

<u>Course</u> > <u>Bandits</u> > <u>Lab</u> > Exercis...

Exercise 3 UCB

Exercise 2.3: UCB

In this exercise, you will implement the UCB algorithm.

Make sure that you have:

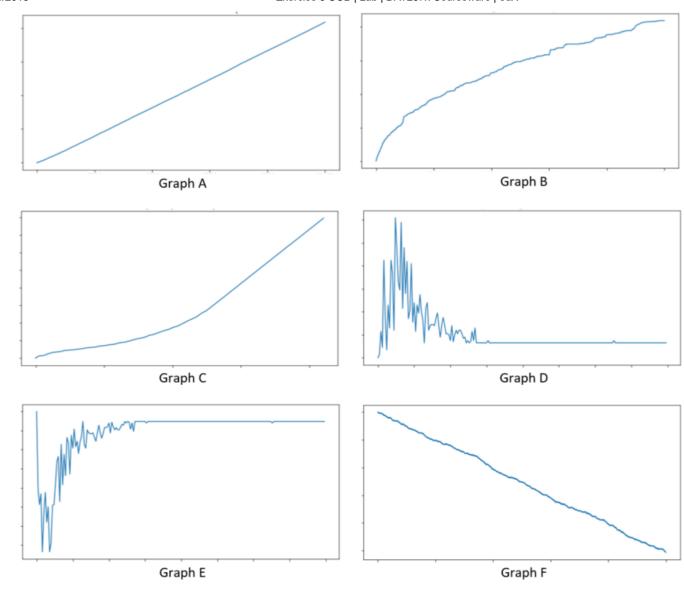
- 1. Completed the setup requirements as described in the Set Up Lab Environments section
- 2. Completed the previous exercises in this lab

Now, run jupyter notebook and open the "Ex2.3 UCB.ipynb" notebook under **Module 2** folder.

- 1. Examine the notebook.
- 2. Your task is to implement a UCB algorithm, in order to minimize regret.
- 3. We have given you some boiler plate code, you only need to modify the part as indicated.
- 4. Once you have done that, prepare a simulation. Don't change any other parameter, that is:
 - evaluation_seed = 1239
 - num_actions = 10
 - trials = 10000
 - distribution = "bernoulli"
- 5. Run the simulation, observe the results, and answer the following questions.

Lab Question

1/1 point (graded)



Which of the following graph resembles the regret curve over time?

Graph A

• Graph B

Graph C

Graph D

Graph E

Graph F

Submit

You have used 1 of 2 attempts

✓ Correct (1/1 point)

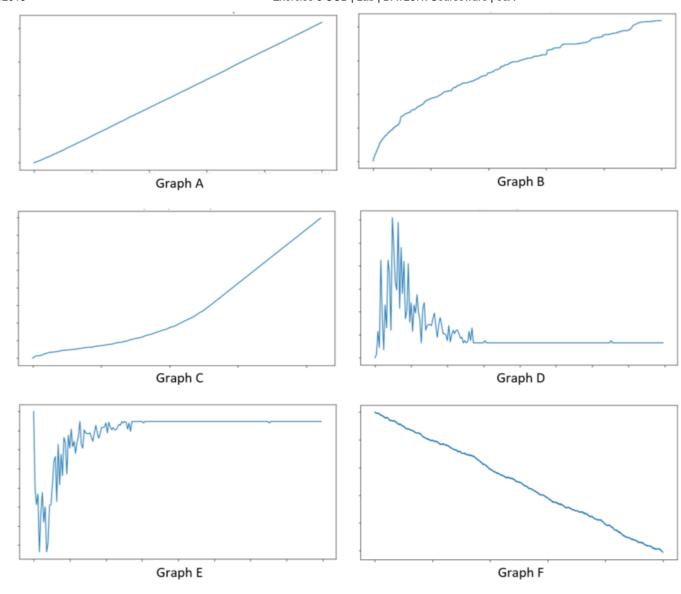
Now let's prepare another simulation by setting a different distribution, so your parameters should look like this:

- evaluation_seed = 1239
- num_actions = 10
- trials = 10000
- distribution = "normal"

Run the simulation and observe the results.

Lab Question

1/1 point (graded)



Which of the following graph resembles the regret curve over time?

- Graph A
- Graph B
- Graph C
- Graph D
- Graph E

