
if (NULL == utilities)
 fprintf(stderr,
   "%s: Unable to allocate utilities (%s)",
   arqv[0],
   strerror(errno));
 exit(EXIT_FAILURE);
// Run value iteration!
value_iteration( p_mdp, epsilon, gamma, utilities );
// Print utilities
unsigned int state;
for ( state=0 ; state < p_mdp->numStates ; state++)
 printf("%f\n",utilities[state]);
// Clean up
free (utilities);
mdp_free(p_mdp);
exit(EXIT_SUCCESS);
```

```
#include <stdlib.h>
#include <stdio.h>
#include <string.h>
#include <errno.h>
#include <math.h>
#include "utilities.h"
#include "mdp.h"
   Procedure
     policy_evaluation
   Purpose
     Iteratively estimate state utilities under a fixed policy
   Parameters
    policy
    p_mdp
     epsilon
     gamma
    utilities
   Produces.
     [Nothing.]
   Preconditions
     policy points to a valid array of length p mdp->numStates
     Each policy entry respects 0 <= policy[s] < p mdp->numActions
        and policy[s] is an entry in p_mdp->actions[s]
     p_mdp is a pointer to a valid, complete mdp
     epsilon > 0
      0 < gamma < 1
     utilities points to a valid array of length p_mdp->numStates
   Postconditions
     utilities[s] has been updated according to the simplified Bellman update
      so that no update is larger than epsilon
 * Authors
     Jerod Weinman (documentation & skeleton)
      Daniel NP & Tyler D (implementation)
void policy_evaluation( const unsigned int* policy, const mdp* p_mdp,
      double epsilon, double gamma,
      double* utilities)
  double *updated_utilities;
 double max_utilities_change, eu;
 int state, num_states, utilities_size;
 num_states = p_mdp->numStates;
 utilities_size = sizeof(double) * num_states;
  updated_utilities = malloc(utilities_size);
 bzero(updated_utilities, utilities_size);
   max_utilities_change = 0;
    for ( state = 0 ; state < num_states ; state++ )</pre>
      if (p_mdp->terminal[state]) // if this is a terminal state
       // then the utility is just the reward
       updated_utilities[state] = p_mdp->rewards[state];
      else
```

```
{
    // otherwise, it's the reward plus the discounted expected utility
    // of the policy's action
    eu = calc_eu(p_mdp, state, utilities, policy[state]);
    updated_utilities[state] = p_mdp->rewards[state] + gamma * eu;
}

// Check if we've found a new max change in utilities
    utilities_change = fabs(updated_utilities[state] - utilities[state]);

if (utilities_change > max_utilities_change)
{
    max_utilities_change = utilities_change;
}

// Update our utilities
memcpy(utilities, updated_utilities, utilities_size);

while (!(max_utilities_change <= epsilon));

// Clean up
free(updated_utilities);</pre>
```

```
#include <stdlib.h>
#include <stdio.h>
#include <string.h>
#include <errno.h>
#include <math.h>
#include "utilities.h"
#include "policy_evaluation.h"
#include "mdp.h"
   Procedure
     policy_iteration
   Purpose
     Optimize policy by alternating evaluation and improvement steps
   Parameters
    p mdp
     epsilon
     gamma
    policy
   Produces,
     [Nothing.]
   Preconditions
     p mdp is a pointer to a valid, complete mdp
     policy points to a valid array of length p_mdp->numStates
      Each policy entry respects 0 <= policy[s] < p_mdp->numActions
         and policy[s] is an entry in p_mdp->actions[s]
     epsilon > 0
     0 < gamma < 1
   Postconditions
     policy[s] contains the optimal policy for the given mdp
     Each policy entry respects 0 <= policy[s] < p_mdp->numActions
         and policy[s] is an entry in p_mdp->actions[s]
     Jerod Weinman (documentation & skeleton)
     Daniel NP & Tyler D (implementation)
void policy_iteration( const mdp* p_mdp, double epsilon, double gamma,
                      unsigned int *policy)
  double *utilities;
  double current_eu, meu;
  unsigned int state, num_states, utilities_size, unchanged,
               maximizing action;
 num_states = p_mdp->numStates;
 utilities_size = sizeof(double) * num_states;
 utilities = malloc(utilities_size);
 bzero(utilities, utilities_size);
  do {
   unchanged = 1;
   // evaluate our current policy, storing the updated utilities
   // in utilities
   policy_evaluation(policy, p_mdp, epsilon, gamma, utilities);
    for ( state = 0; state < num_states ; state++ )</pre>
```

```
current_eu = calc_eu(p_mdp, state, utilities, policy[state]);
     calc_meu(p_mdp, state, utilities, &meu, &maximizing_action);
     if (meu > current_eu)
       policy[state] = maximizing_action;
       unchanged = 0;
 } while (!unchanged);
 // Clean up
 free(utilities);
   Procedure
     randomize_policy
   Purpose
     Initialize policy to random actions
   Parameters
    abm a
    policy
    [Nothing.]
 * Preconditions
    p_mdp is a pointer to a valid, complete mdp
     policy points to a valid array of length p_mdp->numStates
   Postconditions
     Each policy entry respects 0 <= policy[s] < p_mdp->numActions
        and policy[s] is an entry in p_mdp->actions[s]
     when p mdp - numAvailableActions[s] > 0.
void randomize_policy( const mdp* p_mdp, unsigned int* policy)
 srandom(42);
 unsigned int state;
 unsigned int action;
 for ( state=0 ; state < p_mdp->numStates ; state++)
   if (p_mdp->numAvailableActions[state] > 0)
     action = (unsigned int)(random() % (p_mdp->numAvailableActions[state]));
     policy[state] = p_mdp->actions[state][action];
* Main: policy_iteration gamma epsilon mdpfile
* Runs policy_iteration algorithm using gamma and policy_evaluation with max
 * changes of epsilon on MDP in mdpfile.
int main(int argc, char* argv[])
 if (argc != 4)
   fprintf(stderr, "Usage: %s gamma epsilon mdpfile\n", argv[0]);
   exit(EXIT_FAILURE);
```

policy_iteration.c

