

E APPENDIX: ADDITIONAL RESULTS

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

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|----------------------|---------------------------------------------------------------------|----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{bad}})$ using μ_{uniform} | Figure 7 |
| 2. Synthetic Dataset | Estimating $V(\pi_{\text{bad}})$ using μ_{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 $\pi(\epsilon)$

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

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

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|----------------------|-----------------------------------------|-----------|
| 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

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

Varying Action Embedding Size

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

Data-Driven vs. Oracle Action Embeddings

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

Varying Amount of Pooling

- | | | |
|----------------------|-------------------------------------------------------------------|-----------|
| 1. Synthetic Dataset | Estimating $V(\pi_{\text{good}})$ using μ_{good} | Figure 27 |
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Optimal Amount of Pooling

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

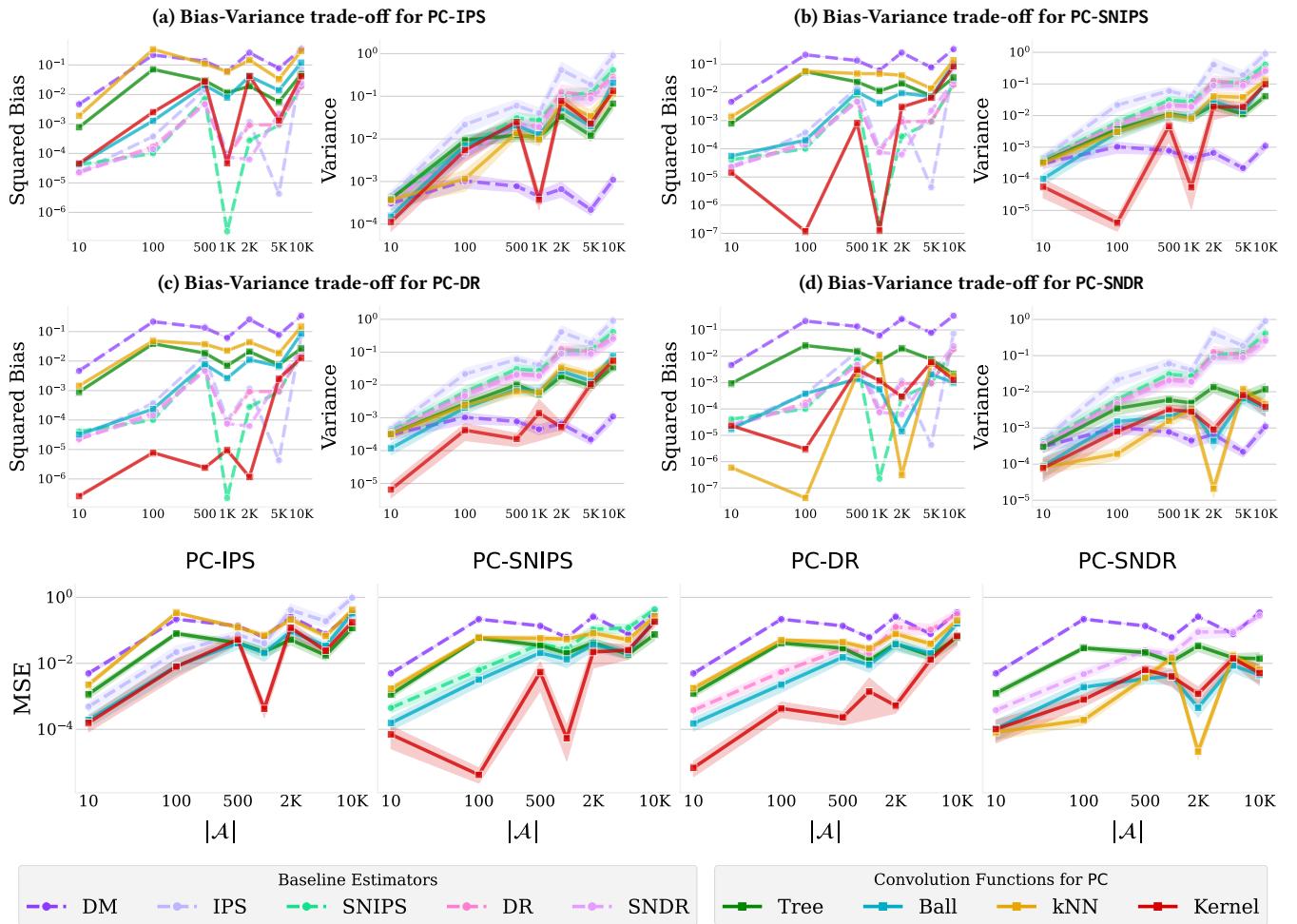


Figure 7: Change in MSE, Squared Bias, and Variance while estimating $V(\pi_{bad})$ with varying number of actions (log-log scale) for the synthetic dataset, using data logged by μ_{uniform} .

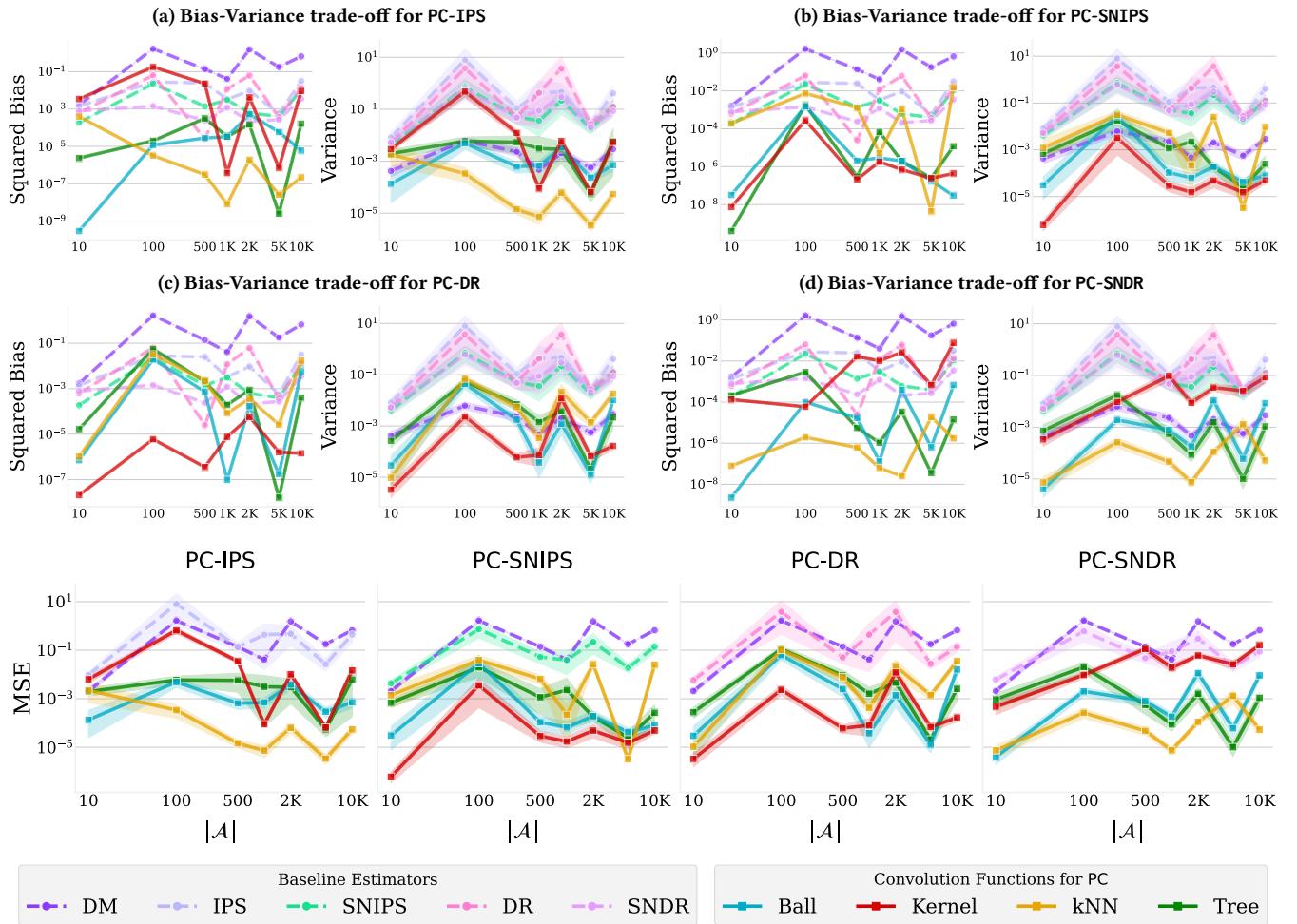


Figure 8: Change in MSE, Squared Bias, and Variance while estimating $V(\pi_{\text{bad}})$ with varying number of actions (log-log scale) for the synthetic dataset, using data logged by μ_{good} .

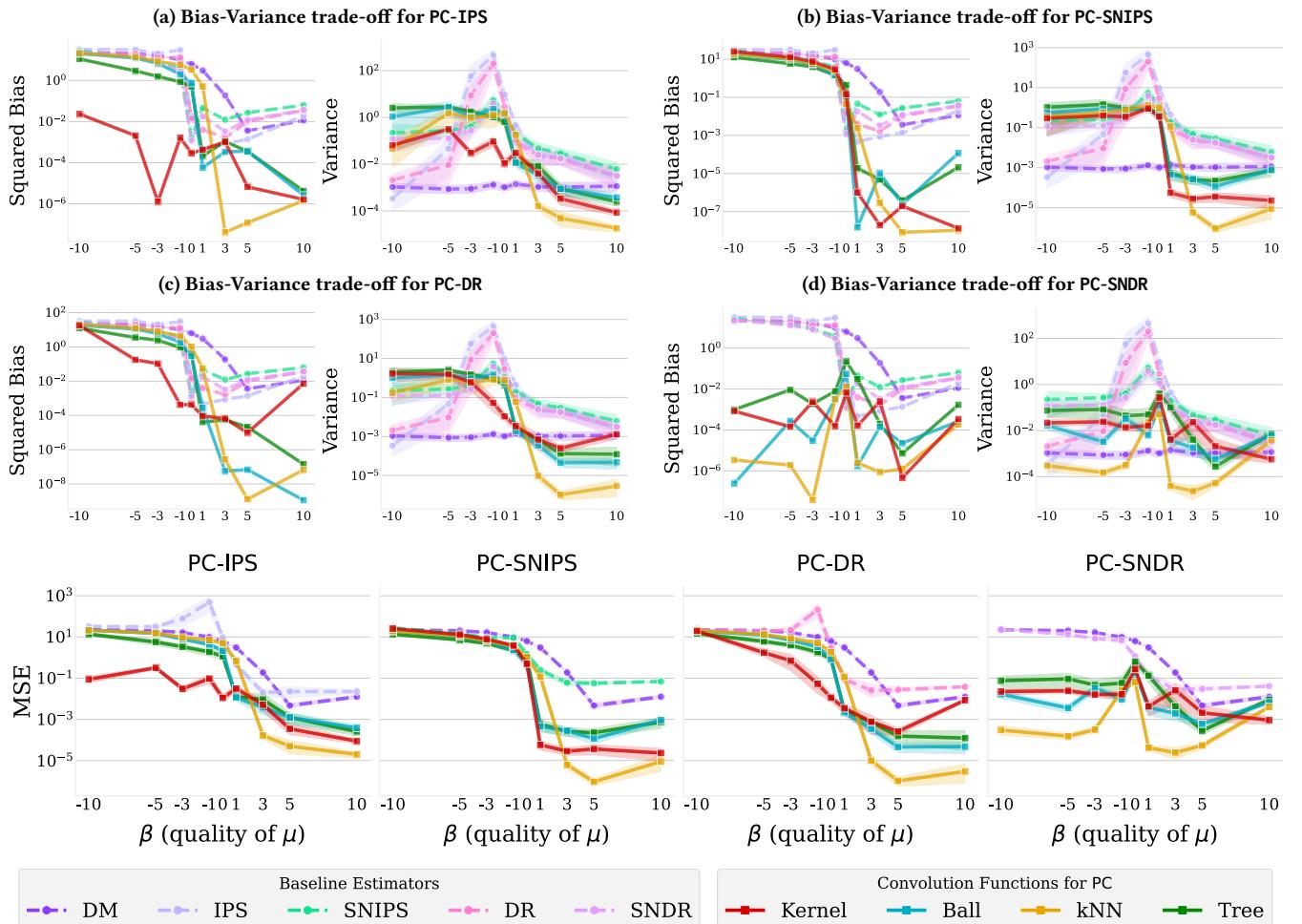


Figure 9: Change in MSE, Squared Bias, and Variance while estimating $V(\pi_{\text{good}})$ with varying policy-mismatch (log scale) for the synthetic dataset.

