

## E APPENDIX: ADDITIONAL RESULTS

### Varying Number of Actions ( $|\mathcal{A}|$ )

- |                      |   |          |
|----------------------|---|----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{bad}})$ using $\mu_{\text{uniform}}$ ..... | Figure 7 |
| 2. Synthetic Dataset | Estimating $V(\pi_{\text{bad}})$ using $\mu_{\text{good}}$ .....    | Figure 8 |

### Varying Policy-mismatch through $\mu(\beta)$

- |                      |   |           |
|----------------------|---|-----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ ..... | Figure 9  |
| 2. Synthetic Dataset | Estimating $V(\pi_{\text{bad}})$ .....  | Figure 10 |
| 3. MovieLens Dataset | Estimating $V(\pi_{\text{good}})$ ..... | Figure 11 |
| 4. MovieLens Dataset | Estimating $V(\pi_{\text{bad}})$ .....  | Figure 12 |

### Varying Policy-mismatch through $\pi(\epsilon)$

- |                      |                                    |           |
|----------------------|------------------------------------|-----------|
| 1. Synthetic Dataset | Using $\mu_{\text{uniform}}$ ..... | Figure 13 |
| 2. Synthetic Dataset | Using $\mu_{\text{good}}$ .....    | Figure 14 |
| 3. MovieLens Dataset | Using $\mu_{\text{uniform}}$ ..... | Figure 15 |
| 4. MovieLens Dataset | Using $\mu_{\text{good}}$ .....    | Figure 16 |

### Varying Bandit Feedback ( $|\mathcal{D}|$ )

- |                      |   |           |
|----------------------|---|-----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ ..... | Figure 17 |
| 2. Synthetic Dataset | Estimating $V(\pi_{\text{bad}})$ .....  | Figure 18 |
| 3. MovieLens Dataset | Estimating $V(\pi_{\text{good}})$ ..... | Figure 19 |
| 4. MovieLens Dataset | Estimating $V(\pi_{\text{bad}})$ .....  | Figure 20 |

### Varying Deficient Support

- |                      |  |           |
|----------------------|--|-----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ using $\mu_{\text{uniform}}$ ..... | Figure 21 |
| 2. Synthetic Dataset | Estimating $V(\pi_{\text{bad}})$ using $\mu_{\text{uniform}}$ .....  | Figure 22 |

### Varying Action Embedding Size

- |                      |  |           |
|----------------------|--|-----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ using $\mu_{\text{uniform}}$ ..... | Figure 23 |
| 2. MovieLens Dataset | Estimating $V(\pi_{\text{good}})$ using $\mu_{\text{uniform}}$ ..... | Figure 24 |

### Data-Driven vs. Oracle Action Embeddings

- |                      |  |           |
|----------------------|--|-----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ using $\mu_{\text{uniform}}$ ..... | Figure 25 |
| 2. Synthetic Dataset | Estimating $V(\pi_{\text{bad}})$ using $\mu_{\text{uniform}}$ .....  | Figure 26 |

### Varying Amount of Pooling

- |                      |   |           |
|----------------------|---|-----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ using $\mu_{\text{good}}$ ..... | Figure 27 |
| 2. MovieLens Dataset | Estimating $V(\pi_{\text{good}})$ using $\mu_{\text{good}}$ ..... | Figure 28 |

### Optimal Amount of Pooling

- |                      |  |           |
|----------------------|--|-----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ using $\mu_{\text{bad}}$ .....     | Figure 29 |
| 2. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ using $\mu_{\text{uniform}}$ ..... | Figure 30 |
| 3. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ using $\mu_{\text{good}}$ .....    | Figure 31 |

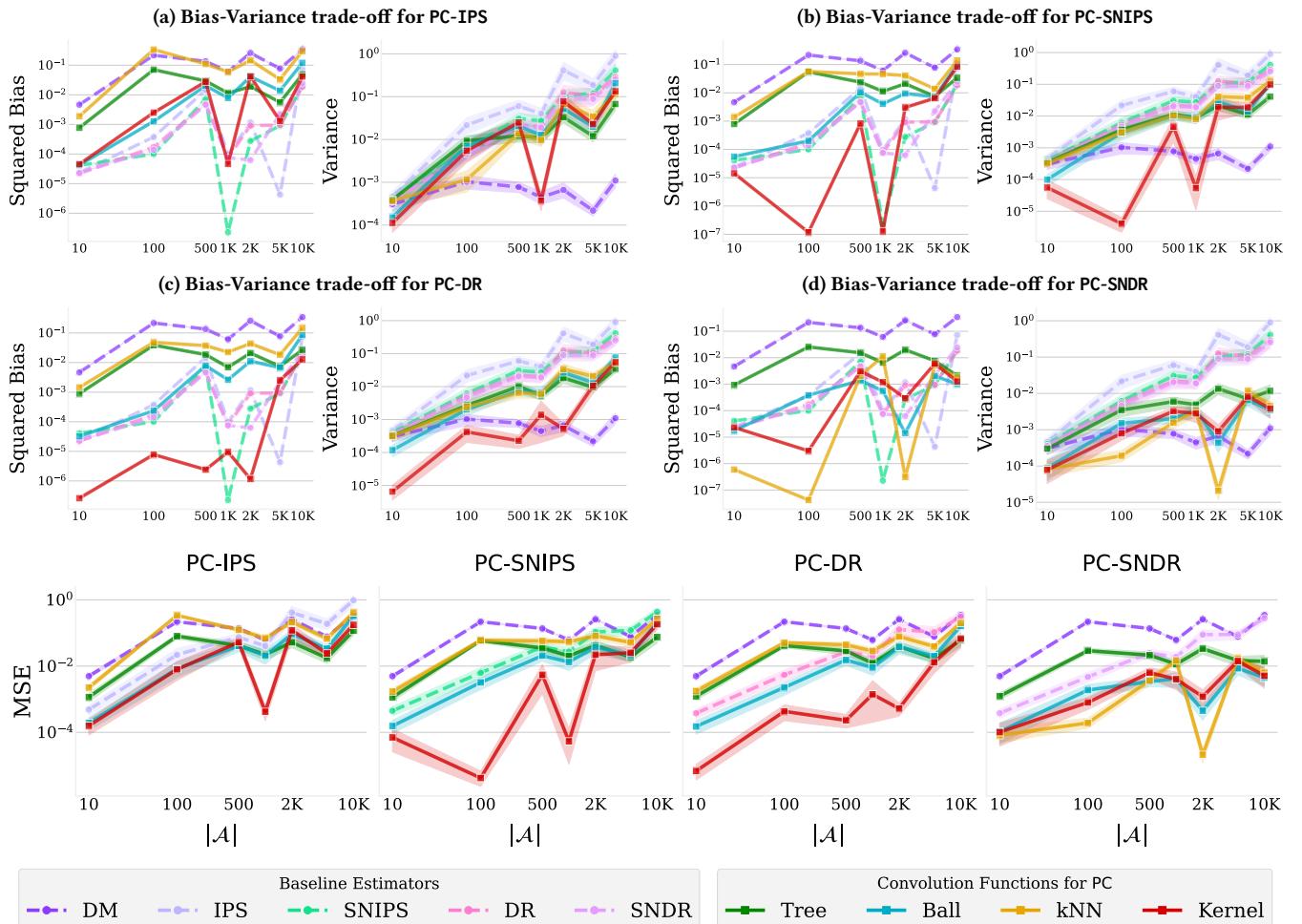
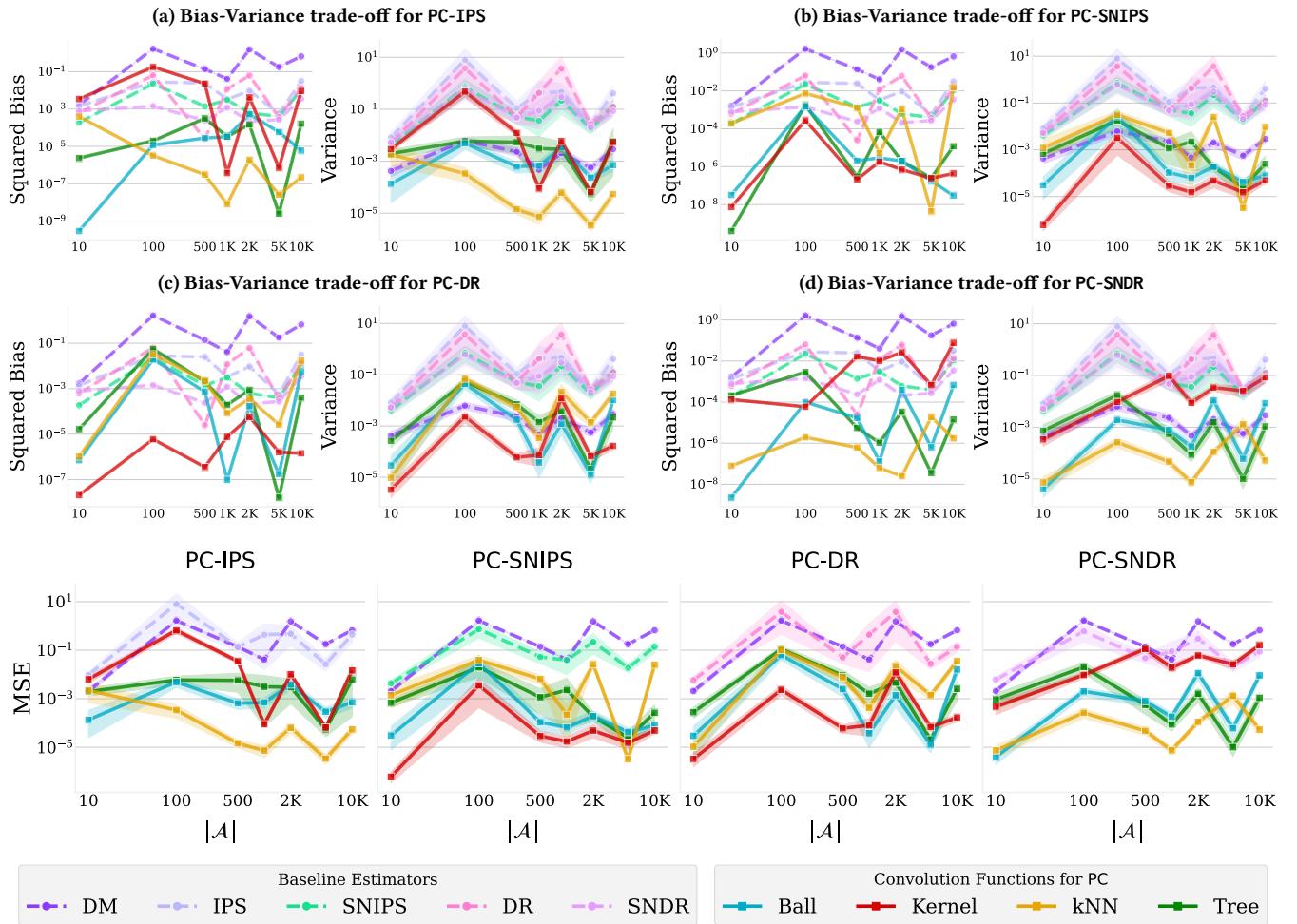
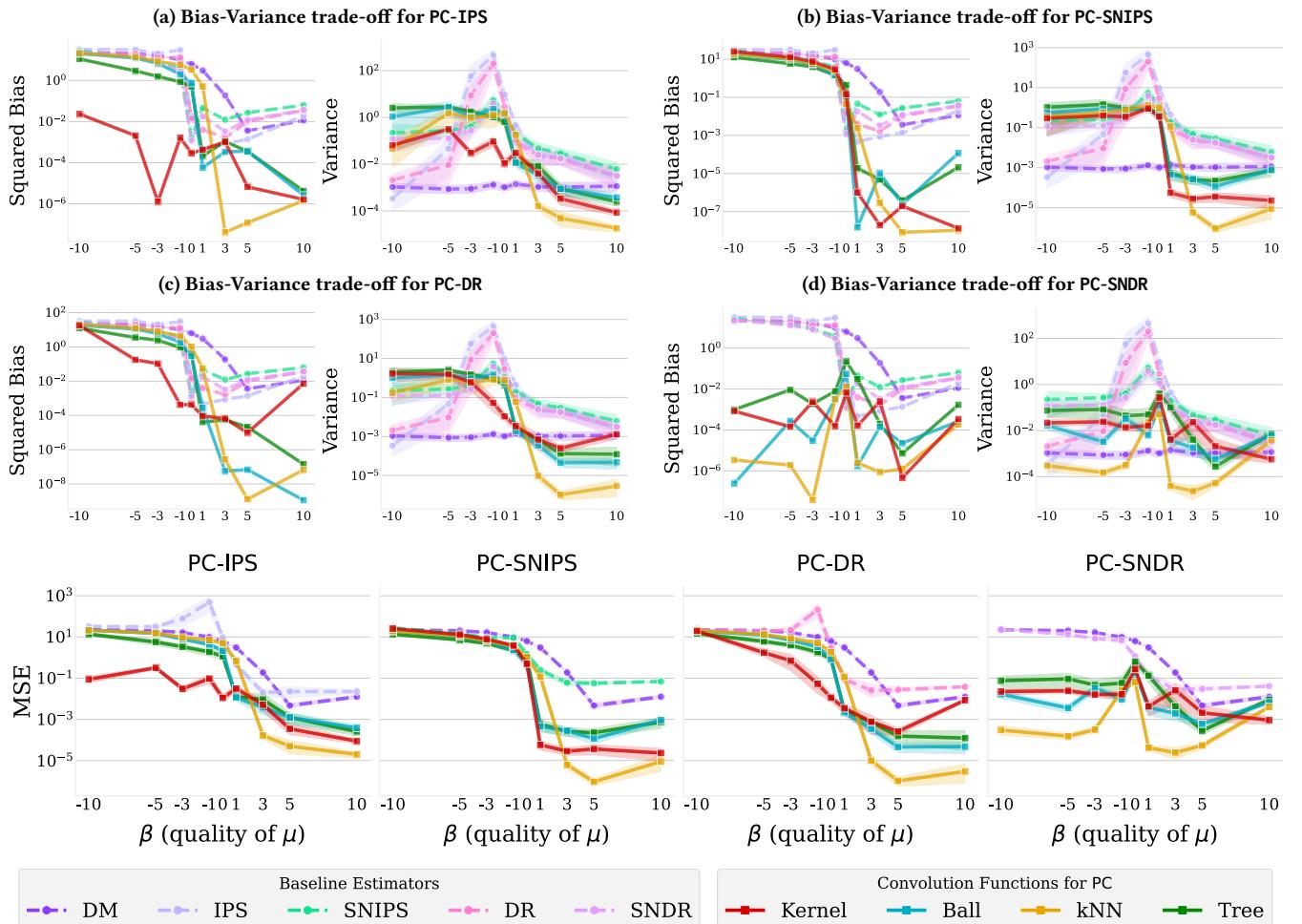


