# ROB311 Quiz 2

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## $March\ 1,\ 2025$

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#### Probabilistic Inference Problems

#### 1 Bayesian Networks

Definition: Vertices represent random variables and edges represent dependencies between variables.

#### 1.1 Junction

**Definition**: A junction  $\mathcal{J}$  consists of three vertices,  $X_1$ ,  $X_2$ , and  $X_3$ , connected by two edges,  $e_1$  and  $e_2$ :



Figure 1

•  $X_1$  and  $X_2$  are not independent,  $X_2$  and  $X_3$  are not independent, but when is  $X_1$  and  $X_3$  independent?

#### 1.1.1 Causal Chain

**Definition**: A causal chain is a junction  $\mathcal{J}$  s.t.



Figure 2

•  $X_1$  and  $X_3$  are not independent (unconditionally), but are independent given  $X_2$ .

#### Notes:

- Analogy: Given  $X_2$ ,  $X_1$  and  $X_3$  are independent. Why?  $X_2$ 's door closes when you know  $X_2$ , so  $X_1$  and  $X_3$  are independent.
- Distinction b/w Causal and Dependence:  $X_1$  and  $X_2$  are dependent. However, from a causal perspective,  $X_1$  is influencing  $X_2$  (i.e.  $X_1 \to X_2$ ).

Warning:  $X_1$  is influeincing  $X_2$  and  $X_2$  is influencing  $X_3$ .

#### 1.1.2 Common Cause

**Definition**: A common cause is a junction  $\mathcal{J}$  s.t.



Figure 3

•  $X_1$  and  $X_3$  are not independent (unconditionally), but are independent given  $X_2$ .

#### Notes:

- Analogy: Given  $X_2$ ,  $X_1$  and  $X_3$  are independent. Why? Consider the following example:
  - Let  $X_2$  represent whether a person smokes or not,  $X_1$  represent whether they have yellow teeth,  $X_3$  represent whether they have lung cancer.
- Without knowing  $X_2$ , observing  $X_1$  provides information about  $X_3$  because yellow teeth are associated with smoking, which in turn increases the likelihood of lung cancer.
- If  $X_2$  is known, then knowing whether a person has yellow teeth provides no additional information about whether they have lung cancer beyond what is already known from smoking status.

#### 1.1.3 Common Effect

**Definition**: A common effect is a junction  $\mathcal{J}$  s.t.



Figure 4

•  $X_1$  and  $X_3$  are independent (unconditionally), but are not independent given  $X_2$  or any of  $X_2$ 's descendents.

#### Notes:

- **Analogy:** Consider the following example:
  - Let  $X_2$  represent whether the grass is wet,  $X_1$  represent whether it rained,  $X_3$  represent whether the sprinkler was on.
- Without knowing whether the grass is wet  $(X_2)$ , the occurrence of rain  $(X_1)$  and the sprinkler being on  $(X_3)$  are independent events. The rain may occur regardless of the sprinkler, and vice versa.
- However, once we observe that the grass is wet  $(X_2)$ , the two events become dependent:
  - If we learn that the sprinkler was not on, then the wet grass must have been caused by rain.
  - If we learn that it did not rain, then the wet grass must have been caused by the sprinkler.

#### 1.2 Dependence Separation

#### 1.2.1 Blocked

**Definition**:  $\mathcal{J} = (\{X_1, X_2, X_3\}, \{e_1, e_2\})$  is **blocked** given  $\mathcal{K} \subseteq \mathcal{V}$  if  $X_1$  and  $X_3$  are independent given  $\mathcal{K}$ .

#### 1.2.2 Blocked Undirected Path

**Definition**: An undirected path,

$$p = \langle (X_1, e_1, X_2), \dots, (X_{|p|-1}, e_{|p|-1,|p|}, X_{|p|}) \rangle,$$

is **blocked** given  $\mathcal{K} \subseteq \mathcal{V}$  if any of its junctions,

$$\mathcal{J}^{(n)} = \{ (X_{n-1}, X_n, X_{n+1}), (e_{n-1}, e_n) \},\$$

is blocked given  $\mathcal{K}$ .

#### 1.2.3 Independence

**Theorem**: Any two variables,  $X_1$  and  $X_2$ , in a Bayesian network,  $\mathcal{B} = (\mathcal{V}, \mathcal{E})$ , are independent given  $\mathcal{K} \subseteq \mathcal{V}$  if every undirected path is blocked.

#### 1.2.4 Consequence of Dependence Separation

**Theorem**: For any variable,  $X \in \mathcal{V}$ , it can be shown that X is independent of X's non-descendants,  $\mathcal{V} \setminus \operatorname{des}(X)$ , given X's parents,  $\operatorname{pts}(X)$ .

Notes:

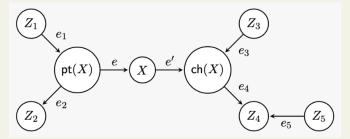


Figure 5

- Given X's parent, apply junction rules to determine that X is independent of its non-descendants.
- $\mathcal{J} = \{(Z_1, \operatorname{pt}(X), X), (e_1, e)\}$  shows that  $Z_1$  and X are independent given  $\operatorname{pt}(X)$  (causal chain).
- $\mathcal{J} = \{(Z_2, \operatorname{pt}(X), X), (e_2, e)\}$  shows that  $Z_2$  and X are independent given  $\operatorname{pt}(X)$  (common cause).
- Given ch(X)'s parent, apply junction rules to determine that ch(X) is independent of its non-descendants.
- $\mathcal{J} = \{ \operatorname{pt}(X), X, \operatorname{ch}(X) \}, (e, e') \}$  shows that  $\operatorname{pt}(X)$  and  $\operatorname{ch}(X)$  are independent given X (causal chain).
- Given  $Z_4$ 's parent, apply junction rules to determine that  $Z_4$  is independent of its non-descendants.
- $\mathcal{J} = \{X, \operatorname{ch}(X), Z_4, (e', e_4)\}$  shows that X and  $Z_4$  are independent given  $\operatorname{ch}(X)$  (causal chain).
- CHECK THIS OVER AGAIN WITH CHANDRA

#### 2 Probabilistic Inference

#### 2.1 Problem Setup

**Definition**: Given a Bayesian network,  $\mathcal{B} = (\mathcal{V}, \mathcal{E})$ , where  $\mathcal{V} = \{X_1, \dots, X_{|\mathcal{V}|}\}$ , we want to find the value of:

$$\operatorname{pr}(\mathbf{Q} \mid \mathbf{E}) := \operatorname{pr}(Q_1, \dots, Q_{|\mathbf{Q}|} \mid E_1, \dots, E_{|\mathbf{E}|}) = \frac{\sum_{\mathcal{V} \setminus (\mathbf{Q} \cup \mathbf{E})} p(X_1, \dots, X_{|\mathcal{V}|})}{\sum_{\mathcal{V} \setminus \mathbf{E}} p(X_1, \dots, X_{|\mathcal{V}|})}$$

$$\operatorname{pr}(\mathbf{Q} \mid \mathbf{E}) \propto \sum_{\mathcal{V} \setminus (\mathbf{Q} \cup \mathbf{E})} \left( p(X_1) \prod_{i \neq 1} p(X_i \mid \operatorname{pts}(X_i)) \right)$$

- $\mathbf{Q} = \{Q_1, \dots, Q_{|\mathbf{Q}|}\}$ : Query variables
- $\mathbf{E} = \{E_1, \dots, E_{|\mathbf{E}|}\} \subseteq \mathcal{V}$ : Evidence variables
- $\mathbf{Q} \cap \mathbf{E} = \emptyset$ .

