

Mathematical Foundations of Reinforcement Learning
 Errata list for the Springer version published in January 2025
 Updated in July 2025

Note: The PDF version on GitHub already incorporates these corrections.

Chapter 2:

- ◇ Section 2.7.1: Change “a radius equal to $\sum_{j \neq i} [I - \gamma P_\pi]_{ij} = -\sum_{j \neq i} \gamma p_\pi(s_j | s_i)$ ” to “a radius equal to $\sum_{j \neq i} |[I - \gamma P_\pi]_{ij}| = \sum_{j \neq i} \gamma p_\pi(s_j | s_i)$ ”

Chapter 8:

- ◇ Algorithm 8.2: Change “ ε ” to “ ϵ ”
- ◇ Algorithm 8.3: Change “ ε ” to “ ϵ ”

Chapter 9:

- ◇ Box 9.5: Change “it holds that $\lim_{k \rightarrow \infty} P_\pi^k = d_\pi^T \mathbf{1}_n$ ” to “it holds that $\lim_{k \rightarrow \infty} P_\pi^k = \mathbf{1}_n d_\pi^T$ ”
- ◇ Box 9.5: Change

$$\lim_{k \rightarrow \infty} (P_\pi - \mathbf{1}_n d_\pi^T)^k = \lim_{k \rightarrow \infty} P_\pi^k - d_\pi^T \mathbf{1}_n = 0.$$

to

$$\lim_{k \rightarrow \infty} (P_\pi - \mathbf{1}_n d_\pi^T)^k = \lim_{k \rightarrow \infty} P_\pi^k - \mathbf{1}_n d_\pi^T = 0.$$

Chapter 10:

- ◇ Section 10.3.3: Change

$$\theta_{t+1} = \theta_t + \alpha_\theta \frac{\pi(a_t | s_t, \theta)}{\beta(a_t | s_t)} \nabla_\theta \ln \pi(a_t | s_t, \theta) \delta_t(s_t, a_t).$$

to

$$\theta_{t+1} = \theta_t + \alpha_\theta \frac{\pi(a_t | s_t, \theta_t)}{\beta(a_t | s_t)} \nabla_\theta \ln \pi(a_t | s_t, \theta_t) \delta_t(s_t, a_t).$$

Appendix A:

- ◇ Item *Gradient of expectation*: Change “ $\mathbb{E}[f(X, \beta)] = \sum_x f(x, \mathbf{a}) p(x)$ ” to “ $\mathbb{E}[f(X, \beta)] = \sum_x f(x, \beta) p(x)$ ”

- ◇ Item *Gradient of expectation*:

Change “ $\nabla_{\beta} \mathbb{E}[f(X, \beta)] = \nabla_{\beta} \sum_x f(x, \textcolor{red}{a})p(x) = \sum_x \nabla_{\beta} f(x, \textcolor{red}{a})p(x) = \mathbb{E}[\nabla_{\beta} f(X, \beta)]$ ”
 to “ $\nabla_{\beta} \mathbb{E}[f(X, \beta)] = \nabla_{\beta} \sum_x f(x, \textcolor{blue}{\beta})p(x) = \sum_x \nabla_{\beta} f(x, \textcolor{blue}{\beta})p(x) = \mathbb{E}[\nabla_{\beta} f(X, \beta)]$ ”

- ◇ Item *Variance, covariance, covariance matrix*: Change \bar{X} and \bar{Y} to \bar{x} and \bar{y} , respectively

Appendix D:

- ◇ Section *Convexity*: Change

$$f(cx + (1 - \textcolor{red}{x})y) \leq cf(x) + (1 - c)f(y)$$

to

$$f(cx + (1 - \textcolor{blue}{c})y) \leq cf(x) + (1 - c)f(y)$$

Bibliography