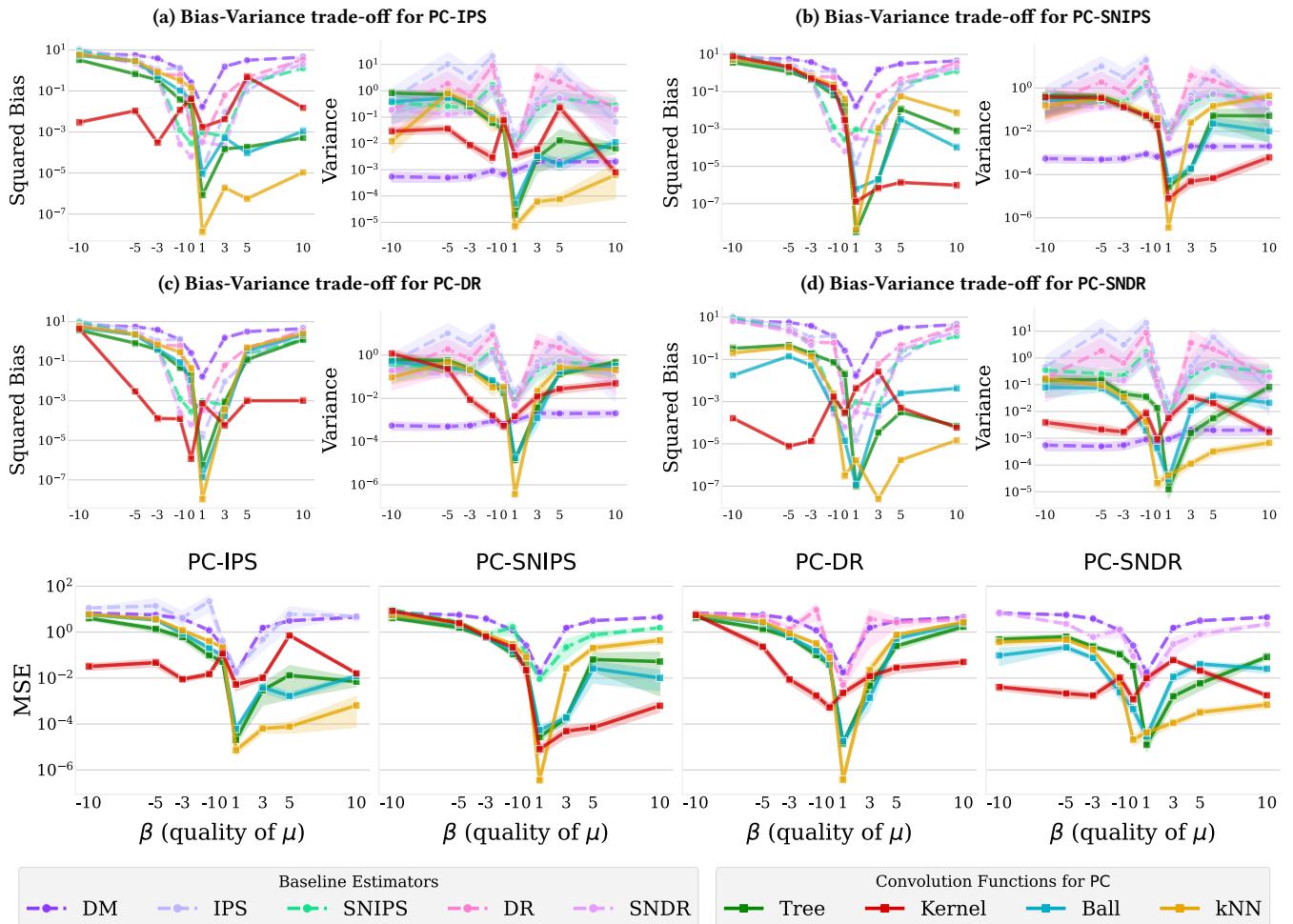
Figure 7: Change in MSE, Squared Bias, and Variance while estimating  $V(\pi_{bad})$  with varying number of actions (log-log scale) for the synthetic dataset, using data logged by  $\mu_{\text{uniform}}$ .



**Figure 8: Change in MSE, Squared Bias, and Variance while estimating  $V(\pi_{\text{bad}})$  with varying number of actions (log-log scale) for the synthetic dataset, using data logged by  $\mu_{\text{good}}$ .**



**Figure 9: Change in MSE, Squared Bias, and Variance while estimating  $V(\pi_{\text{good}})$  with varying policy-mismatch (log scale) for the synthetic dataset.**



**Figure 10: Change in MSE, Squared Bias, and Variance while estimating  $V(\pi_{\text{bad}})$  with varying policy-mismatch (log scale) for the synthetic dataset.**

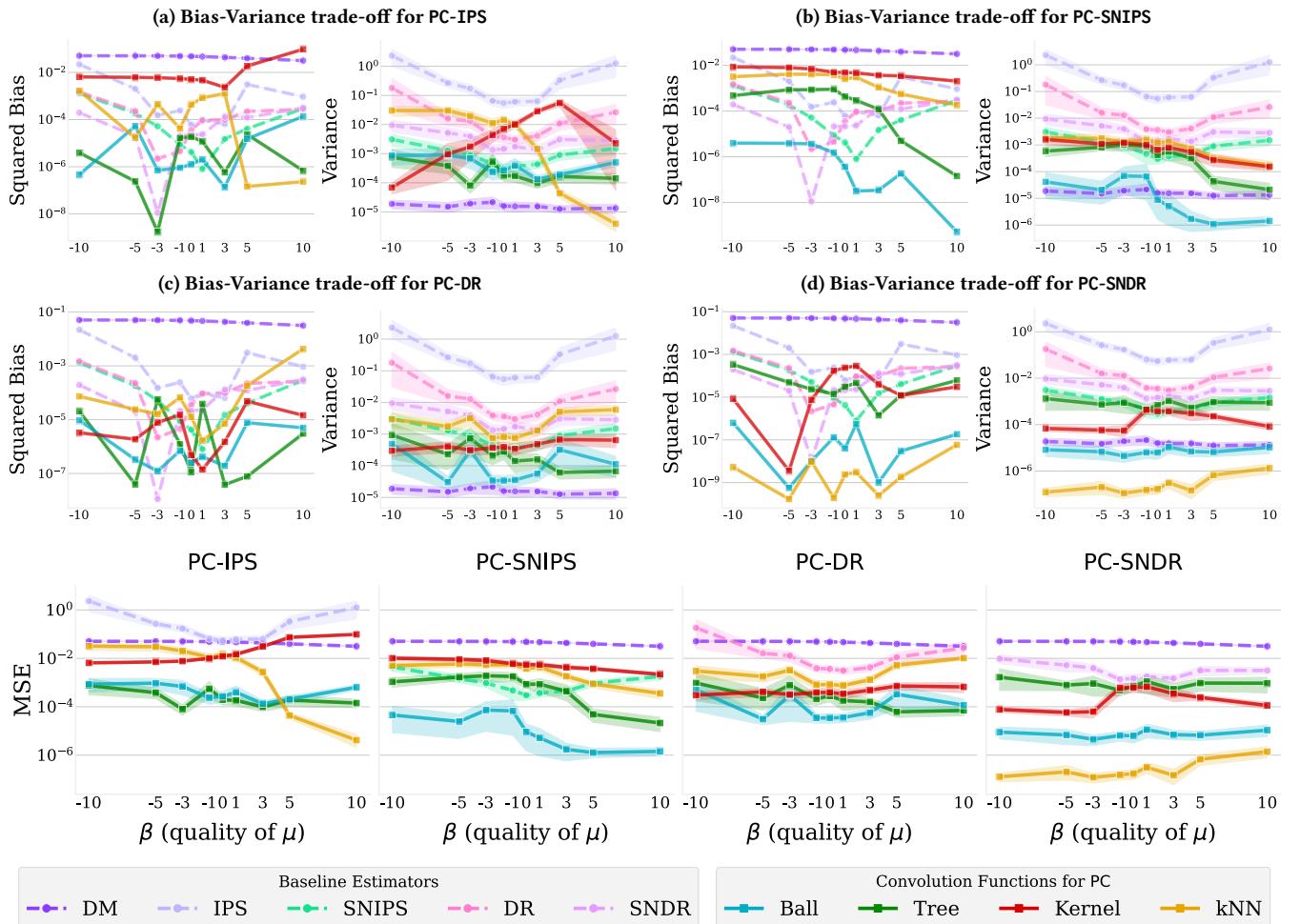
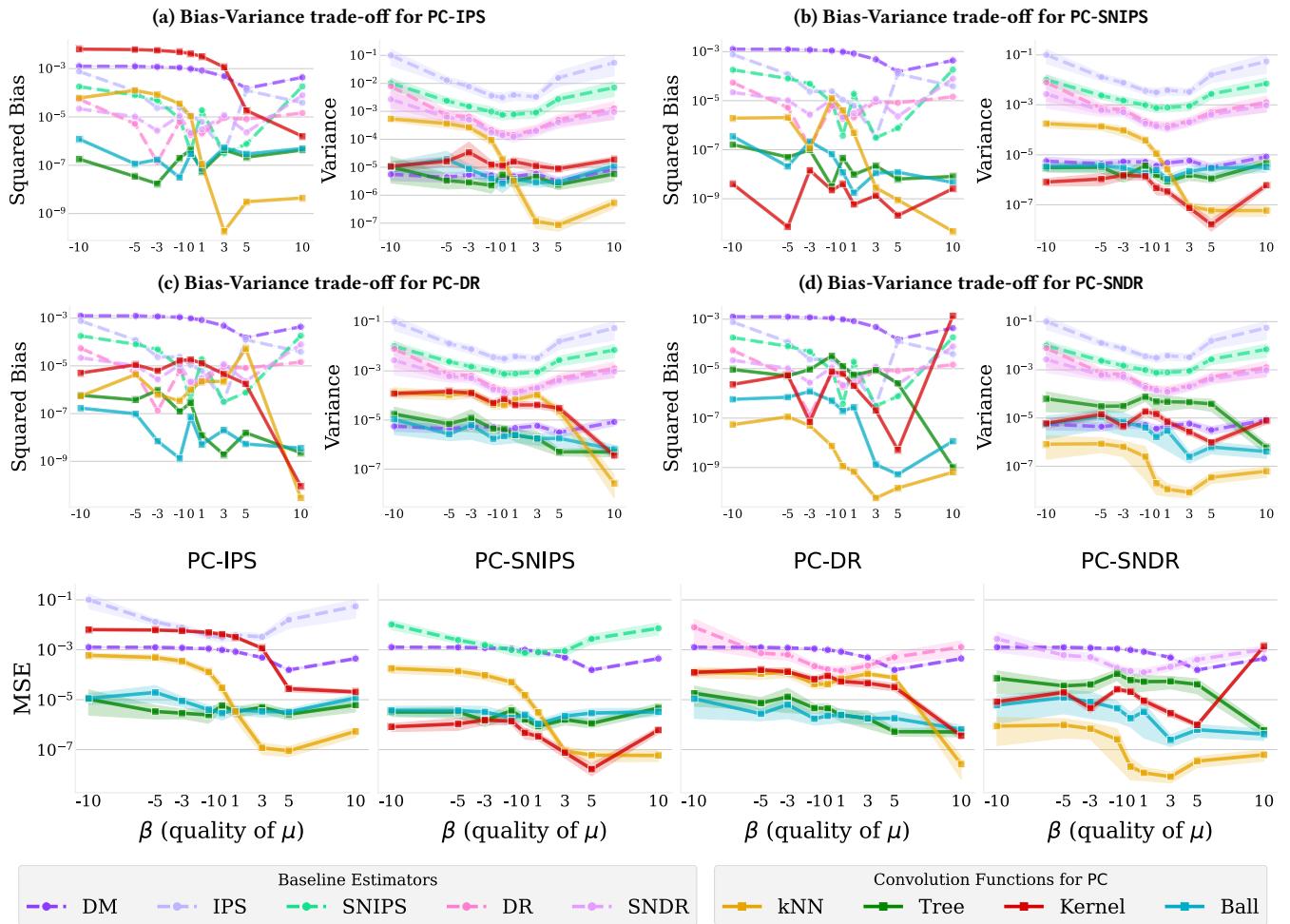
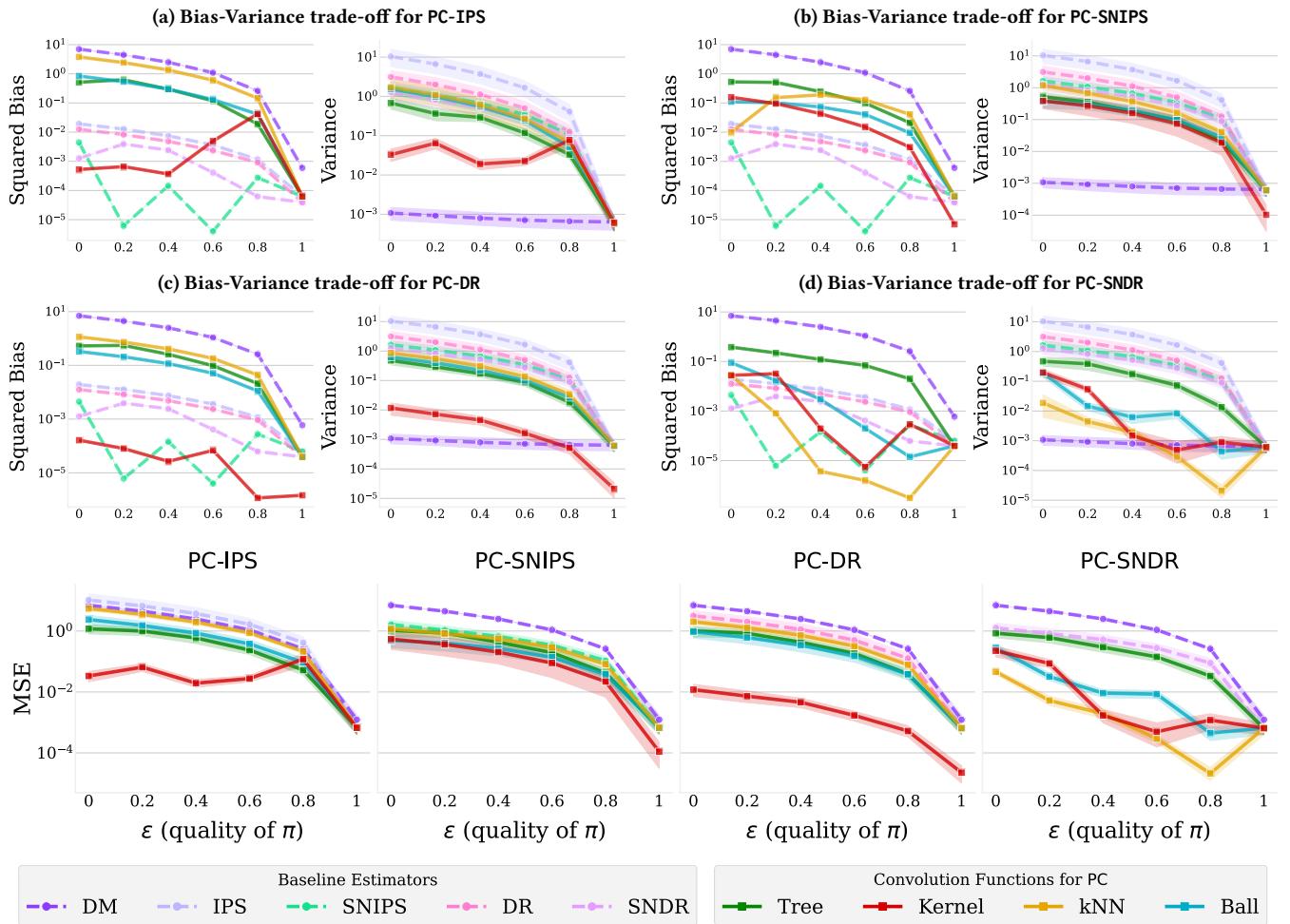