#### 2.2 Method 1: Bayesian Network Inference

#### 2.2.1 Markov Blanket

Definition: The Markov blanket of a variable X, denoted mbk(X), consists of the following variables:

- X's children
- X's parents
- The other parents of X's children, excluding X itself.

which is when a variable, X, is "eliminated", the resulting factor's scope is the Markov blanket of X.

#### 2.2.2 Graphical Interpretation

**Notes**: Pictorially, eliminating X is equivalent to replacing all hyper-edges that include X with their union minus X, and then removing X.

#### 2.2.3 Elimination Ordering

**Definition**: The order that the variables are eliminated.

#### 2.2.4 Elimination Width

**Definition**: The **elimination width** of a sequence of hyper-graphs is the # of variables in the hyper-edge within the sequence with the most variables.

#### 2.2.5 Heuristics for Elimination Ordering

Definition: Choose the elimination ordering to minimize the elimination width using the following heuristics:

- 1. Eliminate variable with the fewest parents.
- 2. Eliminate variable with the smallest domain for its parents, where

$$|\operatorname{dom}(\operatorname{pts}(X))| = \prod_{Z \in \operatorname{pnt}(X)} |\operatorname{dom}(Z)|.$$

- 3. Eliminate variable with the smallest Markov blanket.
- 4. Eliminate variable with the smallest domain for its Markov blanket, where

$$|\operatorname{dom}(\operatorname{mbk}(X))| = \prod_{Z \in \operatorname{embk}(X)} |\operatorname{dom}(Z)|.$$

#### 2.3 Method 2: Inference via Sampling

**Definition**: Generate a large # of samples and then approximate as:

$$p(\mathbf{Q} \mid \mathbf{E}) \approx \frac{\text{\# of samples w/ } \mathbf{Q} \text{ and } \mathbf{E}}{\text{\# of samples w/ } \mathbf{E}}.$$

• As # of samples  $\to \infty$ , the approximation becomes exact.

#### 2.3.1 Inference via Sampling with Likelihood Weighting

Motivation: Most of the samples are wasted since they are not consistent with the evidence.

**Definition**: Generate a large # of samples and then approximate as:

$$p(\mathbf{Q}\mid\mathbf{E}) \approx \frac{\text{weight of samples w/ }\mathbf{Q} \text{ and }\mathbf{E}}{\text{weight of samples w/ }\mathbf{E}}.$$

• Weight for each sample: Probability of forcing the evidence, i.e. probability of the evidence given the sample.

#### 2.4 Canonical Problems:

#### Example:

- 1. Given: Caveman is deciding whether to go hunt for meat. He must take into account several factors:
  - Weather
  - Possibility of over-exertion
  - Possibility encountering lion

These factors can result in Cavemen's death. His decision will ultimately depend on the **chances** of his death.

- 2. Binary Variables:
  - $W = \{Sun, Rainy\}$ : Weather
  - $\bullet$  H: Whether the Cavemen goes hunting or not.
  - L: Whether the Cavemen encounters a lion or not.
  - T: Whether the Cavement is tired or not.
  - $\bullet$  D: Whether the Cavemen dies or not
- 3. **Problem:** Cavemen must decide whether to go hunting or not.
  - $\bullet$  He must consider the conditional probabilities (i.e. dependence) of each event.

Warning: Have to be discrete.

#### 2.4.1 Undirected Path Blocked?

#### **Process**:

- 1. Given: Undirected path p and K
- 2. Check if any of the junctions on the undirected path are blocked given K.
  - i.e. Check if  $X_1$  and  $X_3$  of the junction are independent given  $\mathcal{K}$ .

#### 2.4.2 Independence

#### **Process**:

- 1. Given a Bayesian network w/ 2 variables to find independence.
- 2. Find all undirected paths between the 2 variables in the Bayesian network.
- 3. Identify a set of variables, K, that block at least one junction in all undirected paths.
  - Test a junction by seeing junction given relationships.
- 4. If all undirected paths are blocked, then the 2 variables are independent given  $\mathcal{K}$ .

#### Warning:

• Be careful of common effect, in which it is blocked by default.

#### Example:

1. Given: Bayesian network.

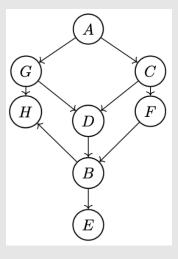


Figure 6

- 2. **Problem:** A and E are
  - independent if  $\mathcal{K} =$
  - not necessarily independent for  $\mathcal{K} =$
- 3. **Soln:** 
  - (a) Undirected Paths:
    - $\bullet \ A \to G \to H \to B \to E$
    - $\bullet$   $A \to G \to D \to B \to E$
    - $A \to C \to F \to B \to E$
    - $\bullet$   $A \to C \to D \to B \to E$

#### Example: Independent:

#### $\mathcal{K}$

#### $\{G,C\}$

- $A \iff G \iff H \iff B \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(A, G, H), (e_1, e_2)\}$  is blocked given G since A, H independent given G (causal chain)
- $A \iff G \iff D \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(A, G, D), (e_1, e_2)\}$  is blocked given G since A, D independent given G (causal chain)
- $A \iff C \iff F \iff B \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(A, C, F), (e_1, e_2)\}$  is blocked given C since A, F independent given C (causal chain)
- $A \iff C \iff D \iff B \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(A, C, D), (e_1, e_2)\}$  is blocked given C since A, D independent given C (causal chain)

#### $\{D, F\}$

- $A \iff G \iff H \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(G, H, B), (e_1, e_2)\}$  is blocked NOT given H since G, B independent NOT given H (common effect)
- $A \iff G \iff D \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(G, D, B), (e_1, e_2)\}$  is blocked given D since G, B independent given D (causal chain)
- $A \iff C \iff F \iff B \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(C, F, B), (e_1, e_2)\}$  is blocked given F since C, B independent given F (causal chain)
- $A \iff C \iff D \iff B \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(C, D, B), (e_1, e_2)\}$  is blocked given D since C, B independent given D (causal chain)

