Bootstrapping Fitted Q-Evaluation for Off-Policy Inference

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Abstract

Bootstrapping provides a flexible and effective approach for assessing the quality of batch reinforcement learning, yet its theoretical properties are poorly understood. In this paper, we study the use of bootstrapping in off-policy evaluation (OPE), and in particular, we focus on the fitted Q-evaluation (FQE) that is known to be minimax-optimal in the tabular and linear-model cases. We propose a bootstrapping FQE method for inferring the distribution of the policy evaluation error and show that this method is asymptotically efficient and distributionally consistent for off-policy statistical inference. To overcome the computation limit of bootstrapping, we further adapt a subsampling procedure that improves the runtime by an order of magnitude. We numerically evaluate the bootstrapping method in classical RL environments for confidence interval estimation, estimating the variance of off-policy evaluator, and estimating the correlation between multiple off-policy evaluators.

1. Introduction

Off-policy evaluation (OPE) often serves as the starting point of batch reinforcement learning (RL). The objective of OPE is to estimate the value of a target policy based on batch episodes of state-transition trajectories that were generated using a different and possibly unknown behavior policy. In this paper, we investigate statistical inference for OPE. In particular, we analyze the popular fitted evaluation (FQE) method, which is a basic model-free approach that fits unknown value function from data using function approximation and backward dynamic programming (Fonteneau et al., 2013; Munos & Szepesvári, 2008; Le et al., 2019).

In practice, FQE has demonstrated robust and satisfying performances on many classical RL tasks under different metrics (Voloshin et al., 2019). A more recent study by Paine et al. (2020) demonstrated surprising scalability and effectiveness of FQE with deep neural nets in a range of complex continuous-state RL tasks. On the theoretical side, FQE was proved to be a minimax-optimal policy evaluator in the tabular and linear-model cases (Yin & Wang, 2020; Duan & Wang, 2020).

The aforementioned research mostly focuses on point estimation for OPE. In practical batch RL applications, a point estimate is far from enough. Statistical inference for OPE is of great interests. For instance, one often hopes to construct tight confidence interval around policy value, estimate the variance of off-policy evaluator, or evaluate multiple policies using the same data and estimate their correlations. Bootstrapping (Efron, 1982), is a conceptually simple and generalizable approach to infer the error distribution based on batch data. Therefore, in this work, we study the use of bootstrapping for off-policy inference. We will provide theoretical justifications as well as numerical experiments.

Our main results are summarized below:

- First we analyze the asymptotic distribution of FQE with linear function approximation and show that the policy evaluation error asymptotically follows a normal distribution (Theorem 4.2). The asymptotic variance matches the Cramér–Rao lower bound for OPE (Theorem 4.5) and implies that this estimator is asymptotically efficient.

- We propose a bootstrapping FQE method for estimating the distribution of off-policy evaluation error. We prove that bootstrapping FQE is asymptotically consistent in estimating the distribution of the original FQE (Theorem 5.1) and establish the consistency of bootstrap confidence interval as well as bootstrap variance estimation. Further, we propose a subsampled bootstrap procedure to improve the computational efficiency of bootstrapping FQE.

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Preliminary work.
• We highlight the necessity of **bootstrapping by episodes**, rather than by individual sample transition as considered in previous works; see Kostrikov & Nachum (2020). The reason is that bootstrapping dependent data in general fails to characterize the right error distribution (Remark 2.1 in Singh (1981)). We illustrate this phenomenon via experiments (see Figure 1). All our theoretical analysis applies to episodic dependent data, and we do not require the i.i.d. sample transition assumption commonly made in OPE literatures (Jiang & Huang, 2020; Kostrikov & Nachum, 2020; Dai et al., 2020).

• Finally, we evaluate subsampled bootstrapping FQE in a range of classical RL tasks, including a discrete tabular domain, a continuous control domain and a simulated healthcare example. We test variants of bootstrapping FQE with tabular representation, linear function approximation, and neural networks. We carefully examine the effectiveness and tightness of bootstrap confidence intervals, as well as the accuracy of bootstrapping for estimating the variance and correlation for OPE.

**Related Work.** Point estimation of OPE receives considerable attentions in recent years. Popular approaches include direct methods (Lagoudakis & Parr, 2003; Ernst et al., 2005; Munos & Szepesvári, 2008; Le et al., 2019), double-robust / importance sampling (Precup et al., 2000; Jiang & Li, 2016; Thomas & Brunskill, 2016), marginalized importance sampling (Hallak & Mannor, 2017; Liu et al., 2018; Xie et al., 2019; Nachum et al., 2019; Uehara & Jiang, 2019; Zhang et al., 2020a,b). On the theoretical side, Uehara & Jiang (2019); Yin & Wang (2020) established asymptotic optimality and efficiency for OPE in the tabular setting and Kallus & Uehara (2020) provided a complete study of semiparametric efficiency in a more general setting. Duan & Wang (2020); Hao et al. (2020b) showed that FQE with linear/sparse linear function approximation is minimax optimal and Wang et al. (2020) studied the fundamental hardness of OPE with linear function approximation.

Confidence interval estimation of OPE is also important in many high-stake applications. Thomas et al. (2015) proposed a high-confidence OPE based on importance sampling and empirical Bernstein inequality. Kuzborskij et al. (2020) proposed a tighter confidence interval for contextual bandits based on empirical Efron-Stein inequality. However, importance sampling suffers from the curse of horizon (Liu et al., 2018) and concentration-based confidence intervals are typically overly-conservative since they only exploit tail information (Hao et al., 2020a). Another line of recent works formulated the estimation of confidence intervals into an optimization problem (Feng et al., 2020; 2021; Dai et al., 2020). These works are specific to confidence interval construction for OPE, and they do not provide distributional consistency guarantee. Thus, they don’t easily generalize to other statistical inference tasks.

In statistics community, Liao et al. (2019) studied OPE in an infinite-horizon undiscounted MDP and derived the asymptotic distribution of empirical Bellman residual minimization estimator. Their asymptotic variance had a tabular representation and thus didn’t show the effect of function approximation. Shi et al. (2020) considered asymptotic confidence interval for policy value but under different model assumption that assumes Q-function is smooth.

Several existing work has investigated the use of bootstrapping in OPE. Thomas et al. (2015); Hanna et al. (2017) constructed confidence intervals by bootstrapping importance sampling estimator or learned models but didn’t come with any consistency guarantee. The most related work is Kostrikov & Nachum (2020) that provided the first asymptotic consistency of bootstrap confidence interval for OPE. Our analysis improves their work in the following aspects. First, we study FQE with linear function approximation while Kostrikov & Nachum (2020) only considered the tabular case. Second, we provide distributional consistency of bootstrapping FQE which is stronger than the consistency of confidence interval in Kostrikov & Nachum (2020).

### 2. Preliminary

Consider an episodic Markov decision process (MDP) that is defined by a tuple $M = (S, A, P, r, H)$. Here, $S$ is the state space, $A$ is the action space, $P(s'|s, a)$ is the probability of reaching state $s'$ when taking action $a$ in state $s$, $r : S \times A \rightarrow [0, 1]$ is the reward function, and $H$ is the length of horizon. A policy $\pi : S \rightarrow P(A)$ maps states to a distribution over actions. The state-action value function (Q-function) is defined as, for $h = 1, \ldots, H$,

$$Q_h^\pi(s, a) = \mathbb{E}^{\pi}_{s_h=1} \left[ \sum_{h'=h}^{H} r(s_{h'}, a_{h'}) \mid s_h = s, a_h = a \right],$$

where $a_{h'} \sim \pi(\cdot \mid s_{h'})$, $s_{h+1} \sim P(\cdot \mid s_h, a_h)$ and $\mathbb{E}^\pi$ denotes expectation over the sample path generated under policy $\pi$. The Q-function satisfies the Bellman equation for policy $\pi$:

$$Q_{h-1}^\pi(s, a) = r(s, a) + \mathbb{E} \left[ V_h^\pi(s') \mid s, a \right],$$
where \( s' \sim P(\cdot|s,a) \) and \( V_{\pi}^*: S \rightarrow \mathbb{R} \) is the value function defined as \( V_h^*(s) = \int_a Q_h^*(s,a)\pi(a|s)da \).

Let \( [n] = \{1, \ldots, n\} \). For a positive semidefinite matrix \( X \), we denote \( \lambda_{\min}(X) \) as the minimum eigenvalue of \( X \). Denote \( I_d \in \mathbb{R}^{d \times d} \) as a diagonal matrix with 1 as all the diagonal entry and 0 anywhere else.

**Off-policy evaluation.** Suppose that the batch data \( \mathcal{D} = \{\mathcal{D}_1, \ldots, \mathcal{D}_K\} \) consists of \( K \) independent episodes collected using an unknown behavior policy \( \tilde{\pi} \). Each episode, denoted as \( \mathcal{D}_k = \{(s_h^k, a_h^k, r_h^k)\}_{h \in [H]} \), is a trajectory of \( H \) state-transition tuples. It is easy to generalize our analysis to multiple unknown behavior policies since our algorithms do not require the knowledge of the behavior policy. Let \( N = KH \) be the total number of sample transitions; and we sometimes write \( \mathcal{D} = \{(s_n, a_n, r_n)\}_{n \in [N]} \) for simplicity. The goal of OPE is to estimate the expected cumulative return (i.e., value) of a target policy \( \pi \) from a a fixed initial distribution \( \xi_1 \), based on the dataset \( \mathcal{D} \). The value is defined as

\[
v_\pi = \mathbb{E}_\pi \left[ \sum_{h=1}^{H} r(s_h, a_h) \bigg| s_1 \sim \xi_1 \right].
\]

**Fitted Q-evaluation.** Fitted Q-evaluation (FQE) is an instance of the fitted Q-iteration method, dated back to Fontaineau et al. (2013); Le et al. (2019). Let \( \mathcal{F} \) be a given function class, for examples a linear function class or a neural network class. Set \( \hat{Q}_{H+1}^* = 0 \). For \( h = H, \ldots, 1 \), we recursively estimate \( \hat{Q}_h^* \) by regression and function approximation:

\[
\hat{Q}_h^* = \underset{f \in \mathcal{F}}{\text{argmin}} \left\{ \frac{1}{N} \sum_{n=1}^{N} \left(f(s_n, a_n) - y_n\right)^2 + \lambda \rho(f) \right\},
\]

where \( y_n = r_n + \int_{a} \hat{Q}_{h+1}^*(s_{n+1}, a)\pi(a|s_{n+1})da \) and \( \rho(f) \) is a proper regularizer. The value estimate is

\[
\hat{v}_\pi = \mathbb{E}_{s \sim \xi_1, a \sim \pi(\cdot|s)} \left[ \hat{Q}_1^*(s, a) \right], \tag{2.1}
\]

which can be directly computed based on \( \hat{Q}_1^* \). See the full description of FQE in Appendix A.1.

**Off-policy inference.** Let \( \hat{v}_\pi \) be an off-policy estimator of the target policy value \( v_\pi \). In addition to the point estimator, we are primarily interested in the distribution of the off-policy evaluation error \( \hat{v}_\pi - v_\pi \). We aim to infer the error distribution of \( \hat{v}_\pi - v_\pi \) in order to conduct statistical inference. Suppose \( F \) is an estimated distribution of \( \hat{v}_\pi - v_\pi \). Then we can use \( F \) for a range of downstream off-policy inference tasks, for examples:

- **Moment estimation.** With \( F \), we can estimate the \( p \)-th moment of \( \hat{v}_\pi - v_\pi \) by \( \int x^p dF(x) \). Two important examples are bias estimation and variance estimation.

- **Confidence interval construction.** Define the quantile function of \( F \) as \( G(p) = \inf \{x \in \mathbb{R} | p \leq F(x) \} \).

Specify a confidence level \( 0 < \delta \leq 1 \). With \( F \), we can construct the \( 1-\delta \) confidence interval as \([\hat{v}_\pi - G(1-\delta/2), \hat{v}_\pi - G(\delta/2)]\). If \( F \) is close to the true distribution of \( \hat{v}_\pi - v_\pi \), the above one would be the nearly tightest confidence interval for \( v_\pi \) based on \( \hat{v}_\pi \).

- **Evaluating multiple policies and estimating their correlation.** Suppose there are two target policies \( \pi_1, \pi_2 \) to evaluate and the corresponding off-policy estimators are \( \hat{v}_{\pi_1}, \hat{v}_{\pi_2} \). Let \( F_{12} \) be the estimated joint distribution of \( \hat{v}_{\pi_1} - v_{\pi_1} \) and \( \hat{v}_{\pi_2} - v_{\pi_2} \). The Pearson correlation coefficient between the two estimators is

\[
\rho(\hat{v}_{\pi_1}, \hat{v}_{\pi_2}) = \frac{\text{Cov}(\hat{v}_{\pi_1}, \hat{v}_{\pi_2})}{\sqrt{\text{Var}(\hat{v}_{\pi_1})\text{Var}(\hat{v}_{\pi_2})}}.
\]

Both the covariance and variance can be estimated from \( F_{12} \), so we can further estimate the correlation between off-policy evaluators.

