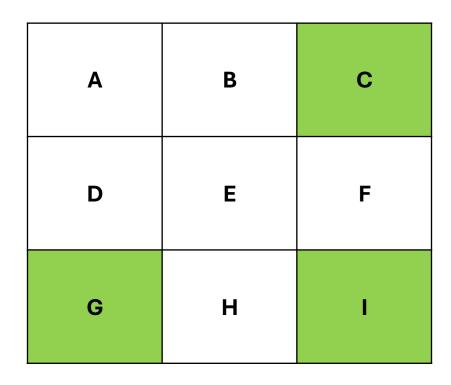
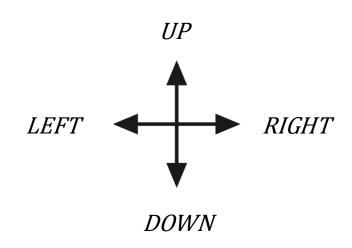
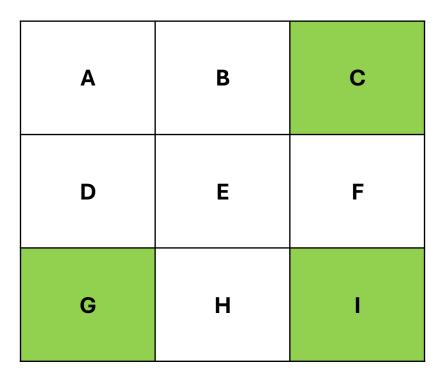


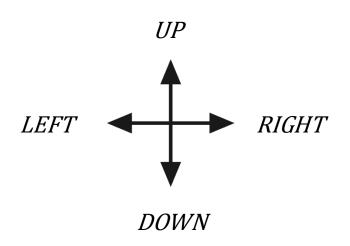
- States S = (A, B, C, D, E, F, G, H, I)
- Actions $\mathcal{A} = (UP, DOWN, LEFT, RIGHT)$
- Policy $\mathcal{P} = From$ every state, choose each action with probability 0.25
- Reward $(\mathcal{R} = -1)$ per step
- Discount Factor ($\gamma = 1$)





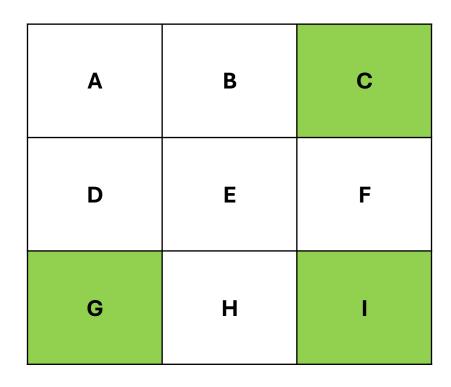
- Undiscounted MDP ($\gamma = 1$)
- Non-terminal states (A, B, D, E, F, H)
- Terminal State (C, G, I)
- Agent follows a uniform random policy

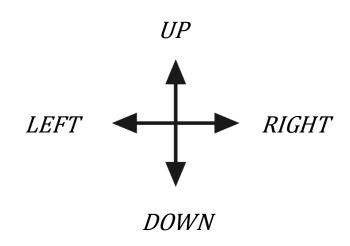




Rules:

- From each state, actions move you in that direction if possible, otherwise you stay in the same square.
- Reward is -1 until the terminal state is reached.



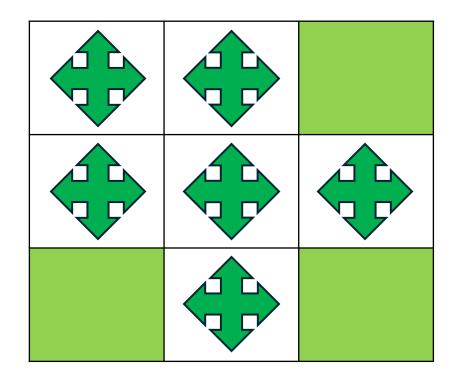


Goal

- The goal is to reach state C, G, I which gives **0** reward and ends the episode.
- lacktriangle To reach the goal, we need to find the optimal policy π_*

0	0	0
0	0	0
0	0	0

value functions at k = 0



 $uniform\ random\ policy\ at\ k=0$

Step 1: Compute the value function of states A,B,D,E,F,H at k=1

	$v_k(s)$	$v_{k+1}(s)$	$v_{k+2}(s)$
Α	0	?	?
В	0	?	?
D	0	?	?
Е	0	?	?
F	0	?	?
Н	0	?	?

