2/27/2018 agents_table.html

[1] "Reported means are for principal 1 which is the first algorithm listed in the pair for each column

" [1] "In each cell, first line is mean, second line is variance, third line is % of the time that market share > 0.1 or market share < 0.9"

Results for 1000 Needle In Haystack Medium

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.5382 +/- 0.0829	0.5004 +/- 0.08005	0.4658 +/- 0.08306
HardMax	0.2193 (0.1735, 0.286)	0.2045 (0.1618, 0.2667)	0.2202 (0.1742, 0.2871)
	Extreme Shares: 0.848	Extreme Shares: 0.768	Extreme Shares: 0.864
	0.4854 +/- 0.06265	0.5192 +/- 0.06025	0.451 +/- 0.06515
HardMaxWithRandom	0.1252 (0.09908, 0.1633)	0.1158 (0.09166, 0.1511)	0.1354 (0.1072, 0.1766)
	Extreme Shares: 0.408	Extreme Shares: 0.392	Extreme Shares: 0.512
	0.4024 . / 0.01529	0.5081 +/- 0.01487	0.4969 +/- 0.0154
SoftMax	(0.007454 (0.005898, 0.009723)	0.007056 (0.005583,	0.007571 (0.005991,
		0.009203)	0.009875)
	Extreme Shares. 0	Extreme Shares: 0	Extreme Shares: 0

Results for 3000 Needle In Haystack Medium

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.5248 +/- 0.08155	0.51 +/- 0.08121	0.4785 +/- 0.08277
HardMax	0.2122 (0.1679, 0.2768)	0.2104 (0.1665, 0.2745)	0.2186 (0.173, 0.2851)
	Extreme Shares: 0.816	Extreme Shares: 0.792	Extreme Shares: 0.816
	0.5375 +/- 0.05326	0.5315 +/- 0.05097	0.4446 +/- 0.04767
HardMaxWithRandom	0.09051 (0.07162, 0.1181)	0.08289 (0.06558, 0.1081)	0.07252 (0.05738, 0.09459)
	Extreme Shares: 0.24	Extreme Shares: 0.192	Extreme Shares: 0.168
	0.5024 . / 0.000252	0.5234 +/- 0.01191	0.491 +/- 0.01271
SoftMax	(0.002791 (0.002208, 0.00364) Extreme Shares: 0	0.004523 (0.003579,	0.005154 (0.004078,
		0.0059)	0.006722)
		Extreme Shares: 0	Extreme Shares: 0

Results for 5000 Needle In Haystack Medium

	ThompsonSampling, DynamicEpsilonGreedy	ThompsonSampling, DynamicGreedy	DynamicGreedy, DynamicEpsilonGreedy
HardMax	0.2109 (0.1669, 0.2751)	0.2106 (0.1667, 0.2747)	0.4856 +/- 0.08192 0.2141 (0.1694, 0.2793) Extreme Shares: 0.832
HardMaxWithRandom	0.07355 (0.05819, 0.09593)	0.06952 (0.05501, 0.09068)	0.4288 +/- 0.04295 0.05887 (0.04658, 0.07678) Extreme Shares: 0.104
SoftMax	0.5075 +/- 0.008611 0.002366 (0.001872, 0.003086) Extreme Shares: 0	0.003863 (0.003056, n.005038)	0.4829 +/- 0.01235 0.004869 (0.003852, 0.00635) Extreme Shares: 0

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Results for 1000 Needle In Haystack High

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.52 +/- 0.08728	0.5754 +/- 0.08571	0.4637 +/- 0.08632
HardMax	0.243 (0.1923, 0.317)	0.2344 (0.1855, 0.3057)	0.2377 (0.1881, 0.3101)
	Extreme Shares: 0.96	Extreme Shares: 0.944	Extreme Shares: 0.952
	0.5682 +/- 0.07578	0.6297 +/- 0.06789	0.4782 +/- 0.07687
HardMaxWithRandom	0.1832 (0.145, 0.239)	0.1471 (0.1164, 0.1918)	0.1885 (0.1492, 0.2459)
	Extreme Shares: 0.776	Extreme Shares: 0.632	Extreme Shares: 0.792
	0.5117 +/- 0.02476	0.5266 +/- 0.03151	0.4921 +/- 0.03276
SoftMax	0.01955 (0.01547, 0.02551)	0.03167 (0.02506, 0.04131)	0.03425 (0.0271, 0.04467)
	Extreme Shares: 0	Extreme Shares: 0	Extreme Shares: 0

