

I The Information of Detailed Proofs

I.1 Proof of Theorem 1

Theorem 1. (Generalization for policy classes of distribution error)

Suppose Assumption 1 holds, and for any $\hat{\epsilon} > 0$, given D_I and π_E with

$$e(\hat{c}_{D_I}^{(m)} \rho^{\pi_E}, \hat{c}_{D_I}^{(m)} \rho^{\Pi}) \geq \sup_{D \in \mathcal{D}} \{e(\hat{c}_D^{(m)} \rho^{\pi_E}, \hat{c}_D^{(m)} \rho^{\Pi})\} - \hat{\epsilon},$$

then

$$\begin{aligned} & e(C_{D_I} \rho^{\pi_E}, C_{D_I} \rho^{\Pi}) \\ & \geq \underbrace{\sup_{D \in \mathcal{D}} \{e(\hat{c}_D^{(m)} \rho^{\pi_E}, \hat{c}_D^{(m)} \rho^{\Pi})\}}_{\text{Appr}(\mathcal{D}, m)} - \underbrace{2\hat{\mathfrak{A}}_{\mathbb{D}_I}^{(m)}(C_{D_I} \rho^{\Pi}) - 8B_{\Pi} \sqrt{\frac{\log(3/\delta)}{2m}}}_{\text{Estm}(\Pi, m, \delta)} - \hat{\epsilon} \end{aligned}$$

for all $\delta \in (0, 1)$, with a probability of at least $1 - \delta$.

Proof. For notational simplicity, we denote $z_i = (s_{D_I}^{(i)}, a_{D_I}^{(i)})$, $Z = (z_1, \dots, z_m)$. Then

$$\begin{aligned} \mathbb{E}_{(s,a) \sim \hat{\mathbb{D}}_I} [C_{D_I} \rho^{\pi_E}(s, a)] &= \hat{\mathbb{E}}_Z [C_{D_I} \rho^{\pi_E}], \\ \mathbb{E}_{(s,a) \sim \hat{\mathbb{D}}_I} [C_{D_I} \rho^{\pi}(s, a)] &= \hat{\mathbb{E}}_Z [C_{D_I} \rho^{\pi}]. \end{aligned}$$

By Eq. (2) and Definition 2, we only need to prove

$$e(C_{D_I} \rho^{\pi_E}, C_{D_I} \rho^{\Pi}) - e(\hat{c}_{D_I}^{(m)} \rho^{\pi_E}, \hat{c}_{D_I}^{(m)} \rho^{\Pi})$$

has a lower bound. Specifically,

$$\begin{aligned} & e(C_{D_I} \rho^{\pi_E}, C_{D_I} \rho^{\Pi}) - e(\hat{c}_{D_I}^{(m)} \rho^{\pi_E}, \hat{c}_{D_I}^{(m)} \rho^{\Pi}) \\ &= C_{D_I} \inf_{\pi \in \Pi} \{ \mathbb{E}_{(s,a) \sim \mathbb{D}_I} [\rho^{\pi_E}(s, a) - \rho^{\pi}(s, a)] \} \\ & \quad - \hat{c}_{D_I}^{(m)} \inf_{\pi \in \Pi} \{ \mathbb{E}_{(s,a) \sim \hat{\mathbb{D}}_I} [\rho^{\pi_E}(s, a) - \rho^{\pi}(s, a)] \} \\ & \geq C_{D_I} \inf_{\pi \in \Pi} \{ \mathbb{E}_{(s,a) \sim \mathbb{D}_I} [\rho^{\pi_E}(s, a) - \rho^{\pi}(s, a)] - \mathbb{E}_{(s,a) \sim \hat{\mathbb{D}}_I} [\rho^{\pi_E}(s, a) - \rho^{\pi}(s, a)] \} \\ & \geq C_{D_I} \inf_{\pi \in \Pi} \{ \mathbb{E}_{(s,a) \sim \mathbb{D}_I} [\rho^{\pi_E}(s, a)] - \mathbb{E}_{(s,a) \sim \hat{\mathbb{D}}_I} [\rho^{\pi_E}(s, a)] \} \\ & \quad + C_{D_I} \inf_{\pi \in \Pi} \{ \mathbb{E}_{(s,a) \sim \hat{\mathbb{D}}_I} [\rho^{\pi}(s, a)] - \mathbb{E}_{(s,a) \sim \mathbb{D}_I} [\rho^{\pi}(s, a)] \} \\ &= \left(\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^{\pi_E}(s, a)] - \hat{\mathbb{E}}_Z [C_{D_I} \rho^{\pi_E}] \right) \\ & \quad - \sup_{\pi \in \Pi} \{ \mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^{\pi}(s, a)] - \hat{\mathbb{E}}_Z [C_{D_I} \rho^{\pi}] \}. \end{aligned} \tag{13}$$

First, we show that $\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^{\pi_E}(s, a)] - \mathbb{E}_{(s,a) \sim \hat{\mathbb{D}}_I} [C_{D_I} \rho^{\pi_E}(s, a)]$ has a lower bound. Let

$$\phi_{\pi_E}(Z) = \mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^{\pi_E}(s, a)] - \hat{\mathbb{E}}_Z [C_{D_I} \rho^{\pi_E}].$$

Let Z and Z' be two samples differing by exactly one point, say $z_i \in Z$, $z'_i \in Z'$. Note that for all $(s, a) \in \mathcal{S} \times \mathcal{A}$, we have $C_{D_I} \rho^{\pi_E}(s, a) \leq B_\Pi$. Then

$$\begin{aligned} & \phi_{\pi_E}(Z') - \phi_{\pi_E}(Z) \\ &= (\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^{\pi_E}(s, a)] - \hat{\mathbb{E}}_{Z'} [C_{D_I} \rho^{\pi_E}]) \\ & \quad - (\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^{\pi_E}(s, a)] - \hat{\mathbb{E}}_Z [C_{D_I} \rho^{\pi_E}]) \\ &= \frac{1}{m} (C_{D_I} \rho^{\pi_E}(z_i) - C_{D_I} \rho^{\pi_E}(z'_i)) \leq \frac{2}{m} B_\Pi. \end{aligned}$$

By a similar derivation, we obtain $\phi_{\pi_E}(Z) - \phi_{\pi_E}(Z') \leq \frac{2}{m} B_\Pi$. Therefore, we have $|\phi_{\pi_E}(Z) - \phi_{\pi_E}(Z')| \leq \frac{2}{m} B_\Pi$. According to McDiarmid's inequality [21], we have

$$\phi_{\pi_E}(Z) - \mathbb{E}[\phi_{\pi_E}(Z)] \geq -2B_\Pi \sqrt{\frac{\log(3/\delta)}{2m}}$$

with a probability of at least $1 - \frac{\delta}{3}$, where the outer expectation is taken over the random choice of $\hat{\mathbb{D}}_I$ with m state-action pairs. By the fact that $\mathbb{E}[\phi_{\pi_E}(Z)] = 0$, we have

$$\phi_{\pi_E}(Z) \geq -2B_\Pi \sqrt{\frac{\log(3/\delta)}{2m}} \quad (14)$$

with a probability of at least $1 - \frac{\delta}{3}$.

