ROB311 Quiz 2

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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 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:

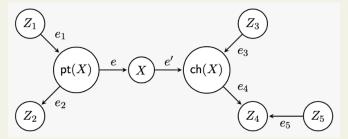


Figure 5

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

Definition: 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
 - 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.
 - D: Whether the Cavemen dies or not
- 3. **Problem:** Cavemen must decide whether to go hunting or not.
 - He must consider the conditional probabilities (i.e. dependence) of each event.

Warning: Have to be discrete.

2.4.1 Path Blocked?

Process:

 \bullet Know when a path is blocked. More than one path b/w 2 variables, then all paths need to be blocked.

Example:

2.4.2 Independence

Process:

1.

Example:

1. Given: Bayesian network.

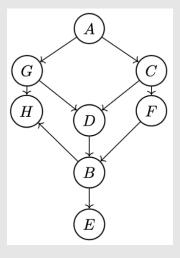


Figure 6

- 2. **Problem:** A and E are
 - ullet independent if $\mathcal{K}=$
 - ullet not necessarily independent for $\mathcal{K}=$

2.4.3 Hypergraph

Process:

1.

2.4.4 Bayesian Inference

Process:

1.

Example:

1. Given:

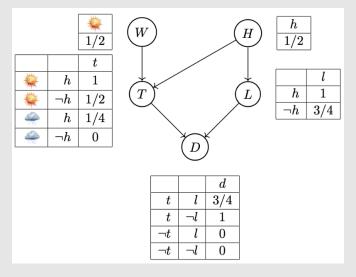


Figure 7

2. Problem:

2.4.5 Inference via Sampling

Process:

1.

Example:

- 1. Given:
- 2. Problem:

3 Markov

3.0.1 Random Process

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

3.0.2 Markov Process

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

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

3.1 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	$p_T(s) := \mathbb{P}[S_T = s]$

too. that state of the env. after
$$T$$
 transitions is s $p_T(s) := \mathbb{E}[S_T = s]$ $= \sum_{s'} p_{T-1}(s')p(s|s')$

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

3.1.1 Bayesian Network

Definition: S_0, S_1, S_2, \ldots form a Bayesian Network:

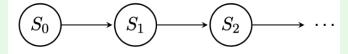


Figure 8

3.2 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., $(S_{t-1}, \varnothing, S_t)$

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	$r(s, s') := \text{reward for transition } (s, \emptyset, s')$
Discount factor	$\gamma \in [0,1]$
Return after T transitions	$U_T = \sum_{t=1}^{T} \gamma^{t-1} R_t$ = $U_{T-1} + \gamma^{T-1} R_T$

- 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 ∞ 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

3.2.1 Bayesian Network

Definition: $S_0, R_1, S_1, R_2, S_2, \ldots$ form a Bayesian Network:

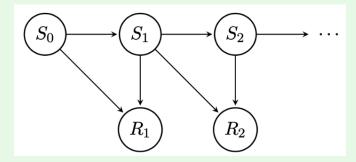


Figure 9

3.3 Markov Decision Processes (MDPs)

3.3.1 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	Tmor

- A Markov Decision Process can be either:
 - **Finite**: T_{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 τ 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 τ 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 π 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 π^* .
- $v^*(s,0) = 0$ 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 π with T transitions remaining.
- $q_{\pi}(s, a, 0) = 0$ for all s, a: Base case.

• $q^*(s, a, 0) = 0$ 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

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

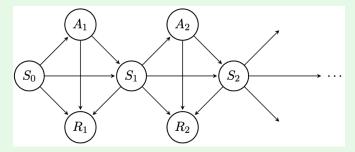


Figure 10

3.3.3 Intuition on Formulae

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 w/ 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

3.4 Canonical Examples

3.4.1 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:

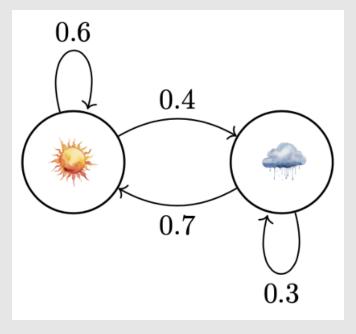


Figure 11

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

3.4.2 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:

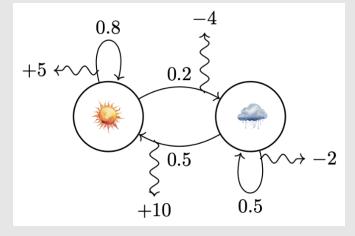


Figure 12

- 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.

3.4.3 Markov Decision Processes

Example:

1. Given:

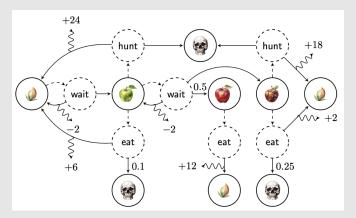


Figure 13

- \bullet Solid straight line: Outcome of action a from state s.
- \bullet 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:**

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 - -

• 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:

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

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

• 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
$$q^*(\text{roa}, \text{eat}, 2) = 0.25(0+0) + 0.75(2-1) = 0.5$$

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:

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

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

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

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

• 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
$$q^*(\text{rea}, \text{eat}, 4) = \underbrace{1(12+7)}_{2'=\text{read}} = 19$$

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

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