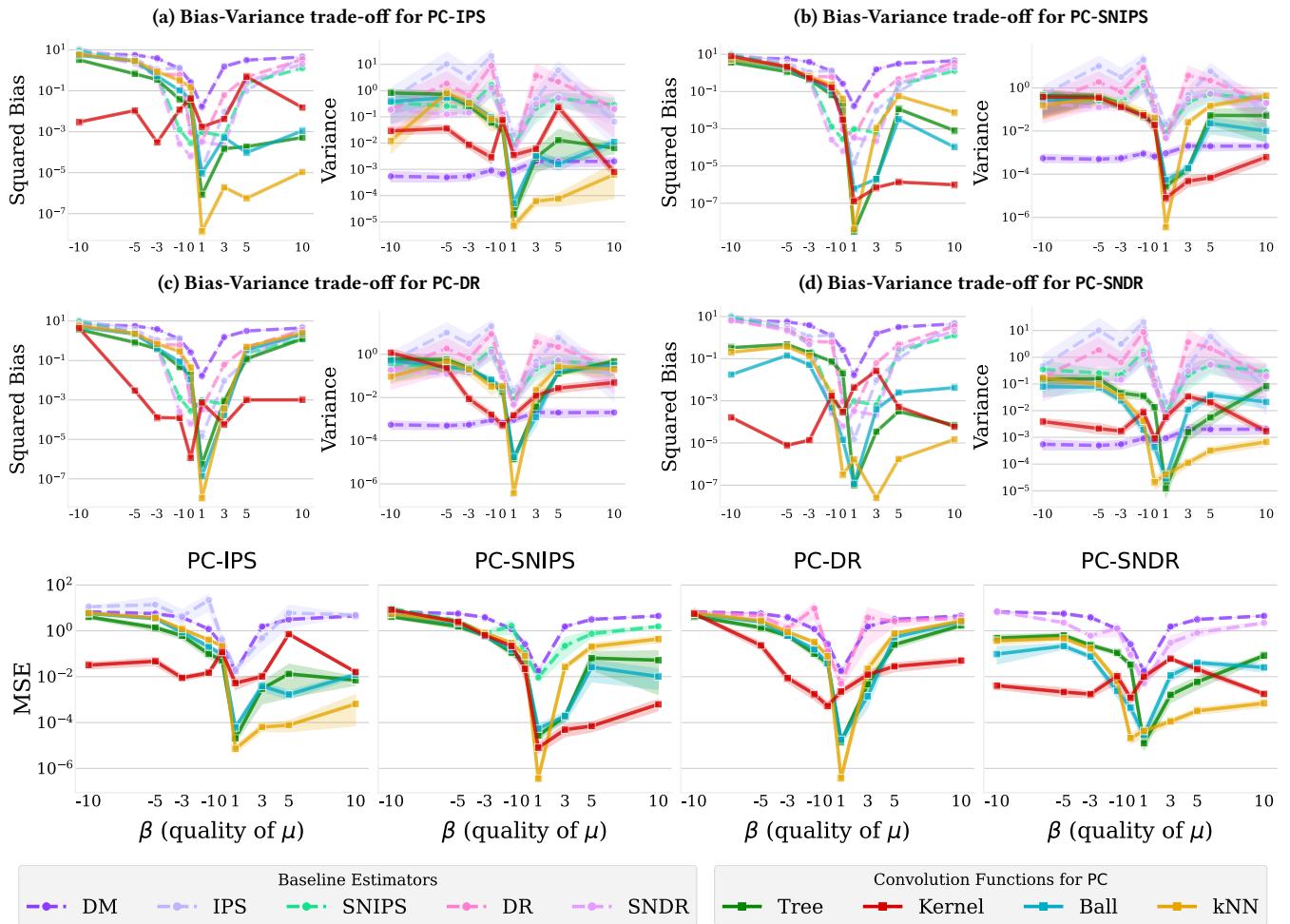


Figure 10: Change in MSE, Squared Bias, and Variance while estimating $V(\pi_{\text{bad}})$ with varying policy-mismatch (log scale) for the synthetic dataset.

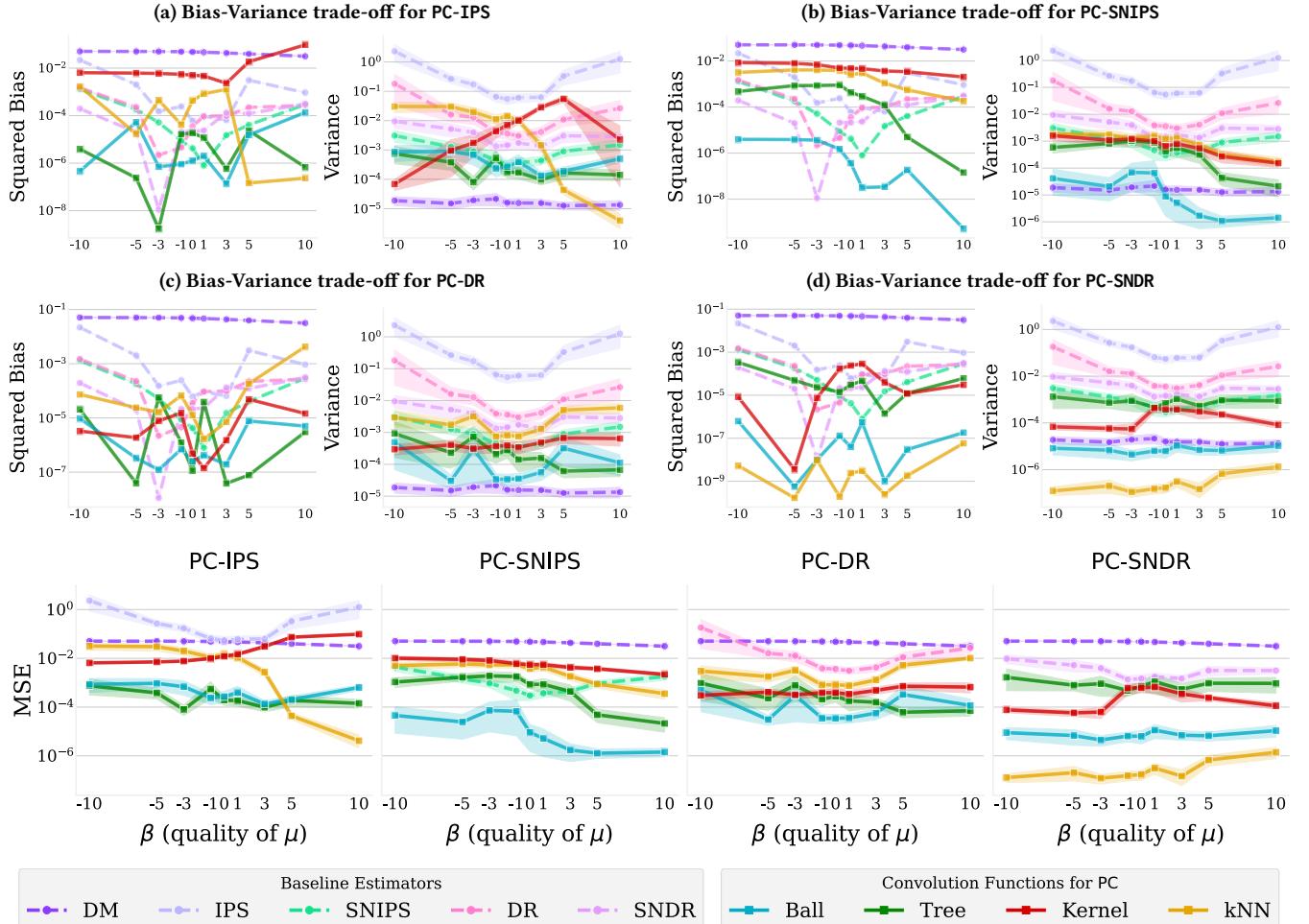


Figure 11: Change in MSE, Squared Bias, and Variance while estimating $V(\pi_{\text{good}})$ with varying policy-mismatch (log scale) for the movielens dataset.

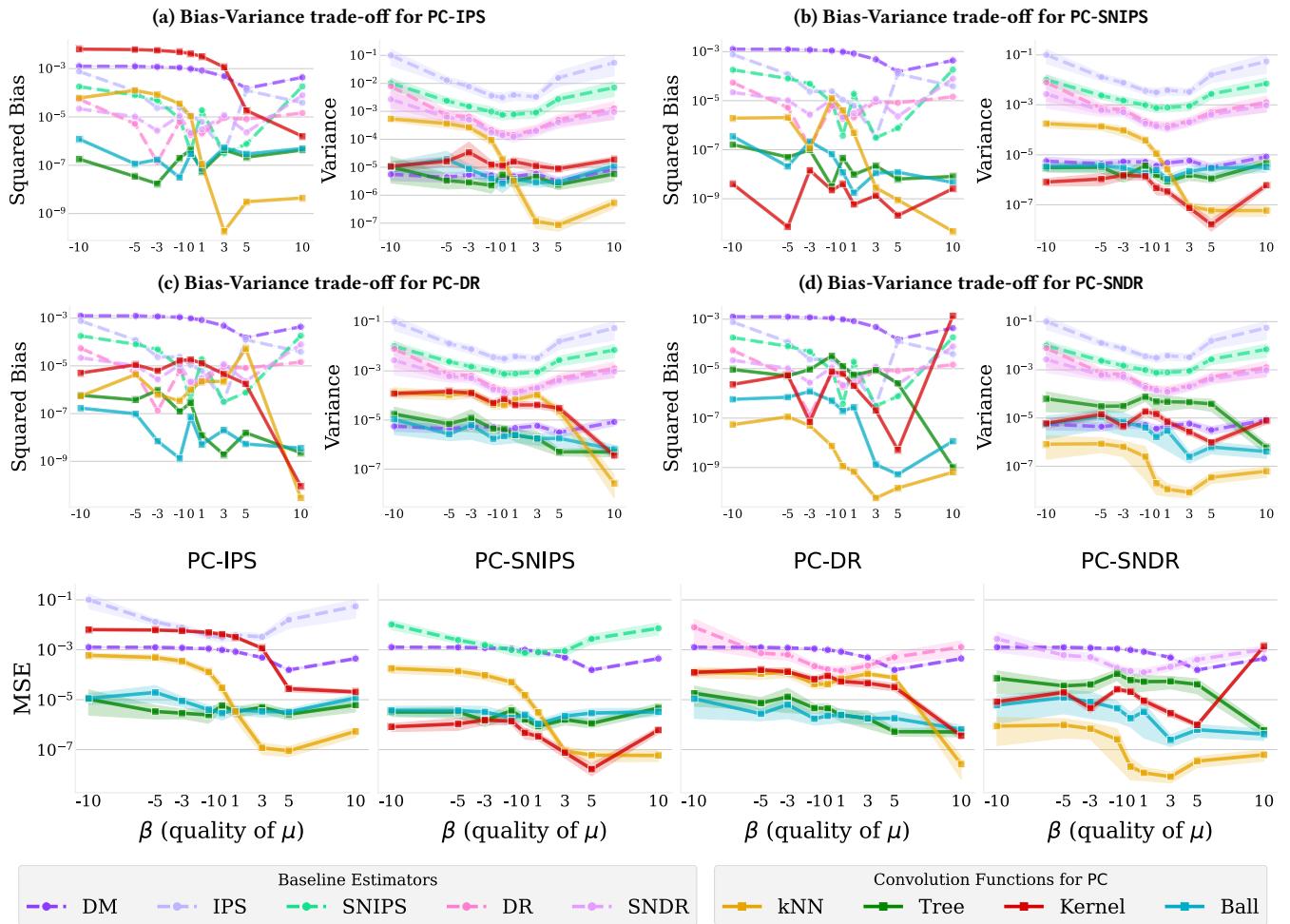


Figure 12: Change in MSE, Squared Bias, and Variance while estimating $V(\pi_{\text{bad}})$ with varying policy-mismatch (log scale) for the movielens dataset.

