

Random walk task



walks either way by 50% chance.

$$V(s) = \sum_{s'} p(s'|a, s) V(s')$$

So we have:

$$V(A) = 0.5 V(B)$$

$$V(B) = 0.5 (V(A) + V(C))$$

$$V(C) = 0.5 (V(B) + V(D))$$

$$V(D) = 0.5 (V(C) + V(E))$$

$$V(E) = 0.5 + 0.5 V(D)$$

↓

$$V(E)_1 = 0.5$$

$$V(D)_1 = 0.5 (0.5)$$

$$V(C)_1 = 0.5 (0.5 (0.5))$$

$$V(B)_1 = 0.5 (0.5 (0.5 (0.5)))$$

$$V(A)_1 = 0.5 (0.5 (0.5 (0.5 (0.5))))$$

$$V(E)_2 = 0.5 + 0.5 (0.5 (0.5))$$

$$V(D)_2 = 0.5 (0.5 + 0.5 (0.5 (0.5)) + 0.5 (0.5 (0.5)))$$

$$V(C)_2 = 0.5 (0.5 (0.5 + 0.5 (0.5 (0.5)) + 0.5 (0.5 (0.5))) + 0.5 (0.5 (0.5 (0.5))))$$

$$V(B)_2 = \dots$$

$$\begin{aligned}
 V(E) &= 0.5 + 0.5 V(D) = 0.5 + 0.5^2 (V(C) + V(E)) \\
 &= 0.5 + 0.5^2 V(C) + 0.5 + 0.5 V(D) \\
 &= 0.5 + 0.5^2 (V(C) + 0.5 + 0.5^2 (V(C) + V(E))) \\
 &= 0.5 + 0.5^2 V(C) + 0.5^3 + 0.5^4 V(C) + 0.5^5 + 0.5^5 V(D) \\
 &= \sum_{n=1}^{\infty} 0.5^{2n-1} + 0.5^{2n} V(C)
 \end{aligned}$$

$$\begin{aligned}
 V(A) &= 0.5 V(B) = 0.5^2 (V(A) + V(C)) = \\
 &= 0.5^2 V(C) + 0.5^3 (V(B)) \\
 &= 0.5^2 V(C) + 0.5^4 (V(C) + V(B)) \\
 &= 0.5^2 V(C) + 0.5^4 (V(C) + 0.5^2 (V(A) + V(C))) \\
 &= \sum_{n=1}^{\infty} 0.5^{2n} V(C)
 \end{aligned}$$

$$V(E) = \sum_{n=1}^{\infty} 0.5^{2n-1} + 0.5^{2n} V(C)$$

$$V(A) = \sum_{n=1}^{\infty} 0.5^{2n} V(C)$$

$$\begin{aligned} V(B) &= 0.5(V(A) + V(C)) \\ &= 0.5V(C) \left(1 + \sum_{n=1}^{\infty} 0.5^{2n}\right) \end{aligned}$$

$$\begin{aligned} V(D) &= 0.5(V(C) + V(E)) \\ &= 0.5V(C) \left(1 + \sum_{n=1}^{\infty} 0.5^{2n}\right) + 0.5 \sum_{n=1}^{\infty} 0.5^{2n-1} \end{aligned}$$

$$\begin{aligned} V(C) &= 0.5(V(B) + V(D)) \\ &= 0.5V(C) + 0.5V(C) \sum_{n=1}^{\infty} 0.5^{2n} + 0.25 \sum_{n=1}^{\infty} 0.5^{2n-1} \end{aligned}$$

$$V(C_0) \approx 0.16$$

$$V(C_1) \approx 0.8333 + 0.1944 = 0.27773$$

$$V(C_2) \approx 0.3509$$

$$V(C_5) \approx 0.4509$$

$$V(C_3) \approx 0.3990$$

$$V(C_4) \approx 0.4290$$

Trying $V(C) = 0.5$, it seems like the solution converges

$$V(C) = 1/2 \Rightarrow V(A) = 1/6, V(E) = 5/6$$

$$V(B) = 0.5(1/6 + 1/2) = 1/3$$

$$V(D) = 0.5(1/2 + 5/6) = 2/3$$

$$V(A) = 1/6$$

$$V(B) = 1/3$$

$$V(C) = 1/2$$

$$V(D) = 2/3$$

$$V(E) = 5/6$$

This could probably be done simpler