

A Theoretical Analysis of Fitted Q-Iteration

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1 Disambiguation

- $[q] = \{1, \dots, q\}$ for $q \in \mathbb{N}$.
- $I_m = [0, 1]^m$.
- $C(X) = \{f : X \rightarrow \mathbb{R} \mid f \text{ continuous}\}$.
- $C_{\mathbb{C}}(X) = \{f : X \rightarrow \mathbb{C} \mid f \text{ continuous}\}$.
- ANN: artificial neural network see definition 2.

2 Introduction

2.1 Reinforcement Learning

In Reinforcement Learning (RL) we are concerned with finding an optimal policy for an agent in some environment. Typically (also in the case of Q-learning) this environment is a Markov decision process

Definition 1. A Markov decision process (MDP) $(\mathcal{S}, \mathcal{A}, P, R, \gamma)$ consists of

- \mathcal{S} a set of states
- \mathcal{A} a set of actions
- $P : \mathcal{S} \times \mathcal{A} \rightarrow \mathcal{P}(\mathcal{S})$ its Markov transition kernel
- $R : \mathcal{S} \times \mathcal{A} \rightarrow \mathcal{P}(\mathbb{R})$ its immediate reward distribution
- $\gamma \in (0, 1)$ the discount factor

A policy (for an MDP) is a function

$$\pi : \mathcal{S} \rightarrow \mathcal{P}(\mathcal{A})$$

With this we can define the state-value function $V^\pi : \mathcal{S} \rightarrow \mathbb{R}$

$$V^\pi(s) = \mathbb{E} \left(\sum_{t \geq 0} \gamma^t R_t \mid R_t \sim R(S_t, A_t), S_t \sim P(S_{t-1}, A_{t-1}), A_t \sim \pi(S_t), S_0 = s \right)$$

And the state-action-value (Q-) function $Q^\pi : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R}$

$$Q^\pi(s, a) = \mathbb{E}(R(s, a) + \gamma V^\pi(S_0) \mid S_0 \sim P(s, a))$$

The optimal Q-function is defined as

$$Q^*(s, a) = \sup_{\pi} Q^\pi(s, a)$$

One can show that there is a policy π^* such that $Q^* = Q^{\pi^*}$. This is the optimal policy - the goal of RL.

Note that V^π , Q^π and Q^* are usually infeasible to calculate to machine precision, unless $\mathcal{S} \times \mathcal{A}$ is finite and not very big.

2.2 Q-Learning

Let $\pi : \mathcal{S} \rightarrow \mathcal{P}(\mathcal{A})$ be a policy. We define the operator

$$(P^\pi Q)(s, a) = \mathbb{E}(Q(S', A') \mid S' \sim P(s, a), A' \sim \pi(S'))$$

Intuitively this operator yields the expected state-action-value function when looking *one step ahead* following the policy π and taking expectation of Q .

We define the operator T^π called the Bellman operator by

$$(T^\pi Q)(s, a) = \mathbb{E}R(s, a) + \gamma(P^\pi Q)(s, a)$$

This operator adjust the Q function to look more like Q^π making one "iteration" of "propagation of rewards" discounting with γ . Indeed it is easily seen that Q^π is a fixed point for T^π .

The *greedy* policy π with respect to a state-action value function Q is the one for which $\pi(s, a) = 1$ when $a = \operatorname{argmax}_a Q(s, a)$ and 0 otherwise.

$$(TQ)(s, a) = T^{\pi_Q} Q$$

called the Bellman optimality operator.

The Bellman optimality equation can then be written $Q^* = TQ^*$.

2.3 Artificial Neural Networks

Definition 2. An **ANN** (Artificial Neural Network) with structure $\{d_i\}_{i=0}^{L+1} \subseteq \mathbb{N}$, activation functions $\sigma_i = (\sigma_{ij} : \mathbb{R} \rightarrow \mathbb{R})_{j=1}^{d_i}$ and weights $\{W_i \in M^{d_i \times d_{i-1}}, v_i \in \mathbb{R}^{d_i}\}_{i=1}^{L+1}$ is the function $F : \mathbb{R}^{d_0} \rightarrow \mathbb{R}^{d_{L+1}}$

$$F = w_{L+1} \circ \sigma_L \circ w_L \circ \sigma_{L-1} \circ \dots \circ w_1$$

where w_i is the affine function $x \mapsto W_i x + v_i$ for all i .