**Remark 2.1** (Practical scenarios of estimating correlations). Correlation is a basic statistical metric for comparing two estimators, and we used it as an example to illustrate that bootstrapping can be used for estimating a variety of statistics not limited to confidence intervals. In medical applications, we may have multiple target treatment policies to compare against, where a correlation estimate together with confidence intervals would make physicians better informed to make a fairer comparison.

3. **Bootstrapping Fitted Q-Evaluation (FQE)**

As shown in Le et al. (2019); Voloshin et al. (2019); Duan & Wang (2020); Paine et al. (2020), FQE not only demonstrates strong empirical performances, but also enjoys provably optimal theoretical guarantees. Thus it is natural to conduct bootstrapping on top of FQE for off-policy inference.

Recall the original dataset \( \mathcal{D} \) consists of \( K \) episodes. We propose to bootstrap FQE by episodes: Draw sample episodes \( \mathcal{D}_1^*, \ldots, \mathcal{D}_K^* \) independently with replacement from \( \mathcal{D} \). This is the standard Efron’s nonparametric bootstrap (Efron, 1982). Then we run FQE on the new bootstrapped set \( \mathcal{D}^* = \{\mathcal{D}_1^*, \ldots, \mathcal{D}_K^*\} \) as in Eq. (2.1) and let the output \( \hat{v}_\pi^* \) as the bootstrapping FQE estimator. By repeating the above
3.1. Bootstrap by episodes vs. bootstrap by sample transitions

Practitioners may wonder what is the right way to bootstrap a data set. This question is quite well understood in supervised learning when the data points are independent and identically distributed; there the best way to bootstrap is to resample data points directly. However, in episodic RL, although episodes may be generated independently from one another, sample transitions \((s_n, a_n, r_n)\) in the same episode are highly dependent. Therefore, we choose to bootstrap the batch dataset by episodes, rather than by sample transitions which was commonly done according to previous literatures (Kostrikov & Nachum, 2020). We argue that bootstrapping by sample transitions may fail to correctly characterize the target error distribution of OPE. This is due to the in-episode dependence. To illustrate this phenomenon, we conduct numerical experiments using a toy Cliff Walking environment.

We compare the true distribution of FQE error obtained by Monte Carlo sampling with error distributions obtained using bootstrapping FQE. Figure 1 clearly shows that the bootstrap distribution of \(\hat{\sigma}_\pi^* - \hat{\sigma}_\pi\) (by episodes) closely approximates the true error distribution of \(\hat{\sigma}_\pi - \nu_\pi\), while the bootstrap distribution by sample transition is highly irregular and incorrect. This validates our belief that it is necessary to bootstrap by episodes and handle dependent data carefully.

4. Asymptotic Distribution and Optimality of FQE

Before analyzing the use of bootstrap, we first study the asymptotic properties of FQE estimators. For the sake of theoretical abstraction, we focus our analysis on the FQE with linear function approximation, because it is the most basic and universal function approximation. We will show that the FQE error is asymptotically normal and its asymptotic variance exactly matches the Cramér–Rao lower bound. All the proofs are deferred to Appendix A.3 and A.4.

Notations. Given a feature map \(\phi: S \times A \to \mathbb{R}^d\), we let \(F\) be a linear function class spanned by \(\phi\). Without loss of generality, we assume \(\|\phi(s,a)\|_\infty \leq 1\) for any \((s,a) \in S \times A\). Define the Bellman operator for policy \(\pi\) as \(\mathcal{P}_\pi: \mathbb{R}^{S \times A} \to \mathbb{R}^{S \times A}\) such that for any \(f: S \times A \to \mathbb{R}\), \(\mathcal{P}_\pi f(s,a) = \mathbb{E}[f'(s') | s,a \sim (s_n,a_n)]\). Denote the expected covariance matrix induced by the feature \(\phi\) as \(\Sigma = \mathbb{E}[\frac{1}{H} \sum_{h=1}^{H} \phi(s_h^1,a_h^1)\phi(s_h^2,a_h^2)^\top]\), where \(\mathbb{E}\) is the expectation over population distribution generated by the behavior policy.

4.1. Asymptotic normality

We need a representation condition about the function class \(F\), which will ensure sample-efficient policy evaluation via FQE.

Condition 4.1 (Policy completeness). For any \(f \in F\), we assume \(\mathcal{P}_\pi f \in F\), and \(r \in F\).

Policy completeness requires the function class \(F\) can well capture the Bellman operator. It is crucial for the estimation consistency of FQE (Le et al., 2019; Duan & Wang, 2020) and implies the realizability condition \(Q_h^\pi \in F\) for \(h \in [H]\). Recently, Wang et al. (2020) established a lower bound showing that the condition \(Q_h^\pi \in F\) alone is not enough for sample-efficient OPE. Thus we need the policy completeness condition in order to leverage the generalizability of linear function class.

Next we present our first main result. The theorem presents the asymptotic normality of FQE with linear function approximation. For any \(h_1 \in [H], h_2 \in [H]\), define the cross-time-covariance matrix as

\[
\Omega_{h_1,h_2} = \mathbb{E} \left[ \frac{1}{H} \sum_{h' = 1}^{H} \phi(s_{h'}^1,a_{h'}^1)\phi(s_{h'}^2,a_{h'}^2)^\top \varepsilon_{h_1,h'}^1 \varepsilon_{h_2,h'}^1 \right],
\]
where \( \varepsilon_{h_1,h'} = Q_{h_1}^\pi(s_{h_1}', a_{h_1}') - (r_{h_1} + V_{h_1+1}^\pi(s_{h_1+1}')). \)

**Theorem 4.2 (Asymptotic normality of FQE).** Suppose \( \lambda_{\min}(\Sigma) > 0 \) and Condition 4.1 holds. The FQE with linear function approximation is \( \sqrt{N} \)-consistent and asymptotically normal:

\[
\sqrt{N} (\tilde{v}_n - v_\pi) \overset{d}{\to} N(0, \sigma^2), \text{ as } N \to \infty, \tag{4.1}
\]

where \( \overset{d}{\to} \) denotes converging in distribution. The asymptotic variance \( \sigma^2 \) is given by

\[
\sigma^2 = \sum_{h=1}^{H} (\nu_h^π)^{\top} \Sigma^{-1} \Omega_{h,h} \Sigma^{-1} \nu_h^π + 2 \sum_{h_1 < h_2} (\nu_h^π)^{\top} \Sigma^{-1} \Omega_{h_1,h_2} \Sigma^{-1} \nu_h^π,
\]

where \( \nu_h^π = \mathbb{E}[\phi(s_h, a_h)|s_1 \sim \xi_1]. \)

The proof is based on a decomposition of the FQE error \( \sqrt{N}(\tilde{v}_n - v_\pi) \) into the sum of a primary term, which is a sum of the martingale differences, and two small-order terms that are asymptotically negligible. For the primary term, we utilize classical martingale central limit theorem (McLeish et al., 1974) to prove its asymptotic normality.

**Remark 4.3.** The second term on the right-hand side of Eq. (4.2) (cross-product term) characterizes the dependency between two different fitted-Q steps. When considering a tabular time-inhomogeneous MDP that was used in Yin & Wang (2020), this cross-product term disappears and the asymptotic variance becomes

\[
\sum_{h=1}^{H} \mathbb{E} \left[ \frac{\mu_h^π(s_{h_1}', a_{h_1}')^2}{\nu_h^π(s_{h_1}', a_{h_1}')^2} \varepsilon_{h,h}^2 \right],
\]

where \( \mu_h \) is the marginal distribution of \( (s_{h_1}', a_{h_1}') \) and \( \mu_h^π \) is the marginal distribution of \( (s_h, a_h) \) under policy \( \pi \). This matches the asymptotic variance term in Remark 3.2 of Yin & Wang (2020).

Next, we give a corollary about the joint asymptotic error distribution when evaluating multiple policies. Denote \( \Pi = \{\pi_1, \ldots, \pi_L\} \) as a set of target policies to evaluate and denote \( \tilde{v}_\pi \) as the FQE estimator of the policy \( \pi_k \). For each \( \pi_k \in \Pi \), let \( \varepsilon_{h_1,h'}^k, \Omega_{h_1,h_2}^k = Q_{h_1}^\pi(s_{h_1}', a_{h_1}') - (r_{h_1} + V_{h_1+1}^\pi(s_{h_1+1}')). \)

For any \( h_1 \in [H], h_2 \in [H], \) denote

\[
\Omega_{h_1,h_2}^k = \mathbb{E} \left[ \frac{1}{H} \sum_{h'=1}^{H} \phi(s_h', a_h') \phi(s_h', a_h')^\top \varepsilon_{h_1,h'}^k \cdot \varepsilon_{h_2,h'}^k \right],
\]

**Corollary 4.4 (Multiple policies).** Suppose the conditions in Theorem 4.2 hold. The set of FQE estimators converge in distribution to a multivariate Gaussian distribution:

\[
\begin{pmatrix}
\sqrt{N} (\tilde{v}_{\pi_1} - v_{\pi_1}) \\
\vdots \\
\sqrt{N} (\tilde{v}_{\pi_L} - v_{\pi_L})
\end{pmatrix} \overset{d}{\to} \mathcal{N}(0, \Gamma),
\]

where the covariance matrix \( \Gamma = (\sigma_{jk})_{j,k=1}^{L} \in \mathbb{R}^{L \times L} \) with

\[
\sigma_{jk} = \sum_{h=1}^{H} (\nu_h^\pi)^{\top} \Sigma^{-1} \Omega_{h,h} \Sigma^{-1} \nu_h^\pi + 2 \sum_{h_1 < h_2} (\nu_h^\pi)^{\top} \Sigma^{-1} \Omega_{h_1,h_2} \Sigma^{-1} \nu_h^\pi.
\]

**4.2. Asymptotic efficiency**

An asymptotic efficient estimator has the minimal variance among all the unbiased estimators or its variance matches the Cramér–Rao bound asymptotically.

**Theorem 4.5 (Linear Cramér–Rao lower bound).** Under Condition 4.1 with linear function class, the variance of any unbiased OPE estimator is lower bounded by \( \sigma^2 \) defined in Eq. (4.2).

The above theorems imply FQE with linear function approximation is asymptotically efficient. Jiang & Li (2016) derived the first Cramér–Rao lower bound for the tabular MDP that depends on the state and action spaces. Our lower bound is stronger in the sense that it only depends on the feature dimension \( d \). Kallus & Uehara (2020) studied more general semiparametric efficiency bound but cannot be directly applied to our case since they do not consider the policy completeness assumption.

**5. Distributional Consistency of Bootstrapping FQE**

In this section, we show that the bootstrapping FQE method is distributionally consistent. More precisely, we prove that, the bootstrap distribution of \( \sqrt{N}(\tilde{v}_n - v_\pi) \), conditioned on data \( D \), asymptotically imitates the true error distribution \( \sqrt{N}(\tilde{v}_n - v_\pi) \). Consequently, we may use the method to construct confidence regions with asymptotically correct and tight coverage. All the proofs are deferred to Appendix A.5 and A.6.

Suppose that the batch dataset \( D \) is generated from a probability space \( (\mathcal{X}, \mathcal{A}, \mathbb{P}_D) \), and the bootstrap weight \( W^* \) is from an independent probability space \( (\mathcal{W}, \mathbb{W}, \mathbb{P}_W) \). Their joint probability measure is \( \mathbb{P}_{DW^*} = \mathbb{P}_D \times \mathbb{P}_{W^*} \). Let \( \mathbb{P}_{W^*|D} \) denote the conditional distribution once the dataset \( D \) is given.
Theorem 5.1 (Distributional consistency). Suppose the same assumptions in Theorem 4.2 hold. Conditioned on \( D \), we have
\[
\sqrt{N}(\hat{\delta}^*_\pi - \bar{\delta}^*_\pi) \xrightarrow{d} \mathcal{N}(0, \sigma^2), \quad N \to \infty,
\]
where \( \sigma^2 \) is defined in Eq. (4.2). Consequently, it implies
\[
\sup_{\alpha \in (0, 1)} \left| \mathbb{P}_{W^*|D}\left(\sqrt{N}(\hat{\delta}^*_\pi - \bar{\delta}^*_\pi) \leq \alpha \right) - \mathbb{P}_D\left(\sqrt{N}(\bar{\delta}^*_\pi - \bar{v}_\pi) \leq \alpha \right) \right| \to 0.
\]

Note that the convergence in distribution result applies to the sequence of probability measures \( \mathbb{P}_{W^*|D} \) where data size grows to infinity. The proof of Theorem 5.1 uses techniques that are different from classical analysis of supervised learning. This is because FQE is a fixed-point iteration type algorithm and it has no objective function to minimize directly. This poses some difficulties to apply conventional bootstrap analysis. Thus, our proof utilizes the equivalence between MATLAB, Freedman, 1981; Freedman et al., 1981) and the multivariate delta theorem.

