Exploration and Fairness in Infinite Armed Bandit Problems

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Abstract

1 Introduction

(Parikh, 2019) (Parikh, 2010) (Blum et al., 2020)

2 Related Work and Preliminary Concepts

- 2.1 Infinite Multi-Armed-Bandit
- 2.2 Regret Bound
- 2.3 UCB
- 2.4 Thompson Sampling
- 2.5 Fairness
- 3 Proposed Method
- 3.1 Curiosity
- 3.2 Surplus

4 Experiments and Discussion

4.1 The Agents

- 1. Random Agent
- 2. Always New Arm Agent
- 3. Naive UCB Agent
- 4. Naive Thompson Sampling Agent
- 5. Fair UCB Agent
- 6. Fair TS Agent
- 7. Surplus Curiosity UCB Agent
- 8. Surplus Curiosity TS Agent

4.2 Environments

- 1. Uniform Environment
- 2. Increasingly Better Environment
- 3. Progressively Worse Environment

4.3 Results

4.3.1 Uniform Environment

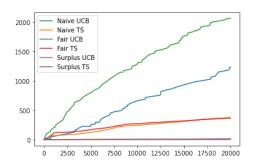


Figure 1: Uniform Environment. Linear-Linear Graph

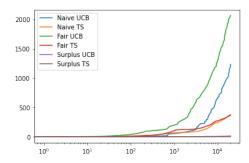


Figure 2: Uniform Environment. Log-Linear Graph

4.3.2 Increasingly Better Environment

4.3.3 Progressively Worse Environment

4.4 Discussion

5 Conclusion

References

Avrim Blum, John Hopcroft, and Ravindran Kannan. 2020. *Foundations of Data Science*. Cambridge University Press, Cambridge.

Prashant Parikh. 2010. Language and Equilibrium. MIT Press.

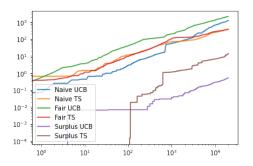


Figure 3: Uniform Environment. Log-Log Graph

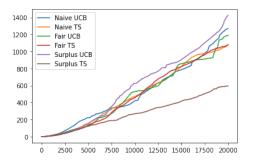


Figure 4: Increasingly Better Environment. Linear-Linear Graph

Prashant Parikh. 2019. *Communication and content*. Number 4 in Topics at the Grammar-Discourse Interface. Language Science Press, Berlin.

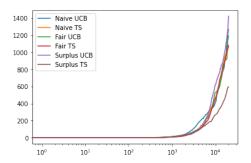


Figure 5: Increasingly Better Environment. Log-Linear Graph

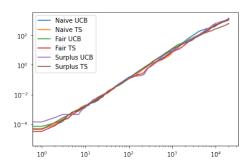


Figure 6: Increasingly Better Environment. Log-Log Graph

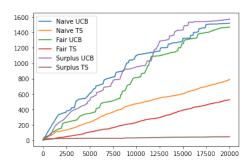


Figure 7: Progressively Worse Environment. Linear-Linear Graph

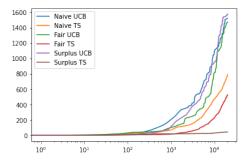


Figure 8: Progressively Worse Environment. Log-Linear Graph

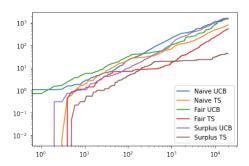


Figure 9: Progressively Worse Environment. Log-Log Graph