

Problem 2.

For this question, I did the calculation by hand.

$$\pi_0 = \begin{bmatrix} \text{Not Drive} & \text{Not Drive} & \text{Not Drive} \end{bmatrix} \quad (t = \text{Top}, r = \text{rolling}, b = \text{bottom})$$

Top          Rolling          bottom

First round:

$$\begin{cases} b = 1 + 0.8b \\ r = 1 + 0.8b \\ t = 3 + 0.8 \cdot (0.3r + 0.7t) \end{cases} \Rightarrow \begin{cases} r = 5 \\ b = 5 \\ t = 9.55 \end{cases}$$

$$\pi_1(\text{Top}) = \arg \max_a [9.276, 9.54] = \text{Not Drive} \quad (\text{First index is Drive, Second index is Not Drive})$$

$$\pi_1(\text{Rolling}) = \arg \max_a [5.09, 5.0] = \text{Drive}$$

$$\pi_1(\text{bottom}) = \arg \max_a [6.18, 5.0] = \text{Drive}$$

$$\pi_1 = [\text{Not Drive}, \text{Drive}, \text{Drive}]$$

Second round:

$$\begin{cases} t = 3 + 0.8(0.7t + 0.3r) \\ b = 0.8(0.6t + 0.4b) \\ r = (0.3t + 0.6r + 0.1b) \times 0.8 \end{cases} \Rightarrow \begin{cases} r = 5.64 \\ t = 9.89 \\ b = 6.99 \end{cases}$$

$$\pi_1(\text{Top}) = \arg \max_a [9.57, 9.89] = \text{Not Drive}$$

$$\pi_1(\text{Rolling}) = \arg \max_a [5.64, 6.60] = \text{Not Drive} \Rightarrow \pi_2 = [\text{Not Drive}, \text{Not Drive}, \text{Drive}]$$

$$\pi_1(\text{bottom}) = \arg \max_a [6.98, 6.59] = \text{Drive}$$

Third round:

$$\begin{cases} t = 3 + 0.8(0.3R + 0.7T) \\ r = 0.8b + 1 \\ b = (0.6t + 0.4b) \cdot 0.8 \end{cases} \Rightarrow \begin{cases} r = 7.01 \\ t = 10.64 \\ b = 7.51 \end{cases}$$

$$\pi_2(\text{Top}) = \arg \max_a [10.22, 10.64] = \text{Not Drive}$$

$$\pi_2(\text{Rolling}) = \arg \max_a [6.52, 7.01] = \text{Not Drive}$$

$$\pi_3(\text{bottom}) = \arg \max_a [7.51, 7.01] = \text{Drive}$$

$$\pi_3 = [\text{Not Drive}, \text{Not Drive}, \text{Drive}] \rightarrow \text{optimal policy.}$$

As a result,  $\pi_2 = \pi_3$ , the policy converges after the third iteration.

The optimal value is  $[10.64, 7.01, 7.51]$  which is the same as question 2.

I use some of the code in Q1 to help me calculating  $\pi$  since the second part of the algorithm is the same except solving for equations.