mdp

November 22, 2020

Citation – Used multiple resources to understand and compile code for MDP algorithm.

1 Functions

```
def frozen_lake_environment(size=4,p=0.80):
    __size = size
    environment = 'FrozenLake-v0'
    desc_map = generate_random_map(size=__size,p=p)
    env = gym.make(environment,desc=desc_map,is_slippery=True)
    env.reset()

# env = gym.make(environment)
    states = env.observation_space.n
    actions = env.action_space.n
    env = env.unwrapped
    desc = env.unwrapped.desc
    return env, desc, states, actions, __size
```

```
[3]: def frozen_lake_get_PR(env,states,actions):
    prob_transitions = np.zeros((actions, states, states))
```

```
rewards = np.zeros((states,actions))
         for state in env.P:
             for action in env.P[state]:
                 for opt in env.P[state][action]:
                     prob_transitions[action][state][opt[1]] += opt[0]
                     rewards[state][action] += opt[2]
         return prob_transitions, rewards
[4]: def forest_get_PR(input_state):
         prob_transitions, rewards = forest(S=input_state)
         return prob_transitions, rewards
[5]: def__
      →gamma_analysis(gamma_prob_transitions,gamma_rewards,gamma_size,gamma_gammas=np
      \rightarrowarange(0.1, 0.99, 0.01)):
         VI_ary, PI_ary = [],[]
           qammas = np.arange(0.1, 0.99, 0.04)
         gammas = gamma_gammas
         for gamma in gammas:
             vi = ValueIteration(gamma_prob_transitions,gamma_rewards, gamma)
             vi time = vi.time
             vi_max_value = np.amax(vi.V)
             vi_mean_value = np.mean(vi.V)
             vi_value = vi.V
             vi_iters = vi.iter
             vi_policy = vi.policy
             VI_ary.
      →append(['VI',gamma_size,gamma,vi_time,vi_max_value,vi_mean_value,vi_iters,vi_policy,vi_valu
             pi = PolicyIteration(gamma_prob_transitions,gamma_rewards, gamma)
             pi.run()
             pi_time = pi.time
             pi_max_value = np.amax(pi.V)
             pi_mean_value = np.mean(pi.V)
             pi_value = pi.V
             pi_iters = pi.iter
             pi_policy = pi.policy
             PI_ary.
      →append(['PI',gamma_size,gamma,pi_time,pi_max_value,pi_mean_value,pi_iters,pi_policy,pi_valu
         df_vi = pd.
      →DataFrame(VI_ary,columns=['iter_type','size','gamma','time','max_value','mean_value','itera
      →DataFrame(PI_ary,columns=['iter_type','size','gamma','time','max_value','mean_value','itera
         return df_vi, df_pi
```

```
[6]: def plot_gamma_analysis(gamma_df_vi, gamma_df_pi):
        fig, axs = plt.subplots(nrows=1, ncols=4, figsize=(20,4))
        sns.lineplot(gamma_df_vi['gamma'], gamma_df_vi['iterations'], linestyle='-.
     sns.lineplot(gamma_df_pi['gamma'], gamma_df_pi['iterations'],
     →linestyle='--', label = "Policy Iteration", ax=axs[0], alpha=0.5,
     axs[0].set_title('Iterations vs Gamma')
        sns.lineplot(gamma_df_vi['gamma'], gamma_df_vi['time'], linestyle='-.',_
     →label = "Value Iteration", ax=axs[1], alpha=0.5, color='red')
        sns.lineplot(gamma_df_pi['gamma'], gamma_df_pi['time'], linestyle='--',__
     →label = "Policy Iteration", ax=axs[1], alpha=0.5, color='blue')
        axs[1].set title('Time vs Gamma')
        sns.lineplot(gamma_df_vi['gamma'], gamma_df_vi['max_value'], linestyle='-.
     →', label = "Value Iteration", ax=axs[2], alpha=0.5, color='red')
        sns.lineplot(gamma_df_pi['gamma'], gamma_df_pi['max_value'],
     ⇒linestyle='--', label = "Policy Iteration", ax=axs[2], alpha=0.5, □

¬color='blue')
        axs[2].set_title('Max Value vs Gamma')
        sns.lineplot(gamma_df_vi['gamma'], gamma_df_vi['mean_value'], linestyle='-.
     →', label = "Value Iteration", ax=axs[3], alpha=0.5, color='red')
        sns.lineplot(gamma_df_pi['gamma'], gamma_df_pi['mean_value'],__
     →linestyle='--', label = "Policy Iteration", ax=axs[3], alpha=0.5,

¬color='blue')
        axs[3].set_title('Mean Value vs Gamma')
        for ax in axs.flat:
            ax.legend(loc='best')
            ax.minorticks_on()
            ax.grid(b=True, which='major', color='k', linestyle='-', alpha=0.1)
            ax.grid(b=True, which='minor', color='r', linestyle='-', alpha=0.05)
        fig.tight_layout()
[7]: def__
     →epsilon_analysis(epsilon_prob_transitions,epsilon_rewards,epsilon_size,epsilon_epsilons=np.
     \rightarrowarange(0.001,0.05, 0.001),epsilon_gamma=0.99):
        VI_ary, PI_ary = [],[]
        gamma = epsilon_gamma
          epsilons = np.arange(0.001, 0.05, 0.005)
        epsilons = epsilon_epsilons
        for epsilon in epsilons:
```

```
vi = ValueIteration(epsilon_prob_transitions,epsilon_rewards, gamma,_
     →epsilon=epsilon)
            vi.run()
            vi time = vi.time
            vi_max_value = np.amax(vi.V)
            vi_mean_value = np.mean(vi.V)
            vi_value = vi.V
            vi_iters = vi.iter
