
Transfer of Value Functions via Variational Methods

Anonymous Author(s)

Affiliation

Address

email

Abstract

1 We consider the problem of transferring value functions in reinforcement learning.
2 We propose an approach that uses the given source tasks to learn a prior distribution
3 over optimal value functions and provide an efficient variational approximation
4 of the corresponding posterior in a new target task. We show our approach to be
5 general, in the sense that it can be combined with complex parametric function
6 approximators and distribution models, while providing two practical algorithms
7 based on Gaussians and Gaussian mixtures. We theoretically analyze both by
8 providing a finite-sample analysis and evaluate them empirically in four different
9 domains.

10 1 Introduction

11 Recent advancements have allowed reinforcement learning (RL) [35] to achieve impressive results in
12 a wide variety of complex tasks, ranging from Atari [27] through the game of Go [34] to the control
13 of sophisticated robotics systems [17, 24, 23]. The main limitation is that these RL algorithms still
14 require an enormous amount of experience samples before successfully learning such complicated
15 tasks. One of the most promising solutions to reduce the need of samples is transfer learning, which
16 focuses on reusing past knowledge available to the agent in order to reduce the sample-complexity
17 for learning new tasks. In the typical settings of transfer in RL [37], the agent is assumed to have
18 already solved a set of *source tasks* generated from some unknown distribution. Then, given a *target*
19 *task* (which is drawn from the same distribution, or a slightly different one), the agent can rely
20 on knowledge from the source tasks to speed up the learning process. This reuse of knowledge
21 constitutes a significant advantage over plain RL, where the agent learns each new task from scratch
22 independently of any previous learning experience. Several algorithms have been proposed in the
23 literature to transfer different elements involved in the learning process: experience samples [22, 36],
24 policies/options [12, 19], rewards [18], features [5], parameters [11, 16], and so on. We refer the
25 reader to [37, 20] for a thorough survey on transfer in RL.

26 Under the assumption that tasks follow a specific distribution, an intuitive choice for designing a
27 transfer algorithm is to attempt at characterizing the uncertainty over the target task. Then, an ideal
28 algorithm would leverage prior knowledge from the source tasks to interact with the target task
29 to reduce the uncertainty as quickly as possible. This simple intuition makes Bayesian methods
30 appealing approaches for transfer in RL, and many previous works have been proposed in this
31 direction. In [39], the authors assume tasks share similarities in their dynamics and rewards and
32 propose a hierarchical Bayesian model for the distribution of these two elements. Similarly, in [21],
33 the authors assume that tasks are similar in their value functions and design a different hierarchical
34 Bayesian model for transferring such information. More recently, [11], and its extension [16], consider
35 tasks whose dynamics are governed by some hidden parameters, and propose efficient Bayesian
36 models for quickly learning such parameters in new tasks. However, most of these algorithms require
37 specific, and sometimes restrictive, assumptions (e.g., on the distributions involved or the function
38 approximators adopted), which might limit their practical applicability. The importance of having

transfer algorithms that alleviate the need for strong assumptions and that easily adapt to different contexts motivates us to take a more general approach.

Similarly to [21], we assume tasks to share similarities in their value functions and use the given source tasks to learn a distribution over such functions. Then, we use this distribution as a prior for learning the target task and we propose a variational approximation of the corresponding posterior that is computationally efficient. Leveraging on recent ideas from randomized value functions [28], we design a Thompson Sampling-based algorithm which efficiently explores the target task by repeatedly sampling from the posterior and acting greedily w.r.t. (with respect to) the sampled value function. We show that our approach is very general, in the sense that it can work with any parametric function approximator and with any prior/posterior distribution models (in this paper we focus on the Gaussian and Gaussian mixture models). In addition to the algorithmic contribution, we give also a theoretical contribution by providing a finite-sample analysis of our approach and an experimental contribution showing its empirical performance on four domains with increasing level of difficulty.

2 Preliminaries

We consider a distribution \mathcal{D} over tasks, where each task \mathcal{M}_τ is modeled as a discounted Markov Decision Process (MDP). We define an MDP as a tuple $\mathcal{M}_\tau = \langle \mathcal{S}, \mathcal{A}, \mathcal{P}_\tau, \mathcal{R}_\tau, p_0, \gamma \rangle$, where \mathcal{S} is the state-space, \mathcal{A} is a finite set of actions, $\mathcal{P}_\tau(\cdot|s, a)$ is the distribution of the next state s' given that action a is taken in state s , $\mathcal{R}_\tau : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R}$ is the reward function, p_0 is the initial-state distribution, and $\gamma \in [0, 1)$ is the discount factor. We assume the reward function to be uniformly bounded by a constant $R_{max} > 0$. A deterministic policy $\pi : \mathcal{S} \rightarrow \mathcal{A}$ is a mapping from states to actions. At the beginning of each episode of interaction, the initial state s_0 is drawn from p_0 . Then, the agent takes the action $a_0 = \pi(s_0)$, receives a reward $\mathcal{R}_\tau(s_0, a_0)$, transitions to the next state $s_1 \sim \mathcal{P}(\cdot|s_0, a_0)$, and the process is repeated. The goal is to find the policy maximizing the long-term return over a possibly infinite horizon: $\max_\pi J(\pi) \triangleq \mathbb{E}_{\mathcal{M}_\tau, \pi} [\sum_{t=0}^{\infty} \gamma^t \mathcal{R}_\tau(s_t, a_t)]$. To this end, we define the optimal value function of task \mathcal{M}_τ , $Q_\tau^*(s, a)$, as the expected return obtained by taking action a in state s and following an optimal policy thereafter. Then, an optimal policy π_τ^* is a policy that is greedy with respect to the optimal value function, i.e., $\pi_\tau^*(s) = \operatorname{argmax}_a Q_\tau^*(s, a)$ for all states s . It can be shown (e.g., [29]) that Q_τ^* is the unique fixed-point of the optimal Bellman operator T_τ defined by $T_\tau Q(s, a) = \mathcal{R}_\tau(s, a) + \gamma \mathbb{E}_{s' \sim \mathcal{P}_\tau} [\max_{a'} Q(s', a')]$ for any value function Q . From now on, we adopt the term Q -function to denote any plausible value function, i.e., any function $Q : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R}$ uniformly bounded by $\frac{R_{max}}{1-\gamma}$. In the following, to avoid cluttering the notation, we will drop the subscript τ when there is no ambiguity.

We consider a parametric family of Q -functions, $\mathcal{Q} = \{Q_w : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R} \mid w \in \mathbb{R}^d\}$, and we assume each function in \mathcal{Q} to be uniformly bounded by $\frac{R_{max}}{1-\gamma}$. When learning the optimal value function, a quantity of interest is how close a given function Q_w is to the fixed-point of the Bellman operator. A possible measure is its Bellman error (or Bellman residual), defined by $B_w \triangleq TQ_w - Q_w$. Notice that Q_w is optimal if and only if $B_w(s, a) = 0$ for all s, a . If we assume the existence of a distribution ν over $\mathcal{S} \times \mathcal{A}$, a sound objective is to directly minimize the squared Bellman error of Q_w under ν , denoted by $\|B_w\|_\nu^2$. Unfortunately, it is well-known that an unbiased estimator of this quantity requires two independent samples of the next state s' for each s, a (e.g., [26]). In practice, the Bellman error is typically replaced by the TD error $b(w)$, which approximates the former using a single transition sample $\langle s, a, s', r \rangle$, $b(w) = r + \gamma \max_{a'} Q_w(s', a') - Q_w(s, a)$. Finally, given a dataset $D = \langle s_i, a_i, r_i, s'_i \rangle_{i=1}^N$ of N samples, the squared TD error is computed as $\|B_w\|_D^2 = \frac{1}{N} \sum_{i=1}^N (r_i + \gamma \max_{a'} Q_w(s'_i, a') - Q_w(s_i, a_i))^2 = \frac{1}{N} \sum_{i=1}^N b_i(w)^2$. Whenever the distinction is clear from the context, with slight abuse of terminology, we refer to the squared Bellman error and squared TD error as Bellman error and TD error, respectively.

3 Variational Transfer Learning

In this section, we describe our variational approach to transfer in RL. In Section 3.1, we start by introducing our algorithm from a high-level perspective, in such a way that any choice of prior and posterior distributions is possible. Then, in Sections 3.2 and 3.3, we propose practical implementations based on Gaussians and mixtures of Gaussians, respectively. We conclude with some considerations on how to optimize the proposed objective in Section 3.4.

Algorithm 1 Variational Transfer

Require: Target task \mathcal{M}_τ , source Q -function weights \mathcal{W}_s , batch size M

```
1: Estimate prior  $p(\mathbf{w})$  from  $\mathcal{W}_s$ 
2: Initialize variational parameters:  $\xi \leftarrow \operatorname{argmin}_\xi KL(q_\xi || p)$ 
3: Initialize replay buffer:  $D = \emptyset$ 
4: repeat
5:   Sample initial state:  $s_0 \sim p_0$ 
6:   while  $s_h$  is not terminal do
7:     Sample weights:  $\mathbf{w} \sim q_\xi(\mathbf{w})$ 
8:     Take action  $a_h = \operatorname{argmax}_a Q_{\mathbf{w}}(s_h, a)$ 
9:     Observe transition  $s_{h+1} \sim \mathcal{P}_\tau(\cdot | s_h, a_h)$  and collect reward  $r_{h+1} = \mathcal{R}_\tau(s_h, a_h)$ 
10:    Add sample to the replay buffer:  $D \leftarrow D \cup \langle s_h, a_h, r_{h+1}, s_{h+1} \rangle$ 
11:    Sample mini-batch  $D' = \langle s_i, a_i, r_i, s'_i \rangle_{i=1}^M$  from  $D$ 
12:    Estimate the gradient  $\nabla_\xi \mathcal{L}(\xi)$  using  $D'$ 
13:    Update  $\xi$  in the direction of  $-\nabla_\xi \mathcal{L}(\xi)$  using any stochastic optimizer (e.g., ADAM)
14:  end while
15: until forever
```

91 3.1 Algorithm

92 Let us observe that the distribution \mathcal{D} over tasks induces a distribution over optimal Q -functions.
93 Furthermore, for any MDP, learning its optimal Q -function is sufficient for solving the problem.
94 Thus, one can safely replace the distribution over tasks with the distribution over their optimal value
95 functions. In our parametric settings, we reduce the latter to a distribution $p(\mathbf{w})$ over weights.
96 Assume, for the moment, that we know the distribution $p(\mathbf{w})$ and consider a dataset $D =$
97 $\{(s_i, a_i, s'_i, r_i) \mid i = 1, 2, \dots, N\}$ of samples from some task $\mathcal{M}_\tau \sim \mathcal{D}$ that we want to solve. Then,
98 we can compute the posterior distribution over weights given such dataset by applying Bayes theorem
99 as $p(\mathbf{w} | D) \propto p(D | \mathbf{w}) p(\mathbf{w})$. Unfortunately, this cannot be directly used in practice since we do not
100 have a model of the likelihood $p(D | \mathbf{w})$. In such case, it is very common to make strong assumptions
101 on the MDPs or the Q -functions to get tractable posteriors. However, in our transfer settings, all
102 distributions involved depend on the family of tasks under consideration and making such assump-
103 tions is likely to limit the applicability to specific problems. Thus, we take a different approach to
104 derive a more general, but still well-grounded, solution. Recall that our final goal is to move the total
105 probability mass over the weights minimizing some empirical loss measure, which in our case is the
106 TD error $\|B_{\mathbf{w}}\|_D^2$. Then, given a prior $p(\mathbf{w})$, we know from PAC-Bayesian theory that the optimal
107 Gibbs posterior q minimizing an oracle upper bound on the expected loss takes the form (e.g., [9]):

$$q(\mathbf{w}) = \frac{e^{-\Lambda \|B_{\mathbf{w}}\|_D^2} p(\mathbf{w})}{\int e^{-\Lambda \|B_{\mathbf{w}'}\|_D^2} p(d\mathbf{w}')}, \quad (1)$$

108 for some parameter $\Lambda > 0$. Since Λ is typically chosen to increase with the number of samples
109 N , in the remaining, we set it to $\lambda^{-1} N$, for some constant $\lambda > 0$. Notice that, whenever the term
110 $e^{-\Lambda \|B_{\mathbf{w}}\|_D^2}$ can be interpreted as the actual likelihood of D , q becomes a classic Bayesian posterior.
111 Although we now have an appealing distribution, the integral at the denominator of (1) is intractable
112 to compute even for simple Q -function models. Thus, we propose a variational approximation q_ξ by
113 considering a simpler family of distributions parameterized by $\xi \in \Xi$. Then, our problem reduces to
114 finding the variational parameters ξ such that q_ξ minimizes the Kullback-Leibler (KL) divergence
115 w.r.t. the Gibbs posterior q . From the theory of variational inference (e.g., [6]), this can be shown to
116 be equivalent to minimizing the well-known (negative) *evidence lower bound* (ELBO):

$$\min_{\xi \in \Xi} \mathcal{L}(\xi) = \mathbb{E}_{\mathbf{w} \sim q_\xi} \left[\|B_{\mathbf{w}}\|_D^2 \right] + \frac{\lambda}{N} KL(q_\xi(\mathbf{w}) || p(\mathbf{w})). \quad (2)$$

117 The approximate posterior trades-off between placing probability mass over those weights \mathbf{w} that
118 have low expected TD error (first term), and staying close to the prior distribution (second term).
119 Assuming that we can compute the gradients of (2) w.r.t. the variational parameters ξ , our objective
120 can be optimized using any stochastic optimization algorithm, as shown in the next subsections.

121 We now highlight our general transfer procedure in Algorithm 1, while deferring a description of
122 specific choices for the involved distributions to the next two subsections. Given a set of weights \mathcal{W}_s
123 from the source tasks' optimal Q -functions, we start by estimating the prior distribution (line 1), and

we initialize the variational parameters by minimizing the KL divergence w.r.t. such distribution (line 2).¹ Then, at each time step of interaction, we re-sample the weights from the current approximate posterior and act greedily w.r.t. the corresponding Q -function (lines 7,8). After collecting the new experience (lines 9-10), we draw a mini-batch of samples from the replay buffer (line 11), use this to estimate the objective function gradient (line 12), and update the variational parameters (line 13). The key property of our approach is the weight resampling at line 7, which resembles the well-known Thompson sampling approach adopted in multi-armed bandits [8] and closely relates to the recent value function randomization [28]. At each time we guess what the task we are trying to solve based on our current belief is and we act as if such guess were true. This mechanism allows an efficient adaptive exploration of the target task. Intuitively, during the first steps of interaction, the agent is very uncertain about the current task, and such uncertainty induces stochasticity in the chosen actions, allowing rather informed exploration to take place. Consider, for instance, that actions that are bad on average for all tasks are improbable to be sampled, while this cannot happen in uninformed exploration strategies, like ϵ -greedy, before learning takes place. As the learning process goes on, the algorithm will quickly figure out which task is being faced, thus moving all the probability mass over the weights minimizing the TD error. From that point, sampling from the posterior is approximately equivalent to deterministically taking such weights, and no more exploration will be performed. Finally, notice the generality of the proposed approach: as far as the objective \mathcal{L} is differentiable in the variational parameters ξ , and its gradients can be efficiently computed, any approximator for the Q -function and any prior/posterior distributions can be adopted. For the latter, we describe two practical choices in the next two sections.