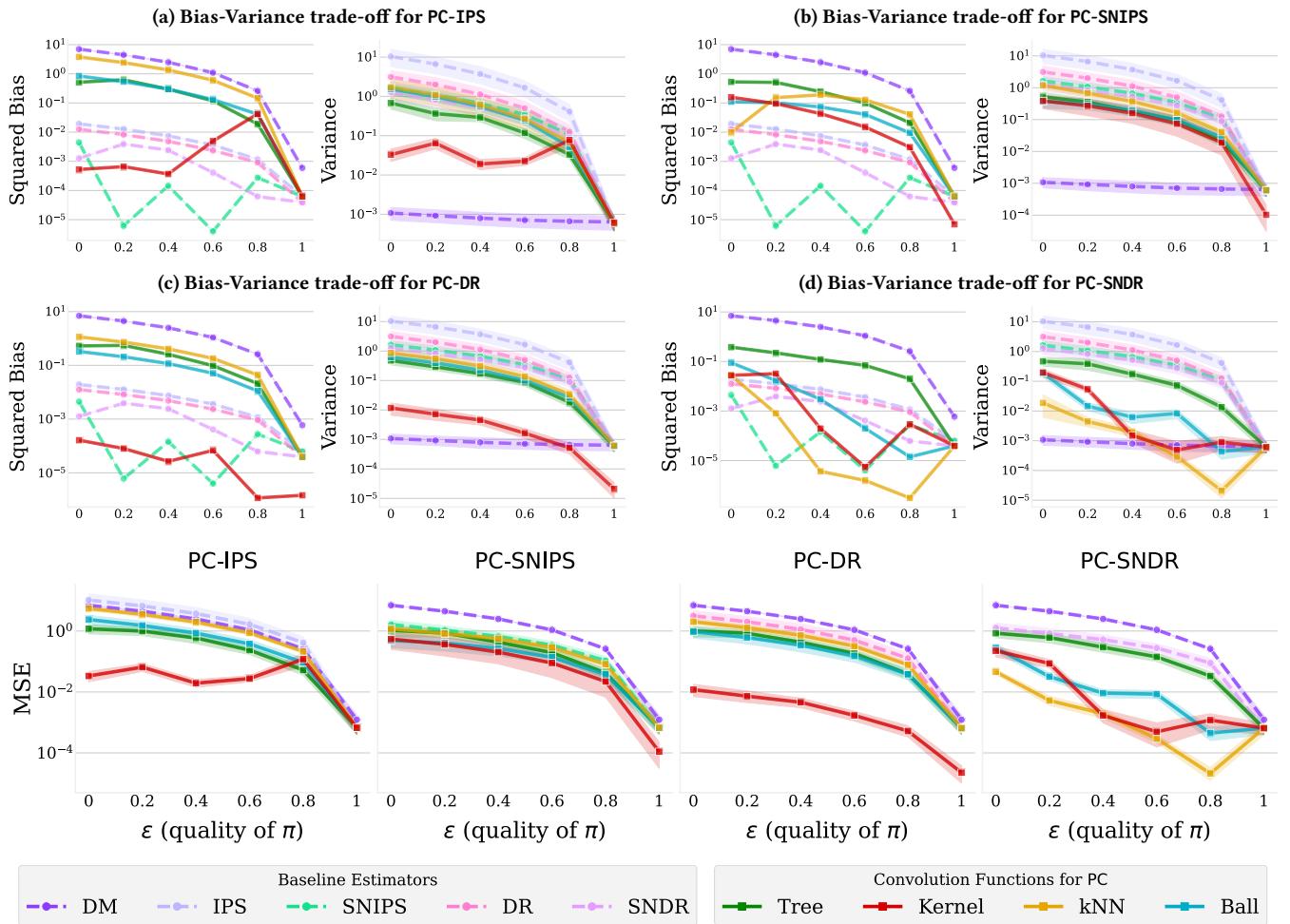


Figure 13: Change in MSE, Squared Bias, and Variance while estimating various target policies (log scale) for the synthetic dataset, using data logged by μ_{uniform} .

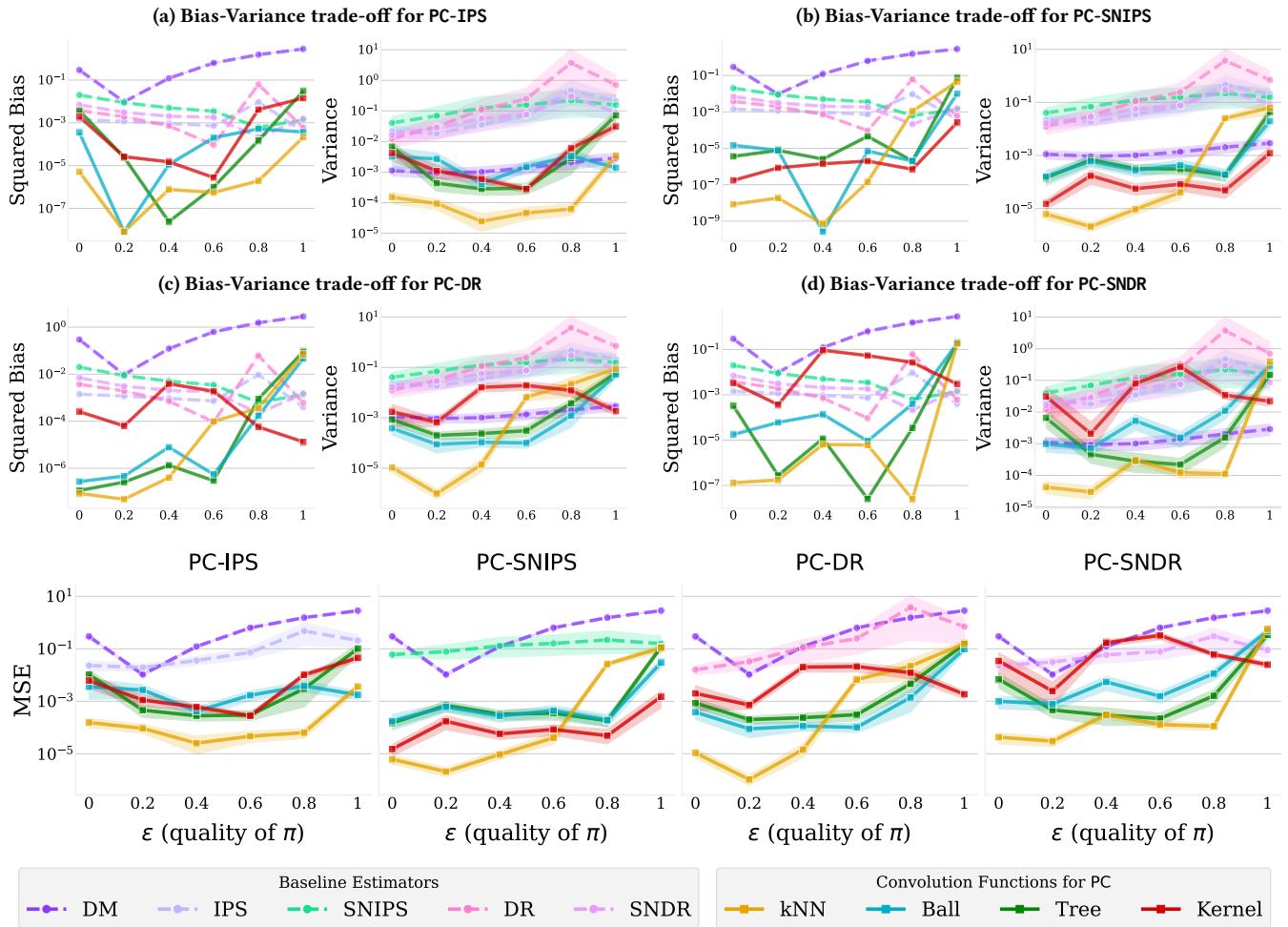


Figure 14: Change in MSE, Squared Bias, and Variance while estimating various target policies (log scale) for the synthetic dataset, using data logged by μ_{good} .

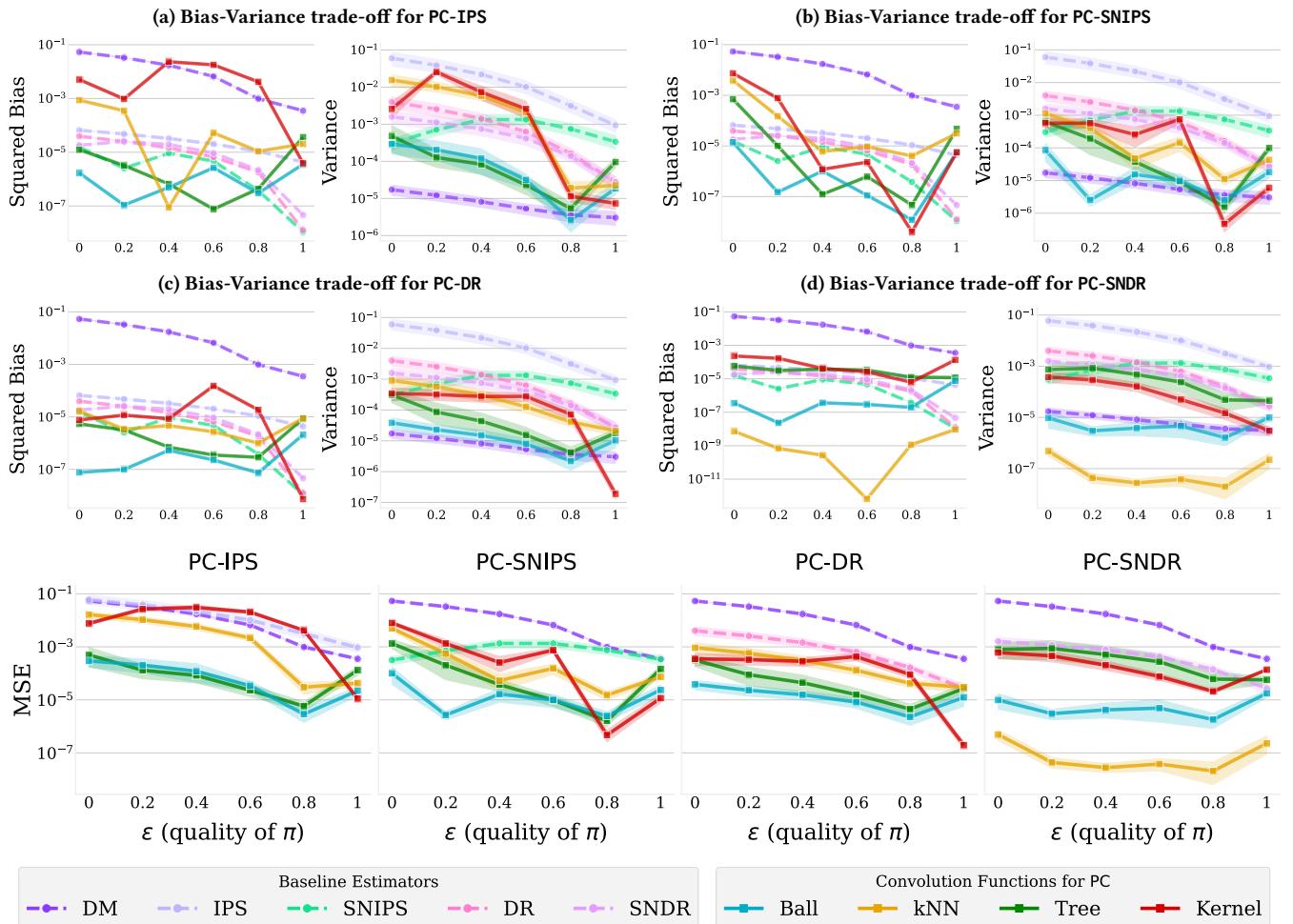


Figure 15: Change in MSE, Squared Bias, and Variance while estimating various target policies (log scale) for the movielens dataset, using data logged by μ_{uniform} .

