



CS747: Weekly Quiz 4

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Sol Let $P(s_t = s)$ denote the probability that the agent is in state s at time t for $t \geq 0$.

Let $t \geq 1$, then by the total probability theorem, we have

$$\begin{aligned} P(s_t = s) &= \sum_{s' \in S} P(s_t = s | s_{t-1} = s') \cdot P(s_{t-1} = s') \\ &= \sum_{s' \in S} T(s', \pi(s'), s) \cdot P(s_{t-1} = s') \end{aligned}$$

[By using the def of T]

In the question, $P(s_t = s)$ is represented by $X[t][s]$. So, we get a recursive relation as:

$$X[t][s] = \sum_{s' \in S} T(s', \pi(s'), s) \cdot X[t-1][s'] \quad \text{for } t \geq 1$$

This can be computed using dynamic programming as :-

Input: $S, T, s_{\text{start}}, s_{\text{finish}}, t, \pi$

Output: $X[t][s_{\text{finish}}]$

Pseudocode:

For $s \in S$: $X[0][s] = 0$

$X[0][s_{\text{start}}] = 1$

For t' in $\{1..t\}$:

For $s \in S$:

$X[t'][s] = 0$

For $s' \in S$: $X[t'][s] = X[t'][s] + T(s', \pi(s'), s) \cdot X[t'-1][s']$

Return $X[t][s_{\text{finish}}]$



DATE _____

PAGE _____

The running time complexity of this algorithm is $O(t|S|^2)$ because there are $t|S|$ DP states and evaluation of each state takes $O(|S|)$ time.