

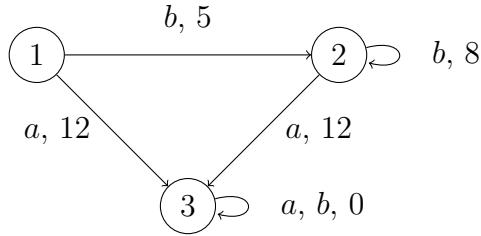
## Algorithms and Uncertainty

Summer Term 2021

Tutorial Session - Live Tasks 7

### Exercise 1:

We consider a Markov decision process with  $\mathcal{S} = \{1, 2, 3\}$ ,  $\mathcal{A} = \{a, b\}$ . The state transitions are deterministic as displayed in this diagram; the numbers in the edge labels are the respective rewards.



We consider an infinite time horizon with discount factor  $\gamma = \frac{1}{2}$ .

- Give an optimal policy and the function  $s \mapsto V^*(s)$ .
- Perform the first six steps of value iteration starting from  $W^{(0)} = (0, 0, 0)$ .
- Perform policy iteration until convergence starting from the policy that always uses action  $a$ .