

$$v_{\pi}(s_4) = 0$$

Since the equations for  $v_{\pi}(s_2)$  and  $v_{\pi}(s_3)$  are identical, we must have that

$$v_{\pi}(s_2) = v_{\pi}(s_3).$$

Thus, the equations for  $v_{\pi}(s_1)$  and  $v_{\pi}(s_2)$  can be changed to:

$$v_{\pi}(s_1) = \frac{1}{2}(-1 + v_{\pi}(s_2)) + \frac{1}{2}(-3 + v_{\pi}(s_2)) = -2 + v_{\pi}(s_2)$$

$$v_{\pi}(s_2) = \frac{1}{2}(-1 + v_{\pi}(s_1)) + \frac{1}{2}(5 + 0) = 2 + \frac{1}{2}v_{\pi}(s_1)$$

Combining the two latest equations yields

$$v_{\pi}(s_1) = -2 + 2 + \frac{1}{2}v_{\pi}(s_1) = \frac{1}{2}v_{\pi}(s_1),$$

which implies  $v_{\pi}(s_1) = 0$ . Furthermore,

$$v_{\pi}(s_3) = v_{\pi}(s_2) = 2 + \frac{1}{2}v_{\pi}(s_1) = 2 + 0 = 2.$$

Thus, the state-value function is given by:

$$v_{\pi}(s_1) = 0$$

$$v_{\pi}(s_2) = 2$$

$$v_{\pi}(s_3) = 2$$

$$v_{\pi}(s_4) = 0$$

**Note.** This example serves to illustrate the fact that it is *possible* to *directly* solve the system of equations given by the Bellman expectation equation for  $v_{\pi}$ . However, in practice, and especially for much larger Markov decision processes (MDPs), we will instead use an *iterative* solution approach.

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