3.2 Gaussian Variational Transfer

We now restrict to a specific choice of the prior and posterior families that makes our algorithm very efficient and easy to implement. We assume that optimal Q -functions (or better, their weights) follow a multivariate Gaussian distribution. That is, we model the prior as $p(\mathbf{w}) = \mathcal{N}(\boldsymbol{\mu}_p, \boldsymbol{\Sigma}_p)$ and we learn its parameters from the set of source weights using maximum likelihood estimation (with small regularization to make sure the covariance is positive definite). Then, our variational family is the set of all well-defined Gaussian distributions, i.e., the variational parameters are $\Xi = \{(\boldsymbol{\mu}, \boldsymbol{\Sigma}) \mid \boldsymbol{\mu} \in \mathbb{R}^d, \boldsymbol{\Sigma} \in \mathbb{R}^{d \times d}, \boldsymbol{\Sigma} \succ 0\}$. To prevent the covariance from becoming not positive definite, we consider its Cholesky decomposition $\boldsymbol{\Sigma} = \mathbf{L}\mathbf{L}^T$ and learn the lower-triangular Cholesky factor \mathbf{L} instead. In this case, deriving the gradient of the objective is very simple. Both the KL between two multivariate Gaussians and its gradients have a simple closed-form expression. The expected log-likelihood, on the other hand, can be easily differentiated by adopting the reparameterization trick (e.g., [14, 30]). We report these results in App. B.2.

3.3 Mixture of Gaussian Variational Transfer

Although the Gaussian assumption of the previous section is very appealing as it allows for a simple and efficient way of computing the variational objective and its gradients, in practice it rarely allows us to describe the prior distribution accurately. In fact, even for families of tasks in which the reward and transition models are Gaussian, the Q -values might be far from being normally distributed. Depending on the family of tasks under consideration and, since we are learning a distribution over weights, on the chosen function approximator, the prior might have arbitrarily complex shapes. When the information loss due to the Gaussian approximation becomes too severe, the algorithm is likely to fail at capturing any similarities between the tasks. We now propose a variant to successfully solve this problem, while keeping the algorithm efficient and simple enough to be applied in practice.

Given the source tasks' weights \mathcal{W}_s , we model our estimated prior as a mixture of Gaussians with one equally weighted isotropic Gaussian centered at each weight: $p(\mathbf{w}) = \frac{1}{|\mathcal{W}_s|} \sum_{\mathbf{w}_s \in \mathcal{W}_s} \mathcal{N}(\mathbf{w}|\mathbf{w}_s, \sigma_p^2 \mathbf{I})$. This model resembles a kernel density estimator [32] and, due to its nonparametric nature, it allows capturing arbitrarily complex distributions. Consistently with the prior, we model our approximate posterior as a mixture of Gaussians. Using C components, our posterior is $q_{\xi}(\mathbf{w}) = \frac{1}{C} \sum_{i=1}^C \mathcal{N}(\mathbf{w}|\boldsymbol{\mu}_i, \boldsymbol{\Sigma}_i)$, with variational parameters $\xi = (\boldsymbol{\mu}_1, \dots, \boldsymbol{\mu}_C, \boldsymbol{\Sigma}_1, \dots, \boldsymbol{\Sigma}_C)$. Once again, we learn Cholesky factors instead of full covariances. Finally, since the KL divergence between two

¹If the prior and approximate posterior were in the same family of distributions we could simply set ξ to the prior parameters. However, we are not making this assumption at this point.

175 mixtures of Gaussians has no closed-form expression, we rely on an upper bound to such quantity,
 176 so that negative ELBO still upper bounds the KL between the approximate and the exact posterior.
 177 Among the many upper bounds available, we adopt the one proposed in [13] (see App. B.3).

178 3.4 Optimizing the TD Error

179 From Sections 3.2 and 3.3, we know that differentiating the negative ELBO \mathcal{L} w.r.t. ξ requires
 180 differentiating $\|B_w\|_D^2$ w.r.t. w . Unfortunately, the TD error is well-known to be non-differentiable
 181 due to the presence of the max operator. This issue rarely is a problem since typical value-based
 182 algorithms are semi-gradient methods, i.e., they do not differentiate the targets (see, e.g., Chapter 11
 183 of [35]). However, our transfer settings are quite different from common RL. In fact, our algorithm
 184 is likely to start from Q -functions that are very close to an optimum and aims only to adapt the
 185 weights in some direction of lower error so as to quickly converge to the solution of the target task.
 186 Unfortunately, this property does not hold for most semi-gradient algorithms. Even worse, many
 187 online RL algorithms combined with complex function approximators (e.g., DQNs) are well-known
 188 to be unstable, especially when approaching an optimum, and require many tricks and tuning to work
 189 well [31, 38]. This property is clearly undesirable in our case, as we only aim at adapting already
 190 good solutions. Thus, we consider using a residual gradient algorithm [4]. To differentiate the targets,
 191 we replace the optimal Bellman operator with the mellow Bellman operator introduced in [2], which
 192 adopts a softened version of max called *mellowmax*:

$$\text{mm}_a Q_w(s, a) = \frac{1}{\kappa} \log \frac{1}{|\mathcal{A}|} \sum_a e^{\kappa Q_w(s, a)} \quad (3)$$

193 where κ is a hyperparameter and $|\mathcal{A}|$ is the number of actions. The mellow Bellman operator, which
 194 we denote as \tilde{T} , has several appealing properties: (i) it converges to the maximum as $\kappa \rightarrow \infty$, (ii) it
 195 has a unique fixed point, and (iii) it is *differentiable*. Denoting by $\tilde{B}_w = \tilde{T}Q_w - Q_w$ the Bellman
 196 residual w.r.t. the mellow Bellman operator \tilde{T} , we have that the corresponding TD error, $\|\tilde{B}_w\|_D^2$, is
 197 now differentiable w.r.t. w . Further considerations on how to better optimize it are given in App. B.1.

198 4 Theoretical Analysis

199 A first important question that we need to answer is whether replacing max with mellow-max in
 200 the Bellman operator constitutes a strong approximation or not. It has been proved [2] that the
 201 mellow Bellman operator is a non-expansion under the L_∞ -norm and, thus, has a unique fixed-point.
 202 However, how such fixed-point differs from the one of the optimal Bellman operator remains an open
 203 question. Since mellow-max monotonically converges to max as $\kappa \rightarrow \infty$, it would be desirable if
 204 the fixed point of the corresponding operator also monotonically converged to the fixed point of the
 205 optimal one. We confirm that this property actually holds in the following theorem.

206 **Theorem 1.** *Let Q^* be the fixed-point of the optimal Bellman operator T . Define the action-gap*
 207 *function $g(s)$ as the difference between the value of the best action and the second best action at*
 208 *each state s . Let \tilde{Q} be the fixed-point of the mellow Bellman operator \tilde{T} with parameter $\kappa > 0$ and*
 209 *denote by $\beta_\kappa > 0$ the inverse temperature of the induced Boltzmann distribution (as in [2]). Let ν be*
 210 *a probability measure over the state-action space. Then, for any $p \geq 1$:*

$$\|Q^* - \tilde{Q}\|_{\nu, p}^p \leq \frac{2\gamma R_{max}}{(1 - \gamma)^2} \left\| \frac{1}{1 + \frac{1}{|\mathcal{A}|} e^{\beta_\kappa g}} \right\|_{\nu, p}^p. \quad (4)$$

211 The proof is provided in App. A.1. As expected, \tilde{Q} converges to Q^* exponentially fast when either κ
 212 (equivalently, β_κ) increases, or the action gaps are enlarged. Notice that this result is of interest even
 213 outside our specific settings.

214 The second question that we need to answer is whether we can provide any guarantee on our
 215 algorithm’s performance when given limited data. To address this point, we consider the two versions
 216 Algorithm 1 of Sec. 3.2 and 3.3 with linear approximators. We assume only a finite dataset is
 217 available and provide a finite-sample analysis bounding the distance between the fixed-point of the
 218 mellow Bellman operator and Q -functions sampled from the variational distribution minimizing the
 219 objective (2). Due to space constraints, we provide only the result for mixtures of Gaussians, while
 220 referring the reader to App. A.2 for the Gaussian case.

Theorem 2. Fix a target task \mathcal{M}_τ and let \tilde{Q} be the fixed-point of the corresponding mellow Bellman operator. Assume linearly parameterized value functions $Q_{\mathbf{w}}(s, a) = \mathbf{w}^T \phi(s, a)$ with bounded weights $\|\mathbf{w}\|_2 \leq w_{\max}$ and uniformly bounded features $\|\phi(s, a)\|_2 \leq \phi_{\max}$. Consider the mixture version of Algorithm 1 using C components, source task weights \mathcal{W}_s , and bandwidth σ_p^2 for the prior. Denote by $\hat{\xi} = (\hat{\mu}_1, \dots, \hat{\mu}_C, \hat{\Sigma}_1, \dots, \hat{\Sigma}_C)$ the variational parameters minimizing the objective of Eq. (2) on a dataset D of N i.i.d. samples distributed according to τ and ν . Let $\mathbf{w}^* = \operatorname{arginf}_{\mathbf{w}} \|\tilde{B}_{\mathbf{w}}\|_\nu^2$ and define $v(\mathbf{w}^*) \triangleq \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, \frac{1}{N} \mathbf{I})} [v(\mathbf{w})]$, with $v(\mathbf{w}) \triangleq \mathbb{E}_\nu [\operatorname{Var}_{\mathcal{P}_\tau} [\tilde{B}_{\mathbf{w}}]]$. Then, there exist constants c_1, c_2, c_3 such that, with probability at least $1 - 2\delta$ over the choice of weights $\mathbf{w} \sim \frac{1}{C} \sum_i \mathcal{N}(\hat{\mu}_i, \hat{\Sigma}_i)$ and dataset D :

$$\|Q_{\mathbf{w}} - \tilde{Q}\|_\nu^2 \leq \frac{1}{(1-\gamma)\delta} \left(2 \|\tilde{B}_{\mathbf{w}^*}\|_\nu^2 + v(\mathbf{w}^*) + c_1 \sqrt{\frac{\log \frac{2}{\delta}}{N}} + \frac{c_2 + \lambda d \log N + 2\lambda \varphi\left(\frac{1}{2\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|\right)}{N} + \frac{c_3}{N^2} \right), \quad (5)$$

where, for a vector $\mathbf{x} = (x_1, \dots, x_d)$, $\varphi(x_j) \triangleq \sum_i \frac{e^{-x_i}}{\sum_j e^{-x_j}} x_i$ is the softmax function.

We refer the reader to App. A.2 for the proof and a specific definition of the constants. Four main terms constitute our bound: the approximation error due to the limited hypothesis space (first term), the variance (second and third terms), the distance to the prior (third term), and a constant term decaying as $\mathcal{O}(N^2)$. Our main result shows a remarkable property of using Alg. 1 with mixtures of Gaussians: in order to tighten the bound, it is enough to have at least one source task that is close to the optimal solution of the target task. In such case, the dominating error is due to the variance of the estimates, and, thus, the algorithm is expected to achieve good performance rather quickly, as new data is collected. Furthermore, as $N \rightarrow \infty$ the only error terms remaining are the irreducible approximation error due to the limited functional space and the variance term $v(\mathbf{w}^*)$. The latter is due to the fact that we minimize a biased estimator of the Bellman error and can be removed in cases where double sampling of the next state is possible (e.g., in simulation). Finally, we want to point out that the only difference between the bound of Thm. 2 and the one for the Gaussian version of Alg. 1 (Thm. 3 in App. A.2) is, as expected, in the term bounding the distance to the prior. While in Thm. 2 we have the (smoothened) minimum distance to the source tasks' weights, in the Gaussian case we have the distance to the mean of such weights, $\|\mathbf{w}^* - \mu_p\|_{\Sigma_p^{-1}}$. This proves a remarkable advantage of using mixtures. In fact, the Gaussian version requires the source tasks to be, on average, similar to the target task in order to perform well, while the mixture version only requires this property for one of them. We verify this consideration from an empirical perspective in the next section.

5 Experiments

In this section, we provide an experimental evaluation of our approach in four different domains with increasing level of difficulty. In all experiments, we compare our Gaussian variational transfer algorithm (GVT) and the version using a c -component mixture of Gaussians (c -MGVT) to plain no-transfer RL (NT) with ϵ -greedy exploration. To the best of our knowledge, no existing transfer algorithm is directly comparable to our approach from an experimental perspective. A comparative discussion of related works motivating this statement is provided in the next section.

The Rooms Problem We consider an agent navigating in the environment depicted in Figure 1a. The agent starts in the bottom-left corner and must move from one room to another to reach the goal position in the top-right corner. The rooms are connected by small doors whose locations are unknown to the agent. The state-space is modeled as a 10×10 continuous grid, while the action-space is the set of 4 movement directions (up, right, down, left). After each action, the agent moves by 1 in the chosen direction and the final position is corrupted by Gaussian noise $\mathcal{N}(0, 0.2)$. In case the agent hits a wall, its position remains unchanged. The reward is 1 when reaching the goal (after which the process terminates) and 0 otherwise, while the discount factor is $\gamma = 0.99$. In this experiment, we consider linearly parameterized Q -functions with 121 equally-spaced radial basis features. We generate a set of 50 source tasks for the three-room environment of Figure 1a by sampling both door locations uniformly in the allowed space, and solve all of them by directly minimizing the TD error as presented in Section 3.4. Then, we use our algorithms to transfer from 10 source tasks sampled from the previously generated set. The average return over the last 50 learning episodes as a function of the number of iterations is shown in Figure 1b. Each curve is the result of 20 independent

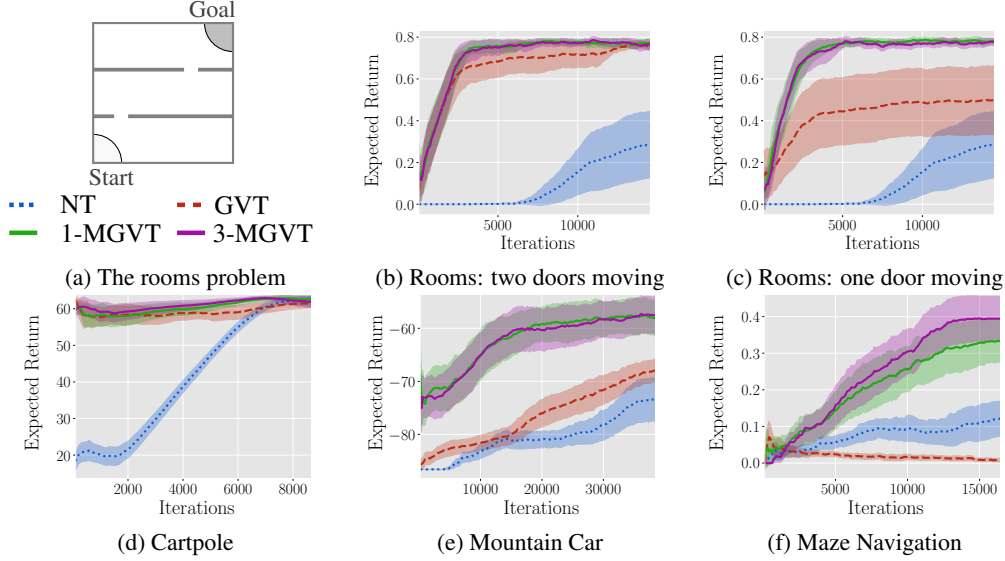


Figure 1: Expected return as a function of the number of iterations averaged over 20 independent runs. 95% confidence intervals are shown.

runs, each one resampling the target and source tasks, with 95% confidence intervals. Further details on the parameters adopted in this experiment are given in App. C.1. As expected, the no-transfer (NT) algorithm fails at learning the task in so few iterations due to the limited exploration provided by an ϵ -greedy policy. On the other hand, all our algorithms achieve a significant speed-up and converge to the optimal performance in few iterations, with GVT being slightly slower. Interestingly, we notice that there is no advantage in adopting more than 1 component for the posterior in MGVT. This result is intuitive since, as soon as the algorithm figures out which is the target task, all the components move towards the same region.

