

gridworld

June 20, 2023

```
[ ]: #!/usr/bin/env python

"""
Entrega #4 - Dynamic Programming - Value iteration Gambler's Problem

@author: Leonardo Pezenatto da Silva
@email: leonardo.pezenatto@posgrad.ufsc.br
@date: Jun 20, 2023
"""

import numpy as np
import matplotlib.pyplot as plt

print(__doc__)

class GridWorld:
    """
    Class GridWorld.
    Have all methods needed to implement the Grid World example
    with policy evaluation and policy evaluation.
    """

    def __init__(self, grid_size, prob, discount, theta=0.00000001):
        self.value_recorded = []
        self.policy_recorded = []
        self.prob = prob
        self.discount = discount
        self.theta = theta
        self.num_states = grid_size

    def setup(self):

        # Create a random list between 0 and 1
        self.value = np.random.rand(self.num_states)

        # Set 0 on the first and last element
        self.value[0] = 0
        self.value[self.num_states - 1] = 0
```

```

    # Set a list of num_states values -1
    self.reward = np.full(self.num_states, -1)

    # Set 0 on the first and last element
    self.reward[0] = 0
    self.reward[self.num_states - 1] = 0

    # Create a random matrix to be the first policy
    self.policy = np.random.randint(0, 4, size=(int(np.sqrt(self.
↪num_states)), int(np.sqrt(self.num_states))))

    # Transform vector to matrix
    self.value_grid = self.value.reshape(int(np.sqrt(self.
↪num_states)), int(np.sqrt(self.num_states)))
    self.grid_rows, self.grid_columns = self.value_grid.shape

def next_state(self, state_index, action):
    """
    Class GridWorld.
    Have all methods needed to implement the Grid World example
    with policy evaluation and policy evaluation.
    """
    if action == 0: # Up
        new_row = max(0, state_index[0] - 1)
        new_columns = state_index[1]
    elif action == 1: # Down
        new_row = min(self.grid_rows - 1, state_index[0] + 1)
        new_columns = state_index[1]
    elif action == 2: # Left
        new_row = state_index[0]
        new_columns = max(0, state_index[1] - 1)
    elif action == 3: # Right
        new_row = state_index[0]
        new_columns = min(self.grid_columns - 1, state_index[1] + 1)
    return new_row, new_columns

def policy_evaluation(self):
    """
    Policy evaluation, for estimating values.
    """
    delta = 0
    p = np.zeros(4)
    while delta < self.theta:
        for row in range(self.grid_rows):
            for column in range(self.grid_columns):
                state_index = [row, column]

```

```

        state = np.ravel_multi_index(state_index, dims=(self.
↪grid_rows, self.grid_columns))
        if self.reward[state] != 0:
            # Store the previous value of current state
            previous_value = self.value[state]
            for action in range(4):
                if self.policy[state_index[0], state_index[1]] ==
↪action:
                    new_row, new_columns = self.
↪next_state(state_index, action)
                    else:
                        new_row = row
                        new_columns = column
                        state = np.ravel_multi_index([new_row,
↪new_columns], dims=(self.grid_rows, self.grid_columns))
                        # Calculates the value of a action from a current
↪state
                        p[action] = self.prob*(self.reward[state] + self.
↪value[state] * self.discount)
                        # Update the maximum value
                        self.value[state] = max(p)
                        # Update grid
                        self.value_grid[row, column] = self.value[state]
                        # Update delta
                        delta = max(delta, abs(previous_value - self.
↪value[state]))
                        # Store the new values
                        self.value_recorded.append(self.value_grid.copy())

    def policy_improvement(self):
        """
        Improve the policy
        """
        p = np.zeros(4)
        policy_stable = True
        for row in range(self.grid_rows):
            for column in range(self.grid_columns):
                state_index = [row, column]
                state = np.ravel_multi_index(state_index, dims=(self.grid_rows,
↪self.grid_columns))
                # Store the previous value of current state
                previous_action = self.policy[row, column]
                if self.reward[state] != 0:
                    for action in range(4):
                        new_row, new_columns = self.next_state(state_index,
↪action)

