General algorithm:

\[ h_c(\theta) = F(s, \theta) \]

we want to estimate these

we don't know these.

assume we have an estimate \( \theta^{(n)} \) of \( \theta \)

then

\[ Q(\theta; \theta^{(n)}) = E_{s|\theta^{(n)}} \left[ F(s, \theta) \right] \]

function of \( \theta \) that depends on \( \theta^{(n)} \)

\[ E - \text{Step:} \]

Form \( Q(\theta; \theta^{(n)}) \)

\[ M - \text{Step} \]

Choose \( \theta^{(n+1)} = \arg\max_{\theta} Q(\theta; \theta^{(n)}) \)