$math lib purple The\ statement\ of\ this\ result\ is\ in\ Math lib\ https://Remy Degenne.github.io/lean-bandits\ https://github.com/Remy Degenne/lean-bandits\ https://Remy Degenne.github.io/lean-bandits/docs$

LeanBandits

Rémy Degenne

March 30, 2025

Chapter 1

Stochastic multi-armed bandits

Chapter 2

Concentration inequalities

Chapter 3

Bandit algorithms

- 3.1 Explore-Then-Commit
- 3.2 UCB