Next, we show that $\sup_{\pi \in \Pi} \{\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^\pi(s, a)] - \mathbb{E}_{(s,a) \sim \hat{\mathbb{D}}_I} [C_{D_I} \rho^\pi(s, a)]\}$ has an upper bound. Let

$$\phi_\pi(Z) = \sup_{\pi \in \Pi} \{\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^\pi(s, a)] - \hat{\mathbb{E}}_Z [C_{D_I} \rho^\pi]\}.$$

Note that for all $\pi \in \Pi$, we have $\max_{(s,a) \in \mathcal{S} \times \mathcal{A}} \{C_{D_I} \rho^\pi(s, a)\} \leq B_\Pi$. Then

$$\begin{aligned} & \phi_\pi(Z') - \phi_\pi(Z) \\ &= (\sup_{\pi \in \Pi} \{\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^\pi(s, a)] - \hat{\mathbb{E}}_{Z'} [C_{D_I} \rho^\pi]\}) \\ & \quad - (\sup_{\pi \in \Pi} \{\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^\pi(s, a)] - \hat{\mathbb{E}}_Z [C_{D_I} \rho^\pi]\}) \\ &\leq \sup_{\pi \in \Pi} \left\{ (\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^\pi(s, a)] - \hat{\mathbb{E}}_{Z'} [C_{D_I} \rho^\pi]) \right. \\ & \quad \left. - (\mathbb{E}_{(s,a) \sim \mathbb{D}_I} [C_{D_I} \rho^\pi(s, a)] - \hat{\mathbb{E}}_Z [C_{D_I} \rho^\pi]) \right\} \\ &= \sup_{\pi \in \Pi} \{\hat{\mathbb{E}}_Z [C_{D_I} \rho^\pi] - \hat{\mathbb{E}}_{Z'} [C_{D_I} \rho^\pi]\} \\ &= \sup_{\pi \in \Pi} \left\{ \frac{C_{D_I} \rho^\pi(z_i) - C_{D_I} \rho^\pi(z'_i)}{m} \right\} \leq \frac{2}{m} B_\Pi. \end{aligned}$$

By a similar derivation, we obtain that $\phi_\pi(Z) - \phi_\pi(Z') \leq \frac{2}{m}B_\Pi$. Therefore, $|\phi_\pi(Z) - \phi_\pi(Z')| \leq \frac{2}{m}B_\Pi$. According to McDiarmid's inequality,

$$\phi_\pi(Z) \leq \mathbb{E}[\phi_\pi(Z)] + 2B_\Pi \sqrt{\frac{\log(3/\delta)}{2m}} \quad (15)$$

with a probability of at least $1 - \frac{\delta}{3}$, where the outer expectation is taken over the random choice of $\hat{\mathbb{D}}_I$ with m state-action pairs.

In what follows, we prove that the right-hand side of Eq. (15) has an upper bound. By the standard Rademacher complexity technique [21], we obtain

$$\begin{aligned} \mathbb{E}[\phi_\pi(Z)] &= \mathbb{E}\left[\sup_{\pi \in \Pi} \{\mathbb{E}_{Z''}[\hat{\mathbb{E}}_{Z''}[C_{D_1}\rho^\pi]] - \hat{\mathbb{E}}_Z[C_{D_1}\rho^\pi]\}\right] \\ &= \mathbb{E}\left[\sup_{\pi \in \Pi} \{\mathbb{E}_{Z''}[\hat{\mathbb{E}}_{Z''}[C_{D_1}\rho^\pi] - \hat{\mathbb{E}}_Z[C_{D_1}\rho^\pi]\}\right] \\ &\leq \mathbb{E}_{Z, Z''}\left[\sup_{\pi \in \Pi} \{\hat{\mathbb{E}}_{Z''}[C_{D_1}\rho^\pi] - \hat{\mathbb{E}}_Z[C_{D_1}\rho^\pi]\}\right] \\ &= \mathbb{E}_{Z, Z''}\left[\frac{1}{m} \sup_{\pi \in \Pi} \left\{\sum_{i=1}^m (C_{D_1}\rho^\pi(z_i'') - C_{D_1}\rho^\pi(z_i))\right\}\right] \\ &= \mathbb{E}_{\sigma, Z, Z''}\left[\frac{1}{m} \sup_{\pi \in \Pi} \left\{\sum_{i=1}^m \sigma_i (C_{D_1}\rho^\pi(z_i'') - C_{D_1}\rho^\pi(z_i))\right\}\right] \\ &\leq \mathbb{E}_{\sigma, Z''}\left[\frac{1}{m} \sup_{\pi \in \Pi} \left\{\sum_{i=1}^m \sigma_i C_{D_1}\rho^\pi(z_i'')\right\}\right] \\ &\quad + \mathbb{E}_{\sigma, Z}\left[\frac{1}{m} \sup_{\pi \in \Pi} \left\{-\sum_{i=1}^m \sigma_i C_{D_1}\rho^\pi(z_i)\right\}\right] \\ &= 2\mathfrak{R}_{\mathbb{D}_I}^{(m)}(C_{D_1}\rho^\Pi), \end{aligned} \quad (16)$$

where σ_i is the i.i.d. Rademacher random variable for $i = 1, \dots, m$.

According to McDiarmid's inequality,

$$\mathfrak{R}_{\mathbb{D}_I}^{(m)}(C_{D_1}\rho^\Pi) \leq \hat{\mathfrak{R}}_{\mathbb{D}_I}^{(m)}(C_{D_1}\rho^\Pi) + 2B_\Pi \sqrt{\frac{\log(3/\delta)}{2m}} \quad (17)$$

with a probability of at least $1 - \frac{\delta}{3}$, where

$$\hat{\mathfrak{R}}_{\mathbb{D}_I}^{(m)}(C_{D_1}\rho^\Pi) = \mathbb{E}_\sigma \left[\frac{1}{m} \sup_{\pi \in \Pi} \left\{ \sum_{i=1}^m \sigma_i C_{D_1}\rho^\pi(z_i) \right\} \right].$$

Combining Eq. (15) with Eqs. (16) and (17),

$$\phi_\pi(Z) \leq 2\hat{\mathfrak{R}}_{\mathbb{D}_I}^{(m)}(C_{D_1}\rho^\Pi) + 6B_\Pi \sqrt{\frac{\log(3/\delta)}{2m}} \quad (18)$$

with a probability of at least $1 - \frac{2\delta}{3}$. Combining Eq. (14) with Eq. (18), we have

$$\phi_{\pi_E}(Z) - \phi_{\pi}(Z) \geq -2\hat{\mathfrak{R}}_{\mathbb{D}_I}^{(m)}(C_{D_I}\rho^{\Pi}) - 8B_{\Pi}\sqrt{\frac{\log(3/\delta)}{2m}} \quad (19)$$

with a probability of at least $1 - \delta$. Combining Eq. (13) with Eq. (19) and the condition of Theorem 1, we complete the proof. \square

I.2 The lower bound of $e(C_{D_I}\rho^{\pi_E}, C_{D_I}\rho^{\Pi})$ in terms of the covering number

The covering number of the function class $C_{D_I}\rho^{\Pi}$ under the ℓ_{∞} distance $\|\cdot\|_{\infty}$ can be denoted as $\mathcal{N}(C_{D_I}\rho^{\Pi}, \epsilon, \|\cdot\|_{\infty})$.