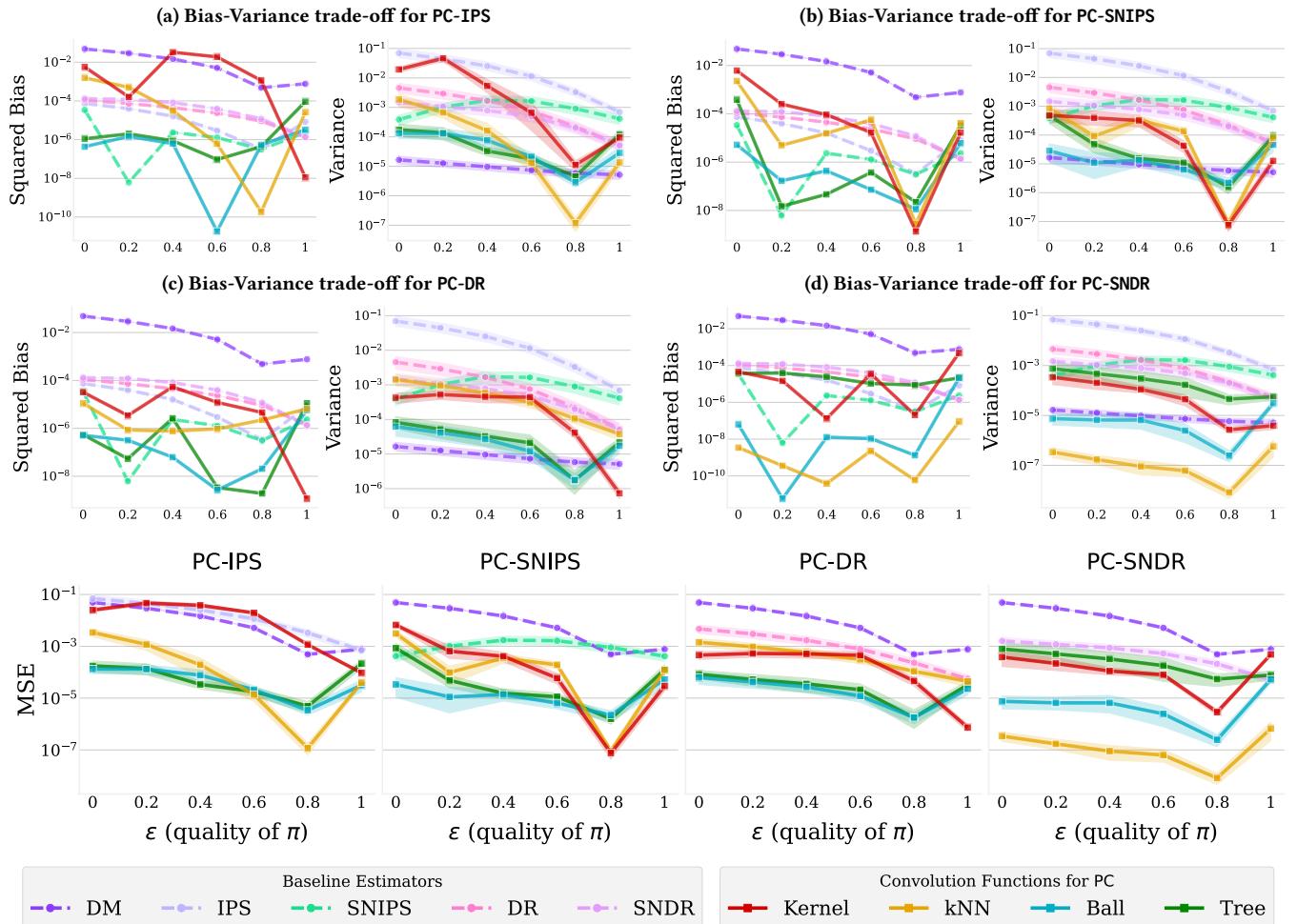


Figure 16: Change in MSE, Squared Bias, and Variance while estimating various target policies (log scale) for the movielens dataset, using data logged by μ_{good} .

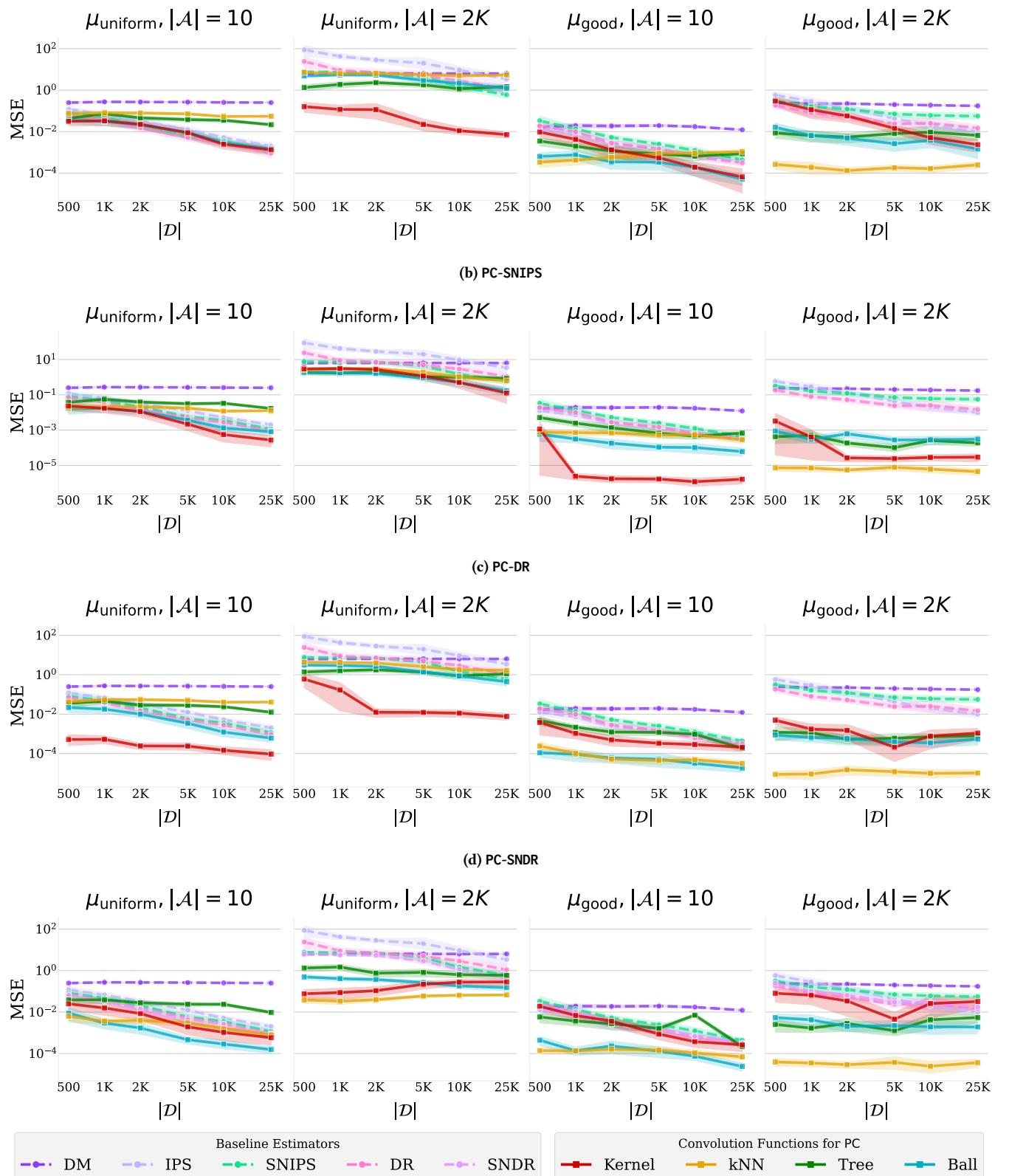


Figure 17: Change in MSE while estimating $V(\pi_{\text{good}})$ with varying amount of bandit feedback (log-log scale) for the synthetic dataset.

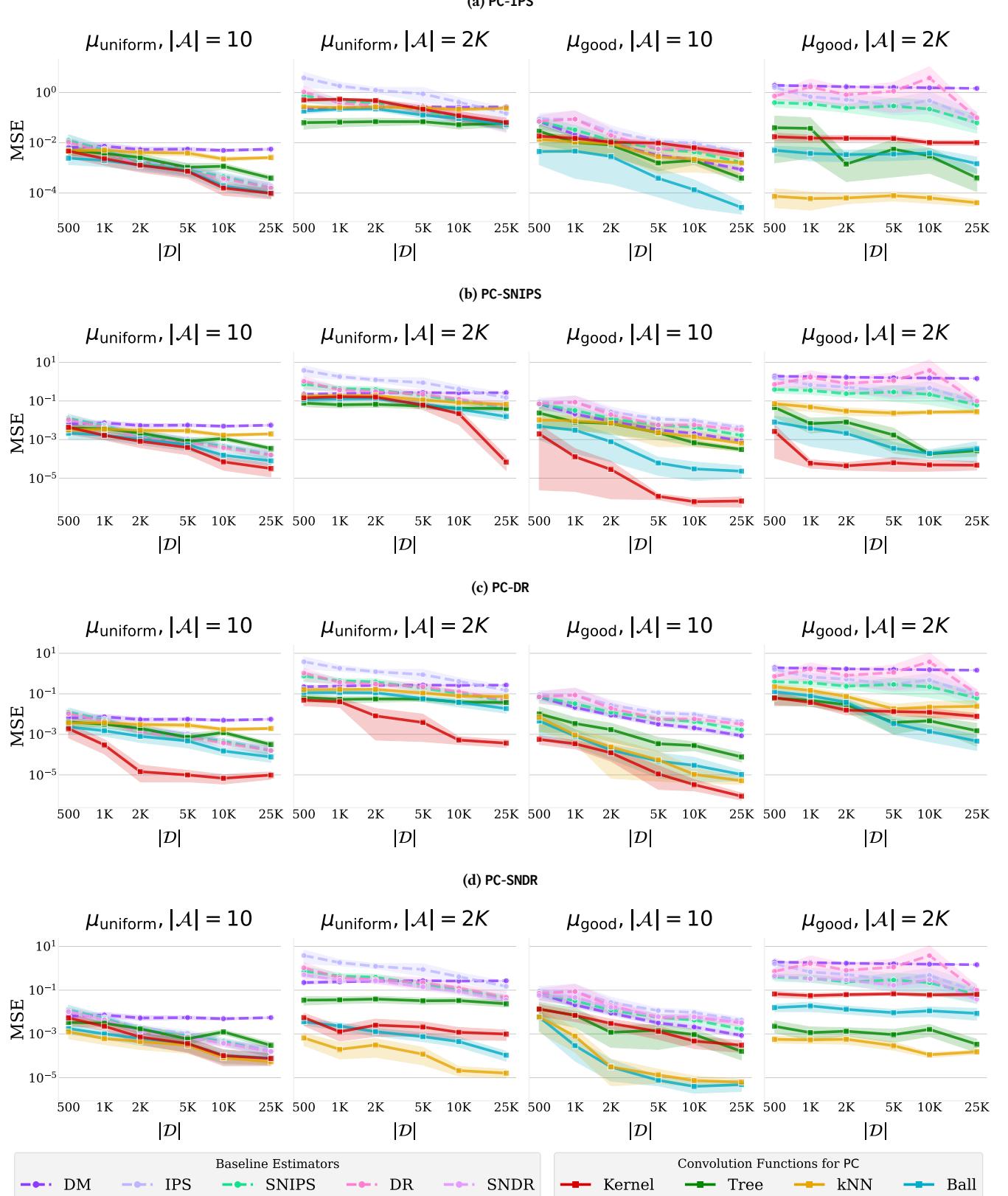


Figure 18: Change in MSE while estimating $V(\pi_{\text{bad}})$ with varying amount of bandit feedback (log-log scale) for the synthetic dataset.

