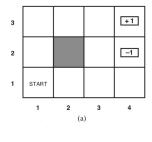
### CS4246 / CS5446

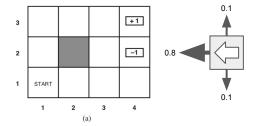
# **Tutorial Week 11**

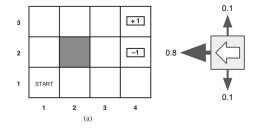
Muhammad Rizki Maulana

rizki@u.nus.edu

# **First**

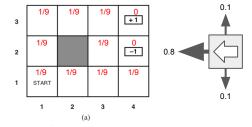






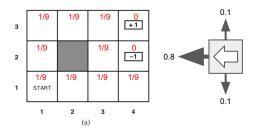
## Noisy sensor:

• Correct : 0.9



## Noisy sensor:

• Correct : 0.9



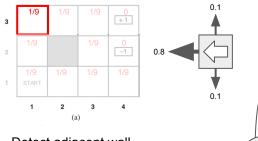
### **Noisy sensor:**

• Correct : 0.9

• Wrong : 0.1

Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.

Question



1/9

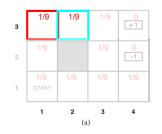
Detect adjacent wall

## **Noisy sensor:**

Correct: 0.9

Wrong: 0.1

Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.



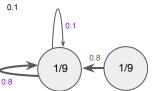
0.1

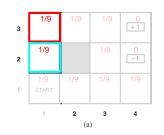
Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.

Detect adjacent wall

## Noisy sensor:

Correct: 0.9



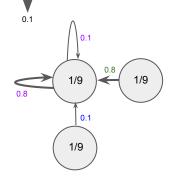


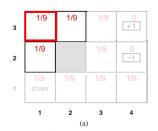
Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.

Detect adjacent wall

## **Noisy sensor:**

Correct: 0.9





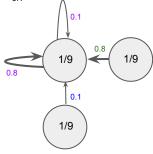
0.1

Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.

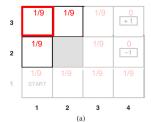
Detect adjacent wall

## **Noisy sensor:**

• Correct : 0.9



$$P(x'|Left, b_0) = \sum_x P(x'|Left, x)b_0(x)$$



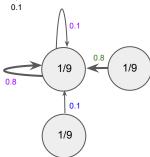
0.8

Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.

Detect adjacent wall

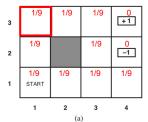
## **Noisy sensor:**

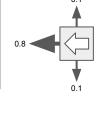
- Correct : 0.9
- Wrong: 0.1



$$P(x'|\hat{L}eft, b_0) = \sum_x P(x'|Left, x)b_0(x)$$

$$0.9(1/9) + 0.8(1/9) + 0.1(1/9) = 0.2$$



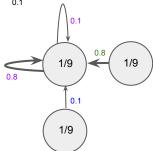


Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.

Detect adjacent wall

## Noisy sensor:

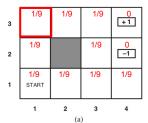
- Correct : 0.9
- Wrong: 0.1



$$P(x'|\hat{L}eft, b_0) = \sum_x P(x'|Left, x)b_0(x)$$

$$0.9(1/9) + 0.8(1/9) + 0.1(1/9) = 0.2$$

0.2	$\frac{1}{9}$	$\frac{0.2}{9}$	0
$\frac{1}{9}$	×	$\frac{1}{9}$	$\frac{0.1}{9}$
0.2	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{0.1}{9}$



0.8

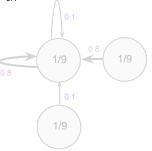
Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.

Detect adjacent wall

### Noisy sensor:

Correct : 0.9

• Wrong: 0.1

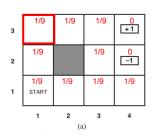


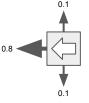
$$P(x'|\hat{L}eft, b_0) = \sum_x P(x'|Left, x)b_0(x)$$

$$0.9(1/9) + 0.8(1/9) + 0.1(1/9) = 0.2$$

0.2	$\frac{1}{9}$	$\frac{0.2}{9}$	0
$\frac{1}{9}$	×	$\frac{1}{9}$	$\frac{0.1}{9}$
0.2	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{0.1}{9}$

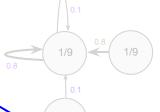
Now, we update these estimates with the sensor data, which says there is one adjacent wall (i.e., multiply by P(z = '1 adjacent wall'|x')):





Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.

1 adj wall



$$P(x'|Left, b_0) = \sum_x P(x'|Left, x)b_0(x)$$

$$0.9(1/9) + 0.8(1/9) + 0.1(1/9) = 0.2$$

0.2	$\frac{1}{9}$	$\frac{0.2}{9}$	0
$\frac{1}{9}$	X	$\frac{1}{9}$	$\frac{0.1}{9}$
0.2	$\frac{1}{9}$	$\frac{1}{9}$	$\frac{0.1}{9}$

Noisy sensor:

Detect adjacent wall

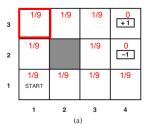
Correct : 0.9

Wrong: 0.1

Now, we update these estimates with the sensor data, which says there is one adjacent wall (i.e., multiply by P(z = 1 adjacent wall'|x')):

