

368 **A Appendix**

369 **A.1 Additional theoretical results and proofs**

370 We first prove an auxiliary Lemma.

371 **Lemma 2.** For any  $\tau, \tau' \in [0, 1]$  with  $\tau < \tau'$  and cumulative distribution function  $F$  with inverse  
 372  $F^{-1}$ , let  $t \equiv F^{-1}(\tau)$  and  $t' \equiv F^{-1}(\tau')$  and consider the scaled and vertically shifted Heaviside step  
 373 function  $H_{\theta}^{\tau, \tau'}(z) \equiv \tau + (\tau' - \tau) \mathbb{1}_{z \geq \theta}$ . Then, for any  $p \in \mathbb{R}, p > 1$ , the set of  $\theta \in [t, t']$  minimizing

$$\int_t^{t'} |F(z) - H_{\theta}^{\tau, \tau'}|^p dz \quad (15)$$

374 is given by

$$\left\{ \theta \in [t, t'] \mid F(\theta) = \left( \frac{\tau + \tau'}{2} \right) \right\}. \quad (16)$$

375 In particular, if  $F^{-1}$  is the inverse CDF, then  $F^{-1}((\tau + \tau')/2)$  is always a valid minimizer, and if  
 376  $F^{-1}$  is continuous at  $(\tau + \tau')/2$ , then  $F^{-1}((\tau + \tau')/2)$  is the unique minimizer.

377 *Proof.* We decompose the integral as follows

$$\int_t^{t'} |F(z) - H_{\theta}^{\tau, \tau'}(z)|^p dz = \int_t^{\theta} (F(z) - \tau)^p dz + \int_{\theta}^{t'} (\tau' - F(z))^p dz \quad (17)$$

$$= \lim_{a \rightarrow t} \int_a^{\theta} (F(z) - \tau)^p dz \Big|_{\theta} + \lim_{b \rightarrow t'} \int_b^{\theta} (\tau' - F(z))^p dz \Big|_{\theta} \quad (18)$$

378 where the limits are taken to cover the particular cases of  $t = -\infty$  and  $t' = \infty$ . Since we are  
 379 minimizing with respect to  $\theta$  we can drop the constant terms and consider

$$\frac{d}{d\theta} \int (F(z) - \tau)^p dz \Big|_{\theta} - \int (\tau' - F(z))^p dz \Big|_{\theta} = (F(\theta) - \tau)^p - (\tau' - F(\theta))^p. \quad (19)$$

380 First note that for  $\theta \in [t, t']$ , we have  $F(\theta) - \tau > 0$  and  $\tau' - F(\theta) > 0$ . Then, equating the derivative  
 381 to zero yields

$$(F(\theta) - \tau)^p - (\tau' - F(\theta))^p = 0 \quad (20)$$

$$\Leftrightarrow F(\theta) - \tau = \tau' - F(\theta) \quad (21)$$

$$\Leftrightarrow F(\theta) = \frac{\tau + \tau'}{2}. \quad (22)$$

382 By replacing  $=$  by  $<$  in the previous equations, we see that the sign of the derivative is negative for  
 383  $\theta < F^{-1}(\frac{\tau + \tau'}{2})$  (since  $F$  is increasing) and positive otherwise, which proves the claim.  $\square$

384 **Theorem 1.** Given  $p_i \geq 0, i = 1..N$  such that  $\sum_i p_i = 1$ , the  $\ell_p$  distance between  $F$  and a mixture  
 385 of Heaviside step functions  $F_N(z) = \sum_{i=1}^N p_i \mathbb{1}_{z \geq \theta_i}$  is minimized with  $\theta_i = F^{-1}((\tau_i + \tau_{i-1})/2)$   
 386 where  $\tau_i$  are the quantile levels  $\tau_i = \sum_{j=1}^i p_j$ .

387 *Proof.* Let  $t_i \equiv F^{-1}(\tau_i)$ . We first prove that an optimal  $\theta^*$  satisfies  $t_{i-1} \leq \theta_i^* \leq t_i$ . See Fig. 8 for  
 388 an intuition.