Proposition 1. *Under the same assumption of Theorem 1, then*

$$\begin{aligned} & e(C_{D_I}\rho^{\pi_E}, C_{D_I}\rho^{\Pi}) \\ & \geq \sup_{D \in \mathcal{D}} \{e(\hat{c}_D^{(m)}\rho^{\pi_E}, \hat{c}_D^{(m)}\rho^{\Pi})\} - \frac{8}{m} - \frac{24B_{\Pi}}{\sqrt{m}} \sqrt{\log(\mathcal{N}(C_{D_I}\rho^{\Pi}, \frac{1}{\sqrt{m}}, \|\cdot\|_{\infty}))} \\ & \quad - 8B_{\Pi}\sqrt{\frac{\log(3/\delta)}{2m}} - \hat{\epsilon} \end{aligned}$$

with a probability of at least $1 - \delta$.

Proof. We apply Dudley's entropy integral [8] to connect $\hat{\mathfrak{R}}_{\mathbb{D}_I}^{(m)}(C_{D_I}\rho^{\Pi})$ with the covering number. Specifically, we have

$$\begin{aligned} \hat{\mathfrak{R}}_{\mathbb{D}_I}^{(m)}(C_{D_I}\rho^{\Pi}) & \leq \frac{4}{m} + \frac{12}{m} \int_{\frac{1}{\sqrt{m}}}^{\sqrt{m}B_{\Pi}} \sqrt{\log(\mathcal{N}(C_{D_I}\rho^{\Pi}, \epsilon, \|\cdot\|_{\infty}))} d\epsilon \\ & = \frac{4}{m} + \frac{12}{m} \sqrt{\log(\mathcal{N}(C_{D_I}\rho^{\Pi}, \xi_{\pi}, \|\cdot\|_{\infty}))} (\sqrt{m}B_{\Pi} - \frac{1}{\sqrt{m}}) \\ & \leq \frac{4}{m} + \frac{12B_{\Pi}}{\sqrt{m}} \sqrt{\log(\mathcal{N}(C_{D_I}\rho^{\Pi}, \frac{1}{\sqrt{m}}, \|\cdot\|_{\infty}))}, \end{aligned}$$

where $\xi_{\pi} \in (\frac{1}{\sqrt{m}}, \sqrt{m}\frac{B_{\Pi}}{C_{D_I}})$. Plugging this into Theorem 1, we obtain

$$\begin{aligned} & e(C_{D_I}\rho^{\pi_E}, C_{D_I}\rho^{\Pi}) \\ & \geq \sup_{D \in \mathcal{D}} \{e(\hat{c}_D^{(m)}\rho^{\pi_E}, \hat{c}_D^{(m)}\rho^{\Pi})\} - \frac{8}{m} - \frac{24B_{\Pi}}{\sqrt{m}} \sqrt{\log(\mathcal{N}(C_{D_I}\rho^{\Pi}, \frac{1}{\sqrt{m}}, \|\cdot\|_{\infty}))} \\ & \quad - 8B_{\Pi}\sqrt{\frac{\log(3/\delta)}{2m}} - \hat{\epsilon} \end{aligned}$$

with a probability of at least $1 - \delta$. \square

I.3 Proof of Corollary 1

Corollary 1. *Suppose Assumption 2 holds and $\|\theta\|_2 \leq B_\theta$. Then*

$$\begin{aligned} e(C_{D_1}\rho^{\pi_E}, C_{D_1}\rho^\Pi) &\geq \sup_{D \in \mathcal{D}} \{e(\hat{c}_D^{(m)}\rho^{\pi_E}, \hat{c}_D^{(m)}\rho^\Pi)\} \\ &\quad - \frac{8}{m} - \frac{24B_\Pi}{\sqrt{m}} \sqrt{p \log(1 + 2\sqrt{2m}B_\theta L_h)} - 8B_\Pi \sqrt{\frac{\log(3/\delta)}{2m}} - \hat{\epsilon} \end{aligned}$$

with a probability of at least $1 - \delta$.

Proof. $C_{D_1}\rho^\pi(s, a)$ can be bounded by

$$|C_{D_1}\rho^\pi(s, a)| = |\theta^\top h(\psi_s, \psi_a)| \leq \|\theta\|_2 \|h(\psi_s, \psi_a)\|_2 \leq \sqrt{2}B_\theta L_h,$$

where the first inequality comes from Cauchy-Schwartz inequality.

To compute the covering number, we exploit the Lipschitz continuity of $C_{D_1}\rho^\pi(s, a)$ with respect to the parameter θ . Specifically, for two different parameters θ and θ' , we have

$$\begin{aligned} &\|C_{D_1}\rho^{\tilde{\pi}_\theta}(\psi_s, \psi_a) - C_{D_1}\rho^{\tilde{\pi}_{\theta'}}(\psi_s, \psi_a)\|_\infty \\ &= \|(\theta - \theta')^\top h(\psi_s, \psi_a)\|_\infty \\ &\stackrel{(i)}{\leq} \|\theta - \theta'\|_2 \sup_{(s,a) \in \mathcal{S} \times \mathcal{A}} \{\|h(\psi_s, \psi_a)\|_2\} \\ &\stackrel{(ii)}{\leq} \|\theta - \theta'\|_2 L_h \sup_{(s,a) \in \mathcal{S} \times \mathcal{A}} \{\sqrt{\|\psi_s\|_2^2 + \|\psi_a\|_2^2}\} \\ &\stackrel{(iii)}{\leq} \sqrt{2}L_h \|\theta - \theta'\|_2, \end{aligned}$$

where (i) comes from Cauchy-Schwartz inequality, (ii) comes from the Lipschitz continuity of h , and (iii) comes from the boundedness of ψ_s and ψ_a .

Denote $\Theta = \{\theta : \|\theta\|_2 \leq B_\theta\}$. By the standard argument of the volume ratio, we have

$$\begin{aligned} \mathcal{N}(C_{D_1}\rho^\Pi, \frac{1}{\sqrt{m}}, \|\cdot\|_\infty) &\leq \mathcal{N}(\Theta, \frac{1}{\sqrt{2m}L_h}, \|\cdot\|_2) \\ &\leq \left(1 + \frac{2B_\theta}{\frac{1}{\sqrt{2m}L_h}}\right)^p \\ &= (1 + 2\sqrt{2m}B_\theta L_h)^p. \end{aligned} \tag{20}$$

Plugging Eq. (20) into Proposition 1, we complete the proof. \square

I.4 Proof of Theorem 2

Theorem 2. (GAIL Generalization for policy classes) *Under the same assumption of Theorem 1, we have*

$$V_{\pi_E} - \sup_{\pi \in \Pi} V_\pi \geq \frac{1}{1 - \gamma} (\text{Appr}(\mathcal{D}, m) + \text{Estm}(\Pi, m, \delta) - \hat{\epsilon})$$

with a probability of at least $1 - \delta$.

Proof. Combining the definition of V_π in Eq. (1)

$$V_\pi = \frac{1}{1-\gamma} \mathbb{E}_{(s,a) \sim \rho^\pi} [r(s,a)]$$

with the reward function of GAIL $r_{D_I}(s,a) = -\log(1 - D_I(s,a))$ [16], we obtain

$$\begin{aligned} & V_{\pi_E} - \sup_{\pi \in \Pi} V_\pi \\ &= \frac{1}{1-\gamma} \mathbb{E}_{(s,a) \sim \rho^{\pi_E}} [r(s,a)] - \sup_{\pi \in \Pi} \left\{ \frac{1}{1-\gamma} \mathbb{E}_{(s,a) \sim \rho^\pi} [r(s,a)] \right\} \\ &= \frac{1}{1-\gamma} \inf_{\pi \in \Pi} \left\{ \mathbb{E}_{(s,a) \sim \rho^{\pi_E}} [-\log(1 - D_I(s,a))] \right. \\ &\quad \left. - \mathbb{E}_{(s,a) \sim \rho^\pi} [-\log(1 - D_I(s,a))] \right\} \\ &= \frac{1}{1-\gamma} e(C_{D_I} \rho^{\pi_E}, C_{D_I} \rho^\Pi). \end{aligned} \tag{21}$$

Plugging Eq. (21) into the conclusion of Theorem 1, we complete the proof. \square

II Convergence Analysis of TSSG

The convergence of soft policy iteration in SAC algorithms has been proved in [15]. Therefore, for a fixed ϕ , the SAM submodule converges. Then we only need to prove the convergence of Algorithm 2.

