

Homework 8

Bayes and Markov

Due: 5:00pm on 4/14/08

Problem 8.1

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:

| | α | β |
|----|----------|---------|
| 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 α 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 β 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 β .

Do as many iterations necessary for the policy to converge.

Problem 8.2

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).

- b) Calculate the entropy of a biased coin that is heads 75% of the time.
- c) 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 8.3

- a. 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 $P(B | j, m)$.
- b. 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.