0.1 Page 1

One of the simplest example of the method in this family is random search, when you randomly sample the thing youre looking for (in case of RL its the policy $\pi(a|s)$), then you check

0.2 Page 2

More formally, the method above could be expressed as this sequence of steps.

1. Initialize learning rate α, noise standard deviation σ, initial policy parameters θ_0
2. For t = 0, 1, 2, ... do
   (a) Sample batch of noise with a shape of the weights $\epsilon_1, \ldots, \epsilon_n \sim \mathcal{N}(0, I)$
   (b) Compute returns $F_i = F(\theta_t + \sigma\epsilon_i)$ for $i = 1, \ldots, n$
   (c) Update weights $\theta_{t+1} \leftarrow \theta_t + \alpha \frac{1}{n\sigma} \sum_{i=1}^{n} F_i \epsilon_i$

0.3 Page 4

The last and the central function of the method is train_step which takes the batch with noise and their respective rewards and calculates the update to the network parameters by applying the formula $\theta_{t+1} \leftarrow \theta_t + \alpha \frac{1}{n\sigma} \sum_{i=1}^{n} F_i \epsilon_i$

0.4 Page 12

1. Initialize mutation power σ, population size N, number of the selected individuals T, initial population P^0 with N randomly-initialized policies, their fitness $F^0 = \{F(P_i^0) | i = 1 \ldots N\}$
2. For generation $g = 1 \ldots G$
   (a) Sort generation P^{g-1} by descending of fitness F^{g-1}
   (b) Copy elite $P_1^g = P_1^{g-1}, F_1^g = F_1^{g-1}$
   (c) For individual $i = 2 \ldots N$
      i. k = randomly select parent from $1 \ldots T$
      ii. Sample $\epsilon \sim \mathcal{N}(0, I)$
      iii. Mutate parent $P_i^g = P_i^{g-1} + \sigma\epsilon$
      iv. Get its fitness $F_i^g = F(P_i^g)$