389 Without loss of generality, we assume that  $\theta_1^* \leq \dots \leq \theta_N^*$ . Let us suppose that there is an optimal  
 390  $F_N$  with  $\theta_1 \geq t_1$ . We can write the  $p$ -th power of the  $\ell_p$  distance as

$$\ell_p^p(F, F_N) = \int_{-\infty}^{t_1} |F(z) - F_N(z)|^p dz + \int_{t_1}^{\theta_2} |F(z) - F_N(z)|^p dz + \int_{\theta_2}^{\infty} |F(z) - F_N(z)|^p dz \quad (23)$$

391 The value of the middle term strictly decreases when  $\theta_1$  decreases toward  $t_1$  (while the other terms  
 392 are unaffected) since

$$\int_{t_1}^{\theta_2} |F(z) - F_N(z)|^p dz = \int_{t_1}^{\theta_2} |F(z) - H_{\theta_1}^{0, \tau_1}(z)|^p dz \quad (24)$$

$$= \int_{t_1}^{\theta_1} F(z)^p dz + \int_{\theta_1}^{\theta_2} (F(z) - \tau_1)^p dz \quad (25)$$

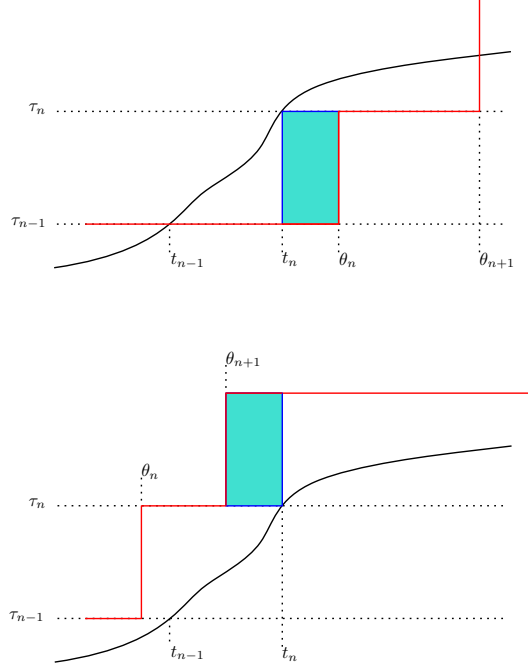


Figure 8: **Intuition for proving  $t_{i-1} \le \theta_i^* \le t_i$ .** The  $\ell_p$  distance can be decreased by moving  $\theta_n$  in the first situation and  $\theta_{n+1}$  to  $t_n$  in the second one. The shaded area represents the improvement for  $p = 1$ .

393 and  $F(z)^p > (F(z) - \tau_1)^p$ . In consequence  $\theta_1 = t_1$ ; It proves that no optimal exist for  $\theta_1 > t_1$ , and  
 394 thus that we have  $\theta_1 \leq t_1$ .

395 By induction, we assume that  $\theta_{n-1}^* \leq t_{n-1}$ . As before, we suppose, that there is an optimal  $F_N$  with  
 396  $\theta_n \geq t_n$  and we observe that the value of the term

$$\int_{t_n}^{\theta_{n+1}} |F(z) - F_N(z)|^p dz = \int_{t_n}^{\theta_{n+1}} |F(z) - H_{\theta_n}^{\tau_{n-1}, \tau_n}(z)|^p dz \quad (26)$$

$$= \int_{t_n}^{\theta_n} (F(z) - \tau_{n-1})^p dz + \int_{\theta_n}^{\theta_{n+1}} (F(z) - \tau_n)^p dz \quad (27)$$

397 strictly decreases when  $\theta_n$  decreases toward  $t_n$  since  $(F(z) - \tau_{n-1})^p > (F(z) - \tau_n)^p$ . In consequence  
 398  $\theta_n = t_n$ ; It proves that no optimal exist for  $\theta_n > t_n$ , and thus that we have  $\theta_n \leq t_n \forall n \in \{1..N\}$ .

