
Algorithm 1: Value Iteration

Input: c, K, n, p, u, α

Output: policy converged J^*

Initialize $\theta = 0.001, \delta = \inf$;

while $\delta > \theta$ **do**

for $i = 0$ **to** n **do**

$$J_{K+1}(i) = \min(k + \alpha(1-p)J_K(0) + \alpha p J_K(1), ci + \alpha(1-p)J_k(i) + \alpha p J_k(i+1))$$

$$= |J_{K+1}(i) - J_K(i)|$$

for $i = 0$ **to** n **do**

$$policy_i = \operatorname{argmin}_{u \in U} (i + \alpha(1-p)J_K(i) + \alpha p J_k(i+1))$$

Algorithm 2: Policy Iteration

Input: c, K, n, p, u, α, s

Output: policy converged J^*

Initialize $\theta = 0.001, \delta = \inf, s = 0$;

while $\delta > \theta$ **do**

for $i = 0$ **to** n **do**

$$value_{expected} = 0$$

$$value_{expected} = \sum_{u \in U} p_u (K + \alpha \sum_{s \in S} J_k(i))$$

for $i = 0$ **to** n **do**

$$policy_i = \operatorname{argmin}_{u \in U} (i + \alpha(1-p)J_k(i) + \alpha p J_k(i+1))$$