#### Not Necessarily Independent:

#### $\mathcal{K}$

#### $\{H, D, F\}$

- $A \iff G \iff B \iff E$  is unblocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(G, H, B), (e_1, e_2)\}$  is unblocked given H since G, B not independent given H (common effect)
- $A \iff G \iff D \iff B \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(G, D, B), (e_1, e_2)\}$  is blocked given D (causal chain) since G, B independent given D (causal chain)
- $A \iff C \iff F \iff B \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(C, F, B), (e_1, e_2)\}$  is blocked given F since C, B independent given F (causal chain)
- $A \iff C \iff D \iff B \iff E$  is blocked given  $\mathcal{K}$  since  $\mathcal{J} = \{(C, D, B), (e_1, e_2)\}$  is blocked given D since C, B independent given D (causal chain)

**Example**: Determine all subsets of  $\{B, C, D, F, G, H\}$  for which A and E are independent.

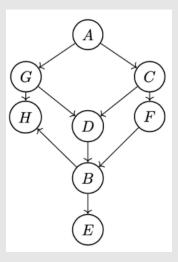


Figure 7

#### 1. Undirected Paths:

- $\bullet \ A \to G \to H \to B \to E$
- $\bullet \ A \to G \to D \to B \to E$
- $\bullet \ A \to C \to F \to B \to E$
- $\bullet \ A \to C \to D \to B \to E$

#### $\mathcal{K}$

#### $\{B\}$ (Any subset that contains B will be independent)

- AGHBE is b given K since  $\mathcal{J} = \{(H, B, E), (e_1, e_2)\}$  is b since H, E indep. given B (causal chain)
- AGDBE is b given K since  $\mathcal{J} = \{(D, B, E), (e_1, e_2)\}$  is b since D, E indep. given B (causal chain)
- ACFBE is b given K since  $\mathcal{J} = \{(F, B, E), (e_1, e_2)\}$  is b since F, E indep. given B (causal chain)
- ACDBE is b given K since  $\mathcal{J} = \{(D, B, E), (e_1, e_2)\}$  is b since D, E indep. given B (causal chain)

#### $\{C\}$ (Not independent)

• AGDBE is ub given K since  $\forall \mathcal{J}$  on p, all are ub.

#### $\{D\}$ (Not indepedent)

• ACFBE is ub given K since  $\forall \mathcal{J}$  on p, all are ub.

#### $\{F\}$ (Not independent)

• AGDBE is ub given K since  $\forall \mathcal{J}$  on p, all are ub.

#### $\{G\}$ (Not independent)

• ACFBE is ub given K since  $\forall \mathcal{J}$  on p, all are ub.

#### $\{H\}$ (Not independent)

• ACFBE is ub given K since  $\forall \mathcal{J}$  on p, all are ub.

#### Example:

#### $\mathcal{K}$

 $\{C,D\}$  (Any subset that contains C and D except H will be independent)

- AGHBE is b given K since  $\mathcal{J} = \{(G, H, B), (e_1, e_2)\}$  is b since G, B indep. not given H (causal effect)
- AGDBE is b given K since  $\mathcal{J} = \{(G, D, B), (e_1, e_2)\}$  is b since G, B indep. given D (causal chain)
- ACFBE is b given  $\mathcal{K}$  since  $\mathcal{J} = \{(A, C, F), (e_1, e_2)\}$  is b since A, F indep. given C (causal chain)
- ACDBE is b given K since  $\mathcal{J} = \{(A, C, D), (e_1, e_2)\}$  is b since A, D indep. given C (causal chain)

. . .

#### **Bayesian Inference**

#### **Process:**

- 1. Given Bayesian network w/ variables and their conditional probabilities.
- 2. Find the probability of the query variable given the evidence variable,  $p(\mathbf{Q} \mid \mathbf{E})$ .
- 3. Use  $p(\mathbf{Q} \mid \mathbf{E}) = \frac{\sum_{\mathcal{V} \setminus (\mathbf{Q} \cup \mathbf{E})} p(X_1, \dots, X_{|\mathcal{V}|})}{\sum_{\mathcal{V} \setminus \mathbf{E}} p(X_1, \dots, X_{|\mathcal{V}|})}$ .

  4. Determine  $p(X_1) \prod_{i \neq j} p(X_i \mid \operatorname{pts}(X_i))$  using the Bayesian network.
- 5. Write out the summation of the numerator in an order using heuristics to determine elimination ordering.
- 6. Start with inner summation and work outwards.
- 7. Calculate the probability of the query variable(s) given the evidence variable(s).

#### Example:

#### 1. Given:

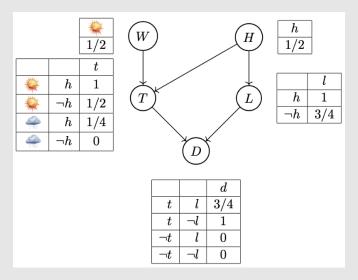


Figure 8

| Variables      | Values   |
|----------------|--|
| $\overline{W}$ | $P(Sunny) = 0.5 \mid P(Rainy) = 0.5$   |
| H              | $P(h) = 0.5 \mid P(\neg h) = 0.5$  |
| $\overline{T}$ | $P(t \mid \text{Sunny}, h) = 1 \mid P(t \mid \text{Sunny}, \neg h) = 0.5 \mid P(t \mid \text{Rainy}, h) = 0.25 \mid P(t \mid \text{Rainy}, \neg h) = 0 \\ P(\neg t \mid \text{Sunny}, h) = 0 \mid P(\neg t \mid \text{Sunny}, \neg h) = 0.5 \mid P(\neg t \mid \text{Rainy}, h) = 0.75 \mid P(\neg t \mid \text{Rainy}, \neg h) = 1$ |
| L              | $P(l \mid h) = 1 \mid P(l \mid \neg h) = 0.75$<br>$P(\neg l \mid h) = 0 \mid P(\neg l \mid \neg h) = 0.25$   |
| D              | $P(d \mid t, l) = 0.75 \mid P(d \mid t, \neg l) = 1 \mid P(d \mid \neg t, l) = 0 \mid P(d \mid \neg t, \neg l) = 0$ $P(\neg d \mid t, l) = 0.25 \mid P(\neg d \mid t, \neg l) = 0 \mid P(\neg d \mid \neg t, l) = 1 \mid P(\neg d \mid \neg t, \neg l) = 1$  |

- 2. **Problem:**  $p(d \mid h)$ ?
- - (a)  $p(d \mid h) = \frac{p(d,h)}{p(h)} = \frac{\sum_{W,T,L} p(W,h,T,L,d)}{\sum_{W,T,L,D} p(W,h,T,L,d)}$  by definition of query and evidence equations. (b)  $p(W,h,T,L,D) = p(h)p(W)p(L \mid h)p(t \mid W,h)p(D \mid T,L)$  by Bayesian network and  $p(X_1,\ldots,X_{|\mathcal{V}|}) = \sum_{W,T,L,D} p(W,h,T,L,d)$
  - $p(X_1) \prod p(X_i \mid \operatorname{pts}(X_i)).$