            vi_policy = vi.policy
     →append(['VI',epsilon_size,epsilon,vi_time,vi_max_value,vi_mean_value,vi_iters,vi_policy,vi_
            pi = PolicyIterationModified(epsilon_prob_transitions,epsilon_rewards,_
     ⇒gamma, epsilon=epsilon)
            pi.run()
            pi_time = pi.time
            pi_max_value = np.amax(pi.V)
            pi_mean_value = np.mean(pi.V)
            pi_value = pi.V
            pi_iters = pi.iter
            pi_policy = pi.policy
            PI_ary.
     →append(['PI',epsilon_size,epsilon,pi_time,pi_max_value,pi_mean_value,pi_iters,pi_policy,pi_
        df_vi = pd.
     →DataFrame(VI_ary,columns=['iter_type','size','epsilon','time','max_value','mean_value','ite
     →DataFrame(PI_ary,columns=['iter_type','size','epsilon','time','max_value','meam_value','ite
        return df_vi, df_pi
[8]: def plot_epsilon_analysis(epsilon_df_vi, epsilon_df_pi):
        fig, axs = plt.subplots(nrows=1, ncols=4, figsize=(20,4))
        sns.lineplot(epsilon_df_vi['epsilon'], epsilon_df_vi['iterations'],
     →linestyle='-.', label = "Value Iteration", ax=axs[0], alpha=0.5, color='red')
        sns.lineplot(epsilon_df_pi['epsilon'], epsilon_df_pi['iterations'],
     ⇒linestyle='--', label = "Policy Iteration", ax=axs[0], alpha=0.5, __
     axs[0].set_title('Iterations vs Epsilon')
        sns.lineplot(epsilon_df_vi['epsilon'], epsilon_df_vi['time'], linestyle='-.
     sns.lineplot(epsilon_df_pi['epsilon'], epsilon_df_pi['time'],
     →linestyle='--', label = "Policy Iteration", ax=axs[1], alpha=0.5,
     axs[1].set_title('Time vs Epsilon')
```

```
sns.lineplot(epsilon_df_vi['epsilon'], epsilon_df_vi['max_value'],
→linestyle='-.', label = "Value Iteration", ax=axs[2], alpha=0.5, color='red')
  sns.lineplot(epsilon_df_pi['epsilon'], epsilon_df_pi['max_value'],
⇒linestyle='--', label = "Policy Iteration", ax=axs[2], alpha=0.5,
axs[2].set_title('Max Value vs Epsilon')
  sns.lineplot(epsilon df_vi['epsilon'], epsilon_df_vi['mean_value'],
→linestyle='-.', label = "Value Iteration", ax=axs[3], alpha=0.5, color='red')
  sns.lineplot(epsilon_df_pi['epsilon'], epsilon_df_pi['mean_value'],

    color='blue')

  axs[3].set_title('Mean Value vs Epsilon')
  for ax in axs.flat:
      ax.legend(loc='best')
      ax.minorticks on()
      ax.grid(b=True, which='major', color='k', linestyle='-', alpha=0.1)
      ax.grid(b=True, which='minor', color='r', linestyle='-', alpha=0.05)
  fig.tight_layout()
  optimal_vi = optimal_df_vi[optimal_df_vi['epsilon'] == epsilon]
```

```
[9]: def optimal_policy(optimal_df_vi,optimal_df_pi,optimal_size,epsilon,env_type):
         optimal_pi = optimal_df_pi[optimal_df_pi['epsilon'] == epsilon]
         print(optimal vi.shape)
         print(optimal_pi.shape)
         print(np.array(list(optimal vi['policy'])).shape)
         print(np.array(list(optimal_pi['policy'])).shape)
         if env_type == 'frozen-lake':
             vi_policy_arr = np.array(list(optimal_vi['policy'])).
      →reshape(optimal_size,optimal_size).astype(str)
             vi_value_arr = np.round(np.array(list(optimal_vi['value'])).
      →reshape(optimal_size,optimal_size),2)
             vi_policy_arr[vi_policy_arr=='0'] = '+'
             vi_policy_arr[vi_policy_arr=='1'] = '\dagger'
             vi_policy_arr[vi_policy_arr=='2'] = '-'
             vi_policy_arr[vi_policy_arr=='3'] = '1'
             vi_policy_viz = (np.asarray([a+" "+str(v) for a, v in zip(vi_policy_arr.
      →flatten(), vi_value_arr.flatten())])).reshape(optimal_size,optimal_size)
```

```
elif env_type == 'forest':
       vi_policy_arr = np.array(list(optimal_vi['policy'])).
→reshape(optimal_size).astype(str)
       vi_value_arr = np.round(np.array(list(optimal_vi['value'])).
→reshape(optimal size),2)
       vi_policy_arr[vi_policy_arr=='0'] = 'W'
       vi_policy_arr[vi_policy_arr=='1'] = 'C'
       vi_policy_viz = (np.asarray([a+" "+str(v) for a, v in zip(vi_policy_arr.
→flatten(), vi value arr flatten())])) reshape(optimal size)
   if env_type == 'frozen-lake':
       pi_policy_arr = np.array(list(optimal_pi['policy'])).
→reshape(optimal_size,optimal_size).astype(str)
       pi_value_arr = np.round(np.array(list(optimal_pi['value'])).
→reshape(optimal_size,optimal_size),2)
       pi_policy_arr[pi_policy_arr=='0'] = '+'
       pi_policy_arr[pi_policy_arr=='1'] = '\foots'
       pi_policy_arr[pi_policy_arr=='2'] = '→'
       pi_policy_arr[pi_policy_arr=='3'] = '^'
       pi_policy_viz = (np.asarray([a+" "+str(v) for a, v in zip(pi_policy_arr.
→flatten(), pi_value_arr.flatten())])).reshape(optimal_size,optimal_size)
   elif env type == 'forest':
       pi_policy_arr = np.array(list(optimal_pi['policy'])).
→reshape(optimal_size).astype(str)
       pi_value_arr = np.round(np.array(list(optimal_pi['value'])).
→reshape(optimal_size),2)
       pi_policy_arr[pi_policy_arr=='0'] = 'W'
       pi_policy_arr[pi_policy_arr=='1'] = 'C'
