Some resources for multi-arm bandits:

Theory

- Lecture notes from EE290: Theory of Multi-armed Bandits and Reinforcement Learning
- Reinforcement Learning: An Introduction. By Sutton & Barto Section III contains many Frontier examples with coding.

Coding

- Inference-bias-t-test-lambda with R file
- Multi-Armed Bandits as an A/B Testing Solution
- Multi-Armed Bandit with Thompson Sampling
- Exploration & Exploitation & Multi-armed bandits
- The Multi-Armed Bandit Problem and Its Solutions