

## A ALGORITHM

### A.1 VALUE-BASED EPISODIC MEMORY CONTROL

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**Algorithm 1** Value-based Episodic Memory Control

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Initialize critic networks  $V_{\theta_1}, V_{\theta_2}$  and actor network  $\pi_\phi$  with random parameters  $\theta_1, \theta_2, \phi$ 
Initialize target networks  $\theta'_1 \leftarrow \theta_1, \theta'_2 \leftarrow \theta_2$ 
Initialize episodic memory  $\mathcal{M}$ 
for  $t = 1$  to  $T$  do
    for  $i \in \{1, 2\}$  do
        Sample  $N$  transitions  $(s_t, a_t, r_t, s_t, R_t^{(i)})$  from  $\mathcal{M}$ 
        Update  $\theta_i \leftarrow \min_{\theta_i} N^{-1} \sum (R_t^{(i)} - V_{\theta_i}(s_t))^2$ 
        Update  $\phi \leftarrow \max_{\phi} N^{-1} \sum \nabla \log \pi_\phi(a_t | s_t) \cdot f(\min_i R_t^{(i)} - \text{mean}_i V_{\theta_i}(s_t))$ 
    end for
    if  $t \bmod u$  then
         $\theta'_i \leftarrow \kappa \theta_i + (1 - \kappa) \theta'_i$ 
        Update Memory
    end if
end for

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**Algorithm 2** Update Memory

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for trajectories  $\tau$  in buffer  $\mathcal{M}$  do
    for  $s_t, a_t, r_t, s_{t+1}$  in reversed( $\tau$ ) do
        for  $i \in \{1, 2\}$  do
            Compute  $R_t^{(i)}$  with Equation 8 and save into buffer  $\mathcal{M}$ 
        end for
    end for
end for
end for

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### A.2 AN APPROACH FOR AUTO-TUNING $\tau$

When we have a good estimation of  $V^*$ , for example, when there is some expert data in the dataset, we can auto-tune  $\tau$  such that the value learned by EVL is close to the estimation of  $V^*$ . This can be done by calculating the Monte-Carlo return estimates of each state and selecting good return values as the estimation of optimal value  $\hat{V}^*$ . Based on this target, we develop a method for auto-tuning  $\tau$ .

By parameterizing  $\tau = \text{sigmoid}(\xi)$  with a differentiable parameter  $\xi \in \mathbb{R}$ , we can auto-tune  $\tau$  by minimizing the following loss  $\mathcal{J}(\xi) = \xi(\mathbb{E}\hat{V}(s) - \tilde{V}^*)$ . If  $(\mathbb{E}\hat{V}(s) - \tilde{V}^*) < 0$ , the differentiable parameter  $\xi$  will become larger and the value estimation  $\mathbb{E}\hat{V}(s)$  will become larger accordingly. Similarly,  $\xi$  and  $\mathbb{E}\hat{V}(s)$  will become smaller if  $(\mathbb{E}\hat{V}(s) - \tilde{V}^*) > 0$ . The experimental results in Figure 10 in Appendix D.1 show that auto-tuning can lead to similar performance compared with manual selection.

## B THEORETICAL ANALYSIS

### B.1 COMPLETE DERIVATION.

The expectile regression loss (Rowland et al., 2019) is defined as

$$\text{ER}(q; \varrho, \tau) = \mathbb{E}_{Z \sim \varrho} [ [\tau \mathbb{I}_{Z > q} + (1 - \tau) \mathbb{I}_{Z \leq q}] (Z - q)^2 ], \quad (13)$$

where  $\varrho$  is the target distribution and the minimiser of this loss is called the  $\tau$ -expectile of  $\varrho$ . the corresponding loss in reinforcement learning is

$$\begin{aligned} \mathcal{J}_V(\theta) &= \mathbb{E}_\mu [\tau(r(s, a) + \gamma V_{\theta'}(s') - V_\theta(s))_+^2 + (1 - \tau)(r(s, a) + \gamma V_{\theta'}(s') - V_\theta(s))_-^2] \\ &= \mathbb{E}_\mu [\tau(y - V_\theta(s))_+^2 + (1 - \tau)(y - V_\theta(s))_-^2]. \end{aligned} \quad (14)$$

Then, taking the gradient of the value objective:

$$\begin{aligned} \nabla \mathcal{J}_V(\theta) &= \sum \mu(a | s) [-2\tau(y - V_\theta)_+ \mathbb{I}(y - V_\theta) - 2(1 - \tau)(y - V_\theta)_- \mathbb{I}(y - V_\theta)] \\ &= \sum \mu(a | s) [-2\tau(y - V_\theta)_+ - 2(1 - \tau)(y - V_\theta)_+] \\ &= \sum \mu(a | s) [-2\tau(\delta)_+ - 2(1 - \tau)(\delta)_+]. \end{aligned} \quad (15)$$

Therefore,

$$\begin{aligned} \hat{V}(s) &= V_\theta(s) - \alpha \nabla \mathcal{J}_V(\theta) \\ &= V_\theta(s) + 2\alpha \mathbb{E}_{a \sim \mu} [\tau[\delta(s, a)]_+ + (1 - \tau)[\delta(s, a)]_-] \end{aligned} \quad (16)$$

### B.2 PROOF OF LEMMA 1

**Lemma 1.** For any  $\tau \in [0, 1]$ ,  $\mathcal{T}_\tau^\mu$  is a  $\gamma_\tau$ -contraction, where  $\gamma_\tau = 1 - 2\alpha(1 - \gamma) \min\{\tau, 1 - \tau\}$ .