First, the definition of stationary point and two assumptions are given:

Definition 3. (*stationary point*) Suppose there exists T such that the SAM submodule converges and $(\theta^*, w_0^*, \alpha_0^*)$ is a stationary point for the SAM submodule, then θ^* is a stationary point for TSSG if

$$\sum_{t=0}^{T-1} \nabla_\theta F(\theta_t^*; w_{t+1}^*, \phi^*(\theta^*), \alpha_t^*) = 0,$$

where $\theta_0^* = \theta^*$.

The stationarity is a necessary condition for optimality. Accordingly, the formula below can be used to measure the sub-stationarity of the algorithm at the N -th iteration:

$$I_N = \min_{0 \leq k \leq N-1} \left(\mathbb{E} \left\| \sum_{t=0}^{T-1} \nabla_\theta F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) \right\|_2^2 \right).$$

Assumption 4. For any $\theta, w, \alpha, \hat{\phi}(\theta)$ and $k, t \in \mathbb{N}$, there exist constants

$$M_\theta, M_w, M_\alpha > 0,$$

subject to:

Unbiasedness:

$$\mathbb{E}[\nabla_{\theta} \tilde{f}^{(j)}(\theta; w, \hat{\phi}(\theta), \alpha)] = \nabla_{\theta} F(\theta; w, \hat{\phi}(\theta), \alpha),$$

Gradient boundedness:

$$\begin{aligned} \mathbb{E}[\|\nabla_{\theta} \tilde{f}^{(j)}(\theta; w, \hat{\phi}(\theta), \alpha)\|_2^2] &\leq M_{\theta}, \\ \mathbb{E}[\|\nabla_w \tilde{J}_Q^{(j)}(w; \theta, \hat{\phi}(\theta), \alpha)\|_2^2] &\leq M_w, \\ \mathbb{E}[\|\nabla_{\alpha} \tilde{J}_t^{(k)}(\alpha; \theta)\|_2^2] &\leq M_{\alpha}. \end{aligned}$$

Assumption 4 is mild and satisfied by first-order optimization algorithms [8], e.g., the greedy stochastic gradient algorithm.

Assumption 5. (1) *There exists a constant $L_Q > 0$, subject to for any w and w' , we have*

$$\|Q_w^{\text{soft}} - Q_{w'}^{\text{soft}}\|_{\infty} \leq L_Q \|w - w'\|_2.$$

(2) *There exists constants $S_g, S_Q > 0$, subject to for any θ and θ' , we have*

$$\begin{aligned} \|\mathbb{E}_{\rho^{\pi_{\theta}}} [g(\psi_s, \psi_a)] - \mathbb{E}_{\rho^{\pi_{\theta'}}} [g(\psi_s, \psi_a)]\|_2 &\leq S_g \|\theta - \theta'\|_2, \\ \|\nabla_{\theta} \mathbb{E}_{\rho^{\pi_{\theta}}} [Q_w^{\text{soft}}(\psi_s, \psi_a; \theta, \phi)] - \nabla_{\theta} \mathbb{E}_{\rho^{\pi_{\theta'}}} [Q_w^{\text{soft}}(\psi_s, \psi_a; \theta', \phi)]\|_2 &\leq S_Q \|\theta - \theta'\|_2. \end{aligned}$$

(3) *There exists constants $B_H, L_{\alpha}, S_H > 0$, subject to for any α, α', θ and θ' , we have*

$$\begin{aligned} \mathbb{E}_{s \sim d^{\pi_{\theta}}} [\alpha \mathbb{H}(\pi_{\theta}(\cdot|s))] &\leq B_H, \\ |\mathbb{E}_{s \sim d^{\pi_{\theta}}} [\alpha \mathbb{H}(\pi_{\theta}(\cdot|s))] - \mathbb{E}_{s \sim d^{\pi_{\theta}}} [\alpha' \mathbb{H}(\pi_{\theta}(\cdot|s))]| &\leq L_{\alpha} \|\alpha - \alpha'\|_2, \\ \|\nabla_{\theta} \mathbb{E}_{s \sim d^{\pi_{\theta}}} [\alpha \mathbb{H}(\pi_{\theta}(\cdot|s))] - \nabla_{\theta} \mathbb{E}_{s \sim d^{\pi_{\theta'}}} [\alpha \mathbb{H}(\pi_{\theta'}(\cdot|s))]\|_2 &\leq S_H \|\theta - \theta'\|_2. \end{aligned}$$

(1) of Assumption 5 is the Lipschitz continuity of the soft Q-function with respect to its parameter w . (2) characterizes some Lipschitz continuity conditions with respect to the parameter θ . (3) states some common regularity conditions for entropy [13,14,15]. The convergence of the TSSG algorithm is analyzed as follows.

Theorem 3. *Suppose Assumptions 3,4,5 hold. Given T , in the condition that the SAM submodule converges, for any $\epsilon > 0$, we take*

$$\begin{aligned} \eta_{\theta} &= \frac{\epsilon}{2T^2 M_{\theta} (2S_{\theta} + TS_g^2/\mu)}, \\ \eta_w &= \frac{\epsilon^2}{8T^4 L_Q M_{\theta} \sqrt{M_w} (2S_{\theta} + TS_g^2/\mu)}, \\ \eta_{\alpha} &= \frac{\epsilon^2}{8T^4 L_{\alpha} M_{\theta} \sqrt{M_{\alpha}} (2S_{\theta} + TS_g^2/\mu)}, \end{aligned}$$

where $S_\theta = S_H + S_Q$. Then at most

$$N = \tilde{O}\left(\frac{T^3 B_F M_\theta (S_\theta + T S_g^2 / \mu)}{\epsilon^2}\right)$$

iterations such that $I_N \leq \epsilon$, where $B_F = \frac{\sqrt{2}\kappa L_g(2-\gamma)}{1-\gamma} + \frac{B_H}{1-\gamma} + \frac{\mu}{2}\kappa^2$.

Here \tilde{O} hides high dependence on T and linear or quadratic dependence on some constants in Assumptions 3-5. Next, we prove Theorem 3.

II.1 Boundedness of soft Q-function

Lemma 1. For any w , we have $\|Q_w^{\text{soft}}\|_\infty \leq B_Q$, where $B_Q = \frac{\sqrt{2}\kappa L_g}{1-\gamma} + \frac{\gamma B_H}{1-\gamma}$.

