

A1)

$$a) \quad V(s) = \max_{a'} \sum_{s', r} P(s', r | s, a') [r + \gamma V(s')] \\ \leq \underbrace{\max_{a'} \sum_{s', r} p(s', r | s, a')}_{=1} r_{\max}$$

$$+ \gamma \underbrace{\max_{a'} \sum_{s', r} p(s', r | s, a') V(s')}_{\leq V(s) \quad \forall r \leq r_{\max}}$$

$$\leq r_{\max} + \gamma V(s)$$

$$\Rightarrow V(s) \leq \frac{r_{\max}}{1-\gamma}$$

Same proof with $\frac{r_{\min}}{1-\gamma} \leq V(s)$

$$\frac{r_{\min}}{1-\gamma} \leq V(s) \leq \frac{r_{\max}}{1-\gamma} \quad \square$$

$$|V(s) - V(s')| \leq \frac{r_{\max} - r_{\min}}{1-\gamma} \leq \underbrace{V_{\max} - V_{\min}}_{\text{max. diff. from one state to the another}}$$

41 a) $\| (Tv)(s) - (Tv')(s) \|_{\infty} = \gamma \|v - v'\|_{\infty}$

$$\max_a \left| \sum_{s', r} p(s', r | s, a) [v + \gamma v(s')] - \sum_{s', r} p(s', r | s, a) [v + \gamma v'(s')] \right|$$

$$= \max_a \left| \sum_{s', r} p(s', r | s, a) [r + \gamma v(s') - (\cancel{r}v + \gamma v'(s'))] \right|$$

$$= \gamma \max_a \left| \sum_{s', r} p(s', r | s, a) [v(s') - v'(s')] \right|$$

$$\leq \gamma \max_a \left| \sum_{s'} p(s', r | s, a) \right| \max_s [v(s) - v'(s)]$$

$$= \gamma \max_s |v(s) - v'(s)| = \gamma \|v - v'\|_{\infty}$$