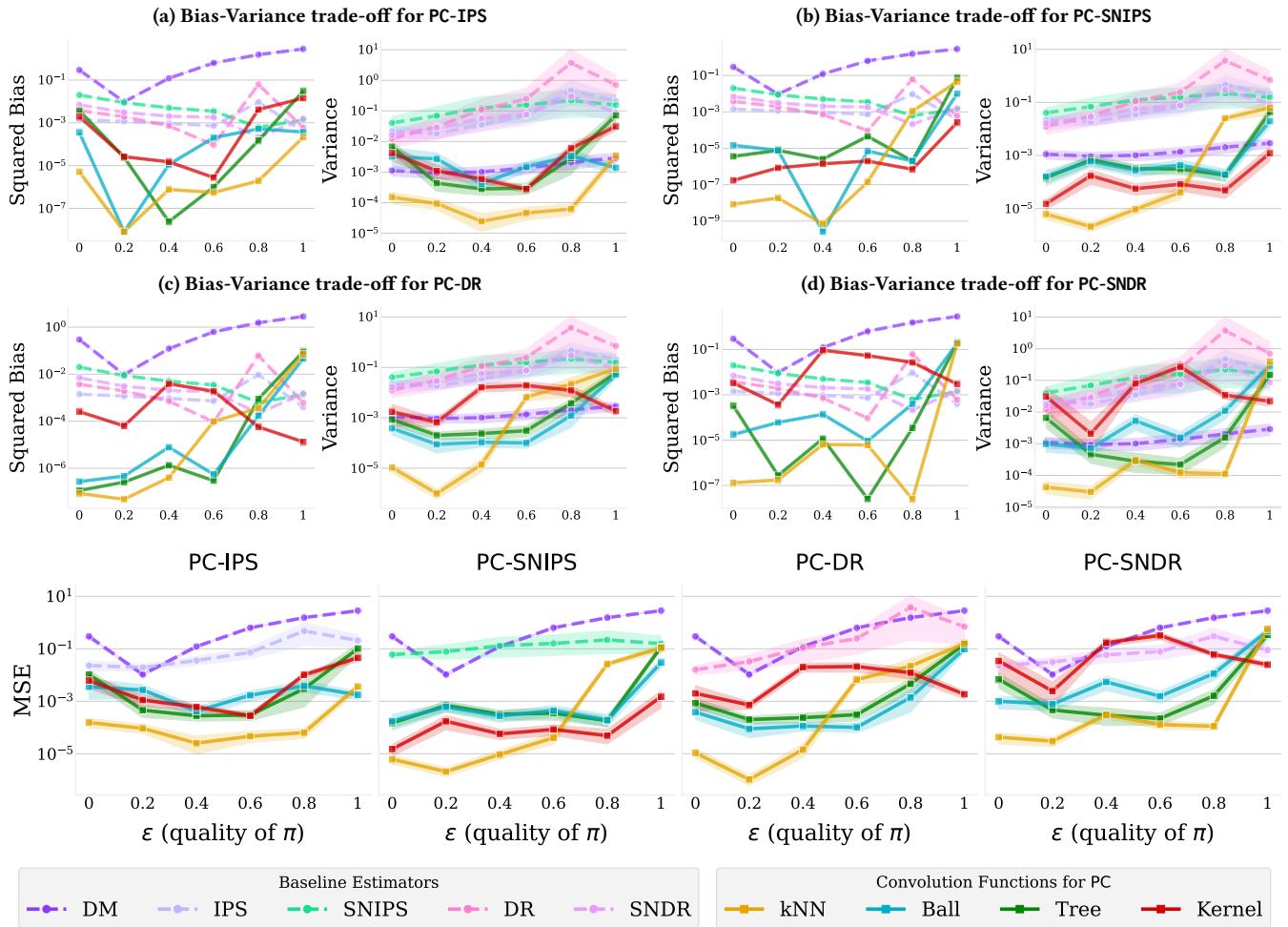
Figure 11: Change in MSE, Squared Bias, and Variance while estimating  $V(\pi_{\text{good}})$  with varying policy-mismatch (log scale) for the movielens dataset.



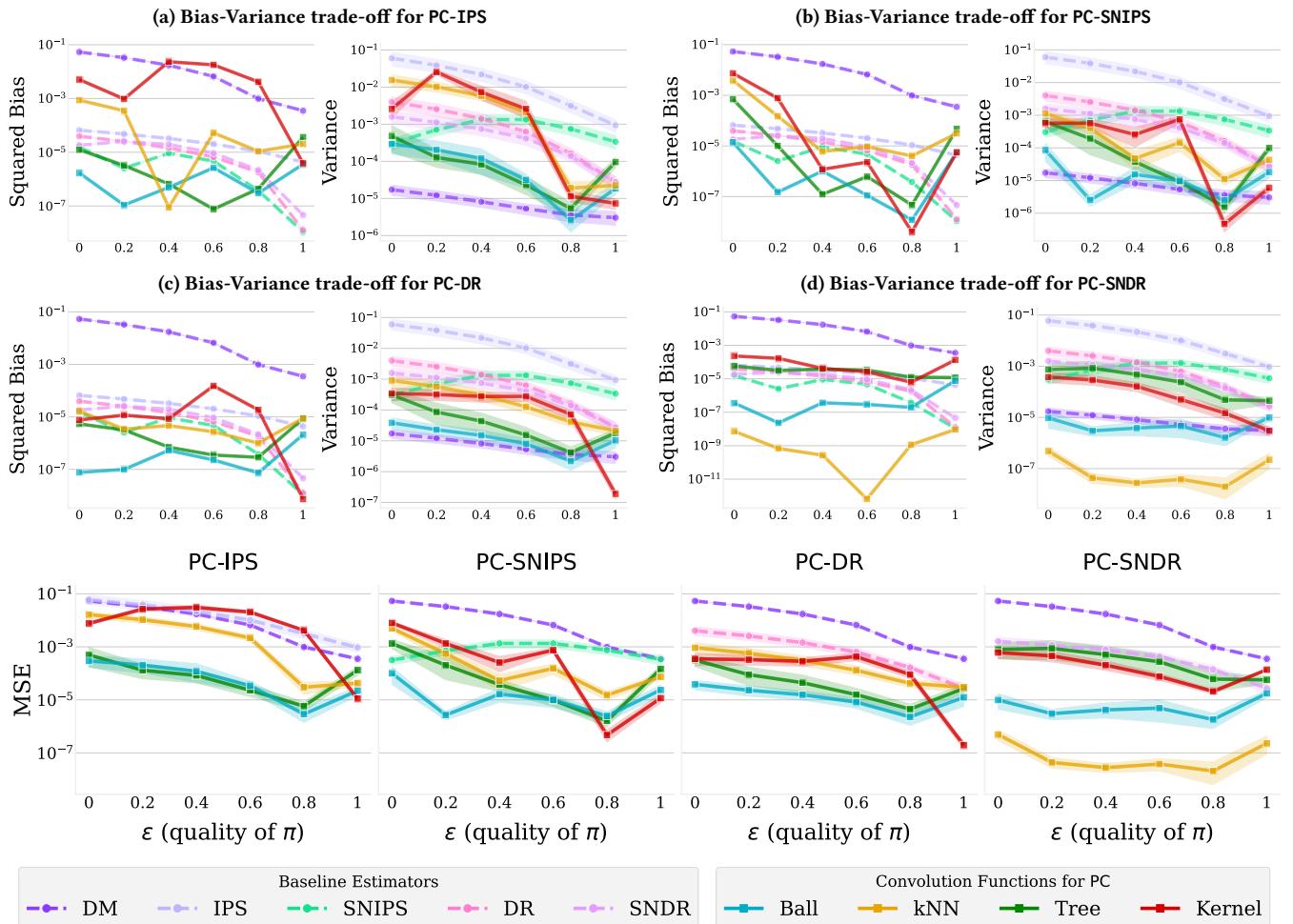
**Figure 12: Change in MSE, Squared Bias, and Variance while estimating  $V(\pi_{\text{bad}})$  with varying policy-mismatch (log scale) for the movielens dataset.**