*Proof.* Note that  $\mathcal{T}_{1/2}^\mu$  is the standard policy evaluation Bellman operator for  $\mu$ , whose fixed point is  $V^\mu$ . We see that for any  $V_1, V_2$ ,

$$\begin{aligned} &\mathcal{T}_{1/2}^\mu V_1(s) - \mathcal{T}_{1/2}^\mu V_2(s) \\ &= V_1(s) + \alpha \mathbb{E}_{a \sim \mu} [\delta_1(s, a)] - (V_2(s) + \alpha \mathbb{E}_{a \sim \mu} [\delta_2(s, a)]) \\ &= (1 - \alpha)(V_1(s) - V_2(s)) + \alpha \mathbb{E}_{a \sim \mu} [r(s, a) + \gamma V_1(s') - r(s, a) - \gamma V_2(s')] \\ &\leq (1 - \alpha) \|V_1 - V_2\|_\infty + \alpha \gamma \|V_1 - V_2\|_\infty \\ &= (1 - \alpha(1 - \gamma)) \|V_1 - V_2\|_\infty. \end{aligned} \quad (17)$$

We introduce two more operators to simplify the analysis:

$$\begin{aligned} \mathcal{T}_+^\mu V(s) &= V(s) + \mathbb{E}_{a \sim \mu} [\delta(s, a)]_+, \\ \mathcal{T}_-^\mu V(s) &= V(s) + \mathbb{E}_{a \sim \mu} [\delta(s, a)]_-. \end{aligned} \quad (18)$$

Next we show that both operators are non-expansion (e.g.,  $\|\mathcal{T}_+^\mu V_1 - \mathcal{T}_+^\mu V_2\|_\infty \leq \|V_1 - V_2\|_\infty$ ). For any  $V_1, V_2$ , we have

$$\begin{aligned} \mathcal{T}_+^\mu V_1(s) - \mathcal{T}_+^\mu V_2(s) &= V_1(s) - V_2(s) + \mathbb{E}_{a \sim \mu} [[\delta_1(s, a)]_+ - [\delta_2(s, a)]_+] \\ &= \mathbb{E}_{a \sim \mu} [[\delta_1(s, a)]_+ + V_1(s) - ([\delta_2(s, a)]_+ + V_2(s))]. \end{aligned} \quad (19)$$

The relationship between  $[\delta_1(s, a)]_+ + V_1(s)$  and  $[\delta_2(s, a)]_+ + V_2(s)$  exists in four cases, which are

- $\delta_1 \geq 0, \delta_2 \geq 0$ , then  $[\delta_1(s, a)]_+ + V_1(s) - ([\delta_2(s, a)]_+ + V_2(s)) = \gamma(V_1(s') - V_2(s'))$ .
- $\delta_1 < 0, \delta_2 < 0$ , then  $[\delta_1(s, a)]_+ + V_1(s) - ([\delta_2(s, a)]_+ + V_2(s)) = V_1(s) - V_2(s)$ .
- $\delta_1 \geq 0, \delta_2 < 0$ , then

$$\begin{aligned} &[\delta_1(s, a)]_+ + V_1(s) - ([\delta_2(s, a)]_+ + V_2(s)) \\ &= (r(s, a) + \gamma V_1(s')) - V_2(s) \\ &< (r(s, a) + \gamma V_1(s')) - (r(s, a) + \gamma V_2(s')) \\ &= \gamma(V_1(s') - V_2(s')), \end{aligned} \quad (20)$$

where the inequality comes from  $r(s, a) + \gamma V_2(s') < V_2(s)$ .

- $\delta_1 < 0, \delta_2 \geq 0$ , then

$$\begin{aligned} & [\delta_1(s, a)]_+ + V_1(s) - ([\delta_2(s, a)]_+ + V_2(s)) \\ &= V_1(s) - (r(s, a) + \gamma V_2(s')) \\ &\leq V_1(s) - V_2(s), \end{aligned} \tag{21}$$

where the inequality comes from  $r(s, a) + \gamma V_2(s') \geq V_2(s)$ .