		_	_
$0.1 \times 0.2$	$0.1 \times \frac{1}{9}$	$0.9 \times \frac{0.2}{9}$	0
$0.1 \times \frac{1}{9}$	×	$0.9 \times \frac{1}{9}$	$0.9 \times \frac{0.1}{9}$
$0.1 \times 0.2$	$0.1 \times \frac{1}{9}$	$0.9 \times \frac{1}{9}$	$0.1 \times \frac{0.1}{9}$
	9	g	9

2 adj wall

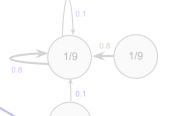


Noisy sensor:

Correct: 0.9 Wrong: 0.1



Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.



$$P(x'|\hat{L}eft, b_0) = \sum_x P(x'|Left, x)b_0(x)$$

$$0.9(1/9) + 0.8(1/9) + 0.1(1/9) = 0.2$$

0.2	$\frac{1}{9}$	0.2	0
$\frac{1}{9}$	X	1/9	0.1
0.2	1	1 0	0.1

Now, we update these estimates with the sensor data, which says there is one adjacent wall (i.e., multiply by P(z=`1 adjacent wall'|x')):

$0.1 \times 0.2 \mid 0.1 \times \frac{1}{9}$	$0.9 \times \frac{0.2}{9}$	0
$0.1 \times \frac{1}{9}$ ×	$0.9 \times \frac{1}{9}$	$0.9 \times \frac{0.1}{9}$
$0.1 \times 0.2 \mid 0.1 \times \frac{1}{9}$	$0.9 \times \frac{1}{9}$	$0.1 \times \frac{0.1}{9}$

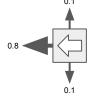
2 adj wall

and renormalize to get  $b_1$ :

1 adj wall

	0.06569	0.03650	0.06569	0
9	0.03650	×	0.32847	0.03285
8	0.06569	0.03650	0.32847	0.00365





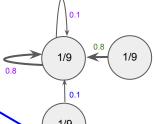
Calculate the exact belief state  $b_1$  (rounded off to 5 decimal places) after the agent moves Left and its sensor reports 1 adjacent wall.

Detect adjacent wall

### Noisy sensor:

• Correct : 0.9

Wrong: 0.1



-	
$P(x' Left,b_0)$	$=\sum_{x} P(x' Left,x)b_0(x)$

$$0.9(1/9) + 0.8(1/9) + 0.1(1/9) = 0.2$$

0.2	$\frac{1}{9}$	$\frac{0.2}{9}$	0
$\frac{1}{9}$	X	$\frac{1}{9}$	$\frac{0.1}{9}$
0.2	$\frac{1}{0}$	$\frac{1}{0}$	$\frac{0.1}{0}$

Now, we update these estimates with the sensor data, which says there is one adjacent wall (i.e., multiply by P(z = 1 adjacent wall'|x')):

$0.1 \times 0.2$	$0.1 \times \frac{1}{9}$	$0.9 \times \frac{0.2}{9}$	0
$0.1 \times \frac{1}{9}$	×	$0.9 \times \frac{1}{9}$	$0.9 \times \frac{0.1}{9}$
$0.1 \times 0.2$	$0.1 \times \frac{1}{9}$	$0.9 \times \frac{1}{9}$	$0.1 \times \frac{0.1}{9}$
<u> </u>	1,000		

2 adj wall

and renormalize to get  $b_1$ :

## 1 adj wall

	0.06569	0.03650	0.06569	0
9	0.03650	×	0.32847	0.03285
8	0.06569	0.03650	0.32847	0.00365

## Second

$$lpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{e'} P(e'|s')lpha_{p.e'}(s')]$$

$$egin{aligned} lpha_p(s) &= \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{e'} P(e'|s')lpha_{p.e'}(s')] \ lpha_p(s) &= \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma lpha_{p'}(s')] \end{aligned}$$

$$ax b \cdot \alpha$$

$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{e'} P(e'|s')\alpha_{p.e'}(s')]$$
 
$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \alpha_{p'}(s')]$$
 
$$\gamma = [\alpha, \beta], \text{ p's subplan}$$
 
$$V(b) = \max_{p} b \cdot \alpha_p$$
 conditional plans

$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{s'} P(s'|s')\alpha_{p.e'}(s')]$$
 
$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \alpha_{p'}(s')]$$
 
$$\gamma = [\alpha, \beta], \text{ p' subplan}$$
 
$$\gamma = [\alpha, \beta], \text{ p' subplan}$$
 
$$\gamma = [\alpha, \beta], \text{ p' subplan}$$
 Sensorless Vacuum Cleaner World

### Sensorless Vacuum Cleaner World

**s**1



•

[Modified from RN 3e 17.14] What is the time complexity of d steps of POMDP value iteration for a sensorless environment? Give an upper bound on the number of  $\alpha$ -vectors generated in the process.