**Figure 13: Change in MSE, Squared Bias, and Variance while estimating various target policies (log scale) for the synthetic dataset, using data logged by  $\mu_{\text{uniform}}$ .**



**Figure 14: Change in MSE, Squared Bias, and Variance while estimating various target policies (log scale) for the synthetic dataset, using data logged by  $\mu_{\text{good}}$ .**



**Figure 15: Change in MSE, Squared Bias, and Variance while estimating various target policies (log scale) for the movielens dataset, using data logged by  $\mu_{\text{uniform}}$ .**

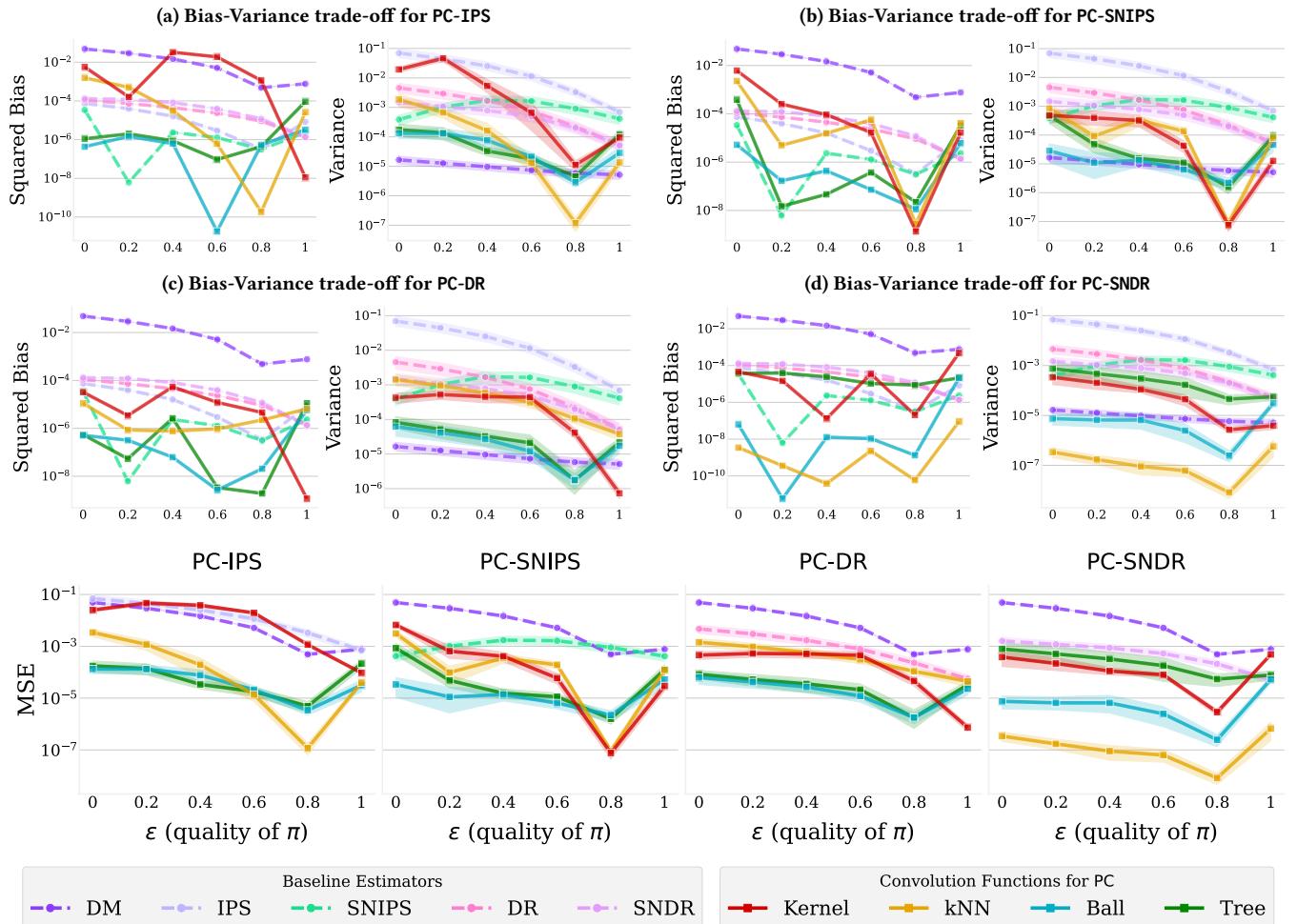
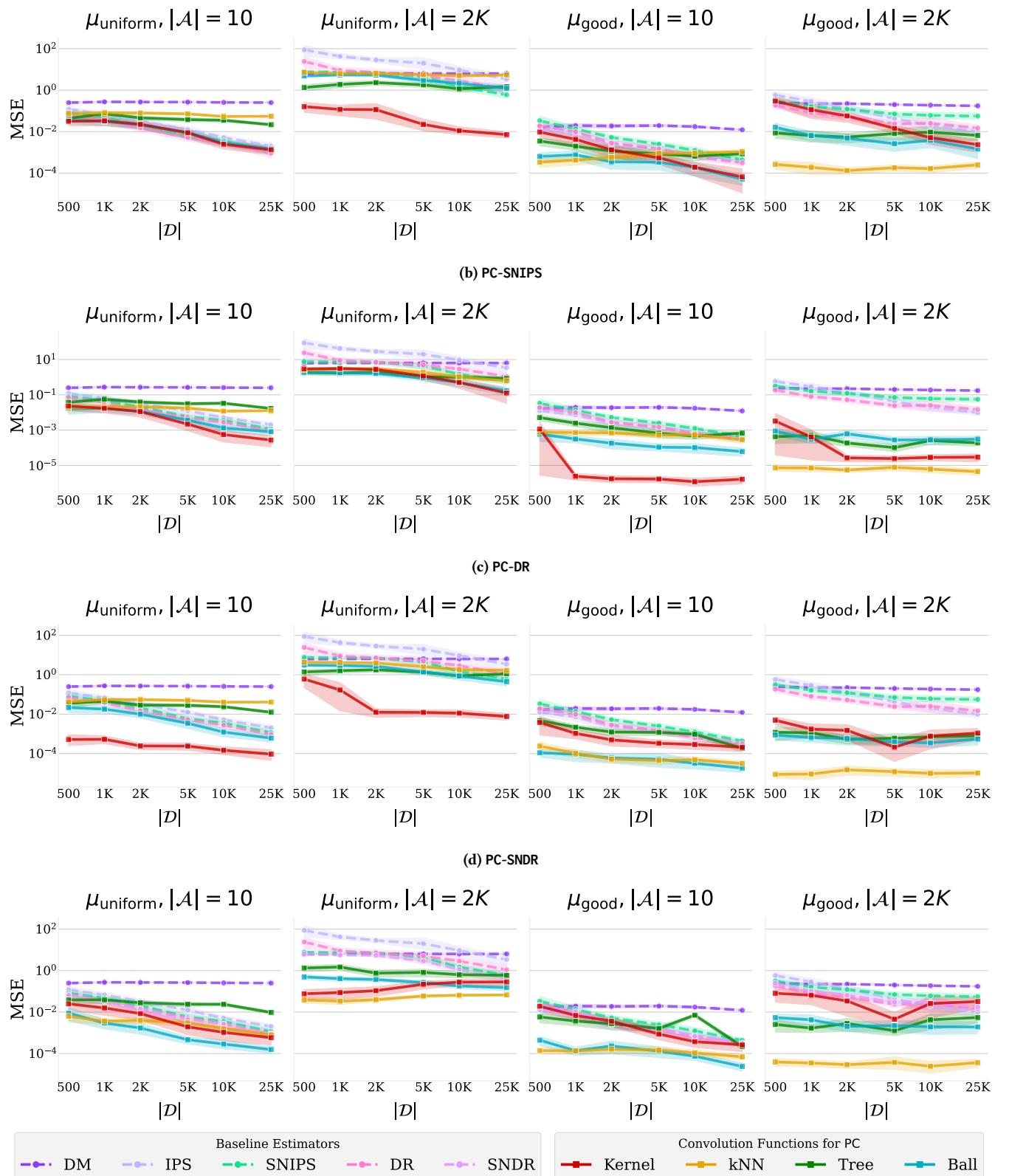
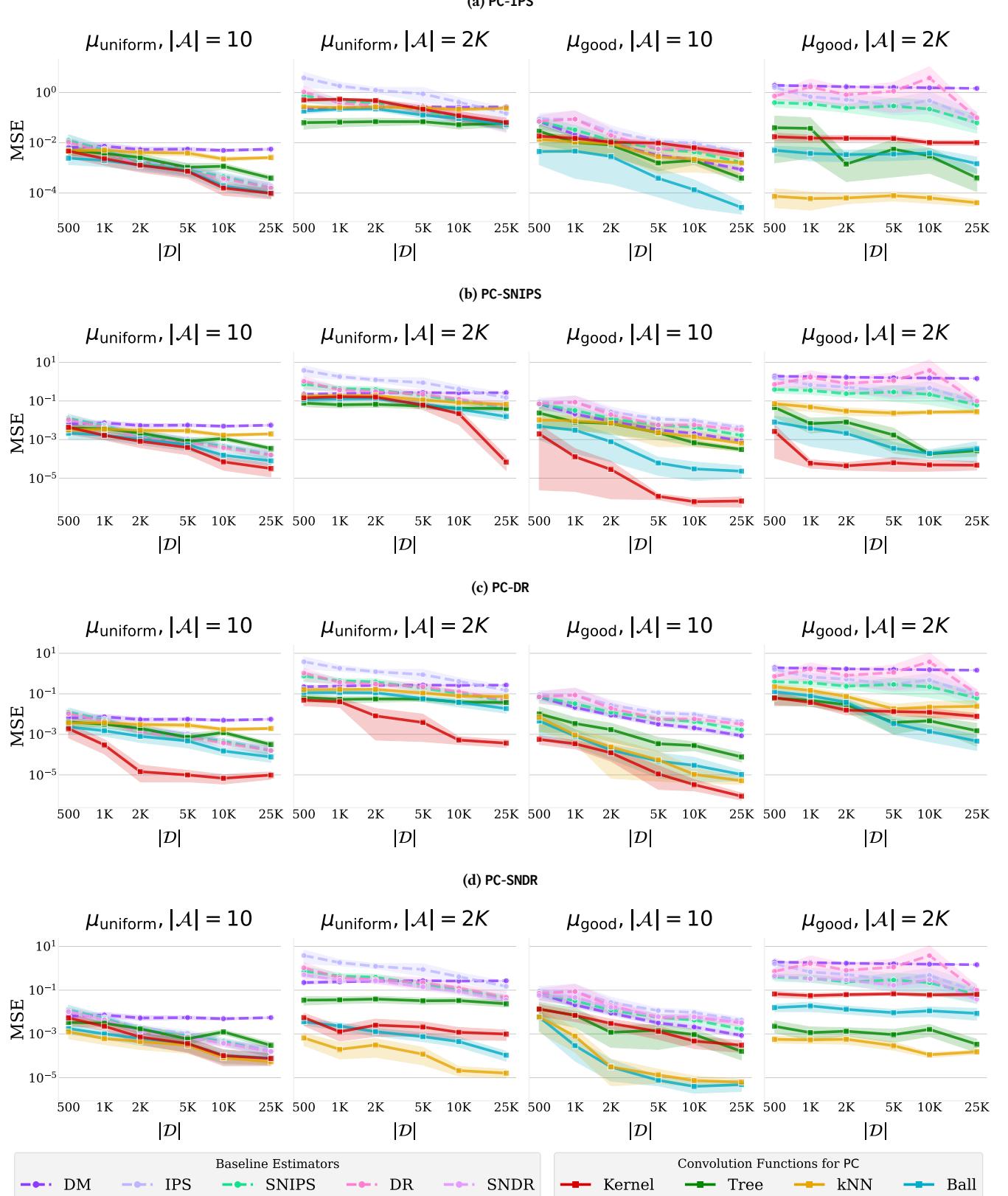