Therefore, we have  $\mathcal{T}_+^\mu V_1(s) - \mathcal{T}_+^\mu V_2(s) \leq \|V_1 - V_2\|_\infty$ . With the  $\mathcal{T}_+^\mu, \mathcal{T}_-^\mu$ , we rewrite  $\mathcal{T}_\tau^\mu$  as

$$\begin{aligned} \mathcal{T}_\tau^\mu V(s) &= V(s) + 2\alpha \mathbb{E}_{a \sim \mu} [\tau[\delta(s, a)]_+ + (1-\tau)[\delta(s, a)]_-] \\ &= (1-2\alpha)V(s) + 2\alpha\tau(V(s) + \mathbb{E}_{a \sim \mu} [\delta(s, a)]_+) + 2\alpha(1-\tau)(V(s) + \mathbb{E}_{a \sim \mu} [\delta(s, a)]_-) \\ &= (1-2\alpha)V(s) + 2\alpha\tau\mathcal{T}_+^\mu V(s) + 2\alpha(1-\tau)\mathcal{T}_-^\mu V(s). \end{aligned} \tag{22}$$

And

$$\begin{aligned} \mathcal{T}_{1/2}^\mu V(s) &= V(s) + \alpha \mathbb{E}_{a \sim \mu} [\delta(s, a)] \\ &= V(s) + \alpha(\mathcal{T}_+^\mu V(s) + \mathcal{T}_-^\mu V(s) - 2V(s)) \\ &= (1-2\alpha)V(s) + \alpha(\mathcal{T}_+^\mu V(s) + \mathcal{T}_-^\mu V(s)). \end{aligned} \tag{23}$$

We first focus on  $\tau < \frac{1}{2}$ . For any  $V_1, V_2$ , we have

$$\begin{aligned} & \mathcal{T}_\tau^\mu V_1(s) - \mathcal{T}_\tau^\mu V_2(s) \\ &= (1-2\alpha)(V_1(s) - V_2(s)) + 2\alpha\tau(\mathcal{T}_+^\mu V_1(s) - \mathcal{T}_+^\mu V_2(s)) + 2\alpha(1-\tau)(\mathcal{T}_-^\mu V_1(s) - \mathcal{T}_-^\mu V_2(s)) \\ &= (1-2\alpha - 2\tau(1-2\alpha))(V_1(s) - V_2(s)) + 2\tau(\mathcal{T}_{1/2}^\mu V_1(s) - \mathcal{T}_{1/2}^\mu V_2(s)) + \\ &\quad 2\alpha(1-2\tau)(\mathcal{T}_-^\mu V_1(s) - \mathcal{T}_-^\mu V_2(s)) \\ &\leq (1-2\alpha - 2\tau(1-2\alpha))\|V_1 - V_2\|_\infty + 2\tau(1-\alpha(1-\gamma))\|V_1 - V_2\|_\infty + 2\alpha(1-2\tau)\|V_1 - V_2\|_\infty \\ &= (1-2\alpha\tau(1-\gamma))\|V_1 - V_2\|_\infty \end{aligned} \tag{24}$$

Similarly, when  $\tau > 1/2$ , we have  $\mathcal{T}_\tau^\mu V_1(s) - \mathcal{T}_\tau^\mu V_2(s) \leq (1-2\alpha(1-\tau)(1-\gamma))\|V_1 - V_2\|_\infty$ .  $\square$

### B.3 PROOF OF LEMMA 2

**Lemma 2.** For any  $\tau, \tau' \in (0, 1)$ , if  $\tau' \geq \tau$ , we have  $\mathcal{T}_{\tau'}^\mu \geq \mathcal{T}_\tau^\mu, \forall s \in S$ .

*Proof.* Based on Equation 22, we have

$$\begin{aligned} & \mathcal{T}_\tau^\mu V(s) - \mathcal{T}_{\tau'}^\mu V(s) \\ &= (1-2\alpha)V(s) + 2\alpha\tau'\mathcal{T}_+^\mu V(s) + 2\alpha(1-\tau')\mathcal{T}_-^\mu V(s) \\ &\quad - ((1-2\alpha)V(s) + 2\alpha\tau\mathcal{T}_+^\mu V(s) + 2\alpha(1-\tau)\mathcal{T}_-^\mu V(s)) \\ &= 2\alpha(\tau' - \tau)(\mathcal{T}_+^\mu V(s) - \mathcal{T}_-^\mu V(s)) \\ &= 2\alpha(\tau' - \tau)\mathbb{E}_{a \sim \mu} [\delta(s, a)]_+ - [\delta(s, a)]_- \geq 0. \end{aligned} \tag{25}$$

$\square$

### B.4 PROOF OF LEMMA 3

**Lemma 3.** Let  $V^*$  denote the fixed point of Bellman optimality operator  $\mathcal{T}^*$ . In the deterministic MDP, we have  $\lim_{\tau \rightarrow 1} V_\tau^* = V^*$ .

*Proof.* We first show that  $V^*$  is also a fixed point for  $\mathcal{T}_+^\mu$ . Based on the definition of  $\mathcal{T}^*$ , we have  $V^*(s) = \max_a [r(s, a) + \gamma V^*(s')]$ , which infers that  $\delta(s, a) \leq 0, \forall s \in S, a \in A$ . Thus, we have  $\mathcal{T}_+^\mu V^*(s) = V^*(s) + \mathbb{E}_{a \sim \mu} [\delta(s, a)]_+ = V^*(s)$ . By setting  $(1-\tau) \rightarrow 0$ , we eliminate the effect of  $\mathcal{T}_-^\mu$ . Further by the contractive property of  $\mathcal{T}_\tau^\mu$ , we obtain the uniqueness of  $V_\tau^*$ . The proof is completed.  $\square$

### B.5 PROOF OF LEMMA 4

**Lemma 4.** Given  $\tau \in (0, 1)$  and  $T \in \mathbb{N}^+$ ,  $\mathcal{T}_{\text{vem}}$  is a  $\gamma_\tau$ -contraction. If  $\tau > \frac{1}{2}$ ,  $\mathcal{T}_{\text{vem}}$  has the same fixed point as  $\mathcal{T}_\tau^\mu$ .