$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{e'} P(e'|s')\alpha_{p.e'}(s')]$$
 
$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \alpha_{p'}(s')]$$
 
$$\gamma = [a, p'], \text{ p' subplan}$$
 
$$V(b) = \max_{p} b \cdot \alpha_p$$
 conditional plans

### **Sensorless Vacuum Cleaner World**

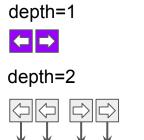




$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{e'} P(e'|s')\alpha_{p.e'}(s')]$$
 
$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \alpha_{p'}(s')]$$
 
$$\uparrow$$
 
$$V(b) = \max_p b \cdot \alpha_p$$
 
$$p = [a, p'], p' \text{ subplan}$$
 conditional plans

### **Sensorless Vacuum Cleaner World**





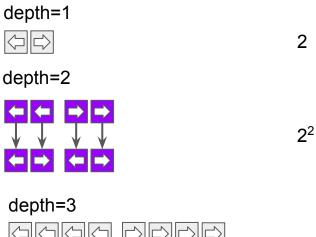
**2**<sup>2</sup>

$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{e'} P(e'|s')\alpha_{p.e'}(s')]$$
 
$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \alpha_{p'}(s')]$$
 
$$\uparrow$$
 
$$V(b) = \max_p b \cdot \alpha_p$$
 
$$p = [a, p'], p' \text{ subplan}$$
 conditional plans

### **Sensorless Vacuum Cleaner World**







**2**<sup>3</sup>

$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{e'} P(e'|s')\alpha_{p.e'}(s')]$$
 
$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \alpha_{p'}(s')]$$
 
$$\gamma = [a, p'], \text{ p' subplan}$$
 
$$\gamma = [a, p'], \text{ p' subplan}$$
 conditional plans

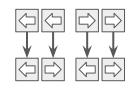
### Sensorless Vacuum Cleaner World



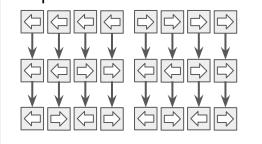




depth=2



depth=3



depth=d, |A| actions

**2**<sup>2</sup>

**2**<sup>3</sup>

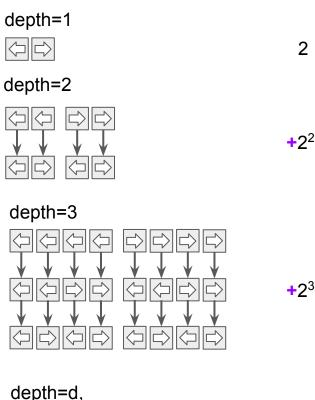
 $|A|^d$ 

$$lpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{e'} P(e'|s')lpha_{p.e'}(s')]$$
 $lpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma lpha_{p'}(s')]$ 
 $V(b) = \max_{p} b \cdot lpha_p$ 
 $p = [lpha, p'], p' \text{ subplan}$ 
 $conditional plans$ 

### **Sensorless Vacuum Cleaner World**



Number of alpha vectors at depth d



|A| actions

$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \sum_{s'} P(e'|s')\alpha_{p.e'}(s')]$$
 
$$\alpha_p(s) = \sum_{s'} P(s'|s,a)[R(s,a,s') + \gamma \alpha_{p'}(s')]$$
 
$$P = [a,p'], \text{ p' subplan}$$
 
$$Conditional plans$$

### Sensorless Vacuum Cleaner World

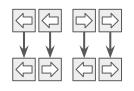
## Number of alpha vectors at depth d

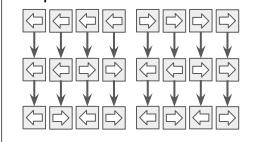
$$\sum_d |A|^d = O(|A|^d)$$





depth=2



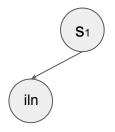


$$\sum_d |A|^d = O(|A|^d)$$

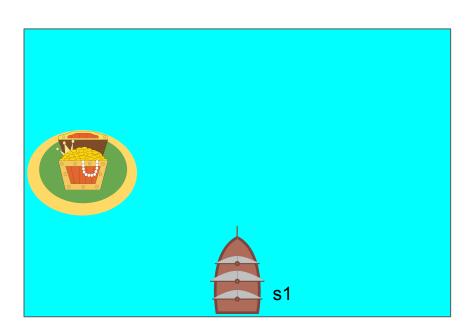
depth=d.

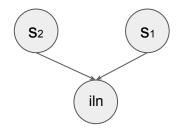
|A| actions

# **Third**

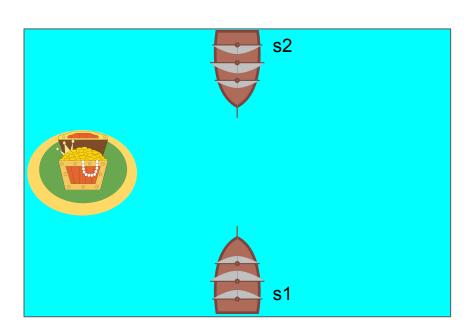


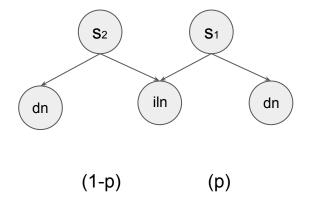
(p)

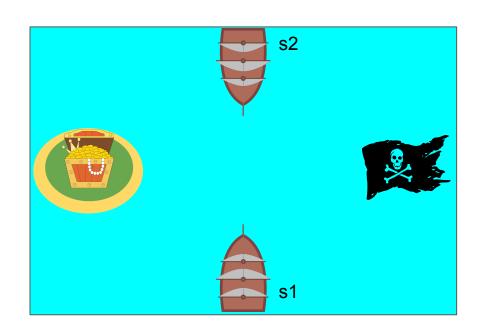


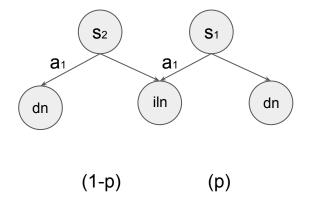


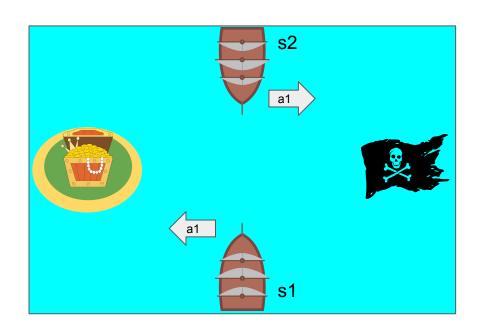
(1-p) (p)

