One-step Actor-Critic (episodic), for estimating $\pi_{\theta} \approx \pi_*$

Input: a differentiable policy parameterization $\pi(a|s,\theta)$ Input: a differentiable state-value function parameterization $\hat{v}(s,\mathbf{w})$

Parameters: step sizes $\alpha^{\theta} > 0$, $\alpha^{\mathbf{w}} > 0$ Initialize policy parameter $\boldsymbol{\theta} \in \mathbb{R}^{d'}$ and state-value weights $\mathbf{w} \in \mathbb{R}^{d}$ (e.g., to 0)

Loop forever (for each episode): Initialize
$$S$$
 (first state of episode)

Loop while
$$S$$
 is not terminal (for

 $\delta \leftarrow R + \gamma \hat{v}(S',\mathbf{w}) - \hat{v}(S,\mathbf{w})$ $\mathbf{w} \leftarrow \mathbf{w} + \alpha^{\mathbf{w}} \delta \nabla \hat{v}(S, \mathbf{w})$ $\boldsymbol{\theta} \leftarrow \boldsymbol{\theta} + \alpha^{\boldsymbol{\theta}} \delta \nabla \ln \pi(A|S, \boldsymbol{\theta})$

Loop while S is not terminal (for each time step): $A \sim \pi(\cdot|S,\boldsymbol{\theta})$

 $S \leftarrow S'$

Take action
$$A$$
, observe S' , R

(if S' is terminal, then $\hat{v}(S',\mathbf{w}) \doteq 0$)

$$(\mathbf{w}) \doteq 0$$

$$\mathbf{w}) \doteq 0)$$

$$\mathbf{v}) \doteq 0)$$