Step 1: Compute the value function of state A at k=1

 $1. v_{k+1}(A) = ?$

?	?	0
••	?	?
0	?	0

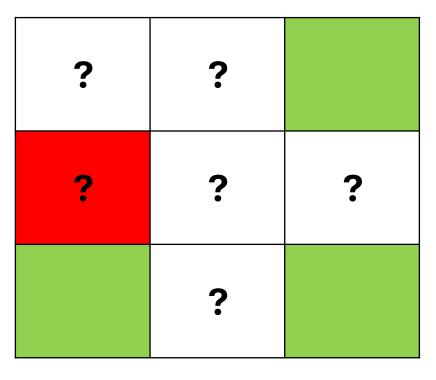
Step 1: Compute the value function of state B at k=1

 $2.v_{k+1}(B) = ?$

?	?	0
?	••	?
0	?	0

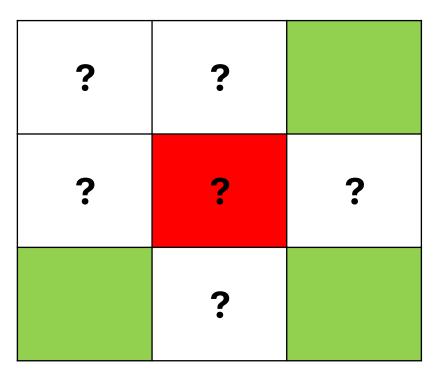
Step 1: Compute the value function of state D at k=1

 $3.v_{k+1}(D) = ?$



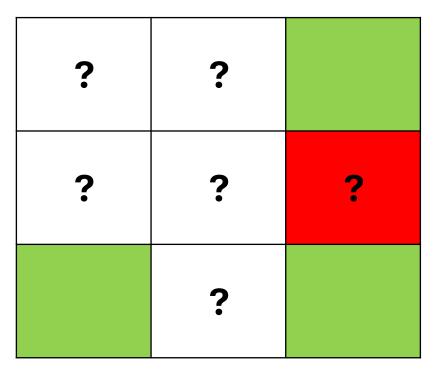
Step 1: Compute the value function of state E at k=1

4. $v_{k+1}(E) = ?$



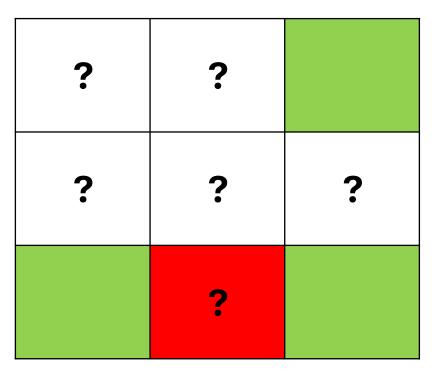
Step 1: Compute the value function of state F at k=1

 $5.v_{k+1}(F) = ?$



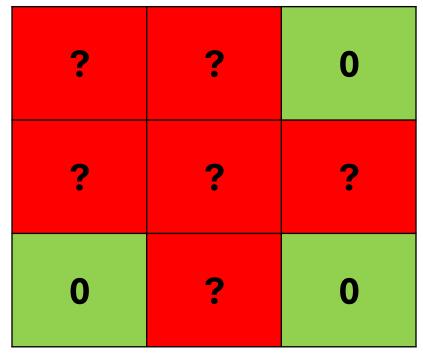
Step 1: Compute the value function of state H at k=1

6. $v_{k+1}(H) = ?$



k = 1

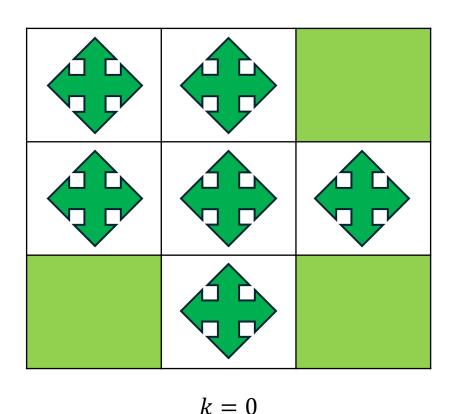
Step 1: Compute the value function of states A, B, D, E, F, H at k = 1



k = 1

7. Put the new value functions in the 3x3 grid

Step 2: Compute the action-value function and update the policy of states A, B, D, E, F, H at k = 1



?	?	
?	?	?
	?	

