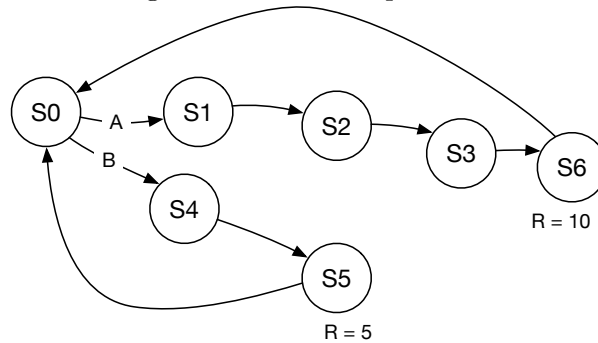


Name: \_\_\_\_\_

## Murky decision problem

5. (8 points) Consider the following Markov decision process:



Assume:

- Reward is 0 in all states, except +10 in  $s_6$  and +5 in  $s_5$ ; the reward is received when *exiting* the state.
  - Transitions out of  $s_0$  are deterministic, and depend on the choice of action (A or B).
- (a) Assume in this part that all transitions are deterministic, following the arrows indicated with probability 1. When horizon = 3 and discount factor  $\gamma = 1$ , provide values for:

i.  $Q(s_0, A)$  \_\_\_\_\_ **0** \_\_\_\_\_

ii.  $Q(s_0, B)$  \_\_\_\_\_ **5** \_\_\_\_\_

- (b) Still assuming that all transitions are deterministic, but letting horizon = 5 and discount factor  $\gamma = 1$ , provide values for:

i.  $Q(s_0, A)$  \_\_\_\_\_ **10** \_\_\_\_\_

ii.  $Q(s_0, B)$  \_\_\_\_\_ **5** \_\_\_\_\_

Name: \_\_\_\_\_

- (c) Now, assume that transitions out of  $s_0$  are deterministic, but that all other transitions follow the arrows indicated with probability 0.9 and stay in the current state with probability 0.1.

For policy  $\pi(s_0) = B$ , write a system of equations that can be solved in order to compute  $V_\pi(s_0)$  when the horizon is infinite and  $\gamma = 0.8$ .

*Do not solve the equations!*

**Solution:**

$$v_0 = 0.8v_4$$

$$v_4 = 0.8(0.1v_4 + 0.9v_5)$$

$$v_5 = 5 + 0.8(0.1v_5 + 0.9v_0)$$