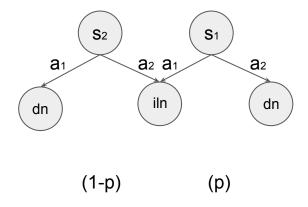


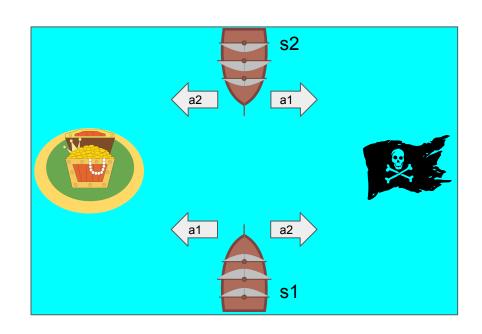


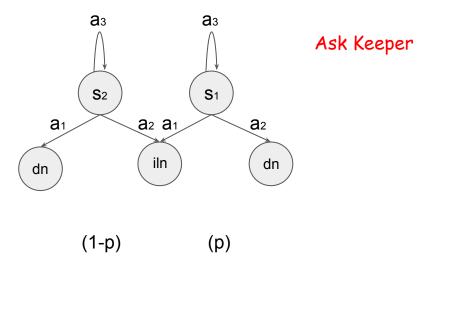


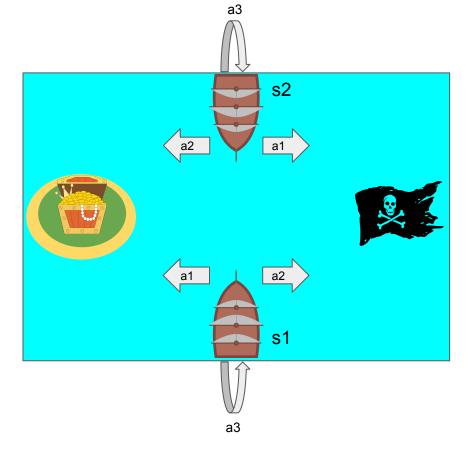


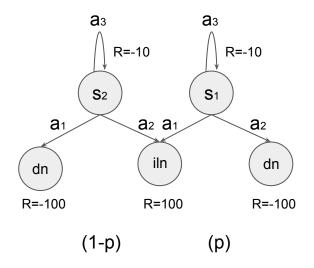


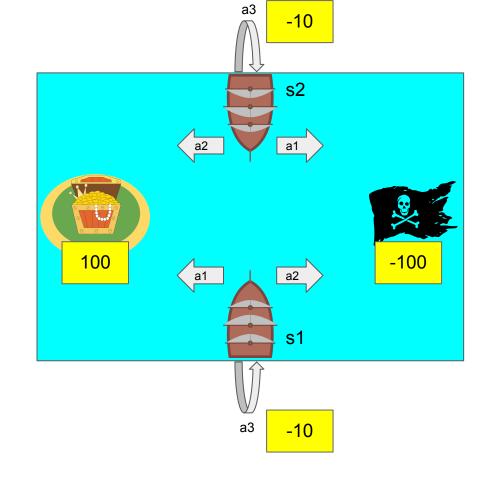


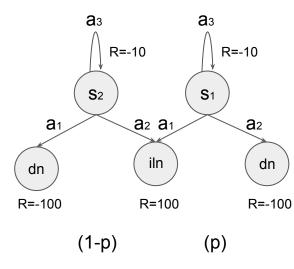




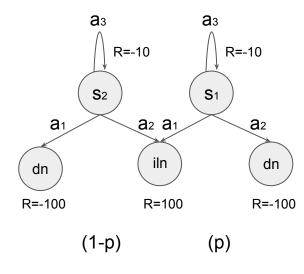






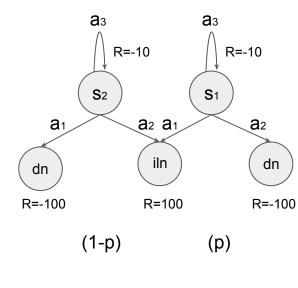


(a) The value of a one-step plan taken in state s is simply the reward of taking the action a in state s: R(s,a). Going left or right are terminal actions while asking the Keeper is non-terminal. Hence, two-step conditional plans can only start with the non-terminal action of asking the Keeper  $(a_3)$  followed by an observation and ends with taking another action.



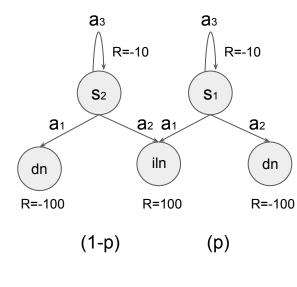
- (a) The value of a one-step plan taken in state s is simply the reward of taking the action a in state s: R(s,a). Going left or right are terminal actions while asking the Keeper is non-terminal. Hence, two-step conditional plans can only start with the non-terminal action of asking the Keeper  $(a_3)$  followed by an observation and ends with taking another action.
  - i. How many two-step conditional plans that starts with action  $a_3$  are there?

