

A bio-inspired minimal model for non-stationary K-armed bandits

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Contents

1	Introduction	3
1.1	Related work	4
2	Methods	5
2.1	Binomial K-armed bandit problem	5
2.2	Model description	6
2.2.1	Option selection	7
2.3	Learning	7
2.4	Bio-inspired features	8
3	Results	8
3.1	Game variants	9
3.2	Performance comparison	10
3.3	Decision-making dynamics	10
3.3.1	Entropy analysis	10
3.3.2	Weight update dynamics	12
3.3.3	Robustness	13
4	Discussion	14
5	Appendix	20
5.1	Activation function	20
5.2	Reward distribution entropy	20
5.3	Table of results	21

1 Introduction

The ability to make decisions for long-term reward maximization is a fundamental aspect of cognition. The brain has evolved a complex web of interconnected regions that work together to express this behaviour under the constraints of biology. The Pre-Frontal Cortex (PFC) is considered a fundamental high-level region for the attention and cognitive control, in particular the medial PFC [1, 2]. Further, the orbitofrontal cortex (OFC) is thought to be involved in motivation and representation of the expected value of the actions, either positive or negative [3, 4, 5], and action selection in uncertain environments [6]. A relevant element for online executive functions is working memory, which is usually defined as the capacity to hold and manipulate information over short periods of time [7]; thus functionality has been associated with the dorsolateral PFC [8, 9, 10, 11]. However, it has also been suggested that the PFC is instead exercising a more top-down control over more sensory regions [12]. These cortical projections have been proposed to target also the basal ganglia, which are thought to rely on first-order reward statistics, while the OFC is able to capture more complex contextual dynamics [13].

Considering decision-making, simple and well-studied ecological settings are foraging tasks, such as food search. In this problems, the agent is usually asked to choose between different options to maximize the expected reward. In nature, animals have been shown to exhibit different strategies depending on context. *matching behaviour* is a well-known phenomenon in which the animal’s decision patterns are proportional to the reward probability of the available options. This behaviour is thought to result from the trade-off between exploration and exploitation [14, 15]. This is a well known phenomenon in the reinforcement learning literature, in which the agent is faced with the dilemma of exploring new alternatives, potentially more rewarding, or exploiting known options, although possibly sup-optimal. Other behaviours dependant on contexts are *input matching*, where social cues are considered, and *probability matching*, where the animal’s choice behaviour is proportional to the reward probability of the options [16, 17]. When considering more computational approaches in the study of choice behaviour, a popular formalization of such tasks is the *multi-armed bandit problem* (MABP) [18]. This settins is usually described in terms of a slot machine endowed with K distinct levers. During a round, the agent selects one of the levers and collects a reward R according to an unknown reward probability specific to the chosen lever. The goal is simply to maximizes the total reward after a given number steps, which is achieved by effectively updating a selection policy after each round. This problem has been extensively studied in the context of reinforcement learning, and it is considered a fundamental building block for more complex tasks [14].

1.1 Related work

There exists various flavours of this problem, with the simplest having a stationary reward distribution.

Over the years, several algorithms have been proposed, alongside with their theoretical guarantees. In this regard, Thompson sampling is a popular algorithm that has been shown to achieve near-optimal regret bounds in the stochastic setting [19, 20]. This approach relies on Bayesian optimization, where the goal is to maintain a posterior distribution over the reward probabilities of the actions, and selecting actions accordingly. Another popular algorithm is Upper Confidence Bound (UCB), which has been shown to achieve near-optimal regret bounds in the adversarial setting [21]. The approach is based on the idea of maintaining an upper limit on the reward probabilities of the actions, and selecting actions accordingly. Other successful algorithms are ϵ -greedy and VDBE [22, 23, 24, 25].

Despite the success of these algorithms in solving the k-armed bandit problem, they lack biological plausibility. The brain has evolved a complex network of interconnected regions that work together to solve this task.

In this work, we focus on stochastic bandit problems, more challenging variant of the original task endowed with *concept drift*, where the reward distribution changes over time [26, 27, 28].

We propose a biologically plausible model using rate neurons, obtaining good performance even with settings with a large amount of arms. Its architecture is composed of two connected neuronal layers, both with as many neurons as the arm of the bandit task. The first layer is inspired by the functionality of the OFC, and its scope is to maintain an active representation of the arms weighted by the input from the second layer. The second, modeled after the ACC, is meant to represent the value of the arms, and its input connections are updated through a learning rule dependant on the reward history and current connectivity pattern.

