Dashboard for Multi Armed Bandit (MAB) Algorithms

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November 13, 2013

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Objective and Purpose

Objective

To build a **dashboard** in order to represent the results of executing a generic class of **Multi Armed Bandit** (MAB) algorithms used for **Website Optimization** (WO)

Purpose

Ease of identification of best performing (most efficient) MAB algorithm for WO as well as

- In-depth visual understanding
- Engaging interactive design

Objective and Purpose Terminology MAB Problem and Algorithm Website Optimization

Terminology

Some terms to familiarize with

• Agent: Decision maker

• Arm: Action

• Gain: Measure of success or reward

MAB Problem

Problem

An **agent** chooses 1 **arm**, and receives a **gain** from it. How can the agent **maximize** his gain?

Algorithm

Look for the most optimal arm by

- Exploiting the highest performing arms
- Exploring other arms to see if they perform even better

Website Optimization

WO as a bandit problem

What do each of these represent?

- Agent: User
- Arm: Website version with unique
 - Color scheme
 - Layouts
 - Size of buttons
- Gain: **Effectiveness** of a particular website version
 - Effectiveness can be defined as a metric of success
 - Definition varies across different domains
 - Eg. 1 Number of purchases of a particular item on Amazon.com
 - Eg. 2 Number of donors on a fundraising website

Implementation Overview

- Introduction to MAB
- Model WO as a MAB problem
- Identify the purpose of a creating a dashboard
 - Research to choose a suitable charting library
 - Create graphs using the chosen library
 - Discuss feedback with supervisor
- Next steps
 - Prioritize requirements and visit backlog
 - Create a tentative timeline for next semester

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Charting Library Research

- Options explored: Radian, Cubism.js, NVD3.js, Rickshaw
- Narrowed choices to: Radian, Rickshaw

Radian

Parameter	Radian
Reliability	In development phase
	Released in 2013 (very new)
Resource	Well organized tutorial documentation
Availability	External resources for Angular.js directives
	Untidy and non-intuitive Github repository
Learning	Knowledge of HTML
Curve	Custom HTML elements can represent functional
	and data plots
	Angular.js knowledge for interactive plots
Features and	Limited basic features (covered by Rickshaw)
Extensibility	

Rickshaw

Parameter	Rickshaw
Reliability	Established framework
	Released in 2011
Resource	Limited and concise tutorial documentation
Availability	Comprehensive '/examples' section in Github
	repository
Learning	Knowledge of JavaScript for functional, data and
Curve	interactive plots
Features and	Feature rich
Extensibility	Vast range of extensions to build on and extend
	existing functionality

Charting Library Research: Result

- Final choice: Rickshaw
- Increased reliability- more established framework
- Enhanced resource availability- comprehensive Github repository
- Neutral learning curve
 - Common skill between group members- JavaScript
 - Limited time to learn a new framework (Angular.js)
- Rich feature set
 - Wide range of extensions suitable for our project
 - Eg. Time fixture feature for incorporating time series graphs

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Running a Particular Simulation on Known Data

Support for Live Data

TODO: Explain what this is about

Enhance Interactivity

TODO: Explain what this is about

Organization and Challenges

TODO: Organization: Talk about how the group organizes itself (meetings breakdown, how we communicate)
Challenges: Talk about the challenges faced eg. in picking charting library, learning curve