399 (starting by  $\theta_N$  and going backwards). This allows us to show that the optimization problem has an  
 400 optimal substructure and thus it amounts to solving independent minimization problems of the form  
 401 (15) i.e.

$$\min_{\theta_1, \dots, \theta_N} \ell_p^p(F, F_N) = \min_{\theta_1, \dots, \theta_N} \sum_{i=1}^N \int_{t_{i-1}}^{t_i} |F(z) - F_N(z)|^p dz \quad (28)$$

$$= \sum_{i=1}^N \min_{\theta_i} \int_{t_{i-1}}^{t_i} |F(z) - H_{\theta_i}^{\tau_{i-1}, \tau_i}(z)|^p dz \quad (29)$$

402 with  $t_0 \equiv -\infty$ . □

403 **Lemma 1.** Given two staircase distributions  $F(z) = \frac{1}{N} \sum_{i=1}^N \mathbb{1}_{z \geq \theta_i}$  and  $\bar{F}(z) = \frac{1}{N} \sum_{i=1}^N \mathbb{1}_{z \geq \bar{\theta}_i}$   
 404 such that  $\theta_1 < \dots < \theta_N$  and  $\bar{\theta}_1 < \dots < \bar{\theta}_N$ . Let  $u_{ij} \equiv \bar{\theta}_j - \theta_i$  and  $\delta_{ij} \equiv \mathbb{1}_{u_{ij} < 0}$ . The squared  
 405 Cramér distance between the distributions can be expressed as

$$\int_{-\infty}^{\infty} (F(z) - \bar{F}(z))^2 dz = \frac{1}{N^2} \sum_{i=1}^N |u_{ii}| + 2 \left( \sum_{j=i+1}^N \delta_{ij} |u_{ij}| + \sum_{j=1}^{i-1} (1 - \delta_{ij}) |u_{ij}| \right). \quad (11)$$

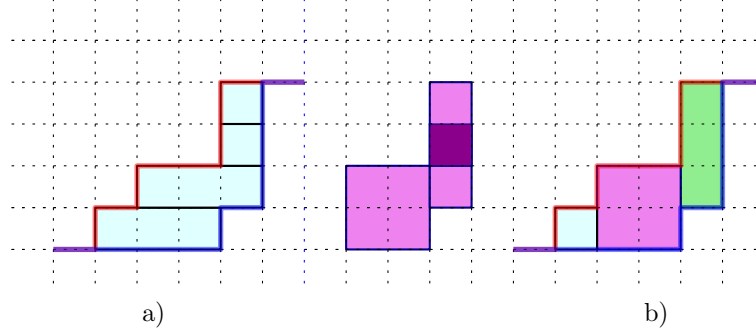


Figure 9: **Computing the Cramér distance between  $\bar{F}$  (red) and  $F$  (blue) with a tiling operator.** a) starting point represents  $\rho_1 = \frac{1}{N^2} \sum_{r \in R_1} u_r$ . b) ending point represents the squared Cramér distance  $\frac{1}{N^2} (u_1 1^2 + u_2 2^2 + u_3 3^2)$ , where  $u_i$  is the width of each rectangles in b). Notice that only the leftmost part of the leftmost rectangle of a) remains in b), the rest has been replaced by taller rectangles occupying the whole height. The middle diagram illustrates the effect of the tiling operator  $\rho_2$  yielding the final rectangle in the middle and, on the right, two overlapping rectangles—that need to be replaced by a taller one—and an oversubtracted rectangle in pink. The result of  $\rho_1 + \rho_2 + \rho_3$  is shown in b), a rectangle of height 3 has been added, the two overlapping rectangles have been removed and the pink rectangle has been added back.

406 *Proof.* In order to compute the squared Cramér distance on a uniform grid, we proceed in a construc-  
 407 tive way as follows. The idea is to cover the area between the two curves with rectangular tiles as in  
 408 Fig. 9 to compute the integral by pieces. A tile of height  $i/N$  and width  $u$  corresponds to the term  
 409  $u(i/N)^2$ . We start from Fig. 9 a) and replace parts of tiles to arrive to b).

410 Our demonstration unfold through these steps; First, we prove formally that our operator is well built:  
 411 the sum of the tiling measured with the operator  $\rho$  is equal to the Cramér distance between the two  
 412 curves. Secondly, we derive Eq. (11) by using that tiling operator.

