

Technical Appendix

An Online Incremental Learning Approach for Configuring Multi-arm Bandits Algorithms

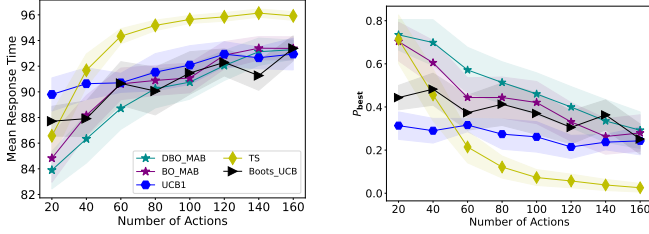
Mohammad Essa Alsomali^{a,*}, Roberto Rodrigues-Filho^b, Leandro Soriano Marcolino^a and Barry Porter^a

^aSchool of Computing and Communications, Lancaster University, United Kingdom

^bDepartment of Computing, Federal University of Santa Catarina, Brazil

Table 1: Computational Efficiency (s)

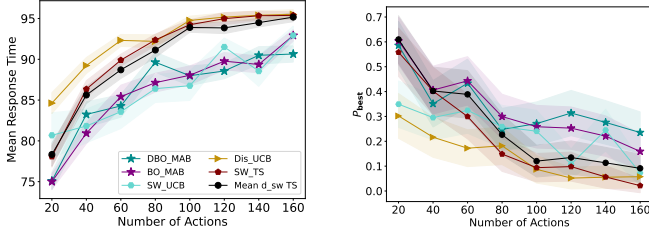
Method	80	100	120	140	160
Update_BO	937	868	854	953	907
Discard_BO	345	371	362	384	392
DBO_MAB	439	470	441	466	490
BO_MAB	400	428	416	489	482



(a) Average performance of the learning agent

(b) Probability of selecting the best action

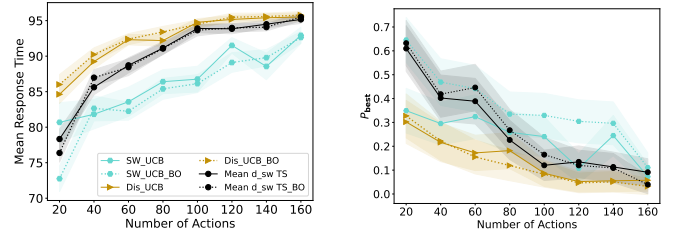
Figure 1: Comparison of the proposed method against parameter-free strategies and UCB1 with c default value, across an average workload range of 75-100.



(a) Average performance (lower is better) of the learning agent

(b) Probability (higher is better) of selecting the best action

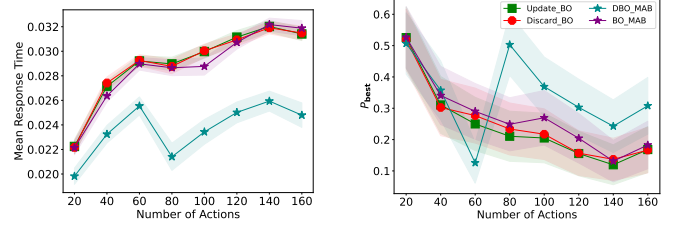
Figure 2: Comparing best-performing agent across multiple actions for dynamic high average workload between 60-100.



(a) Average performance (lower is better) of the learning agent

(b) Probability (higher is better) of selecting the best action

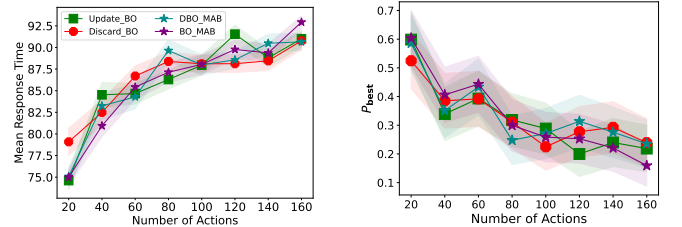
Figure 3: Comparing best-performing agent across multiple actions for dynamic high average workload between 60-100 by applying DBO-MAB method.



(a) Average performance of $i = 160$.

(b) Average performance of the learning agent for dynamic workload.

Figure 4: Performance analysis of DBO-MAB (and its variant) against ablation methods for a dynamic workload (0 - 0.1).

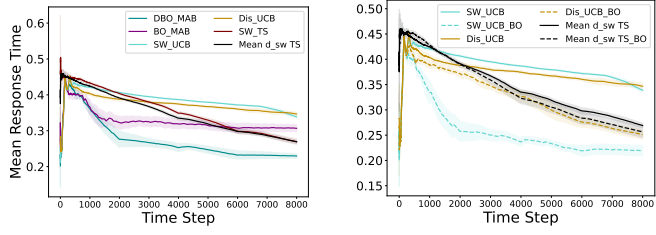


(a) Average performance (lower is better) of the learning agent

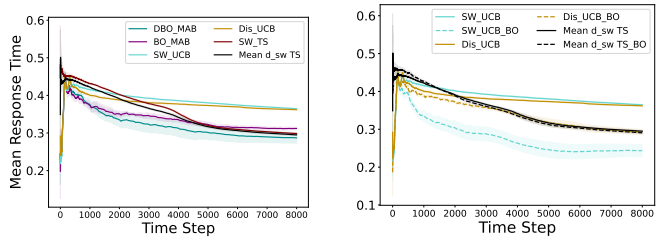
(b) Probability (higher is better) of selecting the best action

Figure 5: Comparing best-performing agent across multiple actions for dynamic high average workload between 60-100.

* Corresponding Author. Email: {m.alsomali, l.marcolino, b.f.porter}@lancaster.ac.uk, roberto.filho@ufsc.br



(a) Sudden environmental changes (b) Sudden environmental changes
Figure 6: Scalability of MAB algorithms under sudden environmental changes. The graph shows mean response time for 160 actions for optimized and non-optimized versions of MAB.



(a) Incremental environmental changes (b) Incremental environmental changes
Figure 7: Scalability of MAB algorithms under incremental environmental changes. The graph shows mean response time for 160 actions for optimized and non-optimized versions of MAB.

Table 2: SW-UCB-BO

Component	Sampling Range
c	[0.0, 1.0]
$window size$	[10.0, 500.0]

Table 3: Dis-UCB-BO

Component	Sampling Range
c	[0.0, 1.0]
γ	[0.95, 0.99]

Table 4: Mean d-sw TS-BO

Component	Sampling Range
$window size$	[10.0, 500.0]
γ	[0.95, 0.99]
α	[0.0, 1.0]
β	[0.0, 1.0]