

$$c(s,a) = \mathbb{1}(a \neq \pi^*(s))$$

Assume that  $\pi$  with probability  $\epsilon$  takes the wrong action.

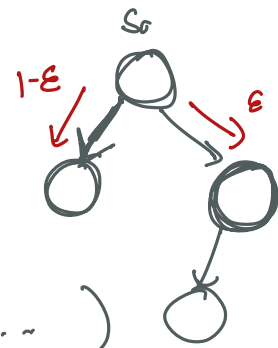
prob  $1-\epsilon$ , takes the right action

ON EXPERT STATES

$$J(\pi) - J(\pi^*)$$

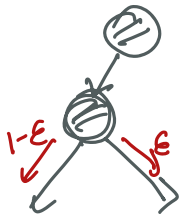
$$J(\pi^*) = \sum_{t=0}^{T-1} \mathbb{E}_{s_t \sim d_t^{\pi^*}} c(s_t, \pi^*(s_t)) = 0$$

$$J(\pi) = \sum_{t=0}^{T-1} \mathbb{E}_{s_t \sim d_t^{\pi}} c(s_t, \pi(s_t))$$



$$= \underbrace{\epsilon (1 + 1 + 1 + 1 + 1 + \dots)}_T$$

$$+ (1-\epsilon) \left( 0 + \underbrace{\epsilon (1 + 1 + 1 + \dots)}_{T-1} \right)$$



$$+ (1-\epsilon) (0 + \dots)$$

$$= \epsilon T + (1-\epsilon)\epsilon(T-1) + (1-\epsilon)^2\epsilon(T-2) + \dots$$

$$= \epsilon \left[ T + (1-\epsilon)(T-1) + (1-\epsilon)^2(T-2) + \dots \right]$$

$$\approx \epsilon \left[ T + (T-1) + (T-2) + \dots + 1 \right]$$

$$\approx \epsilon \frac{T(T+1)}{2} = \epsilon \frac{T^2+T}{2} \approx O(\epsilon T^2)$$