

# Multi-Armed Bandits

ECE/CSE RL Monsoon 2018

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**Question 1.** Read Section 2.3 of SB and generate the plots in Figure 2.2. Also, generate a plot that shows the average absolute error in the estimate for each action (arm) as a function of time steps. In addition to the  $\epsilon$  in the book, generate the plots for when the  $\epsilon$  changes with time in a manner such that the sequence of  $\{\epsilon(t), t \geq 1\}$  satisfies Equation (2.7).

**Question 2.** Repeat Question 1 for when the variance corresponding to each arm is 4 instead of 1.

**Question 3.** Solve exercise 2.3. Do it for all choices of  $\epsilon$  in Question 1.

**Question 4.** Show that the sample mean is not influenced by the initial choice of  $Q_1(a), \forall a$ , where as when using a constant step-size  $\alpha$  (see Equation (2.5)) the estimate  $Q_t(a)$  is a function of  $Q_1(a)$ . Also, show that the dependence is larger for a smaller  $\alpha$ .

Propose a method such that we can have a constant step-size but no dependence of  $Q_t(a)$  on  $Q_1(a)$ .

**Question 5.** Do Exercise 2.5.

**Question 6.** Generate Figure 2.4 and solve exercise 2.8. Repeat generation of the figure and solve the exercise for  $c = 1$  and  $c = 4$  too.

**Question 7.** Generate Figure 2.5.