To better understand the differences between GVT and MGVT, we now consider transferring from a slightly different distribution than the one from which target tasks are drawn. We generate 50 source tasks again but this time with the bottom door fixed at the center and the other one moving. Then, we repeat the previous experiment, allowing both doors to move when sampling target tasks. The results are shown in Figure 1c. Interestingly, MGVT seems almost unaffected by this change, proving that it has sufficient representation power to generalize to slightly different task distributions. The same does not hold for GVT, which now is not able to solve many of the sampled target tasks, as can be noticed from the higher variance. This result proves again that assuming Gaussian distributions can pose severe limitations in our transfer settings.

Classic Control We now consider two well-known classic control environments: Cartpole and Mountain Car [35]. For both, we generate 20 source tasks by uniformly sampling their physical parameters (cart mass, pole mass, pole length for Cartpole and car speed for Mountain Car). We parameterize Q -functions using neural networks with 1-layer of 32 hidden units for Cartpole and 64 for Mountain Car. A better description of these two environments and their parameters is given in App. C.2. In this experiment, we use a Double Deep Q-Network (DDQN) [38] to provide a stronger no-transfer baseline for comparison. The results (same settings of Section 5) are shown in Figures 1d and 1e. For Cartpole (Figure 1d), all transfer algorithms are almost zero-shot. This result is expected since, although we vary the system parameters in a wide range, the optimal Q -values of states near the balanced position are similar for all tasks. On the contrary, in Mountain Car (Figure 1e) the optimal Q -functions become very different when changing the car speed. This phenomenon hinders the learning of GVT in the target task, while MGVT achieves a good jump-start and converges in fewer iterations.

Maze Navigation In our last experiment, we consider a robotic agent navigating mazes. At the beginning of each episode, the agent is dropped to a random position in a $10m^2$ maze and must reach a goal area in the smallest time possible. The robot is equipped with sensors detecting its absolute

position, its orientation, the distance to any obstacle within $2m$ in 9 equally-spaced directions, and whether the goal is detected in the same range. The only actions available are *move forward* with speed $0.5m/s$ or *rotate* (in either direction) with speed of $\pi/8rad/s$. Each time step corresponds to 1s of simulation. The reward is 1 for reaching the goal and 0 otherwise, while the discount factor is $\gamma = 0.99$. For this experiment, we design a set of 20 different mazes and solve them using a DDQN with two layers of 32 neurons and ReLU activations. Then, we fix a target maze and transfer from 5 source mazes uniformly sampled from such set (excluding the chosen target). To further assess the robustness of our method, we now consider transferring from the Q -functions learned by DDQNs instead of those obtained by minimizing the TD error as in the previous domains. From our considerations of Sections 3.4 and 4, the fixed-points of the two algorithms are different, which creates a further challenge for our method. We show the results for a fixed target maze in Figure 1f, while referring the reader to App. C.3 for the illustration of our mazes and additional results. Once again, MGVT achieves a remarkable speed-up over (no-transfer) DDQN. This time, using 3 components achieves slightly better performance than using only 1, which is likely due to the fact that the task distribution is much more complicated than in the previous domains. For the same reason, GVT shows negative transfer and performs even worse than no-transfer.

6 Related Works

Our approach is mostly related to [21]. Although we both assume the tasks to share similarities in their value functions, [21] consider only linear approximators and adopt a hierarchical Bayesian model of the corresponding weights' distribution, which is assumed Gaussian. On the other hand, our variational approximation allows for more general distribution families and can be combined with non-linear approximators. Furthermore, [21] propose a Dirichlet process model for the case where weights cluster into different classes, which relates to our mixture formulation and proves the importance of capturing more complicated task distributions again. Finally, [21] considers the problem of jointly learning all given tasks, while we focus on transferring information from a set of source tasks to the target task. In [39], the authors propose a hierarchical Bayesian model for the distribution over MDPs. Unlike our approach and [21], they consider a distribution over transition probabilities and rewards, rather than value functions. In the same spirit of our method, they consider a Thompson sampling-based procedure which, at each iteration, samples a new task from the posterior and solves it. However, [39] consider only finite MDPs, which poses a severe limitation on the algorithm's applicability. On the contrary, our approach can handle high-dimensional tasks. In [11], the authors consider a family of tasks whose dynamics are governed by some hidden parameters and use Gaussian processes (GPs) to model such dynamics across tasks. Recently, [16] extended this approach by replacing GPs with Bayesian neural networks, to obtain a more scalable approach. Both approaches result in a model-based algorithm that quickly adapts to new tasks by estimating their hidden parameters, while we propose a model-free method which does not require such assumptions. In RL, our approach is related to value function randomization[28], which extends the well-known LSTD [7] by adopting Bayesian linear regression to model the uncertainty over the predicted value function weights, and use that to perform a form of Thompson sampling. Such approach was recently extended by [3], where the approximator is replaced by a Bayesian neural network, leading to an algorithm capable of solving much more complicated problems. Both these algorithms rely on the Gaussian assumption and, since they work in plain RL settings, have no informative prior available. On the other hand, our variational approximation allows more complex distributions (e.g., mixtures) to be adopted, while knowledge from the source tasks allows us to learn very informative priors.

7 Conclusion

We presented a variational method for transferring value functions in RL. We showed our approach to be general, in the sense that it can be combined with several distributions and function approximators. We provided two practical algorithms based on Gaussians and mixtures of Gaussians, respectively. We analyzed both from a theoretical and empirical perspectives, proving that the Gaussian version has severe limitations, while the mixture one is much better for our transfer settings. Since our algorithm effectively models the uncertainty over tasks, a relevant future work is to design an algorithm that explicitly explores the target task to reduce such uncertainty (e.g., [15]). Furthermore, our variation approach could be extended to model a distribution over optimal policies instead of value functions (e.g., [25]), which might allow better transferred behavior.

References

- [1] Pierre Alquier, James Ridgway, and Nicolas Chopin. On the properties of variational approximations of gibbs posteriors. *Journal of Machine Learning Research*, 17(239):1–41, 2016.
- [2] Kavosh Asadi and Michael L Littman. An alternative softmax operator for reinforcement learning. In *International Conference on Machine Learning*, pages 243–252, 2017.
- [3] Kamyar Azizzadenesheli, Emma Brunskill, and Animashree Anandkumar. Efficient exploration through bayesian deep q-networks. *arXiv preprint arXiv:1802.04412*, 2018.
- [4] Leemon Baird. Residual algorithms: Reinforcement learning with function approximation. In *Machine Learning Proceedings 1995*, pages 30–37. Elsevier, 1995.
- [5] André Barreto, Will Dabney, Rémi Munos, Jonathan J Hunt, Tom Schaul, Hado P van Hasselt, and David Silver. Successor features for transfer in reinforcement learning. In *Advances in neural information processing systems*, pages 4055–4065, 2017.
- [6] David M Blei, Alp Kucukelbir, and Jon D McAuliffe. Variational inference: A review for statisticians. *Journal of the American Statistical Association*, 112(518):859–877, 2017.
- [7] Justin A Boyan. Least-squares temporal difference learning.
- [8] Sébastien Bubeck, Nicolo Cesa-Bianchi, et al. Regret analysis of stochastic and nonstochastic multi-armed bandit problems. *Foundations and Trends® in Machine Learning*, 5(1):1–122, 2012.
- [9] Olivier Catoni. Pac-bayesian supervised classification: the thermodynamics of statistical learning. *arXiv preprint arXiv:0712.0248*, 2007.
- [10] Vincent Cottet and Pierre Alquier. 1-bit matrix completion: Pac-bayesian analysis of a variational approximation. *Machine Learning*, 107(3):579–603, 2018.
- [11] Finale Doshi-Velez and George Konidaris. Hidden parameter markov decision processes: A semiparametric regression approach for discovering latent task parametrizations. In *IJCAI: proceedings of the conference*, volume 2016, page 1432. NIH Public Access, 2016.
- [12] Fernando Fernández and Manuela Veloso. Probabilistic policy reuse in a reinforcement learning agent. In *Proceedings of the fifth international joint conference on Autonomous agents and multiagent systems*, pages 720–727. ACM, 2006.
- [13] John R Hershey and Peder A Olsen. Approximating the kullback leibler divergence between gaussian mixture models. In *Acoustics, Speech and Signal Processing, 2007. ICASSP 2007. IEEE International Conference on*, volume 4, pages IV–317. IEEE, 2007.
- [14] Matthew D Hoffman, David M Blei, Chong Wang, and John Paisley. Stochastic variational inference. *The Journal of Machine Learning Research*, 14(1):1303–1347, 2013.
- [15] Rein Houthoofd, Xi Chen, Yan Duan, John Schulman, Filip De Turck, and Pieter Abbeel. Vime: Variational information maximizing exploration. In *Advances in Neural Information Processing Systems*, pages 1109–1117, 2016.
- [16] Taylor W Killian, Samuel Daulton, George Konidaris, and Finale Doshi-Velez. Robust and efficient transfer learning with hidden parameter markov decision processes. In *Advances in Neural Information Processing Systems*, pages 6250–6261, 2017.
- [17] Jens Kober and Jan R Peters. Policy search for motor primitives in robotics. In *Advances in neural information processing systems*, pages 849–856, 2009.
- [18] George Konidaris and Andrew Barto. Autonomous shaping: Knowledge transfer in reinforcement learning. In *Proceedings of the 23rd international conference on Machine learning*, pages 489–496. ACM, 2006.
- [19] George Konidaris and Andrew G Barto. Building portable options: Skill transfer in reinforcement learning.
- [20] Alessandro Lazaric. Transfer in reinforcement learning: a framework and a survey. In *Reinforcement Learning*, pages 143–173. Springer, 2012.
- [21] Alessandro Lazaric and Mohammad Ghavamzadeh. Bayesian multi-task reinforcement learning. In *ICML-27th International Conference on Machine Learning*, pages 599–606. Omnipress, 2010.

- 404 [22] Alessandro Lazaric, Marcello Restelli, and Andrea Bonarini. Transfer of samples in batch reinforcement
405 learning. In *Proceedings of the 25th international conference on Machine learning*, pages 544–551. ACM,
406 2008.
- 407 [23] Sergey Levine, Chelsea Finn, Trevor Darrell, and Pieter Abbeel. End-to-end training of deep visuomotor
408 policies. *The Journal of Machine Learning Research*, 17(1):1334–1373, 2016.
- 409 [24] Timothy P Lillicrap, Jonathan J Hunt, Alexander Pritzel, Nicolas Heess, Tom Erez, Yuval Tassa, David
410 Silver, and Daan Wierstra. Continuous control with deep reinforcement learning. *arXiv preprint*
411 *arXiv:1509.02971*, 2015.
- 412 [25] Yang Liu, Prajit Ramachandran, Qiang Liu, and Jian Peng. Stein variational policy gradient. *arXiv preprint*
413 *arXiv:1704.02399*, 2017.
- 414 [26] Odalric-Ambrym Maillard, Rémi Munos, Alessandro Lazaric, and Mohammad Ghavamzadeh. Finite-
415 sample analysis of bellman residual minimization. In *Proceedings of 2nd Asian Conference on Machine*
416 *Learning*, pages 299–314, 2010.
- 417 [27] Volodymyr Mnih, Koray Kavukcuoglu, David Silver, Andrei A Rusu, Joel Veness, Marc G Bellemare,
418 Alex Graves, Martin Riedmiller, Andreas K Fidjeland, Georg Ostrovski, et al. Human-level control through
419 deep reinforcement learning. *Nature*, 518(7540):529, 2015.
- 420 [28] Ian Osband, Benjamin Van Roy, and Zheng Wen. Generalization and exploration via randomized value
421 functions. *arXiv preprint arXiv:1402.0635*, 2014.
- 422 [29] Martin L. Puterman. *Markov Decision Processes: Discrete Stochastic Dynamic Programming*. John Wiley
423 & Sons, Inc., New York, NY, USA, 1994.
- 424 [30] Danilo Jimenez Rezende, Shakir Mohamed, and Daan Wierstra. Stochastic backpropagation and approxi-
425 mate inference in deep generative models. *arXiv preprint arXiv:1401.4082*, 2014.
- 426 [31] Tom Schaul, John Quan, Ioannis Antonoglou, and David Silver. Prioritized experience replay. *arXiv*
427 *preprint arXiv:1511.05952*, 2015.
- 428 [32] David W Scott. *Multivariate density estimation: theory, practice, and visualization*. John Wiley & Sons,
429 2015.
- 430 [33] Yevgeny Seldin, François Laviolette, Nicolo Cesa-Bianchi, John Shawe-Taylor, and Peter Auer. Pac-
431 bayesian inequalities for martingales. *IEEE Transactions on Information Theory*, 58(12):7086–7093,
432 2012.
- 433 [34] David Silver, Aja Huang, Chris J Maddison, Arthur Guez, Laurent Sifre, George Van Den Driessche, Julian
434 Schrittwieser, Ioannis Antonoglou, Veda Panneershelvam, Marc Lanctot, et al. Mastering the game of go
435 with deep neural networks and tree search. *nature*, 529(7587):484–489, 2016.
- 436 [35] Richard S Sutton and Andrew G Barto. *Reinforcement learning: An introduction*, volume 1. MIT press
437 Cambridge, 1998.
- 438 [36] Matthew E Taylor, Nicholas K Jong, and Peter Stone. Transferring instances for model-based reinforcement
439 learning. In *Joint European Conference on Machine Learning and Knowledge Discovery in Databases*,
440 pages 488–505. Springer, 2008.
- 441 [37] Matthew E Taylor and Peter Stone. Transfer learning for reinforcement learning domains: A survey.
442 *Journal of Machine Learning Research*, 10(Jul):1633–1685, 2009.
- 443 [38] Hado Van Hasselt, Arthur Guez, and David Silver. Deep reinforcement learning with double q-learning.
444 2016.
- 445 [39] Aaron Wilson, Alan Fern, Soumya Ray, and Prasad Tadepalli. Multi-task reinforcement learning: a
446 hierarchical bayesian approach. In *Proceedings of the 24th international conference on Machine learning*,
447 pages 1015–1022. ACM, 2007.

