

CS747 - FILA

Programming Assignment 2

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Task 1 - MDP Planning Algorithms

Value Iteration:

Implemented algorithm in sepearte file vi.py
and called class functions from planner.py
Calculating V_t for each state
till $V_{t+1} - V_t < \text{precision}$
The precision used was 0.0000001
Obtained the policy,
from relationship between V^* , Q^* , Pi^*

Howards Policy iteration:

similarly Implemented algorithm in sepearte file hpi.py

From transitions,
made a arbitrary policy
(took one of action that has a transtion)
After computing $Q(s,a)$ for each action,
swapped the action in policy with better $Q(s,a')$.
Continued further till better policy
other than current policy.

Linear Programming:

Implemented algorithm in sepearte file lp.py

Using the pulp library
Created n variables one for each state,
And added nk constraints
that we $V^* \geq V(S)$, for each action.
Thus returns a V^* ,
further optimal policy could be computed
from $\text{argmax}(Q(s,a))$.