Assignment 7

Task 7.1

1. states:
   x_1 - door1 is reward door, door2 is tiger door,
   x_2 - door1 is tiger door, door2 is reward door;

2. actions:
   u_1 - open door1 and finish game, terminal action,
   u_2 - open door2 and finish game, terminal action,
   u_3 - listen, sensing action, gives measurement $\{z_1, z_2\}$ as result;

3. measurement space:
   z_1 - noise behind the door1,
   z_2 - noise behind the door2;

4. cost function (expected rewards):
   $r(b, u_1) = p_1 * r(x_1, u_1) + p_2 * r(x_2, u_1) = p_1 * (+200) + (1 - p_1) * (-1000)$,
   $r(b, u_2) = p_1 * r(x_1, u_2) + p_2 * r(x_2, u_2) = p_1 * (-1000) + (1 - p_1) * (+200)$,
   $r(b, u_3) = -50$;

5. associated probabilities:
   in state x_1 person gets z_1 with probability 0.2 and z_2 with probability 0.8, thus with probability 0.2 he thinks, that tiger is behind the door1 and changes state to x_2,
   in state x_2 person gets z_1 with probability 0.8 and z_2 with probability 0.2, thus with probability 0.2 he thinks, that tiger is behind the door2 and changes state to x_1.

Whole scheme is depicted in the Figure 1.

Task 7.2

Cumulative reward (cost) of the sequence "Listen, listen, open door1" is:

$$R = r(b, u_3) + r(b, u_3) + r(b, u_1) =$$

$$= -50 - 50 + (+200) * p_1 + (-1000) * (1 - p_1) = -1100 - 800p_1$$

where p_1 is probability of being in x_1
Person choose action u_1 anyway, independently of the measurement from u_3, thus we just sum up doubled cost of doing u_3 and expected reward after doing u_1.

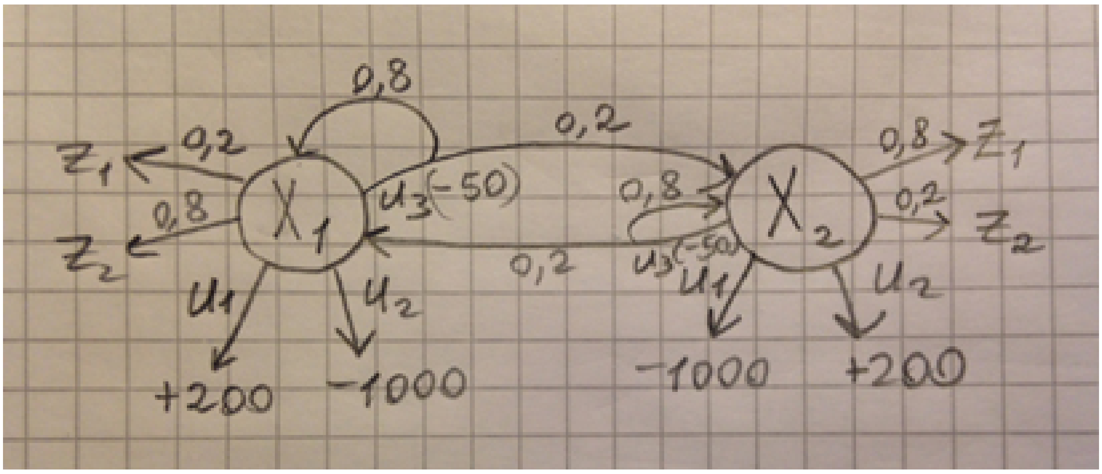

Figure 1: POMDP scheme

Task 7.3

Cumulative reward (cost) of the sequence "Listen, then open the door for which you did not hear a noise" is:

$$R = r(b, u_3) + p_1 * (0.8 * 200 + 0.2 * (-1000)) + (1 - p_1) * (0.8 * 200 + 0.2 * (-1000)) =$$

$$= -50 - 40p_1 - 40 + 40p_1 = -90$$

Person acts accordingly to the measurement after committing u_3, thus we sum up cost of u_3 and expected reward depending on measurement - it will be the same for x_1 and x_2, with probability 0.8 the person opens door with reward and with probability 0.2 - with tiger.

