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**Algorithm 1:**  $f(x) = 1 - \tau$

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**Result:**  $f(x^*) = 1 - \tau$ ;

initialization  $UCB(x_i) = 1$ ,  $LCB(x_i) = 0$ ,  $T_{x_i}(t) = 0 \forall i$ ;

**while** At  $t = 1, 2, \dots$  **do**

SML receives  $x_t$  - maximum softmax probability corresponding to a class;

**if**  $LCB(x_t) > 1 - \tau$  **then**

| accept the SML inference. Nothing learnt in this step;

**end**

**if**  $UCB(x_t) < 1 - \tau$  **then**

| offload and learn the ground truth. Update the estimate of the  $\hat{f}(x)$ . The estimate  $\hat{f}(x)$  is the number of times the inference by the SML is correct / number of times this  $x_t$  is the SML output;

**end**

**if**  $UCB(x_t) \geq 1 - \tau \geq LCB(x_t)$  **then**

| offload and learn the ground truth. Update the estimate of the  $\hat{f}(x)$ ;

**end**

Update the UCB and LCB for  $x_t$ ;

$UCB(x_t) = \hat{f}(x_t) + \sqrt{\frac{\log(1/\delta)}{T_{x_t}(t-1)}}$  (truncate to 1 if exceeds);

$LCB(x_t) = \hat{f}(x_t) - \sqrt{\frac{\log(1/\delta)}{T_{x_t}(t-1)}}$  (truncate to 0 if diminishes);

Update the  $UCB$  and  $LCB$  for other  $x$ 's using the information available;

$UCB(\hat{f}(x_1))_{x_1 \leq x_t} = \min_{x_1 \leq x \leq x_t} \hat{f}(x) + \sqrt{\frac{\log(1/\delta)}{T_{x_t}(t-1)}}$  (truncate to 1 if exceeds);

$LCB(\hat{f}(x_2))_{x_2 \geq x_t} = \max_{x_2 \geq x \geq x_t} \hat{f}(x) - \sqrt{\frac{\log(1/\delta)}{T_{x_t}(t-1)}}$  (truncate to 0 if diminishes);

Increment  $T_{x_t}(t-1)$  by 1;

**end**

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