Theorem 5.1 sets the theoretical foundation for using bootstrapping for off-policy inference. Eq. (4.1) and Eq. (5.1) together show that the bootstrap error distribution converges to the same limit as the target error distribution of FQE, which are both asymptotically efficient and match the Cramér–Rao lower bound.

By using the distributional consistency of bootstrapping FQE, we may further construct consistent confidence intervals. Denote the lower \( \delta \)th quantile of bootstrap error distribution \( q^*_\pi \) as \( \inf\{t : \mathbb{P}_{W^*|D}(\hat{\delta}^*_\pi - \bar{\delta}^*_\pi \leq t) \geq \delta \} \). Then we construct the \( 1 - \delta \) confidence interval of the policy value by:
\[
\text{CI}(\delta) = \left[\bar{\delta}^*_\pi - q^{*1-\delta/2}_\pi, \bar{\delta}^*_\pi - q^{*\delta/2}_\pi\right].
\]

We next establish that the coverage probability of the percentile bootstrap confidence interval for \( \bar{\delta}^*_\pi \) converges to the nominal level as a consequence of Theorem 5.1 and the consistency of bootstrap moment estimation.

Corollary 5.2 (Consistency of the coverage probability). Under the assumptions in Theorem 5.1, we have as \( N \to \infty \),
\[
\mathbb{P}_{D,W^*}(\bar{\delta}^*_\pi \in \text{CI}(\delta)) \to 1 - \delta.
\]

Remark 5.3. Kostrikov & Nachum (2020) proved the consistency of bootstrap confidence interval in the tabular case. In contrast, our result is more general. We establish the distributional consistency for OPE with function approximation.

Corollary 5.4 (Consistency of the moment estimation). Suppose the assumptions in Theorem 5.1 holds and
\[
\lim_{N \to \infty} \mathbb{E}_{W^*|D}\left(|(\sqrt{N}(\bar{\delta}^*_\pi - \bar{\delta}^*_\pi)^q| \right) < \infty \quad \text{for some} \quad q > 2.
\]
Then we have for any \( 1 \leq r < q \).
\[
\mathbb{E}_{W^*|D}\left(|(\sqrt{N}(\bar{\delta}^*_\pi - \bar{\delta}^*_\pi))|^r \right) \to \int t^r d\mu(t),
\]
where \( \mu(\cdot) \) is the distribution of \( \mathcal{N}(0, \sigma^2) \).

The consistency of bootstrap variance estimate is immediately implied by setting \( r = 2 \).

6. Subsampled Bootstrapping FQE

Computing bootstrap-based quantities can be prohibitively demanding as the data size grows. Inspired by recent developments from statistics community (Kleiner et al., 2014; Sengupta et al., 2016), we adapt a simple subsampled bootstrap procedure for FQE to accelerate the computation.

6.1. Subsampled bootstrap

Let the original dataset be \( D = \{D_1, \ldots, D_K\} \). For any dataset \( \hat{D} \), we denote by \( \bar{v}_\pi(\hat{D}) \) the FQE estimator based on dataset \( \hat{D} \) and \( B \) as the number of bootstrap samples. The subsampled bootstrap includes the following three steps. For each \( b \in [B] \), we first construct a random subset \( D_{K,s}^{(b)} \) of \( s \) episodes where each sample episode is drawn independently without replacement from dataset \( D \). Typically \( s = K^\gamma \) for some \( 0 < \gamma \leq 1 \). Then we generate a resampled subset \( D_{K,s}^{(b)*} \) of \( K \) episodes where each sample episode is drawn independently with replacement from \( D_{K,s}^{(b)} \). Note that when \( s = K \), \( D_{K,s}^{(b)*} \) is always equal to \( D \) such that the subsampled bootstrap reduces to vanilla bootstrap. In the end, we compute \( \epsilon^{(b)} = \bar{v}_\pi(D_{K,s}^{(b)*}) - \bar{v}_\pi(D_{K,s}^{(b)}) \). Algorithm 1 gives the full description.

Remark 6.1 (Computational benefit). In Algorithm 1, although each run of FQE is still over a dataset of \( K \) episodes, only \( s \) of them are distinct. As a result, the runtime of running FQE on a bootstrapped set can be substantially reduced. With linear function approximation, one run of FQE requires solving \( H \) least square problems. Thus the total runtime complexity of the subsampled bootstrapping FQE is \( O(B(K^2H^3d + Hd^3)) \), where \( 0 < \gamma < 1 \) controls the subsample size. When \( \gamma \) is small, we achieve significant speedup by an order of magnitude improvements.
Algorithm 1: Subsampled Bootstrapping FQE

**Input** Dataset $D = \{D_1, \ldots, D_K\}$, target policy $\pi$, confidence level $\delta$, subset size $s$, number of bootstrap samples $B$.

1. Compute FQE estimator $\widehat{v}_\pi(D)$ (Algorithm 2).
2. for $b = 1, \ldots, B$ do
3. Build a random subset $D_{K,s}^{(b)}$.
4. Feed $D_{K,s}^{(b)}$ to FQE and compute $\widehat{v}_\pi(D_{K,s}^{(b)})$.
5. Generate a resample set $D_{K,s}^{(b)^*}$.
6. Compute $\widehat{v}_\pi(D_{K,s}^{(b)^*})$.
7. Compute $\varepsilon^{(b)} = \widehat{v}_\pi(D_{K,s}^{(b)^*}) - \widehat{v}_\pi(D_{K,s}^{(b)})$.
8. end for

**Output** $\{\varepsilon^{(1)}, \ldots, \varepsilon^{(B)}\}$.

6.2. Off-policy inference via bootstrapping FQE

We describe how to conduct off-policy inference based on the output of Algorithm 1.

- **Bootstrap variance estimation.** To estimate the variance of FQE estimators, we calculate the bootstrap sample variance as

$$\widehat{\text{Var}}(\widehat{v}_\pi(D)) = \frac{1}{B-1} \sum_{b=1}^{B} (\varepsilon^{(b)} - \bar{\varepsilon})^2,$$

where $\bar{\varepsilon} = \frac{1}{B} \sum_{b=1}^{B} \varepsilon^{(b)}$.

- **Bootstrap confidence interval.** Compute the $\delta/2$ and $1 - \delta/2$ quantile of the empirical distribution $\{\varepsilon^{(1)}, \ldots, \varepsilon^{(B)}\}$, denoted as $\tilde{\varepsilon}_{\delta/2}^\ast$, $\bar{\varepsilon}_{1 - \delta/2}^\ast$ respectively. The percentile bootstrap confidence interval is $[\widehat{v}_\pi(D) - \tilde{\varepsilon}_{1 - \delta/2}^\ast, \widehat{v}_\pi(D) - \bar{\varepsilon}_{1 - \delta/2}^\ast]$.

- **Bootstrap correlation estimation.** For any of two target policies $\pi_1$ and $\pi_2$, we want to estimate the Pearson correlation coefficient between their FQE estimators.

The bootstrap sample correlation can be computed as

$$\widehat{\rho}(\widehat{v}_{\pi_1}(D), \widehat{v}_{\pi_2}(D)) = \frac{\sum_{b=1}^{B} (\varepsilon_1^{(b)} - \bar{\varepsilon}_1)(\varepsilon_2^{(b)} - \bar{\varepsilon}_2)}{\sqrt{\sum_{b=1}^{B} (\varepsilon_1^{(b)} - \bar{\varepsilon}_1)^2 \sum_{b=1}^{B} (\varepsilon_2^{(b)} - \bar{\varepsilon}_2)^2}}.$$

7. Experiments

In this section, we numerically evaluate the proposed bootstrapping FQE method in several RL environments. For constructing confidence intervals, we fix the confidence level at $\delta = 0.1$. For estimating variance and correlations, we average the results over 200 trials. More details about the experiment are given in Appendix C.

7.1. Experiment with tabular discrete environment

We first consider the Cliff Walking environment (Sutton & Barto, 2018), with artificially added randomness to create stochastic transitions (see Appendix C for details). The target policy is chosen to be a near-optimal policy, trained using Q-learning. Consider three choices of the behavior policy: the same as the target policy (on-policy), 0.1 $\epsilon$-greedy policy and soft-max policy with temperature 1.0 based on the learned optimal Q-function. The results for soft-max policy and correlation estimation are deferred to Appendix C.

We test three different methods. The first two methods are subsampled bootstrapping FQE with subsample sizes $s = K$ (the vanilla bootstrap) and $s = K^{0.5}$ (the computational-efficient version), where $B = 100$. The third method is the high-confidence off-policy evaluation (HCOPE) (Thomas et al., 2015), which we use as a baseline for comparison. HCOPE is a method for constructing off-policy confident interval for tabular MDP, and it is based concentration inequalities and has provable coverage guarantee. We also compare these methods with the oracle confidence interval (which is the true distribution’s quantile obtained by Monte Carlo simulation).

Coverage and tightness of off-policy confidence interval (CI). We study the empirical coverage probability and interval width with different number of episodes. Figure 2 shows the result under different behavior policies. In the left panel of Figure 3, we report the effect of the number of bootstrap samples on empirical coverage probability ($\epsilon$-greedy behavior policy, $K = 100$). It is clear that the empirical coverage of our confidence interval based on bootstrapping FQE becomes increasingly close to the expected coverage ($= 1 - \delta$) as the number of episodes increases. The width of bootstrapping-FQE confidence interval is significantly tighter than that of the HCOPE and very close to the oracle one. It is worth noting that, even in the on-policy case, our bootstrap-based confidence interval still has a clear advantage over the concentration-based confidence interval. The advantage of our method comes from that it fully exploits the distribution information. However, bootstrap confidence interval tends to be under-estimate when the number of episodes is extremely small ($K = 10$). Thus we suggest the practitioner to use bootstrap methods when the sample size is moderately large ($K > 50$).
We vary the number of episodes and the true \( \text{Var}(\hat{\pi}(D)) \) — \( \text{Var}(\nu_{\pi}(D)) \) across 200 trials in the left panel of Figure 4.

7.2. Experiment with Mountain Car using linear function approximation

Next we test the methods on the classical Mountain Car environment (Moore, 1990) with linear function approximation. We artificially added a Gaussian random force to the car’s dynamics to create stochastic transitions. For the linear function approximation, we choose 400 radial basis functions (RBF) as the feature map. The target policy is chosen as the optimal policy trained by Q-learning; and the behavior policy is chosen to be the 0.1 \( \epsilon \)-greedy policy based on the learned optimal Q-function.

For comparison, we compute an empirical Bernstein-inequality-based confidence interval (Duan & Wang, 2020), which to our best knowledge is the only provable CI based on FQE with function approximation (see Appendix C for its detailed form). We also compute the oracle CI using Monte Carlo simulation. Figure 4 right give all the results. According to the results, our method demonstrates good coverage of the groundtruth and is much tighter than the concentration-based CI, even both of them use linear function approximation.

7.3. Experiment with septic management using neural nets for function approximation

Lastly, we consider a real-world healthcare problem for treating sepsis in the intensive care unit (ICU). We use the septic management simulator by Oberst & Sontag (2019) for our study. It simulates a patient’s vital signs, e.g. the heart rate, blood pressure, oxygen concentration, and glucose levels, with three treatment actions (antibiotics, vasopressors, and mechanical ventilation) to choose from at each time step. The reward is +1 when a patient is discharged and −1 if the patient reaches a life critical state.

We apply the bootstrapping FQE using neural network function approximator with three fully connected layers, where the first layer uses 256 units and a Relu activation function, the second layer uses 32 units and a Selu activation function, and the last layer uses Softsign. The network takes as input the state-action pair (a 11-dim vector) and outputs a Q-value estimate. Let the behavior policy be the 0.15 \( \epsilon \)-greedy policy.

We evaluate two policies based on the same set of data. This is very common in healthcare problem since we may have
multiples treatments by the doctor. One target policy is fixed to be the optimal policy while we vary the other one with different \( \epsilon \)-greedy noise. We expect the correlation decreases as the difference between two target policies increases. Figure 5 is well aligned with our expectation. In Figure 6, we plot the confidence region of two target policies obtained by bootstrapping FQE using neural networks. According to Figures 5 and 6, the bootstrapping FQE method can effectively construct confidence regions and correlation estimates, even when using neural networks for function approximation. These results suggest that the proposed bootstrapping FQE method reliably achieves off-policy inference, with more general function approximators.