Proof. The reward function $r_\phi(s, a)$ can be bounded by

$$|r_\phi(s, a)| \leq \|\phi\|_2 \cdot \|g(\psi_s, \psi_a)\|_2 \leq \sqrt{2}\kappa L_g.$$

By the definition of soft Q-function [13], we have

$$\begin{aligned} & Q_w^{\text{soft}}(s_t, a_t; \theta, \phi) \\ &= r_\phi(s_t, a_t) + \mathbb{E}_{(s_{t+1}, \dots) \sim d^{\pi_\theta}} \left[\sum_{l=1}^{\infty} \gamma^l (r_\phi(s_{t+l}, a_{t+l}) + \alpha \mathbb{H}(\pi_\theta(\cdot | s_{t+l}))) \right] \\ &= \sum_{l=0}^{\infty} \gamma^l r_\phi(s_{t+l}, a_{t+l}) + \sum_{l=1}^{\infty} \gamma^l \mathbb{E}_{s \sim d^{\pi_\theta}} [\alpha \mathbb{H}(\pi_\theta(\cdot | s_{t+l}))] \\ &\leq \sum_{l=0}^{\infty} \gamma^l \sqrt{2}\kappa L_g + \sum_{l=1}^{\infty} \gamma^l B_H \\ &\leq \frac{\sqrt{2}\kappa L_g}{1-\gamma} + \frac{\gamma B_H}{1-\gamma}. \end{aligned}$$

□

II.2 Lipschitz properties of the gradients

Lemma 2. Suppose Assumption 5 holds. For any $\theta, \theta', w, \phi, \alpha$, we have

$$\|\nabla_\theta F(\theta; w, \phi, \alpha) - \nabla_\theta F(\theta'; w, \phi, \alpha)\|_2 \leq S_\theta \|\theta - \theta'\|_2,$$

where $S_\theta = S_H + S_Q$.

Proof. By [14,15], we have

$$\begin{aligned} & \nabla_\theta F(\theta; w, \phi, \alpha) \\ &= \mathbb{E}_{s_t \sim d^{\pi_\theta}} [\alpha \nabla_\theta \log(\pi_\theta(a_t | s_t)) \\ & \quad + (\alpha \nabla_{a_t} \log(\pi_\theta(a_t | s_t)) - \nabla_{a_t} Q_w^{\text{soft}}(s_t, a_t; \theta, \phi)) \nabla_\theta a_t] \\ &= -\nabla_\theta \mathbb{E}_{s_t \sim d^{\pi_\theta}} [\alpha \mathbb{H}(\pi_\theta(\cdot | s_t))] - \nabla_\theta \mathbb{E}_{(s_t, a_t) \sim \rho^{\pi_\theta}} [Q_w^{\text{soft}}(s_t, a_t; \theta, \phi)]. \end{aligned}$$

Therefore,

$$\begin{aligned}
& \|\nabla_\theta F(\theta; w, \phi, \alpha) - \nabla_\theta F(\theta'; w, \phi, \alpha)\|_2 \\
& \leq \|\nabla_\theta \mathbb{E}_{s_t \sim d^{\pi_\theta}} [\alpha \mathbb{H}(\pi_\theta(\cdot|s_t))] - \nabla_\theta \mathbb{E}_{s_t \sim d^{\pi_{\theta'}}} [\alpha \mathbb{H}(\pi_{\theta'}(\cdot|s_t))]\|_2 \\
& + \|\nabla_\theta \mathbb{E}_{(s_t, a_t) \sim \rho^{\pi_\theta}} [Q_w^{\text{soft}}(s_t, a_t; \theta, \phi)] - \nabla_\theta \mathbb{E}_{(s_t, a_t) \sim \rho^{\pi_{\theta'}}} [Q_w^{\text{soft}}(s_t, a_t; \theta', \phi)]\|_2 \\
& \leq (S_H + S_Q) \|\theta - \theta'\|_2.
\end{aligned}$$

□

II.3 Boundedness of F

Lemma 3. *Under Assumption 5, there exists $B_F = \frac{\sqrt{2}\kappa L_g(2-\gamma)}{1-\gamma} + \frac{B_H}{1-\gamma} + \frac{\mu}{2}\kappa^2$ such that for any θ, w, ϕ, α , we have $|F(\theta; w, \phi, \alpha)| \leq B_F$.*

Proof. By the definition of $F(\theta; w, \phi, \alpha)$, we have

$$\begin{aligned}
& |F(\theta; w, \phi, \alpha)| \\
& \leq \mathbb{E}_{(s,a) \sim \rho^{\pi_\theta}} [r_\phi(s, a)] + \mathbb{E}_{s_t \sim d^{\pi_\theta}} [\alpha \mathbb{H}(\pi_\theta(\cdot|s_t))] + \|Q_w^{\text{soft}}\|_\infty + \frac{\mu}{2} \|\phi\|_2^2 \\
& \leq \sqrt{2}\kappa L_g + B_H + B_Q + \frac{\mu}{2} \kappa^2 \\
& = \frac{\sqrt{2}\kappa L_g(2-\gamma)}{1-\gamma} + \frac{B_H}{1-\gamma} + \frac{\mu}{2} \kappa^2.
\end{aligned}$$

□

II.4 Proof of Theorem 3

Theorem 3. *Suppose Assumptions 3,4,5 hold. Given T , in the condition that the SAM submodule converges, for any $\epsilon > 0$, we take*

$$\begin{aligned}
\eta_\theta &= \frac{\epsilon}{2T^2 M_\theta (2S_\theta + TS_g^2/\mu)}, \\
\eta_w &= \frac{\epsilon^2}{8T^4 L_Q M_\theta \sqrt{M_w} (2S_\theta + TS_g^2/\mu)}, \\
\eta_\alpha &= \frac{\epsilon^2}{8T^4 L_\alpha M_\theta \sqrt{M_\alpha} (2S_\theta + TS_g^2/\mu)},
\end{aligned}$$

where $S_\theta = S_H + S_Q$. Then at most

$$N = \tilde{O}\left(\frac{T^3 B_F M_\theta (S_\theta + TS_g^2/\mu)}{\epsilon^2}\right)$$

iterations such that $I_N \leq \epsilon$, where $B_F = \frac{\sqrt{2}\kappa L_g(2-\gamma)}{1-\gamma} + \frac{B_H}{1-\gamma} + \frac{\mu}{2}\kappa^2$.

Proof. Employing Lemma 2 and the Mean Value Theorem, we have

$$\begin{aligned}
& \sum_{t=0}^{T-1} \left(F(\theta_{t+1}^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) - F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) \right) \\
& - \sum_{t=0}^{T-1} \langle \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}), \theta_{t+1}^{(k)} - \theta_t^{(k)} \rangle \\
& = \sum_{t=0}^{T-1} \left(\langle \nabla_{\theta} F(\tilde{\theta}_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}), \theta_{t+1}^{(k)} - \theta_t^{(k)} \rangle \right. \\
& \quad \left. - \langle \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}), \theta_{t+1}^{(k)} - \theta_t^{(k)} \rangle \right) \\
& \leq \sum_{t=0}^{T-1} \left\| \nabla_{\theta} F(\tilde{\theta}_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) \right. \\
& \quad \left. - \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) \right\|_2 \|\theta_{t+1}^{(k)} - \theta_t^{(k)}\|_2 \\
& \leq S_{\theta} \sum_{t=0}^{T-1} \|\tilde{\theta}_t^{(k)} - \theta_t^{(k)}\|_2 \|\theta_{t+1}^{(k)} - \theta_t^{(k)}\|_2 \leq S_{\theta} \sum_{t=0}^{T-1} \|\theta_{t+1}^{(k)} - \theta_t^{(k)}\|_2^2, \tag{22}
\end{aligned}$$