448 A Proofs

449 A.1 Proof of Theorem 1

450 **Theorem 1.** Let Q^* be the fixed-point of the optimal Bellman operator T . Define the action-gap
 451 function $g(s)$ as the difference between the value of the best action and the second best action at
 452 each state s . Let \tilde{Q} be the fixed-point of the mellow Bellman operator \tilde{T} with parameter $\kappa > 0$ and
 453 denote by $\beta_\kappa > 0$ the inverse temperature of the induced Boltzmann distribution (as in [2]). Let ν be
 454 a probability measure over the state-action space. Then, for any $p \geq 1$:

$$\|Q^* - \tilde{Q}\|_{\nu,p}^p \leq \frac{2\gamma R_{max}}{(1-\gamma)^2} \left\| \frac{1}{1 + \frac{1}{|\mathcal{A}|} e^{\beta_\kappa g}} \right\|_{\nu,p}^p. \quad (4)$$

455 *Proof.* We begin by noticing that:

$$\begin{aligned} \|Q^* - \tilde{Q}\|_{\nu,p}^p &= \|TQ^* - \tilde{T}\tilde{Q}\|_{\nu,p}^p \\ &= \|TQ^* - \tilde{T}Q^* + \tilde{T}Q^* - \tilde{T}\tilde{Q}\|_{\nu,p}^p \\ &\leq \|TQ^* - \tilde{T}Q^*\|_{\nu,p}^p + \|\tilde{T}Q^* - \tilde{T}\tilde{Q}\|_{\nu,p}^p \\ &\leq \|TQ^* - \tilde{T}Q^*\|_{\nu,p}^p + \gamma \|Q^* - \tilde{Q}\|_{\nu,p}^p, \end{aligned}$$

456 where the first inequality follows from Minkowsky's inequality and the second one from the contrac-
 457 tion property of the mellow Bellman operator. This implies that:

$$\|Q^* - \tilde{Q}\|_{\nu,p}^p \leq \frac{1}{1-\gamma} \|TQ^* - \tilde{T}Q^*\|_{\nu,p}^p. \quad (6)$$

458 Let us bound the norm on the right-hand side separately. In order to do that, we will bound the
 459 function $|TQ^*(s, a) - \tilde{T}Q^*(s, a)|$ point-wisely for any pair $\langle s, a \rangle$. By applying the definition of the
 460 optimal and mellow Bellman operators, we obtain:

$$\begin{aligned} |TQ^*(s, a) - \tilde{T}Q^*(s, a)| &= |R(s, a) + \gamma \mathbb{E} [\max_{a'} Q^*(s', a')] - R(s, a) - \gamma \mathbb{E} [\text{mm}_{a'} Q^*(s', a')]| \\ &= \gamma |\mathbb{E} [\max_{a'} Q^*(s', a')] - \mathbb{E} [\text{mm}_{a'} Q^*(s', a')]| \\ &\leq \gamma \mathbb{E} [\max_{a'} Q^*(s', a') - \text{mm}_{a'} Q^*(s', a')]. \end{aligned} \quad (7)$$

461 Thus, bounding this quantity reduces to bounding $|\max_a Q^*(s, a) - \text{mm}_a Q^*(s, a)|$ point-wisely for
 462 any s . Recall that applying the mellow Bellman operator is equivalent to computing an expectation
 463 under a Boltzmann distribution with inverse temperature β_κ induced by κ []. Thus, we can write:

Cite MM

$$\begin{aligned} |\max_a Q^*(s, a) - \text{mm}_a Q^*(s, a)| &= \left| \sum_a \pi^*(a|s) Q^*(s, a) - \sum_a \pi_{\beta_\kappa}(a|s) Q^*(s, a) \right| \\ &= \left| \sum_a Q^*(s, a) (\pi^*(a|s) - \pi_{\beta_\kappa}(a|s)) \right| \\ &\leq \sum_a |Q^*(s, a)| |\pi^*(a|s) - \pi_{\beta_\kappa}(a|s)| \\ &\leq \frac{R_{max}}{1-\gamma} \sum_a |\pi^*(a|s) - \pi_{\beta_\kappa}(a|s)|, \end{aligned} \quad (8)$$

464 where π^* is the optimal (deterministic) policy w.r.t. Q^* and π_{β_κ} is the Boltzmann distribution induced
 465 by Q^* with inverse temperature β_κ :

$$\pi_{\beta_\kappa}(a|s) = \frac{e^{\beta_\kappa Q^*(s, a)}}{\sum_{a'} e^{\beta_\kappa Q^*(s, a')}}.$$

466 Denote by $a_1(s)$ the optimal action for state s under Q^* . We can then write:

$$\begin{aligned}
\sum_a |\pi^*(a|s) - \pi_{\beta_\kappa}(a|s)| &= |\pi^*(a_1(s)|s) - \pi_{\beta_\kappa}(a_1(s)|s)| + \sum_{a \neq a_1(s)} |\pi^*(a|s) - \pi_{\beta_\kappa}(a|s)| \\
&= |1 - \pi_{\beta_\kappa}(a_1(s)|s)| + \sum_{a \neq a_1(s)} |\pi_{\beta_\kappa}(a|s)| \\
&= 2|1 - \pi_{\beta_\kappa}(a_1(s)|s)|.
\end{aligned} \tag{9}$$

467 Finally, denoting with $a_2(s)$ the second-best action in state s , let us bound this last term:

$$\begin{aligned}
|1 - \pi_{\beta_\kappa}(a_1(s)|s)| &= \left| 1 - \frac{e^{\beta_\kappa Q^*(s, a_1(s))}}{\sum_{a'} e^{\beta_\kappa Q^*(s, a')}} \right| \\
&= \left| 1 - \frac{e^{\beta_\kappa(Q^*(s, a_1(s)) - Q^*(s, a_2(s)))}}{\sum_{a'} e^{\beta_\kappa(Q^*(s, a') - Q^*(s, a_2(s)))}} \right| \\
&= \left| 1 - \frac{e^{\beta_\kappa g(s)}}{\sum_{a'} e^{\beta_\kappa(Q^*(s, a') - Q^*(s, a_2(s)))}} \right| \\
&= \left| 1 - \frac{e^{\beta_\kappa g(s)}}{e^{\beta_\kappa g(s)} + \sum_{a' \neq a_1(s)} e^{\beta_\kappa(Q^*(s, a') - Q^*(s, a_2(s)))}} \right| \\
&\leq \left| 1 - \frac{e^{\beta_\kappa g(s)}}{e^{\beta_\kappa g(s)} + |\mathcal{A}|} \right| \\
&= \left| \frac{1}{1 + \frac{1}{|\mathcal{A}|} e^{\beta_\kappa g(s)}} \right|.
\end{aligned} \tag{10}$$

468 Combining Eq. (8), (9), and (10), we obtain:

$$\left| \max_a Q(s, a) - \text{mm}_a Q(s, a) \right| \leq \frac{2R_{\max}}{1 - \gamma} \left| \frac{1}{1 + \frac{1}{|\mathcal{A}|} e^{\beta_\kappa g(s)}} \right|.$$

469 Finally, using Eq. (7) we get:

$$\left| TQ^*(s, a) - \tilde{T}Q^*(s, a) \right| \leq \frac{2\gamma R_{\max}}{1 - \gamma} \left| \frac{1}{1 + \frac{1}{|\mathcal{A}|} e^{\beta_\kappa g(s)}} \right|.$$

470 Taking the norm and plugging this into Eq. (6) concludes the proof. \square

471 A.2 Proof of Theorem 2

472 We begin by proving some important lemmas. Then, we use them to derive a finite-sample analysis
473 of Algorithm 1 with linearly parameterized value functions for both Gaussian distributions (Thm. 3)
474 and Gaussian mixture models (Thm. 2).

475 **Lemma 1.** *Let p and ν denote probability measures over weights and state-action pairs, respectively.*
476 *Assume Q^* is the unique fixed-point of the optimal Bellman operator T . Then, for any $\delta > 0$, with*
477 *probability at least $1 - \delta$ over the choice of weights $\mathbf{w} \sim p$, the following holds:*

$$\|Q_{\mathbf{w}} - Q^*\|_\nu^2 \leq \frac{\mathbb{E}_p [\|B_{\mathbf{w}}\|_\nu^2]}{(1 - \gamma)\delta}. \tag{11}$$

478 *Proof.* First notice that:

$$\begin{aligned}
\|Q_{\mathbf{w}} - Q^*\|_\nu^2 &= \|Q_{\mathbf{w}} - TQ_{\mathbf{w}} + TQ_{\mathbf{w}} - TQ^*\|_\nu^2 \\
&\leq \|Q_{\mathbf{w}} - TQ_{\mathbf{w}}\|_\nu^2 + \|TQ_{\mathbf{w}} - TQ^*\|_\nu^2 \\
&\leq \|Q_{\mathbf{w}} - TQ_{\mathbf{w}}\|_\nu^2 + \gamma \|Q_{\mathbf{w}} - Q^*\|_\nu^2 \\
&= \|B_{\mathbf{w}}\|_\nu^2 + \gamma \|Q_{\mathbf{w}} - Q^*\|_\nu^2
\end{aligned}$$

479 which implies that:

$$\|Q_{\mathbf{w}} - Q^*\|_\nu^2 \leq \frac{1}{1 - \gamma} \|B_{\mathbf{w}}\|_\nu^2.$$

480 Then, using Markov inequality, we can write:

$$P\left(\|Q_{\mathbf{w}} - Q^*\|_{\nu}^2 > \epsilon\right) \leq P\left(\|B_{\mathbf{w}}\|_{\nu}^2 > \epsilon(1 - \gamma)\right) \leq \frac{\mathbb{E}_p\left[\|B_{\mathbf{w}}\|_{\nu}^2\right]}{(1 - \gamma)\epsilon}.$$

481 By setting the right-hand side equal to δ and solving for ϵ concludes the proof. \square

482 Lemma 1 can be straightforwardly extended to the case where the mellow Bellman operator is used
483 instead of the optimal one. This is given in the following corollary.

484 **Corollary 1.** *Let p and ν denote probability measures over weights and state-action pairs, respec-*
485 *tively. Assume \tilde{Q} is the unique fixed-point of the mellow Bellman operator \tilde{T} . Then, for any $\delta > 0$,*
486 *with probability at least $1 - \delta$ over the choice of weights $\mathbf{w} \sim p$, the following holds:*

$$\|Q_{\mathbf{w}} - \tilde{Q}\|_{\nu}^2 \leq \frac{\mathbb{E}_p\left[\|\tilde{B}_{\mathbf{w}}\|_{\nu}^2\right]}{(1 - \gamma)\delta}. \quad (12)$$

487 We now prove some important properties of the variational approximation introduced in Section 3.1.
488 Our results generalize those of existing works that consider variational approximations of intractable
489 Gibbs posteriors [1, 10]. From now on, we consider only Q -functions parameterized by weights \mathbf{w}
490 and assume them to be uniformly bounded by $\frac{R_{max}}{1 - \gamma}$.

491 **Lemma 2.** *Let p and q be arbitrary distributions over weights \mathbf{w} , and ν be a probability measure over*
492 *$\mathcal{S} \times \mathcal{A}$. Consider a dataset D of N i.i.d. samples where state-action couples are distributed according*
493 *to ν and define $v(\mathbf{w}) \triangleq \mathbb{E}_{\nu}\left[\text{Var}_{\mathcal{P}}\left[\tilde{B}_{\mathbf{w}}\right]\right]$. Then, for any $\lambda > 0$ and $\delta > 0$, with probability at least*
494 *$1 - \delta$, the following two inequalities hold simultaneously:*

$$\mathbb{E}_q\left[\|\tilde{B}_{\mathbf{w}}\|_{\nu}^2\right] \leq \mathbb{E}_q\left[\|\tilde{B}_{\mathbf{w}}\|_D^2\right] - \mathbb{E}_q[v(\mathbf{w})] + \frac{\lambda}{N}KL(q||p) + 4\frac{R_{max}^2}{(1 - \gamma)^2}\sqrt{\frac{\log \frac{2}{\delta}}{2N}} \quad (13)$$

$$\mathbb{E}_q\left[\|\tilde{B}_{\mathbf{w}}\|_D^2\right] \leq \mathbb{E}_q\left[\|\tilde{B}_{\mathbf{w}}\|_{\nu}^2\right] + \mathbb{E}_q[v(\mathbf{w})] + \frac{\lambda}{N}KL(q||p) + 4\frac{R_{max}^2}{(1 - \gamma)^2}\sqrt{\frac{\log \frac{2}{\delta}}{2N}}. \quad (14)$$

496 *Proof.* From Hoeffding's inequality we have:

$$P\left(\left|\mathbb{E}_{\nu, \mathcal{P}}\left[\|\tilde{B}_{\mathbf{w}}\|_D^2\right] - \|\tilde{B}_{\mathbf{w}}\|_D^2\right| > \epsilon\right) \leq 2 \exp\left(-\frac{2N\epsilon^2}{\left(2\frac{R_{max}}{1 - \gamma}\right)^4}\right)$$

497 which implies that, for any $\delta > 0$, with probability at least $1 - \delta$:

$$\left|\mathbb{E}_{\nu, \mathcal{P}}\left[\|\tilde{B}_{\mathbf{w}}\|_D^2\right] - \|\tilde{B}_{\mathbf{w}}\|_D^2\right| \leq 4\frac{R_{max}^2}{(1 - \gamma)^2}\sqrt{\frac{\log \frac{2}{\delta}}{2N}}.$$

498 Under independence assumptions, the expected TD error can be re-written as:

$$\begin{aligned} \mathbb{E}_{\nu, \mathcal{P}}\left[\|\tilde{B}_{\mathbf{w}}\|_D^2\right] &= \mathbb{E}_{\nu, \mathcal{P}}\left[\frac{1}{N}\sum_{i=1}^N(r_i + \gamma \text{mm}_{a'} Q_{\mathbf{w}}(s'_i, a') - Q_{\mathbf{w}}(s_i, a_i))^2\right] \\ &= \mathbb{E}_{\nu, \mathcal{P}}\left[(R(s, a) + \gamma \text{mm}_{a'} Q_{\mathbf{w}}(s', a') - Q_{\mathbf{w}}(s, a))^2\right] \\ &= \mathbb{E}_{\nu}\left[\mathbb{E}_{\mathcal{P}}\left[\tilde{B}_{\mathbf{w}}^2\right]\right] \\ &= \mathbb{E}_{\nu}\left[\text{Var}_{\mathcal{P}}\left[\tilde{B}_{\mathbf{w}}\right] + \mathbb{E}_{\mathcal{P}}\left[\tilde{B}_{\mathbf{w}}\right]^2\right] \\ &= v(\mathbf{w}) + \|\tilde{B}_{\mathbf{w}}\|_{\nu}^2, \end{aligned}$$

499 where $v(\mathbf{w}) \triangleq \mathbb{E}_{\nu}\left[\text{Var}_{\mathcal{P}}\left[\tilde{B}_{\mathbf{w}}\right]\right]$. Thus:

$$\left|\|\tilde{B}_{\mathbf{w}}\|_{\nu}^2 + v(\mathbf{w}) - \|\tilde{B}_{\mathbf{w}}\|_D^2\right| \leq 4\frac{R_{max}^2}{(1 - \gamma)^2}\sqrt{\frac{\log \frac{2}{\delta}}{2N}}. \quad (15)$$

From the change of measure inequality [33], we have that, for any measurable function $f(\mathbf{w})$ and any two probability measures p and q :

$$\log \mathbb{E}_p \left[e^{f(\mathbf{w})} \right] \geq \mathbb{E}_q [f(\mathbf{w})] - KL(q||p).$$

Thus, multiplying both sides of (15) by $\lambda^{-1}N$ and applying the change of measure inequality with $f(\mathbf{w}) = \lambda^{-1}N \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 + v(\mathbf{w}) - \left\| \tilde{B}_{\mathbf{w}} \right\|_D^2 \right]$, we obtain:

$$\mathbb{E}_q [f(\mathbf{w})] - KL(q||p) \leq \log \mathbb{E}_p \left[e^{f(\mathbf{w})} \right] \leq 4 \frac{R_{max}^2 \lambda^{-1} N}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}},$$

where the second inequality holds since the right-hand side of (15) does not depend on \mathbf{w} . Finally, we can explicitly write:

$$\mathbb{E}_q \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 + v(\mathbf{w}) - \left\| \tilde{B}_{\mathbf{w}} \right\|_D^2 \right] \leq \frac{\lambda}{N} KL(q||p) + 4 \frac{R_{max}^2}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}}$$

from which the lemma follows straightforwardly. \square

From Lemma 2 we can straightforwardly prove the following result which will be of fundamental importance in the remaining.