       pi_policy_viz = (np.asarray([a+" "+str(v) for a, v in zip(pi_policy_arr.
→flatten(), pi_value_arr.flatten())])).reshape(optimal_size)
   return vi_value_arr, vi_policy_viz, pi_value_arr, pi_policy_viz
```

```
[10]: def plot_optimnal_policy(plot_vi_value_arr, plot_vi_policy_viz, 

→plot_pi_value_arr, plot_pi_policy_viz, plot_size, env_type):
```

```
if env_type == 'frozen-lake':
   plt.figure(figsize=(plot_size,plot_size))
   plt.title("Value Iteration: Optimal Policy")
    sns.heatmap(plot_vi_value_arr, annot=plot_vi_policy_viz, fmt="")
   plt.figure(figsize=(plot_size,plot_size))
    plt.title("Policy Iteration: Optimal Policy")
    sns.heatmap(plot_pi_value_arr, annot=plot_pi_policy_viz, fmt="")
elif env_type == 'forest':
   print("Value Iteration: Optimal Policy")
   line=""
    for val in plot_vi_policy_viz:
        line += (" {} |".format(val))
   print(line)
   print("Value Iteration: Optimal Policy")
   line=""
    for val in plot_pi_policy_viz:
        line += (" {} |".format(val))
   print(line)
```

```
[11]: def size_analysis(size_env_type, size_sizes, size_gamma=0.99):
            fl_size = 8
      # fl p = 0.85
      # env, desc, states, actions, size = frozen_lake_environment(fl_size,fl_p)
      \# fl\_prob\_transitions, fl\_rewards = frozen\_lake\_get\_PR(env, states, actions)
      # fm size = 1000
      # fm prob transitions, fm rewards = forest get PR(fm size)
          sizes = size_sizes
          gamma = size_gamma
          VI_ary, PI_ary = [],[]
          for size in sizes:
              if size_env_type == 'frozen-lake':
                  fl_p = 0.85
                  env, desc, states, actions, _ = frozen_lake_environment(size,fl_p)
                  size_prob_transitions, size_rewards =_u
       →frozen_lake_get_PR(env, states, actions)
              elif size_env_type == 'forest':
                  size_prob_transitions, size_rewards = forest_get_PR(size)
              vi = ValueIteration(size_prob_transitions, size_rewards, gamma)
```

```
vi.run()
              vi_time = vi.time
              vi_max_value = np.amax(vi.V)
              vi_mean_value = np.mean(vi.V)
              vi_value = vi.V
              vi_iters = vi.iter
              vi_policy = vi.policy
              VI_ary.
       →append(['VI', size, vi_time, vi_max_value, vi_mean_value, vi_iters, vi_policy, vi_value])
              pi = PolicyIterationModified(size_prob_transitions, size_rewards, gamma)
              pi.run()
              pi_time = pi.time
              pi_max_value = np.amax(pi.V)
              pi_mean_value = np.mean(pi.V)
              pi_value = pi.V
              pi_iters = pi.iter
              pi_policy = pi.policy
              PI ary.
       →append(['PI',size,pi_time,pi_max_value,pi_mean_value,pi_iters,pi_policy,pi_value])
          df_vi = pd.
       →DataFrame(VI_ary,columns=['iter_type','size','time','max_value','mean_value','iterations','
          df pi = pd.
       →DataFrame(PI_ary,columns=['iter_type','size','time','max_value','mean_value','iterations','
          return df_vi, df_pi
[12]: def plot_size_analysis(size_df_vi, size_df_pi):
          fig, axs = plt.subplots(nrows=1, ncols=4, figsize=(20,4))
          sns.lineplot(size_df_vi['size'], size_df_vi['iterations'], linestyle='-.',__
       →label = "Value Iteration", ax=axs[0], alpha=0.5, color='red')
          sns.lineplot(size_df_pi['size'], size_df_pi['iterations'], linestyle='--',__
       →label = "Policy Iteration", ax=axs[0], alpha=0.5, color='blue')
          axs[0].set_title('Iterations vs size')
          sns.lineplot(size_df_vi['size'], size_df_vi['time'], linestyle='-.', labelu
       →= "Value Iteration", ax=axs[1], alpha=0.5, color='red')
          sns.lineplot(size_df_pi['size'], size_df_pi['time'], linestyle='--', label_
       →= "Policy Iteration", ax=axs[1], alpha=0.5, color='blue')
          axs[1].set_title('Time vs size')
          sns.lineplot(size_df_vi['size'], size_df_vi['max_value'], linestyle='-.',u
       →label = "Value Iteration", ax=axs[2], alpha=0.5, color='red')
          sns.lineplot(size_df_pi['size'], size_df_pi['max_value'], linestyle='--',__
       →label = "Policy Iteration", ax=axs[2], alpha=0.5, color='blue')
```

```
axs[2].set_title('Max Value vs size')

sns.lineplot(size_df_vi['size'], size_df_vi['mean_value'], linestyle='-.',u

label = "Value Iteration", ax=axs[3], alpha=0.5, color='red')

sns.lineplot(size_df_pi['size'], size_df_pi['mean_value'], linestyle='--',u

label = "Policy Iteration", ax=axs[3], alpha=0.5, color='blue')

axs[3].set_title('Mean Value vs size')

for ax in axs.flat:
    ax.legend(loc='best')
    ax.minorticks_on()
    ax.grid(b=True, which='major', color='k', linestyle='-', alpha=0.1)
    ax.grid(b=True, which='minor', color='r', linestyle='-', alpha=0.05)
fig.tight_layout()
```

```
[13]: def_
       -ql_gamma_analysis(ql_gamma_prob_transitions,ql_gamma_rewards,ql_gamma_size,ql_gamma_gammas=
