Proof of equation (7.3)

November 13, 2017

First note

$$v_\pi(s) = E_\pi[G_{t:t+n} - \gamma^n V_{t+n-1}(S_{t+n}) + \gamma^n v_\pi(S_{t+n})|S_t = s] \qquad (1)$$

Then we can have

$$
\begin{aligned}
(7.3)left &= \max_s |E_\pi[G_{t:t+n}|S_t = s] - E_\pi[G_{t:t+n} - \gamma^n V_{t+n-1}(S_{t+n}) + \gamma^n v_\pi(S_{t+n})|S_t = s]| \\
&= \max_s |E_\pi[\gamma^n V_{t+n-1}(S_{t+n}) - \gamma^n v_\pi(S_{t+n})|S_t = s]| \\
&\leq \gamma^n \max_s |V_{t+n-1}(s) - v_\pi(s)| \\
&= right
\end{aligned}
$$

$$(2)$$