

1. COLLECTING-DATA

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initialize REPLAY-BUFFER  $D$ 
initialize TARGET-ACTION-VALUE-FUNCTION( $\theta^- = \theta$ )  $\hat{Q}$ 
for  $episode = 1$  to  $M$ 
    initialize TEMP-BUFFER  $G$ , STATE  $S$ , BEHAVIORAL-POLICY  $\mu$ 
    for  $step = 1$  to  $episode$ 
         $r, S' = \text{TRANSITION}(S, \mu)$ 
        store  $S$  in  $G$ 
        GOAL  $g = S'$ 
        update  $p$  with normalized-BEHAVIOR-VECTOR
        for  $state$  in  $G$ 
             $\tilde{r} = \text{discount sum of reward from state to } S'$ 
             $\tilde{\gamma} = \gamma^{step}$ 
             $\tilde{S} = \text{CONCATENATE}(S, p)$ 
             $\tilde{S}' = \text{CONCATENATE}(S', p)$ 
            store  $\text{TRANSITION}(\tilde{S}, g, \tilde{r}, \tilde{S}')$  in  $D$ 
        change BEHAVIORAL-POLICY  $\mu$  every  $C'$  steps

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2. TRAINING

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initialize ACTION-VALUE-FUNCTION( $\theta$ )  $Q$ 
initialize TARGET-ACTION-VALUE-FUNCTION( $\theta^- = \theta$ )  $\hat{Q}$ 
for  $t = 1$  to  $T$ 
    sample MINIBATCH  $\langle \tilde{S}, g, \tilde{r}, \tilde{S}', \tilde{\gamma} \rangle$  from  $D$ 
     $y = \tilde{r} + \tilde{\gamma} \cdot \max_g Q_\theta \left( \tilde{S}', \arg\max_g Q_{\theta^-}(\tilde{S}, g) \right)$ 
    perform SGD on  $[y - Q_\theta(\tilde{S}, g)]^2$  with respect to  $\theta$ 
    reset  $\hat{Q} = Q$  every  $C$  steps

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