Task 7.4

For time horizon 1

$$V_1(b) = max \begin{cases} -1000 * p_1 + 200 * (1 - p_1) \\ 200 * p_1 - 1000 * (1 - p_1) \\ -50 \ // \ may\ discard \end{cases}$$

depicted

$p(z_1|x_1) = 0.2$ and $p(z_1|x_2) = 0.8$. Getting measurement z_1 changes probabilities p_1 and $p_2 = 1 - p_1$:

$$p_1' = \frac{0.2p_1}{p(z_1)}$$

$$p_2' = (1 - p_1)' = \frac{0.8(1 - p_1)}{p(z_1)}$$

$p(z_2|x_1) = 0.8$ and $p(z_2|x_2) = 0.2$. Getting measurement z_2 changes probabilities p_1 and $p_2 = 1 - p_1$:

$$p_1' = \frac{0.8p_1}{p(z_2)}$$

$$p_2' = (1 - p_1)' = \frac{0.2(1 - p_1)}{p(z_2)}$$

For expected belief after measurement:

$$V_1'(b) = max \begin{cases} -1000 * 0.2 * p_1 + 200 * 0.8 * (1 - p_1) \\ 200 * 0.2 * p_1 - 1000 * 0.8 * (1 - p_1) \end{cases} +$$

$$max \begin{cases} -1000 * 0.8 * p_1 + 200 * 0.2 * (1 - p_1) \\ 200 * 0.8 * p_1 - 1000 * 0.2 * (1 - p_1) \end{cases} =$$

$$= max \begin{cases} -1000 * p_1 + 200 * (1 - p_1) \\ -40 * p_1 - 40 * (1 - p_1) \\ -760 * p_1 - 760 * (1 - p_1) \text{ // } \textit{may discard} \\ 200 * p_1 - 1000 * (1 - p_1) \end{cases}$$

$u3$ potentially changes state, so, knowing that $p(x_1|x_1, u_3) = 0.8$, $p(x_1|x_2, u_3) = 0.2$, $p(x_2|x_1, u_3) = 0.2$ and $p(x_2|x_2, u_3) = 0.8$, we get:

$$p_1' = 0.8p_1 + 0.2(1 - p_1) = 0.6p_1 + 0.2$$

$$p_2' = (1 - p_1)' = 0.2p_1 + 0.8(1 - p_1) = 0.8 - 0.6p_1$$

Apply this substitution to $V'(b)$:

$$V_1'(b|u_3) = max \begin{cases} -1000 * (0.6p_1 + 0.2) + 200 * (0.8 - 0.6p_1) \\ -40 * (0.6p_1 + 0.2) - 40 * (0.8 - 0.6p_1) \\ 200 * (0.6p_1 + 0.2) - 1000 * (0.8 - 0.6p_1) \end{cases} =$$

$$= max \begin{cases} -760 * p_1 - 40 * (1 - p_1) \\ -40 \\ -40 * p_1 - 760 * (1 - p_1) \end{cases}$$

Finally, for each action we get:

$$V_2(b) = max \begin{cases} -1000 * p_1 + 200 * (1 - p_1) \text{ // } u_1 \\ 200 * p_1 - 1000 * (1 - p_1) \text{ // } u_2 \\ -40 \text{ // } u_3 \end{cases}$$

Development of diagram is depicted in Figure 2.

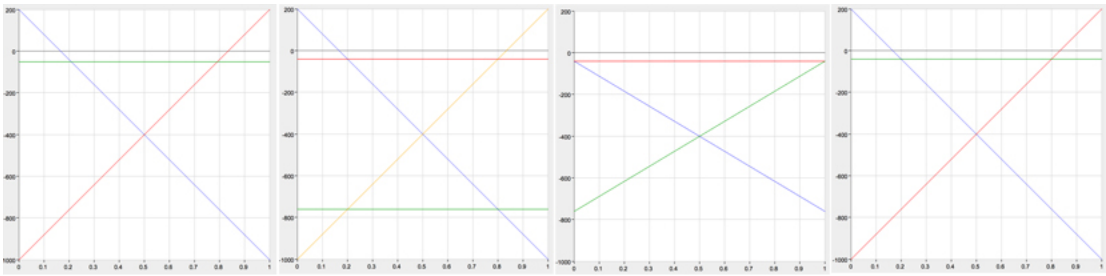

Figure 2: $V_1(b)$, $V_1'(b)$, $V_1'(b|u_3)$, V_2