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Assignment 5 Part 1 Report

X: $1 - 13/100 = 0.87$

Y: $12\%3 = 0$

State Space (S):



$S = \{ S1, S2, S3, S4, S5 \}$

Actions (A):

$A = \{ \text{Left, Right} \}$

Transition Probabilities(P):

The probabilities are shown in the form of tables with the initial state in rows and the final states in columns. Value of x used is 0.87 as computed above.

LEFT	s1	s2	s3	s4	s5
s1	0.87	0.13	0	0	0
s2	0.87	0	0.13	0	0
s3	0	0.87	0	0.13	0
s4	0	0	0.87	0	0.13
s5	0	0	0	0.87	0.13

RIGHT	s1	s2	s3	s4	s5
s1	0.13	0.87	0	0	0
s2	0.13	0	0.87	0	0
s3	0	0.13	0	0.87	0
s4	0	0	0.13	0	0.87
s5	0	0	0	0.13	0.87

Set of Observations (Ω) :

Observations : { Red, Green }

Observation Probabilities (O) :

The ending states are in rows and corresponding observations in columns.

LEFT	Red	Green
s1	0.9	0.1
s2	0.9	0.1
s3	0.15	0.85
s4	0.15	0.85
s5	0.9	0.1

RIGHT	Red	Green
s1	0.9	0.1
s2	0.9	0.1
s3	0.15	0.85
s4	0.15	0.85
s5	0.9	0.1

***** To find the belief states we do not need the reward function

Now we know that POMDP solutions with predefined a belief state can be found by using the value iteration algorithm with a modification: Use belief states instead of states. The process is Markovian over belief states and not over states.

Here we have been given the initial belief state b :

The agent can be in any of s_1, s_2 and s_5 . Hence the belief state is equally divided between s_1, s_2 and s_5 and has zero probability for s_3 and s_4 .

Initial $b = [\frac{1}{3}, \frac{1}{3}, 0, 0, \frac{1}{3}]$;

Calculation for b' from b has the following mathematical approach:

s = old state

s' = new state

b = old belief state, and $b(s)$ probability of s given belief state b

a = action

b' = new belief state

$b'(s')$ = probability of s' given b'

o = observation

$Ub'(s') = O(s', a, o) * \sum (T(s, a, s') b(s))$; summation is over all states

So for example $Ub'(s_1) = \Pr(o | s_1, \text{right}) * [\Pr(s_1 | s_1, \text{right}) * b(s_1) + \Pr(s_1 | s_2, \text{right}) * b(s_2) + \Pr(s_1 | s_3, \text{right}) * b(s_3) + \Pr(s_1 | s_4, \text{right}) * b(s_4) + \Pr(s_1 | s_5, \text{right}) * b(s_5)]$

The U stands for un-normalised, we can calculate $Ub'(x)$ for all other states x , and sum them up to form the denominator. The denominator formula is **$\Pr(o | a, b)$** , but we would be using the summation of all Ub' to be the denominator, as we know that summation of all belief states should always be equal to 1

ACTION 1: TOOK RIGHT OBSERVED RED

Initial belief state = $[\frac{1}{3}, \frac{1}{3}, 0, 0, \frac{1}{3}]$; Action $a = \text{Right}$; Observation $o = \text{Red}$

1) State s1

$$Ub'(s1, \text{right}, \text{red}) = O(s1, \text{right}, \text{red}) * \sum (T(s, \text{right}, s1) b(s))$$

$$Ub'(s1, \text{right}) = P(\text{red} | s1, \text{right}) * [P(s1 | s1, \text{right}) * b(s1) + P(s1 | s2, \text{right}) * b(s2) + P(s1 | s3, \text{right}) * b(s3) + P(s1 | s4, \text{right}) * b(s4) + P(s1 | s5, \text{right}) * b(s5)]$$

