E3 python ver

Lee SungHo

2021-01-23

⚜ ⚜

p.7 Preparation

```
import numpy as np
import pandas as pd
gamma = 1
states = np.arange(0,80,10).astype('str')
P_normal=pd.DataFrame(np.matrix([[0,1,0,0,0,0,0,0],
                                 [0,0,1,0,0,0,0,0],
                                 [0,0,0,1,0,0,0,0],
                                 [0,0,0,0,1,0,0,0],
                                 [0,0,0,0,0,1,0,0],
                                 [0,0,0,0,0,0,1,0],
                                 [0,0,0,0,0,0,0,1],
                                 [0,0,0,0,0,0,0,1]]), index=states,columns=states)
P_speed=pd.DataFrame(np.matrix([[.1,0,.9,0,0,0,0,0],
                                [.1,0,0,.9,0,0,0,0],
                                [0,.1,0,0,.9,0,0,0],
                                [0,0,.1,0,0,.9,0,0],
                                [0,0,0,.1,0,0,.9,0],
```

```
                                [0,0,0,0,.1,0,0,.9],
                                [0,0,0,0,0,.1,0,.9],
                                [0,0,0,0,0,0,0,1]]), index=states, columns=states)
R_s_a=pd.DataFrame(np.array([-1,-1,-1,-1,0.0,-1,-1,0,
                             -1.5,-1.5,-1.5,-1.5,-0.5,-1.5,-1.5,0]).reshape(len(states),2,order='F'),columns
```

Implementation

```
#1. Initialize V
V_old = np.zeros(states.shape[0]).reshape(states.shape[0],1)
V_old.T
```

```
## array([[0., 0., 0., 0., 0., 0., 0., 0.]])
```

```
#2. Evaluation the Q-Function
q_s_a = R_s_a + np.c_[np.dot(gamma*P_normal,V_old),np.dot(gamma*P_speed,V_old)]
q_s_a
```

```
##     normal  speed
## 0     -1.0   -1.5
## 10    -1.0   -1.5
## 20    -1.0   -1.5
## 30    -1.0   -1.5
## 40     0.0   -0.5
## 50    -1.0   -1.5
## 60    -1.0   -1.5
## 70     0.0    0.0
```

```
#3. Find the best action for each state
V_new = np.array(q_s_a.apply(max,axis=1)).reshape(len(states),1)
print(V_new.T)
```

```
## [[-1. -1. -1. -1.  0. -1. -1.  0.]]
```

p.11 Implementation

```
# Assigned are gamma, states, P_normal, P_speed, R_s_a
cnt = 0
epsilon = 10**(-8)
```

```
V_old = pd.DataFrame(np.repeat(0,len(states)).reshape(len(states),1),index=states)
results = V_old.T

while True:
    q_s_a = R_s_a+np.c_[np.dot(gamma*P_normal,V_old),np.dot(gamma*P_speed,V_old)]
    V_new = np.matrix(q_s_a.apply(max,axis=1)).reshape(len(states),1)

    if np.max(np.abs(V_new-V_old)).item() < epsilon :
        break

    results = np.r_[results, V_new.T]
    V_old = V_new
    cnt+=1



value_iter_process = results
results = pd.DataFrame(results, columns=states)
print(results.head())
```

```
##      0   10   20   30   40    50   60   70
## 0  0.0  0.0  0.0  0.0  0.0  0.00  0.0  0.0
## 1 -1.0 -1.0 -1.0 -1.0  0.0 -1.00 -1.0  0.0
## 2 -2.0 -2.0 -1.6 -1.0 -1.0 -1.50 -1.0  0.0
## 3 -3.0 -2.6 -2.0 -2.0 -1.5 -1.60 -1.0  0.0
## 4 -3.6 -3.0 -3.0 -2.5 -1.6 -1.65 -1.0  0.0
```

```
print(results.tail())
```

```
##            0        10        20        30        40        50   60   70
## 17 -5.107743 -4.410774 -3.441077 -2.666667 -1.666667 -1.666667 -1.0  0.0
## 18 -5.107744 -4.410774 -3.441077 -2.666667 -1.666667 -1.666667 -1.0  0.0
## 19 -5.107744 -4.410774 -3.441077 -2.666667 -1.666667 -1.666667 -1.0  0.0
## 20 -5.107744 -4.410774 -3.441077 -2.666667 -1.666667 -1.666667 -1.0  0.0
## 21 -5.107744 -4.410774 -3.441077 -2.666667 -1.666667 -1.666667 -1.0  0.0
```

