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Q1

(a)

(2)

top cycle {a, b, c, d, e, f}

find a cycle {a, b, c}, a can not beat e

expand the cycle to {a, b, c, d, e, f}, every points in this cycle beats every points outside the cycle

(1)

Uncovered set {a, b, c}

Uncovered set is a subset(perhaps proper) of top cycle

(3)

Copeland winner $CO(T) = \{c\}$

Copeland score of a = 4

Copeland score of b = 4

Copeland score of c = 5

Copeland score of d = 3

Copeland score of e = 3

Copeland score of f = 2

Copeland score of g = 0

(4)

banks winners {c}

(5)

Condorcet winners: {c}

a dominate b, d, g and f

b dominate c, d, e and g

c dominate a, d, g, f and e

d dominate e, f and g

e dominate a, f and g

f dominate b and g

g dominate nothing

(b)

Pure Nash equilibria:

assume player 1 can choose A or B, player 2 can choose D or E

If player 1 choose A, player 2 would choose E for higher reward

If player 1 choose B, player 2 would choose D for higher reward

If player 2 choose D, player 1 would choose B for higher reward

If player 2 choose E, player 1 would choose A for higher reward

so, there are two pure Nash equilibria (A,E) and (B,D) refer to (8,5) and (6,6) in the table

Mixed Nash equilibria:

assume player 1 choose A with probability x, choose B with probability 1-x

player 2 choose D with probability y, choose E with probability 1-y

for player 1

$$2x + 6(1-x) = 8x + 4(1-x) \implies x = 1/4$$

for player 2

$$u(D) = u(E)$$

$$4y + 5(1-y) = 6y + 4(1-y) \implies y = 1/3$$

given the pure Nash equilibria (8,5) and (6,6)
the mixed strategies are (2, 5/3) and (9/2, 4)

Q2

(a)

Blackjack: (D) POMDP

Candy Crush: (E) None/Other

Chess: (E) None

Minesweeper: (D) POMDP

Snakes and Ladders: (A) Markov process

Texas Hold'em Poker: (E) None

(b)

When discount factor is very high, the discount effect become meaningless, the total rewards is similar to a linear function. $\pi^*(s1) = S$, $\pi^*(s2) = S$ (because if choose leave, it is a high risk to go to $s3$ which value would be always negative), $\pi^*(s3) = S$ or L (because same rewards).

(c)

When discount factor is very low, the immediate rewards will be dominant for the total rewards.

$\pi^*(s1) = S$, $\pi^*(s2) = L$, $\pi^*(s3) = S$ or L (because same rewards).

(d)

$$v0(s1) = v0(s2) = v0(s3) = 0$$

$$\begin{aligned} v0(s1, S) &= u(s1, S) + \delta * P(s1, S, s1) * v0(s1) = 1 + 0.6*1*0 = 1 \\ v0(s2, S) &= u(s2, S) + \delta * P(s2, S, s2) * v0(s2) = 0 + 0.6*1*0 = 0 \\ v0(s3, S) &= u(s3, S) + \delta * P(s3, S, s3) * v0(s3) = -2 + 0.6*1*0 = -2 \end{aligned}$$

$$\begin{aligned} v0(s1, L) &= u(s1, L) + \delta * P(s2, L, s1) * v0(s2) = 0 + 0.6*1*0 = 0 \\ v0(s2, L) &= u(s2, L) + \delta * [P(s2, L, s1) * v0(s1) + P(s2, L, s3) * v0(s3)] = 0 + 0.6*(0.5*0 + 0.5*0) = 0 \\ v0(s3, L) &= u(s3, L) + \delta * P(s3, L, s3) * v0(s3) = -2 + 0.6*1*0 = -2 \end{aligned}$$

$$\begin{aligned} v1(s1) &= \max[v0(s1, S), v0(s1, L)] = 1 \\ v1(s2) &= \max[v0(s2, S), v0(s2, L)] = 0 \\ v1(s3) &= \max[v0(s3, S), v0(s3, L)] = -2 \end{aligned}$$

$$\begin{aligned} v1(s1, S) &= u(s1, S) + \delta * P(s1, S, s1) * v1(s1) = 1 + 0.6*1*1 = 1.6 \\ v1(s2, S) &= u(s2, S) + \delta * P(s2, S, s2) * v1(s2) = 0 + 0.6*1*0 = 0 \\ v1(s3, S) &= u(s3, S) + \delta * P(s3, S, s3) * v1(s3) = -2 + 0.6*1*-2 = -3.2 \end{aligned}$$

$$\begin{aligned} v1(s1, L) &= u(s1, L) + \delta * P(s1, L, s2) * v1(s2) = 0 + 0.6*1*0 = 0 \\ v1(s2, L) &= u(s2, L) + \delta * [P(s2, L, s1) * v1(s1) + P(s2, L, s3) * v1(s3)] = 0 + 0.6*(0.5*1 + 0.5*-2) = -0.5 \\ v1(s3, L) &= u(s3, L) + \delta * P(s3, L, s3) * v1(s3) = -2 + 0.6*1*-2 = -3.2 \end{aligned}$$