       →arange(0.1, 0.99, 0.01),ql_gamma_n_iter=100000):
          gammas = ql_gamma_gammas
          Q_{ary} = []
          for gamma in gammas:
              ql = QLearning(ql_gamma_prob_transitions,ql_gamma_rewards,__
       →gamma,n_iter=ql_gamma_n_iter)
              ql.run()
              ql_time = ql.time
              ql_max_value = np.amax(ql.V)
              ql_mean_value = np.mean(ql.V)
              ql_value = ql.V
              ql_q_matrix = ql.Q
              ql_policy = ql.policy
                ql_mean_discrepancy = ql.mean_discrepancy
       \rightarrow append(['QL',gamma_size,gamma,ql_time,ql_max_value,ql_mean_value,ql_q_matrix,ql_policy,ql_v
              Q ary.
       →append(['QL',ql_gamma_size,gamma,ql_time,ql_max_value,ql_mean_value,ql_q_matrix,ql_policy,q
            df_ql = pd.
       →DataFrame(VI_ary,columns=['iter_type','size','gamma','time','max_value','mean_value','q_mat
          df_gamma_ql = pd.
       →DataFrame(Q_ary,columns=['iter_type','size','gamma','time','max_value','mean_value','q_matr
          return df_gamma_ql
```

```
[14]: def plot_ql_gamma_analysis(plot_gamma_df_ql):
         fig, axs = plt.subplots(nrows=1, ncols=3, figsize=(20,4))
           sns.lineplot(plot\_gamma\_df\_ql['gamma'], plot\_gamma\_df\_ql['iterations'], 
      → linestyle='-.', label = "Value Iteration", ax=axs[0], alpha=0.5, color='red')
           axs[0].set title('Iterations vs Gamma')
          sns.lineplot(plot_gamma_df_ql['gamma'], plot_gamma_df_ql['time'],__
      →linestyle='-.', label = "Q Learning", ax=axs[0], alpha=0.5, color='red')
         axs[0].set_title('Time vs Gamma')
         sns.lineplot(plot_gamma_df_ql['gamma'], plot_gamma_df_ql['max_value'],_
      →linestyle='-.', label = "Q Learning", ax=axs[1], alpha=0.5, color='red')
         axs[1].set_title('Max Value vs Gamma')
         sns.lineplot(plot_gamma_df_ql['gamma'], plot_gamma_df_ql['mean_value'],__
      axs[2].set_title('Mean Value vs Gamma')
         for ax in axs.flat:
             ax.legend(loc='best')
             ax.minorticks_on()
             ax.grid(b=True, which='major', color='k', linestyle='-', alpha=0.1)
             ax.grid(b=True, which='minor', color='r', linestyle='-', alpha=0.05)
         fig.tight_layout()
[15]: def__
      -ql_n_iter_analysis(ql_n_iter_prob_transitions,ql_n_iter_rewards,ql_n_iter_size,ql_n_iter_ga
      →99,ql_n_iter_epsilon=0.9,ql_n_iter_n_iters=[10000,50000,100000]):
         n_iters = ql_n_iter_n_iters
         Q ary = []
         run_stats = []
         for n_iter in n_iters:
               ql = QLearning(ql_n_iter_prob_transitions, ql_n_iter_rewards,__
      \rightarrow ql_n_iter_qamma, epsilon=ql_n_iter_epsilon, n_iter=n_iter)
             ql = QLearning(ql_n_iter_prob_transitions,ql_n_iter_rewards,_
      →ql_n_iter_gamma,epsilon=ql_n_iter_epsilon)
             ql.max iter = n iter
             ql_run_stat = ql.run()
             run_stats.extend(ql_run_stat)
               print(run stats)
```

```
ql_time = ql.time
              ql_max_value = np.amax(ql.V)
              ql_mean_value = np.mean(ql.V)
              ql_value = ql.V
              ql_q_matrix = ql.Q
              ql_policy = ql.policy
                ql_mean_discrepancy = ql.mean_discrepancy
       \rightarrow append(['QL',gamma_size,gamma,ql_time,ql_max_value,ql_mean_value,ql_q_matrix,ql_policy,ql_v
       →append(['QL',ql_n_iter_size,n_iter,ql_time,ql_max_value,ql_mean_value,ql_q_matrix,ql_policy
            df_ql = pd.
       →DataFrame(VI_ary,columns=['iter_type','size','gamma','time','max_value','mean_value','q_mat
          df_n_iter_ql = pd.
       →DataFrame(Q_ary,columns=['iter_type','size','iterations','time','max_value','mean_value','q
          df_n_iter_run_stat = pd.DataFrame.from_dict(ql_run_stat,orient='columns')
          return df_n_iter_ql, df_n_iter_run_stat
[16]: def plot_ql n iter_analysis(plot_n_iter_df_ql,plot_df_n_iter_run_stat):
          fig, axs = plt.subplots(nrows=1, ncols=3, figsize=(20,5))
            sns.lineplot(plot_n_iter_df_ql['gamma'], plot_n_iter_df_ql['iterations'], 
      → linestyle='-.', label = "Value Iteration", ax=axs[0], alpha=0.5, color='red')
            axs[0].set title('Iterations vs Gamma')
          sns.lineplot(plot_n_iter_df_ql['iterations'], plot_n_iter_df_ql['time'],u
       →linestyle='-.', label = "Q Learning", ax=axs[0], alpha=0.5, color='red')
          axs[0].set_title('Time vs Iterations')
          sns.lineplot(plot_n_iter_df_ql['iterations'],_
       →plot_n_iter_df_ql['max_value'], linestyle='-.', label = "Q Learning", 
       →ax=axs[1], alpha=0.5, color='red')
          axs[1].set_title('Max Value vs Iterations')
          sns.lineplot(plot_n_iter_df_ql['iterations'],__
       →plot_n_iter_df_ql['mean_value'], linestyle='-.', label = "Q Learning", 
       →ax=axs[2], alpha=0.5, color='red')
          axs[2].set_title('Mean Value vs Iterations')
```