where $\tilde{\theta}_t^{(k)}$ is some interpolation between $\theta_{t+1}^{(k)}$ and $\theta_t^{(k)}$. Note that

$$\begin{aligned}
& \mathbb{E} \langle \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}), \theta_{t+1}^{(k)} - \theta_t^{(k)} \rangle \\
& \stackrel{(i)}{=} \mathbb{E} \langle \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}), -\eta_{\theta} (\nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \hat{\phi}(\theta^{(k)}), \alpha_t^{(k)}) + \xi_{\theta_t}^k) \rangle \\
& \stackrel{(ii)}{=} \mathbb{E} \langle \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}), -\eta_{\theta} \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \hat{\phi}(\theta^{(k)}), \alpha_t^{(k)}) \rangle \\
& \stackrel{(iii)}{=} \mathbb{E} \langle \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}), -\eta_{\theta} \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) \rangle \\
& \stackrel{(iv)}{=} -\eta_{\theta} \mathbb{E} \|\nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)})\|_2^2, \tag{23}
\end{aligned}$$

where

$$\xi_{\theta_t}^k = \frac{1}{n_{\theta}} \sum_{j \in D_{\theta}^k} \nabla_{\theta} \tilde{f}^{(j)}(\theta_t^{(k)}; w_{t+1}^{(k)}, \hat{\phi}(\theta^{(k)}), \alpha_t^{(k)}) - \nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \hat{\phi}(\theta^{(k)}), \alpha_t^{(k)}).$$

Here (ii) comes from the unbiased property of $\tilde{f}^{(j)}$, and (iii) comes from the unbiased property of $\hat{\phi}(\theta^{(k)})$ and the linearity of $\nabla_{\theta} F$ in ϕ . Now taking the

expectation on both sides of Eq. (22) and plugging Eq. (23) in, we obtain

$$\begin{aligned}
& \sum_{t=0}^{T-1} \left(\mathbb{E}F(\theta_{t+1}^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) - \mathbb{E}F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) \right) \\
& + \eta_\theta \sum_{t=0}^{T-1} (\mathbb{E} \|\nabla_\theta F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)})\|_2^2) \\
& \leq S_\theta \left(\sum_{t=0}^{T-1} \mathbb{E} \|\theta_{t+1}^{(k)} - \theta_t^{(k)}\|_2^2 \right) \\
& = S_\theta \eta_\theta^2 \left(\sum_{t=0}^{T-1} \frac{1}{n_\theta^2} \mathbb{E} \left\| \sum_{j \in D_\theta^t} (\nabla_\theta \tilde{f}^{(j)}(\theta_t^{(k)}; w_{t+1}^{(k)}, \hat{\phi}(\theta^{(k)}), \alpha_t^{(k)})) \right\|_2^2 \right) \\
& \leq S_\theta \eta_\theta^2 \left(\sum_{t=0}^{T-1} \left(\frac{1}{n_\theta} \sum_{j \in D_\theta^t} \mathbb{E} \|\nabla_\theta \tilde{f}^{(j)}(\theta_t^{(k)}; w_{t+1}^{(k)}, \hat{\phi}(\theta^{(k)}), \alpha_t^{(k)})\|_2^2 \right) \right) \\
& \leq S_\theta \eta_\theta^2 T M_\theta. \tag{24}
\end{aligned}$$

Dividing both sides by η_θ and rearranging the terms in Eq. (24), we get

$$\begin{aligned}
& \sum_{t=0}^{T-1} (\mathbb{E} \|\nabla_\theta F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)})\|_2^2) \\
& \leq \frac{\sum_{t=0}^{T-1} \left(\mathbb{E}F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) - \mathbb{E}F(\theta_{t+1}^{(k)}; w_{t+2}^{(k)}, \phi^*(\theta^{(k)}), \alpha_{t+1}^{(k)}) \right)}{\eta_\theta} \\
& + \frac{\sum_{t=0}^{T-1} \left(\mathbb{E}F(\theta_{t+1}^{(k)}; w_{t+2}^{(k)}, \phi^*(\theta^{(k)}), \alpha_{t+1}^{(k)}) - \mathbb{E}F(\theta_{t+1}^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) \right)}{\eta_\theta} \\
& + S_\theta \eta_\theta T M_\theta \\
& = \frac{\mathbb{E}F(\theta^{(k)}; w_1^{(k)}, \phi^*(\theta^{(k)}), \alpha_0^{(k)}) - \mathbb{E}F(\theta^{(k+1)}; w_{T+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_T^{(k)})}{\eta_\theta} \\
& + \frac{\sum_{t=0}^{T-1} \left(\mathbb{E}F(\theta_{t+1}^{(k)}; w_{t+2}^{(k)}, \phi^*(\theta^{(k)}), \alpha_{t+1}^{(k)}) - \mathbb{E}F(\theta_{t+1}^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) \right)}{\eta_\theta} \\
& + S_\theta \eta_\theta T M_\theta. \tag{25}
\end{aligned}$$

By Assumption 5, for any $\theta, w, w', \theta', \alpha, \alpha'$, we have

$$\begin{aligned}
& |F(\theta; w, \phi^*(\theta'), \alpha) - F(\theta; w', \phi^*(\theta'), \alpha')| \\
& = |\mathbb{E}_{s_t \sim \mathcal{D}_1} [\mathbb{E}_{a_t \sim \pi_\theta} [\alpha \log(\pi_\theta(a_t | s_t)) - Q_w^{\text{soft}}(s_t, a_t; \theta, \phi^*(\theta'))]] \\
& \quad - \mathbb{E}_{s_t \sim \mathcal{D}_1} [\mathbb{E}_{a_t \sim \pi_\theta} [\alpha' \log(\pi_\theta(a_t | s_t)) - Q_{w'}^{\text{soft}}(s_t, a_t; \theta, \phi^*(\theta'))]]| \\
& \leq |\mathbb{E}_{s_t \sim \mathcal{D}_1} [\alpha \mathbb{H}(\pi_\theta(\cdot | s_t))] - \mathbb{E}_{s_t \sim \mathcal{D}_1} [\alpha' \mathbb{H}(\pi_\theta(\cdot | s_t))]| + \|Q_w^{\text{soft}} - Q_{w'}^{\text{soft}}\|_\infty \\
& \leq L_\alpha \|\alpha - \alpha'\| + L_Q \|w - w'\|_2.
\end{aligned}$$