8. Conclusion

This paper studies bootstrapping FQE for statistical off-policy inference and establishes its asymptotic distributional consistency as a theoretical benchmark. Our experiments suggest that bootstrapping FQE is effective and efficient in a range of tasks, from tabular problems to continuous problems, with linear and neural network approximation.

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A. Proofs of Main Theorems

A.1. Full Algorithm of General FQE

**Algorithm 2 Fitted Q-Evaluation (Le et al., 2019)**

**Input** Dataset $D = \{D_1, \ldots, D_K\}$, target policy $\pi$, function class $F$, initial state distribution $\xi_0$.

1: Initialize $\hat{Q}_{H+1} = 0$.
2: for $h = H, H-1, \ldots, 1$ do
3: Compute regression targets for any $k \in [K], h' \in [H]$: $y_{h,h'}^k = \lambda^k + \int_{a} \hat{Q}_{h+1}(s_{h'+1}, a) \pi(a|s_{h'+1}) da$.
4: Build training set $\{(s_{h'}, a_{h'}, y_{h,h'}^k)_{k \in [K], h' \in [H]}\}$
5: Solve a supervised learning problem: $\hat{Q}_h = \text{argmin}_{f \in F} \left\{ \frac{1}{K} \sum_{k=1}^{K} \frac{1}{H} \sum_{h'=1}^{H} (f(s_{h'}, a_{h'}) - y_{h,h'}^k)^2 + \lambda \rho(f) \right\}$, where $\rho(f)$ is a proper regularizer.
6: end for

**Output** $\hat{v} = \int_s \int_a \hat{Q}_1(s,a) \xi_1(s) \pi(a|s) ds da$.

We restate the full algorithm of FQE in Algorithm 2. Here we simply assume the initial state distribution $\xi_1$ is known. In practice, we always have the access to sample from $\xi_1$ and thus we can approximate it by Monte Carlo sampling.

A.2. Equivalence between FQE and model-based plug-in estimator

We show that the FQE in Algorithm 2 with linear function class $F$ is equivalent to a plug-in estimator. This equivalence is helpful to derive the asymptotic normality of FQE and bootstrapping FQE. Define

$$\hat{M}_\pi = \hat{\Sigma}^{-1} \sum_{n=1}^{N} \phi(s_n, a_n) \phi^\top(s_{n+1}), \hat{R} = \hat{\Sigma}^{-1} \sum_{n=1}^{N} r_n \phi(s_n, a_n), \hat{\Sigma} = \sum_{n=1}^{N} \phi(s_n, a_n) \phi^\top(s_n, a_n) + \lambda I_d, \quad (A.1)$$

where $\phi^\top(s) = \int_a \phi(s, a) \pi(a|s) da$, $s_{N+1}$ is the terminal state and $\lambda$ is the regularization parameter. Choosing $\rho(f) = \lambda I$, the FQE is equivalent to, for $h = H, \ldots, 1$, $\hat{Q}_h(s, a) = \phi(s, a)^\top \hat{w}_h^\pi$ with

$$\hat{w}_h^\pi = \hat{\Sigma}^{-1} \sum_{n=1}^{N} \phi(s_n, a_n) \left( r_n + \int_a \hat{Q}_{h+1}^\pi(s_{n+1}, a) \pi(a|s_{n+1}) da \right)$$

$$= \hat{\Sigma}^{-1} \sum_{n=1}^{N} \phi(s_n, a_n) \left( r_n + \int_a \phi(s_{n+1}, a)^\top \hat{w}_{h+1}^\pi \pi(a|s_{n+1}) da \right)$$

$$= \hat{\Sigma}^{-1} \sum_{n=1}^{N} \phi(s_n, a_n) r_n + \hat{\Sigma}^{-1} \sum_{n=1}^{N} \phi(s_n, a_n) \phi^\top(s_{n+1}) \hat{w}_{h+1}$$

$$= \hat{R} + \hat{M}_\pi \hat{w}_{h+1}.$$ 

This gives us a recursive form of $\hat{w}_h^\pi$. Denoting $\hat{w}_{H+1}^\pi = 0$ and $\nu_1^\pi = \mathbb{E}_{s \sim \xi_1, a \sim \pi(\cdot|s)}[\phi(s, a)]$, the FQE estimator can be written into

$$\hat{v}_n = \int_s \int_a \hat{Q}_1(s,a) \xi_1(s) \pi(a|s) ds da = (\nu_1^\pi)^\top \hat{w}_1^\pi = (\nu_1^\pi)^\top \sum_{h=0}^{H-1} (\hat{M}_\pi)^h \hat{R}. \quad (A.2)$$
On the other hand, from Condition 4.1, there exists some \( w_r, w_r^\pi \in \mathbb{R}^d \) such that \( Q_h^\pi(s, \cdot) = \phi(s, \cdot)^\top w_h^\pi \) for each \( h \in [H] \) and \( r(\cdot, \cdot) = \phi(\cdot, \cdot)^\top w_r \) and there exists \( M_\pi \in \mathbb{R}^{d \times d} \) such that \( \phi(s, a)^\top M_\pi = E[\phi(s')^\top] | s, a ] \). From Bellman equation and Condition 4.1,
\[
Q_h^\pi(s, a) = r(s, a) + \mathbb{E} \left[ \int_a Q_{h+1}^\pi(s', a) \pi(a | s') da | s, a \right] \\
= \phi(s, a)^\top w_r + \phi(s, a)^\top \mathbb{E} \left[ \phi(s')^\top | s, a \right] w_h^\pi = \phi(s, a)^\top \left( w_r + M_\pi w_{h+1}^\pi \right) \\
(A.3)
\]

Therefore, the true scalar value function can be written as
\[
v_\pi = E_{s \sim \xi_1, a \sim \pi(\cdot | s)} \left[ Q_1^\pi(s, a) \right] = (\nu_1^\pi)^\top \left( \sum_{h=0}^{H-1} (M_\pi)_h \right) w_r,
\]
which implies Eq. (A.2) is a plug-in estimator.

**A.3. Proof of Theorem 4.2: Asymptotic normality of FQE**

Recall \( v_n^\pi = \mathbb{E}^*(\phi(x_n, a_n))_{x_1 \sim \xi_1} \) and denote \( (\hat{v}_n^\pi)^\top = (\nu_1^\pi)^\top \left( \hat{M}_\pi \right)^{h-1} \). We follow Lemma B.3 in Duan & Wang (2020) to decompose the error term into following three parts:
\[
\sqrt{N} (v_\pi - \hat{v}_\pi) = E_1 + E_2 + E_3,
\]
where
\[
E_1 = \frac{1}{\sqrt{N}} \sum_{n=1}^N \sum_{h=1}^H (\nu_1^\pi)^\top \Sigma^{-1} \phi(s_n, a_n) \left( Q_h^\pi(s_n, a_n) - (r_n + V_{h+1}^\pi(s_{n+1})) \right),
\]
\[
E_2 = \sum_{h=1}^H \left( (\nu_1^\pi)^\top \Sigma^{-1} \right) \left( \frac{1}{\sqrt{N}} \sum_{n=1}^N \phi(s_n, a_n) \left( Q_h^\pi(s_n, a_n) - (r_n + V_{h+1}^\pi(s_{n+1})) \right) \right),
\]
\[
E_3 = \lambda \sqrt{N} \sum_{h=1}^H \left( \nu_1^\pi \right)^\top \Sigma^{-1} w_h^\pi.
\]

To prove the asymptotic normality of \( \sqrt{N} (v_\pi - \hat{v}_\pi) \), we will first prove the asymptotic normality of \( E_1 \) and then show both \( E_1 \) and \( E_2 \) are asymptotically negligible.

For \( n = 1, 2, \ldots, N \), we denote
\[
e_n = \frac{1}{\sqrt{N}} \sum_{h=1}^H (\nu_1^\pi)^\top \Sigma^{-1} \phi(s_n, a_n) \left( Q_h^\pi(s_n, a_n) - (r_n + V_{h+1}^\pi(s_{n+1})) \right).
\]

Then \( E_1 = \sum_{n=1}^N e_n \). Define a filtration \( \{ \mathcal{F}_n \}_{n=1, \ldots, N} \) with \( \mathcal{F}_n \) generated by \( (s_1, a_1, s_2), \ldots, (s_{n-1}, a_{n-1}, s_n) \) and \( (s_n, a_n) \). From the definition of value function, it is easy to see \( E[e_n | \mathcal{F}_n] = 0 \) that implies that \( \{ e_n \}_{n \in [N]} \) is a martingale difference sequence. To show the asymptotic normality, we use the following martingale central limit theorem for triangular arrays.

**Theorem A.1** (Martingale CLT, Corollary 2.8 in (McLeish et al., 1974)). Let \( \{ X_{mn} : n = 1, \ldots, k_m \} \) be a martingale difference array (row-wise) on the probability triple \((\Omega, \mathcal{F}, P)\). Suppose \( X_{mn} \) satisfy the following two conditions:
\[
\max_{1 \leq n \leq k_m} \left| X_{mn} \right| \overset{P}{\rightarrow} 0, \text{ and } \sum_{n=1}^{k_m} X_{mn}^2 \overset{P}{\rightarrow} \sigma^2,
\]
for \( k_m \to \infty \). Then \( \sum_{n=1}^{k_m} X_{mn} \overset{d}{\rightarrow} \mathcal{N}(0, \sigma^2) \).
Recall that the variance $\sigma^2$ is defined as
\[ \sigma^2 = \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1} \Omega_{h,h} \Sigma^{-1} \nu_h^\pi + 2 \sum_{h_1 < h_2} (\nu_{h_1}^\pi)^\top \Sigma^{-1} \Omega_{h_1,h_2} \Sigma^{-1} \nu_{h_2}^\pi, \tag{A.4} \]
and for any $h_1 \in [H], h_2 \in [H],$
\[ \Omega_{h_1,h_2} = \mathbb{E} \left[ \frac{1}{H} \sum_{h'=1}^{H} \phi(s_{h'}, a_{h'}) \phi(s_{h'}, a_{h'})^\top \varepsilon_{h_1,h'}^1 \varepsilon_{h_2,h'}^1 \right]. \]
where $\varepsilon_{h_1,h'}^1 = Q_{h_1}^\pi(s_{h_1}, a_{h_1}) - (r_{h_1}^\pi + V_{h_1+1}^\pi(s_{h_1+1})).$ To apply Theorem A.1, we let $k_m = N, X_m = e_n$ and we need to verify the following two conditions:
\[ \max_{1 \leq n \leq N} \left| \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1} \left( \frac{1}{\sqrt{N}} \phi(s_n, a_n) \left( Q_h^\pi(s_n, a_n) - (r_{n+1} + V_{h+1}^\pi(s_{h+1})) \right) \right) \right| \xrightarrow{P} 0, \text{ as } N \to \infty, \tag{A.5} \]
and
\[ \sum_{n=1}^{N} \left( \frac{1}{\sqrt{N}} \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1} \phi(s_n, a_n) \left( Q_h^\pi(s_n, a_n) - (r_{n+1} + V_{h+1}^\pi(s_{h+1})) \right) \right)^2 \xrightarrow{P} \sigma^2, \text{ as } N \to \infty. \tag{A.6} \]

**Verify Condition A.5:** Since $r \in [0, 1]$, we have $r_n + V_{h+1}^\pi(s_{h+1}) \in [0, H - h]$. For any $n \in [N]$, we have
\[ \left| \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1} \left( \frac{1}{\sqrt{N}} \phi(s_n, a_n) \left( Q_h^\pi(s_n, a_n) - (r_{n+1} + V_{h+1}^\pi(s_{h+1})) \right) \right) \right| \leq \frac{1}{\sqrt{N}} \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1} \phi(s_n, a_n) \left( Q_h^\pi(s_n, a_n) - (r_{n+1} + V_{h+1}^\pi(s_{h+1})) \right) \leq \frac{1}{\sqrt{N}} \sum_{h=1}^{H} (H - h + 1) (\nu_h^\pi)^\top \Sigma^{-1} \phi(s_n, a_n). \]
Note that $(\nu_h^\pi)^\top \Sigma^{-1} \phi(s_n, a_n)$ is independent of $N$. Then for fixed $d, H$, Condition A.5 is satisfied when $N \to \infty$.