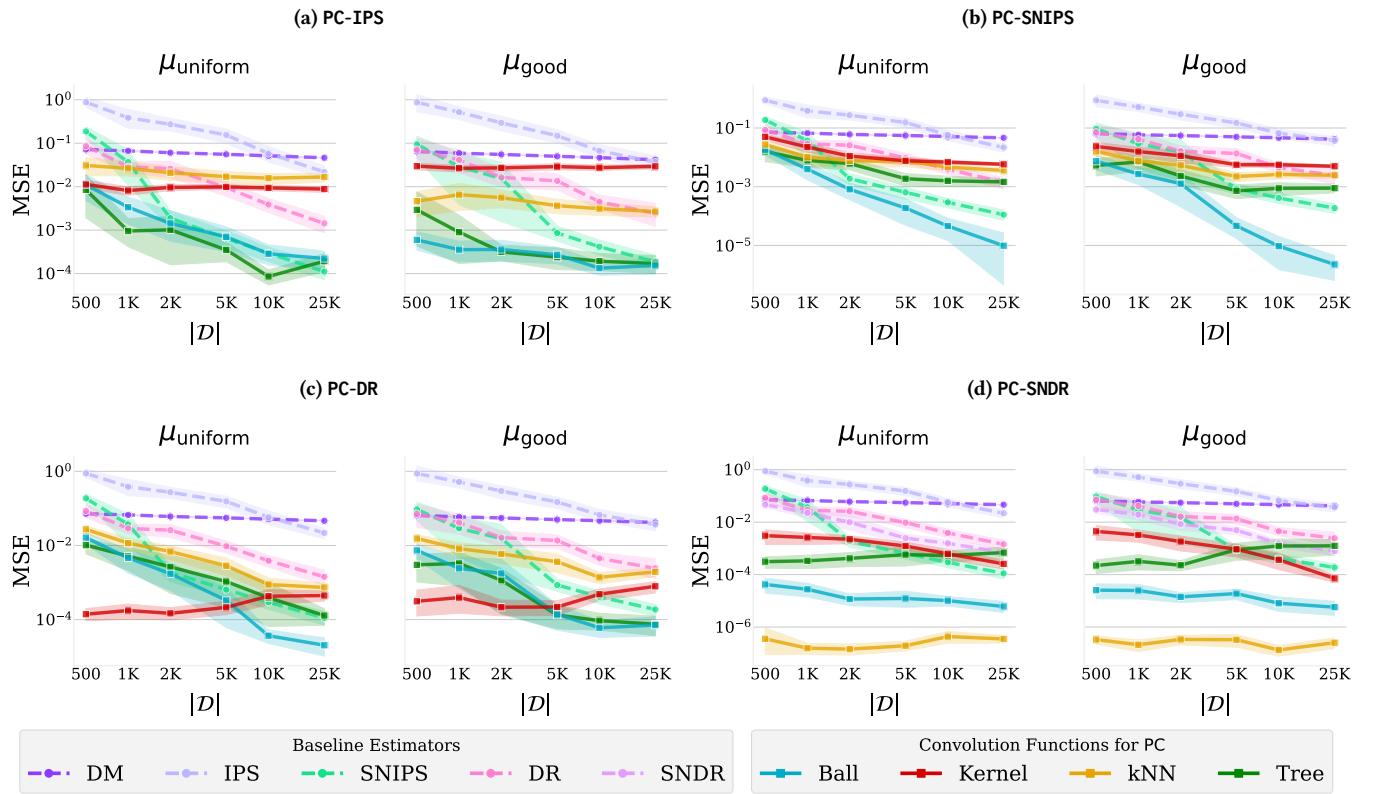
Figure 16: Change in MSE, Squared Bias, and Variance while estimating various target policies (log scale) for the movielens dataset, using data logged by  $\mu_{\text{good}}$ .



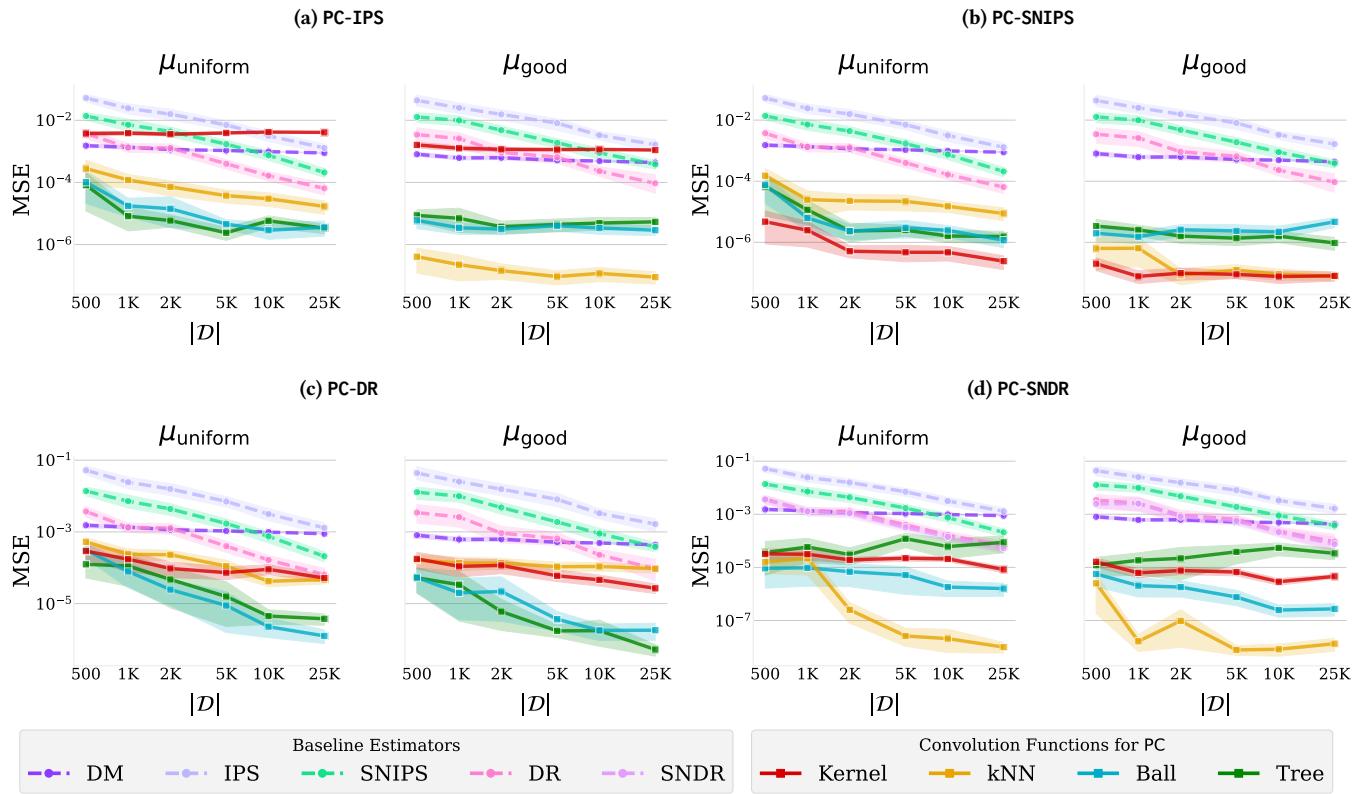
**Figure 17: Change in MSE while estimating  $V(\pi_{\text{good}})$  with varying amount of bandit feedback (log-log scale) for the synthetic dataset.**



**Figure 18: Change in MSE while estimating  $V(\pi_{\text{bad}})$  with varying amount of bandit feedback (log-log scale) for the synthetic dataset.**



**Figure 19: Change in MSE while estimating  $V(\pi_{\text{good}})$  with varying amount of bandit feedback (log-log scale) for the movielens dataset.**



**Figure 20: Change in MSE while estimating  $V(\pi_{\text{bad}})$  with varying amount of bandit feedback (log-log scale) for the movielens dataset.**

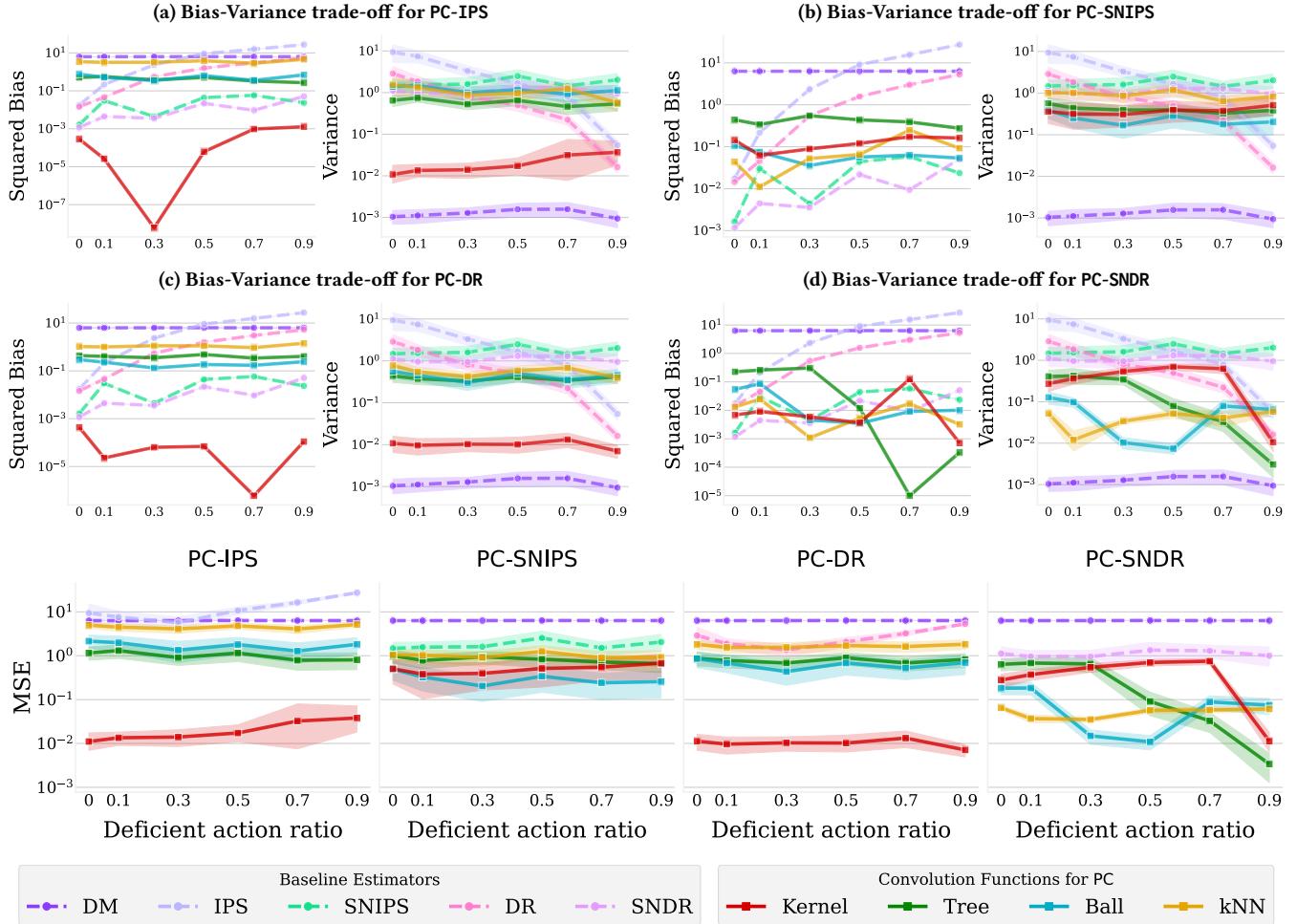


Figure 21: Change in MSE, Squared Bias, and Variance while estimating  $V(\pi_{\text{good}})$  with varying support (log-log scale) for the synthetic dataset (with 2000 actions), using data logged by  $\mu_{\text{uniform}}$ .