*Proof.* We prove the contraction first. For any  $V_1, V_2$ , we have

$$\begin{aligned} \mathcal{T}_{\text{vem}}V_1(s) - \mathcal{T}_{\text{vem}}V_2(s) &= \max_{1 \leq n \leq n_{\max}} \{(\mathcal{T}^\mu)^{n-1} \mathcal{T}_\tau^\mu V_1(s)\} - \max_{1 \leq n \leq T} \{(\mathcal{T}^\mu)^{n-1} \mathcal{T}_\tau^\mu V_2(s)\} \\ &\leq \max_{1 \leq n \leq n_{\max}} |(\mathcal{T}^\mu)^{n-1} \mathcal{T}_\tau^\mu V_1(s) - (\mathcal{T}^\mu)^{n-1} \mathcal{T}_\tau^\mu V_2(s)| \\ &\leq \max_{1 \leq n \leq n_{\max}} \gamma^{n-1} \gamma_\tau \|V_1 - V_2\|_\infty \\ &\leq \gamma_\tau \|V_1 - V_2\|_\infty. \end{aligned} \tag{26}$$

Next we show that  $V_\tau^*$ , the fixed point of  $\mathcal{T}_\tau^\mu$ , is also the fixed point of  $\mathcal{T}_{\text{vem}}$  when  $\tau > \frac{1}{2}$ . By definition, we have  $V_\tau^* = \mathcal{T}_\tau^\mu V_\tau^*$ . Following Lemma 2, we have  $V_\tau^* = \mathcal{T}_\tau^\mu V_\tau^* \geq \mathcal{T}_{1/2}^\mu V_\tau^* = \mathcal{T}^\mu V_\tau^*$ . Repeatedly applying  $\mathcal{T}^\mu$  and using its monotonicity, we have  $\mathcal{T}^\mu V_\tau^* \geq (\mathcal{T}^\mu)^{n-1} V_\tau^*$ ,  $1 \leq n \leq n_{\max}$ . Thus, we have  $\mathcal{T}_{\text{vem}}V_\tau^*(s) = \max_{1 \leq n \leq T} \{(\mathcal{T}^\mu)^{n-1} \mathcal{T}_\tau^\mu V_\tau^*(s)\} = V_\tau^*(s)$ .  $\square$

### B.6 PROOF OF LEMMA 5

**Lemma 5.** When the current value estimates  $V(s)$  are much lower than the value of behavior policy,  $\mathcal{T}_{\text{vem}}$  provides an optimistic update. Formally, we have

$$|\mathcal{T}_{\text{vem}}V(s) - V_\tau^*(s)| \leq \gamma^{n^*(s)-1} \gamma_\tau \|V - V_{n^*, \tau}^\mu\|_\infty + \|V_{n^*, \tau}^\mu - V_\tau^*\|_\infty, \forall s \in S, \tag{27}$$

where  $n^*(s) = \arg \max_{1 \leq n \leq T} \{(\mathcal{T}^\mu)^{n-1} \mathcal{T}_\tau^\mu V(s)\}$  and  $V_{n^*, \tau}^\mu$  is the fixed point of  $(\mathcal{T}^\mu)^{n^*(s)-1} \mathcal{T}_\tau^\mu$ .

*Proof.* The lemma is a direct result of the triangle inequality. We have

$$\begin{aligned} \mathcal{T}_{\text{vem}}V(s) - V_\tau^*(s) &= (\mathcal{T}^\mu)^{n^*(s)-1} \mathcal{T}_\tau^\mu V(s) - V_\tau^*(s) \\ &= (\mathcal{T}^\mu)^{n^*(s)-1} \mathcal{T}_\tau^\mu V(s) - (\mathcal{T}^\mu)^{n^*(s)-1} \mathcal{T}_\tau^\mu V_{n^*, \tau}^\mu(s) + V_{n^*, \tau}^\mu(s) - V_\tau^*(s) \\ &\leq \gamma^{n^*(s)-1} \gamma_\tau \|V - V_{n^*, \tau}^\mu\|_\infty + \|V_{n^*, \tau}^\mu - V_\tau^*\|. \end{aligned} \tag{28}$$

$\square$

### B.7 PROOF OF PROPOSITION 1

**Proposition 1.** Let  $V_\tau^*$  denote the fixed point of  $\mathcal{T}_\tau^\mu$ . For any  $\tau, \tau' \in (0, 1)$ , if  $\tau' \geq \tau$ , we have  $V_{\tau'}^*(s) \geq V_\tau^*(s)$ ,  $\forall s \in S$ .