→plot_df_n_iter_run_stat['Mean V'], linestyle='-.', label = "Q Learning", __

sns.lineplot(plot_df_n_iter_run_stat['Iteration'],_

axs[3].set title('Mean Value vs Iterations')

 $\rightarrow ax=axs[3]$, alpha=0.5, color='red')

```
for ax in axs.flat:
    ax.legend(loc='best')
    ax.minorticks_on()
    ax.grid(b=True, which='major', color='k', linestyle='-', alpha=0.1)
    ax.grid(b=True, which='minor', color='r', linestyle='-', alpha=0.05)
fig.tight_layout()
```

2 Set Environments

2.1 Frozen Lake

```
[21]: fl_size = 8
fl_p = 0.95
fl_env, fl_desc, fl_states, fl_actions, fl_size = 
frozen_lake_environment(fl_size,fl_p)
```

```
[22]: fl_prob_transitions, fl_rewards = frozen_lake_get_PR(fl_env,fl_states,fl_actions)
```

```
[]:
```

2.2 Forest Management

[]:

```
[23]: fm_size = 1000
fm_prob_transitions, fm_rewards = forest_get_PR(fm_size)
```

```
[24]: fm_states = fm_size
fm_actions = 2
```

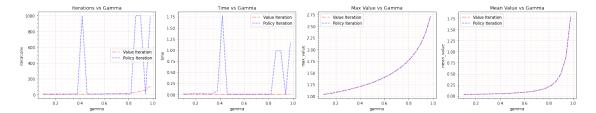
3 Value Iteration and Policy Iteration

3.1 Gamma Analysis

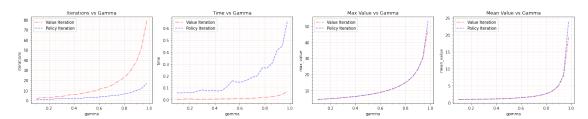
```
[26]: fm_gammas = np.arange(0.1, 0.99, 0.04)
fm_df_gamma_vi, fm_df_gamma_pi= gamma_analysis(fm_prob_transitions,__

_fm_rewards,fm_size,fm_gammas)
```

[27]: plot_gamma_analysis(fl_df_gamma_vi, fl_df_gamma_pi)



[28]: plot_gamma_analysis(fm_df_gamma_vi, fm_df_gamma_pi)



3.2 Epsilon Analysis

```
[30]: # fm_epsilons = np.arange(0.001,0.05, 0.001)
# fm_epsilons = np.array([0.1,0.01,0.001, 0.0001, 0.00001, 0.000001, 0.

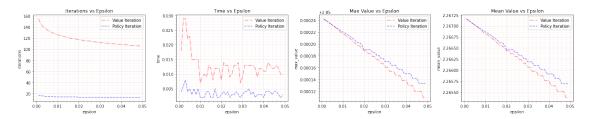
$\to$0000001,0.00000001,0.0000000001])

fm_epsilons = np.array([0.1,0.01,0.001, 0.0001, 0.00001, 0.000001, 0.000001])

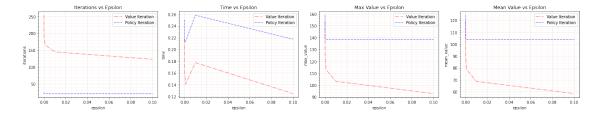
fm_gamma = 0.9999

fm_df_epsilon_vi, fm_df_epsilon_pi = epsilon_analysis(fm_prob_transitions, output of the prob_transitions, output of the
```

[31]: plot_epsilon_analysis(fl_df_epsilon_vi, fl_df_epsilon_pi)



[32]: plot_epsilon_analysis(fm_df_epsilon_vi, fm_df_epsilon_pi)