$$P(\text{red} | s1, \text{right}) = 0.9$$

$$Ub'(s1, \text{right}, \text{red}) = 0.9 * [(0.13 * \frac{1}{3}) + (0.13 * \frac{1}{3}) + (0 * 0) + (0 * 0) + (0 * \frac{1}{3})]$$

$$= 0.9 * 0.26 * (\frac{1}{3}) = 0.078$$

$$\underline{Ub'(s1) = 0.078}$$

2) State s2

$$Ub'(s2, \text{right}, \text{red}) = O(s2, \text{right}, \text{red}) * \sum (T(s, \text{right}, s2) b(s))$$

$$Ub'(s2, \text{right}) = P(\text{red} | s2, \text{right}) * [P(s2 | s1, \text{right}) * b(s1) + P(s2 | s2, \text{right}) * b(s2) + P(s2 | s3, \text{right}) * b(s3) + P(s2 | s4, \text{right}) * b(s4) + P(s2 | s5, \text{right}) * b(s5)]$$

$$P(\text{red} | s2, \text{right}) = 0.9$$

$$Ub'(s2, \text{right}, \text{red}) = 0.9 * [(0.87 * \frac{1}{3}) + (0 * \frac{1}{3}) + (0.13 * 0) + (0 * 0) + (0 * \frac{1}{3})]$$

$$= 0.9 * 0.87 * (\frac{1}{3}) = 0.261$$

$$\underline{Ub'(s2) = 0.261}$$

3) State s3

$$Ub'(s3, \text{right}, \text{red}) = O(s3, \text{right}, \text{red}) * \sum (T(s, \text{right}, s3) b(s))$$

$$Ub'(s3, \text{right}) = P(\text{red} | s3, \text{right}) * [P(s3 | s1, \text{right}) * b(s1) + P(s3 | s2, \text{right}) * b(s2) + P(s3 | s3, \text{right}) * b(s3) + P(s3 | s4, \text{right}) * b(s4) + P(s3 | s5, \text{right}) * b(s5)]$$

$$P(\text{red} | s3, \text{right}) = 0.15$$

$$Ub'(s3, \text{right}, \text{red}) = 0.15 * [(0 * \frac{1}{3}) + (0.87 * \frac{1}{3}) + (0 * 0) + (0.13 * 0) + (0 * \frac{1}{3})]$$

$$=0.15*0.87*(\frac{1}{3}) = 0.0435$$

$$**Ub'(s3) = 0.0435**$$

4) State s4

$$Ub'(s4, right, red) = O(s4, right, red) * \Sigma (T(s, right, s4) b(s))$$

$$Ub'(s4, right) = P(red | s4, right) * [P(s4 | s1, right) * b(s1) + P(s4 | s2, right) * b(s2) + P(s4 | s3, right) * b(s3) + P(s4 | s4, right) * b(s4) + P(s4 | s5, right) * b(s5)]$$

$$**P(red | s4, right) = 0.15**$$

$$Ub'(s4, right, red) = 0.15 * [(0 * \frac{1}{3}) + (0 * \frac{1}{3}) + (0.87 * 0) + (0 * 0) + (0.13 * \frac{1}{3})]$$

$$=0.15*0.13*(\frac{1}{3}) = 0.0065$$

$$**Ub'(s3) = 0.0065**$$

5) State s5

$$Ub'(s5, right, red) = O(s5, right, red) * \Sigma (T(s, right, s5) b(s))$$

$$Ub'(s5, right) = P(red | s5, right) * [P(s5 | s1, right) * b(s1) + P(s5 | s2, right) * b(s2) + P(s5 | s3, right) * b(s3) + P(s5 | s4, right) * b(s4) + P(s5 | s5, right) * b(s5)]$$

$$**P(red | s2, right) = 0.9**$$

$$Ub'(s5, right, red) = 0.9 * [(0 * \frac{1}{3}) + (0 * \frac{1}{3}) + (0 * 0) + (0.87 * 0) + (0.87 * \frac{1}{3})]$$