**Verify Condition A.6:** Recall the definition of $\sigma^2$ in Eq. (A.4) and let $\sigma^2 = \sigma_1^2 + \sigma_2^2$ for
\[ \sigma_1^2 = \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1} \Omega_{h,h} \Sigma^{-1} \nu_h^\pi, \]
\[ \sigma_2^2 = 2 \sum_{h_1 < h_2} (\nu_{h_1}^\pi)^\top \Sigma^{-1} \Omega_{h_1,h_2} \Sigma^{-1} \nu_{h_2}^\pi. \]
Using the following decomposition,
\[ \sum_{n=1}^{N} \left( \frac{1}{\sqrt{N}} \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1} \phi(s_n, a_n) \left( Q_h^\pi(s_n, a_n) - (r_{n+1} + V_{h+1}^\pi(s_{h+1})) \right) \right)^2 \]
\[ = \sum_{n=1}^{N} \frac{1}{N} \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1} \phi(s_n, a_n) (\nu_h^\pi)^\top \Sigma^{-1} \phi(s_n, a_n) \left( Q_h^\pi(s_n, a_n) - (r_n + V_{h+1}^\pi(s_{h+1})) \right)^2 \]
\[ + \sum_{n=1}^{N} \frac{1}{N} \sum_{h_1 < h_2} (\nu_{h_1}^\pi)^\top \Sigma^{-1} \phi(s_n, a_n) (\nu_{h_2}^\pi)^\top \Sigma^{-1} \phi(s_n, a_n) \]
\[ \cdot \left( Q_{h_1}^\pi(s_n, a_n) - (r_{n+1} + V_{h_1+1}^\pi(s_{h_1+1})) \right) \left( Q_{h_2}^\pi(s_n, a_n) - (r_{n+1} + V_{h_2+1}^\pi(s_{h_2+1})) \right). \]
We denote the first term as $I_1$, the second term as $I_2$ and separately bound $I_1 - \sigma_1^2$ and $I_2 - \sigma_2^2$ as follows:
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- We rewrite $I_1$ in terms of episodes as

\[
I_1 = \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1/2} \left( \frac{1}{K} \sum_{k=1}^{K} \frac{1}{H} \sum_{h=1}^{H} \Sigma^{-1/2} \phi(s_{h,k}^\pi, a_{h,k}^\pi) \phi(s_{h,k}^\pi, a_{h,k}^\pi)^\top (\epsilon_{h,k}^\pi)^2 \Sigma^{-1/2} \right) \Sigma^{-1/2} \nu_h^\pi.
\]

Moreover, denote

\[
Z_h = \Sigma^{-1/2} E \left[ \frac{1}{H} \sum_{h'=1}^{H} \phi(s_{h',1}^\pi, a_{h',1}^\pi) \phi(s_{h',1}^\pi, a_{h',1}^\pi)^\top (\epsilon_{h,h'}^\pi)^2 \right] \Sigma^{-1/2} \in \mathbb{R}^{d \times d}.
\]

Then we have

\[
|I_1 - \sigma_1^2| = \sum_{h=1}^{H} (\nu_h^\pi)^\top \Sigma^{-1/2} \left( \frac{1}{K} \sum_{k=1}^{K} \frac{1}{H} \sum_{h'=1}^{H} \Sigma^{-1/2} \phi(s_{h,k}^\pi, a_{h,k}^\pi) \phi(s_{h',k}^\pi, a_{h',k}^\pi)^\top (\epsilon_{h,h';k}^\pi)^2 \Sigma^{-1/2} - Z_h \right) \Sigma^{-1/2} \nu_h^\pi
\]

\[
\leq \sum_{h=1}^{H} \left\| (\nu_h^\pi)^\top \Sigma^{-1/2} \right\|_2 \left\| \frac{1}{K} \sum_{k=1}^{K} \frac{1}{H} \sum_{h'=1}^{H} \Sigma^{-1/2} \phi(s_{h',1}^\pi, a_{h',1}^\pi) \phi(s_{h',1}^\pi, a_{h',1}^\pi)^\top (\epsilon_{h,h';1}^\pi)^2 \Sigma^{-1/2} - Z_h \right\|_2,
\]

where the last inequality is from Cauchy–Schwarz inequality. From Lemma B.7, we reach $I_1 \overset{p}{\to} \sigma_1^2$ as $K \to \infty$.

- We rewrite $I_2$ as

\[
I_2 = 2 \sum_{h_1 < h_2} (\nu_{h_1}^\pi)^\top \Sigma^{-1/2} \left( \frac{1}{K} \sum_{k=1}^{K} \frac{1}{H} \sum_{h'=1}^{H} \Sigma^{-1/2} \phi(s_{h',k}^\pi, a_{h',k}^\pi) \phi(s_{h',k}^\pi, a_{h',k}^\pi)^\top (\epsilon_{h_1,h',h_2}^\pi)^2 \Sigma^{-1/2} \right) \Sigma^{-1/2} \nu_{h_2}^\pi
\]

and denote

\[
Z_{h_1,h_2} = \Sigma^{-1/2} E \left[ \frac{1}{H} \sum_{h'=1}^{H} \phi(s_{h',1}^\pi, a_{h',1}^\pi) \phi(s_{h',1}^\pi, a_{h',1}^\pi)^\top (\epsilon_{h_1,h',h_2}^\pi)^2 \right] \Sigma^{-1/2} \in \mathbb{R}^{d \times d}.
\]

Then we have

\[
|I_2 - \sigma_2^2| = 2 \sum_{h_1 < h_2} (\nu_{h_1}^\pi)^\top \Sigma^{-1/2} \left( \frac{1}{K} \sum_{k=1}^{K} \frac{1}{H} \sum_{h'=1}^{H} \Sigma^{-1/2} \phi(s_{h',k}^\pi, a_{h',k}^\pi) \phi(s_{h',k}^\pi, a_{h',k}^\pi)^\top (\epsilon_{h_1,h',h_2}^\pi)^2 \Sigma^{-1/2} - Z_{h_1,h_2} \right) \Sigma^{-1/2} \nu_{h_2}^\pi
\]

\[
\leq 2 \sum_{h_1 < h_2} \left\| (\nu_{h_1}^\pi)^\top \Sigma^{-1/2} \right\|_2 \left\| (\nu_{h_2}^\pi)^\top \Sigma^{-1/2} \right\|_2 \left\| \frac{1}{K} \sum_{k=1}^{K} \frac{1}{H} \sum_{h'=1}^{H} \Sigma^{-1/2} \phi(s_{h',1}^\pi, a_{h',1}^\pi) \phi(s_{h',1}^\pi, a_{h',1}^\pi)^\top (\epsilon_{h_1,h',h_2}^\pi)^2 \Sigma^{-1/2} - Z_{h_1,h_2} \right\|_2.
\]

From Lemma B.7, we reach $I_2 \overset{p}{\to} \sigma_2^2$ as $K \to \infty$.

Putting the above two steps together, we have verified Condition A.6. Then applying Theorem A.1 we obtain that $E_1 \overset{d}{\to} \mathcal{N}(0, \sigma^2)$.

On the other hand, according to Lemmas B.6, B.10 in (Duan & Wang, 2020),

\[
|E_2| \leq 15 \sqrt{(\nu_0^\pi)^\top \Sigma^{-1/2} \nu_0^\pi \cdot \left\| (\Sigma^{\pi})^{1/2} \Sigma^{-1/2} \right\|_2 \cdot \sqrt{C_1 \kappa_1 (2 + \kappa_2)} \cdot \frac{\ln(8d/h/\delta) dh^3.5}{\sqrt{N}}}
\]

\[
|E_3| \leq 5 \sqrt{(\nu_0^\pi)^\top \Sigma^{-1/2} \nu_0^\pi \cdot \left\| (\Sigma^{\pi})^{1/2} \Sigma^{-1/2} \right\|_2 \cdot \frac{5 \ln(8d/h/\delta) C_1 dh^2}{\sqrt{N}}}
\]

with probability at least $1 - \delta$ and $\kappa_1, \kappa_2$ are some problem-dependent constants that do not depend on $N$. When $N \to \infty$, both $|E_2|, |E_3|$ converge in probability to 0. By Slutsky’s theorem, we have proven the asymptotic normality of $\sqrt{N} (\nu_\pi - \nu_\pi)$. 

$\blacksquare$
A.4. Proof of Theorem 4.5: Efficiency bound

**Influence function.** Recall that our dataset \( D \) consists of \( K \) i.i.d. trajectories, each of which has length \( H \). Denote

\[
\tau := (s_1, a_1, r_1, s_2, a_2, r_2, \ldots, s_H, a_H, r_H, s_{H+1}).
\]

For simplicity, we assume that the reward \( r_h \) is deterministic given \( (s_h, a_h) \), i.e. \( r_h = r(s_h, a_h) \) for some reward function \( r \). The distribution of \( \tau \) is given by

\[
P(d\tau) = \xi_1(ds_1, da_1)P(ds_2 | s_1, a_1)\bar{\pi}(da_2 | s_2)P(ds_3 | s_2, a_2) \ldots P(ds_H | s_{H-1}, a_{H-1})\bar{\pi}(da_H | s_H)P(ds_{H+1} | s_H, a_H).
\]

Define \( P_\eta := P + \eta \Delta P \) where \( \Delta P \) satisfies

\[
(\Delta P)F \subseteq F
\]

under condition 4.1. Denote score functions

\[
g(\tau) := \frac{\partial}{\partial \eta} \log P_\eta(d\tau) \quad \text{and} \quad g(s', s, a) := \frac{\partial}{\partial \eta} \log P_\eta(ds' | s, a).
\]

Note that

\[
g(\tau) = \sum_{h=1}^H g(s_{h+1} | s_h, a_h).
\]

We consider the pointwise estimation. The objective function \( \psi \), is defined as

\[
\psi_{\xi_1}(P_\eta) := \mathbb{E}\left[ \sum_{h=1}^H r_\eta(s_h, a_h) \mid (s_1, a_1) \sim \xi_1, P_\eta, \pi \right].
\]

We calculate the derivative \( \frac{\partial}{\partial \eta} \psi_{\xi_1}(P_\eta) \) and have

\[
\frac{\partial}{\partial \eta} \psi_{\xi_1}(P_\eta) = \frac{\partial}{\partial \eta} \left[ \sum_{h=1}^H \int_{(S \times A)^h} r(s_h, a_h)\xi_1(ds_1, da_1) \prod_{j=1}^{h-1} P_\eta(ds_{j+1} | s_j, a_j)\pi(da_{j+1} | s_j+1) \right]
\]

\[
= \sum_{h=1}^H \int_{(S \times A)^h} r(s_h, a_h) \left( \sum_{j=1}^{h-1} g(s_{j+1} | s_j, a_j) \xi_1(ds_1, da_1) \prod_{j=1}^{h-1} P_\eta(ds_{j+1} | s_j, a_j)\pi(da_{j+1} | s_j+1) \right) \prod_{j=1}^{h-1} P_\eta(ds_{j+1} | s_j, a_j)\pi(da_{j+1} | s_j+1).
\]

By using Q-functions \( Q_{\eta,j}^\pi(s_j, a_j) := \mathbb{E}\left[ \sum_{h=j}^H r_\eta(s_h, a_h) \mid (s_j, a_j), P_\eta, \pi \right] \) for \( j = 1, 2, \ldots, H \), \( Q_{\eta,H+1}^\pi := 0 \), we find that

\[
\frac{\partial}{\partial \eta} \psi_{\xi_1}(P_\eta) = \int_{(S \times A)^H} \sum_{j=1}^{H-1} g(s_{j+1} | s_j, a_j) \sum_{h=j+1}^H r_\eta(s_h, a_h)\xi_1(ds_1, da_1) \prod_{i=1}^{H-1} P_\eta(ds_{i+1} | s_i, a_i)\pi(da_{i+1} | s_{i+1})
\]

\[
= \int_{(S \times A)^H} \sum_{j=1}^{H-1} g(s_{j+1} | s_j, a_j) \xi_1(ds_1, da_1) \prod_{i=1}^{H-1} P_\eta(ds_{i+1} | s_i, a_i)\pi(da_{i+1} | s_{i+1})
\]

\[
\cdot \left( \sum_{h=j+1}^H r_\eta(s_h, a_h) \prod_{i=j+1}^{H-1} P_\eta(ds_{i+1} | s_i, a_i)\pi(da_{i+1} | s_{i+1}) \right)
\]

\[
= \sum_{j=1}^{H-1} \int_{(S \times A)^{j+1}} g(s_{j+1} | s_j, a_j) Q_{\eta,j+1}(s_{j+1}, a_{j+1})\xi_1(ds_1, da_1) \prod_{i=1}^{j} P_\eta(ds_{i+1} | s_i, a_i)\pi(da_{i+1} | s_{i+1})
\]

\[
= \sum_{h=1}^H \mathbb{E}[g(s_{h+1} | s_h, a_h)V_{\eta,h+1}(s_{h+1}) \mid (s_1, a_1) \sim \xi_1, P_\eta, \pi].
\]
It follows that
\[
\frac{\partial}{\partial \eta} \psi_{\xi_1}(P_\eta) \bigg|_{\eta=0} = \mathbb{E} \left[ \sum_{h=1}^{H} g(s_{h+1} \mid s_h, a_h) V_{h+1}^\pi(s_{h+1}) \mid (s_1, a_1) \sim \xi_1, P, \pi \right].
\]