$$\begin{aligned} v2(s1) &= \max[v1(s1, S), v1(s1, L)] = 1.6 \\ v2(s2) &= \max[v1(s2, S), v1(s2, L)] = 0 \\ v2(s3) &= \max[v1(s3, S), v1(s3, L)] = -3.2 \end{aligned}$$

$$\begin{aligned} v2(s1, S) &= u(s1, S) + \delta * P(s1, S, s1) * v2(s1) = 1 + 0.6*1*1.6 = 2.16 \\ v2(s2, S) &= u(s2, S) + \delta * P(s2, S, s2) * v2(s2) = 0 + 0.6*1*0 = 0 \\ v2(s3, S) &= u(s3, S) + \delta * P(s3, S, s3) * v2(s3) = -2 + 0.6*1*-3.2 = -3.92 \end{aligned}$$

$$\begin{aligned} v2(s1, L) &= u(s1, L) + \delta * P(s1, L, s2) * v2(s2) = 0 + 0.6*1*0 = 0 \\ v2(s2, L) &= u(s2, L) + \delta * [P(s2, L, s1) * v2(s1) + P(s2, L, s3) * v2(s3)] = 0 + 0.6*(0.5*2.16 + 0.5*-3.92) = -0.48 \\ v2(s3, L) &= u(s3, L) + \delta * P(s3, L, s3) * v2(s3) = -2 + 0.6*1*-3.2 = -3.92 \end{aligned}$$

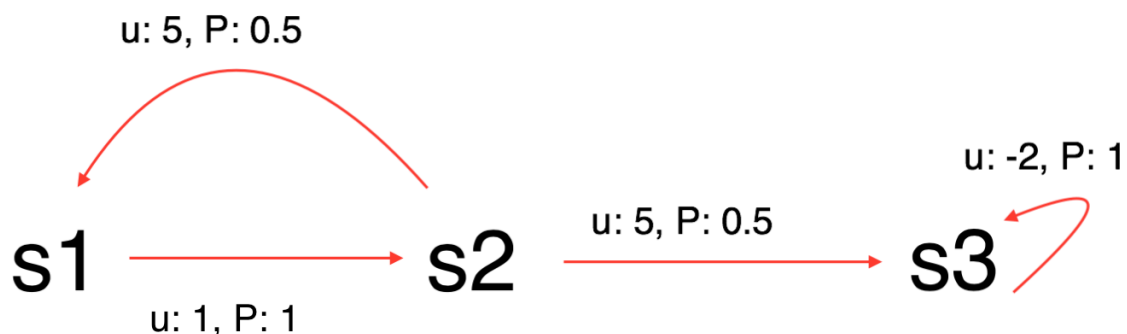
$$v3(s1) = \max[v2(s1, S), v2(s1, L)] = 2.16$$

$$v_3(s_2) = \max[v_2(s_2, S), v_2(s_2, L)] = 4.94$$

$$v_3(s_3) = \max[v_2(s_3, S), v_2(s_3, L)] = -3.92$$

	$v_0(s)$	$v_0(s, S)$	$v_0(s, L)$	$v_1(s)$	$v_1(s, S)$	$v_1(s, L)$	$v_2(s)$	$v_2(s, S)$	$v_2(s, L)$	$v_3(s)$
s1	0	1	0	1	1.6	3	3	2.8	0.96	2.8
s2	0	0	5	5	3	4.7	4.7	2.82	2.94	4.94
s3	0	-2	-2	-2	-3.2	-3.2	-3.2	-3.92	-3.92	-3.92

(e) Markov Chain:



u: Utility P: probability

(f)

$$V(s_1) = 0 + \delta \times V(s_2)$$

$$V(s_2) = 5 + \delta \times [0.5 \times V(s_1) + 0.5 \times V(s_3)]$$

$$V(s_3) = -2 - 2 \times \delta - 2 \times \delta^2 - \dots$$

$$(1 - \delta) V(s_3) = -2 \implies V(s_3) = \frac{2}{\delta - 1}$$

$$V(s_2) = 5 + \delta \times [0.5 \times \delta \times V(s_2) + 0.5 \times \frac{2}{\delta - 1}] \implies V(s_2) = \frac{(5 - 6\delta)(1 + \delta)}{2}$$

$$V(s_1) = \frac{\delta(5 - 6\delta)(1 + \delta)}{2}$$

For s_3 , because for stay and leave, the reward and state after execute action are same. So, no matter the δ value is, the policy is stay or leave.

For s_2 , if δ is large, under given policy $V(s_2) \approx -1$. However, in this case, if choose stay, $V(s_2) = 0$. So, if δ is large, $\pi^*(s_2) = S$. If δ is small, under given policy $V(s_2) \approx 5$. If choose stay, $V(s_2) = 0$. So, if δ is small, $\pi^*(s_2) = L$.

For s_1 , if δ is large, under given policy $V(s_1) = \delta \times V(s_2) \approx -1$. However, if choose stay, under given policy $V(s_1) = 1 + \delta^2 + \delta^3 + \dots = \frac{1}{1 - \delta} = 1000$. So, if δ is large, $\pi^*(s_1) = S$. If δ is small, under given policy $V(s_1) = \delta \times V(s_2) \approx 0$. However, if choose stay $V(s_1) \approx 1$. So, if δ is small, $\pi^*(s_2) = S$.