413 First consider an interval  $u^+ \equiv [t_1, t_2]$  such that  $\bar{F}(t_1) = F(t_1)$ ,  $\bar{F}(t_2) = F(t_2)$  and  $\bar{F}(z) >$   
 414  $F(z) \forall z \in (t_1, t_2)$ . Let us define the tiling operator  $\rho_h$  for  $h \geq 1$

$$\rho_h(F, \bar{F}, u^+) \equiv \sum_{r \in R_h} u_r \left( \frac{h}{N} \right)^2 - 2u_r \left( \frac{h-1}{N} \right)^2 + \mathbb{1}_{h>1} u_r \left( \frac{h-2}{N} \right)^2 \quad (30)$$

$$= \begin{cases} \sum_{r \in R_h} \frac{u_r}{N^2}, & \text{for } h = 1 \\ \sum_{r \in R_h} \frac{2u_r}{N^2}, & \text{otherwise} \end{cases} \quad (31)$$

415 where  $u_r$  is the width of a rectangle  $r$  in the set  $R_h$  of rectangles of height  $h$  whose upper left and  
 416 lower right angles are aligned with quantiles of, respectively,  $\bar{F}$  and  $F$  lying in  $u^+$ . Note that these  
 417 rectangles lie completely within the difference area since  $F$  and  $\bar{F}$  are monotonically increasing.  
 418 Note that  $\rho_1$  corresponds to the initial step depicted in Fig. 9 a). Intuitively, for  $h > 1$ , the operator  
 419 replaces parts of width  $u_r$  of two tiles of height  $h-1$  by a tile of height  $h$  and width  $u_r$  and fixes  
 420 oversubtracted tiles of the step  $h-2$ .

421 More formally, let us define  $\rho^h(F, \bar{F}, u^+) \equiv \sum_{d=1}^h \rho_d(F, \bar{F}, u^+)$ . We prove by induction the  
 422 following property. Given a partition of  $u^+$  in a set of intervals  $U^+$  such that for any  $u \in U^+$ ,

$$\bar{F}(z) - F(z) = \frac{d_u}{N} > 0 \forall z \in u, \quad (32)$$

423 where  $d_u$  depends on  $u$  only, then

$$\rho^h(F, \bar{F}, u^+) = \frac{1}{N^2} \sum_{u \in U^+} |u| \left[ \mathbb{1}_{d_u \leq h} d_u^2 + \mathbb{1}_{d_u > h} [(d_u - h + 1)h^2 - (d_u - h)(h - 1)^2] \right]. \quad (33)$$

424 For  $h = 1$ , in any interval  $u$ , there are  $d_u$  tiles of height 1 that have a non-empty projection on  $u$   
 425 therefore

$$\rho^h(F, \bar{F}, u^+) = \frac{1}{N^2} \sum_{u \in U^+} |u| d_u \quad (34)$$

426 since  $\mathbb{1}_{d_u \leq h} d_u^2 + \mathbb{1}_{d_u > h} (d_u - h + 1)h^2 = d_u$ , which validates the base case.

427 For  $h > 1$ , for each  $r \in \mathbb{R}_h$ ,  $\rho_h$  adds three terms that can be decomposed in terms that match the  
 428 segments of  $U^+$ . By noting that for each interval  $u \in U^+$  there will be  $\mathbb{1}_{d_u \geq h} (d_u - h + 1)$  rectangles  
 429 in  $R_h$  with non-empty projection on  $u$ , we have

$$\rho_h(F, \bar{F}, u^+) = \frac{1}{N^2} \sum_{u \in U^+} |u| \mathbb{1}_{d_u \geq h} (d_u - h + 1) [h^2 - 2(h-1)^2 + (h-2)^2] \quad (35)$$

430 Assuming the property holds for  $h-1$ , we have

$$\rho^h(F, \bar{F}, u^+) \quad (36)$$

$$= \rho^{h-1}(F, \bar{F}, u^+) + \rho_h(F, \bar{F}, u^+) \quad (37)$$

$$= \frac{1}{N^2} \sum_{u \in U^+} |u| (\mathbb{1}_{d_u \leq h-1} d_u^2 + \mathbb{1}_{d_u > h-1} [(d_u - h + 2)(h-1)^2 - (d_u - h + 1)(h-2)^2] + \mathbb{1}_{d_u \geq h} (d_u - h + 1) [h^2 - 2(h-1)^2 + (h-2)^2]) \quad (38)$$

$$= \frac{1}{N^2} \sum_{u \in U^+} |u| (\mathbb{1}_{d_u \leq h-1} d_u^2 + \mathbb{1}_{d_u \geq h} [(d_u - h + 1)h^2 - (d_u - h)(h-1)^2]) \quad (39)$$

$$= \frac{1}{N^2} \sum_{u \in U^+} |u| (\mathbb{1}_{d_u \leq h} d_u^2 + \mathbb{1}_{d_u > h} [(d_u - h + 1)h^2 - (d_u - h)(h-1)^2]) \quad (40)$$