Define \( w_h(s, a) := \phi(s, a)^\top \Sigma^{-1} \nu_h^\pi = \phi(s, a)^\top \Sigma^{-1} \mathbb{E} \left[ \phi(s, a) \mid (s_1, a_1) \sim \xi_1, P, \pi \right] \) for \( h = 1, 2, \ldots, H \). For any \( f \in \mathbb{H} \) with \( f(s, a) = \phi(s, a)^\top w_f \), we have
\[
\mathbb{E} \left[ f(s_h, a_h) \mid (s_1, a_1) \sim \xi_1, P, \pi \right] = \mathbb{E} \left[ \phi(s_h, a_h)^\top w_f \mid (s_1, a_1) \sim \xi_1, P, \pi \right] = \mathbb{E} \left[ \phi(s_h, a_h)^\top \Sigma^{-1} \mu_\phi(s, a) \phi(s, a)^\top w_f \mid (s_1, a_1) \sim \xi_1, P, \pi \right] = \mathbb{E} \left[ \phi(s_h, a_h)^\top \Sigma^{-1} \phi(s, a) \phi(s, a)^\top w_f \right] = \mathbb{E} \left[ w_h(s, a) f(s, a) \right],
\]

where \( \mu_\phi \) is the distribution of dataset \( \mathcal{D} \). Since the mapping \( (s, a) \mapsto \mathbb{E} \left[ g(s' \mid s, a) V_{h+1}^\pi(s') \mid s, a \right] \) belongs to \( \mathbb{H} \), therefore,
\[
\frac{\partial}{\partial \eta} \psi_{\xi_1}(P_\eta) \bigg|_{\eta=0} = \mathbb{E} \left[ w_h(s, a) g(s' \mid s, a) V_{h+1}^\pi(s') \right].
\]

Note that \( \mathbb{E} \left[ g(s' \mid s, a) \mid s, a \right] = 0 \), therefore,
\[
\frac{\partial}{\partial \eta} \psi_{\xi_1}(P_\eta) \bigg|_{\eta=0} = \mathbb{E} \left[ w_h(s, a) g(s' \mid s, a) \left( V_{h+1}^\pi(s') - \mathbb{E} [V_{h+1}^\pi(s') \mid s, a] \right) \right].
\]

By definition of \( \mu_\phi \), we have
\[
\frac{\partial}{\partial \eta} \psi_{\xi_1}(P_\eta) \bigg|_{\eta=0} = \frac{1}{H} \sum_{j=1}^{H} \mathbb{E} \left[ \sum_{h=1}^{H} w_h(s_j, a_j) g(s_{j+1} \mid s_j, a_j) \left( V_{h+1}^\pi(s_{j+1}) - \mathbb{E} [V_{h+1}^\pi(s_{j+1}) \mid s_j, a_j] \right) \right] \mid (s_1, a_1) \sim \xi_1, P, \pi \right].
\]

We use the property \( \mathbb{E} \left[ g(s' \mid s, a) \mid s, a \right] = 0 \) again and derive that
\[
\frac{\partial}{\partial \eta} \psi_{\xi_1}(P_\eta) \bigg|_{\eta=0} = \frac{1}{H} \sum_{j=1}^{H} \mathbb{E} \left[ \sum_{h=1}^{H} g(s_{j+1} \mid s_j, a_j) \left( V_{h+1}^\pi(s_{j+1}) - \mathbb{E} [V_{h+1}^\pi(s_{j+1}) \mid s_j, a_j] \right) \right] \mid (s_1, a_1) \sim \xi_1, P, \pi \right].
\]

We can conclude that
\[
\hat{\psi}_P(\tau) = \frac{1}{H} \sum_{h=1}^{H} \sum_{h'=1}^{H} w_{h'}(s_h, a_h) \left( V_{h'+1}^\pi(s_{h+1}) - \mathbb{E} [V_{h'+1}^\pi(s_{h+1}) \mid s_h, a_h] \right),
\]
is an influence function.

**Efficiency bound.** For notational convenience, we take shorthands
\[
g(s, a, s') := \sum_{h=1}^{H} w_h(s, a) \left( V_{h+1}^\pi(s') - \mathbb{E} [V_{h+1}^\pi(s') \mid s, a] \right),
\]
and rewrite

$$\hat{\psi}_p(\pi) = \frac{1}{H} \sum_{h=1}^{H} q(s_h, a_h, s_{h+1}).$$

Since $$E[q(s, a, s') \mid s, a] = 0$$, we find that

$$E[\hat{\psi}_p^2(\pi)] = \frac{1}{H^2} E \left[ \left( \sum_{h=1}^{H} q(s_h, a_h, s_{h+1}) \right)^2 \right] = \frac{1}{H^2} \sum_{h=1}^{H} E \left[ q^2(s_h, a_h, s_{h+1}) \mid \xi_1, \mathcal{P}, \bar{\pi} \right].$$

It follows that

$$E[\hat{\psi}_p^2(\pi)] = \frac{1}{H} E_{(s,a) \sim \bar{\mu}} \left[ E[q^2(s, a, s') \mid s, a] \right] = \frac{1}{H} E_{(s,a) \sim \bar{\mu}} \left[ E[q^2(s, a, s') \mid s, a] \right] = \frac{1}{H} E_{(s,a) \sim \bar{\mu}} \left( \phi(s, a) \Sigma^{-1} \sum_{h=1}^{H} (V_{h+1}^\pi(s') - E[V_{h+1}^\pi(s') \mid s, a]) \eta_s \right)^2,$$

which coincides with the asymptotic variance of OPE estimator defined in (4.2).

A.5. Proof of Theorem 5.1: Distributional consistency of bootstrapping FQE

In order to simplify the derivation, we assume $$\lambda = 0$$ and the empirical covariance matrix $$\sum_{n=1}^{N} \phi(s_n, a_n)\phi(s_n, a_n)^\top$$ is invertible in this section since the effect of $$\lambda$$ is asymptotically negligible. For a matrix $$A \in \mathbb{R}^{m \times n}$$, suppose the vec operator stacks the column of a matrix such that $$\text{vec}(A) \in \mathbb{R}^{mn \times 1}$$. We use the equivalence form of FQE in Eq. (A.2) such that

$$\hat{\mu}_n = \left( \nu_1 \right)^\top \sum_{h=0}^{H-1} (\mathcal{M}_\pi)^h \bar{R}.$$

$$\mathcal{M}_\pi$$ can be viewed as the solution of the following multivariate linear regression:

$$\phi^\pi(s_{n+1}) = \phi(s_n, a_n)^\top \mathcal{M}_\pi + \eta_n,$$

where $$\eta_n = \phi^\pi(s_{n+1}) - \phi(s_n, a_n)^\top \mathcal{M}_\pi$$. We first derive the asymptotic distribution of $$\sqrt{N} \text{vec}(\mathcal{M}_\pi - \mathcal{M}_\pi)$$ that follows:

$$\sqrt{N} \text{vec}(\mathcal{M}_\pi - \mathcal{M}_\pi) = \text{vec} \left( \sqrt{N} \Sigma^{-1} \sum_{n=1}^{N} \phi(s_n, a_n)^\top (\phi^\pi(s_n') - \phi(s_n, a_n)^\top \mathcal{M}_\pi) \right)$$

$$= (N \Sigma^{-1} \otimes I_d) \frac{1}{\sqrt{H}} \sum_{k=1}^{K} \text{vec} \left( \frac{1}{\sqrt{H}} \sum_{h=1}^{H} \phi(s^k_h, a^k_h)^\top (\phi^\pi(s^k_h') - \phi(s^k_h, a^k_h)^\top \mathcal{M}_\pi) \right),$$

where $$\otimes$$ is kronecker product. Define $$\xi_h^k = \phi^\pi(s^k_{h+1}) - \phi(s^k_h, a^k_h)^\top \mathcal{M}_\pi$$. From the definition of $$\mathcal{M}_\pi$$, it is easy to see

$$E[\xi_h^k | s^k_h, a^k_h] = \int_s \mathbb{P}(s | s^k_h, a^k_h) \int_a \pi(a | s) \phi(s, a)^\top \, da \, ds = \phi(s^k_h, a^k_h)^\top \mathcal{M}_\pi.$$

Again with martingale central limit theorem and independence between each episode, we have as $$K \to \infty$$,

$$\frac{1}{\sqrt{K}} \sum_{k=1}^{K} \text{vec} \left( \frac{1}{\sqrt{H}} \sum_{h=1}^{H} \phi(s^k_h, a^k_h) \xi^k_h \right) \overset{d}{\to} N(0, \Delta),$$

where $$\Delta \in \mathbb{R}^{d^2 \times d^2}$$ is the covariance matrix defined as: for $$j, k \in [d^2]$$

$$\Delta_{jk} = E \left[ \text{vec} \left( \frac{1}{\sqrt{H}} \sum_{h=1}^{H} \phi(s^k_h, a^k_h) \xi^k_h \right) \text{vec} \left( \frac{1}{\sqrt{H}} \sum_{h=1}^{H} \phi(s^j_h, a^j_h) \xi^j_h \right) \right].$$
Next we start to derive the conditional bootstrap asymptotic distribution. For notation simplicity, denote $\phi_{hk} = \phi(s_h^k, a_h^k)$ and $y_{hk} = \phi^*(s_{h+1}^k)^\top$. We rewrite the dataset combined with feature map $\phi(\cdot, \cdot)$ such that $D_k = \{ \phi_{hk}, y_{hk}, r_{hk} \}_{h=1}^H$. Recall that we bootstrap $D$ by episodes such that each episode is sampled with replacement to form the starred data $D_k^* = \{ \phi_{hk}^*, y_{hk}^*, r_{hk}^* \}_{h=1}^H$ for $k \in [K]$. More specifically,

$$\phi_{hk}^* = \sum_{k=1}^K W_k^* \phi_{hk}, y_{hk}^* = \sum_{k=1}^K W_k^* y_{hk}, r_{hk}^* = \sum_{k=1}^K W_k^* r_{hk},$$

where $W^* = (W_1^*, \ldots, W_K^*)$ is the bootstrap weight. For example, $W^*$ could be a multinomial random vector with parameters $(K: K^{-1}, \ldots, K^{-1})$ that forms the standard nonparametric bootstrap. Note that for different $h \in [H]$, they have the same bootstrap weight and given the original samples $D_1, \ldots, D_K$, the resampled vectors are independent. Define the corresponding starred quantity $\hat{M}_\pi^*, \hat{R}_\pi^*$ as

$$\hat{M}_\pi^* = \hat{\Sigma}^* \sum_{k=1}^K \sum_{h=1}^H \phi_{hk}^* y_{hk}^*, \quad \hat{R}_\pi^* = \hat{\Sigma}^* \sum_{k=1}^K \sum_{h=1}^H r_{hk}^* \phi_{hk}^*,$$

where

$$\hat{\Sigma}^* = \sum_{k=1}^K \sum_{h=1}^H \phi_{hk}^* \phi_{hk}^\top.$$

We will derive the asymptotic distribution of $\sqrt{N}(\text{vec}(\hat{M}_\pi^* - \hat{M}_\pi))$ by using the following decomposition:

$$\sqrt{N}(\text{vec}(\hat{M}_\pi^* - \hat{M}_\pi)) = \sqrt{N}(\text{vec}(\hat{\Sigma}^* \sum_{k=1}^K \sum_{h=1}^H \phi_{hk}^* (y_{hk}^* - \phi_{hk}^\top \hat{M}_\pi)))
= (I_d \otimes N \hat{\Sigma}^*) \text{vec} \left( \frac{1}{\sqrt{K}} \sum_{k=1}^K \frac{1}{\sqrt{H}} \sum_{h=1}^H \phi_{hk}^* (y_{hk}^* - \phi_{hk}^\top \hat{M}_\pi) \right).$$

We denote

$$Z = \frac{1}{\sqrt{K}} \sum_{k=1}^K \frac{1}{\sqrt{H}} \sum_{h=1}^H \phi_{hk}^* (y_{hk}^* - \phi_{hk}^\top \hat{M}_\pi), Z^* = \frac{1}{\sqrt{K}} \sum_{k=1}^K \frac{1}{\sqrt{H}} \sum_{h=1}^H \phi_{hk}^* (y_{hk}^* - \phi_{hk}^\top \hat{M}_\pi).$$

Both $Z$ and $Z^*$ are the sum of independent $d \times d$ random matrices. We prove the bootstrap consistency using the Mallows metric as a central tool. The Mallows metric, relative to the Euclidean norm $\| \cdot \|$, for two probability measures $\mu, \nu$ in $\mathbb{R}^d$ is defined as

$$\Lambda_1(\mu, \nu) = \inf_{U \sim \mu, V \sim \nu} \mathbb{E}^{1/2}(\|U - V\|),$$

where $U$ and $V$ are two random vectors that $U$ has law $\mu$ and $V$ has law $\nu$. For random variables $U, V$, we sometimes write $\Lambda_1(U, V)$ as the $\Lambda_1$-distance between the laws of $U$ and $V$. We refer Bickel & Freedman (1981); Freedman et al. (1981) for more details about the properties of Mallows metric. Suppose the common distribution of original $K$ episodes $\{D_1, \ldots, D_K\}$ is $\mu$ and their empirical distribution is $\mu_K$. Both $\mu$ and $\mu_K$ are probability in $\mathbb{R}^{2Hd+H}$. From Lemma B.1, we know that $\Lambda_4(\mu_K, \mu) \to 0$ a.e. as $K \to \infty$.