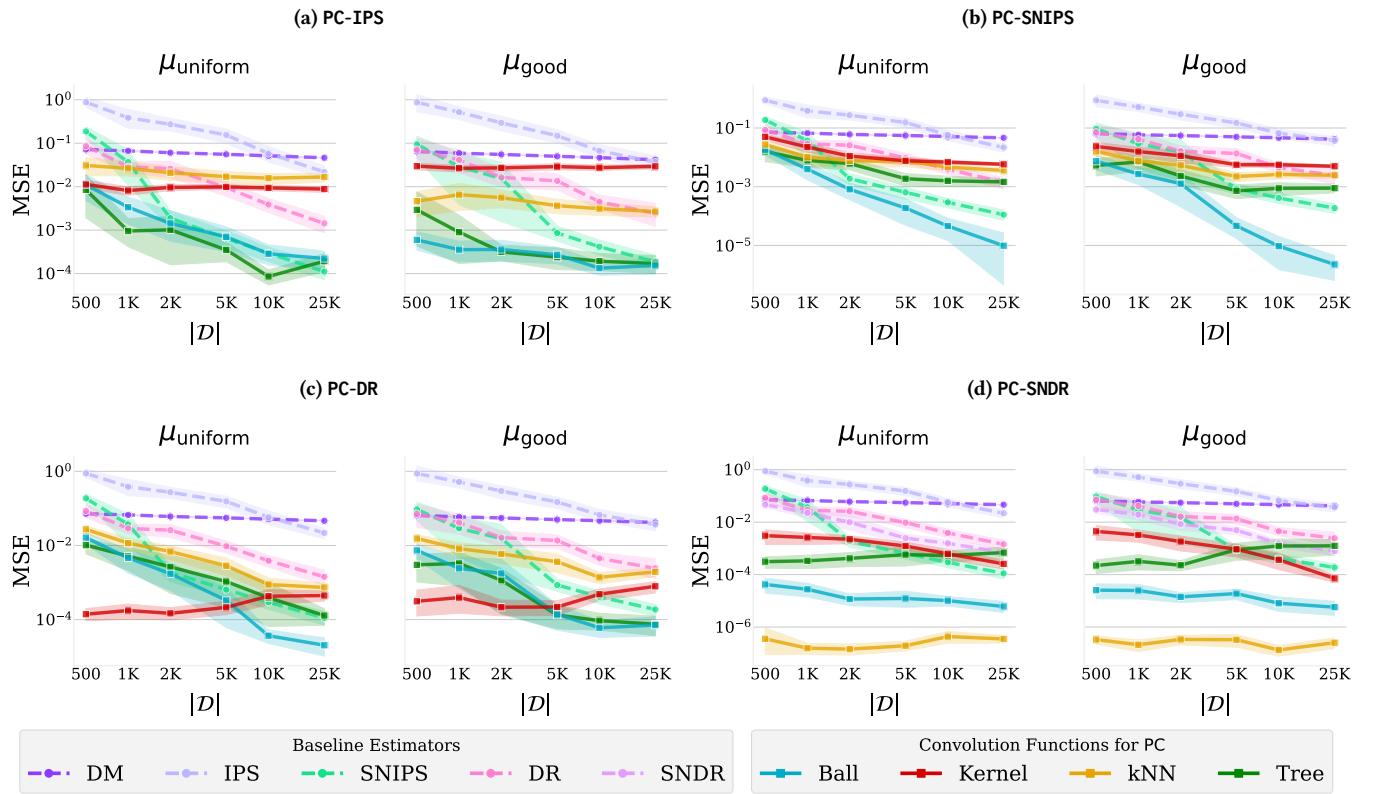


Figure 19: Change in MSE while estimating $V(\pi_{\text{good}})$ with varying amount of bandit feedback (log-log scale) for the movielens dataset.

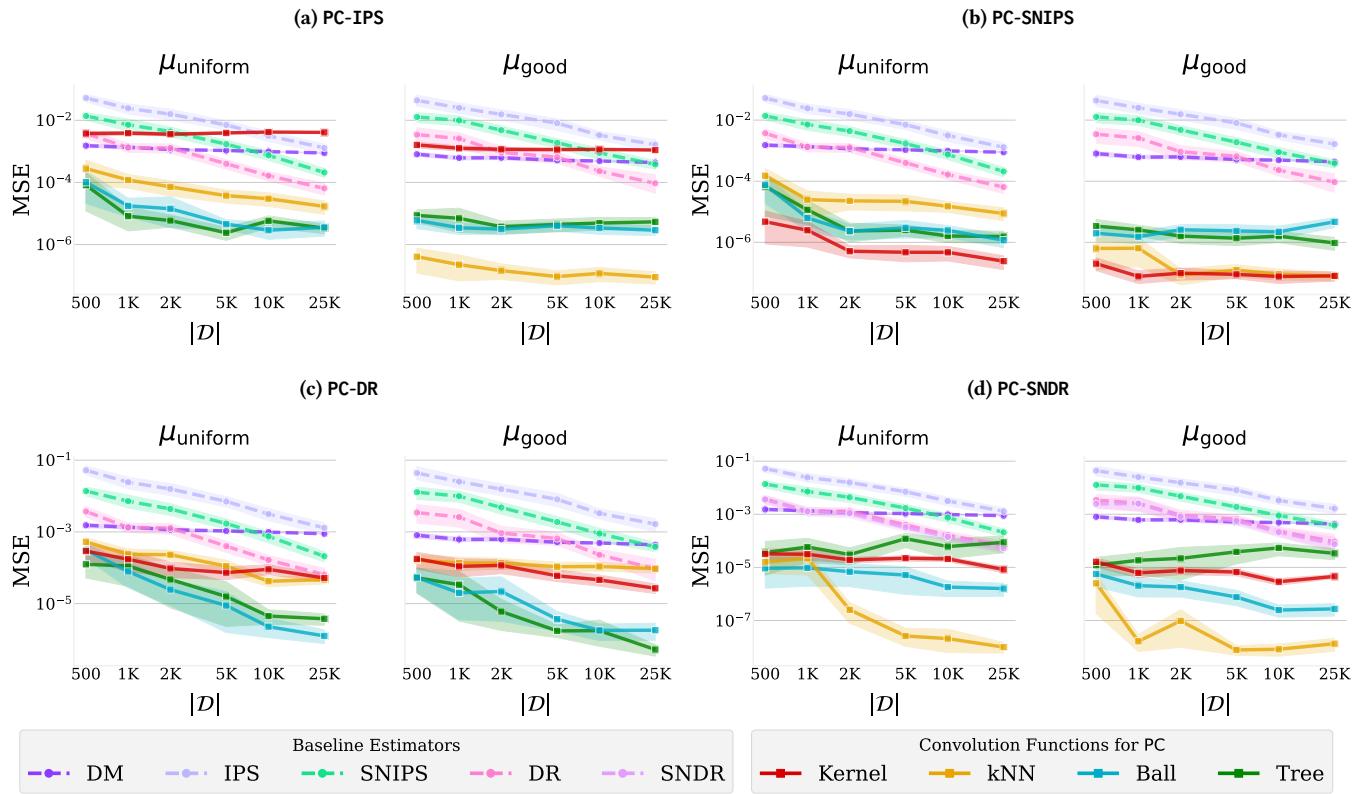


Figure 20: Change in MSE while estimating $V(\pi_{\text{bad}})$ with varying amount of bandit feedback (log-log scale) for the movielens dataset.

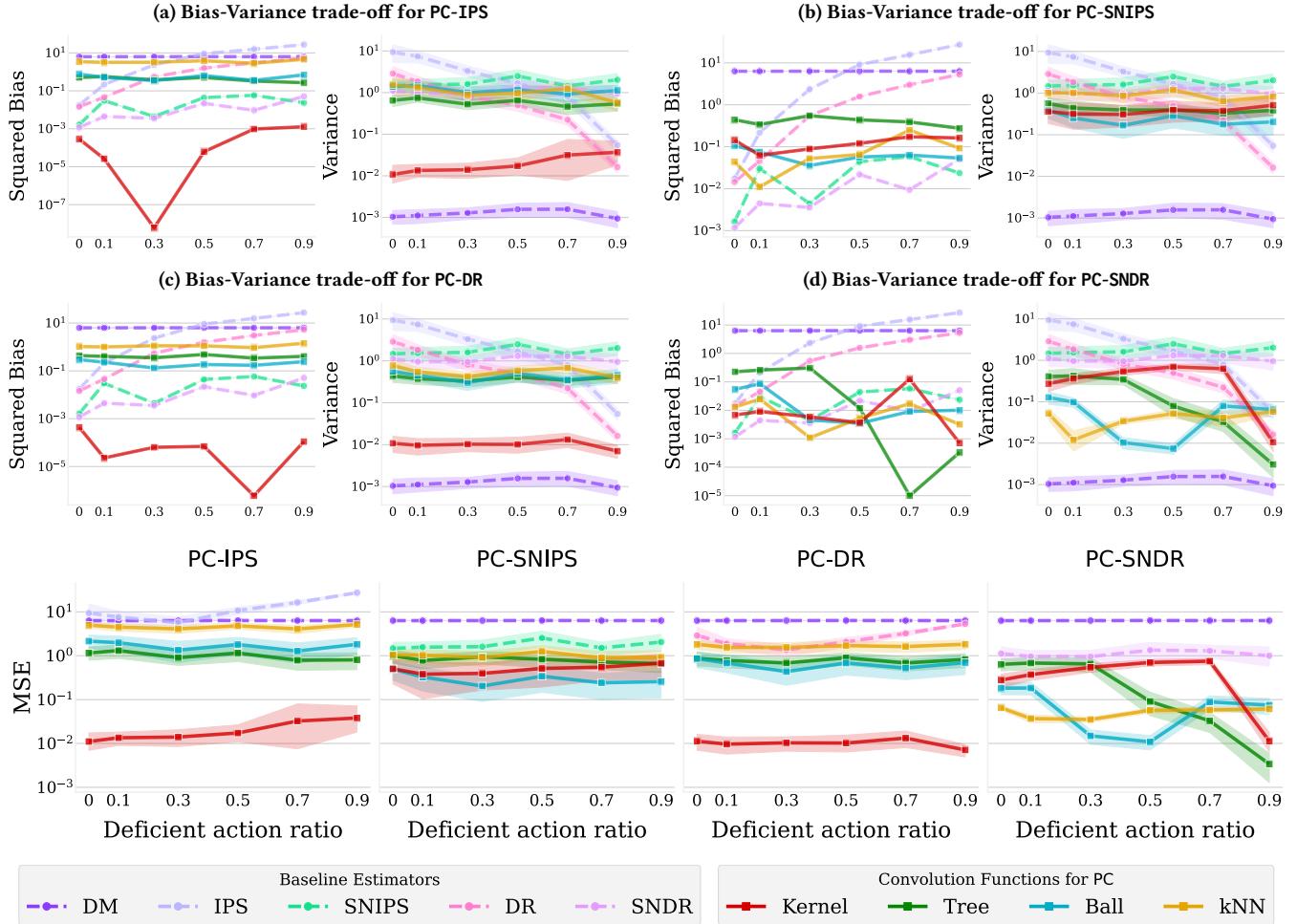


Figure 21: Change in MSE, Squared Bias, and Variance while estimating $V(\pi_{\text{good}})$ with varying support (log-log scale) for the synthetic dataset (with 2000 actions), using data logged by μ_{uniform} .

