```
% ME 652, Spring 2020
% Course instructor: Jinwhan Kim
function MDP_ValueIteration_skeleton(RValue,GammaValue)
  if nargin ~= 2
    RValue = -0.04;
    GammaValue = 1;
  end
  env = init(RValue,GammaValue); % initialization
  max_iterations = 100; % maximum iteration limit
  err_threshold = 1e-5; % error tolerance
  V = env.R; % initialize value function with reward values
  i_count = 0; % iteration counter
  while (1) % iteration loop
    i_count = i_count + 1;
    newV = value_iteration(V, env); % value iteration
    if (sum(abs(newV - V)) < err_threshold) % break if converged
       fprintf(\nConverged after %i iterations...\n\n',i_count);
       break:
    elseif (i_count >= max_iterations)
       fprintf(\nMaximum iteration limit reached...\n\n');
       break;
    end
     V = \text{new}V;
  end
  optimal V = newV; % final value funtion
  disp(reshape(optimal_V', env.maxY, env.maxX)); % show value function
  strP = extract_policy(optimal_V, env); % policy extraction
  disp(reshape(strP, env.maxY, env.maxX)); % show policy
end
%-
% initialize MDP parameters
function env = init(RValue,GammaValue)
  env.maxX = 4; % maximum X
  env.maxY = 3; % maximum Y
  env.nS = env.maxX * env.maxY; % number of states (grid cells)
  env.nA = 4; % number of actions (up, down, left, right)
  env.nT = 3; % number of potential transitions
  env.prob = [0.8, 0.1, 0.1]; % transition probability
  env.obst = XY2S(env, 2, 2); % obstacle state
  env.tms1 = XY2S(env, 4, 1); % terminal state 1
  env.tms2 = XY2S(env, 4, 2); % terminal state 2
    prompt = 'Type in R value: ';
   R = input(prompt);
  R = RValue;
  env.R = R*ones(env.nS, 1);
  env.R(env.obst) = 0; % reward at obstacle state
  env.R(env.tms1) = 1; % reward at terminal state 1
  env.R(env.tms2) = -1; % reward at terminal state 2
```

```
env.gamma = 1; % discount factor
  prompt = 'Type in gamma value : ';
env.gamma = GammaValue;
%--
% value iternation (complete this)
function [newV,act] = value_iteration(V, env)
  newV = zeros(env.nS,1);
  act = zeros(env.nS,1);
  % for each state
  for i = 1 : env.nS
     if ((i == env.obst) \mid (i == env.tms1) \mid (i == env.tms2))
     end
     vals = zeros(env.nA, 1);
     % for each action
     for j = 1 : \text{env.nA}
        nextS = next_state(env, i, j);
        value = env.prob*V(nextS);
        vals(j) = value;
     end
     [M, I] = max(vals);
     newV(i) = env.gamma * M;
     act(i) = I;
  end
  newV = newV + env.R;
end
% extract policy (complete this)
function strP = extract_policy(V, env)
  strP = repmat("X", env.nS, 1);
  [~,act] = value_iteration(V, env);
  for i = 1:env.nS
     if act(i) == 1
       strP(i) = "U";
     elseif act(i)== 2
        strP(i) = "R";
     elseif act(i) == 3
        strP(i) = "D";
     elseif act(i) == 4
        strP(i) = "L";
     end
  end
end
% probabilistic state propagation (s -> s')
```

```
function nextS = next_state(env, S, action)
  nextS = zeros(env.nT, 1);
  if action == 1 % move up (intended)
     action_list = [1, 2, 4]; % up or right or left (actual)
  elseif action == 2 % move right (intended)
     action_list = [2, 1, 3]; % right or up or down (actual)
  elseif action == 3 % move down (intended)
     action list = [3, 2, 4]; % down or right or left (actual)
  elseif action == 4 % move left (intended)
     action_list = [4, 1, 3]; % left or up or down (actual)
  end
  for i_action = 1:env.nT
     Sprime = S2Sprime(env,S, action_list(i_action));
     nextS(i_action) = Sprime;
  end
end
% non-probabilistic state propagation (s -> s')
function newS = S2Sprime(env, S, action)
  [X,Y] = S2XY(env, S); % index conversion
  if action == 1 % move up
     Y = max([Y-1, 1]);
  elseif action == 2 % move right
     X = min([X+1, env.maxX]);
  elseif action == 3 % move down
     Y = min([Y+1, env.maxY]);
  elseif action == 4 % move left
     X = max([X-1, 1]);
  newS = XY2S(env, X, Y); % index conversion
  if (newS == env.obst)
     newS = S;
  end
end
% state id to matrix xy coordinates
function[X,Y] = S2XY(env,S)
  X = fix((S-1)/env.maxY) + 1;
  Y = rem(S, env.maxY);
  if Y == 0
     Y = env.maxY;
  end
end
% matrix xy coordinates to state id
function S = XY2S(env, X, Y)
  S = (X-1)*env.maxY + Y;
end
```