

## Lecture 2: Markov Decision Processes

## └ Markov Decision Processes

## └ Bellman Optimality Equation

# Solving the Bellman Optimality Equation

- Bellman Optimality Equation is non-linear
- No closed form solution (in general)
- Many iterative solution methods
  - Value Iteration
  - Policy Iteration
  - Q-learning
  - Sarsa