Adaptively Exploiting *d*-Separators with Causal Bandits

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We have no guarantees that observing Z_t will help us...but we would like to exploit it when we can.

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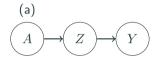
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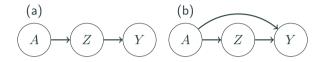
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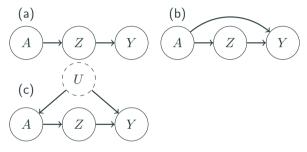
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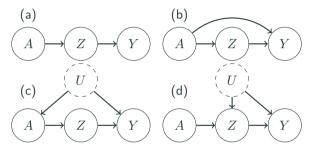
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Proposition

If Z satisfies the front-door criterion with respect to (A, Y) on \mathcal{G} then Z d-separates Y from A on $\mathcal{G}_{\overline{A}}$.

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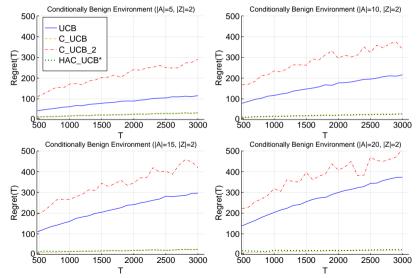
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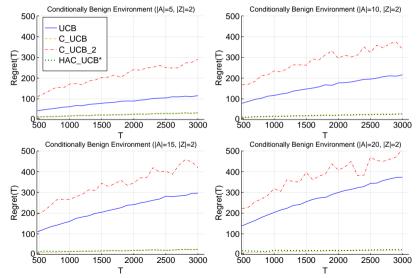
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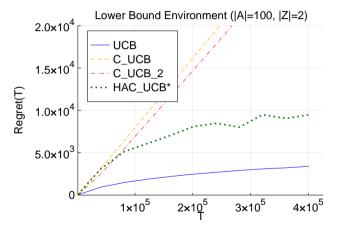


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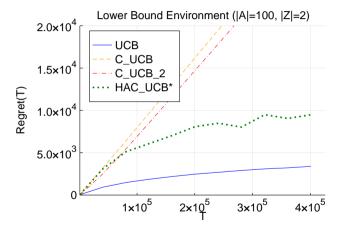
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Empirical Investigation of Guarantees II

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Play C-UCB until the following fails:

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(3) Pessimistically Play UCB

Once the hypothesis test fails, switch to UCB forever.

Intuition: Optimistically play C-UCB until a hypothesis test for conditionally benign fails, then play UCB.

(1) Uniformly Explore

In the worst case, C-UCB never plays the optimal $a \in A$.

To circumvent this, we explore each $a \in \mathcal{A}$ for an initial $\sqrt{T}/|\mathcal{A}|$ rounds.

This is fine from a minimax perspective since even conditionally benign forces \sqrt{T} regret.

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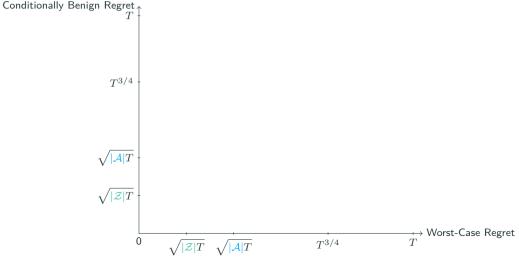
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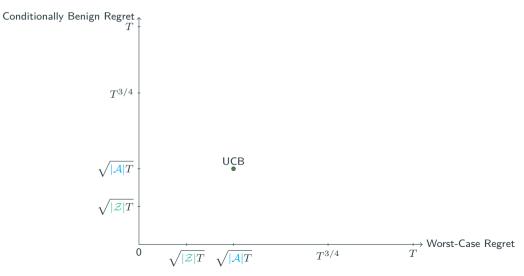
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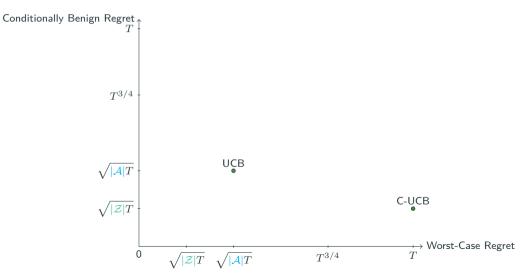
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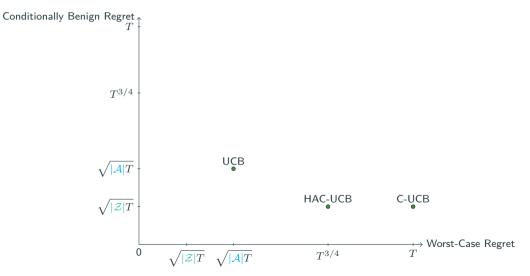
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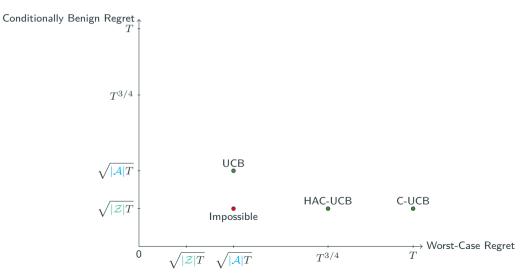
We know that optimal adaptivity is impossible.

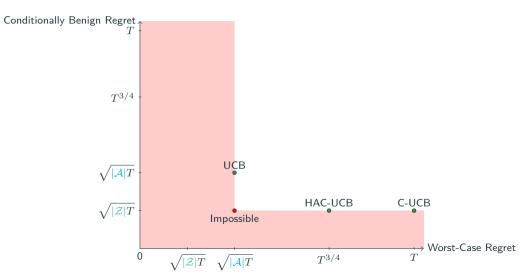


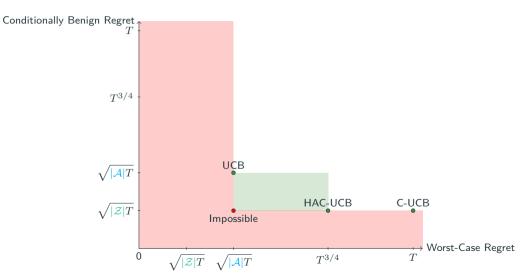












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