#### Summation

$$\operatorname{Numerator}: p(h) \sum_{L} p(L \mid h) \underbrace{\sum_{T} p(D \mid T, L)}_{g_1(T)} \underbrace{\sum_{W} p(W) p(T \mid W, h)}_{g_2(L, D)}$$

$$g_1(T) = p(\operatorname{Sunny})p(T \mid \operatorname{Sunny}, h) + p(\operatorname{Rainy})p(T \mid \operatorname{Rainy}, h)$$

$$g_1(t) = p(\text{Sunny})p(t \mid \text{Sunny}, h) + p(\text{Rainy})p(t \mid \text{Rainy}, h) = 0.5 \cdot 1 + 0.5 \cdot 0.25 = 0.625$$
  
 $g_1(\neg t) = p(\text{Sunny})p(\neg t \mid \text{Sunny}, h) + p(\text{Rainy})p(\not t \mid \text{Rainy}, h) = 0.5 \cdot 0 + 0.5 \cdot 0.75 = 0.375$ 

$$g_2(L, D) = p(D \mid t, L)g_1(t) + p(D \mid \neg t, L)g_1(\neg t)$$

$$\begin{split} g_2(l,d) &= p(d \mid t, l)g_1(t) + p(d \mid \neg t, l)g_1(\neg t) = 0.75 \cdot 0.625 + 0 \cdot 0.375 = 0.46875 \\ g_2(l, \neg d) &= p(\neg d \mid t, l)g_1(t) + p(\neg d \mid \neg t, l)g_1(\neg t) = 0.25 \cdot 0.625 + 1 \cdot 0.375 = 0.53125 \\ g_2(\neg l, d) &= p(d \mid t, \neg l)g_1(t) + p(d \mid \neg t, \neg l)g_1(\neg t) = 1 \cdot 0.625 + 0 \cdot 0.375 = 0.625 \\ g_2(\neg l, \neg d) &= p(\neg d \mid t, \neg l)g_1(t) + p(\neg d \mid \neg t, \neg l)g_1(\neg t) = 0 \cdot 0.625 + 1 \cdot 0.375 = 0.375 \end{split}$$

$$g_3(D) = p(h)p(l \mid h)g_2(l, D) + p(h)p(\neg l \mid h)g_2(\neg l, D)$$

$$g_3(d) = p(h)p(l \mid h)g_2(l, d) + p(h)p(\neg l \mid h)g_2(\neg l, d) = (0.5)(1)(0.46875) + (0.5)(0)(0.625) = 0.234375$$

$$g_3(\neg d) = p(h)p(l \mid h)g_2(l, \neg d) + p(h)p(\neg l \mid h)g_2(\neg l, \neg d) = (0.5)(1)(0.53125) + (0.5)(0)(0.375) = 0.265625$$

$$p(d \mid h) = \frac{g_3(d)}{g_3(d) + g_3(\neg d)} = \frac{0.234375}{0.234375 + 0.265625} = \frac{0.234375}{0.5} = 0.46875$$

# Example: Summation $\text{Numerator}: p(h) \sum_{L} p(L \mid h) \sum_{W} p(W) \underbrace{\sum_{T} p(T \mid W, h) p(D \mid T, L)}_{}$ $g_2(D,L)$ $g_3(D)$ $g_1(D,T)$ $g_2(D,W)$ $g_3(D)$ $g_1(W,D,L)$ $g_2(W,D)$ $g_3(D)$ $g_1(D,T)$ $g_2(\dot{D},T)$ $g_3(D)$

#### Example:

1. Given:

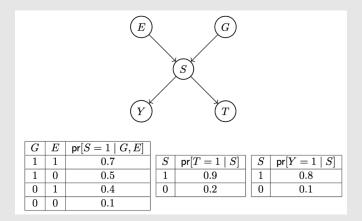


Figure 9

- 2. **Problem:** Compute  $Pr(s=1 \mid t=1)$  if Pr(G=1)=0.3, Pr(E=1)=0.4, and the conditional probability tables for S, Y, and T are given below.
- 3. Solution:

(a) 
$$p(s=1 \mid t=1) = \frac{p(s=1,t=1)}{p(t=1)} = \frac{\sum_{E,G,Y} p(E,G,Y,s=1,t=1)}{\sum_{S} p(t=1,S)}$$
  
(b)  $p(E,G,Y,s=1,t=1) = p(G)p(E)p(s=1 \mid G,E)p(t=1 \mid s=1)p(Y \mid s=1)$ 

- - $\bullet$  Conditional probability and individual probabilities come from Bayesian network, and set t, s = 1due to the query and evidence variables.

#### Summation

$$\text{Numerator}: p(t=1 \mid s=1) \sum_{E} p(E) \underbrace{\sum_{G} p(G) p(s=1 \mid G, E)}_{g_{3}} \underbrace{\sum_{Y} p(Y \mid s=1)}_{g_{2}}$$

$$q_1 = p(Y = 1 \mid S = 1) + p(Y = 0 \mid S = 1) = 0.9 + 0.1 = 1$$

$$g_2(E) = (p(g=1)p(s=1 \mid g=1, E) + p(g=0)p(s=1 \mid g=0, E))g_1$$

$$g_2(e=1) = 0.3(0.7) + 0.7(0.4) = 0.49$$
  
 $g_2(e=0) = 0.3(0.5) + 0.7(0.1) = 0.22$ 

$$g_3 = 0.8p(e = 1)g_2(e = 1) + 0.8p(e = 0)g_2(e = 0) = 0.8(0.4)(0.49) + 0.8(0.6)(0.22) = 0.1568 + 0.1056 = 0.2624$$

$$p(s = 1 \mid t = 1) = \frac{g_3}{\sum_{S} p(t = 1, S)}$$

#### 2.4.4 Hypergraph

**Process**: Process of eliminating a variable.

- 1. Create a Hyper-graph by creating a node for each variable.
- 2. Create hyper-edges (factors) by circling the nodes that are probabilities in the joint distribution (i.e. numerator)
- 3. Select a variable v that we are summing over.
  - (a) Circle all the variables that have v in their hyperedge into one big hyperedge (i.e. union of hyperedges).
  - (b) Eliminate v by removing the node.
  - (c) Calculate the factor by determining the domain of each variable and summing their domains.
- 4. Reset the problem and repeat for all other v.
- 5. Select the smallest factor to eliminate first.
- 6. Repeat until all variables are eliminated to determine the best ordering of elimination.
  - The first eliminated variable will be the inner sum.

#### Example:

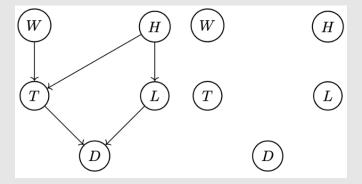


Figure 10

• Since these are all binary variables, we are selecting the factor with the least number of variables to eliminate first.

