An anytime algorithm for reachability in uncountable MDPs

Kush Grover

Technical University of Munich

Joint work with J. Křetínský, T. Meggendorfer and M. Weininger
MDPs

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Uncountable MDPs

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Computing the exact value is not possible.
Approximate the value with bounds on the error.
Reachability in Uncountable MDPs

Anytime algorithm.
Lipschitz Continuity

\[ S \]

\( -0.5 \)

\( 1 \)

\( S \)
Lipschitz Continuity

![Graph showing Lipschitz Continuity with points and a curve]

-0.5 \( \rightarrow \) 1

\( S \)
Lipschitz Continuity

\begin{equation}
S \quad -0.5 \quad 1
\end{equation}
Lipschitz Continuity
Algorithm

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TUM Informatik
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Thank You!