Our model features two important aspects of brain decision making. Firstly, the decision making process itself is implemented as a dynamical interaction between neural populations, similarly to bump attractor networks for perceptual computations [29, 30]. The final choice of the arm is achieved by the agreement or disagreement between the two populations, and it depends on their underlying value representation [16, 17]. Secondly, plasticity is based on a non-associative learning rule, endowed with a non-linear kernel for the weight update quantity. Importantly, the specific values of a parametrization of the kernel has been optimized through an evolutionary algorithm. Behind this design choice there is our hypothesis that the scale of neural synaptic updates should vary according to its magnitude and with a non-linear shape of its scaling function represent a better choice than a constant one. This consideration aligns with the idea that the brain is able to adapt its learning rate according to the context, and that the learning rate is not constant across neurons within the same network. This approach has been already adopted in several computational architectures, for

instance using spiking neurons [31] and synaptic metaplasticity [32]. Lastly, there is experimental evidence that this function of adaptive plasticity might be covered by dopamine [33]. Indeed, its role in prediction error and reward signaling is well established [34], together with its importance in modulating processes in the PFC [35, 36, 8].

2 Methods

The section is organized as follows. First, we introduce a formalization of general problem setting, together with the variants considered in this work. Then, we outline the architecture of our model and how it can be mapped to neurobiology. Finally, we describe the learning procedure, and showcase its dynamics in a simple example.

2.1 Binomial K-armed bandit problem

The standard formulation of the task is structured as a set of $\{1 \dots K\}$ levers (or arms), with an associated reward distribution $\mathbf{p} = \{p_1, \dots, p_K\}$. At each iteration, the agent pulls a lever and collect a possible reward drawn as a Bernoulli variable $R \sim \mathcal{B}(\{0, 1\}, p_k)$. The agent’s objective is maximizing the total reward $\sum_t^T R_t$, after a certain number T of trials. Importantly, the agent is unaware of the true reward probability distribution, and thus has to make its decisions following a certain policy, denoted as ω . In the reinforcement learning literature, the policy is often defined as a distribution over the actions, here the levers K , given the current state, which in this case can be the history of past actions and rewards up to time $t \leq T$. Given the inherent stochasticity of the feedbacks from the environment, the definition of the policy is affected by the so-called exploration-exploitation trade-off, which here is phrased as the contrast between the option of the lever with the known highest expected reward versus the option to explore other levers, so to gather more information. A common approach is the ϵ -greedy policy, where the choice to explore is

selected with a probability ϵ . Moreover, it is often preferable to have a more explorative behaviour early during the training, with the intent to have a good sample size for the empirical reward distribution, which can be later exploited for maximizing reward.

Another important concept in multi-armed bandit problems is the *regret*. Intuitively, it is defined as the deviation of the total reward obtained by the agent from the optimal reward that could have been obtained by always choosing the lever with the highest expected reward. Formally, the regret is defined as:

$$\rho = R^* - \sum_t^T R_t \quad (1)$$

where R^* is the reward obtained by always choosing the lever with the highest expected reward $R^* = T \max_k \{p_k\}$, and R_t is the empirical reward obtained up

to time t by following policy ω as $R_t = \sum_{\theta=1}^T \omega_{\theta}(t)$. The regret is a measure of the performance of the agent, and it is often used to compare different algorithms. The goal of the agent is to minimize the regret, and thus maximize the total reward.

2.2 Model description

The model is constructed as a rate network of two populations of neurons M and V , the former representing the memory trace of the K available options (*i.e.* the bandits), and the latter the value of the options under the current policy. More formally, the model is defined by a set of coupled ordinary differential equations (ODEs). The first equation tracks the evolution of the neural activity \mathbf{u} of population M , while the second tracks the activity \mathbf{v} of the population V . The time constant τ is the same for both equations and it is set to 10ms.

$$\begin{aligned}\tau \dot{\mathbf{u}} &= -\mathbf{u} + \mathbf{W}^{VM} \mathbf{v} + \mathbf{I}_{\text{ext}} \\ \tau \dot{\mathbf{v}} &= -\mathbf{v} + \tilde{\mathbf{W}}^{MV} \mathbf{u}\end{aligned}\tag{2}$$

The external input \mathbf{I}_{ext} is a constant input that is used to set the initial conditions of the neural activity \mathbf{u} .

