

Note that the stopping criterion is satisfied when the difference between successive value function estimates is sufficiently small. In particular, the loop terminates if the difference is less than  $\theta$  for each state. And, the closer we want the final value function estimate to be to the optimal value function, the smaller we need to set the value of  $\theta$ .

Feel free to play around with the value of  $\theta$  in your implementation; note that in the case of the FrozenLake environment, values around `1e-8` seem to work reasonably well.

For those of you who are interested in *more rigorous* guidelines on how exactly to set the value of  $\theta$ , you might be interested in perusing [this paper](#), where you are encouraged to pay particular attention to Theorem 3.2. Their main result of interest can be summarized as follows:

Let  $V^{\text{final}}$  denote the final value function estimate that is calculated by the algorithm. Then it can be shown that  $V^{\text{final}}$  differs from the optimal value function  $v_*$  by at most  $\frac{2\theta\gamma}{1-\gamma}$ . In other words, for each  $s \in \mathcal{S}$ ,

$$\max_{s \in \mathcal{S}} |V^{\text{final}}(s) - v_*(s)| < \frac{2\theta\gamma}{1-\gamma}.$$

Please use the next concept to complete **Part 6: Value Iteration** of

`Dynamic_Programming.ipynb`. Remember to save your work!

If you'd like to reference the pseudocode while working on the notebook, you are encouraged to open [this sheet](#) in a new window.

Feel free to check your solution by looking at the corresponding section in

`Dynamic_Programming_Solution.ipynb`.