*Proof.* With the Lemma 2, we have  $\mathcal{T}_{\tau'}^\mu V_\tau^* \geq \mathcal{T}_\tau^\mu V_\tau^*$ . Since  $V_\tau^*$  is the fixed point of  $\mathcal{T}_\tau^\mu$ , we have  $\mathcal{T}_\tau^\mu V_\tau^* = V_\tau^*$ . Putting the results together, we obtain  $V_\tau^* = \mathcal{T}_\tau^\mu V_\tau^* \leq \mathcal{T}_{\tau'}^\mu V_\tau^*$ . Repeatedly applying  $\mathcal{T}_{\tau'}^\mu$  and using its monotonicity, we have  $V_\tau^* \leq \mathcal{T}_{\tau'}^\mu V_\tau^* \leq (\mathcal{T}_{\tau'}^\mu)^\infty V_\tau^* = V_{\tau'}^*$ .  $\square$

## C DETAILED IMPLEMENTATION

### C.1 GENERALIZED ADVANTAGE-WEIGHTED LEARNING

In practice, we adopt Leaky-ReLU or Softmax functions.

Leaky-ReLU:

$$\begin{aligned} \max_\phi J_\pi(\phi) &= \mathbb{E}_{(s, a) \sim \mathcal{D}} \left[ \log \pi_\phi(a \mid s) \cdot f(\hat{A}(s, a)) \right], \\ \text{where } f(\hat{A}(s, a)) &= \begin{cases} \hat{A}(s, a) & \text{if } \hat{A}(s, a) > 0 \\ \frac{\hat{A}(s, a)}{\alpha} & \text{if } \hat{A}(s, a) \leq 0 \end{cases} \end{aligned} \tag{29}$$

Softmax:

$$\max_{\phi} J_{\pi}(\phi) = \mathbb{E}_{(s,a) \sim \mathcal{D}} \left[ \log \pi_{\phi}(a | s) \cdot \frac{\exp(\frac{1}{\alpha} \hat{A}(s, a))}{\sum_{(s_i, a_i) \sim \text{Batch}} \exp(\frac{1}{\alpha} \hat{A}(s_i, a_i))} \right]. \quad (30)$$

## C.2 BCQ-EM

The value network of BCQ-EM is trained by minimizing the following loss:

$$\min_{\theta} \mathcal{J}_Q(\theta) = \mathbb{E}_{(s_t, a_t, s_{t+1}) \sim \mathcal{D}} \left[ (R_t - Q_{\theta}(s_t, a_t))^2 \right] \quad (31)$$

$$R_t = \max_{0 < n \leq n_{\max}} Q_{t,n}, \quad Q_{t,n} = \begin{cases} r_t + \gamma Q_{t+1,n-1}(s_{t+1}, \hat{a}_{t+1}) & \text{if } n > 0, \\ Q(s_t, \hat{a}_t) & \text{if } n = 0, \end{cases} \quad (32)$$

where  $\hat{a}_t$  corresponds to the perturbed actions, sampled from the generative model  $G_w(s_t)$ .

The perturbation network of BCQ-EM is trained by minimizing the following loss:

$$\min_{\phi} \mathcal{J}_{\xi}(\phi) = -\mathbb{E}_{s \sim \mathcal{D}} [Q_{\theta}(s, a_i + \xi_{\phi}(s, a_i, \Phi))], \quad \{a_i \sim G_w(s)\}_{i=1}^n, \quad (33)$$

where  $\xi_{\phi}(s, a_i, \Phi)$  is a perturbation model, which outputs an adjustment to an action  $a$  in the range  $[-\Phi, \Phi]$ . We adopt conditional variational auto-encoder to represent the generative model  $G_w(s)$  and it is trained to match the state-action pairs sampled from  $\mathcal{D}$  by minimizing the cross-entropy loss-function.

## C.3 HYPER-PARAMETER AND NETWORK STRUCTURE

Table 2: Hyper-parameter Sheet

Hyper-Parameter	Value
Critic Learning Rate	1e-3
Actor Learning Rate	1e-3
Optimizer	Adam
Target Update Rate ( $\kappa$ )	0.005
Memory Update Period	100
Batch Size	128
Discount Factor	0.99
Gradient Steps per Update	200
Maximum Length $d$	Episode Length $T$

Table 3: Hyper-Parameter  $\tau$  used in VEM across different tasks

AntMaze-fixed	umaze 0.4	medium 0.3	large 0.3
AntMaze-diverse	umaze 0.3	medium 0.4	large 0.1
Adroit-human	door 0.4	hammer 0.4	pen 0.4
Adroit-cloned	door 0.2	hammer 0.3	pen 0.1
Adroit-expert	door 0.3	hammer 0.3	pen 0.3
MuJoCo-medium	walker2d 0.3	halfcheetah 0.4	hopper 0.5
MuJoCo-random	walker2d 0.5	halfcheetah 0.6	hopper 0.7

We use a fully connected neural network as a function approximation with 256 hidden units and ReLU as an activation function. The structure of the actor network is  $[(\text{state dim}, 256), (256, 256), (256, \text{action dim})]$ . The structure of the value network is  $[(\text{state dim}, 256), (256, 256), (256, 1)]$ .