$$=0.9*0.87*(\frac{1}{3}) = 0.261$$

$$**Ub'(s2) = 0.261**$$

$$**SUM = 0.078 + 0.261 + 0.0435 + 0.0065 + 0.261 = 0.65**$$

$$**b' = [0.078, 0.261, 0.0435, 0.0065, 0.261] / (0.65)**$$

$$**b' = [0.12, 0.40153846153, 0.06692307692, 0.01, 0.40153846153]**$$

ACTION 2: TOOK LEFT OBSERVED GREEN

Initial belief state = [**0.12, 0.40153846153, 0.06692307692, 0.01 ,0.40153846153**]

Action **a = Left**; Observation **o=Green**

1) State s1

$$Ub'(s1, left, green) = O(s1, left, green) * \sum (T(s, left, s1) b(s))$$

$$Ub'(s1, left) = P(green | s1, left) * [P(s1 | s1, left) * b(s1) + P(s1 | s2, left) * b(s2) + P(s1 | s3, left) * b(s3) + P(s1 | s4, left) * b(s4) + P(s1 | s5, left) * b(s5)]$$

$$P(\text{green} | s1, left) = 0.1$$

$$Ub'(s1, left, green) = 0.1 * [(0.87 * 0.12) + (0.87 * 0.40153846153) + (0 * 0.06692307692) + (0 * 0.01) + (0 * 0.40153846153)]$$

$$= 0.1 * 0.87 * (0.521538461) = 0.045373846$$

$$\underline{Ub'(s1) = 0.045373846}$$

2) State s2

$$Ub'(s2, left, green) = O(s2, left, green) * \sum (T(s, left, s2) b(s))$$

$$Ub'(s2, left) = P(green | s2, left) * [P(s2 | s1, left) * b(s1) + P(s2 | s2, left) * b(s2) + P(s2 | s3, left) * b(s3) + P(s2 | s4, left) * b(s4) + P(s2 | s5, left) * b(s5)]$$

$$P(\text{green} | s2, left) = 0.1$$

$$Ub'(s2, left, green) = 0.1 * [(0.13 * 0.12) + (0 * 0.40153846153) + (0.87 * 0.06692307692) + (0 * 0.01) + (0 * 0.40153846153)]$$

$$= 0.007382307692$$

$$\underline{Ub'(s2) = 0.007382307692}$$

3) State s3

$$Ub'(s3, \text{left}, \text{green}) = O(s3, \text{left}, \text{green}) * \sum (T(s, \text{left}, s3) b(s))$$

$$Ub'(s3, \text{left}) = P(\text{green} | s3, \text{left}) * [P(s3 | s1, \text{left}) * b(s1) + P(s3 | s2, \text{left}) * b(s2) + P(s3 | s3, \text{left}) * b(s3) + P(s3 | s4, \text{left}) * b(s4) + P(s3 | s5, \text{left}) * b(s5)]$$

$$P(\text{green} | s3, \text{left}) = 0.85$$

$$\begin{aligned} Ub'(s3, \text{left}, \text{green}) &= 0.85 * [(0 * 0.12) + (0.13 * 0.40153846153) + \\ & (0 * 0.06692307692) + (0.87 * 0.01) + (0 * 0.40153846153)] \\ &= 0.051765 \end{aligned}$$

$$\underline{Ub'(s3) = 0.051765}$$

4) State s4

$$Ub'(s4, \text{left}, \text{green}) = O(s4, \text{left}, \text{green}) * \sum (T(s, \text{left}, s4) b(s))$$

$$Ub'(s4, \text{left}) = P(\text{green} | s4, \text{left}) * [P(s4 | s1, \text{left}) * b(s1) + P(s4 | s2, \text{left}) * b(s2) + P(s4 | s3, \text{left}) * b(s3) + P(s4 | s4, \text{left}) * b(s4) + P(s4 | s5, \text{left}) * b(s5)]$$