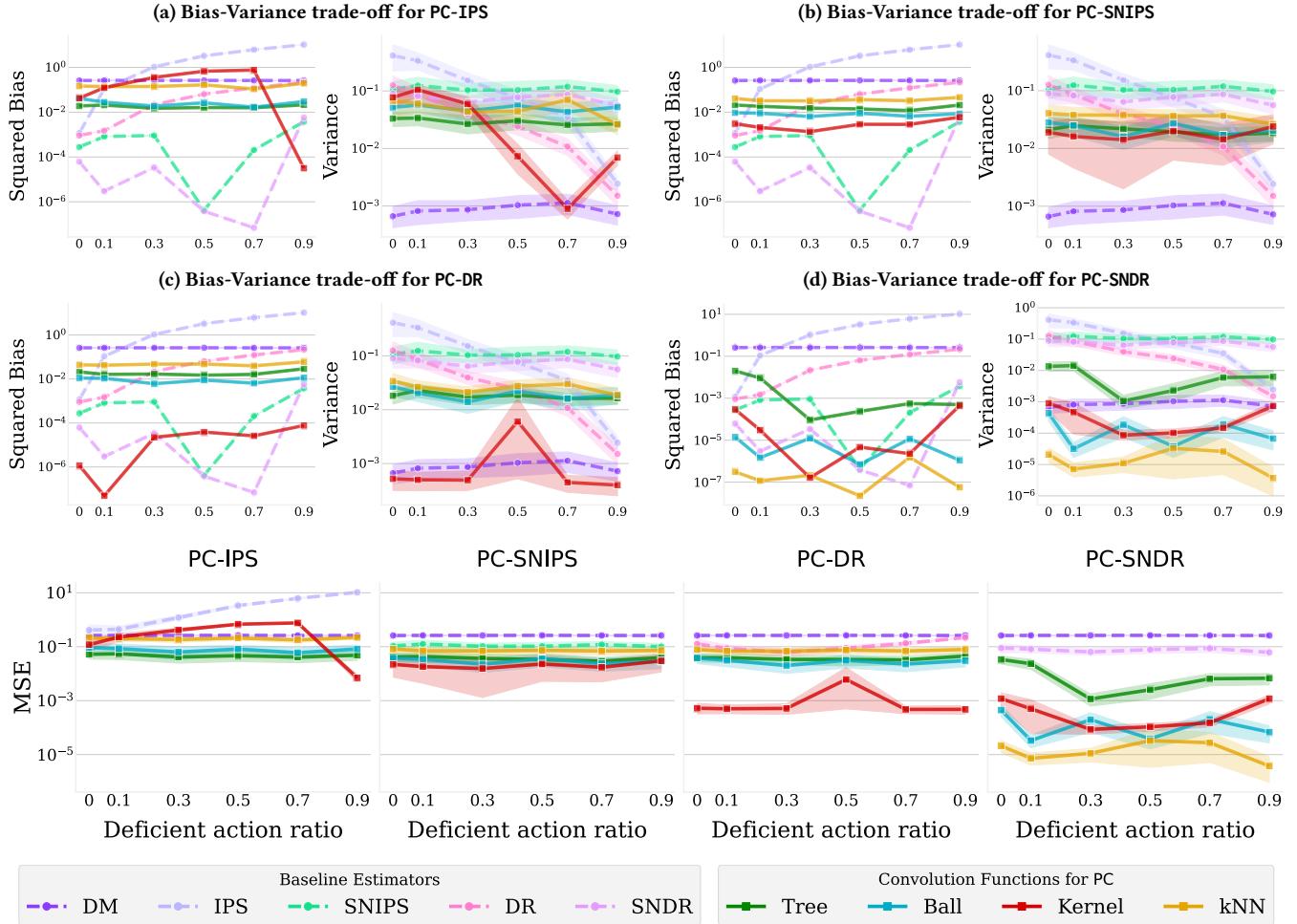


Figure 22: Change in MSE, Squared Bias, and Variance while estimating $V(\pi_{\text{bad}})$ with varying support (log-log scale) for the synthetic dataset (with 2000 actions), using data logged by μ_{uniform} .

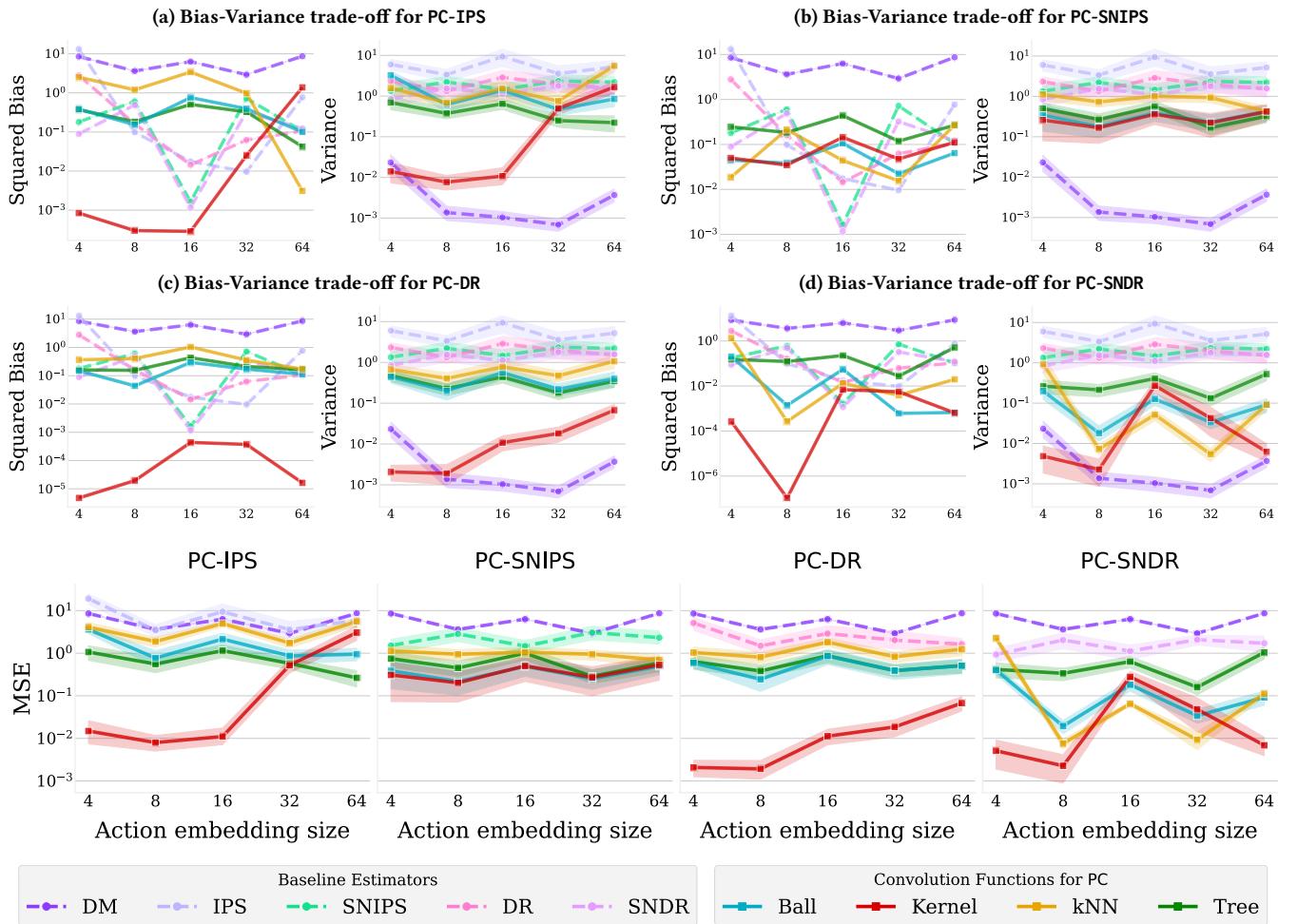


Figure 23: Change in MSE, Squared Bias & Variance while estimating $V(\pi_{\text{good}})$ with varying action embedding size (log-log scale) for the synthetic dataset (2000 actions), using data logged by μ_{uniform} .

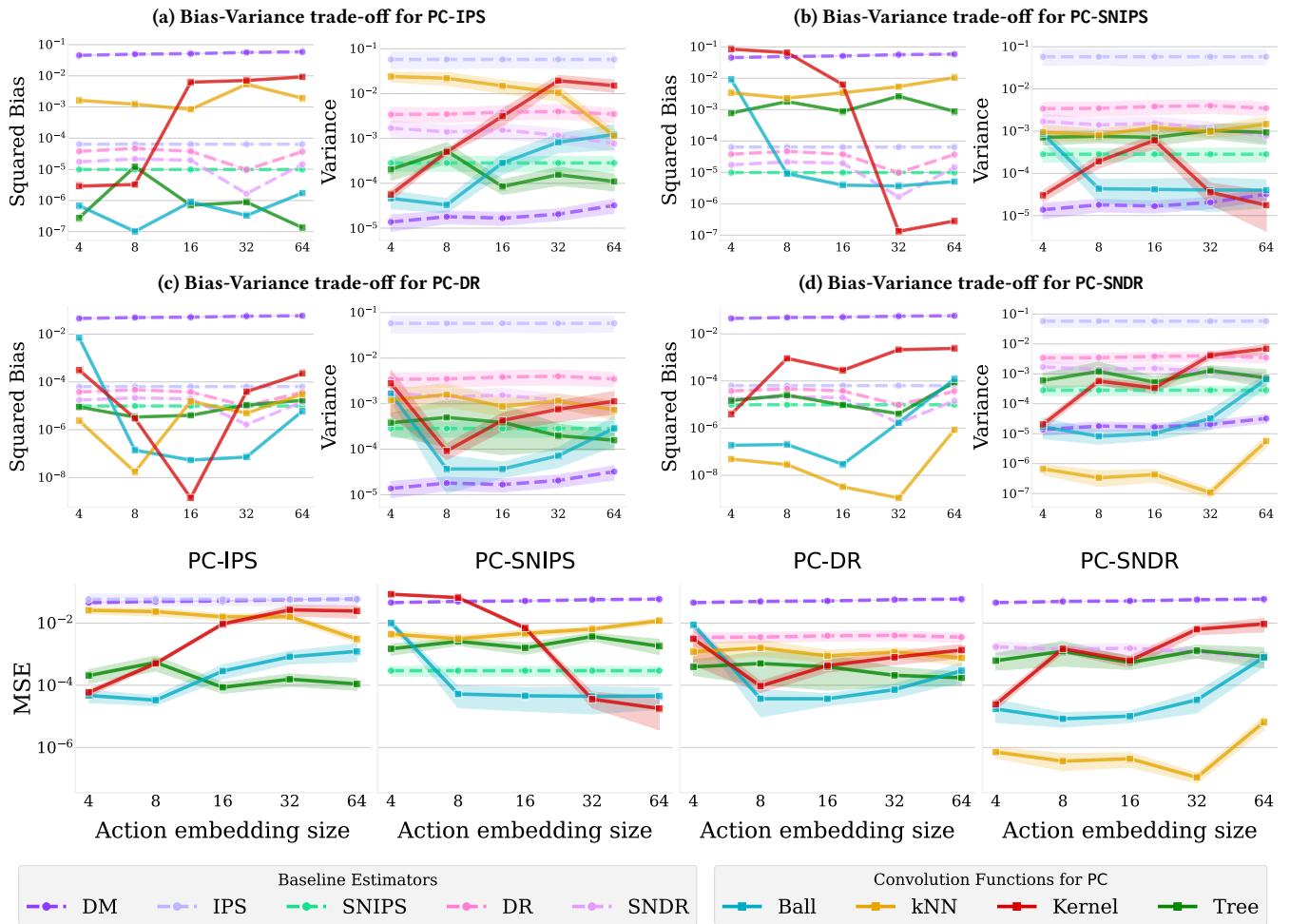


Figure 24: Change in MSE, Squared Bias & Variance while estimating $V(\pi_{\text{good}})$ with varying action embedding size (log-log scale) for the movielens dataset, using data logged by μ_{uniform} .