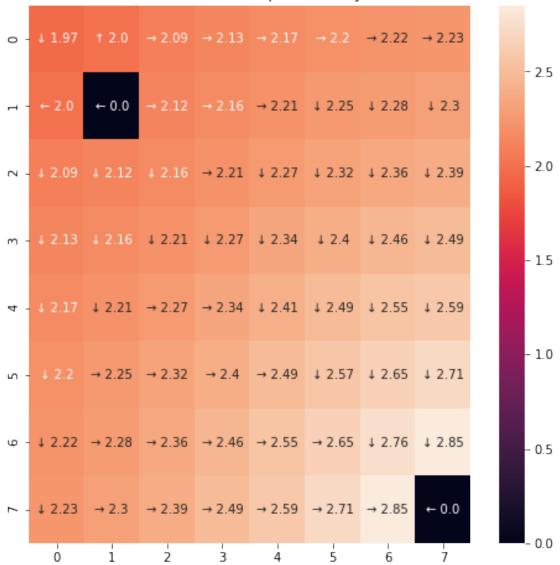
3.3 Optimal Policy

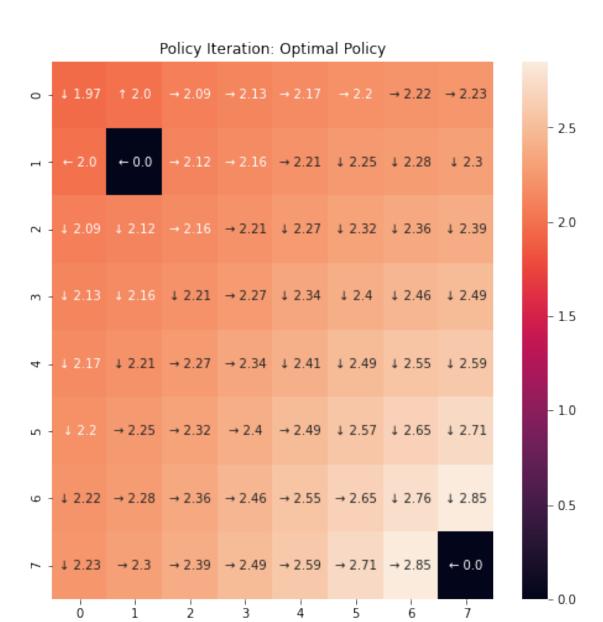
```
[33]: fl_vi_value_arr, fl_vi_policy_viz, fl_pi_value_arr, fl_pi_policy_viz = optimal_policy(fl_df_epsilon_vi,fl_df_epsilon_pi,fl_size,0.011,'frozen-lake')
```

- (1, 9)
- (1, 9)
- (1, 64)
- (1, 64)

- (1, 9)
- (1, 9)
- (1, 1000)
- (1, 1000)

Value Iteration: Optimal Policy





[36]: plot_optimnal_policy(fm_vi_value_arr, fm_vi_policy_viz, fm_pi_value_arr, →fm_pi_policy_viz,fm_size,'forest')

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Value Iteration: Optimal Policy

W 87.98 | C 88.5 | C 88.
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| C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C | C 88.5 | C

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88.63 | W 89.23 | W 89.9 | W 90.64 | W 91.46 | W 92.37 | W 93.39 | W 94.52 | W
95.77 | W 97.16 | W 98.71 | W 100.43 | W 102.34 | W 104.47 | W 106.83 | W 109.45
| W 112.37 | W 115.61 | W 119.21 | W 123.21 |
Value Iteration: Optimal Policy
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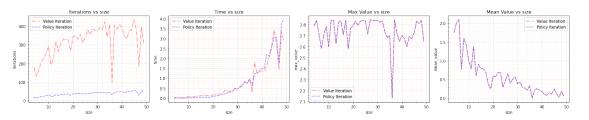
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3.4 Size Analysis

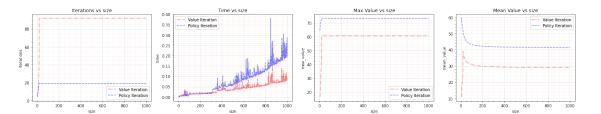
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[37]: fl_gridsizes = range(4, 50, 1)
fl_df_size_vi, fl_df_size_pi = □
⇒size_analysis('frozen-lake',fl_gridsizes,size_gamma=0.99)
```

```
[38]: fm_sizes = range(4, 1000, 1) fm_df_size_vi, fm_df_size_pi = size_analysis('forest',fm_sizes,size_gamma=0.99)
```

[39]: plot_size_analysis(fl_df_size_vi, fl_df_size_pi)



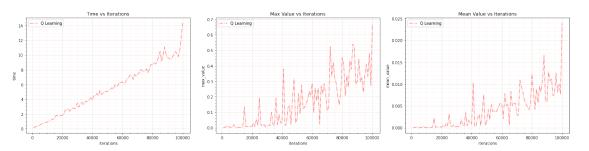
[40]: plot_size_analysis(fm_df_size_vi, fm_df_size_pi)



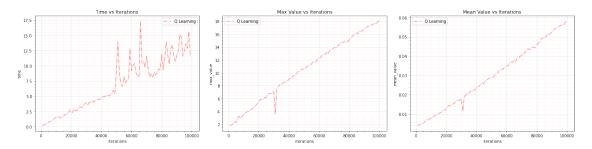
4 Q Learning

4.1 N-Iter Analysis

[47]: plot_ql_n_iter_analysis(fl_df_n_iter_ql,fl_df_n_iter_run_stat)

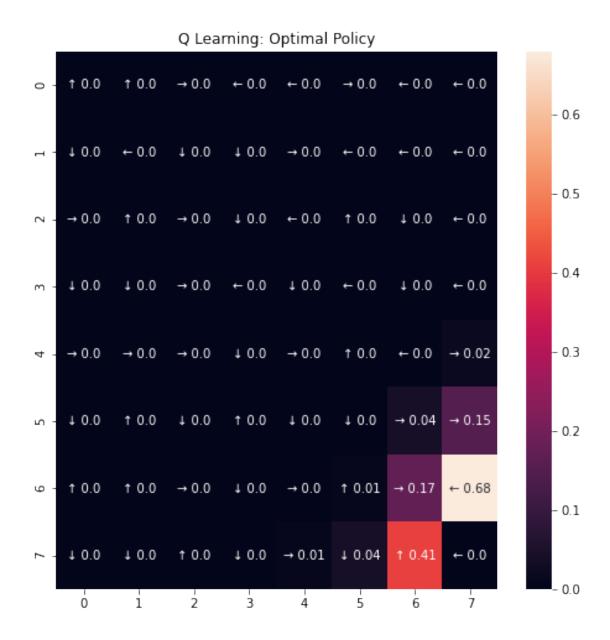


[48]: plot_ql_n_iter_analysis(fm_df_n_iter_ql,fm_df_n_iter_run_stat)