p.13 Visualization

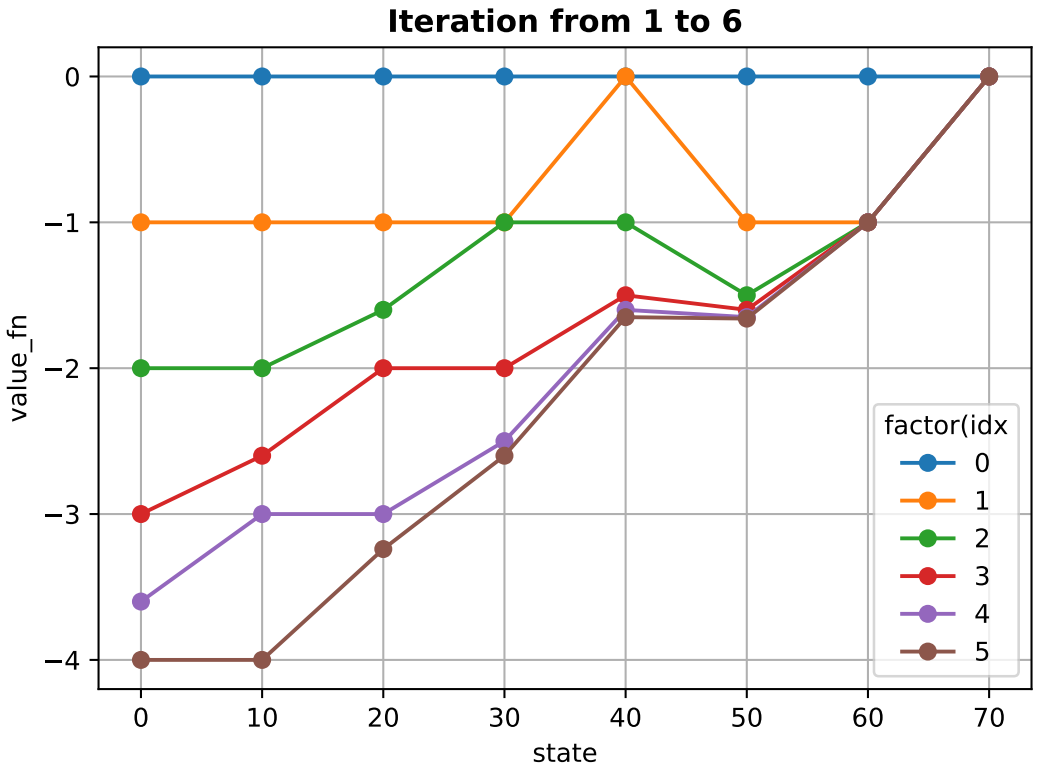
Iteration from 1 to 6

```
import matplotlib.pyplot as plt
#Iteration from 1 to 6
for i in range(6):
    plt.plot(results.columns,results.iloc[i], label=i,marker='o')

plt.grid(True)
plt.rcParams["figure.figsize"] = (10,10)
plt.legend(title='factor(idx')
plt.xlabel('state')
plt.ylabel('value_fn')
plt.title('Iteration from 1 to 6', fontweight='bold')
plt.yticks([0,-1,-2,-3,-4])
```

```
## ([<matplotlib.axis.YTick object at 0x000000002C9FAD68>, <matplotlib.axis.YTick object at 0x000000002C9FACF8>,
```

```
plt.show()
```