Question

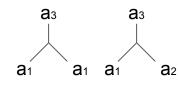


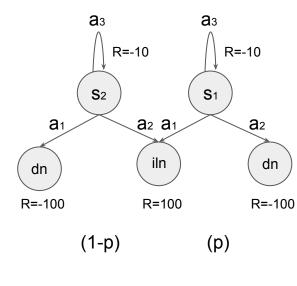
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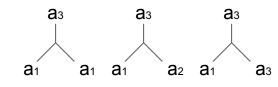


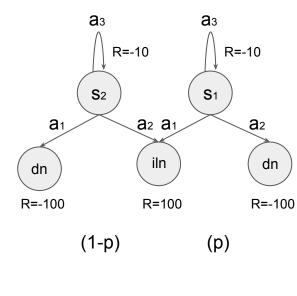
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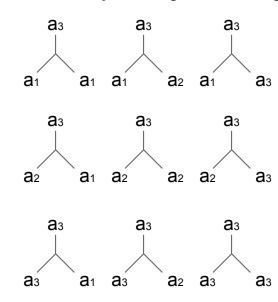


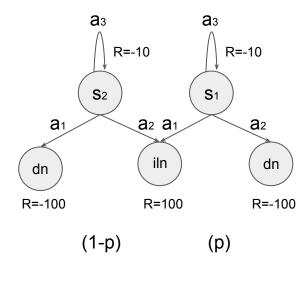
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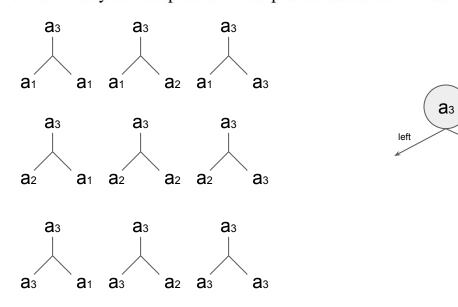
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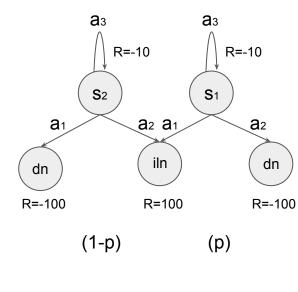




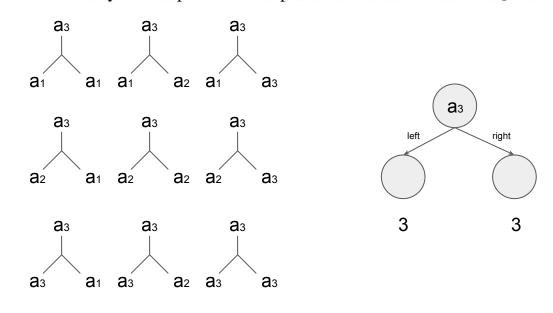
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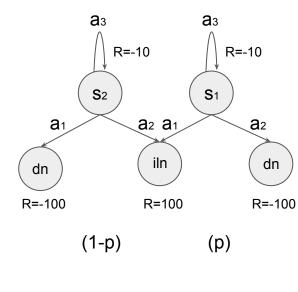
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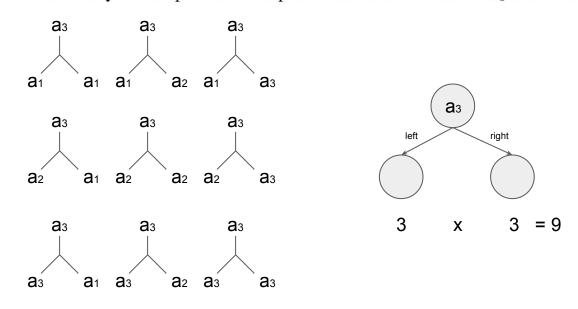


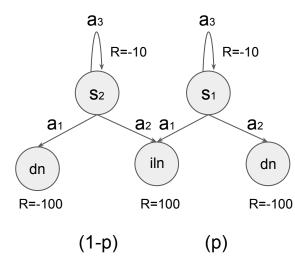
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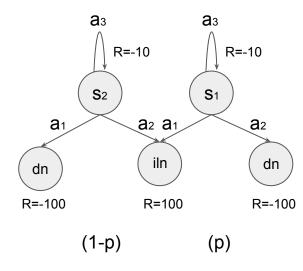


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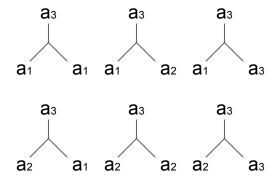




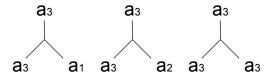
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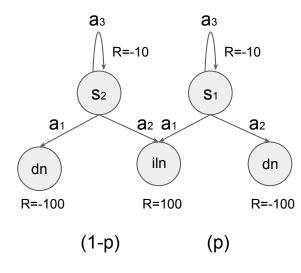


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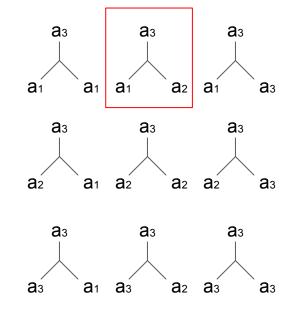