Lemma 3. Fix a task \mathcal{M}_{τ} . Let p be a prior distribution over weights \mathbf{w} , and ν be a probability measure over $\mathcal{S} \times \mathcal{A}$. Assume $\hat{\xi}$ is the minimizer of (2) for a dataset D of N i.i.d. samples where state-action couples are distributed according to ν . Define $v(\mathbf{w}) \triangleq \mathbb{E}_{\nu} \left[\text{Var}_{\mathcal{P}_{\tau}} \left[\tilde{B}_{\mathbf{w}} \right] \right]$. Then, for any $\delta > 0$, with probability at least $1 - \delta$:

$$\mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] \leq \inf_{\xi \in \Xi} \left\{ \mathbb{E}_{q_{\xi}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] + \mathbb{E}_{q_{\xi}} [v(\mathbf{w})] + 2 \frac{\lambda}{N} KL(q_{\xi}||p) \right\} + 8 \frac{R_{max}^2}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}}.$$

Proof. Let us use Lemma 2 for the specific choice $q = q_{\hat{\xi}}$. From Eq. (13), we have:

$$\begin{aligned} \mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] &\leq \mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_D^2 \right] - \mathbb{E}_{q_{\hat{\xi}}} [v(\mathbf{w})] + \frac{\lambda}{N} KL(q_{\hat{\xi}}||p) + 4 \frac{R_{max}^2}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}} \\ &\leq \mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_D^2 \right] + \frac{\lambda}{N} KL(q_{\hat{\xi}}||p) + 4 \frac{R_{max}^2}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}} \\ &= \inf_{\xi \in \Xi} \left\{ \mathbb{E}_{q_{\xi}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_D^2 \right] + \frac{\lambda}{N} KL(q_{\xi}||p) \right\} + 4 \frac{R_{max}^2}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}}, \end{aligned}$$

where the second inequality holds since $v(\mathbf{w}) > 0$, while the equality holds from the definition of $\hat{\xi}$.

We can now use Eq. (14) to bound $\mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_D^2 \right]$, thus obtaining:

$$\mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] \leq \inf_{\xi \in \Xi} \left\{ \mathbb{E}_{q_{\xi}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] + \mathbb{E}_{q_{\xi}} [v(\mathbf{w})] + 2 \frac{\lambda}{N} KL(q_{\xi}||p) \right\} + 8 \frac{R_{max}^2}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}}.$$

This concludes the proof. \square

It is worth noting the generality of Lemma 3: in bounding the expected Bellman error we do not need to assume any particular distribution, nor we have to assume any particular function approximator.

We are now ready to state our main result. We start from the Gaussian case and then straightforwardly extend the proof to the mixture one.

Theorem 3. Fix a target task \mathcal{M}_{τ} and let \tilde{Q} be the fixed-point of the corresponding mellow Bellman operator. Assume linearly parameterized value functions $Q_{\mathbf{w}}(s, a) = \mathbf{w}^T \phi(s, a)$ with bounded weights $\|\mathbf{w}\|_2 \leq w_{max}$ and uniformly bounded features $\|\phi(s, a)\|_2 \leq \phi_{max}$. Consider the Gaussian version of Algorithm 1 with prior $p(\mathbf{w}) = \mathcal{N}(\boldsymbol{\mu}_p, \boldsymbol{\Sigma}_p)$ and denote by $(\hat{\boldsymbol{\mu}}, \hat{\boldsymbol{\Sigma}})$ the variational parameter minimizing the objective of Eq. (2) on a dataset D of N i.i.d. samples distributed according to τ and ν . Let $\mathbf{w}^* = \arg\inf_{\mathbf{w}} \left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2$ and define $v(\mathbf{w}^*) \triangleq \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, \frac{1}{N} \mathbf{I})} [v(\mathbf{w})]$, with

Make sure that the constants multiplying sqrt are correct now

527 $v(\mathbf{w}) \triangleq \mathbb{E}_\nu \left[\text{Var}_{\mathcal{P}} \left[\tilde{B}_{\mathbf{w}} \right] \right]$. Then, there exist constants c_1, c_2, c_3 such that, with probability at least
 528 $1 - 2\delta$ over the choice of weights $\mathbf{w} \sim \mathcal{N}(\hat{\boldsymbol{\mu}}, \hat{\boldsymbol{\Sigma}})$ and dataset D :

$$\left\| Q_{\mathbf{w}} - \tilde{Q} \right\|_\nu^2 \leq \frac{1}{(1-\gamma)\delta} \left(2 \left\| \tilde{B}_{\mathbf{w}^*} \right\|_\nu^2 + v(\mathbf{w}^*) + c_1 \sqrt{\frac{\log \frac{2}{\delta}}{N}} + \frac{c_2 + \lambda d \log N + \lambda \|\mathbf{w}^* - \boldsymbol{\mu}_p\|_{\mathbf{\Sigma}_p^{-1}}}{N} + \frac{c_3}{N^2} \right). \quad (16)$$

529 *Proof.* Using Lemma 3 with variational parameters $\hat{\boldsymbol{\xi}} = (\hat{\boldsymbol{\mu}}, \hat{\boldsymbol{\Sigma}})$, we have:

$$\begin{aligned} \mathbb{E}_{q_{\hat{\boldsymbol{\xi}}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_\nu^2 \right] &\leq \inf_{\boldsymbol{\xi} \in \Xi} \left\{ \mathbb{E}_{q_{\boldsymbol{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_\nu^2 \right] + \mathbb{E}_{q_{\boldsymbol{\xi}}} [v(\mathbf{w})] + 2 \frac{\lambda}{N} KL(q_{\boldsymbol{\xi}} \| p) \right\} + 8 \frac{R_{max}^2}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}} \\ &\leq \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_\nu^2 \right] + \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} [v(\mathbf{w})] + 2 \frac{\lambda}{N} KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \| p) \\ &\quad + 8 \frac{R_{max}^2}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}}, \end{aligned} \quad (17)$$

530 where the second inequality is due to the fact that, since Lemma 3 contains an infimum over the
 531 variational parameters, we can upper bound its right-hand side by choosing any specific $\boldsymbol{\xi}$ from Ξ .
 532 Here, we choose $\boldsymbol{\mu} = \mathbf{w}^*$ and $\boldsymbol{\Sigma} = c\mathbf{I}$, for some positive constant $c > 0$. Let us now bound these
 533 terms separately.

534 **Bounding the expected TD error** We have:

$$\begin{aligned} \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_\nu^2 \right] &= \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\mathbb{E}_\nu \left[(\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}})^2 \right] \right] \\ &= \mathbb{E}_\nu \left[\mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[(\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}})^2 \right] \right] \\ &= \mathbb{E}_\nu \left[\mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})}^2 \left[\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}} \right] \right] + \mathbb{E}_\nu \left[\text{Var}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}} \right] \right]. \end{aligned} \quad (18)$$

535 Let us bound these two terms point-wisely for each pair $\langle s, a \rangle$. For the first expectation, we have:

$$\begin{aligned} \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}} \right] &= \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[R(s, a) + \gamma \mathbb{E}_{s'} \left[\text{mm}_{a'} \mathbf{w}^T \boldsymbol{\phi}(s', a') \right] - \mathbf{w}^T \boldsymbol{\phi}(s, a) \right] \\ &= R(s, a) + \gamma \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\mathbb{E}_{s'} \left[\text{mm}_{a'} \mathbf{w}^T \boldsymbol{\phi}(s', a') \right] \right] - \mathbf{w}^{*T} \boldsymbol{\phi}(s, a). \end{aligned} \quad (19)$$

536 To bound the second term, we adopt Jensen's inequality:

$$\begin{aligned} \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\mathbb{E}_{s'} \left[\text{mm}_{a'} \mathbf{w}^T \boldsymbol{\phi}(s', a') \right] \right] &= \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\mathbb{E}_{s'} \left[\frac{1}{\kappa} \log \frac{1}{|\mathcal{A}|} \sum_{a'} e^{\kappa \mathbf{w}^T \boldsymbol{\phi}(s', a')} \right] \right] \\ &\leq \mathbb{E}_{s'} \left[\frac{1}{\kappa} \log \frac{1}{|\mathcal{A}|} \sum_{a'} \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[e^{\kappa \mathbf{w}^T \boldsymbol{\phi}(s', a')} \right] \right]. \end{aligned} \quad (20)$$

537 Now, since we know that $\mathbf{w}^T \boldsymbol{\phi}(s', a') \sim \mathcal{N}(\mathbf{w}^{*T} \boldsymbol{\phi}(s', a'), c \boldsymbol{\phi}(s', a')^T \boldsymbol{\phi}(s', a'))$, $e^{\kappa \mathbf{w}^T \boldsymbol{\phi}(s', a')}$ fol-
 538 lows a log-normal distribution with mean $e^{\kappa \mathbf{w}^{*T} \boldsymbol{\phi}(s', a') + \frac{1}{2} \kappa^2 c \boldsymbol{\phi}(s', a')^T \boldsymbol{\phi}(s', a')}$. Thus:

$$\begin{aligned} \mathbb{E}_{s'} \left[\frac{1}{\kappa} \log \frac{1}{|\mathcal{A}|} \sum_{a'} \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[e^{\kappa \mathbf{w}^T \boldsymbol{\phi}(s', a')} \right] \right] &= \mathbb{E}_{s'} \left[\frac{1}{\kappa} \log \frac{1}{|\mathcal{A}|} \sum_{a'} e^{\kappa \mathbf{w}^{*T} \boldsymbol{\phi}(s', a') + \frac{1}{2} \kappa^2 c \boldsymbol{\phi}(s', a')^T \boldsymbol{\phi}(s', a')} \right] \\ &\leq \mathbb{E}_{s'} \left[\frac{1}{\kappa} \log \frac{1}{|\mathcal{A}|} \sum_{a'} e^{\kappa \mathbf{w}^{*T} \boldsymbol{\phi}(s', a')} e^{\frac{1}{2} \kappa^2 c \phi_{max}^2} \right] \\ &= \mathbb{E}_{s'} \left[\frac{1}{\kappa} \log \frac{1}{|\mathcal{A}|} \sum_{a'} e^{\kappa \mathbf{w}^{*T} \boldsymbol{\phi}(s', a')} \right] + \frac{1}{2} \kappa c \phi_{max}^2 \\ &= \mathbb{E}_{s'} \left[\text{mm}_{a'} \mathbf{w}^{*T} \boldsymbol{\phi}(s', a') \right] + \frac{1}{2} \kappa c \phi_{max}^2. \end{aligned}$$

539 Plugging this into (20) and then into (19), we obtain:

$$\begin{aligned}\mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} [\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}}] &\leq R(s, a) + \gamma \mathbb{E}_{s'} \left[\text{mm}_{a'} \mathbf{w}^{*T} \phi(s', a') \right] + \frac{1}{2} \gamma \kappa c \phi_{max}^2 - \mathbf{w}^{*T} \phi(s, a) \\ &= \tilde{B}_{\mathbf{w}^*} + \frac{1}{2} \gamma \kappa c \phi_{max}^2.\end{aligned}$$

540 This implies:

$$\begin{aligned}\mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})}^2 [\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}}] &\leq \left(\tilde{B}(\mathbf{w}^{*T}) + \frac{1}{2} \gamma \kappa c \phi_{max}^2 \right)^2 \\ &\leq 2\tilde{B}^2(\mathbf{w}^*) + \frac{1}{2} \gamma^2 \kappa^2 c^2 \phi_{max}^4,\end{aligned}$$

541 where the second inequality follows from Cauchy-Schwarz inequality. Going back to (18), the first
542 term can now be upper bounded by:

$$\mathbb{E}_{\nu} \left[\mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})}^2 [\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}}] \right] \leq 2 \left\| \tilde{B}_{\mathbf{w}^*} \right\|_{\nu}^2 + \frac{1}{2} \gamma^2 \kappa^2 c^2 \phi_{max}^4.$$

543 Let us now consider the variance term of (18) and derive a bound that holds point-wisely for any s, a .

544 We have:

$$\begin{aligned}\text{Var}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} [\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}}] &= \text{Var}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[R(s, a) + \gamma \mathbb{E}_{s'} \left[\text{mm}_{a'} \mathbf{w}^T \phi(s', a') \right] - \mathbf{w}^T \phi(s, a) \right] \\ &= \text{Var}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\gamma \mathbb{E}_{s'} \left[\text{mm}_{a'} \mathbf{w}^T \phi(s', a') - \mathbf{w}^T \phi(s, a) \right] \right] \\ &= \text{Var}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\gamma \mathbb{E}_{s'} \left[\text{mm}_{a'} \mathbf{w}^T \left(\phi(s', a') - \frac{1}{\gamma} \phi(s, a) \right) \right] \right] \\ &= \gamma^2 \text{Var}_{\mathcal{N}(\mathbf{w}^*, \mathbf{I})} \left[\mathbb{E}_{s'} \left[\text{mm}_{a'} \sqrt{c} \mathbf{w}^T \left(\phi(s', a') - \frac{1}{\gamma} \phi(s, a) \right) \right] \right].\end{aligned}$$

545 From Cauchy-Schwarz inequality:

$$\begin{aligned}\sqrt{c} \left| \mathbf{w}^T \left(\phi(s', a') - \frac{1}{\gamma} \phi(s, a) \right) \right| &\leq \sqrt{c} \|\mathbf{w}\| \left\| \phi(s', a') - \frac{1}{\gamma} \phi(s, a) \right\| \\ &\leq \sqrt{c} \mathbf{w}_{max} \phi_{max} \frac{1+\gamma}{\gamma}.\end{aligned}$$

546 Then, the random variable over which the variance is computed is limited in
547 $[-\sqrt{c} \mathbf{w}_{max} \phi_{max} \frac{1+\gamma}{\gamma}, \sqrt{c} \mathbf{w}_{max} \phi_{max} \frac{1+\gamma}{\gamma}]$ and the variance can be straightforwardly bounded using
548 Popoviciu's inequality:

$$\text{Var}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} [\tilde{T}Q_{\mathbf{w}} - Q_{\mathbf{w}}] \leq \gamma^2 \frac{1}{4} \left(2\sqrt{c} \mathbf{w}_{max} \phi_{max} \frac{1+\gamma}{\gamma} \right)^2 = c (\mathbf{w}_{max} \phi_{max} (1+\gamma))^2.$$

