Reinforcement Learning for Continuous Stochastic Control Problems

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Abstract

This paper is concerned with the problem of Reinforcement Learning (RL) for continuous state space and time stochastic control problems. We state the Hamilton-Jacobi-Bellman equation satisfied by the value function and use a Finite-Difference method for designing a convergent approximation scheme. Then we propose a RL algorithm based on this scheme and prove its convergence to the optimal solution.

1 Introduction to RL in the continuous, stochastic case

The objective of RL is to find -thanks to a reinforcement signal- an optimal strategy for solving a dynamical control problem. Here we sudy the continuous time, continuous state-space stochastic case, which covers a wide variety of control problems including target, viability, optimization problems (see [FS93], [KP95]) for which a formalism is the following. The evolution of the *current state* $x(t) \in \bar{O}$ (the *state-space*, with O open subset of $\mathbb{R}^d$), depends on the *control* $u(t) \in U$ (compact subset) by a stochastic differential equation, called the *state dynamics:*

$$dx = f(x(t), u(t))dt + \sigma(x(t), u(t))dw \tag{1}$$

where f is the local drift and $\sigma.dw$ (with w a brownian motion of dimension r and σ a $d \times r$-matrix) the stochastic part (which appears for several reasons such as lake of precision, noisy influence, random fluctuations) of the diffusion process.

For initial state x and control $u(t)$, (1) leads to an infinity of possible trajectories $x(t)$. For some trajectory $x(t)$ (see figure 1), let τ be its *exit time* from $\bar{O}$ (with the convention that if $x(t)$ always stays in $\bar{O}$, then $\tau = \infty$). Then, we define the *functional* J of initial state x and control $u(.)$ as the expectation for all trajectories of the discounted cumulative reinforcement :

$$J(x; u(.)) = E_{x,u(.)} \left\{ \int_0^\tau \gamma^t r(x(t), u(t))dt + \gamma^\tau R(x(\tau)) \right\}$$

where $r(x,u)$ is the *running reinforcement* and $R(x)$ the *boundary reinforcement*. γ is the *discount factor* ($0 \leq \gamma < 1$). In the following, we assume that f, σ are of class $\mathcal{C}^2$, r and R are Lipschitzian (with constants L_r and L_R) and the boundary ∂O is $\mathcal{C}^2$.

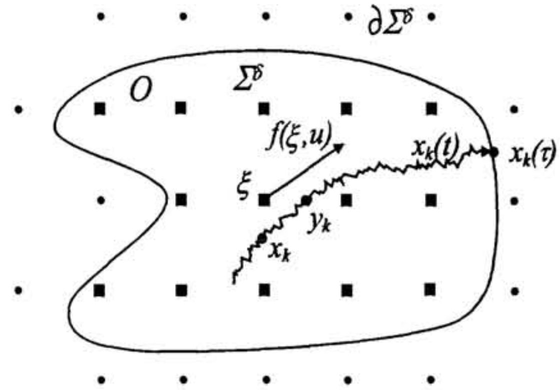

Figure 1: The state space, the discretized Σ^δ(the square dots) and its frontier $\partial\Sigma^\delta$ (the round ones). A trajectory $x_k(t)$ goes through the neighbourhood of state ξ.

RL uses the method of Dynamic Programming (DP) which generates an optimal (feed-back) control $u^*(x)$ by estimating the *value function* (VF), defined as the maximal value of the functional J as a function of initial state x :

$$V(x) = \sup_{u(.)} J(x; u(.)). \tag{2}$$

In the RL approach, the state dynamics is unknown from the system ; the only available information for learning the optimal control is the reinforcement obtained at the current state. Here we propose a model-based algorithm, i.e. that learns on-line a model of the dynamics and approximates the value function by successive iterations.

Section 2 states the Hamilton-Jacobi-Bellman equation and use a Finite-Difference (FD) method derived from Kushner [Kus90] for generating a convergent approximation scheme. In *section 3*, we propose a RL algorithm based on this scheme and prove its convergence to the VF in *appendix A*.

2 A Finite Difference scheme

Here, we state a second-order nonlinear differential equation (obtained from the DP principle, see [FS93]) satisfied by the value function, called the *Hamilton-Jacobi-Bellman* equation.

Let the $d \times d$ matrix $a = \sigma.\sigma'$ (with $'$ the transpose of the matrix). We consider the *uniformly parabolic* case, i.e. we assume that there exists $c > 0$ such that $\forall x \in \overline{O}, \forall u \in U, \forall y \in \mathbb{R}^d, \sum_{i,j=1}^{d} a_{ij}(x,u) y_i y_j \geq c||y||^2$. Then V is $\mathcal{C}^2$ (see [Kry80]). Let V_x be the gradient of V and $V_{x_i x_j}$ its second-order partial derivatives.

Theorem 1 (Hamilton-Jacobi-Bellman) *The following HJB equation holds :*

$$V(x)\ln\gamma + \sup_{u \in U}\left[r(x,u) + V_x(x).f(x,u) + \tfrac{1}{2}\textstyle\sum_{i,j=1}^{n} a_{ij} V_{x_i x_j}(x)\right] = 0 \text{ for } x \in O$$

Besides, V satisfies the following boundary condition : $V(x) = R(x)$ for $x \in \partial O$.

Remark 1 *The challenge of learning the VF is motivated by the fact that from V, we can deduce the following optimal feed-back control policy:*

$$u^*(x) \in \arg\sup_{u\in U}\left[r(x,u) + V_x(x).f(x,u) + \tfrac{1}{2}\sum_{i,j=1}^n a_{ij}V_{x_ix_j}(x)\right]$$

In the following, we assume that O is bounded. Let $e_1, ..., e_d$ be a basis for $\mathbb{R}^d$. Let the positive and negative parts of a function ϕ be : $\phi^+ = \max(\phi, 0)$ and $\phi^- = \max(-\phi, 0)$. For any *discretization step* δ, let us consider the lattices : $\delta\mathbb{Z}^d = \left\{\delta.\sum_{i=1}^d j_ie_i\right\}$ where $j_1, ..., j_d$ are any integers, and $\Sigma^\delta = \delta\mathbb{Z}^d \cap O$. Let $\partial\Sigma^\delta$, the *frontier* of Σ^δ denote the set of points $\{\xi \in \delta\mathbb{Z}^d \setminus O$ such that at least one adjacent point $\xi \pm \delta e_i \in \Sigma^\delta\}$ (see figure 1).

Let $U^\delta \subset U$ be a finite control set that approximates U in the sense: $\delta \le \delta' \Rightarrow U^{\delta'} \subset U^\delta$ and $\overline{\cup_\delta U^\delta} = U$. Besides, we assume that: $\forall i = 1..d$,

$$a_{ii}(x,u) - \sum_{j\neq i}|a_{ij}(x,u)| \ge 0. \quad (3)$$

By replacing the gradient $V_x(\xi)$ by the forward and backward first-order finite-difference quotients: $\Delta^\pm_{x_i}V(\xi) = \frac{1}{\delta}\left[V(\xi \pm \delta e_i) - V(\xi)\right]$ and $V_{x_ix_j}(\xi)$ by the second-order finite-difference quotients:

$$\begin{aligned}
\Delta_{x_ix_i}V(\xi) &= \tfrac{1}{\delta^2}\left[V(\xi+\delta e_i) + V(\xi - \delta e_i) - 2V(\xi)\right]\\
\Delta^\pm_{x_ix_j}V(\xi) &= \tfrac{1}{2\delta^2}[V(\xi+\delta e_i \pm \delta e_j) + V(\xi - \delta e_i \mp \delta e_j)\\
&\quad -V(\xi+\delta e_i) - V(\xi-\delta e_i) - V(\xi+\delta e_j) - V(\xi-\delta e_j) + 2V(\xi)]
\end{aligned}$$

in the HJB equation, we obtain the following : for $\xi \in \Sigma^\delta$,

$$\begin{aligned}
&V^\delta(\xi)\ln\gamma + \sup_{u\in U^\delta}\Big\{r(\xi,u) + \sum_{i=1}^d\Big[f_i^+(\xi,u).\Delta^+_{x_i}V^\delta(\xi) - f_i^-(\xi,u).\Delta^-_{x_i}V^\delta(\xi)\\
&\quad + \tfrac{a_{ii}(\xi,u)}{2}\Delta_{x_ix_i}V(\xi) + \sum_{j\neq i}\left(\tfrac{a^+_{ij}(\xi,u)}{2}\Delta^+_{x_ix_j}V(\xi) - \tfrac{a^-_{ij}(\xi,u)}{2}\Delta^-_{x_ix_j}V(\xi)\right)\Big]\Big\} = 0
\end{aligned}$$

Knowing that $(\Delta t\ln\gamma)$ is an approximation of $(\gamma^{\Delta t} - 1)$ as Δt tends to 0, we deduce:

$$V^\delta(\xi) = \sup_{u\in U^\delta}\left[\gamma^{\tau(\xi,u)}\sum_{\zeta\in\Sigma^\delta}p(\xi,u,\zeta)V^\delta(\zeta) + \tau(\xi,u)r(\xi,u)\right] \quad (4)$$

$$\text{with } \tau(\xi,u) = \frac{\delta^2}{\sum_{i=1}^d\left[\delta|f_i(\xi,u)| + a_{ii}(\xi,u) - \frac{1}{2}\sum_{j\neq i}|a_{ij}(\xi,u)|\right]} \quad (5)$$

which appears as a DP equation for some finite Markovian Decision Process (see [Ber87]) whose state space is Σ^δ and probabilities of transition :

$$\begin{aligned}
p(\xi,u,\xi\pm\delta e_i) &= \tfrac{\tau(\xi,u)}{2\delta^2}\left[2\delta|f_i^\pm(\xi,u)| + a_{ii}(\xi,u) - \sum_{j\neq i}|a_{ij}(\xi,u)|\right],\\
p(\xi,u,\xi+\delta e_i\pm\delta e_j) &= \tfrac{\tau(\xi,u)}{2\delta^2}a^\pm_{ij}(\xi,u) \text{ for } i\neq j, \quad (6)\\
p(\xi,u,\xi-\delta e_i\pm\delta e_j) &= \tfrac{\tau(\xi,u)}{2\delta^2}a^\mp_{ij}(\xi,u) \text{ for } i\neq j,\\
p(\xi,u,\zeta) &= 0 \text{ otherwise.}
\end{aligned}$$

Thanks to a contraction property due to the discount factor γ, there exists a unique solution (the fixed-point) V^δ to equation (4) for $\xi \in \Sigma^\delta$ with the boundary condition $V^\delta(\xi) = R(\xi)$ for $\xi \in \partial\Sigma^\delta$. The following theorem (see [Kus90] or [FS93]) insures that V^δ is a convergent approximation scheme.

Theorem 2 (Convergence of the FD scheme) *V^δ converges to V as $\delta \downarrow 0$:*

$$\lim_{\substack{\delta\downarrow 0\\ \xi\to x}} V^\delta(\xi) = V(x) \text{ uniformly on } \overline{O}$$

Remark 2 *Condition (3) insures that the $p(\xi,u,\zeta)$ are positive. If this condition does not hold, several possibilities to overcome this are described in [Kus90].*

3 The reinforcement learning algorithm

Here we assume that f is bounded from below. As the state dynamics (f and a) is unknown from the system, we approximate it by building a *model* $\widetilde{f}$ and $\widetilde{a}$ from samples of trajectories $x_k(t)$: we consider series of successive states $x_k = x_k(t_k)$ and $y_k = x_k(t_k+\tau_k)$ such that:

- $\forall t \in [t_k, t_k+\tau_k]$, $x(t) \in N(\xi)$ neighbourhood of ξ whose diameter is inferior to $k_N.\delta$ for some positive constant k_N,

- the control u is constant for $t \in [t_k, t_k+\tau_k]$,

- τ_k satisfies for some positive k_1 and k_2,

$$k_1\delta \le \tau_k \le k_2\delta. \tag{7}$$

Then incrementally update the model :

$$\begin{aligned}
\widetilde{f_n}(\xi,u) &= \tfrac{1}{n}\sum_{k=1}^{n} \frac{y_k - x_k}{\tau_k} \\
\widetilde{a_n}(\xi,u) &= \tfrac{1}{n}\sum_{k=1}^{n} \frac{\left(y_k - x_k - \tau_k.\widetilde{f_n}(\xi,u)\right)\left(y_k - x_k - \tau_k.\widetilde{f_n}(\xi,u)\right)'}{\tau_k} \\
\widetilde{r}(\xi,u) &= \tfrac{1}{n}\sum_{k=1}^{n} r(x_k,u)
\end{aligned} \tag{8}$$

and compute the approximated time $\widetilde{\tau}(x,u)$ and the approximated probabilities of transition $\widetilde{p}(\xi,u,\zeta)$ by replacing f and a by $\widetilde{f}$ and $\widetilde{a}$ in (5) and (6).

We obtain the following updating rule of the V^δ-value of state ξ:

$$V_{n+1}^\delta(\xi) = \sup_{u\in U^\delta}\left[\gamma^{\widetilde{\tau}(x,u)}\sum_\zeta \widetilde{p}(\xi,u,\zeta)V_n^\delta(\zeta) + \widetilde{\tau}(x,u)\widetilde{r}(\xi,u)\right] \tag{9}$$

which can be used as an off-line (synchronous, Gauss-Seidel, asynchronous) or on-time (for example by updating $V_n^\delta(\xi)$ as soon as a trajectory exits from the neighbourood of ξ) DP algorithm (see [BBS95]).

Besides, when a trajectory hits the boundary ∂O at some exit point $x_k(\tau)$ then update the closest state $\xi \in \partial\Sigma^\delta$ with:

$$V_n^\delta(\xi) = R(x_k(\tau)) \tag{10}$$

Theorem 3 (Convergence of the algorithm) *Suppose that the model as well as the V^δ-value of every state $\xi \in \Sigma^\delta$ and control $u \in U^\delta$ are regularly updated (respectively with (8) and (9)) and that every state $\xi \in \partial\Sigma^\delta$ are updated with (10) at least once. Then $\forall\varepsilon > 0$, $\exists\Delta$ such that $\forall\delta \le \Delta$, $\exists N, \forall n \ge N$,*

$$\sup_{\xi\in\Sigma^\delta} |V_n^\delta(\xi) - V(\xi)| \le \varepsilon \text{ with probability 1}$$

4 Conclusion

This paper presents a model-based RL algorithm for continuous stochastic control problems. A model of the dynamics is approximated by the mean and the covariance of successive states. Then, a RL updating rule based on a convergent FD scheme is deduced and in the hypothesis of an adequate exploration, the convergence to the optimal solution is proved as the discretization step δ tends to 0 and the number of iteration tends to infinity. This result is to be compared to the model-free RL algorithm for the deterministic case in [Mun97]. An interesting possible future work should be to consider model-free algorithms in the stochastic case for which a Q-learning rule (see [Wat89]) could be relevant.

A Appendix: proof of the convergence

Let M_f, M_a, M_{f_x} and M_{σ_x} be the upper bounds of f, a, f_x and σ_x and m_f the lower bound of f. Let $E^\delta = \sup_{\xi\in\Sigma^\delta} |V^\delta(\xi) - V(\xi)|$ and $E_n^\delta = \sup_{\xi\in\Sigma^\delta} \left|V_n^\delta(\xi) - V^\delta(\xi)\right|$.

A.1 Estimation error of the model $\widetilde{f_n}$ and $\widetilde{a_n}$ and the probabilities $\widetilde{p}_n$

Suppose that the trajectory $x_k(t)$ occured for some occurence $w_k(t)$ of the brownian motion: $x_k(t) = x_k + \int_{t_k}^t f(x_k(t), u)dt + \int_{t_k}^t \sigma(x_k(t), u)dw_k$. Then we consider a trajectory $z_k(t)$ starting from ξ at t_k and following the same brownian motion: $z_k(t) = \xi + \int_{t_k}^t f(z_k(t), u)dt + \int_{t_k}^t \sigma(z_k(t), u)dw_k$.

Let $z_k = z_k(t_k + \tau_k)$. Then $(y_k - x_k) - (z_k - \xi) = \int_{t_k} [f(x_k(t), u) - f(z_k(t), u)]\, dt + \int_{t_k}^{t_k+\tau_k} [\sigma(x_k(t), u) - \sigma(z_k(t), u)]\, dw_k$. Thus, from the $\mathcal{C}^1$ property of f and σ,

$$\|(y_k - x_k) - (z_k - \xi)\| \le (M_{f_x} + M_{\sigma_x}).k_N.\tau_k.\delta. \tag{11}$$

The diffusion processes has the following property (see for example the Itô-Taylor majoration in [KP95]): $E_x[z_k] = \xi + \tau_k.f(\xi,u) + O(\tau_k^2)$ which, from (7), is equivalent to: $E_x\left[\frac{z_k-\xi}{\tau_k}\right] = f(\xi, u) + O(\delta)$. Thus from the law of large numbers and (11):

$$\begin{aligned}\limsup_{n\to\infty}\left\|\widetilde{f_n}(\xi,u) - f(\xi,u)\right\| &= \limsup_{n\to\infty}\left\|\tfrac{1}{n}\textstyle\sum_{k=1}^n\left[\frac{y_k-x_k}{\tau_k} - \frac{z_k-\xi}{\tau_k}\right]\right\| + O(\delta)\\ &= (M_{f_x} + M_{\sigma_x}).k_N.\delta + O(\delta) = O(\delta) \text{ w.p. } 1 \quad (12)\end{aligned}$$

Besides, diffusion processes have the following property (again see [KP95]): $E_x\left[(z_k - \xi)(z_k - \xi)'\right] = a(\xi, u)\tau_k + f(\xi, u).f(\xi, u)'.\tau_k^2 + O(\tau_k^3)$ which, from (7), is equivalent to: $E_x\left[\frac{(z_k-\xi-\tau_k f(\xi,u))(z_k-\xi-\tau_k f(\xi,u))'}{\tau_k}\right] = a(\xi, u) + O(\delta^2)$. Let $r_k = z_k - \xi - \tau_k f(\xi, u)$ and $\widetilde{r_k} = y_k - x_k - \tau_k\widetilde{f_n}(\xi, u)$ which satisfy (from (11) and (12)):

$$\|r_k - \widetilde{r_k}\| = (M_{f_x} + M_{\sigma_x}).\tau_k.k_N.\delta + \tau_k.O(\delta) \tag{13}$$

From the definition of $\widetilde{a_n}(\xi, u)$, we have: $\widetilde{a_n}(\xi, u) - a(\xi, u) = \frac{1}{n}\sum_{k=1}^n \frac{\widetilde{r_k}.\widetilde{r_k}'}{\tau_k} - E_x\left[\frac{r_k.r_k'}{\tau_k}\right] + O(\delta^2)$ and from the law of large numbers, (12) and (13), we have:

$$\begin{aligned}\limsup_{n\to\infty} \quad \|\widetilde{a_n}(\xi,u) - a(\xi,u)\| &= \limsup_{n\to\infty}\left\|\tfrac{1}{n}\textstyle\sum_{k=1}^n \frac{\widetilde{r_k}.\widetilde{r_k}'}{\tau_k} - \frac{r_k.r_k'}{\tau_k}\right\| + O(\delta^2)\\ = \quad \|\widetilde{r_k} - r_k\| \limsup_{n\to\infty}\frac{1}{n}\sum_{k=1}^n\left(\left\|\frac{\widetilde{r_k}}{\tau_k}\right\| + \left\|\frac{r_k}{\tau_k}\right\|\right) &+ O(\delta^2) = O(\delta^2)\end{aligned}$$

with probability 1. Thus there exists k_f and k_a s.t. $\exists \Delta_1, \forall \delta \leq \Delta_1, \exists N_1, n \geq N_1$,

$$\begin{aligned} \left\| \widetilde{f_n}(\xi,u) - f(\xi,u) \right\| &\leq k_f.\delta \text{ w.p. } 1 \\ \left\| \widetilde{a_n}(\xi,u) - a(\xi,u) \right\| &\leq k_a.\delta^2 \text{ w.p. } 1 \end{aligned} \tag{14}$$

Besides, from (5) and (14), we have:

$$|\tau(\xi,u) - \widetilde{\tau}_n(\xi,u)| \leq \frac{d.(k_f.\delta^2 + d.k_a\delta^2)}{(d.m_f.\delta)^2}\delta^2 \leq k_\tau.\delta^2 \tag{15}$$

and from a property of exponential function,

$$\left| \gamma^{\tau(\xi,u)} - \gamma^{\widetilde{\tau}_n(\xi,u)} \right| = k_\tau . \ln\frac{1}{\gamma}.\delta^2. \tag{16}$$

We can deduce from (14) that:

$$\limsup_{n\to\infty} |p(\xi,u,\zeta) - \widetilde{p_n}(\xi,u,\zeta)| \leq \frac{(2.\delta.M_f + d.M_a)(2.k_f + d.k_a)\delta^2}{\delta m_f - (2.k_f + d.k_a)\delta^2} \leq k_p\delta \text{ w.p. } 1 \tag{17}$$

with $k_p = 4(d.M_a)(2.k_f + d.k_a)$ for $\delta \leq \Delta_2 = \min\left\{ \frac{m_f}{2.k_f + d.k_a}, \frac{d.M_a}{2.\delta.M_f} \right\}$.

A.2 Estimation of $|V_{n+1}^\delta(\xi) - V^\delta(\xi)|$

After having updated $V_n^\delta(\xi)$ with rule (9), let Λ denote the difference $\left|V_{n+1}^\delta(\xi) - V^\delta(\xi)\right|$. From (4), (9) and (8),

$$\begin{aligned} \Lambda \;\leq\; & \gamma^{\tau(\xi,u)} \sum_\zeta [p(\xi,u,\zeta) - \widetilde{p}(\xi,u,\zeta)]\, V^\delta(\zeta) + \left(\gamma^{\tau(\xi,u)} - \gamma^{\widetilde{\tau}(\xi,u)}\right) \sum_\zeta \widetilde{p}(\xi,u,\zeta) V^\delta(\zeta) \\ & + \gamma^{\widetilde{\tau}(\xi,u)} . \sum_\zeta \widetilde{p}(\xi,u,\zeta) \left[V^\delta(\zeta) - V_n^\delta(\zeta) \right] + \sum_\zeta \widetilde{p}(\xi,u,\zeta).\widetilde{\tau}(\xi,u) \left[r(\xi,u) - \widetilde{r}(\xi,u) \right] \\ & + \textstyle\sum_\zeta \widetilde{p}(\xi,u,\zeta) \left[\widetilde{\tau}(\xi,u) - \tau(\xi,u) \right] r(\xi,u) \text{ for all } u \in U^\delta \end{aligned}$$

As V is differentiable we have : $V(\zeta) = V(\xi) + V_x.(\zeta - \xi) + o(\|\zeta - \xi\|)$. Let us define a linear function $\widetilde{V}$ such that: $\widetilde{V}(x) = V(\xi) + V_x.(x - \xi)$. Then we have: $[p(\xi,u,\zeta) - \widetilde{p}(\xi,u,\zeta)]\, V^\delta(\zeta) = [p(\xi,u,\zeta) - \widetilde{p}(\xi,u,\zeta)] . \left[V^\delta(\zeta) - V(\zeta)\right] + [p(\xi,u,\zeta) - \widetilde{p}(\xi,u,\zeta)]\, V(\zeta)$, thus: $\sum_\zeta [p(\xi,u,\zeta) - \widetilde{p}(\xi,u,\zeta)]\, V^\delta(\zeta) = k_p.E^\delta.\delta + \sum_\zeta [p(\xi,u,\zeta) - \widetilde{p}(\xi,u,\zeta)] \left[\widetilde{V}(\zeta) + o(\delta)\right] = \left[\widetilde{V}(\eta) - \widetilde{V}(\widetilde{\eta})\right] + k_p.E^\delta.\delta + o(\delta) = \left[\widetilde{V}(\eta) - \widetilde{V}(\widetilde{\eta})\right] + o(\delta)$ with: $\eta = \sum_\zeta p(\xi,u,\zeta)\,(\zeta - \xi)$ and $\widetilde{\eta} = \sum_\zeta \widetilde{p}(\xi,u,\zeta)\,(\zeta - \xi)$. Besides, from the convergence of the scheme (theorem 2), we have $E^\delta.\delta = o(\delta)$. From the linearity of $\widetilde{V}$, $\left|\widetilde{V}(\zeta) - \widetilde{V}(\widetilde{\zeta})\right| \leq \left\|\zeta - \widetilde{\zeta}\right\| .M_{V_x} \leq 2k_p\delta^2$. Thus $\left|\sum_\zeta [p(\xi,u,\zeta) - \widetilde{p}(\xi,u,\zeta)]\, V^\delta(\zeta)\right| = o(\delta)$ and from (15), (16) and the Lipschitz property of r,

$$\Lambda = \left| \gamma^{\widetilde{\tau}(\xi,u)} . \textstyle\sum_\zeta \widetilde{p}(\xi,u,\zeta) \left[V^\delta(\zeta) - V_n^\delta(\zeta) \right] \right| + o(\delta).$$

As $\gamma^{\widetilde{\tau}(\xi,u)} \leq 1 - \frac{\widetilde{\tau}(\xi,u)}{2}\ln\frac{1}{\gamma} \leq 1 - \frac{\tau(\xi,u) - k_\tau\delta^2}{2}\ln\frac{1}{\gamma} \leq 1 - \left(\frac{\delta}{2d(M_f + d.M_a)} - \frac{k_\tau}{2}\delta^2\right)\ln\frac{1}{\gamma}$, we have:

$$\Lambda = (1 - k.\delta) E_n^\delta + o(\delta) \tag{18}$$

with $k = \frac{1}{2d(M_f + d.M_a)}$.

A.3 A sufficient condition for $\sup_{\xi\in\Sigma^\delta}\left|V_n^\delta(\xi)-V^\delta(\xi)\right|\leq\varepsilon_2$

Let us suppose that for all $\xi\in\Sigma^\delta$, the following conditions hold for some $\alpha>0$

$$E_n^\delta \;>\; \varepsilon_2 \Rightarrow \left|V_{n+1}^\delta(\xi)-V^\delta(\xi)\right|\leq E_n^\delta-\alpha \tag{19}$$

$$E_n^\delta \;\leq\; \varepsilon_2 \Rightarrow \left|V_{n+1}^\delta(\xi)-V^\delta(\xi)\right|\leq \varepsilon_2 \tag{20}$$

From the hypothesis that all states $\xi\in\Sigma^\delta$ are regularly updated, there exists an integer m such that at stage $n+m$ all the $\xi\in\Sigma^\delta$ have been updated at least once since stage n. Besides, since all $\xi\in\partial G^\delta$ are updated at least once with rule (10), $\forall\xi\in\partial G^\delta, |V_n^\delta(\xi)-V^\delta(\xi)|=|R(x_k(\tau))-R(\xi)|\leq 2.L_R.\delta\leq\varepsilon_2$ for any $\delta\leq\Delta_3=\frac{\varepsilon_2}{2.L_R}$. Thus, from (19) and (20) we have:

$$E_n^\delta \;>\; \varepsilon_2 \Rightarrow E_{n+m}^\delta\leq E_n^\delta-\alpha$$

$$E_n^\delta \;\leq\; \varepsilon_2 \Rightarrow E_{n+m}^\delta\leq\varepsilon_2$$

Thus there exists N such that : $\forall n\geq N$, $E_n^\delta\leq\varepsilon_2$.

A.4 Convergence of the algorithm

Let us prove theorem 3. For any $\varepsilon>0$, let us consider $\varepsilon_1>0$ and $\varepsilon_2>0$ such that $\varepsilon_1+\varepsilon_2=\varepsilon$. Assume $E_n^\delta>\varepsilon_2$, then from (18), $\Lambda=E_n^\delta-k.\delta.\varepsilon_2+o(\delta)\leq E_n^\delta-k.\delta.\frac{\varepsilon_2}{2}$ for $\delta\leq\Delta_3$. Thus (19) holds for $\alpha=k.\delta.\frac{\varepsilon_2}{2}$. Suppose now that $E_n^\delta\leq\varepsilon_2$. From (18), $\Lambda\leq(1-k.\delta)\varepsilon_2+o(\delta)\leq\varepsilon_2$ for $\delta\leq\Delta_3$ and condition (20) is true.

Thus for $\delta\leq\min\{\Delta_1,\Delta_2,\Delta_3\}$, the sufficient conditions (19) and (20) are satisfied. So there exists N, for all $n\geq N$, $E_n^\delta\leq\varepsilon_2$. Besides, from the convergence of the scheme (theorem 2), there exists Δ_0 st. $\forall\delta\leq\Delta_0, \sup_{\xi\in\Sigma^\delta}|V^\delta(\xi)-V(\xi)|\leq\varepsilon_1$.

Thus for $\delta\leq\min\{\Delta_0,\Delta_1,\Delta_2,\Delta_3\}$, $\exists N$, $\forall n\geq N$,

$$\sup_{\xi\in\Sigma^\delta}|V_n^\delta(\xi)-V(\xi)|\leq\sup_{\xi\in\Sigma^\delta}|V_n^\delta(\xi)-V^\delta(\xi)|+\sup_{\xi\in\Sigma^\delta}|V^\delta(\xi)-V(\xi)|\leq\varepsilon_1+\varepsilon_2=\varepsilon.$$

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