

# Thresholding Bandits with Augmented UCB

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# Overview

- 1 Introduction
- 2 Stochastic Multi-Armed Bandit Problem
- 3 Problem Definition
- 4 Contribution
- 5 Previous Works
- 6 AugUCB
- 7 Theoretical Analysis
- 8 Experiments
- 9 Conclusion
- 10 References

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- After (say) pulling each arm once, we are presented with an *exploration-exploitation* trade-off, that is whether to continue to pull the arm for which we have observed the highest estimated reward till now (exploitation) or to explore a new arm (exploration).
- If we become too greedy and always exploit, we may miss the chance of actually finding the optimal arm and get stuck with a sub-optimal arm.

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- The distributions for each of the arms are fixed throughout the time horizon denoted by  $T$ .

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- The above goal has to be achieved within  $T$  timesteps of exploration and this is termed as a fixed-budget problem.
- At the end of the given  $T$  timesteps the learner must recommend a set of arms which (according to it) are the arms having reward mean above  $\tau$ .

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- Let  $\hat{S}_\tau$  denote the recommendation of a learning algorithm after  $T$  time units of exploration, while  $\hat{S}_\tau^c$  denotes its complement.
- The performance of the learning agent is measured by the accuracy with which it can classify the arms into  $S_\tau$  and  $S_\tau^c$  after time horizon  $T$ . Equivalently, the *loss*  $\mathcal{L}(T)$  is defined as

$$\mathcal{L}(T) = \mathbb{I}(\{S_\tau \cap \hat{S}_\tau^c \neq \emptyset\} \cup \{\hat{S}_\tau \cap S_\tau^c \neq \emptyset\}).$$

- The goal of the learning agent is to minimize the expected loss:

$$\mathbb{E}[\mathcal{L}(T)] = \mathbb{P}(\{S_\tau \cap \hat{S}_\tau^c \neq \emptyset\} \cup \{\hat{S}_\tau \cap S_\tau^c \neq \emptyset\}).$$

# Some practical applications

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- Selecting a small set of best workers (out of a very large pool of workers) whose productivity is above a threshold.
- In anomaly detection and classification (see Locatelli et al. (2016)).

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- It address an open problem discussed in [Auer and Ortner(2010)] of designing an algorithm that can eliminate arms based on variance estimates.
- It is the first algorithm on the larger pure exploration setting which uses empirical variance estimates along with arm elimination with a new problem complexity.

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- Theoretically they proved this algorithm to be almost optimal when only mean estimation is used as a metric of comparison.
- Empirically it outperformed other state-of-the-art algorithms which were modified to perform in the TBP setting.

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## Algorithm 1 APT

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- 1: **Input:** Time horizon  $T$ , threshold  $\tau$ , tolerance factor  $\epsilon \geq 0$
  - 2: Pull each arm once
  - 3:
  - 4: **for**  $t = K + 1, \dots, T$  **do**
  - 5:     Pull arm  $j \in \arg \min_{i \in A} \left\{ (|\hat{r}_i - \tau| + \epsilon) \sqrt{n_i} \right\}$  and observe the reward for arm  $j$ .
  - 6: **end for**
  - 7: **Output:**  $\hat{S}_\tau = \{i : \hat{r}_i \geq \tau\}$ .
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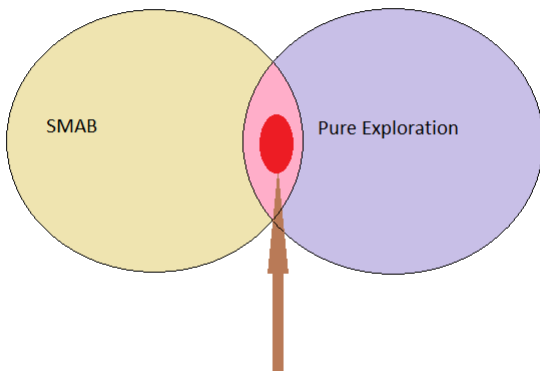
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- Our considered TBP is a fixed budget pure exploration problem.
- Both APT and AugUCB reuses several ideas from Pure exploration problem.