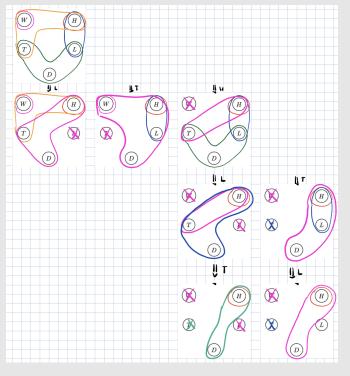


Figure 11

#### Inference via Sampling

#### **Process:**

- 1. Given samples
- 2. Calculate number of samples w/ the query and evidence variables.
- 3. Calculate number of samples w/ the evidence variables.
- 4. Approximate the probability of the query variable given the evidence variable by dividing the # of samples w/ the query and evidence variables by the # of samples w/ the evidence variables.

#### Example:

1. Given: Samples

| W           | H        | T        | L        | D        |
|-------------|----------|----------|----------|----------|
| <del></del> | h        | t        | l        | d        |
| <del></del> | h        | t        | l        | d        |
| **          | $\neg h$ | $\neg t$ | l        | $\neg d$ |
| <del></del> | $\neg h$ | t        | l        | d        |
| <del></del> | h        | t        | l        | $\neg d$ |
| <del></del> | h        | $\neg t$ | l        | d        |
| **          | $\neg h$ | $\neg t$ | l        | d        |
| **          | $\neg h$ | $\neg t$ | $\neg l$ | $\neg d$ |
| **          | h        | $\neg t$ | $\neg l$ | $\neg d$ |
|             | $\neg h$ | $\neg t$ | $\neg l$ | d        |

Figure 12

- 2. **Problem:** Find the probability of  $p(d \mid h)$ .

  3. **Soln:**  $p(d \mid h) \approx \frac{\# \text{ of samples w}/ d \text{ and } h}{\# \text{ of samples w}/ h} = \frac{3}{5} = 0.6.$

#### 3 Markov

#### 3.1 General

#### 3.1.1 Random Process

**Definition**: Time-varying random variables  $S_0, S_1, S_2, \ldots$ 

#### 3.1.2 Markov Process

**Definition**: Random process + depends on previous time step only (memoryless)

• w.l.o.g. states can contain history of previous states.

#### 3.2 Markov Chains (MCs)

Summary: In a Markov Chain, we assume that:

- there are no agents
- state transitions occur automatically
- $S_t$  is the state after transition t
- the state transition process is stochastic and memoryless:

$$S_t \perp S_0, \dots, S_{t-2} \mid S_{t-1}$$

-  $S_t$  is independent of all previous states given  $S_{t-1}$ 

| Name  | Function:  |
|---|--|
| initial state distribution                                | $p_0(s) := \mathbb{P}[S_0 = s]$                                  |
| transition distribution                                   | $p(s' s) := \mathbb{P}[S_{t+1} = s' S_t = s]$                    |
| Prob. that state of the env. after $T$ transitions is $s$ | $p_T(s) := \mathbb{P}[S_T = s]$ $= \sum_{s'} p_{T-1}(s')p(s s')$ |

- $p_{T-1}(s')$ : Prob. s' at T-1 (given) -  $p_0(s)$ : Base case
- p(s|s'): Prob. s given s' (from graph)

#### 3.2.1 Bayesian Network

Notes:  $S_0, S_1, S_2, \ldots$  form a Bayesian Network:

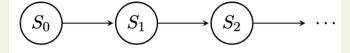


Figure 13

#### 3.3 Markov Reward Processes (MRPs)

Summary: In a Markov Reward Process, we assume that:

- there is one agent
- state transitions occur automatically (i.e. agent has no control over actions)
- $S_t$  is the state after transition t
- the state transition process is stochastic and memoryless:

$$S_t \perp S_0, \dots, S_{t-2} \mid S_{t-1}$$

- $S_t$  is independent of all previous states given  $S_{t-1}$
- $R_t$  is the reward for transition t, i.e.,  $(S_{t-1}, \emptyset, S_t)$

| Name                         | Function:   |
|------------------------------|---|
| Initial state distribution   | $p_0(s) := \mathbb{P}[S_0 = s]$   |
| Transition distribution      | $p(s' s) := \mathbb{P}[S_{t+1} = s' S_t = s]$                             |
| Reward function              | $r(s,s') := \text{reward for transition } (s,\varnothing,s')$             |
| Discount factor              | $\gamma \in [0,1]$  |
| Return after $T$ transitions | $U_T = \sum_{t=1}^{T} \gamma^{t-1} R_t$<br>= $U_{T-1} + \gamma^{T-1} R_T$ |

- i.e. The (possibly discounted) sum of the rewards after T transitions (sequence of rewards)
- Why?
  - Future rewards are less valuable than immediate rewards.
  - Won't converge if sum goes to  $\infty$  if  $\gamma = 1$ .

Expected return after 
$$T$$
 transitions  $\mathbb{E}[U_T] = \mathbb{E}[U_{T-1}] + \gamma^{T-1} \mathbb{E}[R_t]$   
=  $\mathbb{E}[U_{T-1}] + \gamma^{T-1} \sum_{s,s'} p_{T-1}(s) p(s'|s) r(s,s')$ 

- $p_{T-1}(s)p(s'|s)$ : Prob.  $s \to s'$
- r(s, s'): rwd  $s \to s'$
- $\mathbb{E}[U_0] := 0$ : Base case

#### 3.3.1 Bayesian Network

Notes:  $S_0, R_1, S_1, R_2, S_2, ...$  form a Bayesian Network:

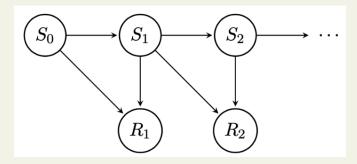


Figure 14

#### 3.4 Markov Decision Processes (MDPs)

#### 3.4.1 Setup

#### Summary: In a Markov Decision Process (MDP), we assume that:

- $\bullet$  there is one agent
- state transitions occur manually (after each action)
- $S_t$  is the state after transition t
- $A_t$  is the action inducing transition t
- the state transition process is stochastic and memoryless:

$$S_t \perp S_0, A_1, \dots, S_{t-2}, A_{t-1} \mid S_{t-1}, A_t$$

- $S_t$  is independent of all previous states and actions given  $S_{t-1}$  and  $A_t$
- $R_t$  is the reward for transition t, i.e.,  $(S_{t-1}, A_t, S_t)$

#### Summary:

| Name   | Function:  |
|--|--|
| initial state distribution                   | $p_0(s) := \mathbb{P}[S_0 = s]$                          |
| transition distribution                      | $p(s' s,a) := \mathbb{P}[S_t = s' A_t = a, S_{t-1} = s]$ |
| reward function                              | r(s, a, s') := reward for transition  (s, a, s')         |
| a time-invariant policy for choosing actions | $\pi(a s) := \mathbb{P}[A_t = a S_t = s]$                |
| Maximum number of transitions                | $T_{ m max}$   |

- A Markov Decision Process can be either:
  - **Finite**:  $T_{\text{max}}$  is finite
  - **Infinite**:  $T_{\max}$  is infinite
    - \* For infinite MDPs, we must have  $\gamma < 1$ .