```
[69]: fl_df_n_iter_ql[fl_df_n_iter_ql['iterations'] == 10000]
[69]:
       iter type size iterations
                                      time max value mean value \
     9
              QL
                            10000 0.889622
                                                0.001
                                                        0.000016
                                               q_matrix \
     9 [[0.0, 0.0, 0.0, 0.0], [0.0, 0.0, 0.0, 0.0], [...
     [70]: def optimal_policy_ql(optimal_df_ql,optimal_size,iterations,env_type):
         optimal_ql = optimal_df_ql[optimal_df_ql['iterations'] == iterations]
         print(optimal ql.shape)
         print(np.array(list(optimal_ql['policy'])).shape)
         if env type == 'frozen-lake':
             ql policy arr = np.array(list(optimal ql['policy'])).
      →reshape(optimal_size,optimal_size).astype(str)
             ql_value_arr = np.round(np.array(list(optimal_ql['value'])).
      →reshape(optimal_size,optimal_size),2)
             ql_policy_arr[ql_policy_arr=='0'] = '+'
             ql_policy_arr[ql_policy_arr=='1'] = '\forall''
             ql_policy_arr[ql_policy_arr=='2'] = '→'
             ql_policy_arr[ql_policy_arr=='3'] = '1'
             ql_policy_viz = (np.asarray([a+" "+str(v) for a, v in zip(ql_policy_arr.
      →flatten(), ql_value_arr.flatten())])).reshape(optimal_size,optimal_size)
         elif env type == 'forest':
             ql_policy_arr = np.array(list(optimal_ql['policy'])).
      →reshape(optimal_size).astype(str)
             ql_value_arr = np.round(np.array(list(optimal_ql['value'])).
      →reshape(optimal_size),2)
             ql_policy_arr[ql_policy_arr=='0'] = 'W'
             ql_policy_arr[ql_policy_arr=='1'] = 'C'
             ql_policy_viz = (np.asarray([a+" "+str(v) for a, v in zip(ql_policy_arr.
      →flatten(), ql_value_arr.flatten())])).reshape(optimal_size)
```

