

D3_Exercises

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2021-01-18

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Exercise 1

How would you generalize this game with arbitrary value of m_1 (minimum increment), m_2 (maximum increment), and N (the winning number)?

if $m_1 = 1$ $m_2 = 2$ $N = 31$ You have to be in 28, 25, ... states to win the game.

if $m_1 = 2$ $m_2 = 5$ $N = 50$ You have to be in 43, 36, ... states to win the game.

If you generalize the expression,

$$\pi^*(S) = N - k(m_1 + m_2) - S, \text{ where } N - k(m_1 + m_2) - s \in [m_1, m_2]$$

Exercise 3

There is only finite number of *deterministic stationary* policy. How many is it?

There is a fixed state for each action.

So, $|A|^{|S|}$

Exercise 4

Formulate the first example in this lecture note using the terminology including state, action, reward, policy, transition. Describe the optimal policy using the terminology as well.

State

$$S = \{1, 2, \dots, 31\}$$

Action

$$A = \{a_1, a_2\}$$

Reward

$$R(30, a_1) = R(29, a_2) = 1 \text{ all other } R(s, a) = 0$$

Transition

$$P_{ss'}^a = P(S_{t+1} = s' | S_t = s, A_t = a) = 1$$

$$s' = s + 1, \text{ if } (a = a_1)$$

$$s' = s + 2, \text{ if } (a = a_2)$$

otherwise 0.

Optimal Policy

$$\pi^* = \operatorname{argmax}_{\pi} V_t(s)^{\pi}$$

$$S(3n-1) = a_2$$

$$S(3n) = a_1$$

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