```
// Read and process configurations
double gamma, epsilon;
char* endptr; // String End Location for number parsing
mdp *p_mdp;
// Read gamma, the discount factor, as a double
gamma = strtod(argv[1], &endptr);
if ( (endptr - argv[1])/sizeof(char) < strlen(argv[1]) )</pre>
  fprintf(stderr, "%s: Illegal non-numeric value in argument gamma=%s\n",
          argv[0],argv[1]);
    exit(EXIT_FAILURE);
// Read epsilon, maximum allowable state utility error, as a double
epsilon = strtod(argv[2], &endptr);
if ( (endptr - argv[2])/sizeof(char) < strlen(argv[2]) )</pre>
  fprintf(stderr, "%s: Illegal non-numeric value in argument epsilon=%s\n",
          arqv[0],arqv[2]);
    exit(EXIT FAILURE);
// Read the MDP file (exits with message if error)
p_mdp = mdp_read(argv[3]);
if (NULL == p_mdp)
{ // mdp_read prints a message
 exit(EXIT_FAILURE);
// Allocate policy array
unsigned int * policy;
policy = malloc( sizeof(unsigned int) * p_mdp->numStates );
if (NULL == policy)
  fprintf(stderr,
          "%s: Unable to allocate policy (%s)",
          argv[0],
          strerror(errno));
  exit(EXIT_FAILURE);
// Initialize random policy
randomize_policy(p_mdp, policy);
// Run policy iteration!
policy_iteration ( p_mdp, epsilon, gamma, policy);
// Print policies
unsigned int state;
for ( state=0 ; state < p_mdp->numStates ; state++)
 if (p_mdp->numAvailableActions[state])
   printf("%u\n",policy[state]);
 else
   printf("0\n",policy[state]);
// Clean up
free (policy);
mdp_free(p_mdp);
```

```
#include "mdp.h"
#include "utilities.h"
   Procedure
     calc_eu
     Calculate the expected utility of a state and action in an MDP
   Parameters
    p mdp
    state
    utilities
     action
   Produces
   Preconditions
     p_mdp points to a valid mdp struc
      0 <= state < p_mdp->numStates
     utilities points to a valid array of length p_mdp->numStates
   Practica
     The following are not preconditions, per se, but lend themselves
      to meaningful results:
       p mdp->terminal[state] = 0 (No meaningful actions in a terminal state)
        action belongs to the array p_mdp->actions[state]
   Postconditions
     eu is the average utility of subsequent states that arise from taking the
      specified action in the given state:
         eu = sum_{s'=0..p_mdp->numStates} P(s'|state,action) * utilities(s')
      where P(s'|s,a) represents the transition probability in the MDP
 * Authors
     Jerod Weinman (documentation & skeleton)
     Daniel NP & Tyler D (implementation)
double calc_eu( const mdp* p_mdp, unsigned int state, const double* utilities,
              const unsigned int action)
  double eu; // Expected utility
 int successor;
  e_{11} = 0;
 // Calculate expected utility: sum_{s'} P(s'|s,a)*U(s')
 // Go through every successor state
  for (successor = 0 ; successor < p_mdp->numStates ; successor++)
     eu += p_mdp->transitionProb[successor][state][action] * utilities[successor];
  return eu;
   Procedure
     calc meu
     Calculate the action of maximum expected utility of a state in an MDP
   Parameters
    p mdp
    state
    utilities
```

```
meu
    action
   Produces
    [Nothing.]
   Preconditions
     p_mdp points to a valid mdp struc
     0 <= state < p_mdp->numStates
     utilities points to a valid array of length p_mdp->numStates
     meu != NULL
     action != NULL
   Postconditions
      *meu is the maximum expected utility of state in p_mdp:
         max {a} EU(state,a)
       = \max_{a} \{a\} \sum_{s=0..p} mdp - \sum_{s=0}^{s} P(s'|state,a) *
                                                     utilities(s')
     where P(s'|s,a) represents the transition probability in the MDP
     *action is a value of a that yields *meu: argmax_{a} EU(state,a)
   Authors
     Jerod Weinman (documentation & skeleton)
     Daniel NP & Tyler D (implementation)
void calc meu ( const mdp* p mdp, unsigned int state, const double* utilities,
               double *meu, unsigned int *action )
 // Calculated maximum expected utility (use calc_eu):
 unsigned int i, current_action, num_available_actions;
 unsigned int *available_actions;
 double eu;
 num_available_actions = p_mdp->numAvailableActions[state];
 available actions = p mdp->actions[state];
 *meu = -INFINITY;
 for (i = 0 ; i < num available actions ; i++)</pre>
   current_action = available_actions[i];
   eu = calc_eu(p_mdp, state, utilities, current_action);
   if (eu > *meu)
     *meu = eu;
     *action = current_action;
```