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3
4 import numpy as np
5 import matplotlib.pyplot as plt
6
7 class Bandit:
8     def __init__(self, k):
9         self.k = k
10        self.means = np.random.normal(0, np.sqrt(3), k)
11
12    def pull(self, arm):
13        return np.random.normal(self.means[arm], 1)
14
15    def epsilon_greedy(bandit, epsilon, steps):
16        k = bandit.k
17        Q = np.zeros(k)
18        N = np.zeros(k)
19        rewards = np.zeros(steps)
20
21        for t in range(steps):
22            if np.random.rand() < epsilon:
23                arm = np.random.choice(k)
24            else:
25                arm = np.argmax(Q)
26
27            reward = bandit.pull(arm)
28            N[arm] += 1
29            Q[arm] += (reward - Q[arm]) / N[arm]
30            rewards[t] = reward
31
32        return rewards
33
34    def greedy_optimistic(bandit, Q1, steps):
35        k = bandit.k
36        Q = np.ones(k) * Q1
37        N = np.zeros(k)
38        rewards = np.zeros(steps)
39
40        for t in range(steps):
41            arm = np.argmax(Q)
42            reward = bandit.pull(arm)
43            N[arm] += 1
44            Q[arm] += (reward - Q[arm]) / N[arm]
45            rewards[t] = reward
46
47        return rewards
48
49    def ucb(bandit, c, steps):
50        k = bandit.k
51        Q = np.zeros(k)
52        N = np.zeros(k)
53        rewards = np.zeros(steps)
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54
55     for t in range(steps):
56         if t < k:
57             arm = t
58         else:
59             ucb_values = Q + c * np.sqrt(np.log(t + 1) / (N + 1e-5))
60             arm = np.argmax(ucb_values)
61
62             reward = bandit.pull(arm)
63             N[arm] += 1
64             Q[arm] += (reward - Q[arm]) / N[arm]
65             rewards[t] = reward
66
67     return rewards
68
69 def run_simulation(algorithm, bandit, param, steps, runs):
70     all_rewards = np.zeros((runs, steps))
71     for run in range(runs):
72         rewards = algorithm(bandit, param, steps)
73         all_rewards[run] = rewards
74     return np.mean(all_rewards, axis=0)
75
76 def main():
77     # Parameters
78     k = 10
79     steps = 1000
80     runs = 100
81
82     # Initialize bandit
83     bandit = Bandit(k)
84
85     # Run simulations
86     epsilon_rewards = run_simulation(epsilon_greedy, bandit, 0.1, steps,
runs)
87     optimistic_rewards = run_simulation(greedy_optimistic, bandit, 5, steps,
runs)
88     ucb_rewards = run_simulation(ucb, bandit, 2, steps, runs)
89
90     # Plot results
91     plt.figure(figsize=(10, 6))
92     plt.plot(epsilon_rewards, label='Epsilon-Greedy ($\epsilon=0.1$)',
color='lightseagreen')
93     plt.plot(optimistic_rewards, label='Optimistic Greedy (Q1=5)',
color='purple')
94     plt.plot(ucb_rewards, label='UCB (c=2)', color='deeppink')
95     plt.xlabel('Steps')
96     plt.ylabel('Average Reward')
97     plt.legend()
98     plt.title('Average Reward over Time')
99     plt.savefig('Average_Reward_over_Time.png')
100    plt.show()
101
102
103    # Part 2: Summary of Comparison Plot with different hyperparameters
104

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105     # Hyperparameter values
106     epsilon_values = [0.01, 0.1, 0.2, 0.3]
107     Q1_values = [5, 3, 1, 0.5]
108     c_values = [0.1, 0.5, 1, 2]
109
110     # Average rewards for different hyperparameters
111     epsilon_rewards = [np.mean(run_simulation(epsilon_greedy, bandit,
112 epsilon, steps, runs)) for epsilon in epsilon_values]
112     Q1_rewards = [np.mean(run_simulation(greedy_optimistic, bandit, Q1,
113 steps, runs)) for Q1 in Q1_values]
113     c_rewards = [np.mean(run_simulation(ucb, bandit, c, steps, runs)) for c
114 in c_values]
114
115     # Plot results
116     plt.figure(figsize=(10, 6))
117     plt.plot(epsilon_values, epsilon_rewards, label='$\epsilon$-greedy',
118 color='lightseagreen')
119     plt.plot(Q1_values, Q1_rewards, label='Optimistic Greedy ',
120 color='purple')
121     plt.plot(c_values, c_rewards, label='UCB', color='deeppink')
122     plt.xscale('log', base=2)
123     plt.xlabel('$\epsilon \backslash \backslash c \backslash \backslash Q_0$')
124     plt.ylabel('Average reward over first 1000 steps')
125     plt.legend()
126     plt.title('Summary comparison of algorithms')
127     plt.savefig('Summary_comparison_of_algorithms.png')
128     plt.show()
129
130 if __name__ == '__main__':
131     main()
```