## D ADDITIONAL EXPERIMENTS ON D4RL

### D.1 ABLATION STUDY

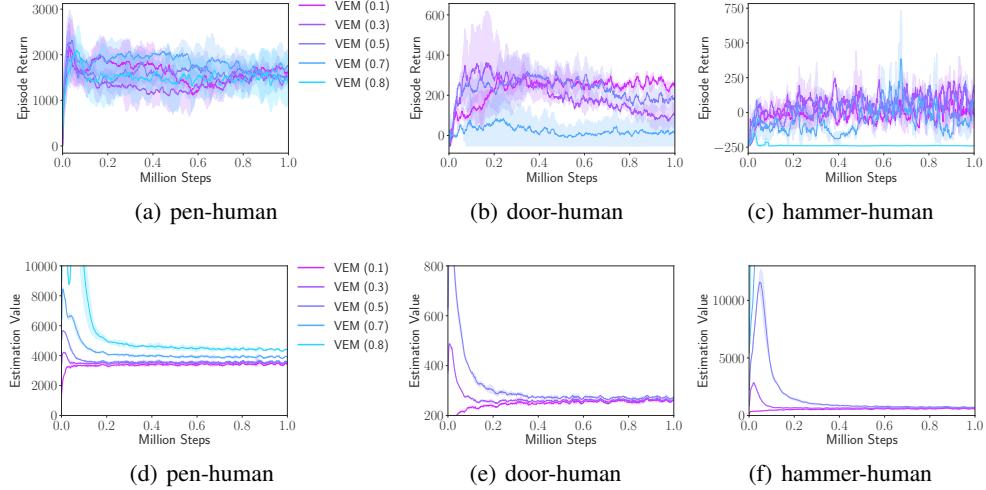


Figure 5: The results of VEM ( $\tau$ ) with various  $\tau$  in Adroit tasks. The results in the upper row are the performance. The results in the bottom row are the estimation value.

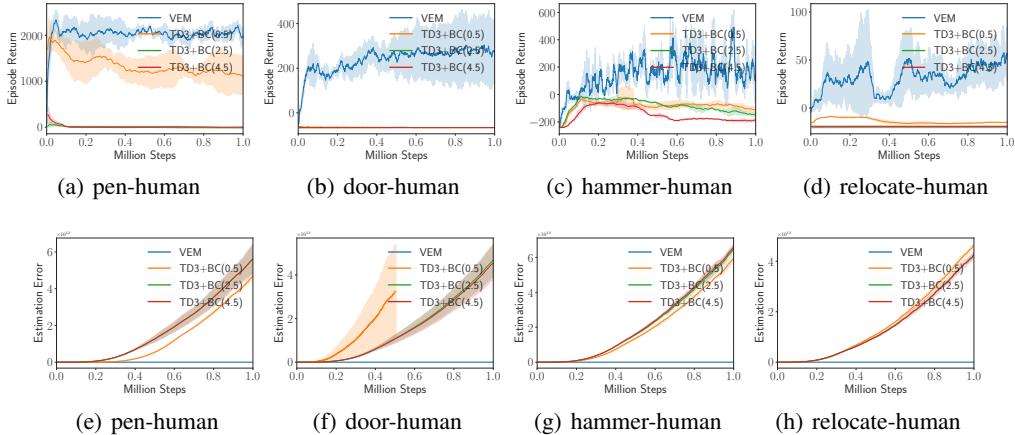


Figure 6: Comparison results between VEM with TD3+BC. We adopt different hyper-parameters  $\alpha \in \{0.5, 2.5, 4.5\}$  in TD3+BC to test its performance. The upper row are the performance. The results in the bottom row are the estimation error (the unit is  $10^{12}$ ).

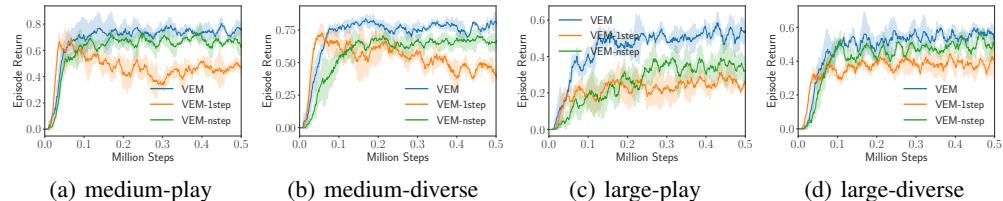


Figure 7: The comparison between episodic memory and  $n$ -step value estimation on AntMaze tasks.

