

$$J(\lambda) - J(\lambda^*) = \sum_{t=0}^{T-1} E_{s_t \sim d_\lambda} [Q(s_t, \lambda) - Q(s_t, \lambda^*)]$$

$$J(\lambda^*) - J(\lambda) = \sum_{t=0}^{T-1} E_{s_t \sim d_{\lambda^*}} [Q(s_t, \lambda) - Q(s_t, \lambda^*)]$$

$$= \sum_{t=0}^{T-1} E_{s_t \sim \mu(s)} \left[\frac{d_{\lambda^*}(s)}{\mu(s)} \right] \underbrace{A(s_t, \lambda^*(s))}_{\leq \epsilon}$$

Density ratio

$$\left\| \frac{d_{\lambda^*}(s)}{\mu(s)} \right\| \leq C \quad \forall s.$$

$$\leq \sum_{t=0}^{T-1} \cdot C \cdot \epsilon \leq \boxed{\epsilon \cdot C \cdot T}$$