```
#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
```

```
// 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
    a mdp
    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;
```

-0.040000 0.787452

-0.040000 0.943736 0.893725 0.837462 0.798565 1.000000 -0.040000 -0.040000 0.843714 -0.040000 -0.040000 -0.040000 0.893725 -3999.999000 -0.040000 1.000000 0.943736 flowers\$ exit

Script done on Thu 10 Dec 2015 09:03:16 PM CST

flowers\$ exit

Script done on Thu 10 Dec 2015 09:05:31 PM CST

Lab 11 Analysis

Daniel "NP-Complete" Nanetti-Palacios, *Box 4426*Tyler "Dew-while loop" Dewey, *Box 3426*

Problem 5: Value Iteration

Tests:

```
$ ./value iteration .99 .01 4x3.mdp
0.776184
0.716627
0.650616
0.843935
-0.040000
0.592541
0.905096
0.641327
0.560027
1.000000
-1.000000
0.337952
$ ./value iteration .99999 .001 4x3.mdp
0.811522
0.761512
0.705252
0.867784
-0.040000
0.655243
0.917795
0.660255
0.611348
1.000000
-1.000000
0.387860
```

Predict:

We expect to see a direct path to a +1 terminal state that avoids coming close to -1 terminal states to have a greater cumulative value than both the shortest path and longer paths. In all instances distance dulls the effect of the terminal state's reward. States closer to -1 terminal states have a lower value than states farther away, and similarly, states closer to +1 terminal states have a higher value. We expect the state adjacent to both a +1 and a -1 (12,0) to have a value near 0.5. In the tests we ran, the blank state had a permanent value of -0.04, and we expect the same for all the blank states in this grid.

Experiment:

With blanks:

| | 0 1 2 3 4 5 6 7 | |
|------------------|--|-----------------|
| 0 | -0.232 -0.182 -0.132 -0.091 -0.040 0.340 0.396 0.4 | 46 Wrapped |
| 1 | -0.040 -0.040 -0.081 -0.036 -0.040 0.290 -0.040 -0.0 | 40 to |
| | -0.040 -0.104 -0.036 | |
| 3 | -1.000 -0.248 -0.040 0.076 0.134 0.184 -0.040 -1.0 | 00 line |
| | 8 9 10 11 12 13 14 15 | |
| | 0.496 0.446 -0.040 -1.000 0.944 1.000 -0.040 -3999 | . 9 |
| | 0.559 -0.040 0.674 -0.040 0.894 -0.040 -0.040 -0.04 | |
| 2 | 0.609 | 0 |
| 3 | 0.578 0.624 0.669 -0.040 0.799 0.844 0.894 0.94 | 4 |
| | *** | |
| \/\//11 | | |
| VVII | ithout blanks: | |
| V V I I | 0 1 2 3 4 5 6 7 | |
| | 0 1 2 3 4 5 6 7 | 46 Wrapped |
| 0 | | |
| 0 1 2 | 0 | to next |
| 0 1 2 | 0 | to next |
| 0 1 2 | 0 | to next |
| 0 1 2 3 | 0 | to next 00 line |
| 0 1 2 3 | 0 | to next 00 line |
| 0 1 2 3 | 0 | to next 00 line |
| 0 1 2 3 0 1 | 0 | to next 00 line |

Reflect:

Our prediction was correct that states closer to -1 terminals have lower value than those farther away (reverse for +1 terminal states). We were also correct in assuming that blank squares would have a value of -0.04 (their reward). We were very wrong about the state (12, 0), which has a value the same as the the other next-to-plus-1-terminal state. This does make sense in hindsight, because there is no way you could end up in (11,0) (the -1 terminal) from (12,0) if you move towards (13,0) (the +1 terminal). We were also surprised that if you follow the path of maximum increase that you end up going to (12,0) rather than (15,2), with the large difference between (12,1) = 0.894 and (12,3) = 0.799. In hindsight, this also makes sense (especially with our previous observation) and is consistent with our rule that states farther away from a +1 terminal have a lower value. We were also surprised and amused that (15,0) had such a negative value.

Problem 6: Policy Iteration

```
Test:
```

```
$ ./policy iteration .99 .01 4x3.mdp
0
0
                                      \rightarrow \rightarrow \uparrow
3
                                      \uparrow \uparrow \uparrow \uparrow
0
                                      \uparrow \leftarrow \uparrow \leftarrow
2
3
                                     \rightarrow \rightarrow \uparrow
0
0
                                     \uparrow \leftarrow \uparrow \leftarrow
0
0
2
     ./policy iteration .999 .001 4x3.mdp
3
0
0
3
                                        \uparrow \uparrow \uparrow \uparrow
0
2
3
0
2
                                        ↑ ■ ↑ −
0
                                        \uparrow \leftarrow \leftarrow \leftarrow
0
2
```

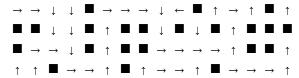
Predict:

We observed in our tests that the policy is very risk-averse. When placed in the bottom left corner, rather than just going back up, the policy for 4x3 takes an agent all the way back to (0,2) (the bottom left corner). We assume that the policy generated for 16x4 would be similar, taking great lengths to find the "safest" path to a +1, avoiding paths that could (because of the action's unpredictable result) put the agent in or near a -1 terminal state. We predict that there will be a main path that never gets closer than it must to -1 states, where the states nearer to the -1 point towards that path. We predict that the policy will favor the +1 state farther away from the -1, not the one at (13, 0) that is separated from a -1 only by 1 square.

Results:

With blank spaces:

Without blank spaces:



W/o blanks & with terminal states:

Reflect:

We were correct to some degree about the agent following the safest path. In each state near -1 terminals, the policy says to move away, which we predicted. Similar to our results in Value Iteration, our predictions were also wrong when dealing with the space (12, 0) that lies between a -1 terminal and +1 terminal states. We believed the policy of that state would direct the agent away from this area to follow a safer path to the +1 terminal at (15, 2), but we were wrong since there would be no way it would end up in the negative terminal if it takes the rational action of going towards the +1 terminal.