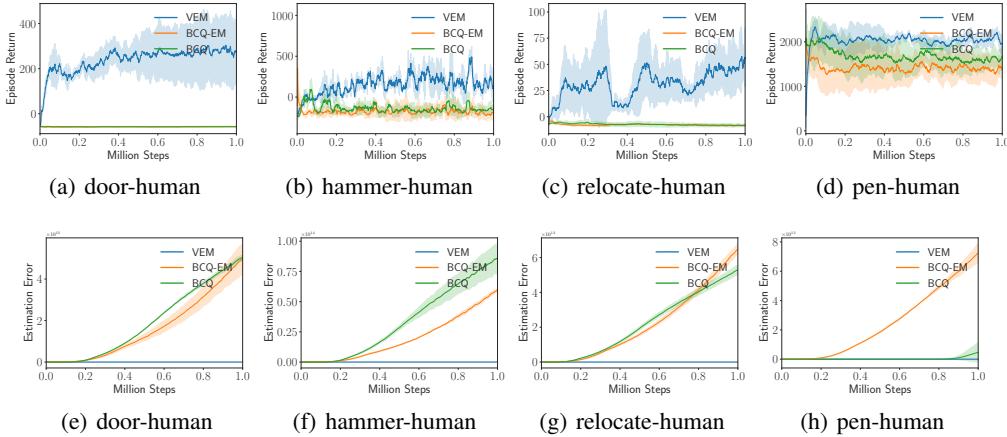


Figure 8: The comparison between VEM, BCQ-EM and BCQ on Adroit-human tasks. The results in the upper row are the performance. The results in the bottom row are the estimation error, where the unit is  $10^{13}$ .

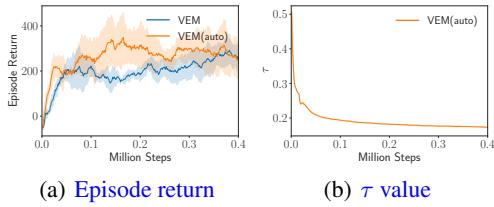


Figure 9: Comparison between fixed  $\tau$  (VEM) and auto-tuning  $\tau$  (VEM(auto)) in the door-human task.

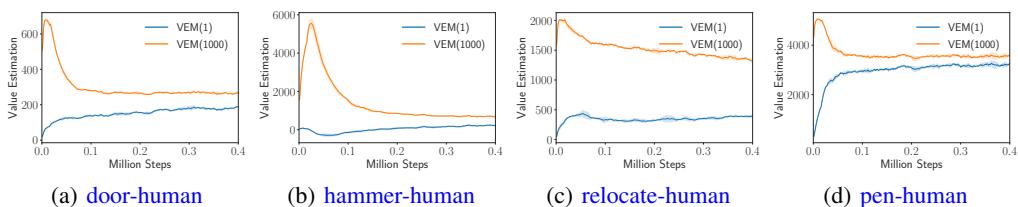


Figure 10: Value estimation of VEM ( $n_{\max}$ ) in adroit-human tasks, where  $n_{\max}$  is the maximal rollout step for memory control (see Equation 11). We set  $\tau = 0.5$  in all tasks.