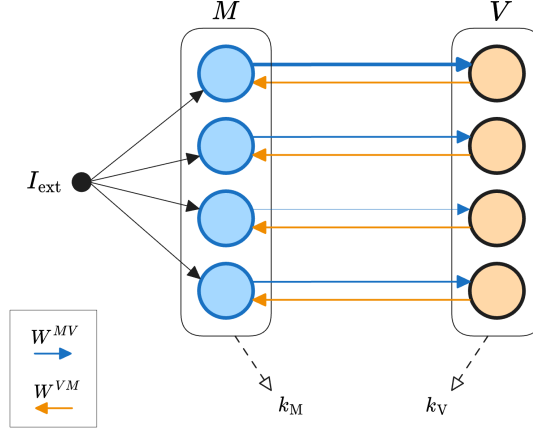


Figure 1: MODEL ARCHITECTURE - The model is composed of a layer M (blue), receiving a feedforward input I_{ext} , a layer V (orange), and connections \mathbf{W}^{MV} and \mathbf{W}^{VM} . Additionally, two indexes k_M, k_V can be extracted from the layers and corresponds to the selection made by the two populations as $k_M = \text{argmax}_k \{\mathbf{u}\}$, $k_V = \text{argmax}_k \{\mathbf{v}\}$.

Importantly, the two layers are not fully connected and the matrices are diagonal. Further, the weight matrix \mathbf{W}^{VM} is simply the identity, while $\tilde{\mathbf{W}}^{MV}$ is a function of the actual weights $\Phi_v(\mathbf{W}^{MV})$ and it represents the contribution of the active options \mathbf{u} to the value representation \mathbf{v} . The function Φ_v is defined as

the sum of a generalized sigmoid and a Gaussian, whose shape is characterized by a bell curve smoothly settling to a constant value. See more in the appendix 5.

2.2.1 Option selection

The decision-making process within a single round is structured in two distinct phases. Initially, the model receives a constant external input targeting all neurons in the memory population M equally. During this phase, \mathbf{I}_{ext} works as an equilibrium value while the reciprocal interactions with population V push \mathbf{u} to different values, depending on the current policy encoded in $\tilde{\mathbf{W}}^{MV}$. However, in the early rounds the weights \mathbf{W}^{MV} are zero, and thus the contribution from V is null. After a fixed amount of time $\sim 5\text{s}$, the second phase begins. Here, the external input is removed and the model is left to evolve autonomously, and since there are no recurrent connections in neither population the dynamics are entirely driven by their coupling. A selection k is sampled after another fixed amount of time $\sim 5\text{s}$, and it is defined according to the following rule:

$$k = \begin{cases} \operatorname{argmax}_k\{\mathbf{v}\} & \text{if } \operatorname{argmax}_k\{\mathbf{v}\} = \operatorname{argmax}_k\{\mathbf{u}\} \\ \operatorname{random}(K) & \text{otherwise} \end{cases}$$

The selection rule is simple: if the value representation \mathbf{v} is in agreement with the memory trace \mathbf{u} , then the option with the highest value is selected. Otherwise, a random option is chosen. This rule is a way to express the exploration-exploitation trade-off, and it is dependent on the current policy $\tilde{\mathbf{W}}^{MV}$. Below 2.2.1, is reported the pseudo-code for algorithm behind the selection process.

In figure 2 it is shown the history of selections over three trials. The initial rounds features higher variability. In particular, it can be noted how the policy adopted by the model encounters period of exploration and successive settling over an exploitative strategy, which can be reverted in case of a change in the environment's reward distribution.

2.3 Learning

Given a selected option k , the environment (set of bandits) samples and returns a reward $R \in [0, 1]$ with probability p_k . Then, the connections \mathbf{W}^{MV} for the neuron corresponding to the option k are updated according to the following plasticity rule:

$$\Delta \mathbf{W}_k^{MV} = \tilde{\eta}_k \left(R \cdot W^+ - \mathbf{W}_k^{MV} \right) \quad (3)$$

Where W^+ is a constant value that sets the upper bound for the synaptic weights, and it is set to $W^+ = 5$, while $\tilde{\eta}_k$ is the learning rate for the option k determined by a function of the current weights \mathbf{W}_k^{MV} and its shape is the same as Φ_v , but with different parameters.