Prob. that state of the env. after T transitions is s

$$p_T(s) = \sum_{a,s'} p_{T-1}(s)\pi(a|s')p(s|s',a)$$

- $p_{T-1}(s)$ : Prob. s' at T-1
- $\pi(a|s')$ : Action a from s'
- p(s|s',a): Prob. s given s',a

Expected return after T transitions

$$\mathbb{E}_{\pi}[U_T] = \mathbb{E}_{\pi}[U_{T-1}] + \gamma^{T-1}\mathbb{E}_{\pi}[R_t]$$

• 
$$\mathbb{E}_{\pi}[R_t] = \sum_{s,a,s'} p_{T-1}(s)\pi(a \mid s)p(s' \mid s,a)r(s,a,s')$$

•  $\mathbb{E}_{\pi}[U_0] = 0$ : Base case.

Future return after  $\tau$  transitions

$$G_{\tau} = \sum_{t=\tau+1}^{T} \gamma^{t-(\tau+1)} R_t$$
$$= R_{\tau+1} + \gamma G_{\tau+1}$$

• Starting at  $\tau + 1$  for the future return.

Expected future return after  $\tau$  transitions given  $S_{\tau} = s$   $\mathbb{E}_{\pi}[G_{\tau} \mid S_{\tau} = s] = \mathbb{E}_{\pi}[R_{\tau+1} \mid S_{\tau} = s] + \gamma \mathbb{E}_{\pi}[G_{\tau+1} \mid S_{\tau} = s]$  $= \sum_{a,s'} \pi(a \mid s) p(s' \mid s,a) \left( r(s,a,s') + \gamma \mathbb{E}_{\pi}[G_{\tau+1} \mid S_{\tau+1} = s'] \right)$ 

•  $\mathbb{E}_{\pi}[G_{T_{\max}} \mid S_{T_{\max}} = s] = 0$ : Base case.

#### Summary:

# Name Function: $v_{\pi}(s,T) := \mathbb{E}_{\pi}[G_{T_{\max}-T} \mid S_{T_{\max}-T} = s] \\ = \sum_{a,s'} \pi(a \mid s)p(s' \mid s,a) \left(r(s,a,s') + \gamma v_{\pi}(s',T-1)\right)$

- Value of state s under the policy  $\pi$  with T transitions remaining.
  - i.e. How good the state is at time T (e.g. If v(s,T)=5, then the expected future return at T is 5).
- v(s,0) = 0 for all s: Base case

Optimal action 
$$a^*(s,T) = \arg\max_{a \in \mathcal{A}(s)} \sum_{s'} p(s' \mid s,a) \left( r(s,a,s') + \gamma v_{\pi^*}(s',T-1) \right)$$
$$= \arg\max_{a \in \mathcal{A}(s)} q^*(s,a,T)$$

Optimal policy  $\pi^*(a \mid s, T) = \arg\max_{\pi(a \mid s, T)} \mathbb{E}_{\pi}[G_{\tau} \mid S_{\tau} = s] = \begin{cases} 1 & \text{if } a = a^*(s, T) \\ 0 & \text{otherwise} \end{cases}$ 

- Choose  $\pi(\cdot \mid s)$  to maximize the expected future return after T transitions given  $S_{\tau} = s$ .
- Note: Policy always depends on transitions remaining so may omit.

Optimal value function 
$$v^*(s,T) = \max_{a} \sum_{s'} p(s' \mid a,s) \left( r(s,a,s') + \gamma v^*(s',\tau+1) \right)$$

- Assume we use an optimal policy  $\pi^*$ .
- $v^*(s,0) = 0$  for all s: Base case.

Q function (quality) 
$$q_{\pi}(s, a, T) := \mathbb{E}_{\pi}[G_{T_{\max}-T} \mid S_{T_{\max}-T} = s, A_{T_{\max}-(T-1)} = a] \\ = \sum_{s'} p(s' \mid s, a) \left( r(s, a, s') + \gamma \sum_{a'} \pi(a' \mid s') q_{\pi}(s', a', T-1) \right)$$

- Quality of move (s, a) under policy  $\pi$  with T transitions remaining.
- $q_{\pi}(s, a, 0) = 0$  for all s, a: Base case.

Optimal Q function 
$$q^*(s, a, T) = \sum_{s'} p(s' \mid s, a) \left( r(s, a, s') + \gamma \max_{a'} q^*(s', a', T - 1) \right)$$

•  $q^*(s, a, 0) = 0$  for all s, a: Base case.

IDK Expected Return 
$$\mathbb{E}_{\pi}[U_{T_{\max}}] = \sum_{s} \mathbb{E}_{\pi}[G_0 \mid S_0 = s]p_0(s)$$
$$= \sum_{s} v_{\pi}(s, 0)p_0(s)$$

•  $G_0 = U_{T_{\text{max}}}$ 

IDK Optimal Expected Return 
$$\max_{\pi} \mathbb{E}[U_{T_{\text{max}}}] = \sum_{s} v^*(s,0) p_0(s)$$

#### Bayesian Network

Notes:  $S_0, A_1, R_1, S_1, A_2, R_2, S_2, \ldots$  form a Bayesian Network:

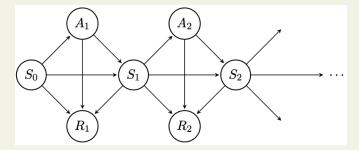


Figure 15

#### Intuition on Formulae 3.4.3

Notes:

$$\mathbb{E}_{\pi}[R_{\tau+1} \mid S_{\tau} = s] = \sum_{a,s'} \pi(a \mid s) p(s' \mid a, s) r(s, a, s')$$

- $\pi(a \mid s)p(s' \mid a, s)$ : Prob. of getting to s' from  $s \neq s'$  action a
- r(s, a, s'): Reward of getting to s' from s w/ action a

$$\mathbb{E}_{\pi}[G_{\tau+1} \mid S_{\tau} = s] = \sum_{a,s'} \pi(a \mid s) p(s' \mid a, s) \mathbb{E}_{\pi}[G_{\tau+1} \mid S_{\tau+1} = s']$$

- $\pi(a \mid s)p(s' \mid a, s)$ : Prob. of getting to s' from s w/ action a•  $\mathbb{E}_{\pi}[G_{\tau+1} \mid S_{\tau+1} = s']$ : Expected future return at  $\tau+1$  from s' at  $\tau+1$ .
- $\sum$ : Sum over all possible future states and current actions to get expected future return at  $\tau + 1$  from s at

#### 3.5 Canonical Examples

#### 3.5.1 Markov Chains

#### Example:

1. Given: Caveman needs to predict the weather, W, which is either sunny or rainy. Suppose the weather tomorrow depends on the weather today:

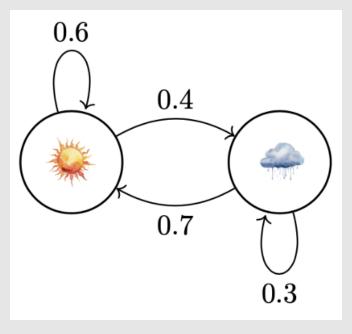


Figure 16

2. **Problem:** Caveman wants to predict the weather on a given day.