431 since  $\mathbb{1}_{d_u > h-1} = \mathbb{1}_{d_u \geq h}$  and  $\mathbb{1}_{d_u = h} [(d_u - h + 1)h^2 - (d_u - h)(h-1)^2] = \mathbb{1}_{d_u = h} d_u^2$ .

432 Since  $\mathbb{1}_{d_u \leq N} = 1 - \mathbb{1}_{d_u > N} = 1$ , the final tiling  $\rho^N(F, \bar{F}, u^+)$  corresponds to the Cramér distance  
 433 on the interval  $u^+$ , i.e.

$$\rho^N(F, \bar{F}, u^+) = \frac{1}{N^2} \sum_{u \in U^+} |u| d_u^2. \quad (41)$$

434 Now, we are going to use (31) to get to the claimed expression. First note that for a rectangle  $r \in R_h$   
 435 with upper leftmost and lower rightmost angles corresponding, respectively, to  $\bar{\theta}_j$  and  $\theta_i$ , its width  
 436 is  $u_r = |u_{ij}|$ . Since  $\theta_1 < \dots < \theta_N$  and  $\bar{\theta}_1 < \dots < \bar{\theta}_N$ , the condition that  $\bar{F}(z) > F(z)$  for  
 437 such rectangles is equivalent to  $\delta_{ij} = 1 \wedge i \leq j$ . By symmetry,  $\bar{F}(z) < F(z)$  is equivalent to  
 438  $\delta_{ij} = 0 \wedge j \leq i$ . We consider the case  $i = j$  separately to avoid double counting and also because it  
 439 corresponds to  $h = 1$ . Therefore, from (31), we have

$$\rho^N(F, \bar{F}, \mathbb{R}) = \sum_{r \in R_1} \frac{u_r}{N^2} + \sum_{h=2}^N \sum_{r \in R_h} \frac{2u_r}{N^2} \quad (42)$$

$$= \sum_{i=1}^N \frac{|u_{ii}|}{N^2} + \sum_{i=1}^{N-1} \sum_{j=i+1}^N \delta_{ij} \frac{2|u_{ij}|}{N^2} + \sum_{j=1}^{N-1} \sum_{i=j+1}^N (1 - \delta_{ij}) \frac{2|u_{ij}|}{N^2}. \quad (43)$$

440 By taking out common factors and swapping the indices of the two rightmost sums, we get the  
 441 expression (11).  $\square$

442 **Corollary 2.** For  $F(z) \equiv \frac{1}{N} \sum_{i=1}^N \mathbb{1}_{z \geq \theta_i}$  and  $\bar{F}(z) \equiv \frac{1}{N} \sum_{i=1}^N \mathbb{1}_{z \geq \bar{\theta}_i}$  we have

$$\frac{\partial \mathcal{L}_{\text{QR}}(F, \bar{F})}{\partial \theta_i} = \frac{1}{N} \left( \frac{1-2i}{2} + \sum_{j=1}^N \delta_{ij} \right) \text{ and } \frac{\partial \ell_2^2(F, \bar{F})}{\partial \theta_i} = \frac{1}{N^2} \left( 1 - 2i + 2 \sum_{j=1}^N \delta_{ij} \right) \quad (12)$$

443 where  $\delta_{ij} \equiv \mathbb{1}_{u_{ij} < 0}$ . Therefore, their gradients are collinear, i.e.

$$\nabla_{\theta} \mathcal{L}_{\text{QR}} = \frac{N}{2} \nabla_{\theta} \ell_2^2. \quad (13)$$

