

Monte Carlo ES (Exploring Starts), for estimating $\pi \approx \pi_*$

Initialize:

$\pi(s) \in \mathcal{A}(s)$ (arbitrarily), for all $s \in \mathcal{S}$

$Q(s, a) \in \mathbb{R}$ (arbitrarily), for all $s \in \mathcal{S}$, $a \in \mathcal{A}(s)$

$Returns(s, a) \leftarrow$ empty list, for all $s \in \mathcal{S}$, $a \in \mathcal{A}(s)$

Loop forever (for each episode):

Choose $S_0 \in \mathcal{S}$, $A_0 \in \mathcal{A}(S_0)$ randomly such that all pairs have probability > 0

Generate an episode from S_0, A_0 , following π : $S_0, A_0, R_1, \dots, S_{T-1}, A_{T-1}, R_T$

$G \leftarrow 0$

Loop for each step of episode, $t = T-1, T-2, \dots, 0$:

$G \leftarrow \gamma G + R_{t+1}$

Unless the pair S_t, A_t appears in $S_0, A_0, S_1, A_1, \dots, S_{t-1}, A_{t-1}$:

Append G to $Returns(S_t, A_t)$

$Q(S_t, A_t) \leftarrow \text{average}(Returns(S_t, A_t))$

$\pi(S_t) \leftarrow \operatorname{argmax}_a Q(S_t, a)$