#### 3.5.2 Markov Reward Processes

#### Example:

1. Given: Caveman needs to predict the weather, W, which is either sunny or rainy. Suppose the weather tomorrow depends on the weather today:

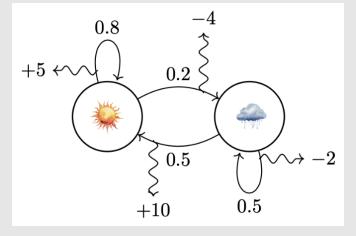


Figure 17

- Depending on the transition, caveman may feel happier/sadder. This is quantified w/ the rewards.
- 2. Problem: Caveman wants to predict the weather on a given day that maximizes his happiness.

#### 3.5.3 Markov Decision Processes

#### Example:

1. Given:

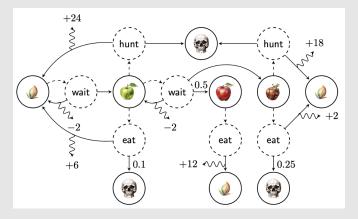


Figure 18

- $\bullet$  Solid straight line: Outcome of action a from state s.
- Dotted straight line: Choice of action (policy) from state s.
  - If policy known, then reduced to MRP.
- Squiggly line: Reward for action a from state s to state s'.
- Assume uniform probability.
  - Since  $\sum p = 1$ , therefore count # of arrows going out of s and divide by 1 to get p.
- Same states have the same connections (i.e. all can use them just to hard to draw)
- 2. **Problem:** Find the optimal policy for  $\gamma = 1$  and  $T_{\text{max}} = 5$ .
- 3. **Soln:**

#### Warning:

- Be careful with the problems. Verify the answers. Go up to at least 2 steps since that tests everything.
- Be able to go through the formula quickly.
- $\bullet$  1st question on the quiz.

#### Example:

$$T \qquad s \qquad \qquad q^*(s, a, T) = \sum_{s'} p(s' \mid s, a) \left( r(s, a, s') + \gamma \max_{a'} q^*(s', a', T - 1) \right)$$

0 - - 0

• Best Action:  $a^*(s,0) = NA$ 

1 seed wait 
$$q^*(\text{seed, wait}, 1) = \underbrace{0.5(-2+0)}_{s'=\text{seed}} + \underbrace{0.5(0+0)}_{s'=\text{res}} = -1$$

• Best Action:  $a^*(\text{seed}, 1) = \text{wait}$ 

1 ga wait 
$$q^{*}(ga, wait, 1) = \underbrace{0.25(-2+0)}_{s'=ga} + \underbrace{0.5(0+0)}_{s'=rea} + \underbrace{0.25(0+0)}_{s'=rea} = -0.5$$
1 ga eat 
$$q^{*}(ga, eat, 1) = \underbrace{0.1(0+0)}_{s'=dead} + \underbrace{0.9(6+0)}_{s'=seed} = 5.4$$
1 ga hunt 
$$q^{*}(ga, hunt, 1) = \underbrace{0.5(24+0)}_{s'=dead} + \underbrace{0.5(0+0)}_{s'=seed} = 12$$

• Best Action:  $a^*(ga, 1) = hunt$ 

1 rea eat 
$$q^*(\text{rea}, \text{eat}, 1) = \underbrace{1(12+0)}_{\prime} = 12$$

• Best Action:  $a^*(rea, 1) = eat$ 

1 roa eat 
$$q^*(\text{roa}, \text{eat}, 1) = \underbrace{0.25(0+0)}_{s'=\text{dead}} + \underbrace{0.75(2+0)}_{s'=\text{seed}} = 1.5$$
1 roa hunt  $q^*(\text{roa}, \text{hunt}, 1) = \underbrace{0.5(0+0)}_{s'=\text{dead}} + \underbrace{0.5(18+0)}_{s'=\text{seed}} = 9$ 

• Best Action:  $a^*(roa, 1) = hunt$ 

1 dead - 
$$q^*(\text{dead}, -, 1) = \underbrace{1(0+0)}_{s'=\text{end}} = 0$$

• Best Action:  $a^*(s,1) = -$ 

• Optimal Policy w/ 1 Transition Remaining:  $\pi^*(a \mid s, 1) = \begin{cases} 1 & \text{if } a = a^*(s, 1) \\ 0 & \text{otherwise} \end{cases}$ 

#### Example:

$$T \qquad s \qquad \qquad q^*(s, a, T) = \sum_{s'} p(s' \mid s, a) \left( r(s, a, s') + \gamma \max_{a'} q^*(s', a', T - 1) \right)$$

2 seed wait 
$$q^*(\text{seed, wait, 2}) = \underbrace{0.5(-2-1)}_{s'=\text{seed}} + \underbrace{0.5(0+12)}_{s'=\text{ga}} = 4.5$$

• Best Action:  $a^*(\text{seed}, 2) = \text{wait}$ 

2 ga wait 
$$q^*(ga, wait, 2) = 0.25(-2 + 12) + 0.5(0 + 12) + 0.25(0 + 9) = 10.75$$

2 ga eat 
$$q^*(ga, eat, 2) = 0.1(0+0) + 0.9(6-1) = 4.5$$

$$2 \quad \text{ga} \quad \text{hunt}$$
 
$$q^*(\text{ga}, \text{hunt}, 2) = \underbrace{0.5(24-1)}_{s' \text{ =seed}} + \underbrace{0.5(0+0)}_{s' \text{ =dead}} = 11.5$$

• Best Action:  $a^*(ga, 2) = hunt$ 

2 rea eat 
$$q^*(\text{rea}, \text{eat}, 2) = \underbrace{1(12-1)}_{s'=\text{seed}} = 11$$

• Best Action:  $a^*(rea, 2) = eat$ 

2 roa eat 
$$q^*(\text{roa}, \text{eat}, 2) = 0.25(0+0) + 0.75(2-1) = 0.75$$

2 roa hunt 
$$q^*(\text{roa}, \text{hunt}, 2) = \underbrace{0.5(0+0)}_{s'=\text{dead}} + \underbrace{0.5(18-1)}_{s'=\text{seed}} = 8.5$$

• Best Action:  $a^*(roa, 2) = hunt$ 

2 dead - 
$$q^*(\text{dead}, -, 2) = \underbrace{1(0+0)}_{s'=\text{end}} = 0$$

• Best Action:  $a^*(s,2) = -$ 

• Optimal Policy w/ 2 Transitions Remaining:  $\pi^*(a \mid s, 2) = \begin{cases} 1 & \text{if } a = a^*(s, 2) \\ 0 & \text{otherwise} \end{cases}$ 