444 *Proof.* For a target distribution  $\bar{F}(z) = \frac{1}{N} \sum_{i=1}^N \mathbb{1}_{z \geq \bar{\theta}_i}$ , the quantile regression loss can be expressed  
 445 as

$$\mathcal{L}_{\text{QR}}(F, \bar{F}) = \sum_{i=1}^N \frac{1}{N} \sum_{j=1}^N \rho_{\hat{\tau}_i}(\bar{\theta}_j - \theta_i) \quad (44)$$

$$= \frac{1}{N} \sum_{i=1}^N \sum_{j=1}^N (\bar{\theta}_j - \theta_i)(\hat{\tau}_i - \delta_{ij}) \quad (45)$$

446 and thus

$$\frac{\partial \mathcal{L}_{\text{QR}}(F, \bar{F})}{\partial \theta_i} = \frac{1}{N} \sum_{j=1}^N (\delta_{ij} - \hat{\tau}_i) \quad (46)$$

$$= \frac{1}{N} \left( \frac{1-2i}{2} + \sum_{j=1}^N \delta_{ij} \right). \quad (47)$$

447 In order to obtain the partial derivative of the squared Cramér distance, first note that  $\delta_{ij}|u_{ij}| =$   
 448  $\delta_{ij}(\theta_i - \bar{\theta}_j)$ ,  $(1 - \delta_{ij})|u_{ij}| = (1 - \delta_{ij})(\bar{\theta}_j - \theta_i)$  and  $|u_{ii}| = \delta_{ii}(\theta_i - \bar{\theta}_i) + (1 - \delta_{ii})(\bar{\theta}_i - \theta_i)$ . By  
 449 replacing these quantities in (11) and taking the derivative with respect to  $\theta_i$  we obtain

$$\frac{\partial \ell_2^2(F, \bar{F})}{\partial \theta_i} = \frac{1}{N^2} \left[ 2\delta_{ii} - 1 + 2 \left( \sum_{j=i+1}^N \delta_{ij} + \sum_{j=1}^{i-1} (\delta_{ij} - 1) \right) \right] \quad (48)$$

$$= \frac{1}{N^2} \left( 2 \sum_{j=1}^N \delta_{ij} - 1 + 2 \sum_{j=1}^{i-1} (-1) \right) \quad (49)$$

$$= \frac{1}{N^2} \left( 1 - 2i + 2 \sum_{j=1}^N \delta_{ij} \right). \quad (50)$$

450 □

## 451 A.2 Correctness of Algorithm 1

452 **Proposition 1.** Given two distributions  $F(z) = \frac{1}{N} \sum_{i=1}^N \mathbb{1}_{z \geq \theta_i}$ , and  $\bar{F}(z) = \frac{1}{N} \sum_{i=1}^N \mathbb{1}_{z \geq \bar{\theta}_i}$ , Algo-  
 453 rithm 1 computes

$$\int_{-\infty}^{\infty} (F(z) - \bar{F}(z))^2 dz = \sum_{i=1}^{2N-1} (\theta'_{i+1} - \theta'_i) \left( \sum_{j \text{ s.t. } \theta_j \leq \theta'_i} \frac{1}{N} - \sum_{j \text{ s.t. } \bar{\theta}_j \leq \theta'_i} \frac{1}{N} \right)^2. \quad (51)$$

454 *Proof.* Consider the sorted sequence of merged quantiles

$$\boldsymbol{\theta}' \equiv \theta'_1, \dots, \theta'_{2N} \equiv \text{sort} \left( \{\theta_i\}_{i=1..N} \cup \{\bar{\theta}_i\}_{i=1..N} \right). \quad (52)$$

455 We have that  $F(z) - \bar{F}(z) \equiv \Delta_i$  is constant in  $[\theta'_i, \theta'_{i+1})$ ,  $\forall i \in 1..2N$ . Therefore,

$$\int_{-\infty}^{\infty} (F(z) - \bar{F}(z))^2 dz = \sum_{i=1}^{2N-1} \int_{\theta'_i}^{\theta'_{i+1}} (F(z) - \bar{F}(z))^2 dz = \sum_{i=1}^{2N-1} (\theta'_{i+1} - \theta'_i) \Delta_i \quad (53)$$

456 If  $\theta'_i \leq z < \theta'_{i+1}$ , then

$$F(z) = \frac{1}{N} \sum_{j=1}^N \mathbb{1}_{z \geq \theta_j} = \frac{1}{N} \sum_{j \text{ s.t. } \theta_j \leq \theta'_i} 1 \quad (54)$$

$$\bar{F}(z) = \frac{1}{N} \sum_{j=1}^N \mathbb{1}_{z \geq \bar{\theta}_j} = \frac{1}{N} \sum_{j \text{ s.t. } \bar{\theta}_j \leq \theta'_i} 1 \quad (55)$$

457 and thus

$$\Delta_i = \sum_{j \text{ s.t. } \theta_j \leq \theta'_i} \frac{1}{N} - \sum_{j \text{ s.t. } \bar{\theta}_j \leq \theta'_i} \frac{1}{N}, \quad (56)$$

458 which proves (51).

