

Let $q \in [0, 1]^N$ be a fixed vector where $q_i = P(X_i = 1)$. In each time-step t upto a known end point T :

1. The learner chooses an $I_t \in \{0, \dots, N\}$ and $J_t \in \{0, 1\}$, setting $X_{I_t, t} = J_t$. Selecting $I_t = 0$ corresponds to taking the nothing action $do()$ and just observing.
2. For $i \neq I_t$, $X_{i, t} \sim \text{Bernoulli}(q_i)$
3. The learner observes $X_t = [X_{1, t} \dots X_{N, t}]$
4. The learner receives reward $Y_t \sim \text{Bernoulli}(r(X_t))$, where $r : \{0, 1\}^N \rightarrow [0, 1]$ is unknown and arbitrary.

The causal structure gives us:

$$\begin{aligned} P(Y|do(X_i = j)) &= P(Y|X_i = j) \\ &= P(Y|do(X_a = 1), X_i = j)q_a + P(Y|do(X_a = 0), X_i = j)(1 - q_a) \end{aligned}$$

At each timestep, observing will reveal the reward for half the arms.