

Q3  
Ans 3.15

According to equation 3.8, for  $\gamma < 1$ ,

$$G_t = R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \dots$$

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

$$= R_{t+1} + C + \gamma(R_{t+2} + C) + \gamma^2(R_{t+3} + C) + \dots$$

$$= R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \dots + C(1 + \gamma + \gamma^2 + \dots)$$

$$= R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \dots + C \underbrace{\sum_{k=0}^{\infty} \gamma^k}_{V_C}$$

$$\therefore V_C = C \sum_{k=0}^{\infty} \gamma^k$$

$$= \frac{C}{1-\gamma} \quad \because \gamma < 1$$

As proved above, adding a constant to the above problem leaves the continuous task unchanged.

Ans 3.16: In case of episodic task it would <sup>be</sup> affected ~~adding~~ by adding a constant  $C$  to all the rewards.

So, let's say there is an episodic task with a terminal state  $T$  of length  $k$ , then:-

$$\text{expected returns} = E[R_{t+1} + C + \gamma(R_{t+2} + C) + \gamma^2(R_{t+3} + C) + \dots + \gamma^{k-1}(R_{t+k} + C)]$$

$$\text{then } = E[R_{t+1} + \gamma R_{t+2} + \gamma^2 R_{t+3} + \dots + \gamma^{k-1} R_{t+k} + C \underbrace{[1 + \gamma + \gamma^2 + \dots + \gamma^{k-1}]}_{\text{if not}}] \quad \text{--- ①}$$