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8. Q-value Iteration

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8. Q-value Iteration

Q-value Iteration

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The derivation of the Q-value iteration update rule from the equation above is similar to the derivation of the value iteration update rule.

First, recall the Bellman equations:

$$V^*(s) = \max_a Q^*(s, a)$$

$$Q^*(s, a) = \sum_{s'} T(s, a, s') (R(s, a, s') + \gamma V^*(s')).$$

Plugging first equation into the second, we get:

$$Q^*(s, a) = \sum_{s'} T(s, a, s') \left(R(s, a, s') + \gamma \max_{a'} Q^*(s', a') \right).$$

Now, let $Q_k^*(s, a)$ be the expected rewards from state s followed by action a , and then acting optimally for k steps afterwards. (Hence, $V_k^*(s) = \max_a Q_k^*(s, a)$.)

Q-Value Iteration Update Rule

1/1 point (graded)

Referring to the equations above, what should the Q-value iteration update rule be?

☐ $Q_{k+1}^*(s, a) = \sum_{s'} T(s, a, s') (R(s, a, s') + \gamma \max_{s'} Q_k^*(s', a))$

☐ $Q_{k+1}^*(s, a) = \sum_{s'} T(s, a, s') (R(s, a, s') + \gamma V_k^*(s'))$

☒ $Q_{k+1}^*(s, a) = \sum_{s'} T(s, a, s') (R(s, a, s') + \gamma \max_{a'} Q_k^*(s', a'))$

☐ $Q_{k+1}^*(s, a) = \sum_{s'} T(s, a, s') (R(s, a, s') + \gamma Q_k^*(s', a))$



Solution:

Q-value iteration would use the previous iteration of the Q-value on the right hand side of the equation

$$Q^*(s, a) = \sum_{s'} T(s, a, s') \left(R(s, a, s') + \gamma \max_{a'} Q^*(s', a') \right)$$

to update the Q value estimate of the current step. Hence, the Q value update for k^{th} step would look like:

$$Q_{k+1}^*(s, a) = \sum_{s'} T(s, a, s') (R(s, a, s') + \gamma \max_{a'} Q_k^*(s', a')).$$

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|  | Why do we sum up by s'? | 1 |
| | So the transition is not deterministic? That is not like we have probabilities of taking action "u... | |
|  | What is a'? | 2 |
| | What's the difference between a and a'? | |

