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Task 8: Reinforcement Learning

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MDP Description:

H: The grid has 4x4 i.e. 16 distinct states.

S: The 'Start State' is 1x0 cell, cell 3x1 is referred to as 'Bad State' and the cell 3x3 is referred to as 'Goal State'.

A: The agent can perform any of the four actions UP, DOWN, LEFT and RIGHT.

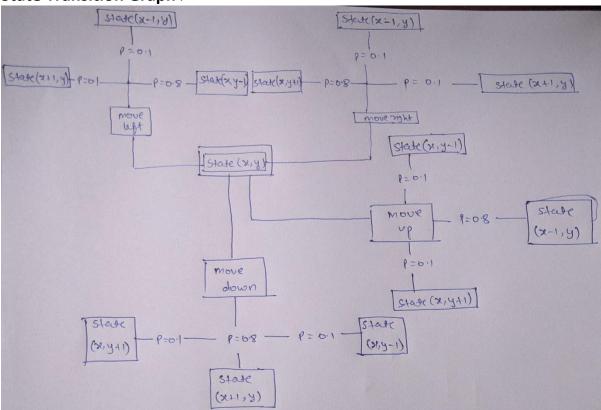
P: The Grid is a stochastic environment. Probability to move in any direction is 1/4. but Stochastic Prob are

Gird environment with following stochastic property:

	Agent Action	Possible Actions	Probability
1	::	::	::
	UP	UP, RIGHT, LEFT	0.8, 0.1, 0.1
	DOWN	DOWN, RIGHT, LEFT	0.8, 0.1, 0.1
1	LEFT	LEFT, UP, DOWN	0.8, 0.1, 0.1
ĺ	RIGHT	RIGHT, UP, DOWN	0.8, 0.1, 0.1

R: The agent receives -1 reward for every state other than the Bad State and Goal State. The agent receives -70 in the Bad State whereas it receives 100 in the Goal State.

State Transition Graph :-



Optimal Policy:-

We can use breadth-first search to find shortest path avoiding the bad state to verify the optimality

Experimental Results:-

If we follow stochastic rules (intention of moving up doesn't always result in moving up) Gamma = 0.5

```
Value Iteration
episodes 8
[['↑' '→' '↓' '↓']
 ווֹיעי יעי י∧י י∡יוֹ
 ['←' '→' '→' '↓']
                                 Policy Iteration
 ['→' '→' '→' '↑']]
                                  episodes 30
[[0 1.62 6.3 14.45]
                                 [['+' '+' '+' '\']
[0 0.46 16.23 36.02]
                                  ['\1' '\1' '\1']
 [0 15.87 38.52 86.03]
                                  ['←' '→' '→' '↓']
 [11.05 28.74 86.03 0]]
                                  ['↓' '→' '→' 'G']]
                                  [[0.34 2.71 8.06 14.51]
['+', [1, 0], -1]
                                  [-0.91 -0.6 16.03 44.61]
['+', [1, 0], -1]
                                  [-1.96 5.14 36.16 98.31]
['←', [2, 0], -1]
['←', [2, 0], -1]
                                  [-0.88 11.75 93.75 0]]
['←', [2, 0], -1]
                                ['↑', [1, 0], -1]
['←', [2, 0], -1]
['←', [2, 0], -1]
                                  ['→', [0, 0], -1]
                                  ['→', [0, 1], -1]
['←', [2, 0], -1]
                                 ['→', [0, 2], -1]
['→', [3, 0], -1]
['→', [3, 1], -1]
                                 ['↓', [1, 2], -1]
                                 ['→', [2, 2], -1]
['↓', [2, 3], 100]
['→', [3, 2], -1]
['→', [2, 2], -1]
['↓', [2, 3], 100]
                                 ['G', [3, 3], 0]
['G', [3, 3], 0]
```