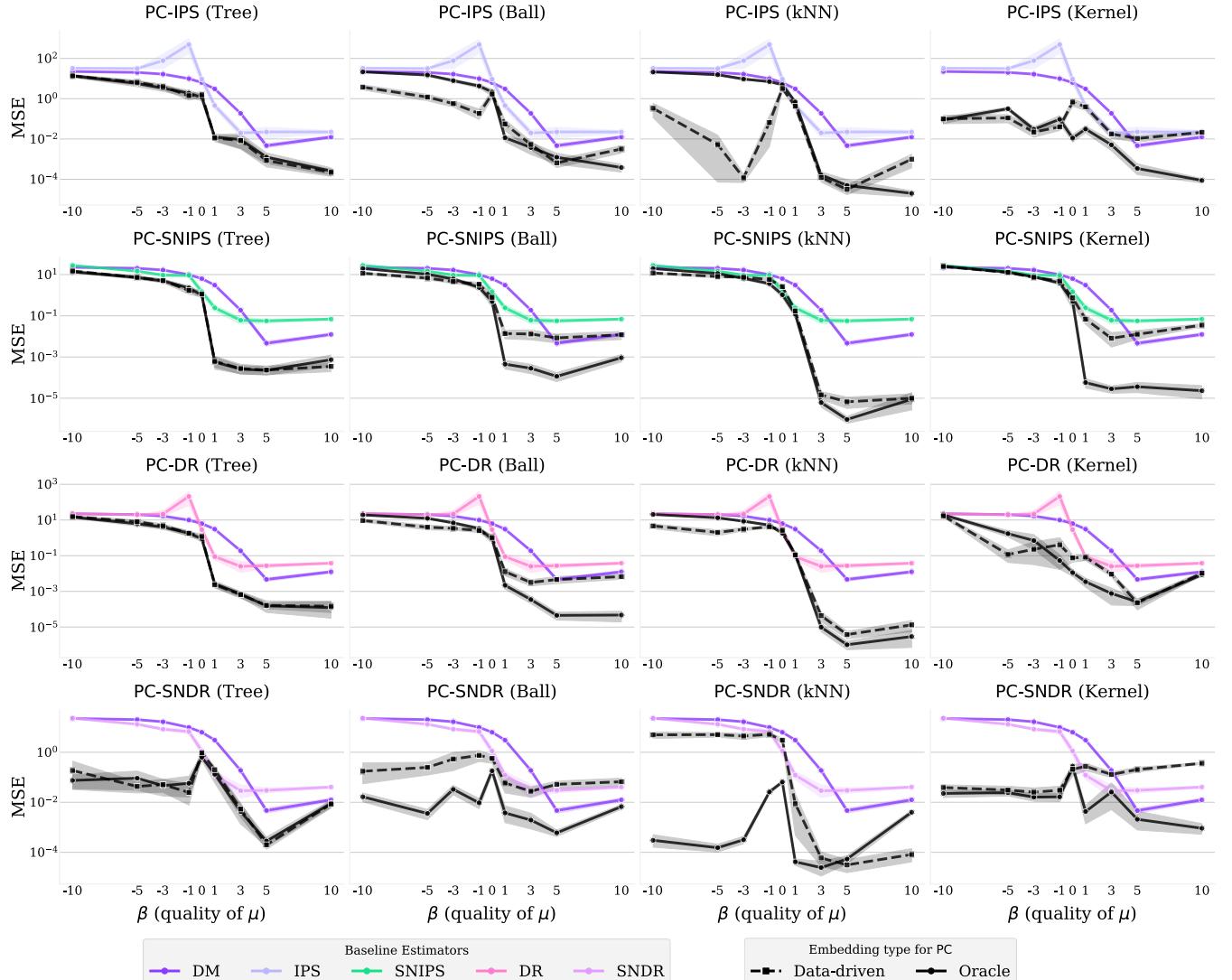


Figure 25: Change in MSE while estimating $V(\pi_{\text{good}})$ with varying logging policies (log-scale) and using PC with Oracle vs. Data-driven action embeddings for the synthetic dataset.

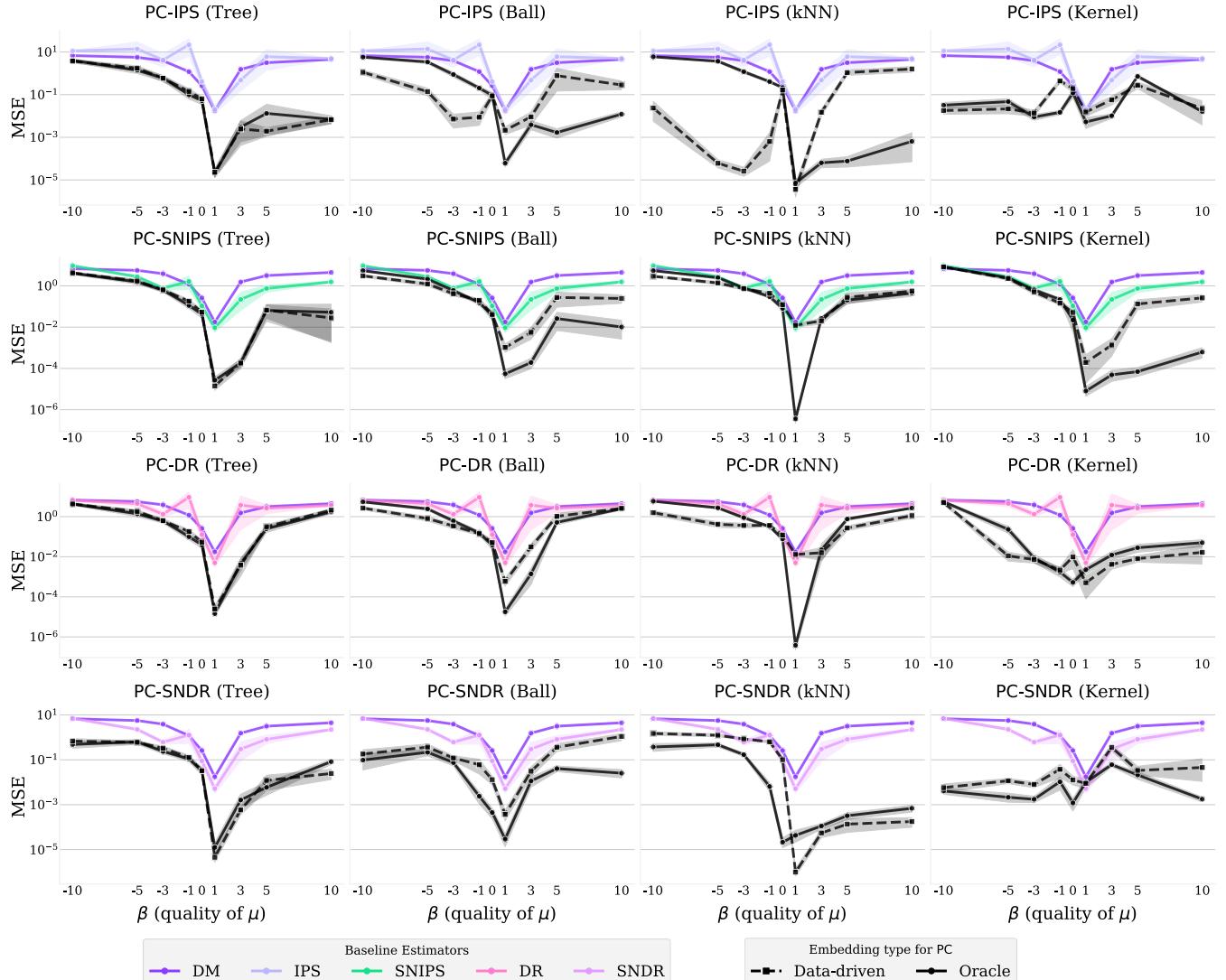


Figure 26: Change in MSE while estimating $V(\pi_{\text{bad}})$ with varying logging policies (log-scale) and using PC with Oracle vs. Data-driven action embeddings for the synthetic dataset.

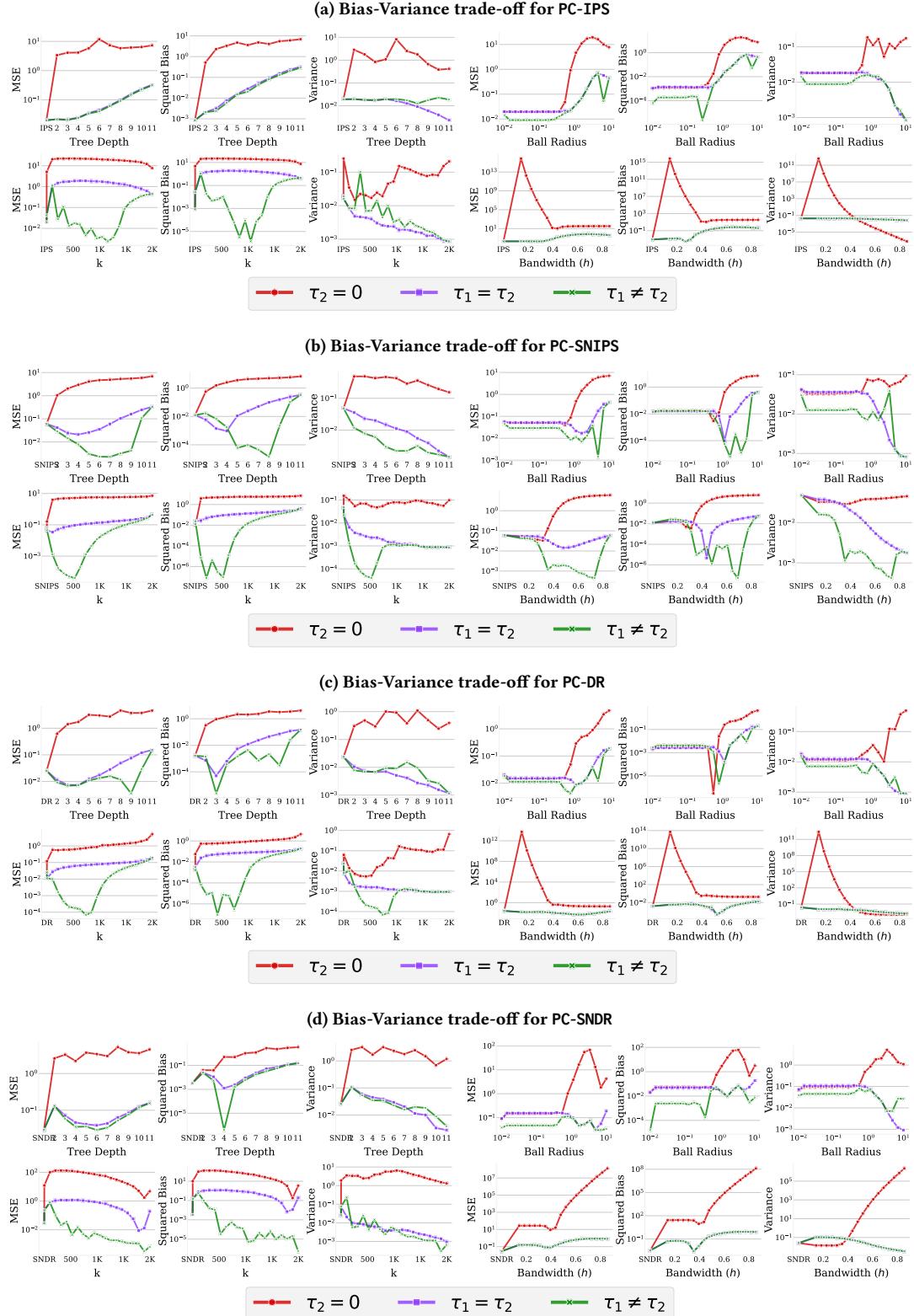


Figure 27: Visualizing the bias-variance trade-off for the PC estimator for different backbones & pooling strategies, while estimating $V(\pi_{\text{good}})$ with varying amount of pooling (log-log scale) on the synthetic dataset (with 2000 actions), using μ_{good} for logging. Note that the respective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

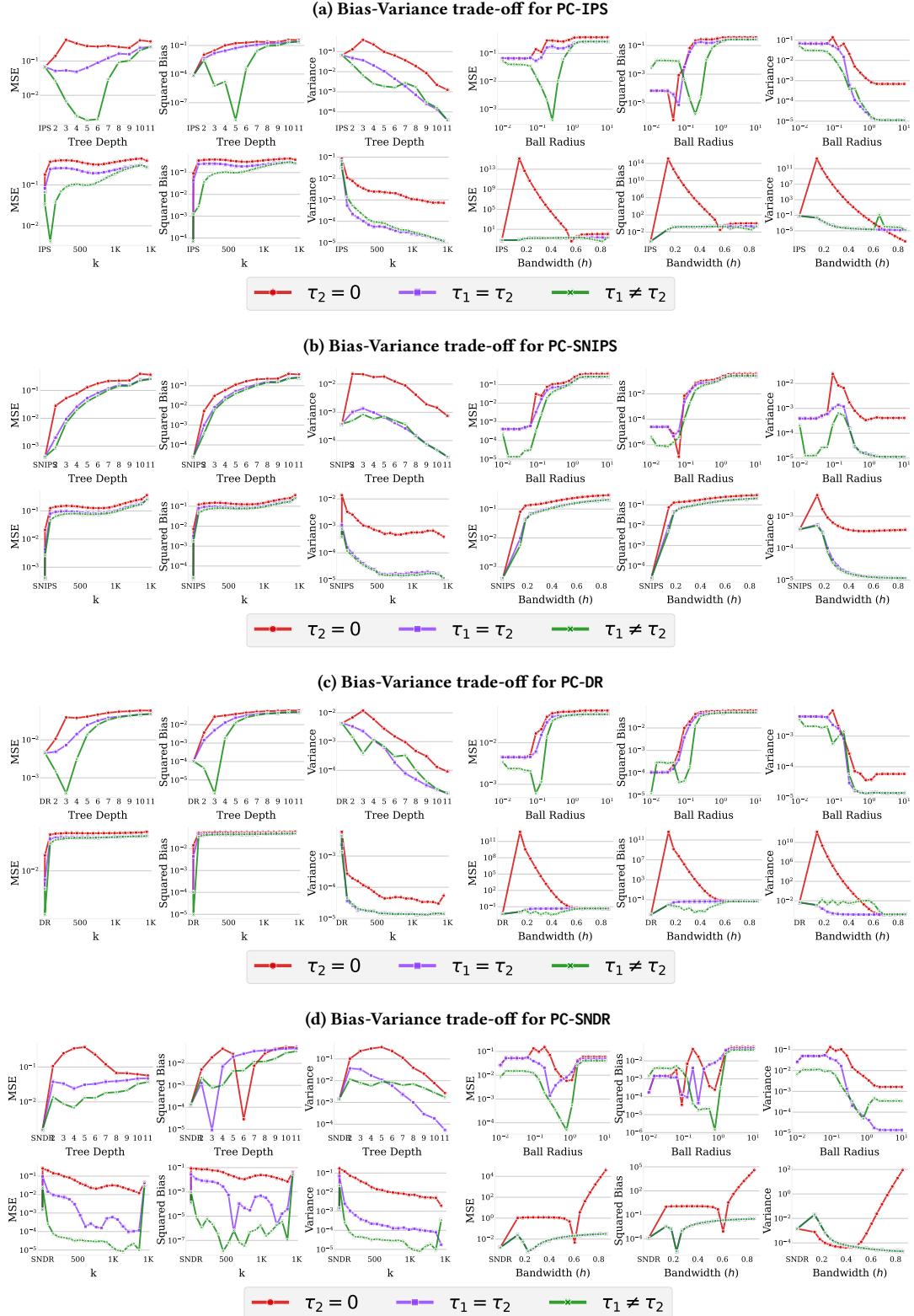


Figure 28: Visualizing the bias-variance trade-off for the PC estimator for different backbones & pooling strategies, while estimating $V(\pi_{\text{good}})$ with varying amount of pooling (log-log scale) on the movielens dataset, using μ_{good} for logging. Note that the respective naïve backbone estimators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