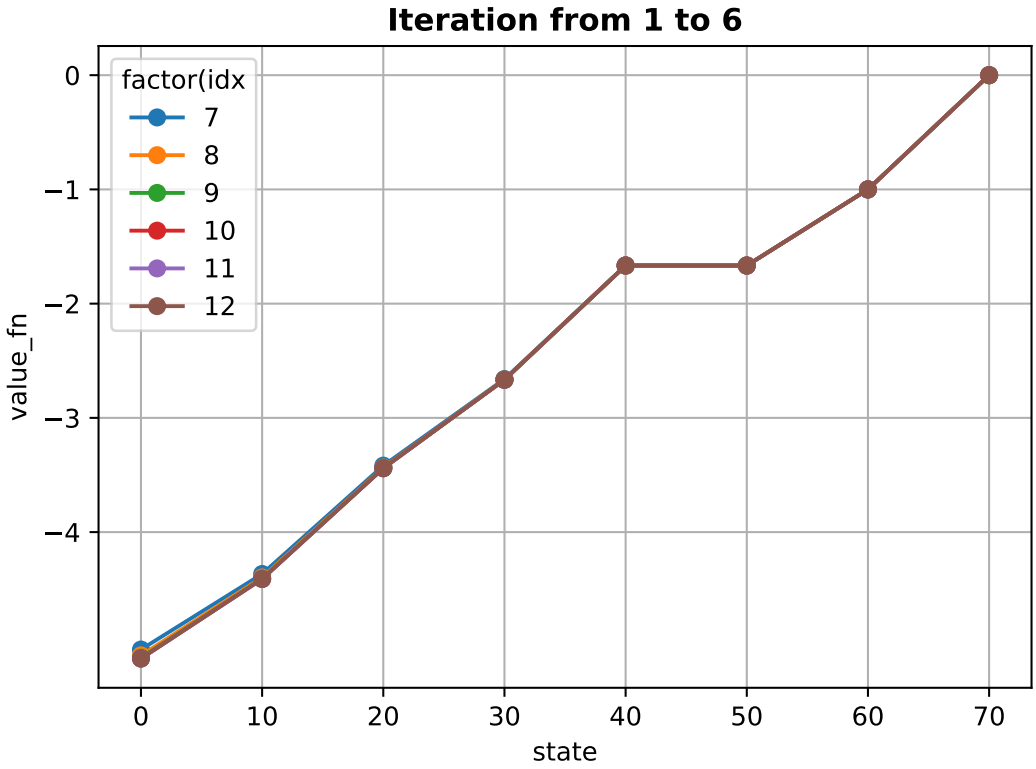
Iteration from 7 to 12

```
#Iteration from 7 to 12
for i in range(7,13):
    plt.plot(results.columns,results.iloc[i], label=i,marker='o')

plt.grid(True)
plt.rcParams["figure.figsize"] = (10,10)
plt.legend(title='factor(idx')
plt.xlabel('state')
plt.ylabel('value_fn')
plt.title('Iteration from 1 to 6', fontweight='bold')
plt.yticks([0,-1,-2,-3,-4])
```

```
## ([<matplotlib.axis.YTick object at 0x000000002DC4FBA8>, <matplotlib.axis.YTick object at 0x000000002DC4F780>,
```

```
plt.show()
```