Algorithm 1: Two-phases option selection process

Input: External input \mathbf{I}_{ext} , population \mathbf{u} , population \mathbf{v} , weights $\tilde{\mathbf{W}}^{MV}$
Output: Selected action k
Phase 1: *external input* ; // Duration: $\sim 5\text{s}$
Define constant \mathbf{I}_{ext} ;
Update populations \mathbf{u}, \mathbf{v} according to 2.2;
Phase 2: *autonomous evolution* ; // Duration: $\sim 5\text{s}$
Remove external input \mathbf{I}_{ext} ;
Let system evolve through population coupling according to 2.2;
Selection process::
 $k_u \leftarrow \text{argmax}_k \{\mathbf{u}\};$
 $k_v \leftarrow \text{argmax}_k \{\mathbf{v}\};$
if $k_u = k_v$ **then**
 $k \leftarrow k_v$; // Exploitation
else
 $k \leftarrow \text{random}(K)$; // Exploration
end
return k

2.4 Bio-inspired features

The model is inspired by the functioning of the prefrontal cortex (PFC) and its importance in decision-making processes. In particular, despite their marked simplicity, the two population M, V of the model can be related to the orbito-frontal cortex (OFC) and anterior cingulate cortex (ACC), respectively. More specifically, the OFC is known to be involved in the representation of the state different options and update their value with respect to rewarding outcomes and their history [37, 38]. The ACC has been associated to action values, and the dynamic interplay with OFC is observed to elicit transient pre-stimulus activation, which biases the decision towards the most valuable option [39, 40, 41]. In the model, the first layer represents the available options, while the learned connections with the second layer encode their values based on the recent reward history. Another similarity with this particular pre-frontal circuit is the realization of a choice as a sample of the network state after a period of autonomous neural activity, where the depth of the closest neural attractor depends on the strength and reliability of the highest option value [42, 43].

3 Results

The model has been tested in a series of benchmark environments, each with a different number of arms and reward distributions. The performance has been compared with the following algorithms: Random Baseline, Upper-Confidence Bound (UCB), Thompson Sampling, and Epsilon-Greedy. The results are summarized in table 3.

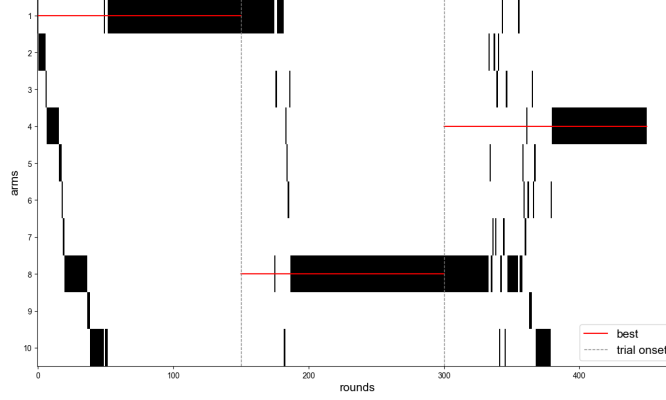


Figure 2: SELECTION EVOLUTION OVER ROUNDS - the x -axis represents the available arms, while the y -axis the number of rounds, with the dotted vertical lines indicating the start of a new trial with 150 rounds each. The model selections are the black vertical lines for an arm and a round. The red horizontal lines signal the arm with the highest reward probability, thus representing the best (and greediest) selection.

3.1 Game variants

The game environments considered in this work are non-stationary K-Armed Bandits with Binomial rewards. In particular, the agent is evaluated over a number T_{trials} of *trials*, each composed by an arbitrary number T_{rounds} of *rounds*; each *trial* is characterized by a different reward distribution $\mathbf{p} \sim \mathcal{U}(0, 1)^K$ (although in practice the bounds have been set to $(0.1, 0.9)$ such that the distributions are less trivial). Our goal in this work is to investigate the performance of the agent in a non-stationary environment with Binomial reward distributions, meaning that its underlying distribution changes over time. We choose this setting as it resembles an ecological scenario in which an animal has to forage in an environment with food (reward) is distributed over a set of fixed locations, but whose occurrence probability can change over time. More specifically, we used four different variants:

Zero-steps distribution shift [KAB-0]: the reward distribution changes immediately at the end of a trial i to a new one $i + 1$ as $\mathbf{p}_i \rightarrow \mathbf{p}_{i+1}$.

Epsilon-steps distribution shift [KAB- ϵ]: the reward distribution \mathbf{p} changes gradually over rounds, tracked as time t , such that its shape tends towards a target distribution \mathbf{q}_i as $\tau_p \dot{\mathbf{p}}_t = \mathbf{q}_i - \mathbf{p}_t$. Here, $\dot{\mathbf{p}}$ is the time derivative of the distribution and τ_p is its time constant. Once distance is below a threshold ϵ as $|\mathbf{q}_i - \mathbf{p}_t| < \epsilon$, the target distribution is changed to a new one $\mathbf{q}_i \rightarrow \mathbf{q}_{i+1}$.

