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Python library for Multi-Armed Bandits

30 commits

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Branch: master









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 bgalbraith updated references		Latest commit 1cb5b0f on 24 Mar
 bandits	this is why there should be tests	a year ago
 examples	binomial bandit example	a year ago
 notebooks	bayesian bandit / thompson sampling notebook	a year ago
 .gitignore	ignore jetbrains ide cruft	a year ago
 LICENSE	Initial commit	a year ago
 README.md	updated references	4 months ago
 requirements.txt	pymc3 and related requirements	a year ago

 **README.md**

Bandits

Python library for Multi-Armed Bandits

Implements the following algorithms:

- Epsilon-Greedy
- UCB1
- Softmax
- Thompson Sampling (Bayesian)
 - Bernoulli, Binomial <=> Beta Distributions

Examples

- [Bayesian Belief](#)
- [Value Estimation Methods](#)
- [Preference Estimation](#)

References

Wikipedia

- [Multi-Armed Bandit](#)
- [Conjugate Prior](#)

Blog Posts

- [When to Run Bandit Tests Instead of A/B/n Tests](#)
- [Bandit theory, part I](#)
- [Bandit theory, part II](#)

- [Bandits for Recommendation Systems](#)
- [Recommendations with Thompson Sampling](#)
- [Personalization with Contextual Bandits](#)
- [Bayesian Bandits - optimizing click throughs with statistics](#)
- [Mulit-Armed Bandits](#)
- [Bayesian Bandits](#)
- [Python Multi-armed Bandits \(and Beer!\)](#)

Presentations

- [Boston Bayesians Meetup 2016 - Bayesian Bandits From Scratch](#)
- [ODSC East 2016 - Bayesian Bandits](#)
- [NYC ML Meetup 2010 - Learning for Contextual Bandits](#)

Books and Book Chapters

- [Reinforcement Learning: An Introduction](#)
- [Multi-armed Bandit Allocation Indices](#)
- [Bandit Algorithms for Website Optimization](#)
- [Multi-Armed Bandit Problems \(in Foundations and Applications of Sensor Management\)](#)

Academic Articles

- [A Survey on Contextual Multi-armed Bandits](#)

Software / Tools

- [Bayesian Bandit Explorer \(simulation\)](#)
- [Yelp MOE](#)
- [Bandit Algorithms for Website Optimization \(code\)](#)