549 We can finally plug everything into (18), thus obtaining:

$$\mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\left\| \tilde{B}_{\mathbf{w}^*} \right\|_{\nu}^2 \right] \leq 2 \left\| \tilde{B}_{\mathbf{w}^*} \right\|_{\nu}^2 + \frac{1}{2} \gamma^2 \kappa^2 c^2 \phi_{max}^4 + c (\mathbf{w}_{max} \phi_{max} (1+\gamma))^2.$$

550 **Bounding the KL divergence** We have:

$$\begin{aligned}KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \parallel p) &= KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \parallel \mathcal{N}(\boldsymbol{\mu}_p, \boldsymbol{\Sigma}_p)) \\ &= \frac{1}{2} \left(\log \frac{|\boldsymbol{\Sigma}_p|}{c^d} + c \text{Tr}(\boldsymbol{\Sigma}_p^{-1}) + \|\mathbf{w}^* - \boldsymbol{\mu}_p\|_{\boldsymbol{\Sigma}_p^{-1}}^2 - d \right) \\ &\leq \frac{1}{2} d \log \frac{\sigma_{max}}{c} + \frac{1}{2} d \frac{c}{\sigma_{min}} + \frac{1}{2} \|\mathbf{w}^* - \boldsymbol{\mu}_p\|_{\boldsymbol{\Sigma}_p^{-1}}^2.\end{aligned}$$

551 Now, putting all together into (17):

$$\begin{aligned}\mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] &\leq 2 \left\| \tilde{B}_{\mathbf{w}^*} \right\|_{\nu}^2 + \frac{1}{2} \gamma^2 \kappa^2 c^2 \phi_{max}^4 + c (\mathbf{w}_{max} \phi_{max} (1+\gamma))^2 + \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} [v(\mathbf{w})] \\ &\quad + \frac{\lambda}{N} d \log \frac{\sigma_{max}}{c} + \frac{\lambda}{N} d \frac{c}{\sigma_{min}} + \frac{\lambda}{N} \|\mathbf{w}^* - \boldsymbol{\mu}_p\|_{\boldsymbol{\Sigma}_p^{-1}}^2 + 8 \frac{R_{max}^2}{(1-\gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}}.\end{aligned}$$

Since the bound holds for any $c > 0$, we can set it to $1/N$, thus obtaining:

$$\begin{aligned} \mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] &\leq 2 \left\| \tilde{B}_{\mathbf{w}^*} \right\|_{\nu}^2 + v(\mathbf{w}^*) + \frac{1}{N^2} \left(\frac{1}{2} \gamma^2 \kappa^2 \phi_{max}^4 + \frac{\lambda d}{\sigma_{min}} \right) \\ &\quad + \frac{1}{N} \left(\mathbf{w}_{max}^2 \phi_{max}^2 (1 + \gamma)^2 + \lambda d (\log \sigma_{max} + \log N) + \lambda \left\| \mathbf{w}^* - \boldsymbol{\mu}_p \right\|_{\Sigma_p^{-1}} \right) \\ &\quad + 8 \frac{R_{max}^2}{(1 - \gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}} \end{aligned}$$

Finally, defining the constants $c_1 = \frac{8R_{max}^2}{\sqrt{2(1-\gamma)^2}}$, $c_2 = \mathbf{w}_{max}^2 \phi_{max}^2 (1 + \gamma)^2 + \lambda d \log \sigma_{max}$, and $c_3 = \frac{1}{2} \gamma^2 \kappa^2 \phi_{max}^4 + \frac{\lambda d}{\sigma_{min}}$, we obtain:

$$\mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] \leq 2 \left\| \tilde{B}_{\mathbf{w}^*} \right\|_{\nu}^2 + v(\mathbf{w}^*) + c_1 \sqrt{\frac{\log \frac{2}{\delta}}{N}} + \frac{c_2 + \lambda d \log N + \lambda \left\| \mathbf{w}^* - \boldsymbol{\mu}_p \right\|_{\Sigma_p^{-1}}}{N} + \frac{c_3}{N^2}.$$

Let us now apply Corollary 1. We have that, with probability at least $1 - \delta$:

$$\left\| Q_{\mathbf{w}} - \tilde{Q} \right\|_{\nu}^2 \leq \frac{\mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right]}{(1 - \gamma)\delta}.$$

Thus, we probability at least $1 - 2\delta$:

$$\left\| Q_{\mathbf{w}} - \tilde{Q} \right\|_{\nu}^2 \leq \frac{1}{(1 - \gamma)\delta} \left(2 \left\| \tilde{B}_{\mathbf{w}^*} \right\|_{\nu}^2 + v(\mathbf{w}^*) + c_1 \sqrt{\frac{\log \frac{2}{\delta}}{N}} + \frac{c_2 + \lambda d \log N + \lambda \left\| \mathbf{w}^* - \boldsymbol{\mu}_p \right\|_{\Sigma_p^{-1}}}{N} + \frac{c_3}{N^2} \right).$$

□

Theorem 2. Fix a target task \mathcal{M}_{τ} and let \tilde{Q} be the fixed-point of the corresponding mellow Bellman operator. Assume linearly parameterized value functions $Q_{\mathbf{w}}(s, a) = \mathbf{w}^T \phi(s, a)$ with bounded weights $\|\mathbf{w}\|_2 \leq w_{max}$ and uniformly bounded features $\|\phi(s, a)\|_2 \leq \phi_{max}$. Consider the mixture version of Algorithm 1 using C components, source task weights \mathcal{W}_s , and bandwidth σ_p^2 for the prior. Denote by $\hat{\xi} = (\hat{\boldsymbol{\mu}}_1, \dots, \hat{\boldsymbol{\mu}}_C, \hat{\boldsymbol{\Sigma}}_1, \dots, \hat{\boldsymbol{\Sigma}}_C)$ the variational parameters minimizing the objective of Eq. (2) on a dataset D of N i.i.d. samples distributed according to τ and ν . Let $\mathbf{w}^* = \arg\inf_{\mathbf{w}} \left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2$ and define $v(\mathbf{w}^*) \triangleq \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, \frac{1}{N}\mathbf{I})} [v(\mathbf{w})]$, with $v(\mathbf{w}) \triangleq \mathbb{E}_{\nu} [\text{Var}_{\mathcal{P}_{\tau}} [\tilde{B}_{\mathbf{w}}]]$. Then, there exist constants c_1, c_2, c_3 such that, with probability at least $1 - 2\delta$ over the choice of weights $\mathbf{w} \sim \frac{1}{C} \sum_i \mathcal{N}(\hat{\boldsymbol{\mu}}_i, \hat{\boldsymbol{\Sigma}}_i)$ and dataset D :

$$\left\| Q_{\mathbf{w}} - \tilde{Q} \right\|_{\nu}^2 \leq \frac{1}{(1 - \gamma)\delta} \left(2 \left\| \tilde{B}_{\mathbf{w}^*} \right\|_{\nu}^2 + v(\mathbf{w}^*) + c_1 \sqrt{\frac{\log \frac{2}{\delta}}{N}} + \frac{c_2 + \lambda d \log N + 2\lambda \varphi\left(\frac{1}{2\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|\right)}{N} + \frac{c_3}{N^2} \right), \quad (5)$$

where, for a vector $\mathbf{x} = (x_1, \dots, x_d)$, $\varphi(x_j) \triangleq \sum_i \frac{e^{-x_i}}{\sum_j e^{-x_j}} x_i$ is the softmax function.

Proof. Similarly to the previous proof, we can apply Lemma 3 with variational parameters $\hat{\xi} = (\hat{\boldsymbol{\mu}}_1, \dots, \hat{\boldsymbol{\mu}}_C, \hat{\boldsymbol{\Sigma}}_1, \dots, \hat{\boldsymbol{\Sigma}}_C)$, while choosing the same specific parameters for the right-hand side: $\boldsymbol{\mu}_i = \mathbf{w}^*$ and $\boldsymbol{\Sigma}_i = c\mathbf{I}$ for all $i = 1, \dots, C$. Then, we obtain:

$$\begin{aligned} \mathbb{E}_{q_{\hat{\xi}}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] &\leq \inf_{\xi \in \Xi} \left\{ \mathbb{E}_{q_{\xi}} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] + \mathbb{E}_{q_{\xi}} [v(\mathbf{w})] + 2 \frac{\lambda}{N} KL(q_{\xi} \| p) \right\} + 8 \frac{R_{max}^2}{(1 - \gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}} \\ &\leq \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} \left[\left\| \tilde{B}_{\mathbf{w}} \right\|_{\nu}^2 \right] + \mathbb{E}_{\mathcal{N}(\mathbf{w}^*, c\mathbf{I})} [v(\mathbf{w})] + 2 \frac{\lambda}{N} KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \| p) \\ &\quad + 8 \frac{R_{max}^2}{(1 - \gamma)^2} \sqrt{\frac{\log \frac{2}{\delta}}{2N}}. \end{aligned} \quad (21)$$

The only difference w.r.t. Eq. (17) of Thm. 3 is the KL divergence term, which now contains a mixture distribution. From Thm. 4 we have:

$$KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \| p) \leq KL(\chi^{(2)} \| \chi^{(1)}) + \sum_j \chi_j^{(2)} KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \| \mathcal{N}(\mathbf{w}_j, \sigma_p^2 \mathbf{I})), \quad (22)$$

where the vectors $\chi^{(1)}$ and $\chi^{(2)}$ are the ones defined in Thm. 4. Notice that, since we reduced the posterior to one component, we can get rid of the index i . Using the definitions of these two vectors from Sec. 8 of [13], we have:

$$\begin{aligned} \chi_j^{(1)} &= \frac{1}{|\mathcal{W}_s|} \quad \forall j = 1, \dots, |\mathcal{W}_s| \\ \chi_j^{(2)} &= \frac{e^{-KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \parallel \mathcal{N}(\mathbf{w}_j, \sigma_p^2 \mathbf{I}))}}{\sum_{j'} e^{-KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \parallel \mathcal{N}(\mathbf{w}_{j'}, \sigma_p^2 \mathbf{I}))}} \quad \forall j = 1, \dots, |\mathcal{W}_s|. \end{aligned} \quad (23)$$

Since the KL divergence is:

$$KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \parallel \mathcal{N}(\mathbf{w}_j, \sigma_p^2 \mathbf{I})) = \frac{1}{2} \left(d \log \frac{\sigma_p^2}{c} + d \frac{c}{\sigma_p^2} + \frac{1}{\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|^2 - d \right),$$

Eq. (23) can be rewritten as:

$$\chi_j^{(2)} = \frac{e^{-\frac{1}{2\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|^2}}{\sum_{j'} e^{-\frac{1}{2\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_{j'}\|^2}} \quad \forall j = 1, \dots, |\mathcal{W}_s|.$$

Let us bound the two terms of (22) separately. For the first one, we have:

$$\begin{aligned} KL(\chi^{(2)} \parallel \chi^{(1)}) &= \sum_j \chi_j^{(2)} \log \frac{\chi_j^{(2)}}{\chi_j^{(1)}} \\ &= \sum_j \chi_j^{(2)} \log \chi_j^{(2)} - \sum_j \chi_j^{(2)} \log \frac{1}{|\mathcal{W}_s|} \\ &\leq \log |\mathcal{W}_s|, \end{aligned}$$

where the inequality holds since the first term is negative. For the second term of (22):

$$\begin{aligned} \sum_j \chi_j^{(2)} KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \parallel \mathcal{N}(\mathbf{w}_j, \sigma_p^2 \mathbf{I})) &= \frac{1}{2} \sum_j \chi_j^{(2)} \left(d \log \frac{\sigma_p^2}{c} + d \frac{c}{\sigma_p^2} + \frac{1}{\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|^2 - d \right) \\ &\leq \frac{1}{2} d \log \frac{\sigma_p^2}{c} + \frac{1}{2} d \frac{c}{\sigma_p^2} + \sum_j \chi_j^{(2)} \frac{1}{2\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|^2 \\ &= \frac{1}{2} d \log \frac{\sigma_p^2}{c} + \frac{1}{2} d \frac{c}{\sigma_p^2} + \varphi \left(\frac{1}{2\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|^2 \right). \end{aligned}$$

Putting the two terms together:

$$KL(\mathcal{N}(\mathbf{w}^*, c\mathbf{I}) \parallel p) \leq \log |\mathcal{W}_s| + \frac{1}{2} d \log \frac{\sigma_p^2}{c} + \frac{1}{2} d \frac{c}{\sigma_p^2} + \varphi \left(\frac{1}{2\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|^2 \right).$$

Notice that, from now on, one can simply apply the proof of Thm. 3 with $\sigma_{max} = \sigma_{min} = \sigma_p^2$ and $\frac{1}{2} \|\mathbf{w}^* - \boldsymbol{\mu}_p\|_{\Sigma_p^{-1}}^2$ replaced by $\varphi \left(\frac{1}{2\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|^2 \right)$. Thus, by redefining the three constants to

$c_1 = \frac{8R_{max}^2}{\sqrt{2}(1-\gamma)^2}$, $c_2 = \mathbf{w}_{max}^2 \phi_{max}^2 (1+\gamma)^2 + \lambda d \log \sigma_p^2 + 2\lambda \log |\mathcal{W}_s|$, and $c_3 = \frac{1}{2} \gamma^2 \kappa^2 \phi_{max}^4 + \frac{\lambda d}{\sigma_p^2}$, we can write that, with probability at least $1 - 2\delta$:

$$\left\| Q_{\mathbf{w}} - \tilde{Q} \right\|_{\nu}^2 \leq \frac{1}{(1-\gamma)\delta} \left(2 \left\| \tilde{B}_{\mathbf{w}^*} \right\|_{\nu}^2 + v(\mathbf{w}^*) + c_1 \sqrt{\frac{\log \frac{2}{\delta}}{N}} + \frac{c_2 + \lambda d \log N + 2\lambda \varphi \left(\frac{1}{2\sigma_p^2} \|\mathbf{w}^* - \mathbf{w}_j\|^2 \right)}{N} + \frac{c_3}{N^2} \right).$$

□

B Additional Details on the Algorithms

B.1 Optimizing the TD Error

Although residual algorithms have guaranteed convergence, they are typically much slower than their semi-gradient counterpart. [4] proposed to project the gradient in a direction that achieves higher learning speed, while preserving convergence. This projection is obtained by including a parameter

592 $\psi \in [0, 1]$ in the TD error gradient:

$$\nabla_{\mathbf{w}} \left\| \tilde{B}_{\mathbf{w}} \right\|_D^2 = \frac{2}{N} \sum_{i=1}^N b_i(\mathbf{w}) \left(\gamma \psi \nabla_{\mathbf{w}} \text{mm}_{a'} Q_{\mathbf{w}}(s'_i, a') - \nabla_{\mathbf{w}} Q_{\mathbf{w}}(s_i, a_i) \right), \quad (24)$$

593 where $b_i(\mathbf{w}) = r_i + \gamma \text{mm}_{a'} Q_{\mathbf{w}}(s'_i, a') - Q_{\mathbf{w}}(s_i, a_i)$. Notice that ψ trades-off between the semi-
 594 gradient ($\psi = 0$) and the full residual gradient ($\psi = 1$). A good criterion for choosing such
 595 parameter is to start with values close to zero (to have faster learning) and move to higher values
 596 when approaching the optimum (to guarantee convergence).

