
Algorithm 1 Generic Q-learning (includes FQI and DQN as special cases)

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1: initialize  $\phi_0$ 
2: initialize  $\pi_0(\mathbf{a}|\mathbf{s}) = \epsilon \mathcal{U}(\mathbf{a}) + (1 - \epsilon) \delta(\mathbf{a} = \arg \max_{\mathbf{a}} Q_{\phi_0}(\mathbf{s}, \mathbf{a}))$   $\triangleright$  Use  $\epsilon$ -greedy
   exploration
3: initialize replay buffer  $\mathcal{D} = \emptyset$  as a ring buffer of fixed size
4: initialize  $\mathbf{s} \sim d_0(\mathbf{s})$ 
5: for iteration  $k \in [0, \dots, K]$  do
6:   for step  $s \in [0, \dots, S - 1]$  do
7:      $\mathbf{a} \sim \pi_k(\mathbf{a}|\mathbf{s})$   $\triangleright$  sample action from exploration policy
8:      $\mathbf{s}' \sim p(\mathbf{s}'|\mathbf{s}, \mathbf{a})$   $\triangleright$  sample next state from MDP
9:      $\mathcal{D} \leftarrow \mathcal{D} \cup \{(\mathbf{s}, \mathbf{a}, \mathbf{s}', r(\mathbf{s}, \mathbf{a}))\}$   $\triangleright$  append to buffer, purging old data if
       buffer too big
10:   end for
11:    $\phi_{k,0} \leftarrow \phi_k$ 
12:   for gradient step  $g \in [0, \dots, G - 1]$  do
13:     sample batch  $B \subset \mathcal{D}$   $\triangleright B = \{(\mathbf{s}_i, \mathbf{a}_i, \mathbf{s}'_i, r_t)\}$ 
14:     estimate error  $\mathcal{E}(B, \phi_{k,g}) = \sum_i (Q_{\phi_{k,g}} - (r_i + \gamma \max_{\mathbf{a}'} Q_{\phi_k}(\mathbf{s}', \mathbf{a}'))^2$ 
15:     update parameters:  $\phi_{k,g+1} \leftarrow \phi_{k,g} - \alpha \nabla_{\phi_{k,g}} \mathcal{E}(B, \phi_{k,g})$ 
16:   end for
17:    $\phi_{k+1} \leftarrow \phi_{k,G}$   $\triangleright$  update parameters
18: end for
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