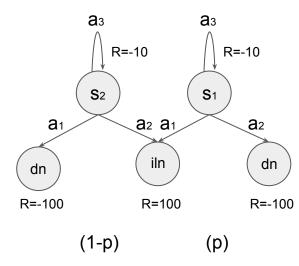
Question



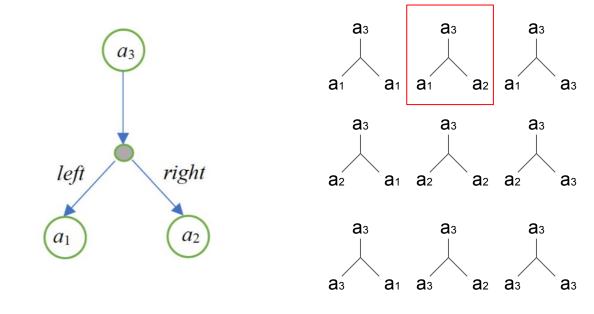


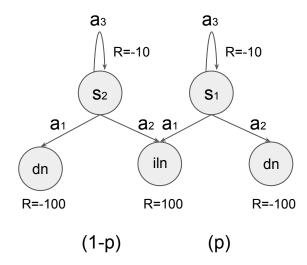
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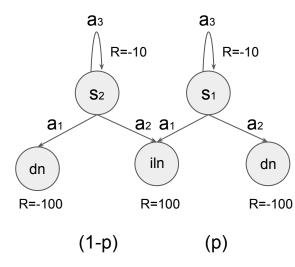




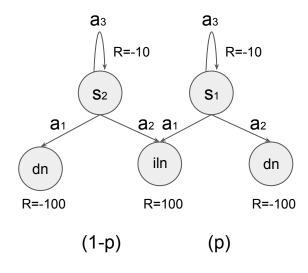
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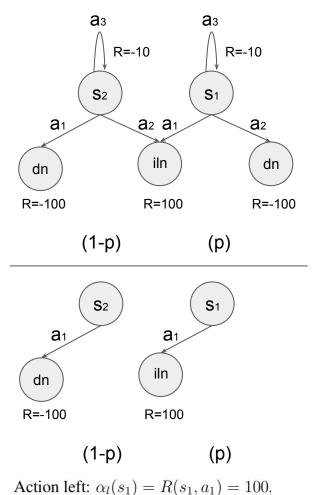


(b) The one-step plan consisting of asking the Keeper cannot be optimal. Hence there can be at most two non-dominated one-step plans. From part (a) of this question, we know that there is only one non-dominated two-step conditional plan, giving a total of 3 non-dominated one and two step plans.



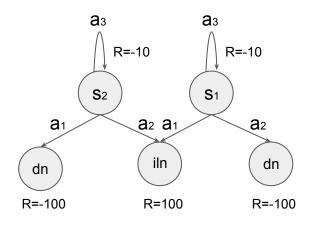
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Question

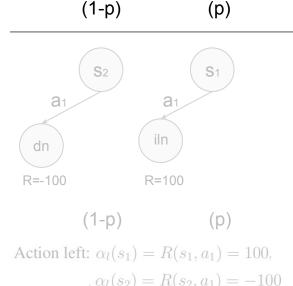


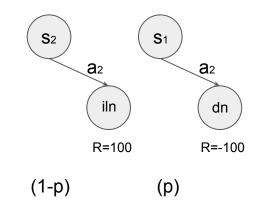
 $\alpha_l(s_2) = R(s_2, a_1) = -100$ 

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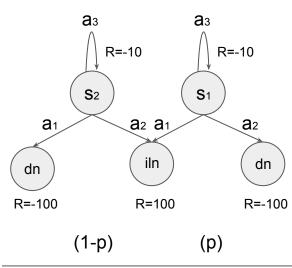
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Action right:  $\alpha_r(s_1) = R(s_1, a_2) = -100$ 

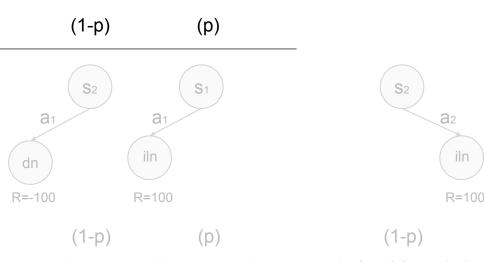
 $\alpha_l(s_2) = R(s_2, a_2) = 100$ 

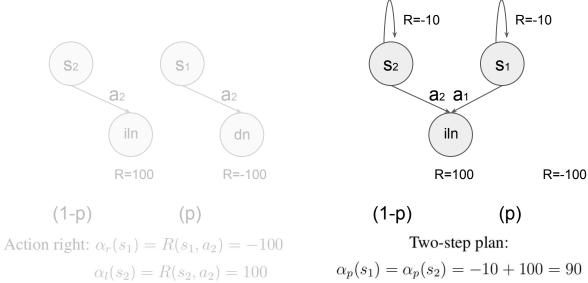


Action left:  $\alpha_l(s_1) = R(s_1, a_1) = 100$ ,

 $\alpha_{I}(s_{2}) = R(s_{2}, a_{1}) = -100$ 

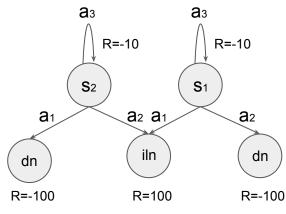
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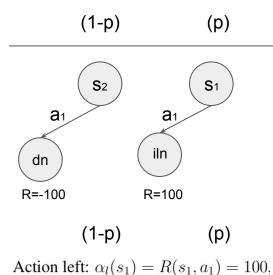


**a**3

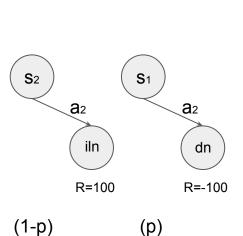
**a**3



- The one-step plan consisting of asking the Keeper cannot be optimal. Hence there can be at most two non-dominated one-step plans. From part (a) of this question, we know that there is only one non-dominated two-step conditional plan, giving a total of 3 non-dominated one and two step plans.
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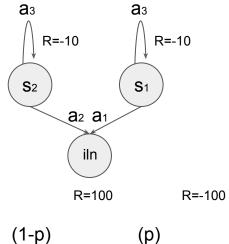


 $\alpha_l(s_2) = R(s_2, a_1) = -100$ 



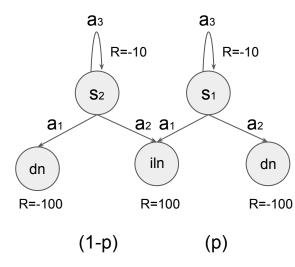
Action right:  $\alpha_r(s_1) = R(s_1, a_2) = -100$ 

 $\alpha_l(s_2) = R(s_2, a_2) = 100$ 

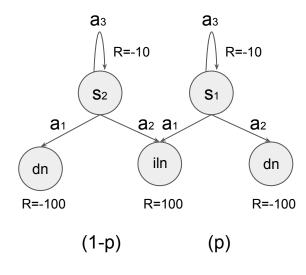


Two-step plan:

 $\alpha_p(s_1) = \alpha_p(s_2) = -10 + 100 = 90$ 

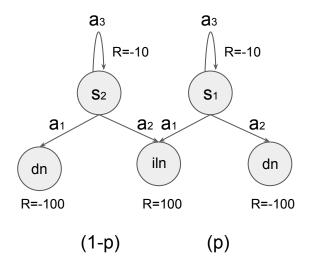


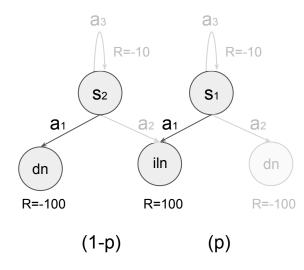
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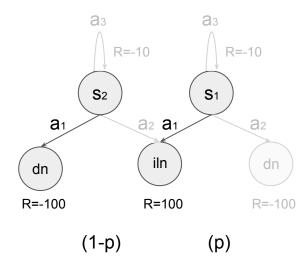
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  - ii. Partition the beliefs into regions where each plan is optimal. Describe the regions.

Question



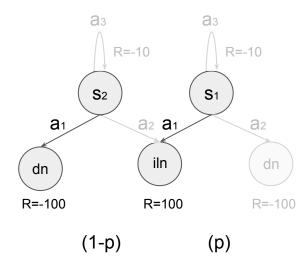


$$E[\alpha_l] \ge E[\alpha_p]$$



$$E[\alpha_l] \ge E[\alpha_p]$$

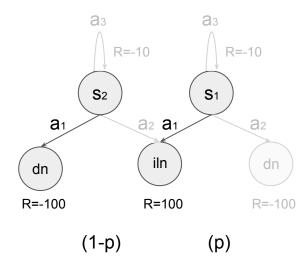
$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$



$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

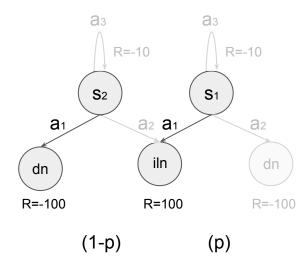


$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$



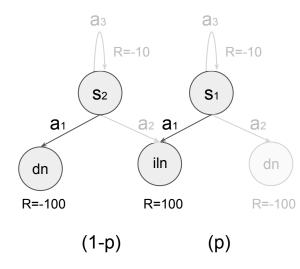
$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$



$$E[\alpha_l] \ge E[\alpha_p]$$

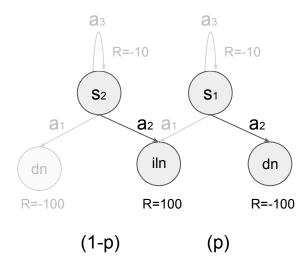
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$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$

$$p \ge \frac{19}{20}$$



Left is optimal:

$$E[\alpha_l] \ge E[\alpha_p]$$

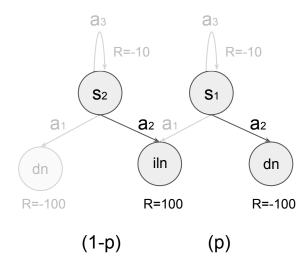
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$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$

$$p \ge \frac{19}{20}$$



Left is optimal:

$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

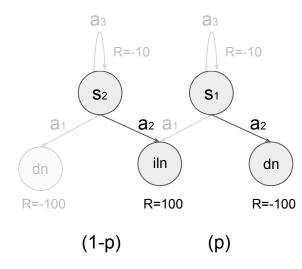
$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$

$$p \ge \frac{19}{20}$$

$$E[\alpha_r] \ge E[\alpha_p]$$



Left is optimal:

