

$$\hat{\eta}_\pi(\tilde{\pi}) = \eta(\pi) + \sum_s \rho_\pi(s) \sum_a \tilde{\pi}(a|s) A_\pi(s, a). \quad (1)$$

we can derive Eq.1 and Eq.2 by replacing $\tilde{\pi}$ with parameterized π_θ due to $\sum_s \rho_\pi(s) \sum_a \pi_\theta(a|s) A_\pi(s, a) = 0$.

Let $p(\theta) = \sigma(\tau(r_t(\theta) - 1))$, $r_t(\theta) = \pi_\theta(a_t|s_t)/\pi_{\theta_{old}}(a_t|s_t)$, then we have

$$\nabla_\theta p(\theta) = \sigma(\tau(r_t(\theta) - 1))(1 - \sigma(\tau(r_t(\theta) - 1)))\tau \quad (2)$$

$$= p(\theta)(1 - p(\theta))\tau \quad (3)$$

Then use $\nabla_\theta p(\theta)$ to abbreviate $\nabla_\theta L^{sc}$, we derive

$$\nabla_\theta L^{sc} := \nabla_\theta E_{a \sim \pi_{\theta_{old}}} [p(\theta) \frac{4}{\tau} \hat{A}] \quad (4)$$

$$= \nabla_\theta \int_{\pi_{\theta_{old}}} p(\theta) \frac{4}{\tau} \hat{A} a \quad (5)$$

$$= \int_{\pi_{\theta_{old}}} \nabla_\theta p(\theta) \frac{4}{\tau} \hat{A} a \quad (6)$$

$$= \int_{\pi_{\theta_{old}}} 4p(\theta)(1 - p(\theta))\nabla_\theta r_t(\theta) \hat{A} a \quad (7)$$

$$= E_{\pi_{\theta_{old}}} [4p(\theta)(1 - p(\theta))\nabla_\theta r_t(\theta) \hat{A}] \quad (8)$$