459 The algorithm computes the differences  $(\theta'_{i+1} - \theta'_i)$  and stores them in  $\Delta_\tau$ . After the steps

$$\Delta_\tau \leftarrow \text{concat} \left( -\frac{1}{N} \mathbf{1}_N, \frac{1}{N} \mathbf{1}_N \right) \quad (57)$$

$$\Delta_\tau \leftarrow \Delta_\tau [i_1, \dots, i_N], \quad (58)$$

460 in words, the  $i$ -th element of the vector  $\Delta_\tau$  is  $-1$  if  $\theta'_i$  comes from  $\bar{\theta}$  and  $1$  otherwise, i.e.

$$\Delta_\tau [i] = (-1)^{\mathbb{1}_{\exists j \theta'_i \equiv \bar{\theta}_j}} \quad (59)$$

461 where  $\equiv$  denotes symbol equality. After the final step

$$\Delta_\tau \leftarrow \text{cumsum} (\Delta_\tau) [: -1], \quad (60)$$

462 the  $i$ -th element of the vector  $\Delta_\tau$  can be expressed as

$$\Delta_\tau [i] = \frac{1}{N} \sum_{k=1}^i (-1)^{\mathbb{1}_{\exists j \theta'_k \equiv \bar{\theta}_j}}. \quad (61)$$

463 If  $\theta'_i \neq \theta'_{i+1}$ , then  $\Delta_\tau [i] = \Delta_i$ . Otherwise,  $\Delta_\tau [i] \neq \Delta_i$ , but, since  $\theta'_{i+1} - \theta'_i = 0$ , the corresponding  
464 term in (51) is zero too. Therefore, the algorithm produces the claimed output.  $\square$

### 465 A.3 Hyperparameters

466 All the experimental results for CNC-CR-DQN, NC-CR-DQN and CR-DQN were obtained with  
467 the hyperparameters' values shown in Table 1, which are the same that those used to generate the  
468 QR-DQN results provided by DQN\_Z00. The last two hyperparameters are specific to CNC-QR-DQN  
469 and NC-CR-DQN.

### 470 A.4 Additional experimental results

471 Fig. 10 shows the online training performance of CNC-CR-DQN in comparison to the pure distribu-  
472 tional contenders C51, QR-DQN and IQN, on the full Atari-57 benchmark.