$$P(\text{green} | s4, \text{left}) = 0.85$$

$$\begin{aligned} Ub'(s4, \text{left}, \text{green}) &= 0.85 * [(0 * 0.12) + (0 * 0.40153846153) + \\ & (0.13 * 0.06692307692) + (0 * 0.01) + (0.87 * 0.40153846153)] \\ &= 0.304332692 \end{aligned}$$

$$\underline{Ub'(s4) = 0.304332692}$$

5) State s5

$$Ub'(s5, \text{left}, \text{green}) = O(s5, \text{left}, \text{green}) * \sum (T(s, \text{left}, s5) b(s))$$

$$Ub'(s5, \text{left}) = P(\text{green} | s5, \text{left}) * [P(s5 | s1, \text{left}) * b(s1) + P(s5 | s2, \text{left}) * b(s2) + P(s5 | s3, \text{left}) * b(s3) + P(s5 | s4, \text{left}) * b(s4) + P(s5 | s5, \text{left}) * b(s5)]$$

$$P(\text{green} \mid s_5, \text{left}) = 0.1$$

$$\begin{aligned} Ub'(s_5, \text{left}, \text{green}) &= 0.1 * [(0 * 0.12) + (0 * 0.40153846153 + (0 * 0.06692307692) \\ &+ (0.13 * 0.01) + (0.13 * 0.40153846153))] \\ &= 0.00535 \end{aligned}$$

$$\underline{Ub'(s_5) = 0.00535}$$

$$\begin{aligned} \text{SUM} &= 0.045373846 + 0.007382307692 + 0.051765 + 0.304332692 + 0.00535 \\ &= \mathbf{0.414203845} \end{aligned}$$

$$b' = [0.045373846, 0.007382307692, 0.051765, 0.304332692, 0.00535] / (0.414203845)$$

$$\mathbf{b' = [0.109544724, 0.017822885, 0.124974696, 0.734741349, 0.012916345]}$$

ACTION 3: TOOK LEFT OBSERVED GREEN

Initial belief state = [0.109544724, 0.017822885, 0.124974696, 0.734741349, 0.012916345] ;
 Action **a = Left**; Observation **o=Green**

1) State s1

$$Ub'(s_1, \text{left}, \text{green}) = O(s_1, \text{left}, \text{green}) * \sum (T(s, \text{left}, s_1) b(s))$$

$$\begin{aligned} Ub'(s_1, \text{left}) &= P(\text{green} \mid s_1, \text{left}) * [P(s_1 \mid s_1, \text{left}) * b(s_1) + P(s_1 \mid s_2, \text{left}) * b(s_2) \\ &+ P(s_1 \mid s_3, \text{left}) * b(s_3) + P(s_1 \mid s_4, \text{left}) * b(s_4) + P(s_1 \mid s_5, \text{left}) * b(s_5)] \end{aligned}$$

$$P(\text{green} \mid s_1, \text{left}) = 0.1$$

$$\begin{aligned} Ub'(s_1, \text{left}, \text{green}) &= 0.1 * [(0.87 * 0.109544724) + (0.87 * 0.017822885) + \\ &(0 * 0.124974696) + (0 * 0.734741349) + (0 * 0.012916345)] \end{aligned}$$

$$= 0.011080981$$

$$\underline{Ub'(s1) = 0.011080981}$$

2) State s2

$$Ub'(s2, \text{left}, \text{green}) = O(s2, \text{left}, \text{green}) * \sum (T(s, \text{left}, s2) b(s))$$

$$Ub'(s2, \text{left}) = P(\text{green} | s2, \text{left}) * [P(s2 | s1, \text{left}) * b(s1) + P(s2 | s2, \text{left}) * b(s2) + P(s2 | s3, \text{left}) * b(s3) + P(s2 | s4, \text{left}) * b(s4) + P(s2 | s5, \text{left}) * b(s5)]$$