## D.2 COMPLETE TRAINING CURVES AND VALUE ESTIMATION ERROR

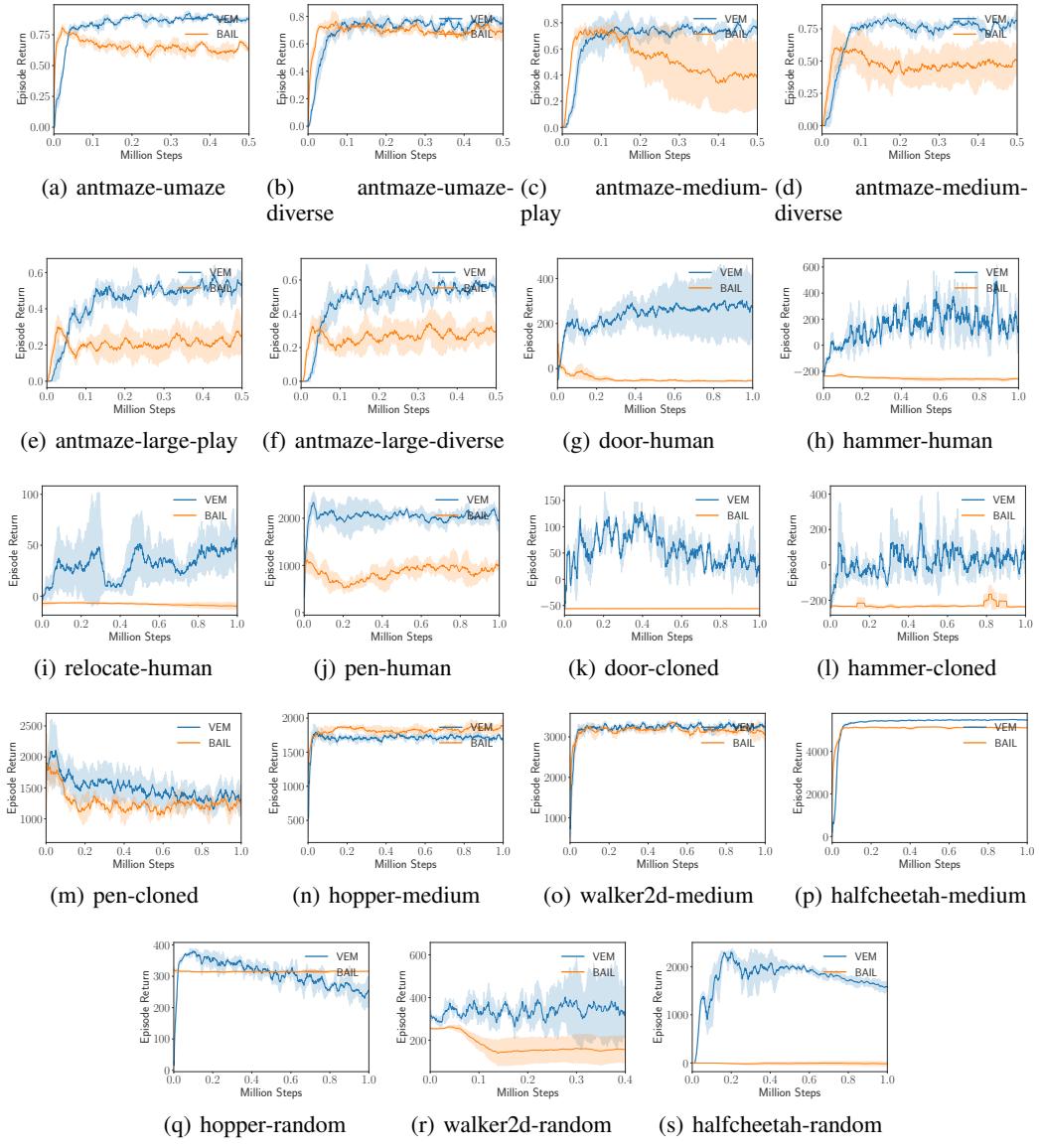


Figure 11: The training curves of VEM and BAIL on D4RL tasks.

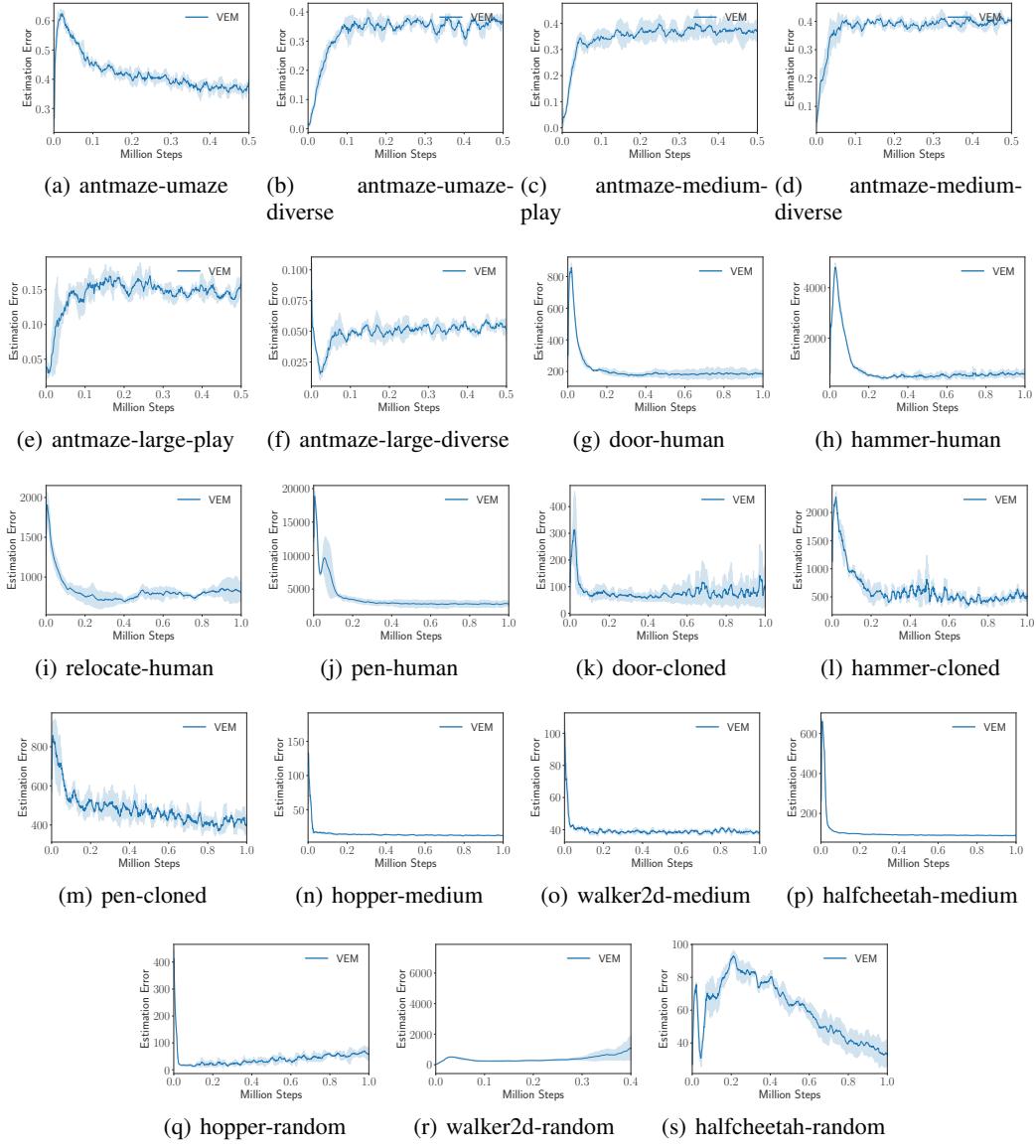


Figure 12: The value estimation error of VEM on D4RL tasks. The estimation error refers to the average estimated state values minus the average returns.