Sinusoidal distribution shift [KAB-sin]: the reward distribution changes

over rounds, with the probability of each arm following a sine wave with a specific frequency f_k and amplitude 1. At any given time t , the distribution is $\mathbf{p}_t = \{\sin(2\pi f_k t) \text{ for } k = 1 \dots K\}$ and it is normalized as $\mathbf{p}_t = \mathbf{p}_t(\sum_k \mathbf{p}_{t,i})^{-1}$ such that it sums to 1.

Partial sinusoidal distribution shift [KAB-sinP]: identical to the sinusoidal distribution shift, but only a subset of the arms changes sinusoidally while the rest is kept at a constant value.

3.2 Performance comparison

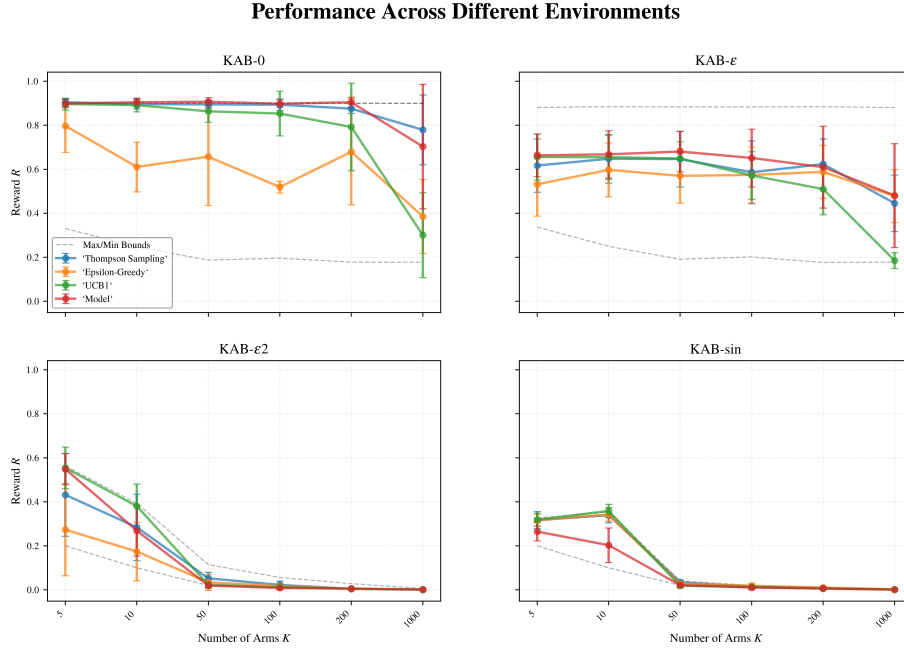


Figure 3: PERFORMANCE COMPARISON FOR DIFFERENT VALUES OF K AND GAME VARIANTS. The model is compared with Thompson Sampling, Epsilon-Greedy, and UCB. The performance is measured as the average reward obtained by the agent over a number of trials.

3.3 Decision-making dynamics

3.3.1 Entropy analysis

For a better understanding of the qualitative differences between the models, we analyzed the progress over the rounds and tracked the selected arms in the simplest case of zero-steps distribution shift. Additionally, in order to quantify the variability of the decision policy at a given time and highlight the particularity

of each decision-making behaviour, we calculated the entropy of the distribution of chosen arms over a time window of 20 rounds as $H = -\sum_i^K p_i \log(p_i)$. In figure 4, it is plotted for each model the raster plot of selected arms together with its level of entropy. As expected, the over shape of the changes in the entropy over time are rather specific to each model. In particular, the UCB algorithm showed the highest variability, marked by a persistent exploratory behaviour throughout the trials despited converging to reward options. Thompson Sampling was able to reach most solutions, although with difficulty in adapting to new reward distributions leading to high entropy levels. ϵ -Greedy also showed a good performance quite reliably, with the greedy strategy assuring low entropy for most of the rounds. Similar behaviour was observed for our model, which was able to reach the optimal policy and maintain it over time, with entropy peaking mostly at the beggining of the trials and being, on average, the lowest among all models. Indeed, the model dynamics make it particularly suited for the task of non-stationary K-armed bandits, as it is able to quickly adapt to new reward distributions and firmly maintain a greedy policy.

