

# Homework 8

## Bayes and Markov

Due: 6:00pm on 11/18/09

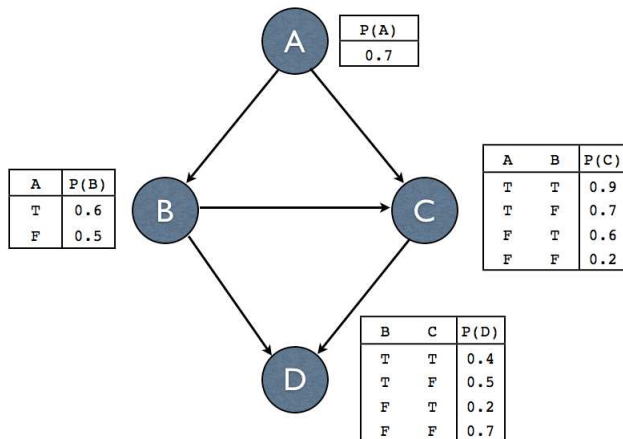
### Problem 8.1

Read Chapter 14 in Russel and Norvig. Pay careful attention to section 14.4.

### Problem 8.2

- For the Bayesian network given in Russel and Norvig, p. 494, apply variable elimination to the query  $P(\text{Burglary} | \text{JohnCalls} = \text{true}, \text{MaryCalls} = \text{true})$ . Follow the walkthrough of calculations on p. 507 and give the result of each intermediate calculation. In other words, provide your computed values for  $f_M(A)$ ,  $f_{\bar{A}JM}(B, E)$ ,  $f_{\bar{E}\bar{A}JM}(B)$ , and  $P(B | j, m)$ .
- Prove that the complexity of a running variable elimination on a polytree network is linear in the size of the tree for any variable ordering consistent with the network structure.

### Problem 8.3



For the network given above:

- Write out the formula to compute  $P(A = T | D = F)$ .
- Compute the value of  $P(A = T | D = F)$ .

**Problem 8.4**

Consider a Markov model with the state space  $S = \{1A, 1B, 2A, 2B, 3A, 3B, T\}$  and action set  $A = \{\alpha, \beta\}$ . Here is the reward function:

	$\alpha$	$\beta$
1A	0	100
1B	0	200
2A	0	50
2B	0	400
3A	0	0
3B	0	600
T	0	0

As for the probability transition function,  $P(T|T) = 1$ , and  $P(T|\beta) = 1$ . Transition probabilities of non-terminal states for the  $\alpha$  action are:

	2A	2B	3A	3B	T
1A	.4	.6			
1B	.6	.4			
2A			.4	.6	
2B			.6	.4	
3A					1
3B					1

Perform policy iteration on this Markov model, showing the state values, action values, and recommended policy after each iteration.

Initialize the policy  $\pi(s)$  to  $\beta$  for each state  $s$ .

Use a discount factor of 1 (in other words, no discount).

In the policy iteration step, if  $Q(s, a)$  is the same for both actions, default the action to  $\beta$ .

Do as many iterations necessary for the policy to converge.

**Problem 8.5**

The informational entropy of a probability distribution is defined as the - expected-value  $\log(p(X))$ . (Use a base 2 log)

- Calculate the entropy of a fair coin toss (one that is heads half the time and tails the other half).
- Calculate the entropy of a biased coin that is heads 75% of the time.
- Explain in your own words what you think entropy measures and explain why the answer to (1) is greater than the answer to (2).

**Problem 8.6**

Prove that in policy iteration, the sequence of utilities  $U^{\pi^k}$  is non-decreasing. Namely, show that  $U^{\pi^{k+1}}(s) \geq U^{\pi^k}(s)$  for all  $s$ .