

Implementation: Policy Improvement

In the last lesson, you learned that given an estimate Q of the action-value function q_{π} corresponding to a policy π , it is possible to construct an improved (or equivalent) policy π' , where $\pi' \geq \pi$.

For each state $s \in \mathcal{S}$, you need only select the action that maximizes the action-value function estimate. In other words,

$$\pi'(s) = rg \max_{a \in \mathcal{A}(s)} Q(s,a)$$
 for all $s \in \mathcal{S}$.

The full pseudocode for **policy improvement** can be found below.

$\begin{array}{c} \textbf{Input: MDP, value function V} \\ \textbf{Output: policy π'} \\ \textbf{for $s \in \mathcal{S}$ do} \\ & | \textbf{ for $a \in \mathcal{A}(s)$ do} \\ & | Q(s,a) \leftarrow \sum_{s' \in \mathcal{S}, r \in \mathcal{R}} p(s',r|s,a)(r+\gamma V(s')) \\ \textbf{ end} \\ & | \pi'(s) \leftarrow \arg\max_{a \in \mathcal{A}(s)} Q(s,a) \\ \textbf{end} \\ & | \textbf{return π'} \end{array}$

In the event that there is some state $s \in \mathcal{S}$ for which $\arg\max_{a \in \mathcal{A}(s)} Q(s,a)$ is not unique, there is some flexibility in how the improved policy π' is constructed.

In fact, as long as the policy π' satisfies for each $s \in \mathcal{S}$ and $a \in \mathcal{A}(s)$:

$$\pi'(a|s) = 0$$
 if $a \not\in rg \max_{a' \in \mathcal{A}(s)} Q(s,a')$,

it is an improved policy. In other words, any policy that (for each state) assigns zero probability to the actions that do not maximize the action-value function estimate (for that state) is an improved policy. Feel free to play around with this in your implementation!



Implementation

If you'd like to reference the pseudocode while working on the notebook, you are encouraged to open this sheet in a new window.

Feel free to check your solution by looking at the corresponding section in

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