$$P(\text{green} | s2, \text{left}) = 0.1$$

$$Ub'(s2, \text{left}, \text{green}) = 0.1 * [(0.13 * 0.109544724) + (0 * 0.017822885) + (0.87 * 0.124974696) + (0 * 0.734741349) + (0 * 0.012916345)]$$

$$= 0.012296879$$

$$\underline{Ub'(s2) = 0.012296879}$$

3) State s3

$$Ub'(s3, \text{left}, \text{green}) = O(s3, \text{left}, \text{green}) * \sum (T(s, \text{left}, s3) b(s))$$

$$Ub'(s3, \text{left}) = P(\text{green} | s3, \text{left}) * [P(s3 | s1, \text{left}) * b(s1) + P(s3 | s2, \text{left}) * b(s2) + P(s3 | s3, \text{left}) * b(s3) + P(s3 | s4, \text{left}) * b(s4) + P(s3 | s5, \text{left}) * b(s5)]$$

$$P(\text{green} | s3, \text{left}) = 0.85$$

$$Ub'(s3, \text{left}, \text{green}) = 0.85 * [(0 * 0.109544724) + (0.13 * 0.017822885) + (0 * 0.124974696) + (0.87 * 0.734741349) + (0 * 0.012916345)]$$

$$= 0.545310656$$

$$\underline{Ub'(s3) = 0.545310656}$$

4) State s4

$$Ub'(s_4, \text{left}, \text{green}) = O(s_4, \text{left}, \text{green}) * \sum (T(s, \text{left}, s_4) b(s))$$

$$Ub'(s_4, \text{left}) = P(\text{green} | s_4, \text{left}) * [P(s_4 | s_1, \text{left}) * b(s_1) + P(s_4 | s_2, \text{left}) * b(s_2) + P(s_4 | s_3, \text{left}) * b(s_3) + P(s_4 | s_4, \text{left}) * b(s_4) + P(s_4 | s_5, \text{left}) * b(s_5)]$$

$$P(\text{green} | s_4, \text{left}) = 0.85$$

$$\begin{aligned} Ub'(s_4, \text{left}, \text{green}) &= 0.85 * [(0 * 0.109544724) + (0 * 0.017822885) + \\ & (0.13 * 0.124974696) + (0 * 0.734741349) + (0.87 * 0.012916345)] \\ &= 0.023361341 \end{aligned}$$

$$\underline{Ub'(s_4) = 0.023361341}$$

5) State s5

$$Ub'(s_5, \text{left}, \text{green}) = O(s_5, \text{left}, \text{green}) * \sum (T(s, \text{left}, s_5) b(s))$$

$$Ub'(s_5, \text{left}) = P(\text{green} | s_5, \text{left}) * [P(s_5 | s_1, \text{left}) * b(s_1) + P(s_5 | s_2, \text{left}) * b(s_2) + P(s_5 | s_3, \text{left}) * b(s_3) + P(s_5 | s_4, \text{left}) * b(s_4) + P(s_5 | s_5, \text{left}) * b(s_5)]$$

$$P(\text{green} | s_5, \text{left}) = 0.1$$

$$\begin{aligned} Ub'(s_5, \text{left}, \text{green}) &= 0.1 * [(0 * 0.109544724) + (0 * 0.017822885) + (0 * 0.124974696) + \\ & (0.13 * 0.734741349) + (0.13 * 0.012916345)] \\ &= 0.009719549579 \end{aligned}$$

$$\underline{Ub'(s_5) = 0.009719549579}$$

$$\text{SUM} = 0.011080981 + 0.012296879 + 0.545310656 + 0.023361341 + 0.009719549579$$

$$= 0.601769406$$

$$b' = [0.011080981, 0.012296879, 0.545310656, 0.023361341, 0.009719549579] / (0.601769406)$$

$$b' = [0.018413998, 0.020434536, 0.906178763, 0.038821084, 0.016151618]$$
