

Online Computation, Ex 3.

David Ponarovsky

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ex1. Consider the experts setting with gains: $g_{i,t} \in [0, 1]$ is the gain of expert i at step t . Hedge updates:

$$P_{i,t+1} = \frac{e^{\eta G_{i,t}}}{\sum_j e^{\eta G_{j,t}}}$$

where $G_{i,t} = \sum_{s \leq t} g_{i,s}$. Prove that the regret of Hedge at time T is $O(\sqrt{T \log n})$, for a good choice of the learning rate η , against the adaptive adversary.

Solution. Define the potential $\psi(t) = \sum_j e^{\eta G_{j,t}}$ and notice that by the monotonicities of e^x we have that $\psi(t) \leq n e^{\max_j G_{j,t}}$. In addition we have that:

$$\begin{aligned} \psi(t+1) &= \sum_j e^{\eta G_{j,t+1}} = \sum_j e^{\eta G_{j,t} + \eta g_{j,t+1}} \\ &\Rightarrow \psi(t) \leq \psi(t+1) \leq \psi(t) e^{\eta} \end{aligned}$$

So after T steps the potential is bounded by $\psi(0) e^{\eta T}$.

ex2. Show a lower bound of $\Omega(\sqrt{T})$ in the experts setting on the regret of any online algorithm against the oblivious adversary.

Solution. solution.

ex3. Consider a system of linear inequalities $Ax \geq b$, where $A \in [0, \infty]^{m \times n}$, $b \in [0, \infty]^m$, and unknown $x \in [0, \infty]^n$. (we are seeking a non-negative solution). An ε -approximate solution $x \geq 0$ satisfies $Ax \geq b - \varepsilon \mathbf{1}$. Suppose we have an efficient procedure for following problem: Given $p \in [0, 1]^m$, $\sum_{i \in [m]} p_i = 1$, decide if exists $x \geq 0$, $p^\top Ax \geq p^\top b$. Show how to find an ε -approximate solution to $Ax \geq b$. Analyze the run-time.

Solution. solution.

ex4. Recall that we showed, for EXP updates, that w.p $1 - \delta$

$$RT \leq \beta n T + \gamma T + (1 + \beta) \eta + \frac{\ln(\delta^{-1} n)}{\beta} + \frac{\ln n}{\eta}$$

Infer that for the right choice of β, γ, η

$$\mathbf{E}[R_T] = O(\sqrt{T n \ln n})$$