597 B.2 Gaussian Variational Transfer

598 Under Gaussian distributions, all quantities of interest for using Algorithm 1 can be computed
 599 very easily. The KL divergence between the prior and approximate posterior can be computed in
 600 closed-form as:

$$KL(q_{\xi}(\mathbf{w}) \parallel p(\mathbf{w})) = \frac{1}{2} \left(\log \frac{|\Sigma_p|}{|\Sigma|} + \text{Tr}(\Sigma_p^{-1} \Sigma) + (\boldsymbol{\mu} - \boldsymbol{\mu}_p)^T \Sigma_p^{-1} (\boldsymbol{\mu} - \boldsymbol{\mu}_p) - d \right) \quad (25)$$

601 for $\xi = (\boldsymbol{\mu}, \mathbf{L})$ and $\Sigma = \mathbf{L}\mathbf{L}^T$. Its gradients with respect to the variational parameters are:

$$\nabla_{\boldsymbol{\mu}} KL(q_{\xi}(\mathbf{w}) \parallel p(\mathbf{w})) = \Sigma_p^{-1} (\boldsymbol{\mu} - \boldsymbol{\mu}_p) \quad (26)$$

602

$$\nabla_{\mathbf{L}} KL(q_{\xi}(\mathbf{w}) \parallel p(\mathbf{w})) = \Sigma_p^{-1} \mathbf{L} - (\mathbf{L}^{-1})^T \quad (27)$$

603 Finally, the gradients w.r.t. the expected likelihood term of the variational objective (2) can be
 604 computed using the reparameterization trick (e.g., [14, 30]):

$$\nabla_{\boldsymbol{\mu}} \mathbb{E}_{\mathbf{w} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{L}\mathbf{L}^T)} [\|B_{\mathbf{w}}\|_D^2] = \mathbb{E}_{\mathbf{v} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})} [\nabla_{\mathbf{w}} \|B_{\mathbf{w}}\|_D^2] \quad \text{for } \mathbf{w} = \mathbf{L}\mathbf{v} + \boldsymbol{\mu} \quad (28)$$

605

$$\nabla_{\mathbf{L}} \mathbb{E}_{\mathbf{w} \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{L}\mathbf{L}^T)} [\|B_{\mathbf{w}}\|_D^2] = \mathbb{E}_{\mathbf{v} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})} [\nabla_{\mathbf{w}} \|B_{\mathbf{w}}\|_D^2 \cdot \mathbf{v}^T] \quad \text{for } \mathbf{w} = \mathbf{L}\mathbf{v} + \boldsymbol{\mu} \quad (29)$$

606 B.3 Mixture of Gaussian Variational Transfer

607 As mentioned in the main paper, for the mixture version of Alg. 1 we rely on the upper bound on the
 608 KL divergence between two mixture of Gaussians presented in [13]. We report it here for the sake of
 609 completeness.

610 **Theorem 4** ([13]). *Let $p = \sum_i c_i^{(p)} f_i^{(p)}$ and $q = \sum_j c_j^{(q)} f_j^{(q)}$ be two mixture of Gaussian distri-*
 611 *butions, where $f_i^{(p)} = \mathcal{N}(\boldsymbol{\mu}_i^{(p)}, \Sigma_i^{(p)})$ denotes the i -th component of p , $c_i^{(p)}$ denotes its weight, and*
 612 *similarly for q . Introduce two vectors $\chi^{(1)}$ and $\chi^{(2)}$ such that $c_i^{(p)} = \sum_j \chi_{j,i}^{(2)}$ and $c_j^{(q)} = \sum_i \chi_{i,j}^{(1)}$.*
 613 *Then:*

$$KL(p \parallel q) \leq KL(\chi^{(2)} \parallel \chi^{(1)}) + \sum_{i,j} \chi_{j,i}^{(2)} KL(f_i^{(p)} \parallel f_j^{(q)}) \quad (30)$$

614 Our new algorithm replaces the KL with the above-mentioned upper bound. Each time we require its
 615 value, we have to recompute the parameters $\chi^{(1)}$ and $\chi^{(2)}$ that tighten the bound. As shown in [13],
 616 we can use a simple fixed-point procedure for this purpose. Finally, both terms in the objective are
 617 now linear combinations of functions of the variational parameters of different components, and their
 618 gradients easily derive from the ones of the Gaussian case.

619 Consider we have C components for the posterior family $q_{\xi}(\mathbf{w}) = \frac{1}{C} \sum_{i=1}^C \mathcal{N}(\mathbf{w} | \boldsymbol{\mu}_i, \Sigma_i)$ and a
 620 prior distribution, constructed from the set of weights $\mathcal{W}_s = \{\mathbf{w}_1, \dots, \mathbf{w}_{|\mathcal{W}_s|}\}$ of the sources' optimal
 621 Q -functions, $p(\mathbf{w}) = \frac{1}{|\mathcal{W}_s|} \sum_{j=1}^{|\mathcal{W}_s|} \mathcal{N}(\mathbf{w} | \mathbf{w}_j, \sigma_p^2 \mathbf{I})$. Then:

$$KL(q_{\xi}(\mathbf{w}) \parallel p(\mathbf{w})) \leq KL(\chi^{(2)} \parallel \chi^{(1)}) + \sum_{i=1}^C \sum_{j=1}^{|\mathcal{W}_s|} \chi_{j,i}^{(2)} KL(\mathcal{N}(\mathbf{w} | \boldsymbol{\mu}_i, \Sigma_i) \parallel \mathcal{N}(\mathbf{w} | \mathbf{w}_j, \sigma_p^2 \mathbf{I})) \quad (31)$$

622 And substituting (31) in the negative ELBO in (2) we get the following upper bound.

$$\begin{aligned}
\mathcal{L}(\xi) &\leq \tilde{\mathcal{L}}(\xi) = \mathbb{E}_{\mathbf{w} \sim q_\xi} \left[\|\mathbf{B}_w\|_D^2 \right] \\
&\quad + \frac{\lambda}{N} KL(\chi^{(2)} \parallel \chi^{(1)}) + \frac{\lambda}{N} \sum_{i=1}^C \sum_{j=1}^{|\mathcal{W}_s|} \chi_{j,i}^{(2)} KL(\mathcal{N}(\mathbf{w} | \boldsymbol{\mu}_i, \boldsymbol{\Sigma}_i) \parallel \mathcal{N}(\mathbf{w} | \mathbf{w}_j, \sigma_p^2 \mathbf{I}))
\end{aligned} \tag{32}$$

Finally, using this upper bound as objective of our optimization problem, we can then exploit the linearity of the expectation operator to obtain

$$\begin{aligned}
\tilde{\mathcal{L}}(\xi) &= \frac{1}{C} \sum_{i=1}^C \mathbb{E}_{\mathbf{w} \sim \mathcal{N}(\mathbf{w} | \boldsymbol{\mu}_i, \boldsymbol{\Sigma}_i)} \left[\|\mathbf{B}_w\|_D^2 \right] \\
&\quad + \frac{\lambda}{N} KL(\chi^{(2)} \parallel \chi^{(1)}) + \frac{\lambda}{N} \sum_{i=1}^C \sum_{j=1}^{|\mathcal{W}_s|} \chi_{j,i}^{(2)} KL(\mathcal{N}(\mathbf{w} | \boldsymbol{\mu}_i, \boldsymbol{\Sigma}_i) \parallel \mathcal{N}(\mathbf{w} | \mathbf{w}_j, \sigma_p^2 \mathbf{I}))
\end{aligned} \tag{33}$$

that is easily differentiable with respect to $\xi = (\boldsymbol{\mu}_1, \dots, \boldsymbol{\mu}_C, \boldsymbol{\Sigma}_1, \dots, \boldsymbol{\Sigma}_C)$ using the Equations (26), (27), (28), (29) derived for the Gaussian case.

C Additional Details on the Experiments

In the present section we provide details on the parameters adopted in all experiments and discuss further results.

C.1 The Rooms Problem

In order to train the source tasks, we directly minimize the TD error based on the *mellow* Bellman operator by stochastic gradient descent. We use a *batch size* of 50, a *buffer size* of 50000, $\psi = 0.5$ and a learning rate $\alpha = 0.001$. Additionally, we use an ϵ -greedy policy for exploration, with ϵ linearly decaying from 1 to 0.02 in a fraction of 0.7 the maximum number of iterations.

For the transfer algorithm GVT, we set a *batch size* of 50 and a *buffer size* of 10000. We use $\psi = 0.5$, $\lambda = 10^{-4}$ and 10 *weights* to estimate the expected TD error. For the learning rates, $\alpha_\mu = 0.001$ for the mean of the posterior and $\alpha_L = 0.1$ to learn its Cholesky factor \mathbf{L} . Furthermore, we restrict the minimum value reachable by the eigenvalues of these factors to be $\sigma_{min}^2 = 0.0001$. In the case of MGVT we use, instead, $\lambda = 10^{-6}$, $\alpha_\mu = 0.001$ and $\alpha_L = 0.1$. Finally, we use a bandwidth $\sigma_p^2 = 10^{-5}$ for the prior.

Besides the results that we show in Section 5, we present in this section further empirical evaluation.

Firstly, we show the results of the evaluation of the greedy performance. We compute this as the expected return obtained when the agent acts using the greedy policy w.r.t. to the estimated Q -function. In the case of GVT, we take the mean of the posterior as the estimated Q -function, while for MGVT, we compute the greedy expected return under all components' means and average them.

In Figure 2a we show the results when transferring from the prior with both doors moving. It is easily noticeable that both GVT and MGVT perform much better in comparison with the no transfer performance and that the mean behavior of our posterior distribution, indeed, converges to the actual optimal solution.

In Figure 2b we show the results when transferring from the prior with only one door moving. From this we can clearly appreciate that MGVT is able to quickly converge to the optimal solution in this more complicated setting, whereas GVT fails to adapt as consistently, thus the higher variance and distance to the optimal value. In this scenario, using a Gaussian to model the prior over-constrains the algorithm to stay close to part of the function space that cannot solve optimally the target tasks sampled from the modified distribution.

Furthermore, we investigate the exploratory behavior induced by our transfer algorithms and how they differ between each other and in comparison with ϵ -greedy exploration. In Fig. 3, we show the

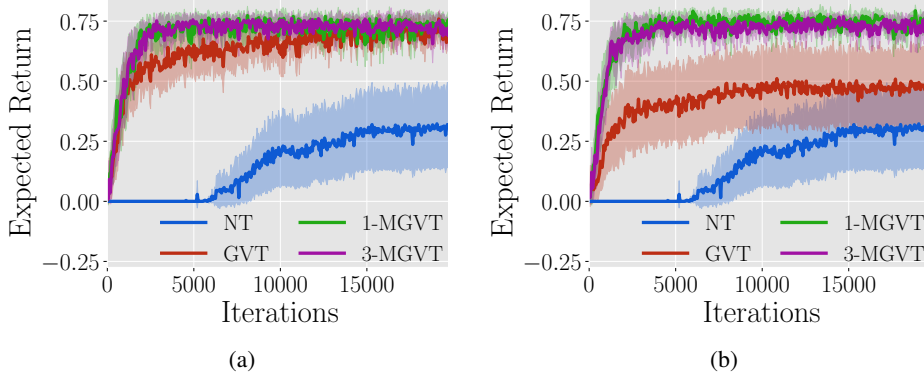


Figure 2: (a) Rooms Problem: Expected Return w.r.t. Greedy Policy, (b) Rooms Problem: Expected Return w.r.t. Greedy Policy in the generalization experiment

658 results of running the no transfer (NT) algorithm, GVT and 1-MGVT for 2000 iterations and we
 659 represent as a scatter plot the positions visited by the agent.

660 Observing Fig. 3a, it is possible to understand the difference between the ϵ -greedy exploration and
 661 the resulting behavior from GVT. It is noticeable that NT is not capable to lead the agent to the goal
 662 within the given iterations as most of the states visited are sparse within the first room, whereas GVT
 663 is able to concentrate more of its effort in looking for the door around the middle of the wall. After
 664 finding it, within the second room, the positions concentrate in the path leading to the goal given that
 665 the need for the exploration is less. This is not surprising as the value function should be equal for all
 666 tasks after crossing the door.

667 In the other case, we have Fig. 3b that shows a similar situation to that of GVT, but it is quite
 668 interesting to notice how sparser the exploration of 1-MGVT is with respect to GVT. Indeed, 1-
 669 MGVT is able to actually explore the right part of the first room within these iterations, which might
 670 be seen as the result of the prior model being able to capture more information than the Gaussian;
 671 hence, the higher speed-up in convergence and robustness to changes in the distribution from which
 672 target tasks are drawn. Indeed, as 1-MGVT is able to allow for more flexible exploration, it is capable
 673 to discover how to best solve the task much faster than GVT.

674 In Figure 4 we present the expected return as a function of the number of source tasks used for
 675 GVT and MGVT. In particular, we show the resulting curves after 1000 iterations in Figure 4a and
 676 after 1950 iterations in Figure 4b. It is interesting to notice the difference on performance between
 677 MGVT and GVT whenever there is a small number of source tasks. MGVT clearly provides faster
 678 adaptation in the presence of low prior knowledge as it can be discern from the gap seen in nearly
 679 a 1000 iterations between the plots. It is as expected because approximating the prior Gaussian
 680 distribution using maximum likelihood estimations with a low number of samples does not provide

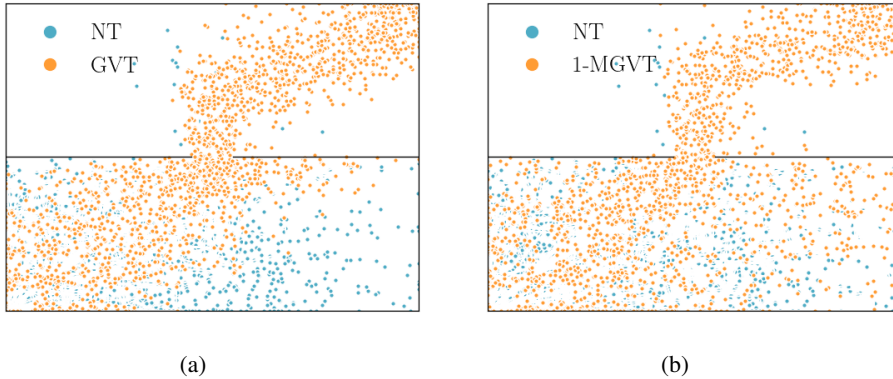


Figure 3: Two-Rooms Problem: (a) ϵ -greedy vs. GVT, and (b) ϵ -greedy vs. 1-MGVT

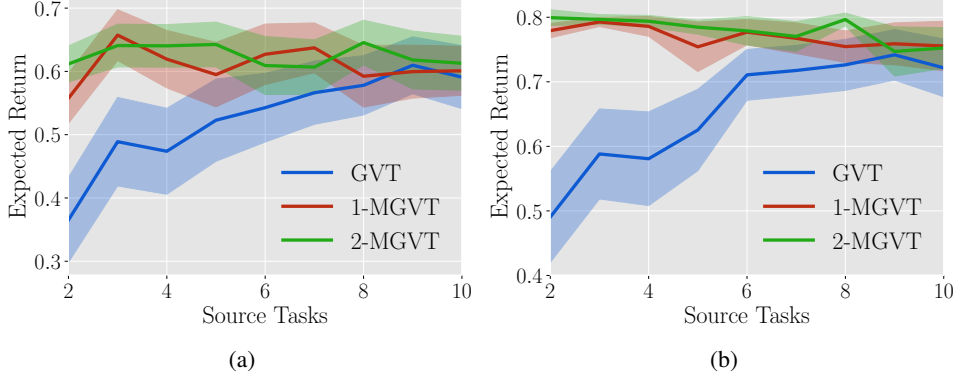


Figure 4: Expected return w.r.t. to the number of source tasks (a) 1000 iterations, (b) 1950 iterations

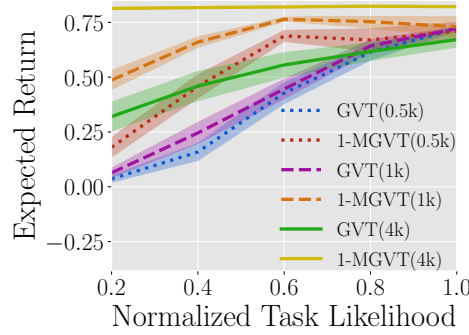


Figure 5: Expected return as a function of the task likelihood.