Gamma = 0.9

```
Policy Iteration
    P) - (moz...P)
                                episodes 30
Value Iteration
                                [['↓' '→' '→' '↓']
episodes 13
                                 ['→' '↑' '↓' '↓']
[['→' '→' '↓' '↓']
                                 ['←' '→' '→' '↓']
['→' '→' '↓' '↓']
                                 ['↓' '→' '→' 'G']]
 ['↓' '→' '→' '↓']
 ['→' '→' '→' '↑']]
                                [[3.1 11.72 14.34 34.14]
                                 [9.46 10.86 27.74 70.69]
[[45.19 52.69 61.19 69.69]
                                  [-2.92 20.79 58.22 98.16]
[46.48 54.35 71.07 81.81]
                                  [-1.43 62.87 97.58 0]]
 [47.56 70.39 83.08 95.91]
[62.28 74.16 95.91 0]]
                                 ['→', [1, 0], -1]
                                 ['1', [1, 1], -1]
['→', [1, 0], -1]
                                 ['→', [0, 1], -1]
['→', [1, 1], -70]
                                 ['→', [0, 2], -1]
['↓', [0, 3], -1]
['→', [2, 1], -1]
['→', [2, 2], -1]
                                 ['\\', [1, 3], -1]
['↓', [2, 3], 100]
                                 ['\psi', [2, 3], 100]
['G', [3, 3], 0]
                                ['G', [3, 3], 0]
```

Purely Deterministic

```
Gamma = 0.5
Value Iteration
episodes 4
['\\'\'\\'\\\'\\'\]
 ['\| '\' '\| '\| '\|
 ['→' '→' '→' '↑']]
[[1.19 4.38 10.75 23.5]
 [4.38 10.75 23.5 49.0]
 [10.75 23.5 49.0 100.0]
 [23.5 49.0 100.0 0]]
['↓', [1, 0], -1]
['↓', [2, 0], -1]
['→', [3, 0], -1]
['→', [3, 1], -1]
['→', [3, 2], 100]
['G', [3, 3], 0]
Policy Iteration
episodes 30
[['→' '→' '↓' '←']
 ['→' '→' '→' '↓']
 ['↑' '↑' '↑' '↓']
 ['↓' '→' '→' 'G']]
[[-1.36 0.17 7.84 0.25]
 [4.37 10.75 23.5 49.0]
 [-0.76 -0.5 4.23 100.0]
 [-1.16 11.62 75.0 0]]
['→', [1, 0], -1]
['→', [1, 1], -1]
['→', [1, 2], -1]
['\psi', [1, 3], -1]
['\psi', [2, 3], 100]
['G', [3, 3], 0]
```

```
Gamma = 0.9
Value Iteration
episodes 4
['\\' \\' \\' \\' \\']
 ['\| '\' '\| '\|
 ['→' '→' '→' '↑']]
[[54.95 62.17 70.19 79.1]
[62.17 70.19 79.1 89.0]
[70.19 79.1 89.0 100.0]
[79.1 89.0 100.0 0]]
['↓', [1, 0], -1]
['↓', [2, 0], -1]
['→', [3, 0], -1]
['→', [3, 1], -1]
['→', [3, 2], 100]
['G', [3, 3], 0]
Policy Iteration
episodes 30
[['→' '←' '↓' '←']
['→' '→' '↓' '↓']
['↓' '↑' '→' '↓']
['→' '→' '→' 'G']]
[[-2.05 -1.79 7.38 -1.3]
[62.15 70.18 79.1 32.88]
[2.35 21.81 89.0 100.0]
[23.58 63.72 98.44 0]]
['→', [1, 0], -1]
['→', [1, 1], -1]
['↓', [1, 2], -1]
['→', [2, 2], -1]
['\psi', [2, 3], 100]
['G', [3, 3], 0]
```

Comparison of Policy and Value Iteration:-

- 1. **Policy iteration** includes: **policy evaluation** + **policy improvement**, and the two are repeated iteratively until policy converges.
- 2. Value iteration includes: finding optimal value function + one policy extraction. There is no repeat of the two because once the value function is optimal, then the policy out of it should also be optimal (i.e. converged).

- 3. **Finding optimal value function** can also be seen as a combination of policy improvement (due to max) and truncated policy evaluation (the reassignment of v_(s) after just one sweep of all states regardless of convergence).
- 4. The algorithms for **policy evaluation** and **finding optimal value function** are highly similar except for a max operation (as highlighted)
- 5. Similarly, the key step to **policy improvement** and **policy extraction** are identical except the former involves a stability check.

Conclusion

In my experience, *policy iteration* is faster than *value iteration*, as a policy converges more quickly than a value function.