

Initialize $Q_0(s, a)$ for all $s \in \mathcal{S}, a \in \mathcal{A}$ (e.g. all zero)

Set $k := 1$

Initialize sequence $(\alpha_l)_{l \in \mathbb{N}}$ with $\alpha_l \in [0, 1]$

Repeat for each episode:

Initialize environment and get initial state $s_0 \in \mathcal{S}$

Set $t := 0$

Repeat for each step of the episode (until terminal state):

Take action $a_t := \bar{\pi}_k(s_t)$

($\bar{\pi}_k$ is ϵ -greedy policy wrt Q_{k-1})

Observe immediate reward R_t , observe new state s_{t+1}

Set $Q_k := Q_{k-1}$

Update $Q_k(s_t, a_t) = Q_{k-1}(s_t, a_t) + \alpha_k(R_t + Q_{k-1}(s_{t+1}, \pi_k(s_{t+1})) - Q_{k-1}(s_t, a_t))$

(π_k is greedy policy wrt Q_{k-1})

Increase t by one, increase k by one