

Q1

s	a	s'	x	$P(s', x s, a)$
high	search	high	x	$(\alpha) P_{search}(x)$
high	search	low	x	$(1-\alpha) P_{search}(x)$
low	search	high	-3	$(1-\beta) P_{search}(x)$
low	search	low	x	$(\beta) P_{search}(x)$
high	wait	high	x	$(1) P_{wait}(x)$
low	wait	low	x	$(1) P_{wait}(x)$
low	reschedule	high	0	$(1)(1)$

Here $P_{search}(x)$ is a probability distribution with mean ' x_{search} '
and $P_{wait}(x)$ is a probability distribution with mean ' x_{wait} '

$$\Rightarrow E[P_{search}(x)] = 'x_{search}'$$

$$\text{and } E[P_{wait}(x)] = 'x_{wait}'$$

Q3

Ex 3.15

Signs of rewards are NOT important and only the intervals between them are. This is because if a large constant is added or subtracted, then all rewards can be made of the same sign. Since the relative order is preserved, the algorithm is not affected. This can be seen below:

we know that

$$V_{\pi}(s) = E[G_t | s_t = s]$$

where

$$G_t = R_{t+1} + \gamma R_{t+2} + \dots$$

$$= \sum_{k=0}^{\infty} \gamma^k R_{t+k+1}$$

Now, if a constant 'c' is added to all rewards

$$\hat{G}_t \text{ becomes } \sum_{k=0}^{\infty} \gamma^k (R_{t+k+1} + c)$$

$$\Rightarrow \hat{G}_t = G_t + \sum_{k=0}^{\infty} c \gamma^k$$

$$\therefore \hat{G}_t = G_t + \frac{c}{1-\gamma} \quad (\text{since } \gamma < 1)$$

$$\text{Now, } V_{\hat{\pi}}(s) = E[\hat{G}_t | s_t = s]$$

$$= E\left[G_t + \frac{c}{1-\gamma} \mid s_t = s\right]$$

$$= E[G_t | s_t = s] + \frac{c}{1-\gamma}$$

or

$$\boxed{V_{\hat{\pi}}(s) = V_{\pi}(s) + \frac{c}{1-\gamma}}$$

Ex 3.16

For an episodic task, let the terminal timestep be $t = T$

Then,

$$\hat{G}_t = \sum_{k=0}^T \gamma^k \hat{R}_{t+k+1}$$

$$\hat{G}_t = \sum_{k=0}^T \gamma^k (R_{t+k+1} + c)$$

$$\hat{G}_t = \sum_{k=0}^T \gamma^k R_{t+k+1} + \sum_{k=0}^T c \gamma^k$$

$$\hat{G}_t = G_t + c \left(\frac{\gamma^{T+1} - 1}{\gamma - 1} \right)$$

$$\text{or } \hat{G}_t = G_t + c \left(\frac{1 - \gamma^{T+1}}{1 - \gamma} \right) \quad [\text{since } \gamma < 1]$$

Following a similar approach for $\hat{V}_\pi(s)$
we get

$$\hat{V}_\pi(s) = E \left[G_t + c \left(\frac{1 - \gamma^{T+1}}{1 - \gamma} \right) \mid s_t = s \right]$$

Now, T is a random variable that depends on s_t

Thus, $c \left(\frac{1 - \gamma^{T+1}}{1 - \gamma} \right)$ cannot come out of the expectation

\therefore a simple linear mapping doesn't exist
between the two.

Q5 By eqn 3.17

$$Q^*(s, a) = E[R_{t+1} + \gamma V^*(s_{t+1}) \mid s_t = s, A_t = a]$$

Also, by eqn 3.18

$$V^*(s) = \max_a E[R_{t+1} + \gamma V^*(s_{t+1}) \mid s_t = s, A_t = a]$$

$$\therefore \boxed{V^*(s) = \max_a Q^*(s, a)}$$

optimal
value at
state 's'

optimal value
at state 's'
after taking
action 'a'