- **Step 1.** We prove $\hat{\Sigma}^*/N$ converges in conditional probability to $\Sigma$. From the bootstrap design, $\frac{1}{K} \sum_{h=1}^H \phi_{kh}^* \phi_{kh}^\top$ is independent of $\frac{1}{H} \sum_{h=1}^H \phi_{kh}^* \phi_{kh}^\top$ for any $k \neq k'$. According to Lemma B.3, we have

$$\Lambda_1 \left( \frac{1}{H} \sum_{h=1}^H \phi_{kh}^* \phi_{kh}^\top, \frac{1}{H} \sum_{h=1}^H \phi_{kh}^* \phi_{kh}^\top \right) \leq \sum_{k=1}^K \Lambda_1 \left( \frac{1}{H} \sum_{h=1}^H \phi_{kh}^* \phi_{kh}^\top, \frac{1}{H} \sum_{h=1}^H \phi_{kh}^* \phi_{kh}^\top \right)$$

$$= K \Lambda_1 \left( \frac{1}{H} \sum_{h=1}^H \phi_{kh}^* \phi_{kh}^\top, \frac{1}{H} \sum_{h=1}^H \phi_{kh}^* \phi_{kh}^\top \right).$$
Both sides of the above inequality are random variables such that the distance is computed between the conditional distribution of the starred quantity and the unconditional distribution of the unstarred quantity. Define a mapping $f : \mathbb{R}^{Hd} \rightarrow \mathbb{R}^{d \times d}$ such that for any $x_1, \ldots, x_H \in \mathbb{R}^d$,

$$f(x_1, \ldots, x_H) = \frac{1}{H} \sum_{h=1}^{H} x_h x_h^\top.$$  

From Lemma B.2 with $f$, we have as $K$ goes to infinity

$$\Lambda_1 \left( \frac{1}{H} \sum_{h=1}^{H} \phi_{kh}^* \phi_{kh}^\top \right) \rightarrow 0.$$  

This implies the conditional law of $\frac{1}{H} \sum_{h=1}^{H} \phi_{kh}^* \phi_{kh}^\top$ is close to the unconditional law of $\frac{1}{H} \sum_{h=1}^{H} \phi_{kh} \phi_{kh}^\top$. By the law of large numbers:

$$\frac{1}{K} \sum_{K} \frac{1}{H} \sum_{h=1}^{H} \phi_{kh} \phi_{kh}^\top \xrightarrow{P} \Sigma.$$  

(A.10)

This further implies the conditional on $\mathcal{D}$, we have $\hat{\Sigma}^*/N \xrightarrow{P} \Sigma$.

**Step 2.** We prove $Z^*$ conditionally converges to a multivariate Gaussian distribution. From Lemma B.4,

$$\Lambda_2 (\text{vec}(Z^*), \text{vec}(Z))^2 \leq \Lambda_2 \left( \text{vec} \left( \frac{1}{\sqrt{H}} \sum_{h=1}^{H} \phi_{kh}^* (y_{hk} \phi_{h,k}^* \hat{M}_n) \right), \text{vec} \left( \frac{1}{\sqrt{H}} \sum_{h=1}^{H} \phi_{hk} (y_{hk} - \phi_{h,k} M_k) \right) \right)^2.$$  

(A.11)

Using Lemma B.5, we have the right side converges to 0, a.e. as $K \rightarrow \infty$. This means the conditional law of vec($Z^*$) is close to the unconditional law of vec($Z$), and the latter essentially converges to a multivariate Gaussian distribution with zero mean and covariance matrix $\Delta$ from Eq. (A.8).

By Slutsky’s theorem, we have conditional on $\mathcal{D}$,

$$\sqrt{N} \text{vec} \left( \hat{M}_n^2 - \hat{M}_n \right) \xrightarrow{d} N \left( 0, (I_d \otimes \Sigma^{-1}) \Delta (I_d \otimes \Sigma^{-1}) \right),$$  

where $\Delta$ is defined in Eq. (A.9).

According to the equivalence between FQE and plug-in estimator in Section A.2,

$$\hat{v}_n^* = (v_{1}^\top)^\top \sum_{h=0}^{H-1} (\hat{M}_n^2)^h \hat{R}^*, \hat{v}_n = (v_{1}^\top)^\top \sum_{h=0}^{H-1} (\hat{M}_n)^h \hat{R}.$$  

Define a function $g : \mathbb{R}^{d \times d} \rightarrow \mathbb{R}$ as

$$g(M) := (v_{1}^\top)^\top \sum_{h=0}^{H-1} (M)^h w_r.$$  

By the high-order matrix derivative (Petersen & Pedersen, 2008), we have

$$\frac{\partial}{\partial M} (v_{1}^\top)^\top (M)^h w_r = \sum_{r=1}^{h-1} (M^r)^\top v_{1}^\top w_r^\top (M^{h-1-r})^\top \in \mathbb{R}^{d \times d}.$$  

This implies the gradient of $g$ at vec($M_n$)

$$\nabla g(\text{vec}(M_n)) = \text{vec} \left( \sum_{h=0}^{H-1} \sum_{r=1}^{h-1} (M_n^r)^\top v_{1}^\top w_r^\top (M_n^{h-1-r})^\top \right)$$

$$= \text{vec} \left( \sum_{h=1}^{H} \nu_{h}^\top w_r^\top \sum_{h'=1}^{H-h} (M_n^{h'-1})^\top \right) \in \mathbb{R}^{d \times 1}.$$
Applying multivariate delta theorem (Theorem B.6) for Eq. (A.11), we have conditional on $D$

$$
\sqrt{N} \left( g(\tilde{M}_\tau^*) - g(\hat{M}_\tau) \right) \xrightarrow{d} \mathcal{N} \left( 0, \nabla^\top g(\text{vec}(\tilde{M}_\tau))(I_d \otimes \Sigma^{-1}) \Delta(I_d \otimes \Sigma^{-1}) \nabla g(\text{vec}(\tilde{M}_\tau)) \right),
$$

where $\Delta$ is defined in Eq. (A.9). From Eq. (A.10), we have $\hat{\Sigma}/N \xrightarrow{p} \Sigma$. Using Slutsky’s theorem and Eqs. (A.7)-(A.8), we have

$$
\sqrt{N} \left( \text{vec}(\tilde{M}_\tau - M_\tau) \right) \xrightarrow{d} \mathcal{N} \left( 0, (I_d \otimes \Sigma^{-1}) \Delta(I_d \otimes \Sigma^{-1}) \right).
$$

This further implies $\tilde{M}_\tau \xrightarrow{p} M_\tau$. By continuous mapping theorem,

$$
\sqrt{N} \left( g(\tilde{M}_\tau^*) - g(\hat{M}_\tau) \right) \xrightarrow{d} \mathcal{N} \left( 0, \nabla^\top g(\text{vec}(M_\tau))(I_d \otimes \Sigma^{-1}) \Delta(I_d \otimes \Sigma^{-1}) \nabla g(\text{vec}(M_\tau)) \right).
$$

Now we simplify the variance term as follows:

$$
\nabla^\top g(\text{vec}(M_\tau))(I_d \otimes \Sigma^{-1}) \Delta(I_d \otimes \Sigma^{-1}) \nabla g(\text{vec}(M_\tau))
$$

$$
= \sum_{h=1}^{H} (D_{h}^\top \Sigma^{-1} w_r^D \sum_{k=1}^{H-h} (M_{h}^{k} \Sigma^{-1} (\nu_{h}^{k})^\top)
$$

$$
+ \sum_{h_1 < h_2} (\nu_{h_1}^{1})^\top \Sigma^{-1} w_r^D \sum_{h=1}^{H-h} (M_{h}^{k} \Sigma^{-1} (\nu_{h}^{k})^\top)
$$

$$
= \sum_{h=1}^{H} \left( \frac{1}{H} \sum_{h=1}^{H} \sum_{k=1}^{H-h} \phi(s_{h_{1}}, a_{h_{1}}) \phi(s_{h_{1}}, a_{h_{1}})^\top \xi_{h_{1}} \sum_{h_{1}}^{H-h} (M_{h}^{k} \Sigma^{-1} (\nu_{h}^{k})^\top)
$$

$$
+ \sum_{h_1 < h_2} \left( \frac{1}{H} \sum_{h_1}^{H} \sum_{h_2}^{H-h} \phi(s_{h_{1}}, a_{h_{1}}) \phi(s_{h_{1}}, a_{h_{1}})^\top \xi_{h_{1}} \sum_{h_{1}}^{H-h} (M_{h}^{k} \Sigma^{-1} (\nu_{h}^{k})^\top)
$$

$$
= \sum_{h=1}^{H} (\nu_{h}^{1})^\top \Sigma^{-1} w_r^D \sum_{h=1}^{H} \phi(s_{h_{1}}, a_{h_{1}}) \phi(s_{h_{1}}, a_{h_{1}})^\top \xi_{h_{1}} \sum_{h_1}^{H-h} (M_{h}^{k} \Sigma^{-1} (\nu_{h}^{k})^\top)
$$

$$
+ \sum_{h_1 < h_2} \left( \frac{1}{H} \sum_{h_1}^{H} \sum_{h_2}^{H-h} \phi(s_{h_{1}}, a_{h_{1}}) \phi(s_{h_{1}}, a_{h_{1}})^\top \xi_{h_{1}} \sum_{h_{1}}^{H-h} (M_{h}^{k} \Sigma^{-1} (\nu_{h}^{k})^\top)
$$

where $\xi_{h_{1}} = \phi(s_{h_{1}}, a_{h_{1}})^\top M_{\pi} - \phi^\pi(s_{h_{1}+1})^\top$. Recall that we define

$$
\varepsilon_{h_{1},h_{1}'} = Q_{h_{1}}^\pi(s_{h_{1}}, a_{h_{1}}) - (r_{h_{1}}^\pi + V_{h_{1}+1}^\pi(s_{h_{1}+1}))
$$

$$
= \sum_{h=1}^{H} \left( \phi(s_{h_{1}}, a_{h_{1}})^\top M_{\pi} - \phi^\pi(s_{h_{1}+1})^\top \right) (M_{\pi})^{k-1} w_r^D = \sum_{h=1}^{H} \xi_{h_{1}}^1 (M_{\pi})^{k-1} w_r^D,
$$

where the second equation is from Eq. (A.3). This implies

$$
\nabla^\top g(\text{vec}(M_\tau))(I_d \otimes \Sigma^{-1}) \Delta(I_d \otimes \Sigma^{-1}) \nabla g(\text{vec}(M_\tau))
$$

$$
= \sum_{h=1}^{H} \left( \frac{1}{H} \sum_{h=1}^{H} \sum_{k=1}^{H-h} \phi(s_{h_{1}}, a_{h_{1}}) \phi(s_{h_{1}}, a_{h_{1}})^\top (\varepsilon_{h_{1},h_{1}'}^1)^2 \sum_{h_{1}}^{H-h} (\nu_{h}^{k})^\top
$$

$$
+ \sum_{h_1 < h_2} \left( \frac{1}{H} \sum_{h_1}^{H} \sum_{h_2}^{H-h} \phi(s_{h_{1}}, a_{h_{1}}) \phi(s_{h_{1}}, a_{h_{1}})^\top \varepsilon_{h_{1},h_{1}'}^1 \sum_{h_{1}}^{H-h} (\nu_{h}^{k})^\top \right)
$$

