chapter 5 Performance Analysis

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Regret Analysis

- A player chooses an action $\theta^{(t)} \in K$ every t period. K is a feasible set of actions.
- The cost function $f^{(t)}$ determines the cost $f^{(t)}(\theta^{(t)})$ for action $\theta^{(t)}$.
- The player decides his action based on strategy.