Results for 3000 Needle In Haystack High

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.5251 +/- 0.08817	0.5897 +/- 0.08478	0.4563 +/- 0.08649
HardMax	0.2481 (0.1963, 0.3236)	0.2293 (0.1814, 0.2991)	0.2387 (0.1889, 0.3113)
	Extreme Shares: 1	Extreme Shares: 0.952	Extreme Shares: 0.968
	0.5923 +/- 0.06395	0.6761 +/- 0.05935	0.4827 +/- 0.06623
HardMaxWithRandom	0.1305 (0.1033, 0.1702)	0.1124 (0.08893, 0.1466)	0.1399 (0.1107, 0.1825)
	Extreme Shares: 0.52	Extreme Shares: 0.504	Extreme Shares: 0.536
	0.5246 +/- 0.01676	0.5695 +/- 0.02623	0.4614 +/- 0.02836
SoftMax	0.008965 (0.007094, 0.01169)	0.02195 (0.01737, 0.02863)	0.02566 (0.0203, 0.03347)
	Extreme Shares: 0	Extreme Shares: 0	Extreme Shares: 0

Results for 5000 Needle In Haystack High

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.525 +/- 0.08821	0.5983 +/- 0.08459	0.4563 +/- 0.08656
HardMax	0.2483 (0.1964, 0.3238)	0.2283 (0.1807, 0.2978)	0.2391 (0.1892, 0.3118)
	Extreme Shares: 0.992	Extreme Shares: 0.944	Extreme Shares: 0.96
	0.6017 +/- 0.05462	0.6876 +/- 0.05362	0.4677 +/- 0.05911
HardMaxWithRandom	0.09519 (0.07532, 0.1242)	0.09175 (0.0726, 0.1197)	0.1115 (0.08821, 0.1454)
	Extreme Shares: 0.36	Extreme Shares: 0.496	Extreme Shares: 0.392
	0.5235 +/- 0.01271	0.5786 +/- 0.02575	0.4541 +/- 0.02631
SoftMax	0.005154 (0.004078, 0.006722)	0.02116 (0.01675, 0.0276)	0.02209 (0.01747, 0.02881)
	Extreme Shares: 0	Extreme Shares: 0	Extreme Shares: 0

[1] "

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Results for 1000 Heavy Tail

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.4622 +/- 0.08713	0.4108 +/- 0.08655	0.5396 +/- 0.08459
HardMax	0.2422 (0.1917, 0.3159)	0.239 (0.1891, 0.3118)	0.2283 (0.1807, 0.2978)
	Extreme Shares: 0.968	Extreme Shares: 0.992	Extreme Shares: 0.912
	0.5232 +/- 0.08018	0.4543 +/- 0.07707	0.5477 +/- 0.07001
	0.2051 (0.1623, 0.2675)	0.1895 (0.15, 0.2472)	0.1564 (0.1237, 0.204)
	Extreme Shares: 0.896	Extreme Shares: 0.8	Extreme Shares: 0.632
	0.5214 +/- 0.0228	0.513 +/- 0.02549	0.4936 +/- 0.02533
	0.01659 (0.01312, 0.02163)	0.02073 (0.0164, 0.02704)	0.02047 (0.0162, 0.0267)
	Extreme Shares: 0	Extreme Shares: 0	Extreme Shares: 0

Results for 3000 Heavy Tail

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.4633 +/- 0.08786	0.4106 +/- 0.08682	0.5533 +/- 0.08422
HardMax	0.2463 (0.1949, 0.3213)	0.2405 (0.1903, 0.3137)	0.2263 (0.1791, 0.2952)
	Extreme Shares: 0.976	Extreme Shares: 0.984	Extreme Shares: 0.88
	0.5514 +/- 0.06718	0.4786 +/- 0.06896	0.5634 +/- 0.06095
HardMaxWithRandom	0.144 (0.114, 0.1878)	0.1517 (0.1201, 0.1979)	0.1185 (0.0938, 0.1546)
	Extreme Shares: 0.536	Extreme Shares: 0.584	Extreme Shares: 0.408
	0.5324 +/- 0.01201	0.5363 +/- 0.02128	0.4843 +/- 0.02276
SoftMax	0.004601 (0.003641, 0.006001)	0.01446 (0.01144, 0.01885)	0.01653 (0.01308, 0.02156)
	Extreme Shares: 0	Extreme Shares: 0	Extreme Shares: 0