Here $\sigma_i(x_1, \dots, x_{d_i}) = (\sigma_{i1}(x_1), \dots, \sigma_{id_i}(x_{d_i}))$.

$L \in \mathbb{N}_0$ is called the number of hidden layers.

d_i is the number of neurons or nodes in layer i .

An ANN is called *deep* if there are two or more hidden layers.

2.4 Fitted Q-Iteration

We here present the algorithm which everything in this paper revolves around:

Algorithm 1: Fitted Q-Iteration Algorithm

Input: MDP $(\mathcal{S}, \mathcal{A}, P, R, \gamma)$, function class \mathcal{F} , sampling distribution ν ,
number of iterations K , number of samples n , initial estimator
 \tilde{Q}_0

for $k = 0, 1, 2, \dots, K - 1$ **do**

 Sample i.i.d. observations $\{(S_i, A_i), i \in [n]\}$ from ν obtain

$R_i \sim R(S_i, A_i)$ and $S'_i \sim P(S_i, A_i)$

 Let $Y_i = R_i + \gamma \cdot \max_{a \in \mathcal{A}} \tilde{Q}_k(S'_i, a)$

 Update action-value function:

$$\tilde{Q}_{k+1} \leftarrow \operatorname{argmin}_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^n (Y_i - f(S_i, A_i))^2$$

Define π_K as the greedy policy w.r.t. \tilde{Q}_K

Output: An estimator \tilde{Q}_K of Q^* and policy π_K

3 Assumptions

3.1 Assumption 1: Holder Smoothness

Definition 3. For $s, V \in \mathbb{R}$ a **(s,V)-Sparse ReLU Network** is an ANN f with any structure $\{d_i\}_{i \in [L+1]}$, all activation functions being *ReLU* i.e. $\sigma_{ij} = \max(\cdot, 0)$ and any weights (W_ℓ, v_ℓ) satisfying

- $\max_{\ell \in [L+1]} \|\tilde{W}_\ell\|_\infty \leq 1$
- $\sum_{\ell=1}^{L+1} \|\tilde{W}_\ell\|_0 \leq s$
- $\max_{j \in [d_{L+1}]} \|f_j\|_\infty \leq V$

Here $\tilde{W}_\ell = (W_\ell, v_\ell)$.

The set of them we denote $\mathcal{F}(s, V)$.

Definition 4. Let $\mathcal{D} \subseteq \mathbb{R}^r$ be compact and $\beta, H > 0$. A function $f : \mathcal{D} \rightarrow \mathbb{R}$ we call Holder smooth if

$$\sum_{\alpha: |\alpha| < \beta} \|\partial^\alpha f\|_\infty + \sum_{\alpha: \|\alpha\|_1 = \lfloor \beta \rfloor} \sup_{x \neq y} \frac{|\partial^\alpha (f(x) - f(y))|}{\|x - y\|_\infty^{\beta - \lfloor \beta \rfloor}} \leq H$$

Where $\alpha = (\alpha_1, \dots, \alpha_r) \in \mathbb{N}^r$. We write $f \in C_r(\mathcal{D}, \beta, H)$.

Definition 5. Let $t_j, p_j \in \mathbb{N}$, $t_j \leq p_j$ and $H_j, \beta_j > 0$ for $j \in [q]$. We say that f is a *Composition of Holder smooth Functions* when

$$f = g_q \circ \dots \circ g_1$$

for some functions $g_j : [a_j, b_j]^{p_j} \rightarrow [a_{j+1}, b_{j+1}]^{p_{j+1}}$ that only depend on t_j of their inputs for each of their components g_{jk} , and satisfies $g_{jk} \in C_{t_j}([a_j, b_j]^{t_j}, \beta_j, H_j)$, i.e. they are Holder smooth. We denote the class of these functions

$$\mathcal{G}(\{p_j, t_j, \beta_j, H_j\}_{j \in [q]})$$

Definition 6. Define

$$\mathcal{F}_0 = \{f : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R} \mid f(\cdot, a) \in \mathcal{F}(s, V) \forall a \in \mathcal{A}\}$$

and

$$\mathcal{G}_0 = \{f : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R} \mid f(\cdot, a) \in \mathcal{G}(\{p_j, t_j, \beta_j, H_j\}_{j \in [q]}) \forall a \in \mathcal{A}\}$$

Assumption 1. It is assumed that $Tf \in \mathcal{G}_0$ for any $f \in \mathcal{F}_0$.