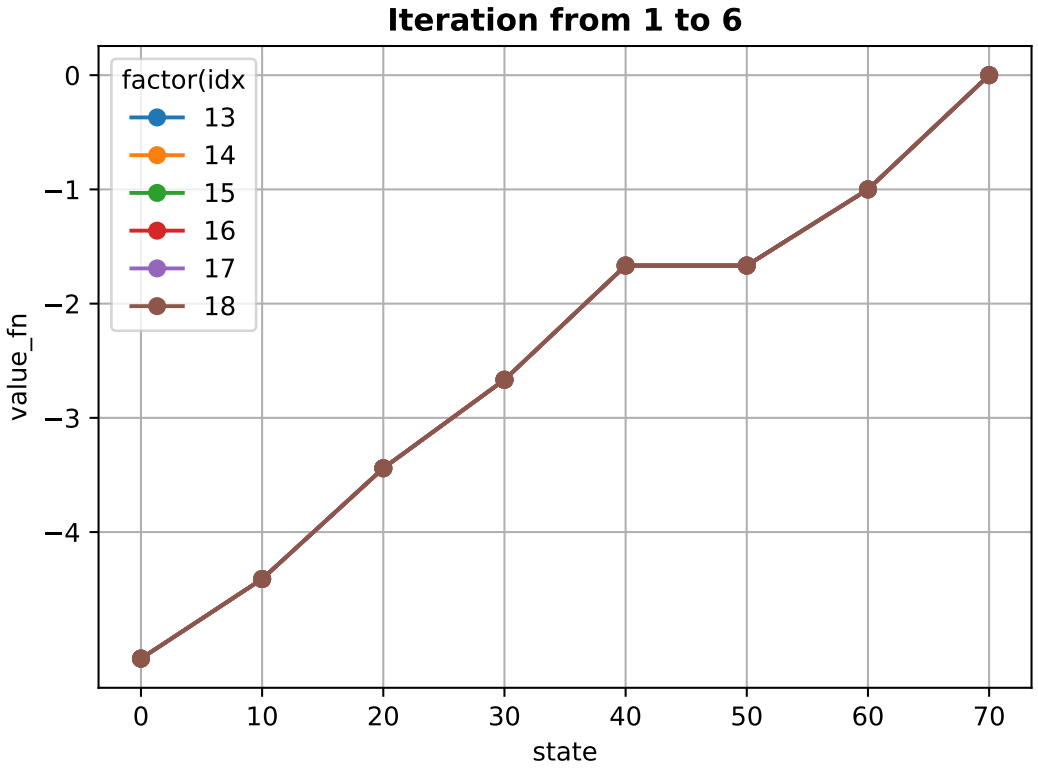
Iteration from 13 to 18

```
#Iteration from 13 to 18
for i in range(13,19):
    plt.plot(results.columns,results.iloc[i], label=i,marker='o')

plt.grid(True)
plt.rcParams["figure.figsize"] = (10,10)
plt.legend(title='factor(idx')
plt.xlabel('state')
plt.ylabel('value_fn')
plt.title('Iteration from 1 to 6', fontweight='bold')
plt.yticks([0,-1,-2,-3,-4])
```

```
## ([<matplotlib.axis.YTick object at 0x000000002DAA3DD8>, <matplotlib.axis.YTick object at 0x000000002DAA3780>,
```

```
plt.show()
```



p.18 Optimal value function ⚜Optimal policy

```
V_opt = results.tail(1).T
print(V_opt.T)
```

```
##            0        10        20        30        40        50   60   70
## 21 -5.107744 -4.410774 -3.441077 -2.666667 -1.666667 -1.666667 -1.0  0.0
```

```
q_s_a = R_s_a+np.c_[np.dot(gamma*P_normal,V_opt), np.dot(gamma*P_speed, V_opt)]
print(q_s_a)
```

```
##       normal     speed
## 0  -5.410774 -5.107744
## 10 -4.441077 -4.410774
## 20 -3.666667 -3.441077
## 30 -2.666667 -3.344108
## 40 -1.666667 -1.666667
## 50 -2.000000 -1.666667
## 60 -1.000000 -1.666667
## 70  0.000000  0.000000
```

```
pi_opt_vec=q_s_a.idxmax(axis=1)
pi_opt_vec[pi_opt_vec == "speed"] = 2
pi_opt_vec[pi_opt_vec == "normal"] = 1
print(pi_opt_vec)
```

```
## 0     2
## 10    2
## 20    2
## 30    1
## 40    1
## 50    2
## 60    1
## 70    1
## dtype: object
```

```
pi_opt_vec=q_s_a.idxmax(axis=1)
pi_opt=pd.DataFrame(np.zeros((len(states),2)), index=q_s_a.index, columns=q_s_a.columns)
for i in range(len(pi_opt_vec)):
    pi_opt.iloc[i][pi_opt_vec[i]]=1

print(pi_opt.T)
```

```
##           0   10   20   30   40   50   60   70
## normal  0.0  0.0  0.0  1.0  1.0  0.0  1.0  1.0
## speed   1.0  1.0  1.0  0.0  0.0  1.0  0.0  0.0
```