Step 2: Compute the action-value function and update the policy of state A at k=1

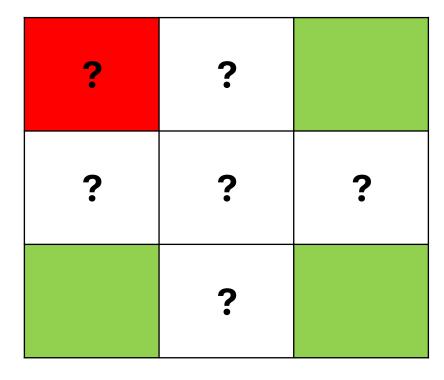
8.
$$q_{k+1}(A, LEFT) = ?$$

9.
$$q_{k+1}(A, RIGHT) = ?$$

10.
$$q_{k+1}(A, UP) = ?$$

$$11. q_{k+1}(A, DOWN) = ?$$

12.
$$\pi_{k+1}(A) = ?$$



$$k = 1$$

Step 2: Compute the action-value function and update the policy of state B at k=1

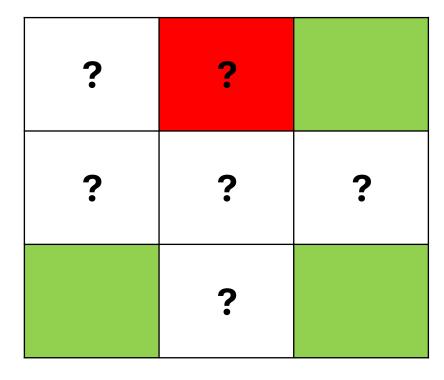
13.
$$q_{k+1}(B, LEFT) = ?$$

14.
$$q_{k+1}(B, RIGHT) = ?$$

15.
$$q_{k+1}(B, UP) = ?$$

16.
$$q_{k+1}(B, DOWN) = ?$$

17.
$$\pi_{k+1}(B) = ?$$



k = 1

Step 2: Compute the action-value function and update the policy of state D at k=1

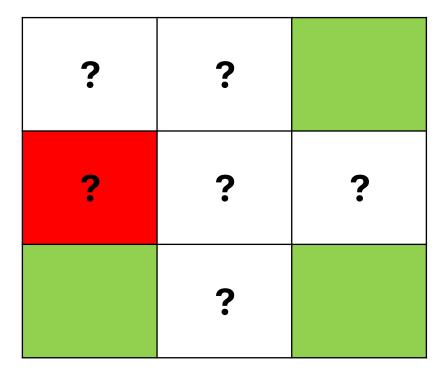
18.
$$q_{k+1}(D, LEFT) = ?$$

19.
$$q_{k+1}(D, RIGHT) = ?$$

$$20. q_{k+1}(D, UP) = ?$$

$$21. q_{k+1}(D, DOWN) = ?$$

$$22.\pi_{k+1}(D) = ?$$



k = 1

Step 2: Compute the action-value function and update the policy of state E at k=1

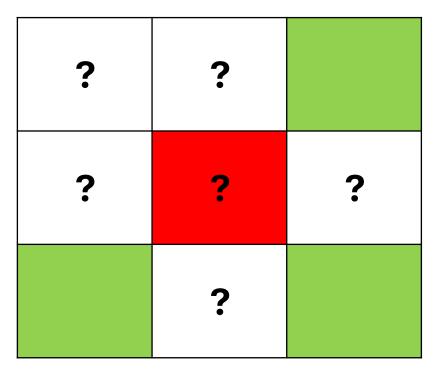
23.
$$q_{k+1}(E, LEFT) = ?$$

24.
$$q_{k+1}(E, RIGHT) = ?$$

$$25. \, q_{k+1}(E, UP) = ?$$

26.
$$q_{k+1}(E, DOWN) = ?$$

$$27.\pi_{k+1}(E) = ?$$



k = 1

Step 2: Compute the action-value function and update the policy of state F at k=1

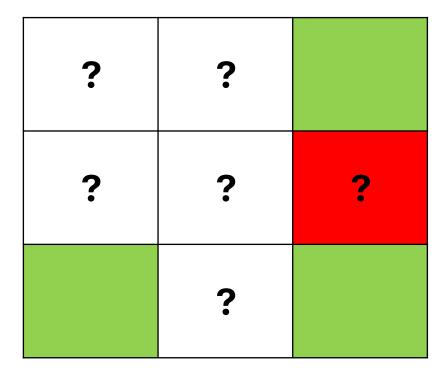
28.
$$q_{k+1}(F, LEFT) = ?$$

29.
$$q_{k+1}(F, RIGHT) = ?$$

$$30. q_{k+1}(F, UP) = ?$$

$$31. q_{k+1}(F, DOWN) = ?$$

$$32.\pi_{k+1}(F) = ?$$



k = 1

Step 2: Compute the action-value function and update the policy of state H at k=1