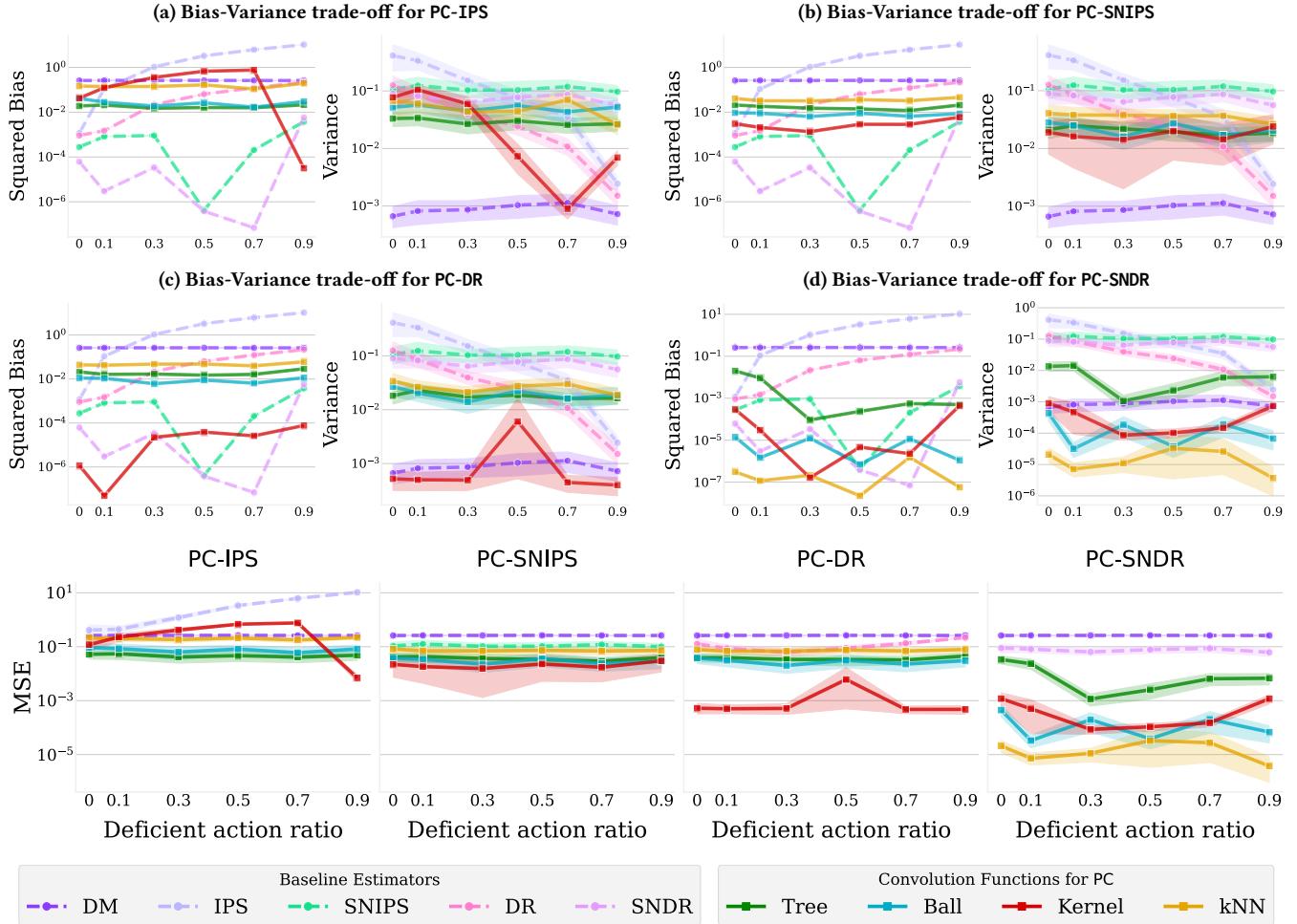


Figure 22: Change in MSE, Squared Bias, and Variance while estimating  $V(\pi_{bad})$  with varying support (log-log scale) for the synthetic dataset (with 2000 actions), using data logged by  $\mu_{\text{uniform}}$ .

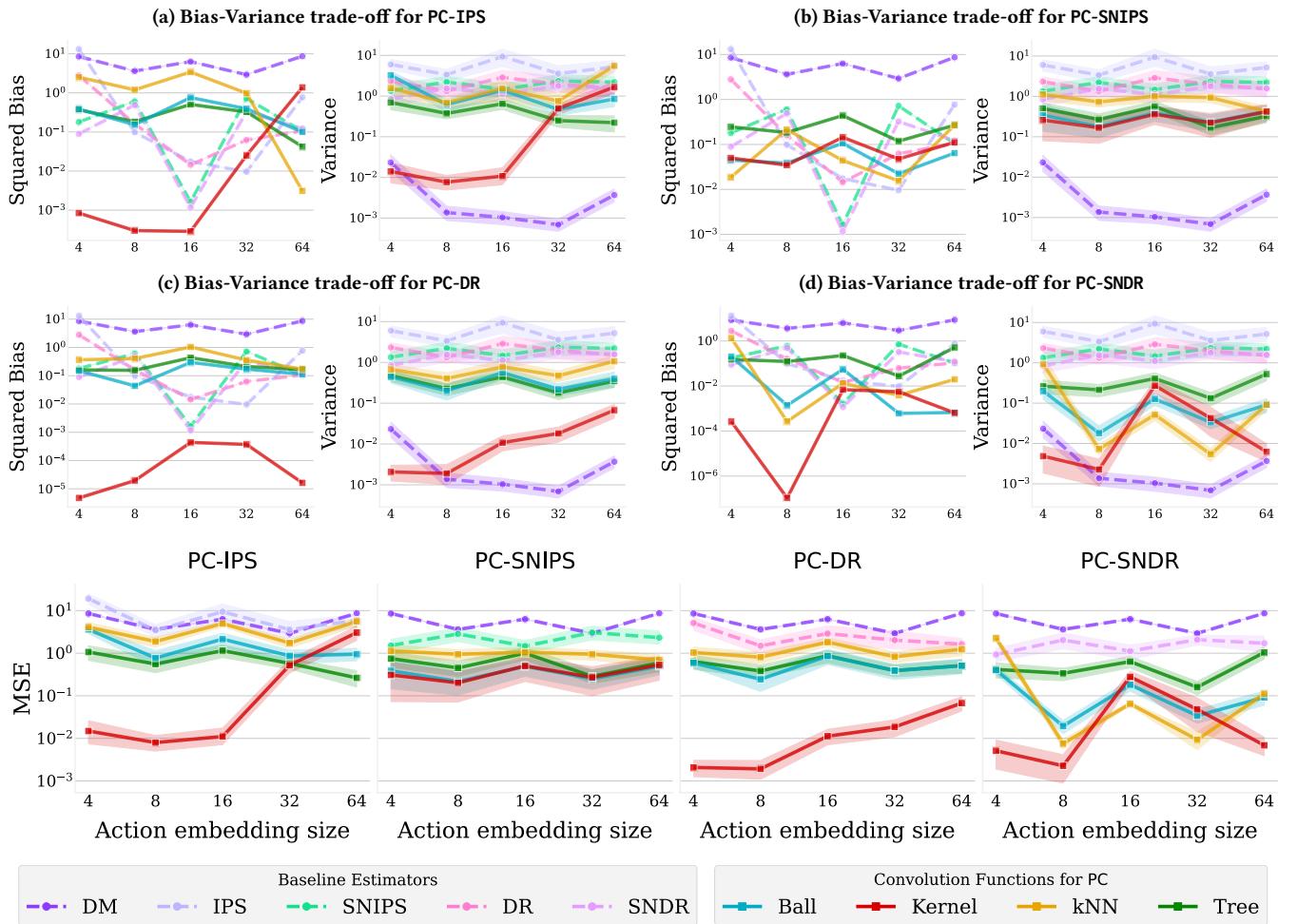


Figure 23: Change in MSE, Squared Bias & Variance while estimating  $V(\pi_{\text{good}})$  with varying action embedding size (log-log scale) for the synthetic dataset (2000 actions), using data logged by  $\mu_{\text{uniform}}$ .