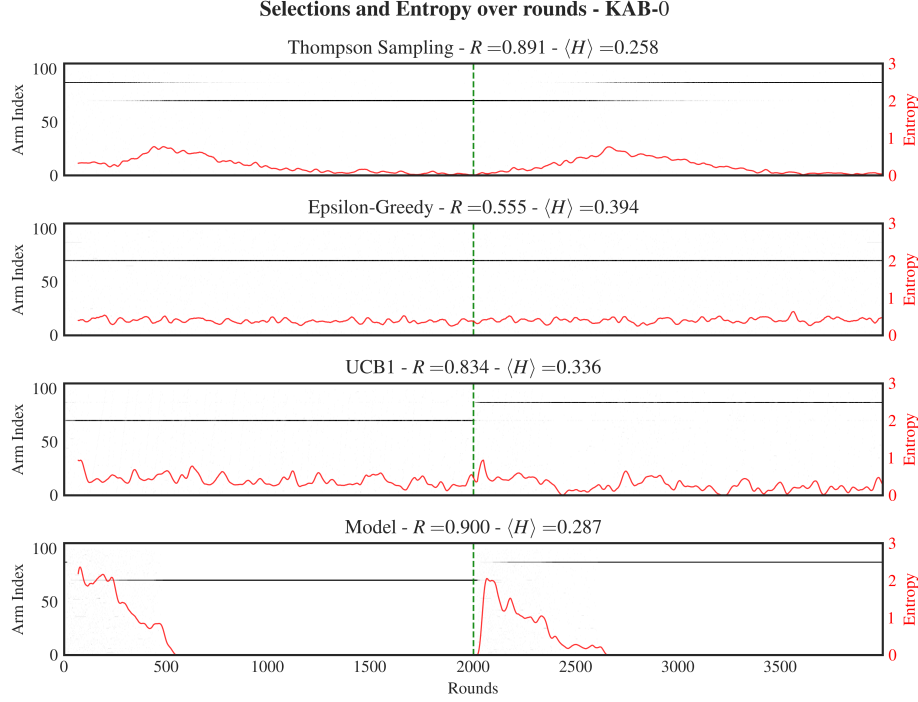


Figure 4: DECISION-MAKING DYNAMICS FOR DIFFERENT MODELS *Each plot display the results from one model obtained from average over 20 iterations. The raster plots (black dots) show arm selected at each round. The red lines represent the entropy level, calculated from the distribution of selections over the preceding 20 rounds; the line is then smoothed with a 30-steps moving average. In the plot titles, the total reward and average entropy over all trials are also reported.*

3.3.2 Weight update dynamics

Next, we analyzed the weight update dynamics of the model over the rounds. In figure 5, we plotted the evolution of the weights for each arm over time, averaged over 20 simulations and smoothed over 30 rounds. The results show that the model is able to quickly adapt to new reward distributions. It is also able to maintain the optimal policy over time, with the weights remaining approximately stable. The update quantity ΔW_k^{MV} changes sign according to the collected reward, with its magnitude being higher at the beginning of the trials. Initially, the sign is mostly positive (potentiation) since the weights start at zero, and after some uncertainty a consistently preferred arm emerges. However, when the reward distribution switches a regular series of sub-optimal choices is made, leading to zero reward. This causes an accumulation of weight updates with negative sign (depression), eventually bringing the value of the preferred arm to drop. In the meantime, other options are probed until another

the choices converge to another arm, promoted by a trail of positive weight updates.

This behaviour is consistent with the low entropy levels observed in the previous analysis.

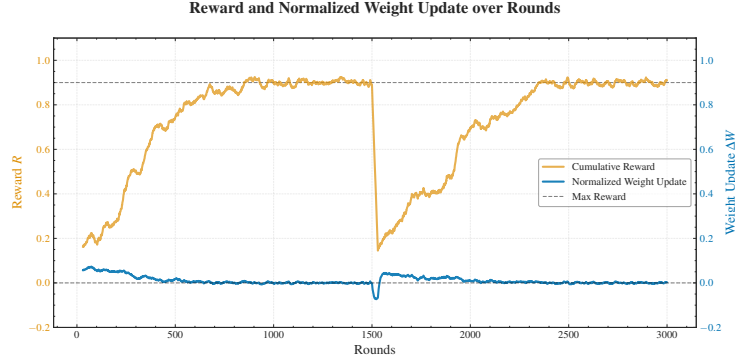


Figure 5: WEIGHT UPDATE DEVELOPEMENT FOR THE MODEL *The plot displays the weight update quantity ΔW_k^{MV} for each round (blue line), smoothed as a 20-steps moving average. It is also reported the average reward in a window of 30 rounds (golden line). The results have been obtained averaging over 20 iterations.*

3.3.3 Robustness

Then, we sought to investigate the robustness of the model. This was accomplished by evaluating the performances in a stationary setting with $K = 10$ and increasing levels of entropy in the reward distribution. For the details of calculation of the reward distribution see the appendix 5.2.