Results for 5000 Heavy Tail

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.4635 +/- 0.08813	0.416 +/- 0.08658	0.5644 +/- 0.08447
HardMax	0.2478 (0.1961, 0.3232)	0.2392 (0.1893, 0.312)	0.2277 (0.1801, 0.2969)
	Extreme Shares: 0.992	Extreme Shares: 0.984	Extreme Shares: 0.904
	0.5966 +/- 0.0507	0.5097 +/- 0.0576	0.5713 +/- 0.05706
HardMaxWithRandom	0.08201 (0.06489, 0.107)	0.1059 (0.08377, 0.1381)	0.1039 (0.08221, 0.1355)
	Extreme Shares: 0.264	Extreme Shares: 0.352	Extreme Shares: 0.336
	0.5289 +/- 0.008896	0.5433 +/- 0.02037	0.4821 +/- 0.02259
	0.002525 (0.001998, 0.003293)	0.01324 (0.01047, 0.01727)	0.01629 (0.01289, 0.02124)
	Extreme Shares: 0	Extreme Shares: 0	Extreme Shares: 0

[1] "

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Results for 1000 Uniform

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.5186 +/- 0.08626	0.5107 +/- 0.08552	0.4737 +/- 0.08523
HardMax	0.2374 (0.1879, 0.3097)	0.2334 (0.1847, 0.3044)	0.2318 (0.1834, 0.3023)
	Extreme Shares: 0.944	Extreme Shares: 0.912	Extreme Shares: 0.92
	0.5103 +/- 0.07456	0.4605 +/- 0.07171	0.4743 +/- 0.06833
HardMaxWithRandom	0.1774 (0.1403, 0.2313)	0.1641 (0.1298, 0.214)	0.149 (0.1179, 0.1943)
	Extreme Shares: 0.712	Extreme Shares: 0.656	Extreme Shares: 0.608
	0.5167 +/- 0.02015	0.5022 +/- 0.02372	0.4802 +/- 0.0252
SoftMax	0.01296 (0.01025, 0.0169)	0.01795 (0.01421, 0.02342)	0.02026 (0.01603, 0.02643)
	Extreme Shares: 0	Extreme Shares: 0	Extreme Shares: 0

Results for 3000 Uniform

	ThompsonSampling,	ThompsonSampling,	DynamicGreedy,
	DynamicEpsilonGreedy	DynamicGreedy	DynamicEpsilonGreedy
	0.531 +/- 0.08672	0.5212 +/- 0.08657	0.4655 +/- 0.08319
HardMax	0.24 (0.1899, 0.313)	0.2391 (0.1892, 0.3119)	0.2208 (0.1747, 0.288)
	Extreme Shares: 0.96	Extreme Shares: 0.96	Extreme Shares: 0.88
	0.5201 +/- 0.06424	0.4525 +/- 0.06181	0.4414 +/- 0.05917
HardMaxWithRandom	0.1317 (0.1042, 0.1718)	0.1219 (0.09647, 0.159)	0.1117 (0.08838, 0.1457)
	Extreme Shares: 0.488	Extreme Shares: 0.408	Extreme Shares: 0.376
SoftMax	0.52 +/- 0.01261 0.005075 (0.004015, 0.006619)	0.5292 +/- 0.01893 0.01143 (0.009047, 0.01491) Extreme Shares: 0	0.472 +/- 0.02211 0.0156 (0.01234, 0.02035) Extreme Shares: 0

Results for 5000 Uniform

	ThompsonSampling, DynamicEpsilonGreedy	ThompsonSampling, DynamicGreedy	DynamicGreedy, DynamicEpsilonGreedy
HardMax	0.5361 +/- 0.08661	0.526 +/- 0.08672	0.4665 +/- 0.08399
	0.2393 (0.1894, 0.3122)	0.24 (0.1899, 0.313)	0.2251 (0.1781, 0.2936)
	Extreme Shares: 0.944	Extreme Shares: 0.96	Extreme Shares: 0.88
HardMaxWithRandom	0.5324 +/- 0.0575	0.4955 +/- 0.05429	0.4305 +/- 0.05458
	0.1055 (0.08347, 0.1376)	0.09406 (0.07442, 0.1227)	0.09506 (0.07522, 0.124)
	Extreme Shares: 0.336	Extreme Shares: 0.264	Extreme Shares: 0.312
SoftMax	0.5157 +/- 0.01008 0.003242 (0.002565, 0.004229) Extreme Shares: 0	0.5386 +/- 0.01774 0.01004 (0.007941, 0.01309) Extreme Shares: 0	0.4625 +/- 0.0211 0.0142 (0.01124, 0.01852) Extreme Shares: 0

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