# Previous Works (Diagram)



The considered TBP setting

# Approach of UCB-Improved (UCB-Imp)

- There is a strong relation between UCB-Imp [Auer and Ortner(2010)] and AugUCB where the former is used to find *a single optimal arm as quickly as possible*.

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- Pull all surviving arms equal number of times during a round.
- At the end of the round eliminate some sub-optimal arms (as judged by learner) based on elimination criteria.
- Reset parameters and proceed to next round.

# UCB-Improved ([Auer and Ortner(2010)])

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## Algorithm 2 UCB-Improved

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- 1: **Input:** Time horizon  $T$
  - 2: **Initialization:** Set  $B_0 := A$  and  $\epsilon_0 := 1$ .
  - 3: **for**  $m = 0, 1, \dots, \lfloor \frac{1}{2} \log_2 \frac{T}{e} \rfloor$  **do**
  - 4:     Pull each arm in  $B_m$ ,  $n_m = \left\lceil \frac{2 \log(T \epsilon_m^2)}{\epsilon_m} \right\rceil$  number of times.
  - 5:     **Arm Elimination**
  - 6:     For each  $i \in B_m$ , delete arm  $i$  from  $B_m$  if,
$$\hat{r}_i + \sqrt{\frac{\log(T \epsilon_m^2)}{2n_m}} < \max_{j \in B_m} \left\{ \hat{r}_j - \sqrt{\frac{\log(T \epsilon_m^2)}{2n_m}} \right\}$$
  - 7:
  - 8:     Set  $\epsilon_{m+1} := \frac{\epsilon_m}{2}$ , Set  $B_{m+1} := B_m$
  - 9:     Stop if  $|B_m| = 1$  and pull  $i \in B_m$  till  $n$  is reached.
  - 10: **end for**
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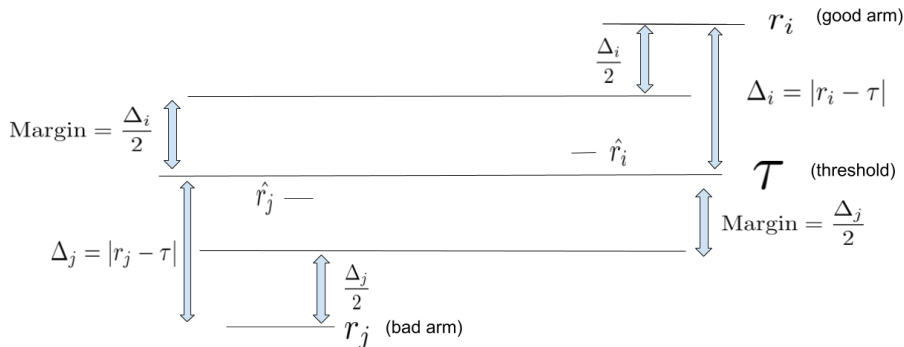
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- UCB-Improved has fixed confidence interval  $c_m = \sqrt{\frac{\log(T\epsilon_m^2)}{2n_m}}$  for all arms in a particular phase.
- $c_m$  ensures that whenever  $\epsilon_m < \frac{\Delta_i}{2}$  in the  $m$ -th round, the arm  $i$  gets eliminated.

# AugUCB algorithm (Intuition)

- We define  $\Delta_i = |r_i - \tau|$ .
- It is risky to eliminate arm  $i$  while  $\hat{r}_i$  is inside *Margin*.
- Confidence interval  $s_i$  will make sure arm  $i$  is not eliminated while inside Margin with a high probability.



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- A crucial difference is that in every round instead of pulling all the arms equal number of times we pull the arm that minimizes  $j \in \arg \min_{i \in B_m} \left\{ |\hat{r}_i - \tau| - 2s_i \right\}$  (like APT).