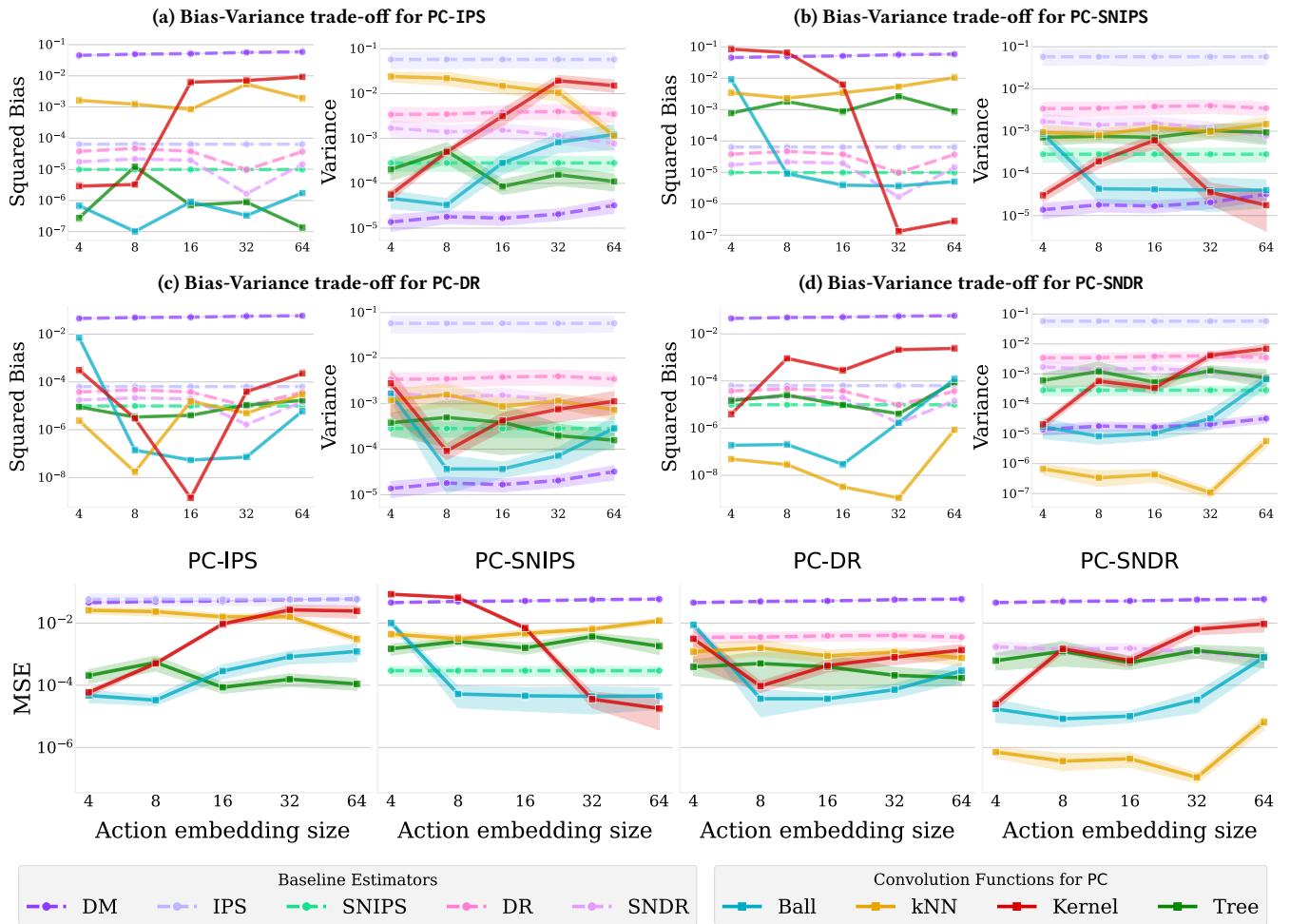
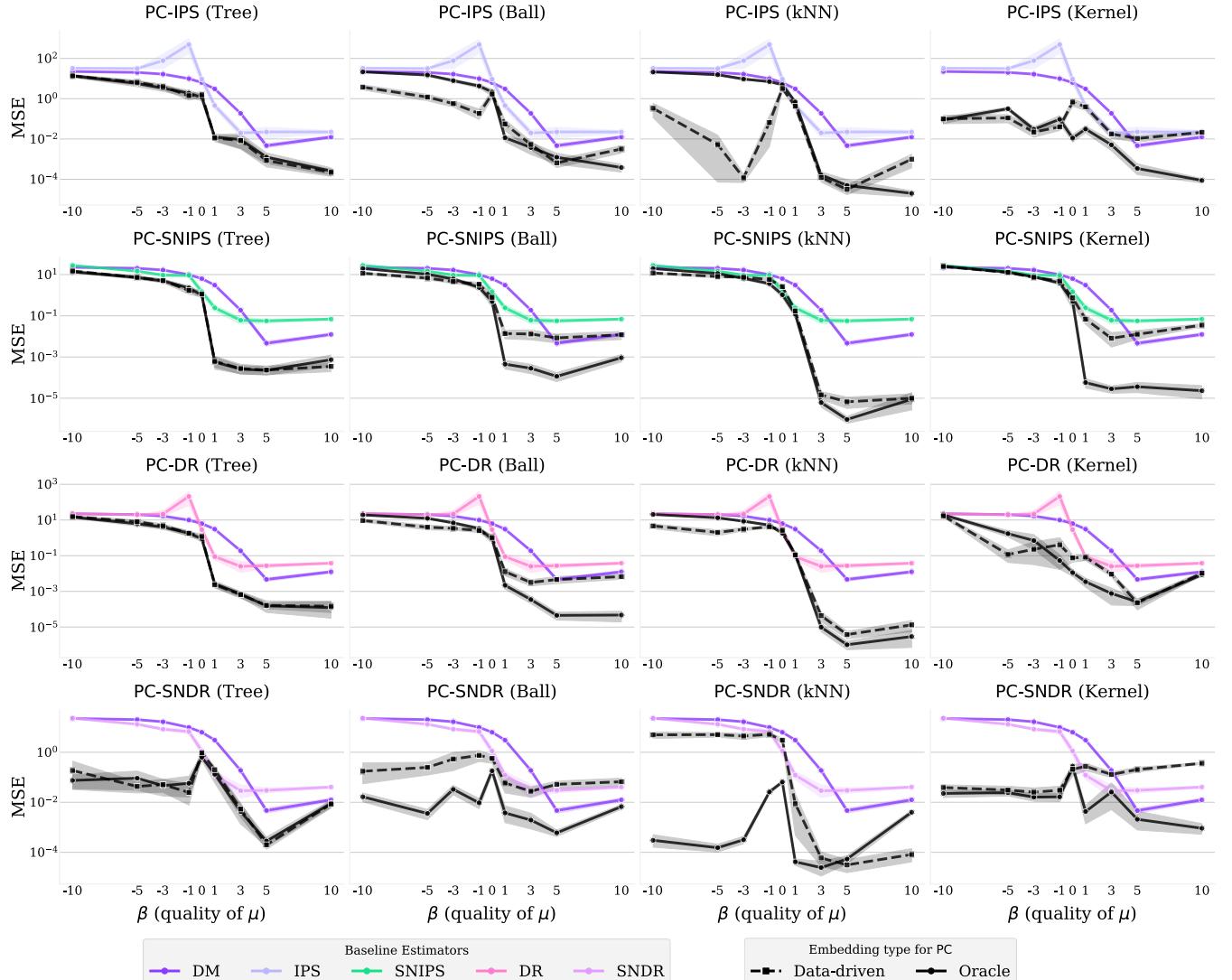
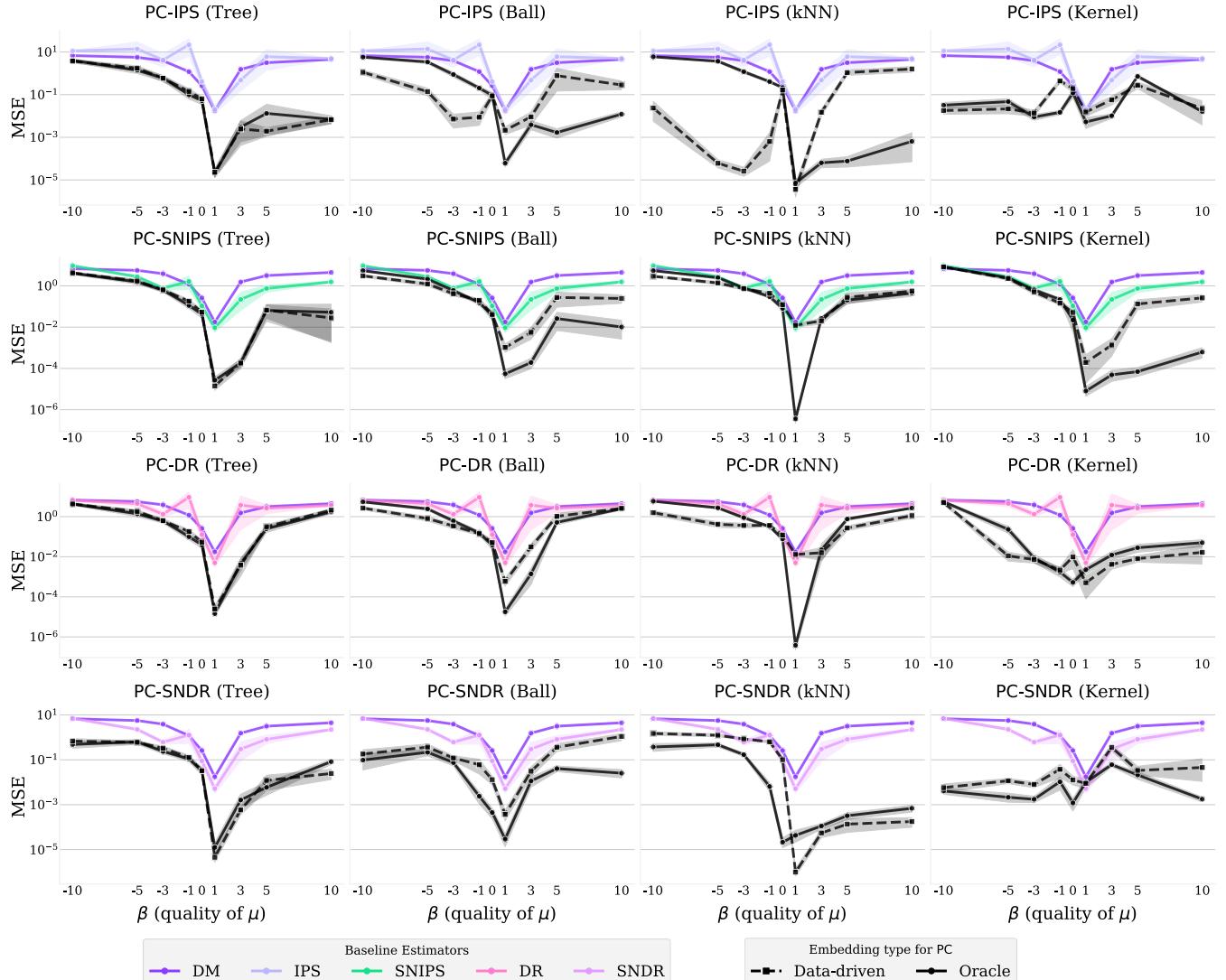


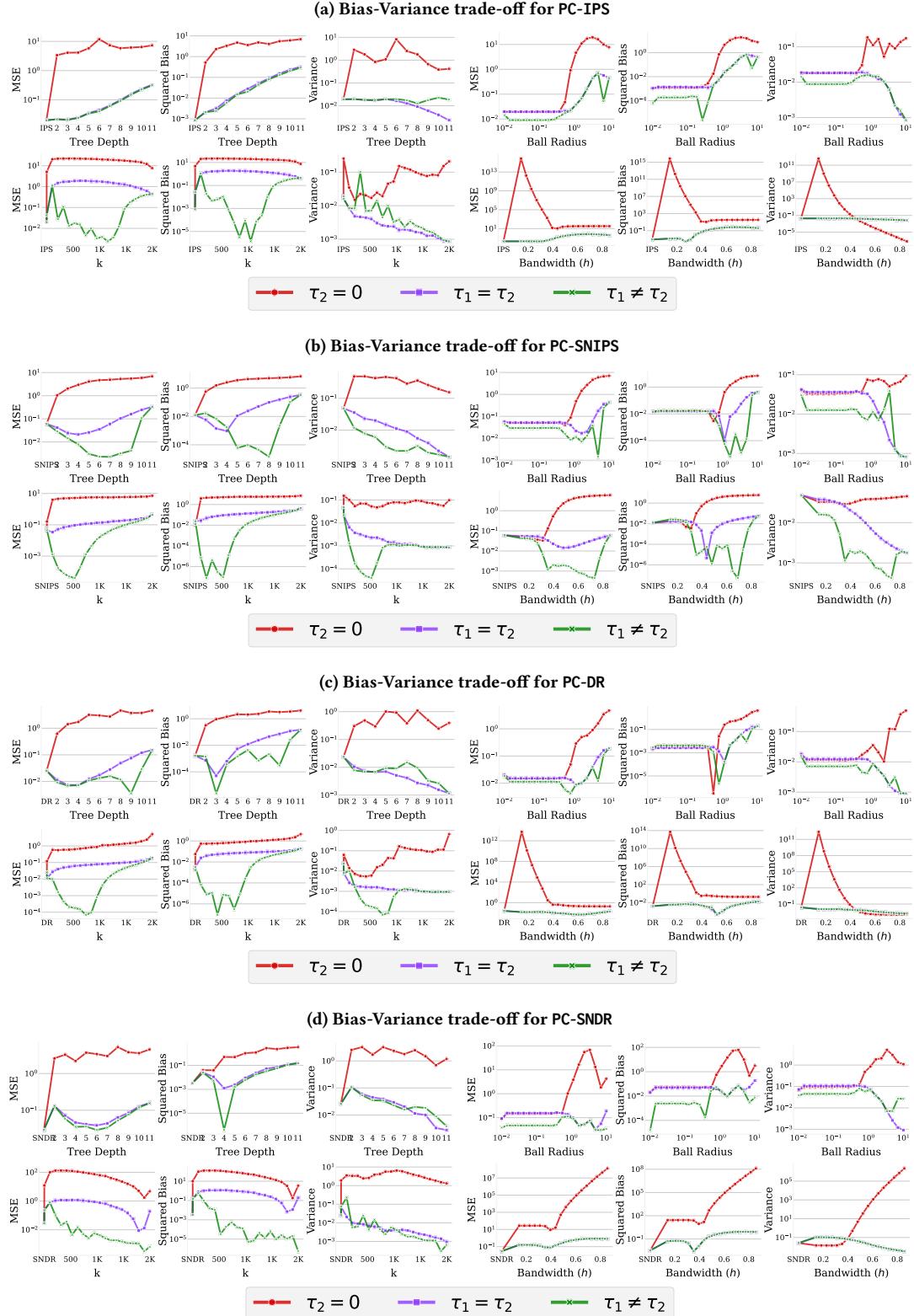
Figure 24: Change in MSE, Squared Bias & Variance while estimating  $V(\pi_{\text{good}})$  with varying action embedding size (log-log scale) for the movielens dataset, using data logged by  $\mu_{\text{uniform}}$ .



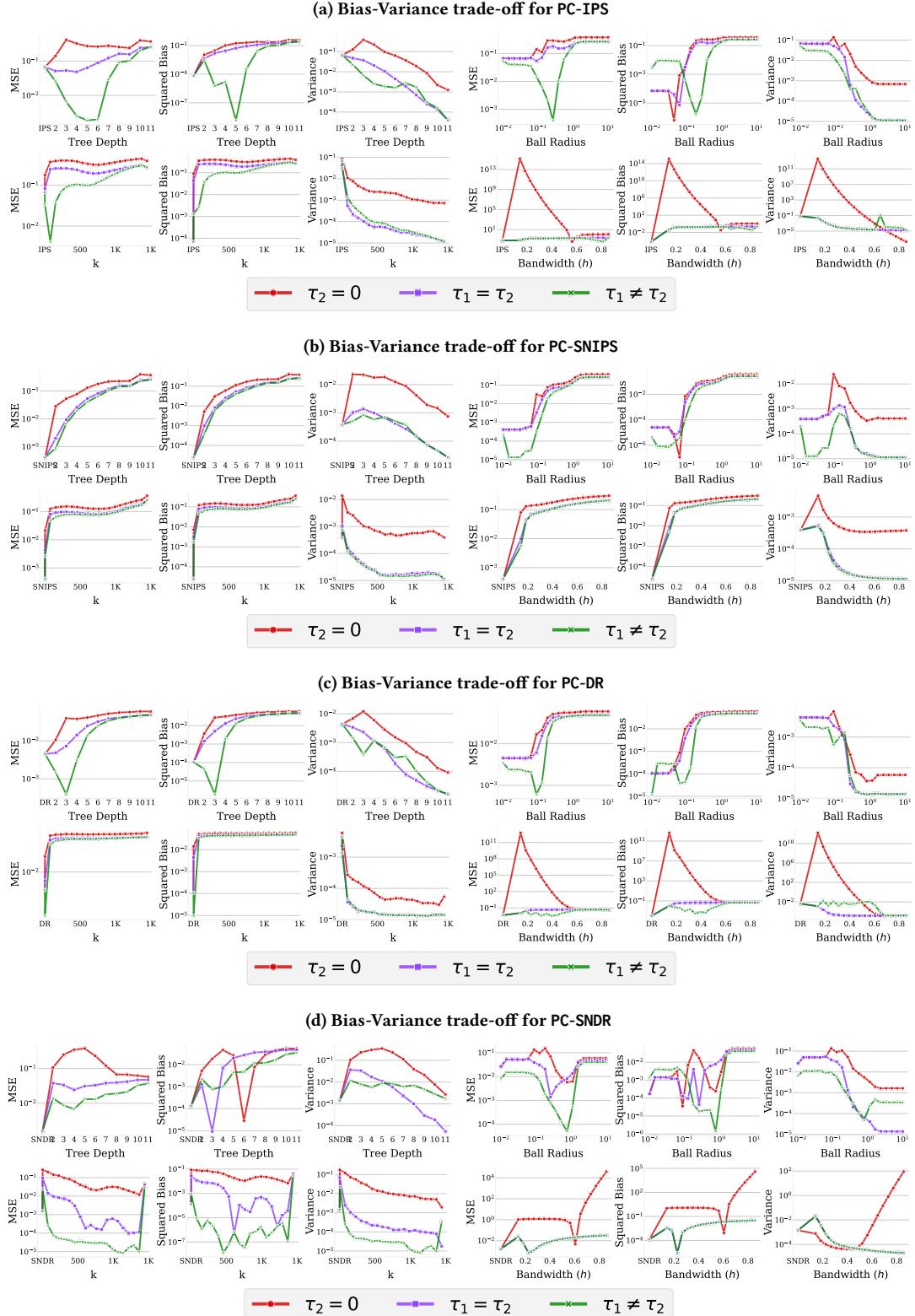
**Figure 25: Change in MSE while estimating  $V(\pi_{\text{good}})$  with varying logging policies (log-scale) and using PC with Oracle vs. Data-driven action embeddings for the synthetic dataset.**