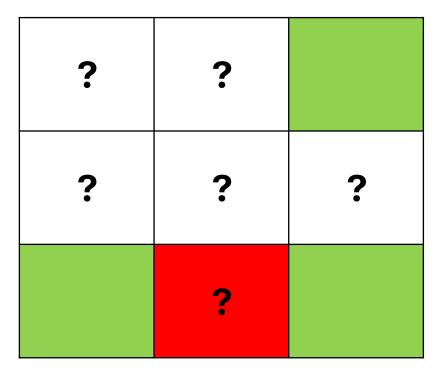
33.
$$q_{k+1}(H, LEFT) = ?$$

$$34. q_{k+1}(H, RIGHT) = ?$$

$$35. q_{k+1}(H, UP) = ?$$

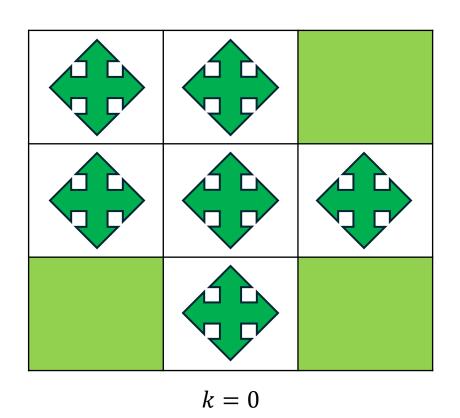
$$36. q_{k+1}(H, DOWN) = ?$$

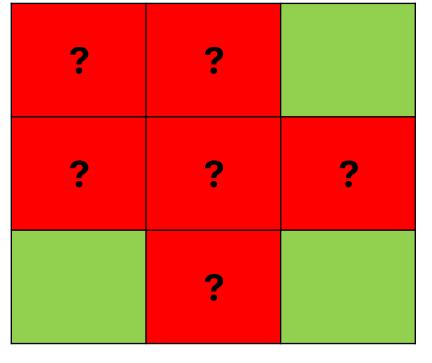
$$37.\pi_{k+1}(H) = ?$$



k = 1

Step 2: Compute the action-value function and update the policy of states A, B, D, E, F, H at k = 1





k = 0

38. Put the new policies in the 3x3 grid

Step 3: Use DP to find the optimal value function v_* of states A, B, D, E, F, H

39.
$$v_*(A) = ?$$

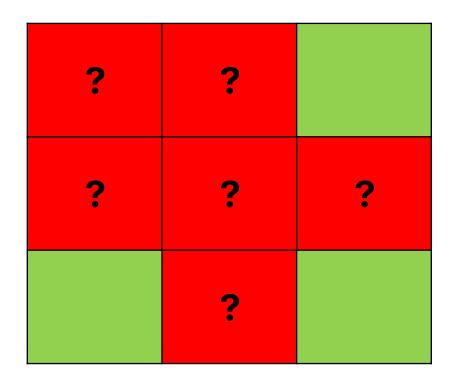
$$40. v_*(B) = ?$$

41.
$$v_*(D) = ?$$

42.
$$v_*(E) = ?$$

43.
$$v_*(F) = ?$$

44.
$$v_*(H) = ?$$



Step 3: Use DP to find the optimal action-value function q_* of states A, B, D, E, F, H

45.
$$q_*(A|\mathcal{A}) = ?$$

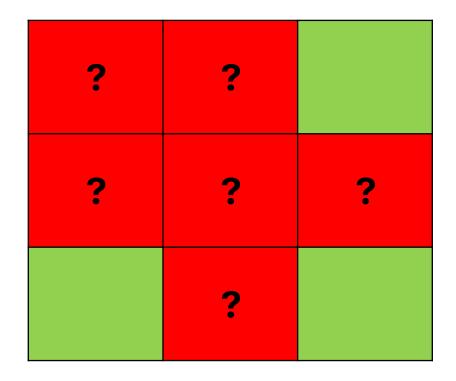
46.
$$q_*(B|\mathcal{A}) = ?$$

$$47. q_*(D|\mathcal{A}) = ?$$

48.
$$q_*(E|\mathcal{A}) = ?$$

49.
$$q_*(F|\mathcal{A}) = ?$$

$$50. q_*(H|\mathcal{A}) = ?$$



Step 3: Use DP to find the optimal policy π_* of states A, B, D, E, F, H

51.
$$\pi_*(A) = ?$$

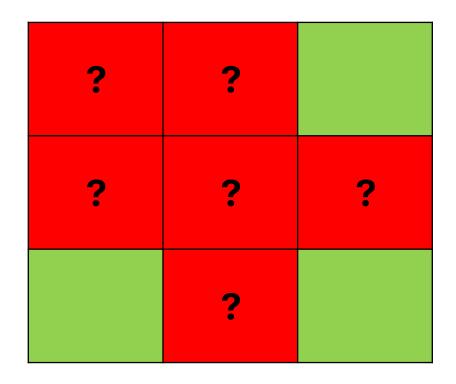
$$52 \pi_*(B) = ?$$

53.
$$\pi_*(D) = ?$$

$$54.\,\pi_*\;(E)=?$$

$$55.\pi_*(F) = ?$$





Final Step: Map the optimal value function v_* and the optimal policy π_*

?	?	0
?	?	?
0	?	0

?	?	0
?	?	?
0	?	0

57. Put the optimal value functions in the 3x3 grid

58. Put the optimal policy in the 3x3 grid