Therefore, we have proven that

$$
\sqrt{N} \left( g(\tilde{M}_\tau^*) - g(\hat{M}_\tau) \right) \xrightarrow{d} \mathcal{N} \left( 0, \sigma^2 \right).
$$

On the other hand,

$$
\tilde{R}^* = (\hat{\Sigma}^*)^{-1} \sum_{k=1}^{K} \sum_{h=1}^{H} r_{hk}^* \phi_{hk}^* = KH (\hat{\Sigma}^*)^{-1} \frac{1}{R} \sum_{k=1}^{K} \sum_{h=1}^{H} r_{hk}^* \phi_{hk}^*.
We present a series of useful lemmas about Mallows metric. We prove the consistency of bootstrap confidence interval by using Lemma 23.3 in Van der Vaart (2000). Suppose \( \Psi(\sigma) \) has the distributional consistency in Theorem 5.1, we apply Lemma 2.1 in Kato (2011) then we reach the conclusion. Therefore, using Lemma B.3, we have

\[
\Lambda_1 \left( \frac{1}{K} \sum_{k=1}^{K} \frac{1}{H} \sum_{h=1}^{H} r_{hk}^* \phi_{hk}^* \right) \leq \Lambda_1 \left( \frac{1}{H} \sum_{h=1}^{H} r_{hk}^* \phi_{hk}^* \right) \leq \Lambda_1 \left( \frac{1}{H} \sum_{h=1}^{H} r_{hk}^* \phi_{hk}^* \right).
\]

The right hand side of the display goes to 0 as \( K \to \infty \). From the law of large number,

\[
\frac{1}{K} \sum_{k=1}^{K} \frac{1}{H} \sum_{h=1}^{H} r_{hk}^* \phi_{hk}^* \overset{P}{\to} \mathbb{E} \left[ \frac{1}{H} \sum_{h=1}^{H} \phi(s_h^*, a_h^*)\phi(s_h^*, a_h^*)^\top \right] w_r.
\]

Combining with the fact that the conditional laws of \( \tilde{\Sigma}^* \) concentrates around \( \Sigma \), this ends the proof. 

**A.6. Proofs of Corollary 5.2 and Corollary 5.4**

We prove the consistency of bootstrap confidence interval by using Lemma 23.3 in Van der Vaart (2000). Suppose \( \Psi(t) = \mathbb{P}(N(0, \sigma^2) \leq t) \). Combining Theorem 4.2 and Theorem 5.1, we have

\[
\mathbb{P}_D \left( \sqrt{N} (\tilde{v}_\pi - v_\pi) \leq t \right) \to \Psi(t), \quad \mathbb{P}_{W^*} \left( \sqrt{N} (\tilde{v}_\pi - \tilde{v}_\pi) \leq t \right) \to \Psi(t).
\]

Using the quantile convergence theorem (Lemma 21.1 in Van der Vaart (2000)), it implies \( q_{\alpha/2}^* \to \Psi^{-1}(t) \) almost surely. Therefore,

\[
\mathbb{P}_{D,W^*} \left( v_\pi \leq \tilde{v}_\pi - q_{\alpha/2}^* \right) \mathbb{P}_{D,W^*} \left( \sqrt{N} (\tilde{v}_\pi - v_\pi) \geq q_{\alpha/2}^* \right) \to 1 - \delta/2.
\]

This finishes the proof of Corollary 5.2.

It is well known that the convergence in distribution implies the convergence in moment under the uniform integrability condition. The proof of the consistency of bootstrap moment estimation is straightforward since the condition \( \limsup_{N \to \infty} \mathbb{E}_{W^*} (|\sqrt{N} (\tilde{v}_\pi - \tilde{v}_\pi)|)^q < \infty \) for some \( q > 2 \) ensures a similar uniform integrability condition. Together with the distributional consistency in Theorem 5.1, we apply Lemma 2.1 in Kato (2011) then we reach the conclusion.

**B. Supporting Results**

We present a series of useful lemmas about Mallows metric.

**Lemma B.1** (Lemma 8.4 in Bickel & Freedman (1981)). Let \( \{X_i\}_{i=1}^n \) be independent random variables with common distribution \( \mu \). Let \( \mu_n \) be the empirical distribution of \( X_1, \ldots, X_n \). Then \( \Lambda_1(\mu_n, \mu) \to 0 \) a.e..

**Lemma B.2** (Lemma 8.5 in Bickel & Freedman (1981)). Suppose \( X_n, X \) are random variables and \( \Lambda_1(X_n, X) \to 0 \). Let \( f \) be a continuous function. Then \( \Lambda_1(f(X_n), f(X)) \to 0 \).

**Lemma B.3** (Lemma 8.6 of Bickel & Freedman (1981)). Let \( \{U_i\}_{i=1}^n, \{V_i\}_{i=1}^n \) be independent random vectors. Then we have

\[
\Lambda_1 \left( \sum_{i=1}^{n} U_i, \sum_{i=1}^{n} V_i \right) \leq \sum_{i=1}^{n} \Lambda_1 \left( U_i, V_i \right).
\]

**Lemma B.4** (Lemma 8.7 of Bickel & Freedman (1981)). Let \( \{U_i\}_{i=1}^n, \{V_i\}_{i=1}^n \) be independent random vectors and \( \mathbb{E}[U_j] = \mathbb{E}[V_j] \). Then we have

\[
\Lambda_2 \left( \sum_{i=1}^{n} U_i, \sum_{i=1}^{n} V_i \right)^2 \leq \sum_{i=1}^{n} \Lambda_2 \left( U_i, V_i \right)^2.
\]
Let $\mu_K$ and $\mu$ be probabilities on $\mathbb{R}^{2Hd}$. A data point in $\mathbb{R}^{2Hd}$ can be written as $(x_1, \ldots, x_H, y_1, \ldots, y_H)$ where $x_h \in \mathbb{R}^d$ and $y_h \in \mathbb{R}^d$. Denote

$$
\Sigma(\mu) = \int \frac{1}{H} \sum_{h=1}^{H} x_h x_h^\top \mu(dx_1, \ldots, dx_H, dy_1, \ldots, dy_H),
$$

$$M(\mu) = \Sigma(\mu)^{-1} \int \sum_{h=1}^{H} x_h y_h^\top \mu(dx_1, \ldots, dx_H, dy_1, \ldots, dy_H),$$

$$\varepsilon(\mu, x_1, \ldots, x_H, y_1, \ldots, y_H) = \sum_{h=1}^{H} (y_h - x_h^\top M(\mu)).$$

**Lemma B.5** (Lemma 7 in Eck (2018)). If $\Lambda_4(\mu_K, \mu) \to 0$ as $K \to \infty$, then we have the $\mu_K$-law of vec$(\sum_{h=1}^{H} \varepsilon(\mu_K, x_1, \ldots, x_H, y_1, \ldots, y_H)x_h^\top)$ converges to the $\mu$-law of vec$(\sum_{h=1}^{H} \varepsilon(\mu, x_1, \ldots, x_H, y_1, \ldots, y_H)x_h^\top)$ in $\mathcal{L}_2$. 

**Theorem B.6** (Multivariate delta theorem). Suppose $\{T_n\}$ is a sequence of $k$-dimensional random vectors such that $\sqrt{n}(T_n - \theta) \overset{d}{\to} N(0, \Sigma(\theta))$. Let $g : \mathbb{R}^k \to \mathbb{R}$ be once differentiable at $\theta$ with the gradient matrix $\nabla g(\theta)$. Then

$$
\sqrt{n}(g(T_n) - g(\theta)) \overset{d}{\to} N(0, \nabla \top g(\theta)\Sigma(\theta)\nabla g(\theta)).
$$

We restate Lemma B.5 in Duan & Wang (2020) in the following that is proven using matrix Bernstein inequality.

**Lemma B.7.** Under the assumption $\phi(s, a)^\top \Sigma^{-1} \phi(s, a) \leq C_1 d$ for all $(s, a) \in \mathcal{X}$, with probability at least $1 - \delta$,

$$
\left\| \Sigma^{-1/2} \left( \frac{1}{N} \sum_{n=1}^{N} \phi(s_n, a_n) \phi(s_n, a_n)^\top \right)^{1/2} - I \right\|_2 \leq \sqrt{\frac{2\ln(2d/\delta)C_1 dH}{N}} + \frac{2 \ln(2d/\delta) C_1 dH}{3N}. 
$$

(B.1)

**C. Supplement for Experiments**

**C.1. Experiment details**

The original CliffWalking environment from OpenAI gym has deterministic state transitions. That is, for any state-action pair $(s, a)$, there exists a corresponding $s' \in \mathcal{S}$ such that $\mathbb{P}(s' | s, a) = \delta_{s'}(\cdot)$. We modify the environment in order to make it stochastic. Specifically, we introduce randomness in state transitions such that given a state-action pair $(s, a)$, the transition takes place in the same way as in the deterministic environment with probability $1 - \epsilon$ and takes place as if the action were a random action $a'$, instead of the intended $a$, with probability $\epsilon$. This is an episodic tabular MDP and the agent stops when falling from the cliff or reaching the terminal point. We also reduce the penalty of falling off the cliff from $-100$ to $-50$.

The original MountainCar environment from OpenAI gym has deterministic state transitions. We modify the environment in order to make it stochastic. Specifically, we introduce randomness in state transitions by adding a Gaussian random force, namely, $\mathcal{N}(0, \frac{1}{10})$ multiplied by the constant-magnitude force from the original environment. We also increase the gravity parameter from $0.0025$ to $0.008$, the force parameter from $0.001$ to $0.008$ and the maximum allowed speed from $0.07$ to $0.2$.

**Empirical coverage probability.** The preceding discussion leads to the simulation method for estimating the coverage probability of a confidence interval. The simulation method has three steps:

1. Simulate many fresh dataset of episode size $K$ following the behavior policy.
2. Compute the confidence interval for each dataset.
3. Compute the proportion of dataset for which the true value of target policy is contained in the confidence interval. That proportion is an estimate for the empirical coverage probability for the confidence interval.
The true value of target policy is computed through Monte Carlo rollouts with sufficient number of samples (10000 in our experiments).

With linear function approximation, we use the confidence interval proposed in Section 6 in Duan & Wang (2020) as a baseline since it is only available confidence interval based on FQE. In particular, it shows that with probability at least $1 - \delta$,

$$
|\hat{v}^\pi - v^\pi| \leq \sum_{h=1}^{H} (H-h+1) \sqrt{(\hat{\nu}_h^\pi)^T \hat{\Sigma}_h^{-1} \hat{\nu}_h^\pi} \left( \sqrt{2\lambda} + 2\sqrt{2d\log\left(1 + \frac{N}{\lambda d}\right) \log\left(\frac{3N^2H}{\delta}\right)} + \frac{4}{3} \log\left(\frac{3N^2H}{\delta}\right) \right),
$$

where $(\hat{\nu}_h^\pi)^T = (\nu_1^\pi)^T (\hat{M}^\pi)^h$ and $\hat{M}_\pi$ is defined in Eq. (A.1).

C.2. Additional experiments

In Figure 7, we include the result for soft-max behavior policy in the Cliff Walking environment. In Figure 8, we include the result for correlation estimation in Cliff Walking environment. The behavior policy is 0.1 $\epsilon$-greedy policy while two target policies are optimal policy and 0.1 $\epsilon$-greedy policy.

In order to better understand the tradeoff between computational efficiency and accuracy with finite samples, we conduct some empirical demonstrations based on Cliffwalking. We set $s = K^\gamma$ and the true coverage probability is 0.9. It is relatively safe to set $\gamma > 0.5$. Note that $\gamma = 1$ corresponds to the vanilla bootstrap that has the highest accuracy but heaviest computation.

We argue that bootstrapping sample transitions (which are dependent) would lead to inconsistent estimations of the error distribution and thus output wrong confidence interval and variance estimation. We further run one additional test using the taxi environment and further compute the CI and variance estimations based on different bootstrap distributions in Cliffwalking (CW) and taxi environments. This is already in an asymptotic regime since both the number of episodes and the number of bootstrap samples are $10e+6$. It is clear that bootstrapping by sample transition gives an incorrect distribution, thus it is inconsistent.
Figure 9. Subsampled bootstrap with $s = K^\gamma$

|                  | True distribution | By episodes       | By sample transition |
|------------------|-------------------|-------------------|----------------------|
| CI (CW)          | (-20.44, -19.74)  | (-20.40, -19.74)  | (-20.52, -19.58)     |
| Variance (CW)    | 0.45              | 0.44              | 0.082                |
| CI (Taxi)        | (2.49, 3.82)      | (2.45, 3.73)      | (2.01, 4.09)         |
| Variance (Taxi)  | 0.16              | 0.16              | 0.39                 |

Figure 10. Taxi environment (Dietterich 2000)