Dynammic Programming

ECE/CSE RL Monsoon 2018

Sep 5, 2018

Question 1. Solve Exercise 3.4. Explain how you obtained the table. Your solution may be hand-written.

Question 2. Write code that solves the linear equations required to find $v_{\pi}(s)$ and generate the values in the table in Figure 3.2. Note that the policy π picks all valid actions in a state with equal probability. Add comments to your code that explain all your steps.

Question 3. Solve Exercises 3.15 and 3.16.

Question 4. Write code that generates the optimal state-value function and the optimal policy for the Gridworld in Figure 3.5. You want to solve the corresponding system of non-linear equations. Explain all your steps.

Question 5. Given an equation for v_* in terms of q_* .

Question 6. Code policy iteration and value iteration (VI) to solve the Gridworld in Example 4.1. Your code must log output of each iteration. Pick up a few sample iterations to show policy evaluation and improvement at work. Similarly, show using a few obtained iterations that every iteration of VI improves the value function. Your code must include the fix to the bug mentioned in Exercise 4.4.

Question 7. Code exercise 4.7.