$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

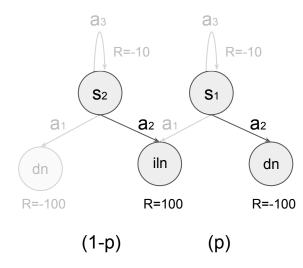
$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$

$$p \ge \frac{19}{20}$$

$$E[\alpha_r] \ge E[\alpha_p]$$

$$p \times \alpha_r(s_1) + (1-p) \times \alpha_r(s_2) \ge 90$$



Left is optimal:

$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

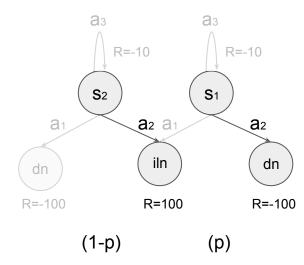
$$200p \ge 190$$

$$p \ge \frac{19}{20}$$

$$E[\alpha_r] \ge E[\alpha_p]$$

$$p \times \alpha_r(s_1) + (1-p) \times \alpha_r(s_2) \ge 90$$

$$p \times -100 + (1-p) \times 100 \ge 90$$



Left is optimal:

$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$

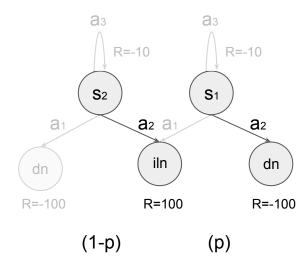
$$p \ge \frac{19}{20}$$

$$E[\alpha_r] \ge E[\alpha_p]$$

$$p \times \alpha_r(s_1) + (1 - p) \times \alpha_r(s_2) \ge 90$$

$$p \times -100 + (1 - p) \times 100 \ge 90$$

$$-100p + 100 - 100p \ge 90$$



Left is optimal:

$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$

$$p \ge \frac{19}{20}$$

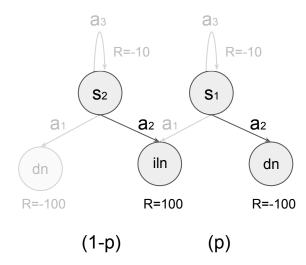
$$E[\alpha_r] \ge E[\alpha_p]$$

$$p \times \alpha_r(s_1) + (1-p) \times \alpha_r(s_2) \ge 90$$

$$p \times -100 + (1-p) \times 100 \ge 90$$

$$-100p + 100 - 100p \ge 90$$

$$-200p \ge -10$$



Left is optimal:

$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$

$$p \ge \frac{19}{20}$$

$$E[\alpha_r] \ge E[\alpha_p]$$

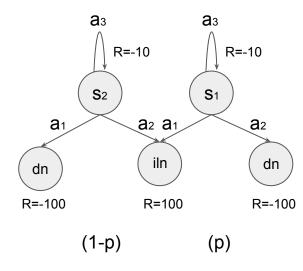
$$p \times \alpha_r(s_1) + (1-p) \times \alpha_r(s_2) \ge 90$$

$$p \times -100 + (1-p) \times 100 \ge 90$$

$$-100p + 100 - 100p \ge 90$$

$$-200p \ge -10$$

$$p \le \frac{1}{20}$$



$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$

$$p \ge \frac{19}{20}$$

Two-step is optimal:

$$\frac{1}{20} \le p \le \frac{19}{20}$$
$$0.05 \le p \le 0.95$$

$$E[\alpha_r] \ge E[\alpha_p]$$

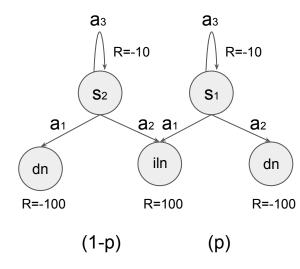
$$p \times \alpha_r(s_1) + (1-p) \times \alpha_r(s_2) \ge 90$$

$$p \times -100 + (1-p) \times 100 \ge 90$$

$$-100p + 100 - 100p \ge 90$$

$$-200p \ge -10$$

$$p \le \frac{1}{20}$$



$$E[\alpha_l] \ge E[\alpha_p]$$

$$p \times \alpha_l(s_1) + (1-p) \times \alpha_l(s_2) \ge 90$$

$$p \times 100 + (1-p) \times -100 \ge 90$$

$$100p - 100 + 100p \ge 90$$

$$200p \ge 190$$

$$p \ge \frac{19}{20}$$

Two-step is optimal:

$$\frac{1}{20} \le p \le \frac{19}{20}$$
$$0.05 \le p \le 0.95$$

$$E[\alpha_r] \ge E[\alpha_p]$$

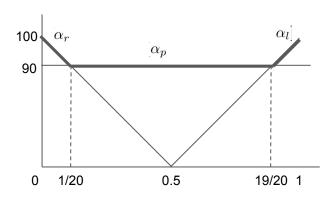
$$p \times \alpha_r(s_1) + (1-p) \times \alpha_r(s_2) \ge 90$$

$$p \times -100 + (1-p) \times 100 \ge 90$$

$$-100p + 100 - 100p \ge 90$$

$$-200p \ge -10$$

$$p \le \frac{1}{20}$$



## Question?

<EOF>

## **Credits**

Images are taken from pixabay.com