Therefore, we obtain

$$\begin{aligned}
& \sum_{t=0}^{T-1} \left(\mathbb{E}F(\theta_{t+1}^{(k)}; w_{t+2}^{(k)}, \phi^*(\theta^{(k)}), \alpha_{t+1}^{(k)}) - \mathbb{E}F(\theta_{t+1}^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)}) \right) \\
& \leq \frac{\sum_{t=0}^{T-1} \left(L_\alpha \mathbb{E} \|\alpha_{t+1}^{(k)} - \alpha_t^{(k)}\|_2 + L_Q \mathbb{E} \|w_{t+2}^{(k)} - w_{t+1}^{(k)}\|_2 \right)}{\eta_\theta} \\
& = \sum_{t=0}^{T-1} \left(L_\alpha \eta_\alpha \mathbb{E} \|\nabla_\alpha \tilde{J}_t^{(k)}(\alpha_t^{(k)}; \theta_{t+1}^{(k)})\|_2 \right. \\
& \quad \left. + L_Q \eta_w \frac{\sum_{j \in D_w^t} \mathbb{E} \|\nabla_w \tilde{J}_Q^{(j)}(w_{t+1}^{(k)}; \theta_{t+1}^{(k)}, \hat{\phi}(\theta^{(k)}), \alpha_{t+1}^{(k)})\|_2}{n_w} \right) \\
& \leq \sum_{t=0}^{T-1} \left(L_\alpha \eta_\alpha \sqrt{\mathbb{E} \|\nabla_\alpha \tilde{J}_t^{(k)}(\alpha_t^{(k)}; \theta_{t+1}^{(k)})\|_2^2} \right. \\
& \quad \left. + L_Q \eta_w \frac{\sum_{j \in D_w^t} \sqrt{\mathbb{E} \|\nabla_w \tilde{J}_Q^{(j)}(w_{t+1}^{(k)}; \theta_{t+1}^{(k)}, \hat{\phi}(\theta^{(k)}), \alpha_{t+1}^{(k)})\|_2^2}}{n_w} \right) \\
& \leq TL_\alpha \sqrt{M_\alpha} \eta_\alpha + TL_Q \sqrt{M_w} \eta_w. \tag{26}
\end{aligned}$$

Plugging Eq. (26) into Eq. (25), we get

$$\begin{aligned}
& \sum_{t=0}^{T-1} \left(\mathbb{E} \|\nabla_\theta F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)})\|_2^2 \right) \\
& \leq \frac{\mathbb{E}F(\theta^{(k)}; w_1^{(k)}, \phi^*(\theta^{(k)}), \alpha_0^{(k)}) - \mathbb{E}F(\theta^{(k+1)}; w_{T+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_T^{(k)})}{\eta_\theta} \\
& \quad + TL_\alpha \sqrt{M_\alpha} \frac{\eta_\alpha}{\eta_\theta} + TL_Q \sqrt{M_w} \frac{\eta_w}{\eta_\theta} + TS_\theta M_\theta \eta_\theta \\
& = \frac{\mathbb{E}F(\theta^{(k)}; w_1^{(k)}, \phi^*(\theta^{(k)}), \alpha_0^{(k)}) - \mathbb{E}F(\theta^{(k+1)}; w_1^{(k+1)}, \phi^*(\theta^{(k+1)}), \alpha_0^{(k+1)})}{\eta_\theta} \\
& \quad + \frac{\mathbb{E}F(\theta^{(k+1)}; w_1^{(k+1)}, \phi^*(\theta^{(k+1)}), \alpha_0^{(k+1)}) - \mathbb{E}F(\theta^{(k+1)}; w_{T+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_T^{(k)})}{\eta_\theta} \\
& \quad + TL_\alpha \sqrt{M_\alpha} \frac{\eta_\alpha}{\eta_\theta} + TL_Q \sqrt{M_w} \frac{\eta_w}{\eta_\theta} + TS_\theta M_\theta \eta_\theta, \tag{27}
\end{aligned}$$

where $w_{T+1}^{(k)} = w_1^{(k+1)}$.

For notational simplicity, we define a vector function

$$G(\pi) = \mathbb{E}_{\rho^\pi} [g(\psi_s, \psi_a)].$$

Given a fixed $\theta^{(k)}$, by the definition of G , the optimal

$$\phi^*(\theta^{(k)}) = \frac{1}{\mu} [G(\pi_E) - G(\pi_{\theta^{(k)}})]$$

can be obtained.

Now consider

$$\mathbb{E}F(\theta^{(k+1)}; w_1^{(k+1)}, \phi^\star(\theta^{(k+1)}), \alpha_0^{(k+1)}) - \mathbb{E}F(\theta^{(k+1)}; w_{T+1}^{(k)}, \phi^\star(\theta^{(k)}), \alpha_T^{(k)}),$$

by the definition of soft Q-function [13]

$$\begin{aligned} & Q_w^{\text{soft}}(s_t, a_t; \theta, \phi) \\ &= r_\phi(s_t, a_t) + \mathbb{E}_{(s_{t+1}, \dots) \sim d^{\pi_\theta}} \left[\sum_{l=1}^{\infty} \gamma^l (r_\phi(s_{t+l}, a_{t+l}) + \alpha \mathbb{H}(\pi_\theta(\cdot | s_{t+l}))) \right], \end{aligned}$$

we have

$$\begin{aligned} & \mathbb{E}F(\theta^{(k+1)}; w_1^{(k+1)}, \phi^\star(\theta^{(k+1)}), \alpha_0^{(k+1)}) - \mathbb{E}F(\theta^{(k+1)}; w_{T+1}^{(k)}, \phi^\star(\theta^{(k)}), \alpha_T^{(k)}) \\ &= \mathbb{E}F(\theta^{(k+1)}; w_1^{(k+1)}, \phi^\star(\theta^{(k+1)}), \alpha_0^{(k+1)}) - \mathbb{E}F(\theta^{(k+1)}; w_1^{(k+1)}, \phi^\star(\theta^{(k)}), \alpha_T^{(k)}) \\ &= \mathbb{E} \left[\mathbb{E}_{(s,a) \sim \rho^{\pi_E}} \left[r_{\phi^\star(\theta^{(k+1)})}(s, a) - r_{\phi^\star(\theta^{(k)})}(s, a) \right] \right. \\ & \quad + \mathbb{E}_{s_t \sim \mathcal{D}_I} \left[\mathbb{E}_{a_t \sim \pi_{\theta^{(k+1)}}} \left[-Q_{w_1^{(k+1)}}^{\text{soft}}(s_t, a_t; \theta^{(k+1)}, \phi^\star(\theta^{(k+1)})) \right. \right. \\ & \quad \left. \left. + Q_{w_1^{(k+1)}}^{\text{soft}}(s_t, a_t; \theta^{(k+1)}, \phi^\star(\theta^{(k)})) \right] \right] - \frac{\mu}{2} (\|\phi^\star(\theta^{(k+1)})\|_2^2 - \|\phi^\star(\theta^{(k)})\|_2^2) \\ &= \mathbb{E} \left[\left(\mathbb{E}_{(s,a) \sim \rho^{\pi_E}} [r_{\phi^\star(\theta^{(k+1)})}(s, a)] - \mathbb{E}_{(s,a) \sim \rho^{\pi_{\theta^{(k+1)}}}} [r_{\phi^\star(\theta^{(k+1)})}(s, a)] \right) \right. \\ & \quad \left. - \left(\mathbb{E}_{(s,a) \sim \rho^{\pi_E}} [r_{\phi^\star(\theta^{(k)})}(s, a)] - \mathbb{E}_{(s,a) \sim \rho^{\pi_{\theta^{(k+1)}}}} [r_{\phi^\star(\theta^{(k)})}(s, a)] \right) \right] \\ & \quad - \frac{\mu}{2} (\|\phi^\star(\theta^{(k+1)})\|_2^2 - \|\phi^\star(\theta^{(k)})\|_2^2) \\ &= \mathbb{E} \langle G(\pi_E) - G(\pi_{\theta^{(k+1)}}), \phi^\star(\theta^{(k+1)}) - \phi^\star(\theta^{(k)}) \rangle \\ & \quad - \frac{\mu}{2} \mathbb{E} \langle \phi^\star(\theta^{(k+1)}) + \phi^\star(\theta^{(k)}), \phi^\star(\theta^{(k+1)}) - \phi^\star(\theta^{(k)}) \rangle \\ &= \mathbb{E} \langle \mu \phi^\star(\theta^{(k+1)}) - \frac{\mu}{2} (\phi^\star(\theta^{(k+1)}) + \phi^\star(\theta^{(k)})), \phi^\star(\theta^{(k+1)}) - \phi^\star(\theta^{(k)}) \rangle \\ &= \frac{\mu}{2} \mathbb{E} \|\phi^\star(\theta^{(k+1)}) - \phi^\star(\theta^{(k)})\|_2^2 \\ &= \frac{\mu}{2} \mathbb{E} \left\| \frac{1}{\mu} (G(\pi_{\theta^{(k+1)}}) - G(\pi_{\theta^{(k)}})) \right\|_2^2. \end{aligned}$$

