

Lecture 2: Markov Decision Processes

└ Extensions to MDPs

└ Average Reward MDPs

Ergodic Markov Process

(no exam)

An ergodic Markov process is

- *Recurrent*: each state is visited an infinite number of times
- *Aperiodic*: each state is visited without any systematic period

Theorem

An ergodic Markov process has a limiting stationary distribution $d^\pi(s)$ with the property

$$d^\pi(s) = \sum_{s' \in \mathcal{S}} d^\pi(s') \mathcal{P}_{s's}$$