I.e. when using the Bellman optimality operator on our sparse ReLU networks, we should stay in the class of compositions of Holder smooth functions.

3.2 Assumption 2: Concentration Coefficients

Definition 7. Let $\nu_1, \nu_2 \in \mathcal{P}(\mathcal{S} \times \mathcal{A})$ be probability measures, absolutely continuous w.r.t. m_λ . Define

$$\kappa(m, \nu_1, \nu_2) = \sup_{\pi_1, \dots, \pi_m} \left[\mathbb{E}_{\nu_2} \left(\frac{d(P^{\pi_m} \dots P^{\pi_1} \nu_1)}{d\nu_2} \right)^2 \right]^{1/2}$$

Assumption 2. Let ν be the sampling distribution from the algorithm, and μ the distribution over which we measure the error in the main theorem, then we assume

$$(1 - \gamma)^2 \sum_{m \geq 1} \gamma^{m-1} m \kappa(m, \mu, \nu) = \phi_{\mu, \nu} < \infty$$

4 Main theorem

Theorem 1 (Yang, Xie, Wang). For any $K \in \mathbb{N}$ let Q^{π_K} be the action-value function corresponding to policy π_K which is returned by Algorithm 1, when run with a sparse ReLU network on the form

$$\mathcal{F}_0 = \{f(\cdot, a) \in \mathcal{F}(L^*, \{d_j^*\}_{j=0}^{L^*+1}, s^*) \mid a \in \mathcal{A}\}$$

where

$$L^* \lesssim (\log n)^{\xi'}, d_0 = r, d_j^*, d_{L+1} = 1, \lesssim n^{\xi'}, s^* \asymp n^{\alpha^*} \cdot (\log n)^{\xi'}$$

Let μ be any distribution over $\mathcal{S} \times \mathcal{A}$. Under assumption 1 and assumption 2

$$\|Q^* - Q^{\pi_K}\|_{1,\mu} \leq C \cdot \frac{\phi_{\mu,\nu} \cdot \gamma}{(1-\gamma)^2} \cdot |\mathcal{A}| \cdot (\log n)^{\xi^*} \cdot n^{(\alpha^*-1)/2} + \frac{4\gamma^{K+1}}{(1-\gamma)^2} \cdot R_{\max}$$

Here $C, \xi', \xi^*, \phi_{\mu,\nu} \in \mathbb{R}_+$ and $\alpha^* \in (0, 1)$ are constants depending on the assumptions and R_{\max} the maximum possible reward.

5 Proofs

Theorem 2 (Error Propagation). Let $\{\tilde{Q}_i\}_{0 \leq i \leq K}$ be the iterates of the fitted Q-iteration algorithm. Then

$$\|Q^* - Q^{\pi_K}\|_{1,\mu} \leq \frac{2\phi_{\mu,\nu}\gamma}{(1-\gamma)^2} \cdot \varepsilon_{\max} + \frac{4\gamma^{K+1}}{(1-\gamma)^2} \cdot R_{\max}$$

Where

$$\varepsilon_{\max} = \max_{k \in [K]} \|T\tilde{Q}_{k-1} - \tilde{Q}_k\|_{2,\nu}$$

Theorem 3 (One-step Approximation Error). Let

- $\mathcal{F} \subseteq \mathcal{B}(\mathcal{S} \times \mathcal{A}, V_{\max})$ be a class of bounded measurable functions
- $\nu \in \mathcal{P}(\mathcal{S}, \mathcal{A})$ be a probability measure
- $(S_i, A_i)_{i \in [n]}$ be n i.i.d. samples following ν
- $(R_i, S'_i)_{i \in [n]}$ be the rewards and next states corresponding to the samples
- $Q \in \mathcal{F}$ be fixed
- $Y_i = R_i + \gamma \max_{a \in \mathcal{A}} Q(S'_i, a)$
- $\hat{Q} = \operatorname{argmin}_{f \in \mathcal{F}} \frac{1}{n} \sum (f(S_i, A_i) - Y_i)^2$
- $\epsilon \in (0, 1]$, $\delta > 0$ be fixed
- $\mathcal{N}(\delta, \mathcal{F}, \|\cdot\|_{\infty})$ a minimal δ -covering of \mathcal{F} w.r.t. $\|\cdot\|_{\infty}$

- $N_\delta = |\mathcal{N}(\delta, \mathcal{F}, \|\cdot\|_\infty)|$ the number of elements in this covering

Then

$$(1 + \epsilon)^2 + \omega(\mathcal{F}) + C \cdot V_{\max}^2 / (n + \epsilon) \cdot N_\delta + C' \cdot V_{\max} \cdot \delta$$

where $C = 64, C' = 8$ and

$$\omega(\mathcal{F}) = \sup_{g \in \mathcal{F}} \inf_{f \in \mathcal{F}} \|f - Tg\|_{2,\nu}^2$$

Proof of main theorem. ... □

Lemma 1. $TQ \geq T^\pi Q$ for any policy $\pi : \mathcal{S} \rightarrow \mathcal{P}(\mathcal{A})$ and any action value function $Q : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R}$.

Proof.

$$\begin{aligned} (TQ)(s, a) &= \mathbb{E} \left(R(s, a) + \gamma \max_{a'} Q(S', a') \mid S' \sim P(\cdot \mid s, a) \right) \\ &\geq \mathbb{E} (R(s, a) + \gamma Q(S', A') \mid S' \sim P(\cdot \mid s, a), A' \sim \pi(\cdot \mid S')) \\ &= T^\pi Q(s, a) \end{aligned}$$

□

Lemma 2. Let $f : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R}$ be an action-value function, τ_1, \dots, τ_m be policies and $\mu \in \mathcal{P}(\mathcal{S} \times \mathcal{A})$ be a probability measure. Then

$$\mathbb{E}_\mu[(P^{\tau_m} \dots P^{\tau_1})(f)] \leq \kappa(k - i + j; \mu, \nu) \|f\|_{2,\nu}$$

For any measure $\nu \in \mathcal{P}(\mathcal{S} \times \mathcal{A})$ which is absolutely continuous w.r.t. $(P^{\tau_m} \dots P^{\tau_1})(\mu)$.

Proof. Recall that

$$\begin{aligned} \kappa(m; \mu, \nu) &:= \sup_{\pi_1, \dots, \pi_m} \left[\mathbb{E}_\nu \left| \frac{d(P^{\pi_m} \dots P^{\pi_1} \mu)}{d\nu} \right|^2 \right]^{1/2} \\ &= \sup_{\pi_1, \dots, \pi_m} \left\| \frac{d(P^{\pi_m} \dots P^{\pi_1} \mu)}{d\nu} \right\|_{2,\nu} \end{aligned}$$

Thus

$$\mathbb{E}_\mu[(P^{\tau_m} \dots P^{\tau_1})(f)] = \int (P^{\tau_m} \dots P^{\tau_1})(f) d\mu \quad (1)$$

$$= \int f d(P^{\tau_m} \dots P^{\tau_1} \mu) \quad (2)$$

$$= \int f \frac{d(P^{\tau_m} \dots P^{\tau_1} \mu)}{d\nu} d\nu \quad (3)$$

$$\leq \left\| \frac{d(P^{\tau_m} \dots P^{\tau_1} \mu)}{d\nu} \right\|_{2,\nu} \cdot \|f\|_{2,\nu} \quad (4)$$

$$\leq \kappa(m, \mu, \nu) \|f\|_{2,\nu} \quad (5)$$

Where eq. (3) is due to the Radon-Nikodym theorem and eq. (4) is Cauchy-Schwarz. □

Proof of theorem 2. First some things to keep in mind during the proof. Recall that $V_{\max} = R_{\max}/(1 - \gamma)$ and that π_Q is the greedy policy w.r.t. Q . Denote

$$\pi_i = \pi_{\tilde{Q}_i}, Q_{i+1} = T\tilde{Q}_i, \varrho_i = Q_i - \tilde{Q}_i, \text{ for } i \in \{0, \dots, K+1\}$$

Note that for any policy π , P^π is linear and 1-contractive on $\mathcal{L}^\infty(\mathcal{S} \times \mathcal{A})$. Also

$$T^\pi Q^\pi = Q^\pi, TQ = T^{\pi_Q} Q, TQ^* = Q^* = Q^{\pi^*}$$

where π^* is greedy w.r.t. Q^* . If $f > f'$ for $f, f' : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R}$ then $P^\pi f \geq P^\pi f'$.

The proof consists of four steps.

Step 1 We start by relating $Q^* - Q^{\pi_K}$, the quantity of interest, to $Q^* - \tilde{Q}_K$, which is computed in the algorithm. Using lemma 1 we can make the upper bound

$$\begin{aligned} Q^* - Q^{\pi_K} &= T^{\pi^*} Q^* - T^{\pi_K} Q^{\pi_K} \\ &= T^{\pi^*} Q^* + (T^{\pi^*} \tilde{Q}_K - T^{\pi^*} \tilde{Q}_K) + (T\tilde{Q}_K - T\tilde{Q}_K) - T^{\pi_K} Q^{\pi_K} \\ &= (T^{\pi^*} \tilde{Q}_K - T\tilde{Q}_K) + (T^{\pi^*} Q^* - T^{\pi^*} \tilde{Q}_K) + (T\tilde{Q}_K - T^{\pi_K} Q^{\pi_K}) \\ &\leq (T^{\pi^*} Q^* - T^{\pi^*} \tilde{Q}_K) + (T\tilde{Q}_K - T^{\pi_K} Q^{\pi_K}) \\ &= (T^{\pi^*} Q^* - T^{\pi^*} \tilde{Q}_K) + (T^{\pi_K} \tilde{Q}_K - T^{\pi_K} Q^{\pi_K}) \\ &= \gamma P^{\pi^*} (Q^* - \tilde{Q}_K) + \gamma P^{\pi_K} (\tilde{Q}_K - Q^{\pi_K}) \\ &= \gamma (P^{\pi^*} - P^{\pi_K}) (Q^* - \tilde{Q}_K) + \gamma P^{\pi_K} (Q^* - Q^{\pi_K}) \end{aligned} \quad (6)$$

This implies

$$(I - \gamma P^{\pi_K}) (Q^* - Q^{\pi_K}) \leq \gamma (P^{\pi^*} - P^{\pi_K}) (Q^* - \tilde{Q}_K)$$

Since γP^{π_K} is γ -contractive, $U = (I - \gamma P^{\pi_K})^{-1}$ exists as a bounded operator on $\mathcal{L}^\infty(\mathcal{S} \times \mathcal{A})$ and equals

$$U = \sum_{i=0}^{\infty} \gamma^i (P^{\pi_K})^i$$

From this we also see that $f \geq f' \implies Uf \geq Uf'$ for any $f, f' : \mathcal{S} \times \mathcal{A} \rightarrow \mathbb{R}$. Therefore we can apply U on both sides of eq. (6) to obtain

$$Q^* - Q^{\pi_K} \leq \gamma U^{-1} (P^{\pi^*} (Q^* - \tilde{Q}_K) - P^{\pi_K} (Q^* - \tilde{Q}_K)) \quad (7)$$

Step 2 Using lemma 1 for any $i \in [K]$ we can get an upper bound

$$\begin{aligned} Q^* - \tilde{Q}_{i+1} &= Q^* + (T\tilde{Q}_i - T\tilde{Q}_i) - \tilde{Q}_{i+1} + (T^{\pi^*} \tilde{Q}_i - T^{\pi^*} \tilde{Q}_i) \\ &= (Q^* - T^{\pi^*} \tilde{Q}_i) + (T\tilde{Q}_i - \tilde{Q}_{i+1}) + (T^{\pi^*} \tilde{Q}_i - T\tilde{Q}_i) \\ &= (T^{\pi^*} Q^* - T^{\pi^*} \tilde{Q}_i) + \varrho_{i+1} + (T^{\pi^*} \tilde{Q}_i - T\tilde{Q}_i) \\ &\leq T^{\pi^*} Q^* - T^{\pi^*} \tilde{Q}_i + \varrho_{i+1} \\ &= \gamma P^{\pi^*} (Q^* - \tilde{Q}_i) + \varrho_{i+1} \end{aligned} \quad (8)$$

and a lower bound

$$\begin{aligned}
Q^* - \tilde{Q}_{i+1} &= Q^* + (T\tilde{Q}_i - T\tilde{Q}_i) - \tilde{Q}_{i+1} + (T^{\pi_i}Q^* - T^{\pi_i}Q^*) \\
&= (T^{\pi_i}Q^* - T^{\pi_i}\tilde{Q}_i) + \varrho_{i+1} + (TQ^* - T^{\pi_i}Q^*) \\
&\geq T^{\pi_i}Q^* - T^{\pi_i}\tilde{Q}_i + \varrho_{i+1} \\
&= \gamma P^{\pi_i}(Q^* - \tilde{Q}_i) + \varrho_{i+1}
\end{aligned} \tag{9}$$

Applying eq. (8) and eq. (9) iteratively we get

$$Q^* - \tilde{Q}_K \leq \gamma^K (P^{\pi^*})^K (Q^* - \tilde{Q}_0) + \sum_{i=0}^{K-1} \gamma^{K-1-i} (P^{\pi^*})^{K-1-i} \varrho_{i+1} \tag{10}$$

and

$$Q^* - \tilde{Q}_K \geq \gamma^K (P^{\pi_{K-1}} \dots P^{\pi_0}) (Q^* - \tilde{Q}_0) + \sum_{i=0}^{K-1} \gamma^{K-1-i} (P^{\pi_{K-1}} \dots P^{\pi_{i+1}}) \varrho_{i+1} \tag{11}$$

Step 3 Combining eq. (10) and eq. (11) with eq. (7) we get

$$\begin{aligned}
Q^* - Q^{\pi_K} &\leq U^{-1} \left(\gamma^{K+1} ((P^{\pi^*})^{K+1} - P^{\pi_K} \dots P^{\pi_0}) (Q^* - \tilde{Q}_0) \right. \\
&\quad \left. + \sum_{i=0}^{K-1} \gamma^{K-i} ((P^{\pi^*})^{K-i} - P^{\pi_K} \dots P^{\pi_{i+1}}) \varrho_{i+1} \right)
\end{aligned} \tag{12}$$

For shorthand define constants

$$\alpha_i = \frac{(1-\gamma)\gamma^{K-i-1}}{1-\gamma^{K+1}} \text{ for } 0 \leq i \leq K-1 \text{ and } \alpha_K = \frac{(1-\gamma)\gamma^K}{1-\gamma^{K+1}} \tag{13}$$

(note that $\sum_{i=0}^K \alpha_i = 1$) and operators

$$O_i = (1-\gamma)/2U^{-1} [(P^{\pi^*})^{K-i} + (P^{\pi_K} \dots P^{\pi_{i+1}})] \tag{14}$$

$$O_K = (1-\gamma)/2U^{-1} [(P^{\pi^*})^{K+1} + (P^{\pi_K} \dots P^{\pi_0})] \tag{15}$$

Then by eq. (12)

$$|Q^* - Q^{\pi_K}| \leq \frac{2\gamma(1-\gamma^{K+1})}{(1-\gamma)^2} \left[\sum_{i=0}^{K-1} \alpha_i O_i |\varrho_{i+1}| + \alpha_K O_K |Q^* - \tilde{Q}_0| \right] \tag{16}$$

So by linearity of expectation

$$\|Q^* - Q^{\pi_K}\|_{1,\mu} = \mathbb{E}_\mu |Q^* - Q^{\pi_K}| \tag{17}$$

$$\begin{aligned}
&\leq \frac{2\gamma(1-\gamma^{K+1})}{(1-\gamma)^2} \left[\sum_{i=0}^{K-1} \alpha_i \mathbb{E}_\mu (O_i |\varrho_{i+1}|) + \alpha_K \mathbb{E}_\mu (O_K |Q^* - \tilde{Q}_0|) \right] \\
&\tag{18}
\end{aligned}$$

With the bound on rewards we (crudely) estimate

$$\mathbb{E}_\mu O_K \left| Q^* - \tilde{Q}_0 \right| \leq 2V_{\max} = 2R_{\max}/(1 - \gamma) \quad (19)$$

The remaining difficulty lies in $\mathbb{E}_\mu(O_i | \varrho_{i+1})$.

Step 4 Using the sum expansion of U^{-1} we get

$$\mathbb{E}_\mu(O_i | \varrho_{i+1}) \quad (20)$$

$$= \frac{1 - \gamma}{2} \mathbb{E}_\mu \left(U^{-1} [(P^{\pi_K})^{K-i} + P^{\pi_K} \dots P^{\pi_{i+1}}] | \varrho_{i+1} \right) \quad (21)$$

$$= \frac{1 - \gamma}{2} \mathbb{E}_\mu \left(\sum_{j=0}^{\infty} [(P^{\pi_K})^j (P^{\pi_K})^{K-i} + (P^{\pi_K})^{j+1} P^{\pi_{K-1}} \dots P^{\pi_{i+1}}] | \varrho_{i+1} \right) \quad (22)$$

$$= \frac{1 - \gamma}{2} \sum_{j=0}^{\infty} \mathbb{E}_\mu \left([(P^{\pi_K})^j (P^{\pi_K})^{K-i} + (P^{\pi_K})^{j+1} P^{\pi_{K-1}} \dots P^{\pi_{i+1}}] | \varrho_{i+1} \right) \quad (23)$$

Notice that there are $K - i + j$ P -operators on both terms in the sum. Therefore we can employ lemma 2 twice. Moreover define $\varepsilon_{\max} = \max_{i \in [K]} \|\varrho_i\|_{2,\nu}$. Then

$$\begin{aligned} \mathbb{E}_\mu(O_i | \varrho_{i+1}) &\leq (1 - \gamma) \sum_{j=0}^{\infty} \gamma^j \kappa(K - i + j; \mu, \nu) \|\varrho_{i+1}\|_{2,\nu} \\ &\leq \varepsilon_{\max} (1 - \gamma) \sum_{j=0}^{\infty} \gamma^j \kappa(K - i + j; \mu, \nu) \end{aligned} \quad (24)$$

Using eq. (18), eq. (19) and eq. (24)

$$\begin{aligned} \|Q^* - Q^{\pi_K}\|_{1,\mu} &\leq \frac{2\gamma(1 - \gamma^{K+1})}{1 - \gamma} \left[\sum_{i=0}^{K-1} \sum_{j=0}^{\infty} \alpha_i \gamma^j \kappa(K - i + j; \mu, \nu) \right] \varepsilon_{\max} \\ &\quad + \frac{4\gamma(1 - \gamma^{K+1})}{(1 - \gamma)^3} \alpha_K R_{\max} \end{aligned} \quad (25)$$

Focusing on the first term on RHS of eq. (25), if we then we can take the norm

out of the sum as a constant. We are left with

$$\begin{aligned}
& \sum_{i=0}^{K-1} \sum_{j=0}^{\infty} \alpha_i \gamma^j \kappa(K-i+j; \mu, \nu) \\
&= \sum_{i=0}^{K-1} \sum_{j=0}^{\infty} \frac{(1-\gamma)\gamma^{K-i+j-1}}{1-\gamma^{K+1}} \kappa(K-i+j; \mu, \nu) \\
&= \frac{1-\gamma}{1-\gamma^{K+1}} \sum_{j=0}^{\infty} \sum_{i=0}^{K-1} \gamma^{K-i+j-1} \kappa(K-i+j; \mu, \nu) \\
&\leq \frac{1-\gamma}{1-\gamma^{K+1}} \sum_{m=0}^{\infty} \gamma^{m-1} \cdot m \cdot \kappa(m; \mu, \nu) \\
&\leq \frac{1}{1-\gamma^{K+1}(1-\gamma)} \phi_{\mu, \nu}
\end{aligned} \tag{26}$$

Where the last inequality is due to [missing reference: assump. 2]. Combining eq. (25) and eq. (26) we arrive at

$$\|Q^* - Q^{\pi_K}\|_{1, \mu} \leq \frac{2\gamma \cdot \phi_{\mu, \nu}}{(1-\gamma)^2} \cdot \varepsilon_{\max} + \frac{4\gamma^{K+1}}{(1-\gamma)^2} \cdot R_{\max} \tag{27}$$

□