Al at the Webscale Project Results

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Approach

- Epsilon-greedy
- Gibbs-sampling
- Thompson-sampling



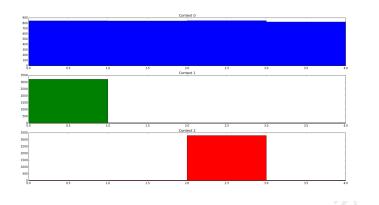
Model

•
$$r = \beta_0 + \beta_1 c_1 + \ldots + \beta_k c_k + \beta_{k+1} a_1 + \ldots + \beta_k c_k + I a_l + \beta_{x_1} c_1 a_1 + \ldots + \beta_{x_m} c_k a_l$$

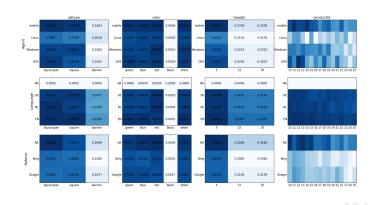
• For reward: use price × effect instead of effect



Visualization



Visualization



Misc. Improvements

- Price: in buckets: [1, 5, 10, 15, 20, 25, 30, 35, 40, 45, 50]
- Multivariate Gaussian speedup: use Cholesky transformation
- Userid: add extra features: average price user paid previously, if user has bought anything previously

Results

- Average reward:
- Standard deviation:
- Any questions?