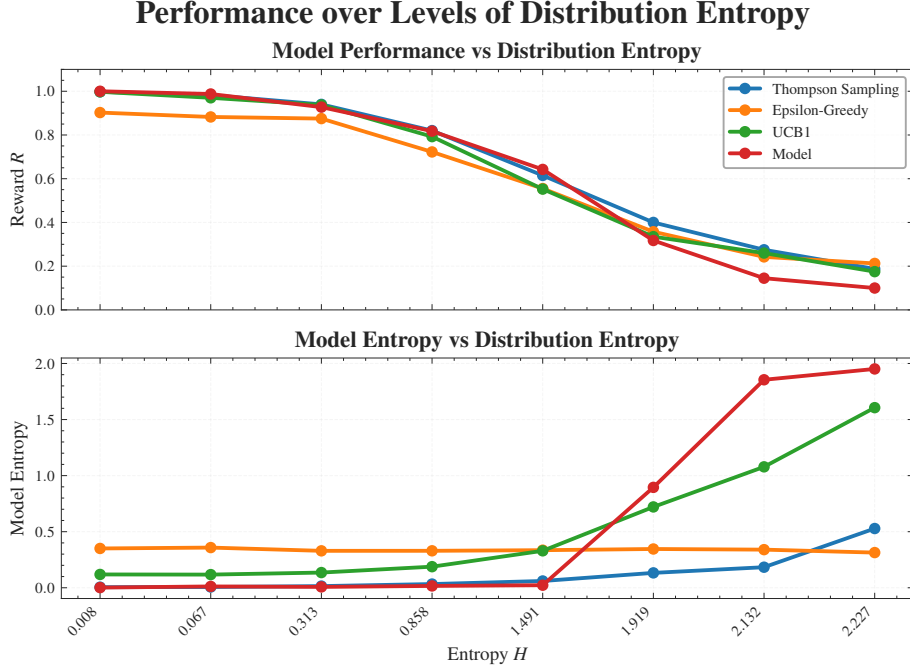


Figure 6: Entropy analysis for the model in a stationary setting
Top plot: average reward obtained by each model for for increasing levels of entropy in the reward distribution. Bottom plot: average entropy of the selections (as calculated in 3.3.1) for increasing levels of entropy in the reward distribution.

4 Discussion

The process of making decision in uncertain settings is a remarkable aspect of cognition. For instance, such behaviour is implemented in animals during foraging and matching behaviour. In the context of humans, it has been observed that the pool of adopted policies vary considerably [44]. However, the subjects seems able to integrate environmental uncertainty and trial generalization in their strategy, and Bayesian algorithms are generally a good fit for the observed choices [45, 46]. A useful formalization of such tasks is the multi-armed bandit problem, which has been extensively studied in the context of reinforcement learning [14]. Although several algorithms have been proposed to solve the problem with robust theoretical guarentees, there is a general lack of biological plausibility of the architecture and dynamics.

In this work, we introduced a rate neural networks to address the binomial K-armed bandit problem in a non-stationary environment. The results obtained from our model show that it is able to effectively adapt to changing reward distributions and maintain a greedy policy over time, on par with the standard

algorithms.

The observed efficiency of our model can be attributed to that attractor dynamics and a non-associative synaptic plasticity rule.

These architectural choices were inspired by real-world decision-making processes observed in humans and other animals.

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The authors declare no competing interests.
The code is publicly available and can be found at <https://github.com/iKiru-hub/minBandit.git> (#change to Zenodo).

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5 Appendix

5.1 Activation function

The function Φ_v is defined by combining a generalized version of the sigmoid, namely with a gain $\beta \neq 1$ and offset $\alpha \neq 0$, and a Gaussian with mean μ and variance σ . Their contributions are weighted by r and $1 - r$ ($r \in (0, 1)$) respectively.

$$\Phi_v(x) = r \left(1 + \exp^{-\beta(x-\alpha)} \right)^{-1} + (1 - r) \exp \left(-\frac{(x - \mu)^2}{2\sigma^2} \right)$$

The motivation behind this choice is to express a function that possesses a bounded region (depending on μ, σ) at a high/low peak (depending on the value of γ_2), and a continuous transition to a constant value (depending on the steepness of the sigmoid β , shift α , and intensity γ_1).

