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1. Revisiting MDP Fundamentals

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1. Revisiting MDP Fundamentals

Revisiting MDP Fundamentals



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Review: Markovian Assumption

1/1 point (graded)

Which of the following are true about Markov decision processes? (Choose all that apply.)

☐ The transition probability of reaching a state s' from a given state s would depend both on s and all the states visited before s

☒ The transition probability of reaching a state s' from a given state s would only depend on s and is independent of the states visited before state s

☐ The rewards received starting from state s would depend both on s and all the states visited before s

☒ The rewards received starting from state s would depend only on s and are independent of the states that were visited before s .



Solution:

Recall from the previous lecture that under Markovian assumptions, both the transition probability of reaching a state s' from a given state s , and the rewards received starting from state s , would only depend on s and is independent of the states visited before state s . This assumption allows us to specify the transition probabilities and rewards by $T(s, a, s')$ and $R(s, a, s')$.

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Policy Function and Value Function

1/1 point (graded)

From the following options select one or more statement(s) which are true about the optimal policy function π^* , the optimal value function V^* and the optimal Q -function Q^*

☒ $\pi^*(s)$ records the action that would lead to the best expected utility starting from the state s

☐ $\pi^*(s)$ records the action that would necessarily lead to the best immediate reward for the current step

☒ $V^*(s) = \max_a Q^*(s, a)$ holds for all states s

☒ $V^*(s) = \max_a \left[\sum_{s'} T(s, a, s') (R(s, a, s') + \gamma V^*(s')) \right]$ must hold true for the optimal value function when $0 < \gamma < 1$



Solution:

The goal of the optimal policy function is to maximize the expected discounted reward, even if this means taking actions that would lead to lower immediate next-step rewards from few states.

Recall that from the previous lecture that for all s , the (optimal) value function is

$$\begin{aligned} V^*(s) &= \max_a Q^*(s, a) \\ &= \max_a \left[\sum_{s'} T(s, a, s') (R(s, a, s') + \gamma V^*(s')) \right] \quad \text{where } 0 \leq \gamma < 1. \end{aligned}$$

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 [\[STAFF\] Option d is wrong for policy and value function](#)

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 [Grader problem](#)

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[Marked the correct answer in my first attempt and was graded wrong.](#)

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