UCB vs Thompson Sampling

Thompson Sampling Algorithm

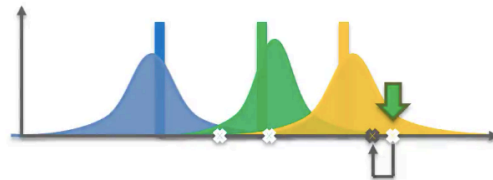## UCB

Thompson Sampling

For example, if you're in casino you can use UCB because you can update it but in case of ads and clicks in website Thompson Sampling is better and you can update after 5000 clicks (as an example).
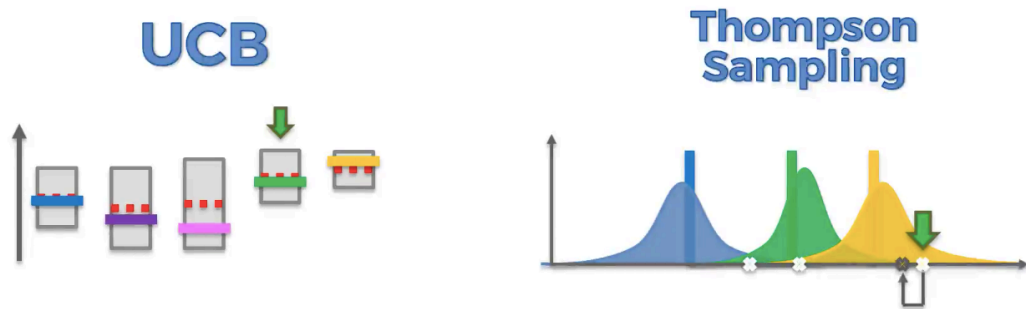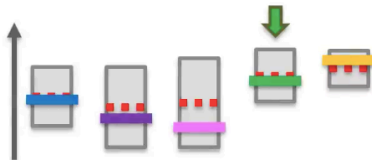
Thompson Sampling Algorithm

UCB
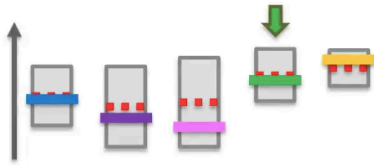
- Deterministic
- Requires update at every round

Thompson Sampling

- Probabilistic
- Can accommodate delayed feedback
- Better empirical evidence

It means that there was more research in the Thomson Sampling and as the result there is more papers and evidence.