```
return ql_value_arr, ql_policy_viz
[84]: def plot_optimnal_policy_ql(plot_ql_value_arr,__
       →plot_ql_policy_viz,plot_size,env_type):
          if env_type == 'frozen-lake':
              plt.figure(figsize=(plot_size,plot_size))
              plt.title("Q Learning: Optimal Policy")
              sns.heatmap(plot_ql_value_arr, annot=plot_ql_policy_viz, fmt="")
          elif env_type == 'forest':
              print("Q Learining: Optimal Policy")
              line=""
              for val in plot_ql_policy_viz:
                  line += (" {} |".format(val))
              print(line)
[85]: fl_ql_value_arr, fl_ql_policy_viz =
       →optimal_policy_ql(fl_df_n_iter_ql,fl_size,100000,'frozen-lake')
     (1, 9)
     (1, 64)
[86]: fm_ql_value_arr, fm_ql_policy_viz =
      →optimal_policy_ql(fm_df_n_iter_ql,fm_size,100000,'forest')
     (1, 9)
     (1, 1000)
[87]: plot_optimnal_policy_ql(fl_ql_value_arr, fl_ql_policy_viz,fl_size,'frozen-lake')
```



[88]: plot_optimnal_policy_ql(fm_ql_value_arr, fm_ql_policy_viz,fm_size,'forest')

Q Learining: Optimal Policy
W 17.55 | C 18.06 | C 11.17 | C 1.11 | W 0.0 | W 0.0 | C 0.06 | W 0.0 | W 0.01
| W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.01 | C 0.08 | W 0.0 | W 0.01 | W 0.0 | W
0.01 | C 0.03 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.01 | W 0.01 | W
0.01 | W 0.03 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.01 | W 0.01 | W 0.01 | W
0.0 | W 0.02 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | W 0.01 | W 0.0
| C 0.01 | W 0.0 | W 0.0 | C 0.07 | W 0.0 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | W
0.0 | W 0.0 | W 0.0 | C 0.01 | C 0.05 | C 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W
0.0 | W 0.0 | C 0.03 | W 0.0 |

W 0.0 | W 0.0 | W 0.0 | C 0.09 | C 0.0 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | W 0.0 | C 0.02 | W 0.0 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.03 | W 0.0 | W 0.0 | C 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.05 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.01 | C 0.05 | C 0.03 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.02 | W 0.01 | C 0.02 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | C 0.05 | W 0.0 | W 0.0 | C 0.03 | W 0.0 | W 0.01 | C 0.04 | W 0.0 | W 0.0 | C 0.07 | W 0.0 | C 0.02 | W 0.0 | C 0.03 | W 0.01 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | C 0.09 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | C 0.03 | W 0.01 | W 0.0 | W 0.01 | C 0.03 | C 0.03 | W 0.0 | C 0.1 | W 0.0 | C 0.03 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.01 | C 0.03 | W 0.0 | W 0.0 | C 0.02 | W 0.0 | W 0.0 | C 0.06 | W 0.0 | W 0.01 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | C 0.05 | C 0.02 | C 0.03 | W 0.0 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | C 0.02 | W 0.0 | W 0.02 | W 0.0 | W 0.02 | W 0.0 | W 0.01 | W 0.0 | C 0.09 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | C 0.03 | W 0.01 | C 0.04 | W 0.0 | C 0.04 | W 0.0 | C 0.03 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.07 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.01 | W 0.02 | W 0.0 | C 0.02 | W 0.0 | C 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.01 | W 0.01 | W 0.01 | W 0.0 | C 0.07 | W 0.01 | W 0.0 | W 0.04 | W 0.01 | W 0.01 | W 0.01 | W 0.0 | C 0.02 | W 0.0 | C 0.01 | W 0.0 | W 0.0 | W 0.02 | C 0.02 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.02 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.03 | W 0.0 | W 0.01 | W 0.02 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.03 | W 0.03 | W 0.02 | W 0.0 | C 0.01 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.0 | C 0.04 | C 0.03 | W 0.0 | C 0.04 | W 0.01 | W 0.01 | W 0.0 | W 0.01 | C 0.03 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.02 | W 0.0 | C 0.04 | W 0.01 | W 0.0 | W 0.01 | C 0.01 | C 0.05 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | C 0.04 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.08 | W 0.01 | W 0.0 | W 0.0 | C 0.04 | W 0.01 | W 0.0 | C 0.03 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | C 0.06 | C 0.02 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.01 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | C 0.03 | W 0.0 | W 0.0 | C 0.03 | W 0.01 | C 0.01 | W 0.01 | W 0.0 | W 0.02 | C 0.01 | W 0.01 | W 0.0 | W 0.02 | W 0.02 | W 0.0 | W 0.01 | W 0.02 | W 0.0 | C 0.04 | C 0.03 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | W 0.0 | C 0.01 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | C 0.05 | W 0.0 | C 0.02 | W 0.01 | W 0.01 | W 0.02 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | C 0.03 | W 0.0 | W 0.0 | C 0.01 0.03 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | C 0.07 | C 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.05 | W 0.0 | C 0.02 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.01 | W 0.0 | C 0.09 | W 0.0 | C 0.01 | W O.O | W O.O1 | W O.O | W 0.01 | C 0.02 | W 0.02 | W 0.0 | W 0.0 | W 0.02 | C 0.02 | C 0.03 | W 0.0 | C 0.04 | W 0.01 | W 0.0 | W 0.0 | W 0.01 | W 0.01 | W 0.0 | C 0.05 | W 0.01 | W 0.02 | C 0.04 | W 0.01 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.09 | W 0.0 | C 0.03 | W 0.01 | W 0.0 | W 0.01 | W 0.01 | C 0.04 | W 0.0 |

W O.O | C O.O7 | W O.O | W 0.01 | W 0.0 | W 0.02 | W 0.0 | W 0.01 | W 0.0 | W 0.03 | W 0.0 | W 0.0 | W 0.0 | W 0.03 | W 0.02 | C 0.03 | W 0.0 | C 0.05 | W 0.0 | W 0.0 | C 0.05 | C 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.02 | W 0.0 | W 0.0 | W 0.03 | C 0.05 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | C 0.05 | C 0.03 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | C 0.03 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.01 | W 0.02 | W 0.0 | W 0.0 | W 0.0 | C 0.06 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.0 | C 0.02 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | C 0.03 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.0 | C 0.02 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.01 | W 0.02 | W 0.0 | W 0.01 | W 0.0 | C 0.05 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | C 0.02 | W 0.0 | C 0.02 | W 0.0 | W 0.01 | W 0.0 | W 0.01 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | C 0.04 | C 0.02 | W 0.0 | W 0.01 | W 0.0 | W 0.02 | W 0.01 | C 0.07 | W 0.0 | C 0.02 | W 0.01 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | C 0.03 | W 0.0 | W 0.01 | C 0.02 | W 0.01 | C 0.02 | W 0.01 | W 0.0 | W 0.02 | W 0.03 | W 0.0 | W 0.0 | C 0.06 | W 0.0 | W 0.01 | W 0.03 | W 0.0 | C 0.04 | C 0.02 | W 0.0 | C 0.03 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | C 0.08 | W 0.0 | C 0.03 | W 0.02 | C 0.05 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.02 | W 0.0 | C 0.08 | W 0.0 | W 0.0 | W 0.0 | C 0.08 | W 0.0 | W 0.0 | W 0.0 | C 0.03 | W 0.0 | C 0.04 | W 0.0 | W 0.0 | C 0.02 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.01 | W 0.0 | W 0.01 | W 0.0 | C 0.07 | W 0.0 | W 0.0 | W 0.0 | C 0.01 | W 0.0 | W 0.0 | W 0.0 | W O.O | W O.O | W O.O | W O.O1 | W O.O3 | W O.O | W O.O1 | W O.O | W O.O | W 0.03 | W 0.0 | W 0.0 | W 0.0 | C 0.05 | W 0.02 | W 0.01 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.09 | W 0.01 | W 0.01 | W 0.01 | W 0.0 | W 0.03 | W 0.01 | W 0.01 | W 0.0 | W 0.0 | C 0.02 | W 0.01 | W 0.0 | C 0.08 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | C 0.02 | C 0.05 | W 0.02 | W 0.0 | W 0.01 | W 0.01 | C 0.03 | W 0.0 | W 0.0 | C 0.02 | C 0.03 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | C 0.05 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | C 0.08 | C 0.01 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.02 | W 0.01 | W 0.02 | C 0.04 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | W 0.01 | W 0.01 | W 0.0 | W 0.04 | W 0.0 | W 0.0 | W 0.02 | W 0.02 | W 0.0 | W 0.0 | W 0.03 | W 0.0 | W 0.02 | W 0.0 | W 0.01 | W 0.0 | W 0.01 | W 0.0 | W 0.01 | C 0.07 | W 0.0 | C 0.01 | C 0.02 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.03 | C 0.07 | W 0.0 | W 0.01 | W 0.01 | W 0.0 | W 0.0 | C 0.02 | C 0.06 | W 0.0 | W 0.02 | W 0.0 | C 0.02 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.02 | W 0.01 | W 0.0 | W 0.02 | W 0.0 | W 0.02 | W 0.01 | C 0.05 | W 0.01 | W 0.0 | W 0.0 | W 0.01 | W 0.02 | W 0.0 | C 0.04 | W 0.0 | C 0.12 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.0 | W 0.01 | W 0.0 | W 0.01 | W 0.0 | W 0.01 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | C 0.01 | W 0.0 | W 0.01 | W 0.0 | W 0.0 | W 0.0 | C 0.04 | W 0.0 | C 0.05 | W 0.0 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | W 0.03 | W 0.0 | W 0.02 | W 0.02 | C 0.04 | W 0.0 | W 0.0 | W 0.01 | C 0.05 | W 0.0 | C 0.07 | C 0.01 | W 0.0 | W 0.02 | W 0.0 | C 0.11 | W 0.0 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.02 | W 0.0 | W 0.02 | W 0.0 | W 0.0 | W 0.0 | C 0.08 | W 0.0 |

[]: