

REINFORCE with Baseline (episodic), for estimating $\pi_{\theta} \approx \pi_*$

Input: a differentiable policy parameterization $\pi(a|s, \theta)$

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

Algorithm parameters: step sizes $\alpha^{\theta} > 0$, $\alpha^{\mathbf{w}} > 0$

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

Loop forever (for each episode):

 Generate an episode $S_0, A_0, R_1, \dots, S_{T-1}, A_{T-1}, R_T$, following $\pi(\cdot|\cdot, \theta)$

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

$$G \leftarrow \sum_{k=t+1}^T R_k \quad (G_t)$$

$$\delta \leftarrow G - \hat{v}(S_t, \mathbf{w})$$

$$\mathbf{w} \leftarrow \mathbf{w} + \alpha^{\mathbf{w}} \gamma^t \delta \nabla \hat{v}(S_t, \mathbf{w})$$

$$\theta \leftarrow \theta + \alpha^{\theta} \gamma^t \delta \nabla \ln \pi(A_t | S_t, \theta)$$

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 $\theta \in \mathbb{R}^{d'}$ and state-value weights $\mathbf{w} \in \mathbb{R}^d$ (e.g., to $\mathbf{0}$)

Loop forever (for each episode):

 Initialize S (first state of episode)

$I \leftarrow 1$

 Loop while S is not terminal (for each time step):

$A \sim \pi(\cdot | S, \theta)$

 Take action A , observe S', R

$\delta \leftarrow R + \gamma \hat{v}(S', \mathbf{w}) - \hat{v}(S, \mathbf{w})$ (if S' is terminal, then $\hat{v}(S', \mathbf{w}) \doteq 0$)

$\mathbf{w} \leftarrow \mathbf{w} + \alpha^{\mathbf{w}} I \delta \nabla \hat{v}(S, \mathbf{w})$

$\theta \leftarrow \theta + \alpha^{\theta} I \delta \nabla \ln \pi(A | S, \theta)$

$I \leftarrow \gamma I$

$S \leftarrow S'$