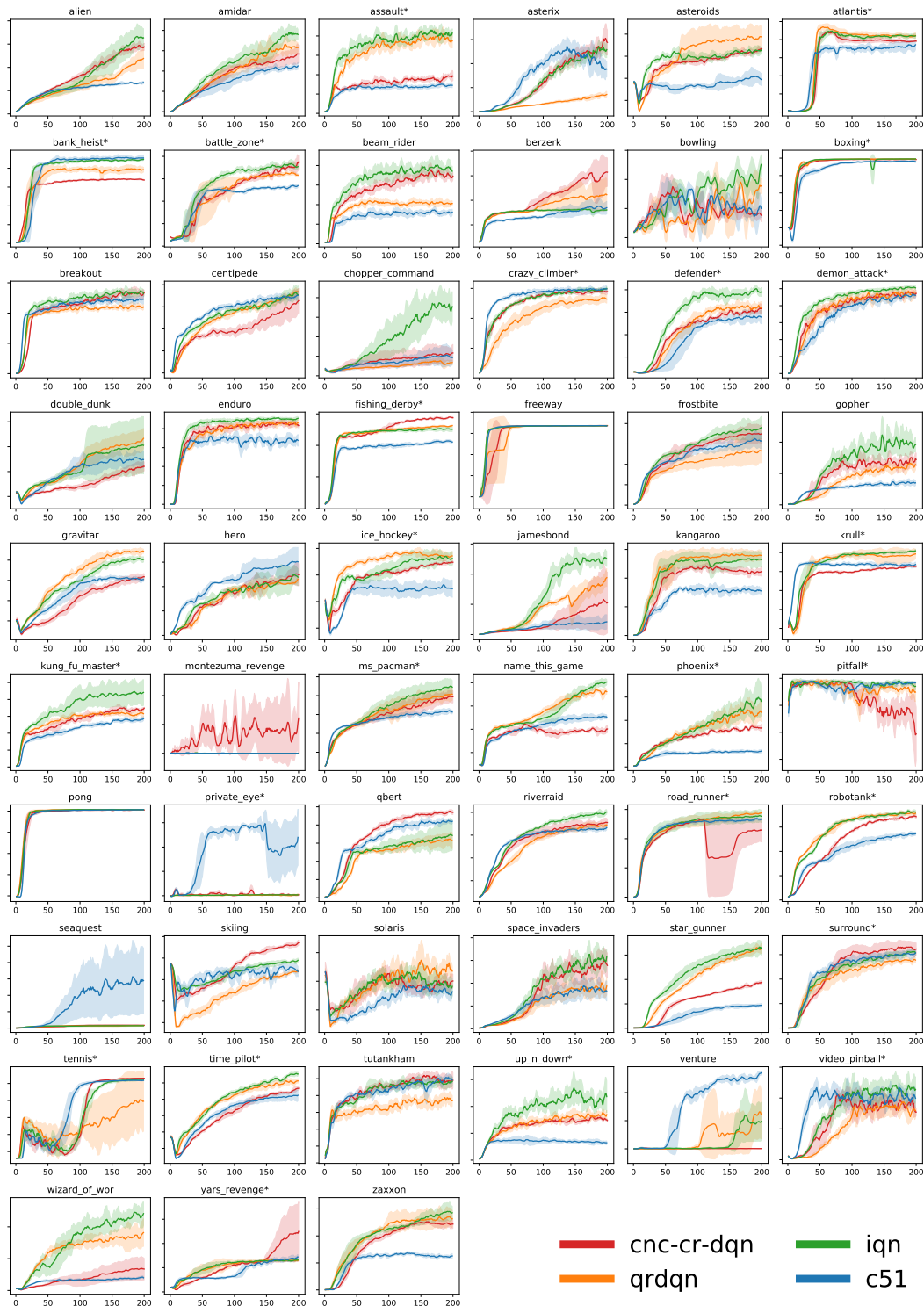


Figure 10: **Training performance on the Atari-57 benchmark.** Curves are averages over a number of seeds, smoothed over a sliding window of 5 iterations, and error bands give standard deviations. For C51, QR-DQN and IQN, 5 seeds were used (provided by DQN\_Z00 [24]). For CNC-CR-DQN, 3 seeds were used for all the games except those indicated by \*, for which only 2 seeds were used.

Table 1: **Hyperparameters used in our DQN\_Z00 implementation of CNC-CR-DQN.**

Hyperparameter	Value	Comment
replay_capacity	1e6	
min_replay_capacity_fraction	0.05	Min replay set size for learning
batch_size	32	
max_frames_per_episode	108000	= 30 min
num_action_repeats	4	In frames
num_stacked_frames	4	
exploration_epsilon_begin_value	1	
exploration_epsilon_end_value	0.01	
exploration_epsilon_decay_frame_fraction	0.02	
eval_exploration_epsilon	0.001	
target_network_update_period	4e4	
learning_rate	5e-5	
optimizer_epsilon	0.01 / 32	ADAM's parameter
additional_discount	0.99	Discount_rate multiplier
max_abs_reward	1	
max_global_grad_norm	10	
num_iterations	200	
num_train_frames	1e6	Per iteration
num_eval_frames	5e5	Per iteration
learn_period	16	One learning step each 16 frames
num_quantiles	201	$N$
Convolutional layer 1	32, (8, 8), (4, 4)	num_features, kernel_shape, stride
Convolutional layer 2	64, (4, 4), (2, 2)	
Convolutional layer 3	64, (3, 3), (1, 1)	
n_layers	1	Number of hidden layers $\lambda$
n_nodes	512	Number of nodes $\eta$ per hidden layer