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- At every timestep now we run the arm elimination check to eliminate sub-optimal arms.
- At the end of the phase we reset the parameters.
- Note that the length of the phase, the exploration parameters and the confidence interval term  $s_i = \sqrt{\frac{\rho \psi_m(\hat{v}_i + 1) \log(T \epsilon_m)}{4n_i}}$  are set through detailed theoretical analysis.

# AugUCB algorithm I

**Input:** Time budget  $T$ ; parameter  $\rho$ ; threshold  $\tau$

**Initialization:**  $B_0 = \mathcal{A}$ ;  $m = 0$ ;  $\epsilon_0 = 1$ ;

$$M = \left\lfloor \frac{1}{2} \log_2 \frac{T}{e} \right\rfloor; \quad \psi_0 = \frac{T\epsilon_0}{128 \left( \log\left(\frac{3}{16} K \log K\right) \right)^2};$$

$$\ell_0 = \left\lceil \frac{2\psi_0 \log(T\epsilon_0)}{\epsilon_0} \right\rceil; \quad N_0 = K\ell_0$$

Pull each arm once

**for**  $t = K + 1, \dots, T$  **do**

Pull arm  $j \in \arg \min_{i \in B_m} \left\{ |\hat{r}_i - \tau| - 2s_i \right\}$

**for**  $i \in B_m$  **do**

**if**  $(\hat{r}_i + s_i < \tau - s_i)$  **or**  $(\hat{r}_i - s_i > \tau + s_i)$  **then**

$B_m \leftarrow B_m \setminus \{i\}$  (Arm deletion)

**end if**

**end for**

**if**  $t \geq N_m$  and  $m \leq M$  **then**

**Reset Parameters**

$$\epsilon_{m+1} \leftarrow \frac{\epsilon_m}{2}$$

$$B_{m+1} \leftarrow B_m$$

$$\psi_{m+1} \leftarrow \frac{T_{\epsilon_{m+1}}}{128(\log(\frac{3}{16} K \log K))^2}$$

$$\ell_{m+1} \leftarrow \left\lceil \frac{2\psi_{m+1} \log(T_{\epsilon_{m+1}})}{\epsilon_{m+1}} \right\rceil$$

$$N_{m+1} \leftarrow t + |B_{m+1}| \ell_{m+1}$$

$$m \leftarrow m + 1$$

**end if**

**end for**

**Output:**  $\hat{S}_\tau = \{i : \hat{r}_i \geq \tau\}.$

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- The relationship between  $H_1$  and  $H_2$  can be derived as,

$$H_2 \leq H_1 \leq \log(2K)H_2$$

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- For a variance aware algorithm we define  $H_{\sigma,1}$  ( as in Gabillon et al. (2011)) that incorporates reward variances into its expression as:

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- Finally, analogous to  $H_2$ , we introduce  $H_{\sigma,2}$ , such that  $H_{\sigma,2} = \max_{i \in \mathcal{A}} \frac{i}{\tilde{\Delta}_{(i)}^2}$ , where  $\tilde{\Delta}_i^2 = \frac{\Delta_i^2}{\sigma_i + \sqrt{\sigma_i^2 + (16/3)\Delta_i}}$ ,  $(\tilde{\Delta}_{(i)})$  is an increasing ordering of  $(\tilde{\Delta}_i)$ .

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- From [Audibert and Bubeck(2010)], we can show that

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- Note that  $H_1$ ,  $H_2$  and  $H_{\sigma,1}$ ,  $H_{\sigma,2}$  are not directly comparable to each other except in a special case when variances are very low we can say that  $H_{\sigma,1} < H_1$ .