681 enough precision. As the number of source tasks increases, as seen more clearly from Figure 4b, the
682 performances become closer for this environment.

683 Finally, we analyze the transfer performance as a function of how likely the target task is according
684 to the prior. We consider a two-room version of the environment of Figure 1a. Unlike before, we
685 generate tasks by sampling the door position from a Gaussian with mean 5 and standard deviation
686 1.8, so that tasks with the door near the sides are very unlikely. Figure ?? shows the performance
687 reached by GVT and 1-MGVT at fixed iterations as a function of how likely the target task is
688 according to such distribution. As expected, GVT achieves poor performance on very unlikely
689 tasks, even after many iterations. In fact, estimating a single Gaussian distribution definitely entails
690 some information loss, especially about the unlikely tasks. On the other hand, MGVT keeps such
691 information and, consequently, performs much better. Perhaps not surprisingly, MGVT reaches the
692 optimal performance in $4k$ iterations no matter what task is being solved.

693 C.2 Classic Control

694 C.2.1 Cartpole

695 For this environment we generate tasks by uniformly sampling the cart mass in the range $[0.5, 1.5]$,
696 the pole mass in $[0.1, 0.3]$ and the pole length in $[0.2, 1.0]$.

697 During the training of the source tasks, we use a *batch size* of 150 and a *buffer size* of 50000.
698 Specifically, for DDQN we use a *target update frequency* of 500, *exploration fraction* of 0.35 and a
699 learning rate $\alpha = 0.001$. We use a Multilayer Perceptron (MLP) with ReLU as activation function
700 and a single hidden layer of 32 neurons.

701 For the transfer experiments, we set the *batch size* to 500, the number of *weights* sampled to
702 approximate the expected TD error to 5, $\lambda = 0.001$ and $\psi = 0.5$. We use $\alpha_\mu = 0.001$ as the learning
703 rate for the mean of the Gaussian posterior. For its the Cholesky factor L we use $\alpha_L = 0.0001$ and
704 set the limit that the minimum eigenvalue may reach to $\sigma_{min}^2 = 0.0001$. Additionally, for MGVT

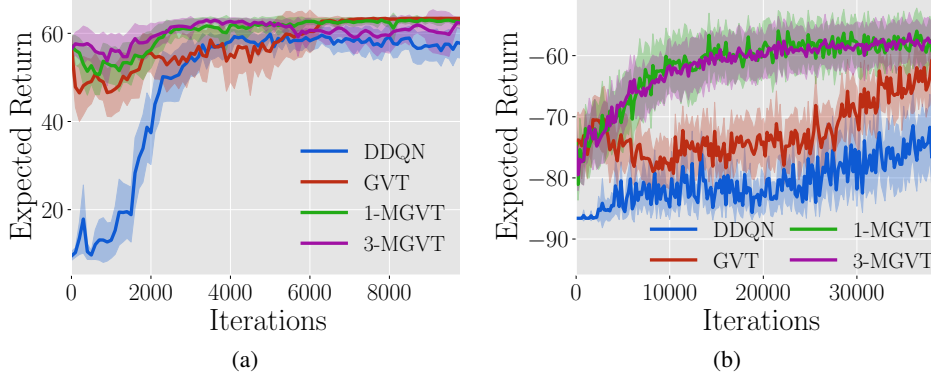


Figure 6: (a) Cartpole: Expected Return w.r.t. Greedy Policy, (b) Mountain Car: Expected Return w.r.t. Greedy Policy

we set the variance of the prior components $\sigma_p^2 = 10^{-5}$ and leave the learning rates of the posterior components' means and Cholesky factor the same as GVT.

In Figure 6a, we show the greedy performance of DDQN, GVT, 1-MGVT and 3-MGVT, as in the previous section. Once again, we can see how the transfer methods provide a significant jump-start w.r.t. the DDQN evaluation.

C.2.2 Mountain Car

We generate tasks sampling uniformly the base speed of the actions in the range $[0.001, 0.0015]$.

For the sources, we train the tasks using DDQN with a *target update frequency* of 500, a *batch size* of 32, a *buffer size* of 50000 and learning rate $\alpha = 0.001$. Moreover, we set the *exploration fraction* to 0.15. We use an MLP with single hidden layer of 64 neurons with ReLU activation function.

For the transfer experiments, we set the *batch size* to 500, and use 10 *weights* to approximate the expected TD error, $\lambda = 10^{-5}$ and $\psi = 0.5$. For the learning rates, we use $\alpha_\mu = 0.001$ for the means of the Gaussians. In the case of the Cholesky factors L , we use $\alpha_L = 0.0001$ and allow the eigenvalues to reach a minimum value of $\sigma_{min}^2 = 0.0001$. In the case of MGVT, additionally, we set the prior covariance to be $\sigma_p^2 = 10^{-5}$.

In Figure 6b, we show the greedy performance obtained during the executions, as in the previous sections. In this plot, we can observe directly how fast is MGVT able to converge its mean to the actual optimal performance and that even if GVT struggles to learn in comparison with MGVT, still provides a clear advantage w.r.t. DDQN. Also, it is worth noting that the variances seen are result that different speeds of the car result in different time to reach the goal and, thus, different optimal performances.

Clearly, this variation in the values among tasks allows MGVT to excel w.r.t. to the other methods. The richer prior of MGVT allows to exploit efficiently the previous knowledge on the possible values attainable from the tasks and, therefore, quickly resolve how to best optimize for the target. This fact is a clear contrast with GVT as the search is more likely constrained to the mean values and moving away from that is, in fact, slower.

C.3 Maze Navigation

The mazes adopted in the experiments of Sec. 5 are shown in Fig. 7. Our 20 mazes have with varying degree of difficulty and are designed to hold few similarities that would be useful for transferring. Moreover, we ensure 4 groups of mazes that are characterized by their goal position.

For the experiments we use as an approximator an MLP with two hidden layers of 32 neurons with ReLU activation functions. For training the sources we use a DDQN with a *batch size* of 70, a *buffer size* of 10000 and a *target update frequency* of 100, setting the *exploration fraction* to 0.1 and learning rate to $\alpha = 0.001$.

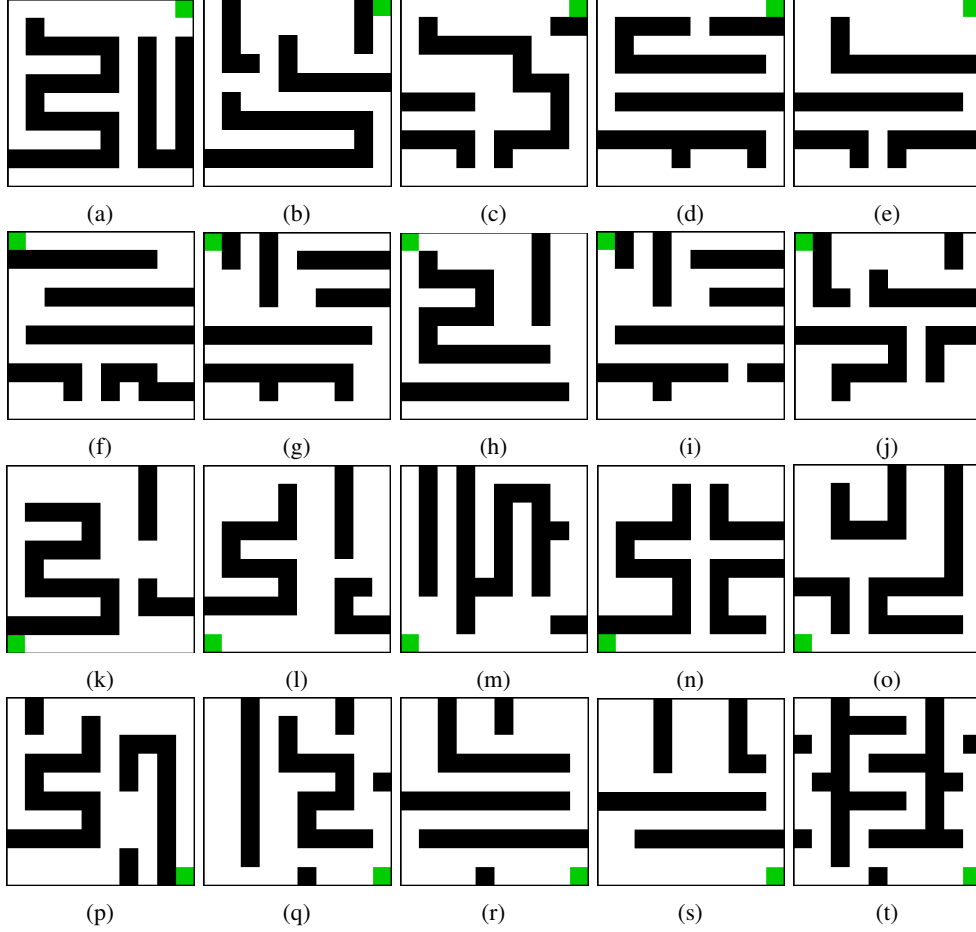
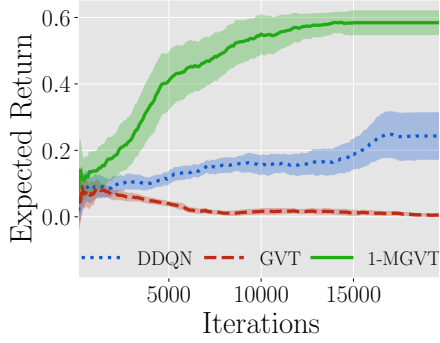


Figure 7: Set of mazes for the Maze Navigation task

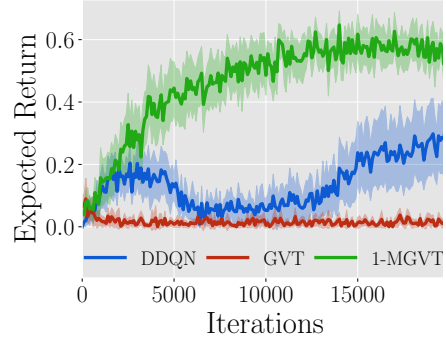
739 In the transfer experiments we use $\psi = 0.5$, a *batch size* of 50, a *buffer size* of 50000 and use 10
740 sampled *weights* from the posterior to approximate the TD error. Moreover, we use $\lambda = 10^{-6}$. For
741 GVT, in particular, we use $\alpha_\mu = 0.001$, $\alpha_L = 10^{-7}$, and set the minimum value reachable by its
742 eigenvalues to be $\sigma_{min} = 0.0001$. In the case of MGVT, we set $\alpha_\mu = 0.001$ and $\alpha_L = 10^{-6}$. Finally,
743 we use $\sigma_p^2 = 10^{-5}$ as the prior bandwidth.

744 Hereafter, we present additional results of transferring from 5 source tasks to the mazes shown in
745 Fig. 7a, Fig. 7g and Fig. 7n using both GVT and MGVT. We show both the greedy and online
746 performances. All the curves result from averaging 20 independent runs and randomly sampled
747 sources.

748 In Fig. 7a, 7g, 7n, we can appreciate that in this more complex transfer setting, MGVT is able to
749 provide significant speed-up in a consistent manner in this subset of mazes. It is also noticeable the
750 bad performance obtained with GVT in all cases. The Gaussian prior model clearly fails to capture
751 enough information to transfer in this setting that result in a negative transfer effect.

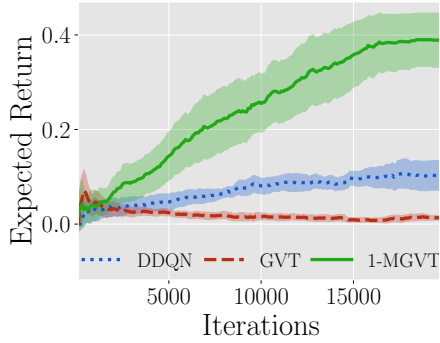


(a) Expected Return during learning

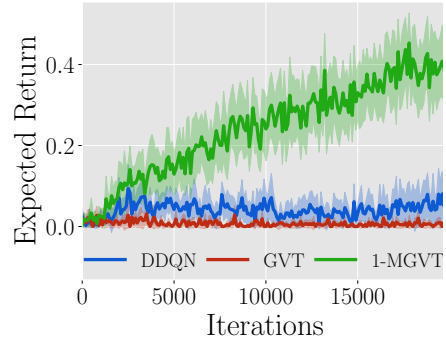


(b) Expected Return w.r.t. greedy policy

Figure 8: Performance in Maze 7a

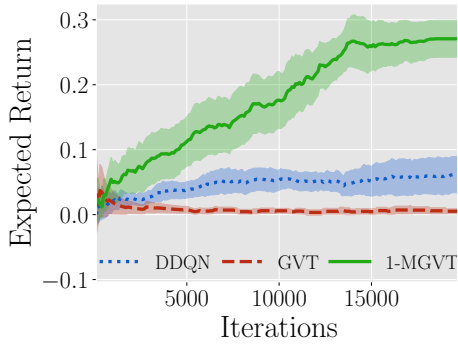


(a) Expected Return during learning

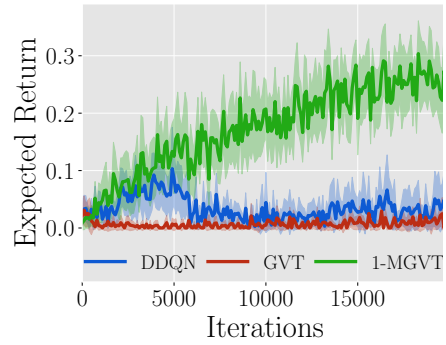


(b) Expected Return w.r.t. greedy policy

Figure 9: Performance in Maze 7g



(a) Expected Return during learning



(b) Expected Return w.r.t. greedy policy

Figure 10: Performance in Maze 7n