```

```

        state = np.ravel_multi_index([new_row, new_columns],
↪dims=(self.grid_rows, self.grid_columns))
        # Calculates the value of a action from a current state
        p[action] = self.prob*(self.reward[state] + self.
↪value[state] * self.discount)
        # Update policy
        self.policy[row, column] = np.argmax(p)
        if previous_action != self.policy[row, column]:
            policy_stable = False

    # Store the new values
    self.policy_recorded.append(self.policy.copy())

    return policy_stable

def compute(self):
    """
    Compute the successive iterations and the final policy
    until policy get stable
    """
    self.setup()
    policy_stable = False
    k = 0
    while not policy_stable:
        self.plot_gridworld(k)
        self.policy_evaluation()
        policy_stable = self.policy_improvement()
        k += 1

def plot_gridworld(self, k):
    """
    Plot on a graph the value matrix and the policy matrix
    """
    arrows = ['↑', '↓', '←', '→']
    fig, (ax1, ax2) = plt.subplots(1, 2)
    fig.suptitle('Value and Policy k = '+ str(k), fontsize=16)

    ax1.axis('off')
    ax2.axis('off')

    value_grid = np.around(self.value_grid, decimals=2)
    value_table = ax1.table(cellText=value_grid, cellLoc='center',
↪loc='center', bbox=[0, 0, 1, 1])
    value_table.auto_set_font_size(False)
    value_table.set_fontsize(14)
    value_table[0, 0].set_facecolor('lightgreen')

```

```

        value_table[self.grid_rows-1, self.grid_columns-1].
↪set_facecolor('lightgreen')

        policy_table = ax2.table(cellText=self.policy, loc='center',
↪cellLoc='center', bbox=[0, 0, 1, 1])
        policy_table.auto_set_font_size(False)
        policy_table.set_fontsize(14)
        policy_table[0, 0].set_facecolor('lightgreen')
        policy_table[self.grid_rows-1, self.grid_columns-1].
↪set_facecolor('lightgreen')

        for i in range(self.policy.shape[0]):
            for j in range(self.policy.shape[1]):
                if [i,j] != [0,0] and [i,j] != [self.grid_rows-1, self.
↪grid_columns-1]:
                    value = self.policy[i, j]
                    arrow_symbol = arrows[value]
                    policy_table[i, j].get_text().set_text(f'{value}
↪{arrow_symbol}')
                    policy_table[i, j].get_text().set_fontsize(14)
                else:
                    policy_table[i, j].get_text().set_text('')

        plt.show()

if __name__ == "__main__":
    g = GridWorld(4*4, 1, 1)
    g.compute()

```

Entrega #4 - Dynamic Programming - Value iteration Gambler's Problem

@author: Leonardo Pezenatto da Silva

@email: leonardo.pezenatto@posgrad.ufsc.br

@date: Jun 20, 2023

Value and Policy $k = 0$

0.0	0.61	0.21	0.57
0.22	0.5	0.85	0.97
0.24	0.02	0.59	0.94
0.47	0.4	0.41	0.0

	3 →	0 ↑	3 →
1 ↓	0 ↑	0 ↑	0 ↑
0 ↑	3 →	3 →	2 ←
1 ↓	0 ↑	1 ↓	

Value and Policy k = 1

0.0	-0.39	-1.39	-0.43
-0.76	-0.5	-0.15	-0.03
-0.76	-0.41	-0.06	-1.06
-0.53	-0.6	-0.59	0.0

	2 ←	1 ↓	1 ↓
0 ↑	3 →	3 →	3 →
3 →	3 →	0 ↑	1 ↓
1 ↓	0 ↑	3 →	

Value and Policy k = 2

0.0	0.0	-1.15	-1.03
0.0	-1.15	-1.03	-2.03
-1.41	-1.06	-2.03	0.0
-1.53	-1.6	0.0	0.0

	2 ←	2 ←	0 ↑
0 ↑	0 ↑	0 ↑	1 ↓
0 ↑	0 ↑	1 ↓	1 ↓
0 ↑	3 →	3 →	

Value and Policy k = 3

0.0	0.0	-1.0	-2.03
0.0	-1.0	-2.0	-1.0
-1.0	-2.0	-1.0	0.0
-2.0	-1.0	0.0	0.0

	2 ←	2 ←	1 ↓
0 ↑	0 ↑	0 ↑	1 ↓
0 ↑	0 ↑	1 ↓	1 ↓
0 ↑	3 →	3 →	