# Expected Loss of AugUCB

## Theorem

For  $K \geq 4$  and  $\rho = 1/3$ , the expected loss of the AugUCB algorithm is given by,

$$\mathbb{E}[\mathcal{L}(T)] \leq 2KT \exp \left( - \frac{T}{4096 \log(K \log K) H_{\sigma,2}} \right).$$

Table: AugUCB vs. State of the art

Algorithm	Upper Bound on Expected Loss
AugUCB	$\exp \left( - \frac{T}{4096 \log(K \log K) H_{\sigma,2}} + \log(2KT) \right)$
UCBEV	$\exp \left( - \frac{1}{512} \frac{T-2K}{H_{\sigma,1}} + \log(6KT) \right)$
APT	$\exp \left( - \frac{T}{64H_1} + 2 \log((\log(T) + 1)K) \right)$
CSAR	$\exp \left( - \frac{T-K}{72 \log(K) H_{CSAR,2}} + 2 \log(K) \right)$

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- We bound the arm-elimination probability by Bernstein inequality (as in Audibert et al. (2009)) rather than the Chernoff-Hoeffding bounds (used in UCB-Imp).
- In the second module, we define a favourable event that will yield an upper bound on the expected loss and use union bound and module-1 (on the arm elimination probability) to derive the result through a series of simplifications.

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- Note that UCBE and UCBEV require access to  $H_1$  and  $H_{\sigma,1}$  as input and hence not implementable in real life.
- By access we mean that an oracle supplies them the  $H_1$  or  $H_{\sigma,1}$ . They do not have access to individual means and variances.

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- We experiment with APT, AugUCB, UCBE, UCBEV, CSAR, UA.
- Note that UCBE and UCBEV require access to  $H_1$  and  $H_{\sigma,1}$  as input and hence not implementable in real life.
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- APT, AugUCB, CSAR, UA do not require access to  $H_1$  or  $H_{\sigma,1}$ .
- UCBE, UCBEV, CSAR and UA come from the pure exploration lineage and are modified suitably to perform in TBP setting.

# Experimental Setup

- This setup involves Gaussian reward distributions with  $K = 100$ ,  $T = 10000$  and  $\tau = 0.5$  with the reward means set in two groups.

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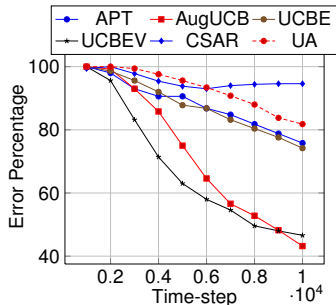
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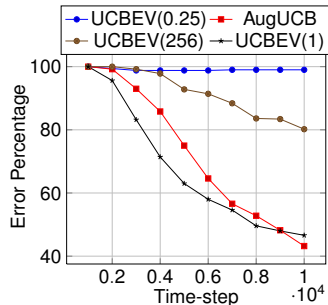
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- The means of arms  $i = 11 : 100$  are chosen same as  $r_{11:100} = 0.4$ .
- Variances are set as  $\sigma_{1:5}^2 = 0.3$  and  $\sigma_{6:10}^2 = 0.8$ ;  $\sigma_{11:100}^2$  are independently and uniformly chosen in the interval  $[0.2, 0.3]$ .



# Experimental Result



(a) Expt-1: Two Group Setting (Advance)



(b) Expt-2: Two Group Setting (Advance)

# Conclusion

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- We proposed the AugUCB algorithm for the fixed budget TBP setting which has an improved theoretical and experimental guarantees than APT.
- Further studies are required to establish a lower bound on the expected loss of AugUCB.
- A more detailed analysis of the non-uniform arm selection and parameter selection is also required.

- We have proposed a very similar algorithm as in AugUCB for the SMAB problem with more detailed study of non-uniform arm selection and parameter selection.

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- Termed as Efficient UCBV, we are preparing for submission for AAAI 2018.
- I am going to INRIA, SequeL Lab, Lille, France for a three month internship starting from 1st September under Dr. Odalric Maillard.

Any Questions?



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# Thank You