

Figure 8. Performances in terms of instantaneous reward in the StochasticFrozenLake environment with horizon H=10, number of episodes  $K=2\cdot 10^5$ , hole probability  $p\in\{0,\,0.5,\,0.75\}$  and grid size  $G\in\{2,\,3,\,4\}$  (5 runs, mean  $\pm\,95\%$  C.I.).