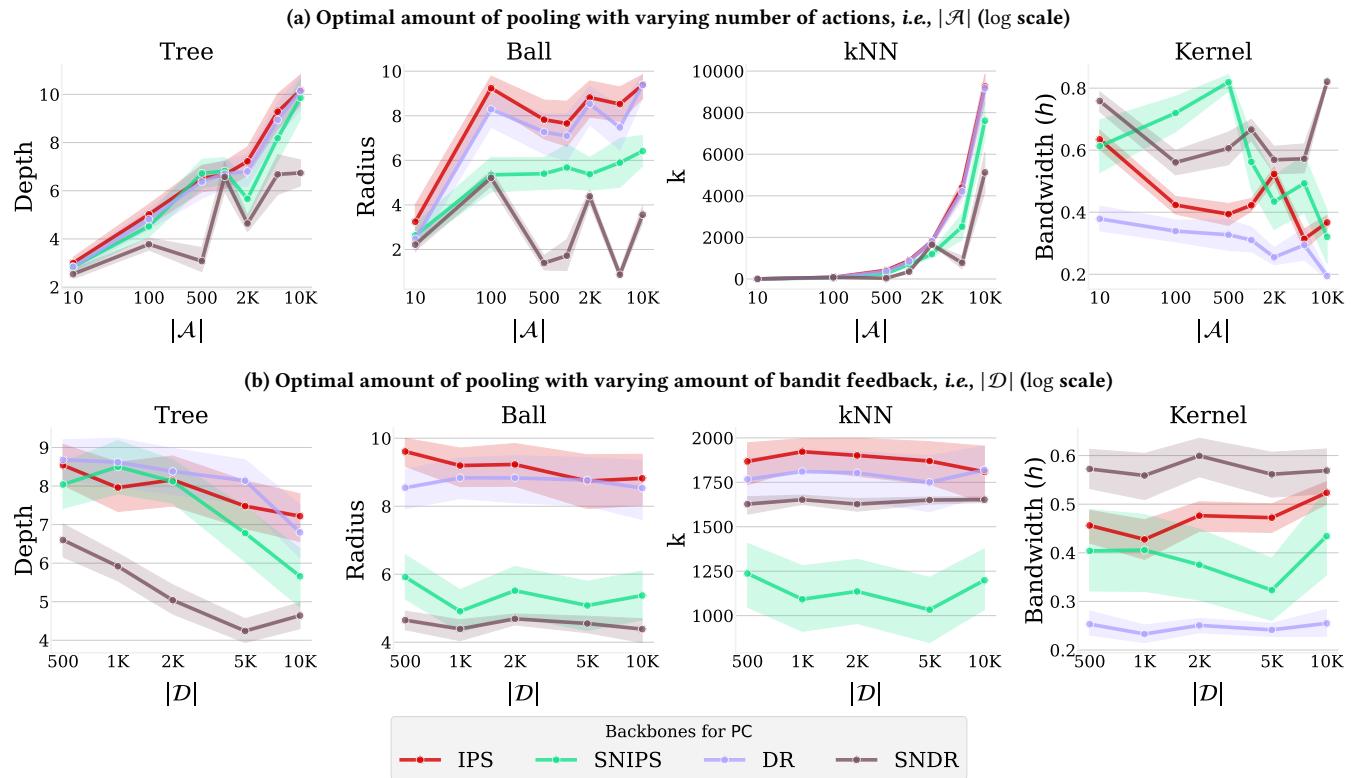
**Figure 26: Change in MSE while estimating  $V(\pi_{\text{bad}})$  with varying logging policies (log-scale) and using PC with Oracle vs. Data-driven action embeddings for the synthetic dataset.**



**Figure 27:** Visualizing the bias-variance trade-off for the PC estimator for different backbones & pooling strategies, while estimating  $V(\pi_{\text{good}})$  with varying amount of pooling (log-log scale) on the synthetic dataset (with 2000 actions), using  $\mu_{\text{good}}$  for logging. Note that the respective naïve backbone estimators are the left-most point in each plot, i.e., when there's no pooling.



**Figure 28:** Visualizing the bias-variance trade-off for the PC estimator for different backbones & pooling strategies, while estimating  $V(\pi_{\text{good}})$  with varying amount of pooling (log-log scale) on the movielens dataset, using  $\mu_{\text{good}}$  for logging. Note that the respective naïve backbone estimators are the left-most point in each plot, i.e., when there's no pooling.



**Figure 29: Change in the optimal amount pooling for PC while estimating  $V(\pi_{\text{good}})$  for the synthetic dataset, using data logged by  $\mu_{\text{bad}}$ .**

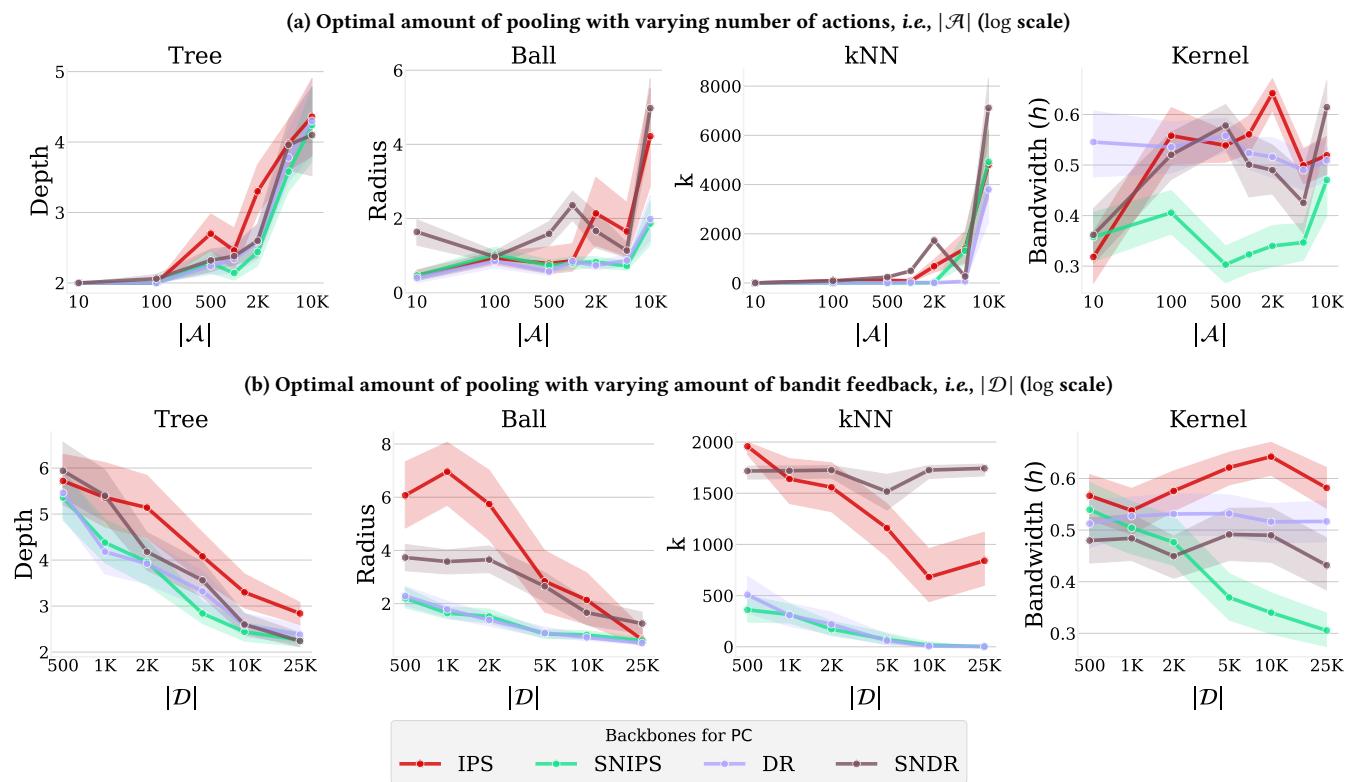
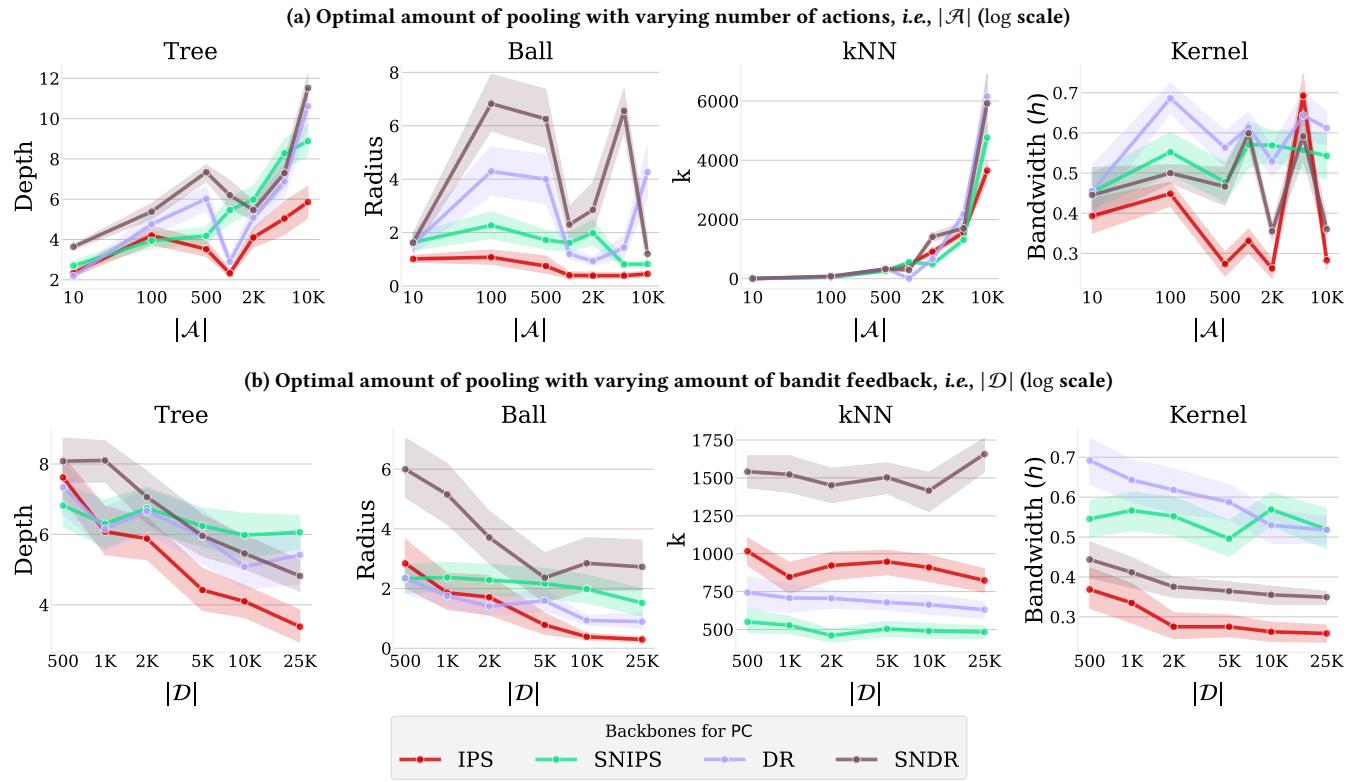


Figure 30: Change in the optimal amount pooling for PC while estimating  $V(\pi_{\text{good}})$  for the synthetic dataset, using data logged by  $\mu_{\text{uniform}}$ .



**Figure 31: Change in the optimal amount pooling for PC while estimating  $V(\pi_{\text{good}})$  for the synthetic dataset, using data logged by  $\mu_{\text{good}}$ .**