

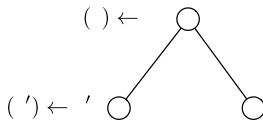
Lecture 2: Markov Decision Processes

└ Markov Reward Processes

└ Bellman Equation

Bellman Equation for MRPs (2)

$$v(s) = \mathbb{E}[R_{t+1} + \gamma v(S_{t+1}) \mid S_t = s]$$



$$v(s) = \mathcal{R}_s + \gamma \sum_{s' \in \mathcal{S}} \mathcal{P}_{ss'} v(s')$$