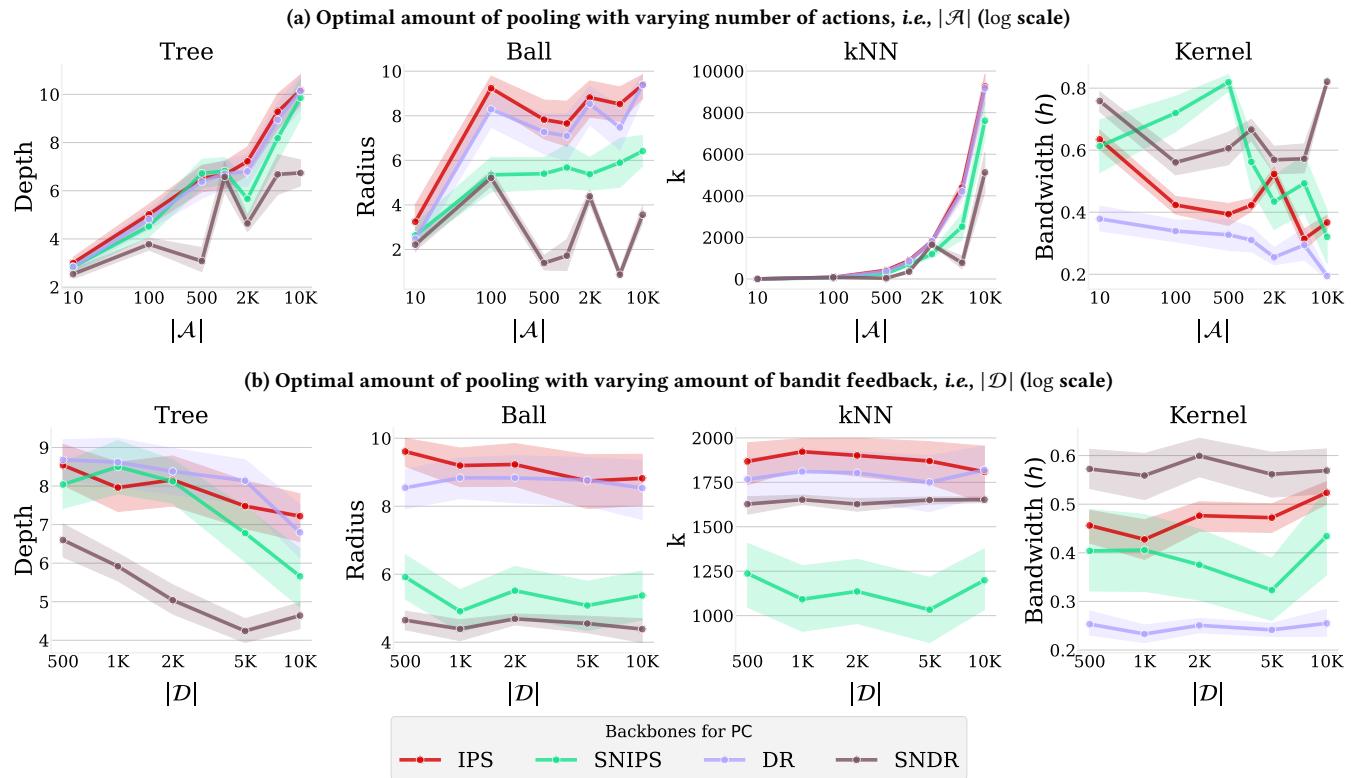


Figure 29: Change in the optimal amount pooling for PC while estimating $V(\pi_{\text{good}})$ for the synthetic dataset, using data logged by μ_{bad} .

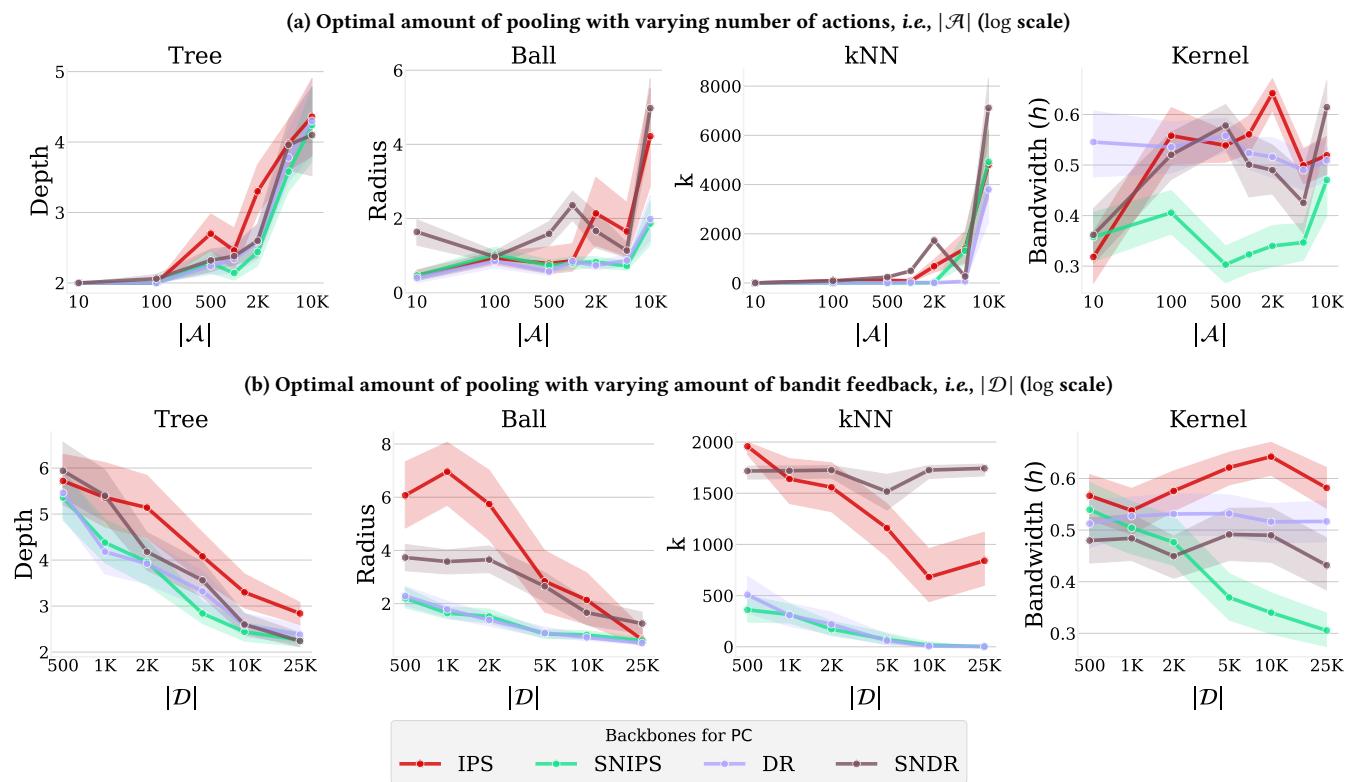


Figure 30: Change in the optimal amount pooling for PC while estimating $V(\pi_{\text{good}})$ for the synthetic dataset, using data logged by μ_{uniform} .

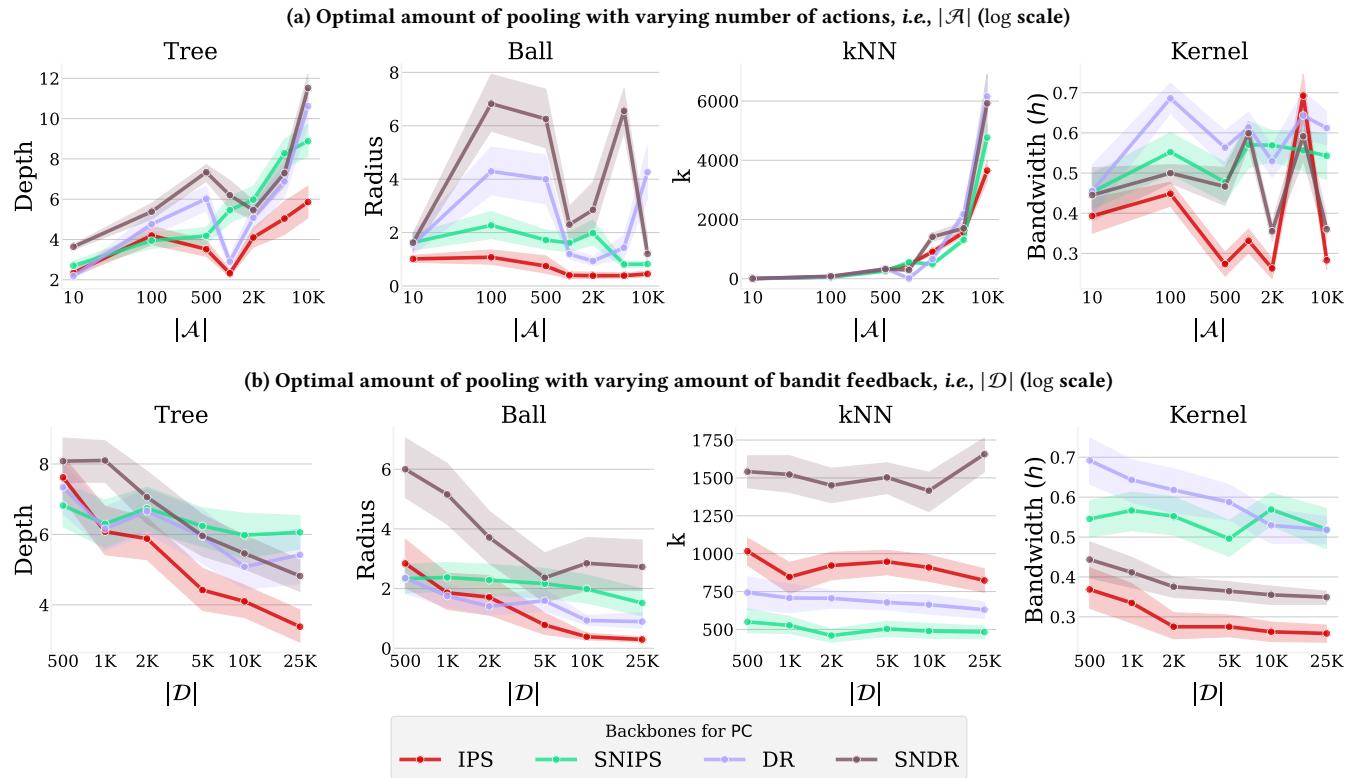


Figure 31: Change in the optimal amount pooling for PC while estimating $V(\pi_{\text{good}})$ for the synthetic dataset, using data logged by μ_{good} .