Under Assumptions 5 and 4, we get

$$\begin{aligned}
& \mathbb{E}F(\theta^{(k+1)}; w_1^{(k+1)}, \phi^*(\theta^{(k+1)}), \alpha_0^{(k+1)}) - \mathbb{E}F(\theta^{(k+1)}; w_{T+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_T^{(k)}) \\
& \leq \frac{S_g^2}{2\mu} \mathbb{E}\|\theta^{(k+1)} - \theta^{(k)}\|_2^2 \leq \frac{TS_g^2}{2\mu} \left(\sum_{t=0}^{T-1} \mathbb{E}\|\theta_{t+1}^{(k)} - \theta_t^{(k)}\|_2^2 \right) \\
& \leq \frac{TS_g^2\eta_\theta^2}{2\mu n_\theta^2} \left(\sum_{t=0}^{T-1} (n_\theta \sum_{j \in D_\theta^t} \mathbb{E}\|\nabla_\theta \tilde{f}^{(j)}(\theta_t^{(k)}; w_{t+1}^{(k)}, \hat{\phi}(\theta^{(k)}), \alpha_t^{(k)})\|_2^2) \right) \\
& \leq \frac{T^2 S_g^2 M_\theta \eta_\theta^2}{2\mu}. \tag{28}
\end{aligned}$$

Plugging Eq. (28) into Eq. (27), we obtain

$$\begin{aligned}
& \sum_{t=0}^{T-1} (\mathbb{E}\|\nabla_\theta F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)})\|_2^2) \\
& \leq \frac{\mathbb{E}F(\theta^{(k)}; w_1^{(k)}, \phi^*(\theta^{(k)}), \alpha_0^{(k)}) - \mathbb{E}F(\theta^{(k+1)}; w_1^{(k+1)}, \phi^*(\theta^{(k+1)}), \alpha_0^{(k+1)})}{\eta_\theta} \\
& \quad + T L_\alpha \sqrt{M_\alpha} \frac{\eta_\alpha}{\eta_\theta} + T L_Q \sqrt{M_w} \frac{\eta_w}{\eta_\theta} + (T S_\theta M_\theta + \frac{T^2 S_g^2 M_\theta}{2\mu}) \eta_\theta. \tag{29}
\end{aligned}$$

Summing the equation Eq. (29) up, we have

$$\begin{aligned}
& \sum_{k=0}^{N-1} \left(\sum_{t=0}^{T-1} (\mathbb{E}\|\nabla_\theta F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)})\|_2^2) \right) \\
& \leq \frac{1}{\eta_\theta} \sum_{k=0}^{N-1} (\mathbb{E}F(\theta^{(k)}; w_1^{(k)}, \phi^*(\theta^{(k)}), \alpha_0^{(k)}) \\
& \quad - \mathbb{E}F(\theta^{(k+1)}; w_1^{(k+1)}, \phi^*(\theta^{(k+1)}), \alpha_0^{(k+1)})) + N T L_\alpha \sqrt{M_\alpha} \frac{\eta_\alpha}{\eta_\theta} \\
& \quad + N T L_Q \sqrt{M_w} \frac{\eta_w}{\eta_\theta} + N (T S_\theta M_\theta + \frac{T^2 S_g^2 M_\theta}{2\mu}) \eta_\theta.
\end{aligned}$$

Dividing both sides of the above equation by N , we get

$$\begin{aligned}
& \min_{0 \leq k \leq N-1} \sum_{t=0}^{T-1} (\mathbb{E}\|\nabla_\theta F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)})\|_2^2) \\
& \leq \frac{|F(\theta^{(0)}; w_1^{(0)}, \phi^*(\theta^{(0)}), \alpha_0^{(0)}) - \mathbb{E}F(\theta^{(N)}; w_1^{(N)}, \phi^*(\theta^{(N)}), \alpha_0^{(N)})|}{N \eta_\theta} \\
& \quad + T L_\alpha \sqrt{M_\alpha} \frac{\eta_\alpha}{\eta_\theta} + T L_Q \sqrt{M_w} \frac{\eta_w}{\eta_\theta} + (T S_\theta M_\theta + \frac{T^2 S_g^2 M_\theta}{2\mu}) \eta_\theta.
\end{aligned}$$

By Lemma 3, we have

$$|F(\theta^{(0)}; w_1^{(0)}, \phi^*(\theta^{(0)}), \alpha_0^{(0)}) - \mathbb{E}F(\theta^{(N)}; w_1^{(N)}, \phi^*(\theta^{(N)}), \alpha_0^{(N)})| \leq 2B_F.$$

Then we obtain

$$\begin{aligned}
I_N &\leq T \min_{0 \leq k \leq N-1} \sum_{t=0}^{T-1} (\mathbb{E} \|\nabla_{\theta} F(\theta_t^{(k)}; w_{t+1}^{(k)}, \phi^*(\theta^{(k)}), \alpha_t^{(k)})\|_2^2) \\
&\leq \frac{2TB_F}{N\eta_{\theta}} + T^2 L_{\alpha} \sqrt{M_{\alpha}} \frac{\eta_{\alpha}}{\eta_{\theta}} + T^2 L_Q \sqrt{M_w} \frac{\eta_w}{\eta_{\theta}} + T^2 M_{\theta} (S_{\theta} + \frac{TS_g^2}{2\mu}) \eta_{\theta},
\end{aligned}$$

where $B_F = \frac{\sqrt{2}\kappa L_g(2-\gamma)}{1-\gamma} + \frac{B_H}{1-\gamma} + \frac{\mu}{2}\kappa^2$.

Given any $\epsilon > 0$, take

$$\begin{aligned}
\eta_{\theta} &= \frac{\epsilon}{2T^2 M_{\theta} (2S_{\theta} + TS_g^2/\mu)}, \\
\eta_w &= \frac{\epsilon^2}{8T^4 L_Q M_{\theta} \sqrt{M_w} (2S_{\theta} + TS_g^2/\mu)}, \\
\eta_{\alpha} &= \frac{\epsilon^2}{8T^4 L_{\alpha} M_{\theta} \sqrt{M_{\alpha}} (2S_{\theta} + TS_g^2/\mu)},
\end{aligned}$$

then we need at most

$$N = \frac{8TB_F}{\epsilon\eta_{\theta}} = \tilde{O}\left(\frac{T^3 B_F M_{\theta} (S_{\theta} + TS_g^2/\mu)}{\epsilon^2}\right)$$

iterations such that $I_N \leq \epsilon$. □

Theorem 3 discloses that despite the min-max computational formulation of GAIL without convex-concave structure, the TSSG algorithm can still converge to a stationary point.