#### Example:

$$T \quad s \quad a \qquad \qquad q^*(s, a, T) = \sum_{s'} p(s' \mid s, a) \left( r(s, a, s') + \gamma \max_{a'} q^*(s', a', T - 1) \right)$$

$$3 \quad \text{seed wait} \qquad \qquad q^*(\text{seed, wait}, 3) = \underbrace{0.5(-2 + 4.5)}_{s' = \text{seed}} + \underbrace{0.5(0 + 11.5)}_{s' = \text{ga}} = 7$$

3 seed wait 
$$q^*(\text{seed}, \text{wait}, 3) = \underbrace{0.5(-2+4.5)}_{s'=\text{seed}} + \underbrace{0.5(0+11.5)}_{s'=\text{ga}} = 7$$

• Best Action:  $a^*(\text{seed}, 3) = \text{wait}$ 

3 ga wait 
$$q^*(ga, wait, 3) = 0.25(-2 + 11.5) + 0.5(0 + 11) + 0.25(0 + 8.5) = 10$$

3 ga eat 
$$q^*(ga, eat, 3) = 0.1(0+0) + 0.9(6+4.5) = 9.45$$

3 ga hunt 
$$q^*(ga, hunt, 3) = \underbrace{0.5(24 + 4.5)}_{s' = \text{seed}} + \underbrace{0.5(0 + 0)}_{s' = \text{dead}} = 14.25$$

• Best Action:  $a^*(ga, 3) = hunt$ 

3 rea eat 
$$q^*(\text{rea}, \text{eat}, 3) = \underbrace{1(12+4.5)}_{s' = \text{seed}} = 16.5$$

• Best Action:  $a^*(rea, 3) = eat$ 

3 roa eat 
$$q^*(\text{roa}, \text{eat}, 3) = 0.25(0+0) + 0.75(2+4.5) = 4.875$$

3 roa hunt 
$$q^*(\text{roa}, \text{hunt}, 3) = \underbrace{0.5(0+0)}_{s'-\text{dead}} + \underbrace{0.5(18+4.5)}_{s'-\text{seed}} = 11.25$$

• Best Action:  $a^*(roa, 3) = hunt$ 

3 dead - 
$$q^*(\text{dead}, -, 3) = \underbrace{1(0+0)}_{s'=\text{end}} = 0$$

• Best Action:  $a^*(s,3) = -$ 

• Optimal Policy w/ 3 Transitions Remaining:  $\pi^*(a \mid s, 3) = \begin{cases} 1 & \text{if } a = a^*(s, 3) \\ 0 & \text{otherwise} \end{cases}$ 

#### Example:

$$T \qquad s \qquad \qquad a \qquad \qquad q^*(s, a, T) = \sum_{s'} p(s' \mid s, a) \left( r(s, a, s') + \gamma \max_{a'} q^*(s', a', T - 1) \right)$$

4 seed wait 
$$q^*(\text{seed, wait, 4}) = \underbrace{0.5(-2+7)}_{s'=\text{seed}} + \underbrace{0.5(0+14.25)}_{s'=\text{ga}} = 9.625$$

• Best Action:  $a^*(\text{seed}, 4) = \text{wait}$ 

4 ga wait 
$$q^*(ga, wait, 4) = 0.25(-2 + 14.25) + 0.5(0 + 16.5) + 0.25(0 + 11.25) = 14.125$$

4 ga eat 
$$q^*(ga, eat, 4) = 0.1(0+0) + 0.9(6+7) = 11.7$$

4 ga hunt 
$$q^*(\mathrm{ga,hunt},4) = \underbrace{0.5(24+7)}_{s'=\mathrm{seed}} + \underbrace{0.5(0+0)}_{s'=\mathrm{dead}} = 15.5$$

• Best Action:  $a^*(ga, 4) = hunt$ 

4 rea eat 
$$q^*(\text{rea}, \text{eat}, 4) = \underbrace{1(12+7)}_{\text{c'}=\text{read}} = 19$$

• Best Action:  $a^*(rea, 4) = eat$ 

4 roa eat 
$$q^*(\text{roa}, \text{eat}, 4) = 0.25(0+0) + 0.75(2+7) = 6.75$$

4 roa hunt 
$$q^*(\text{roa}, \text{hunt}, 4) = \underbrace{0.5(0+0)}_{s' = \text{dead}} + \underbrace{0.5(18+7)}_{s' = \text{seed}} = 12.5$$

• Best Action:  $a^*(roa, 4) = hunt$ 

4 dead - 
$$q^*(\text{dead}, -, 4) = \underbrace{1(0+0)}_{s'=\text{end}} = 0$$

• Best Action:  $a^*(s,4) = -$ 

• Optimal Policy w/ 4 Transitions Remaining:  $\pi^*(a \mid s, 4) = \begin{cases} 1 & \text{if } a = a^*(s, 4) \\ 0 & \text{otherwise} \end{cases}$ 

#### Example:

$$T s a q^*(s, a, T) = \sum_{s'} p(s' \mid s, a) \left( r(s, a, s') + \gamma \max_{a'} q^*(s', a', T - 1) \right)$$

5 seed wait 
$$q^*(\text{seed, wait, 5}) = \underbrace{0.5(-2 + 9.625)}_{s' = \text{seed}} + \underbrace{0.5(0 + 15.5)}_{s' = \text{ga}} = 11.5625$$

• Best Action:  $a^*(\text{seed}, 5) = \text{wait}$ 

5 ga wait 
$$q^*(ga, wait, 5) = 0.25(-2 + 15.5) + 0.5(0 + 19) + 0.25(0 + 12.5) = 16$$

5 ga eat 
$$q^*(ga, eat, 5) = 0.1(0+0) + 0.9(6+9.625) = 14.0625$$

5 ga hunt 
$$q^*(ga, hunt, 5) = \underbrace{0.5(24 + 9.625)}_{s' = seed} + \underbrace{0.5(0 + 0)}_{s' = dead} = 16.8125$$

• Best Action:  $a^*(ga, 5) = hunt$ 

5 rea eat 
$$q^*(\text{rea}, \text{eat}, 5) = \underbrace{1(12 + 9.625)}_{} = 21.625$$

• Best Action:  $a^*(rea, 5) = eat$ 

5 roa eat 
$$q^*(\text{roa}, \text{eat}, 5) = 0.25(0+0) + 0.75(2+9.625) = 8.71875$$

5 roa hunt 
$$q^*(\text{roa}, \text{hunt}, 5) = \underbrace{0.5(0+0)}_{s'=\text{dead}} + \underbrace{0.5(18+9.625)}_{s'=\text{seed}} = 13.8125$$

• Best Action:  $a^*(roa, 5) = hunt$ 

5 dead - 
$$q^*(\text{dead}, -, 5) = \underbrace{1(0+0)}_{s'=\text{end}} = 0$$

• Best Action:  $a^*(s,5) = -$ 

• Optimal Policy w/ 5 Transitions Remaining: 
$$\pi^*(a \mid s, 5) = \begin{cases} 1 & \text{if } a = a^*(s, 5) \\ 0 & \text{otherwise} \end{cases}$$