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Algorithm 1 Double DQN with proportional prioritization
 1: Input: minibatch k, step-size \eta, replay period K and size N, exponents \alpha and \beta, budget T.
2: Initialize replay memory \mathcal{H} = \emptyset, \Delta = 0, p_1 = 1
3: Observe S_0 and choose A_0 \sim \pi_{\theta}(S_0)
4: for t = 1 to T do
       Observe S_t, R_t, \gamma_t
       Store transition (S_{t-1}, A_{t-1}, R_t, \gamma_t, S_t) in \mathcal{H} with maximal priority p_t = \max_{i < t} p_i
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6: if $t \equiv 0 \mod K$ then 7: for j = 1 to k do 8: 9:

Sample transition
$$j \sim P(j) = p_j^{\alpha} / \sum_i p_i^{\alpha}$$

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: Obtain transition priority
$$p_j \leftarrow |o_j|$$

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 end for

14:

end for
Undate weights
$$\theta \leftarrow \theta + n \cdot \Lambda$$
 reset $\Lambda = 0$

15: Update weights $\theta \leftarrow \theta + \eta \cdot \Delta$, reset $\Delta = 0$

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16: From time to time copy weights into target network $\theta_{\text{target}} \leftarrow \theta$

17:

end if

Choose action $A_t \sim \pi_{\theta}(S_t)$

18:

19: **end for**

5: