

Errata for “High Confidence Policy Improvement”, ICML 2015

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In Section 5, on the top of the left column on page 7 of the pdf, the text says:

[...] is added to \mathcal{C} over k iterations is at most $\min\{1, 2\delta\}$.

This should say:

[...] is added to \mathcal{C} over k iterations is at most $\min\{1, k\delta\}$.

This correct form appears on page 159 of my PhD thesis. I would like to thank Dohyun P. Kim for pointing out this mistake in the ICML paper. Also, notice that this bound may not be tight—it is the obvious bound based on Boole’s inequality. It remains to be shown whether the bound of $1 - (1 - \delta)^k$ holds here even though the trials are not independent due to their shared reliance on $\mathcal{D}_{\text{train}}$.