

thompson_sampling

November 7, 2024

1 Thompson Sampling

1.1 Importing the libraries

```
[ ]: import numpy as np
import matplotlib.pyplot as plt
import pandas as pd
```

1.2 Importing the dataset

```
[ ]: dataset = pd.read_csv('Ads_CTR_Optimisation.csv')
```

1.3 Implementing Thompson Sampling

```
[ ]: import random
N = 10000
d = 10
ads_selected = []
numbers_of_rewards_1 = [0] * d
numbers_of_rewards_0 = [0] * d
total_reward = 0
for n in range(0, N):
    ad = 0
    max_random = 0
    for i in range(0, d):
        random_beta = random.betavariate(numbers_of_rewards_1[i] + 1,
↪numbers_of_rewards_0[i] + 1)
        if random_beta > max_random:
            max_random = random_beta
            ad = i
    ads_selected.append(ad)
    reward = dataset.values[n, ad]
    if reward == 1:
        numbers_of_rewards_1[ad] = numbers_of_rewards_1[ad] + 1
    else:
        numbers_of_rewards_0[ad] = numbers_of_rewards_0[ad] + 1
    total_reward = total_reward + reward
```

1.4 Visualising the results - Histogram

```
[4]: plt.hist(ads_selected)
plt.title('Histogram of ads selections')
plt.xlabel('Ads')
plt.ylabel('Number of times each ad was selected')
plt.show()
```