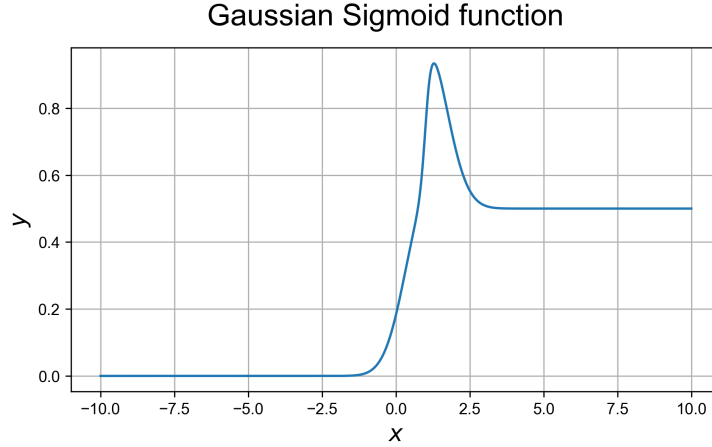


Figure 7: ACTIVATION FUNCTION Φ_v - Parameters $\beta = 10$, $\alpha = 1$, $\mu = 1$, $\sigma = 1$, and $r = 0.5$.

5.2 Reward distribution entropy

The calculation of a set of N reward probability distribution \mathbf{p}_i for $i \dots N$ for K values with a progressively decreasing levels of entropy \mathbf{h}_i for $i \dots N$ has been obtained by the following algorithm:

Algorithm 2: Reward Probability Distribution Generation

Input: Number of distributions N , dimension K
Output: Set of probability distributions \mathbf{p}_i with decreasing entropy
Initial Setup: Define set $B = \{1.5^x \mid x = 1, \dots, 7\}$;
for $i \leftarrow 1$ **to** N **do**
 $\mathbf{z} \leftarrow \text{RandomVector}(0, 1)^K$;
 $j \leftarrow \text{RandomIndex}(K)$;
 $\mathbf{z}_j \leftarrow 1$;
 $\beta_i \leftarrow \text{Sample index}=i \text{ from } (B)$; // Sample temperature from B
 $\mathbf{p}_i \leftarrow \frac{\exp(\beta_i \mathbf{z})}{\sum_j \exp(\beta_i \mathbf{z}_j)}$; // Softmax with temperature
end
return \mathbf{p}_i

5.3 Table of results

Table 1: Performance comparison for $K = 5$

Model	KAB-0	KAB- ϵ	KAB-sin
Optimal	0.900	0.881	0.563
Random	0.330	0.337	0.200
Thompson	0.905	0.617	0.317
ϵ -Greedy	0.797	0.531	0.315
UCB	0.897	0.656	0.319
Model	0.899	0.663	0.265

Table 2: Performance comparison for $K = 10$

Model	KAB-0	KAB- ϵ	KAB-sin
Optimal	0.900	0.885	0.355
Random	0.247	0.250	0.100
Thompson	0.896	0.648	0.339
ϵ -Greedy	0.611	0.597	0.343
UCB	0.891	0.655	0.358
Model	0.905	0.668	0.203

Table 3: Performance comparison for $K = 100$

Model	KAB-0	KAB-ϵ	KAB-sin
Optimal	0.900	0.883	0.020
Random	0.196	0.201	0.010
Thompson	0.894	0.586	0.013
ϵ -Greedy	0.519	0.574	0.018
UCB	0.853	0.572	0.012
Model	0.898	0.651	0.010

Table 4: Performance comparison for $K = 100$

Model	KAB-0	KAB-ϵ	KAB-sin
Optimal	0.900	0.885	0.010
Random	0.178	0.176	0.005
Thompson	0.875	0.624	0.006
ϵ -Greedy	0.679	0.588	0.010
UCB	0.792	0.510	0.006
Model	0.905	0.610	0.006

Table 5: Performance comparison for $K = 100$

Model	KAB-0	KAB-ϵ	KAB-sin
Optimal	0.900	0.880	0.002
Random	0.177	0.178	0.001
Thompson	0.779	0.445	0.001
ϵ -Greedy	0.386	0.478	0.002
UCB	0.301	0.185	0.001
Model	0.703	0.480	0.001