## Timing Sheet

- 3: Trees/Utility

Lecture

- 3: Tree Alone
- 5: Tree Together
- 5: Tree Over
- 5 Utils (Together)
- 5 Util (Over)
- 5: MDP Lecture
- 5 MDP Alone
- 5 MDP Together
- 9 MDP Go Over


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http://sniyaz.weebly.com/cs188.html

## CS 188: Artificial Intelligence

 Discussion 3:Game Trees, Utilities, MDPs
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## Announcements

- Homework 4: MDPs (today's topic)
- Due Monday 9/26 at 11:59pm.
- Contest 1: Search
- Due tonight at 11:59 PM.
- Extra credit! See Piazza for Caryn’s getting started video.
- Project 2: Multi-Agent Pacman
- Has been released, due Friday 9/30 at 5:00pm.


## Probability and Utilities



## CS70 Review: Expectation

$$
E(x)=\sum_{i=1}^{N} x_{i} P_{i}
$$

- Essentially weight each outcome by its probability!
- Also called the mean.


## Expecti-Max

- Value of state is expected value of the outcome!



## Utility

- Utility function: $\mathrm{U}(\mathrm{x})$
- Tells us how important $x$ is to us.
- Lottery: we may receive each outcome with a certain probability:

$$
\left(s_{1}, p_{1}\right),\left(s_{2}, p_{2}\right), \ldots,\left(s_{n}, p_{n}\right)
$$

- Utility of a lottery: see
 picture.


## MDPs



## MDPs

- A new type of search problem!
- There is a set of states that we are constantly moving between. We collect rewards as we move though different states.
- We still have actions available at each state, but these actions won't always take us the same place!!
- This is highly related to Markov Chains if you've seen those before.


## Markov?

- Markov: A type of process where the the next states and probability of reaching them depends only on the current state.
- This is sometimes referred to as memoryless-ness, since our future options don't depend on the sequence of states we've visited, only our current position.


## MDPs



## Infinite Reward?



## Discounting

- Fixes the infinite reward problem, makes us prefer earlier rewards.
- At action $t$ (where the first action is $t=0$ ), multiply the reward to collect by $\gamma^{t}$
- Previous example: Would collect $1+1 \gamma+1 \gamma^{2}+\ldots$.
- Assume $\quad \gamma<1$
- Then, this is finite by geometric sum: $1 /(1-\gamma)$


## Discounting

- General case:

$$
U\left(\left[r_{0}, \ldots r_{\infty}\right]\right)=\sum_{t=0}^{\infty} \gamma^{t} r_{t} \leq R_{\max } /(1-\gamma)
$$

- No infinite rewards if $\quad \gamma<1$


