Homework #1

1) Read papers TS_Tutorial.pdf and ml-02.pdf

2) Compute posterior distribution of the mean for slide 48, assuming a constant variance.

3) Implement in python, and plot graphics for the multi-armed bandit with values [3, 7, 10] with the following strategies:

   - Epsilon-greedy with decay proportional to 1/t
   - Optimistic initial values
   - UCB1 (upper confidence bound)
   - Thompson sampling (Bayesian Bandits)