IEOR 8100-001: Learning and Optimization for Sequential Decision Making 02/15/16

Lecture 8: Linear Bandits

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In this lecture we will study the case where the number of arms is much bigger than the number of time periods, i.e., $N \gg T$. Intuitively, this seems a difficult problem without further assumptions, because every arm needs to be explored at least once. The conceptual idea behind handling large number of arms is to drop the assumption of unrelated arms, and take advantage of the relation between them – playing one arm will give information about "similar" arms, thus reducing the exploration required. The assumption of linear rewards in linear bandit model will impose one specific similarity structure between arms. There are many other models, for example, convex bandits, general metric similarity structures, spectral bandits.

1 Linear Bandits

Consider N arms, $N \gg T$. For arm every i, we are given a vector $x_i \in \mathbb{R}^d$. On pulling arm i at time t, we observe r_t such that

$$\mathsf{E}\left[r_t \mid I_t = i\right] \;=\; x_i^\top \omega, \qquad \text{where } \omega \in \mathbb{R}^d \text{ is fixed, but unknown.}$$

To see that this model imposes a similarity structure which can be taken advantage of, consider following example. Let

$$x_1 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \qquad x_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \qquad x_3 = \begin{pmatrix} 0 \\ 0.5 \end{pmatrix}, \qquad x_4 = \begin{pmatrix} 1 \\ 0 \end{pmatrix},$$

pulling arm 1 tells us: some information about pulling arm 2, everything about pulling arm 3, and nothing about pulling arm 4.

Definition 1 (Regret)**.** *For linear bandits, we define the regret as follows,*

$$R(T) \;=\; T \cdot \left(\max_{i=1,\dots,N} x_i^\top \omega \right) - \sum_{t=1}^{T} r_t.$$

Since in this model, an arm is completely defined by the corresponding vector x_i, instead of considering N arms, we can index the arms as all vectors in a set $A \subset \mathbb{R}^d$. This way of formulating the problem removes the requirement of finite, or even countably many arms.

Then, at time t, the algorithm needs to pick a vector $x_t \in A$, and observe r_t such that $\mathsf{E}\left[r_t \mid x_t\right] = x_t^\top \omega$. In this case, the regret becomes

$$R(T) \;=\; T \cdot \left(\max_{x \in A} x^\top \omega \right) - \sum_{t=1}^{T} x_t^\top \omega.$$

We consider a generalization of this problem, where there is an arbitrary sequence of subsets $A_1, A_2, \dots, A_T \subseteq A$, fixed in advance, but unknown to the decision making algorithm. At time t, the algorithm first observes A_t, and then it needs to pick some $x_t \in A_t$. And regret is defined as,

$$R(T) \;=\; \sum_{t=1}^{T} \left(\max_{x \in A_t} x^\top \omega \right) - \sum_{t=1}^{T} x_t^\top \omega.$$

2 Applications

2.1 Route optimization

Consider a graph G with n nodes and d edges. Each arm is a possible path in the graph, then, the number of arms could be exponentially large. We consider the following setup:

- $x \in \mathbb{R}^d$: is the incidence vector of a path ($x_e = 1$ if edge e belongs to the path, and $x_e = 0$ otherwise),
- $A \subset \mathbb{R}^d$: is the collection of all incidence vectors of paths in the graph, $|A|$ is the number of valid paths,
- $\omega \in \mathbb{R}^d$: is such that ω_e is the delay of using the edge e.

Then, the delay of a path P with incidence vector x is $\sum_{e\in P} \omega_e = x^\top \omega$. Observe that using generalization to a different set A_t, we can now model the problem where at every time step t, route between a different source-destination pair (s_t, d_t) needs to be picked.

2.2 Movie recommendations

We consider that vector represent movie features, such as cast, genre, studio, etc.

- $x \in \mathbb{R}^d$: movie features vector (d features),
- $A \subset \mathbb{R}^d$: set of all possible feature vectors for movies.

3 LinUCB Algorithm

Recall the UCB Algorithm:

Algorithm 1 UCB Algorithm

for $t = 1, 2, \ldots, T$ **do**

1. For each arm i, build estimates $\hat{\mu}_{i,t-1} = \frac{1}{n_{i,t}} \sum\limits_{s \le t-1 \,:\, T_s = i} r_s$,
2. For each arm i, build confidence intervals, such that
$$\mu_i \in \left[\hat{\mu}_{i,t-1} - \sqrt{\frac{\log t}{n_{i,t-1}}}, \hat{\mu}_{i,t} + \sqrt{\frac{\log t}{n_{i,t-1}}}\right] \qquad \text{w.p. } 1 - \frac{2}{T^2},$$
3. For each arm i, pick the optimistic estimate $\mathrm{UCB}_{i,t-1} := \hat{\mu}_{i,t-1} + \sqrt{\frac{\log t}{n_{i,t-1}}}$,
4. Play arm $I_t = \underset{i=1,\ldots,N}{\operatorname{argmax}} \mathrm{UCB}_{i,t-1}$.

end for

We will adequately modify this algorithm to get LinUCB algorithm for linear bandits.

LinUCB:

Step 1: Given the history up to time τ: $(r_1, x_1), (r_2, x_2), \ldots, (r_\tau, x_\tau)$, we want to solve

$$\hat{\omega}_\tau \;=\; \underset{z\in\mathbb{R}^d}{\operatorname{argmax}} \left\{ \sum_{t=1}^{\tau} (r_t - x_t^\top z)^2 + \|z\|^2 \right\},$$

which solution is

$$\hat{\omega}_\tau \;=\; M_\tau^{-1} y_\tau,$$

where $M_\tau = \mathbf{I}_{d\times d} + \sum_{t=1}^{\tau} x_t x_t^\top$ and $y_\tau = \sum_{t=1}^{\tau} r_t x_t$.

As a sanity check: consider the N-armed bandit problem. It can be modeled as linear bandit with $x_t = \mathrm{e}_{I_t}$ (the I_t-th canonical vector) for all t, then,

$$M_\tau = \mathbf{I} + \sum_{t=1}^{\tau} x_t x_t^\top = \begin{bmatrix} n_{1,\tau}+1 & & \\ & \ddots & \\ & & n_{d,\tau}+1 \end{bmatrix} \quad \text{and} \quad y_{\tau,i} = \sum_{s\le\tau\,:\,I_s=i} r_s, \qquad \text{therefore,} \quad \hat{\omega}_\tau = \begin{pmatrix} \hat{\mu}_{1,\tau} \\ \vdots \\ \hat{\mu}_{d,\tau} \end{pmatrix}.$$

Step 2: Using exponential inequality for ratios and martingales, the following theorem can be proved.

Theorem 2 (Rusmevichientong, Tsitsiklis, 2010. Abbasi-Yadkori et al., 2011)**.** *If $\|x_t\|_2 \le \sqrt{Ld}$, $\|\omega\|_2 \le \sqrt{d}$ and $|r_t| \le 1$. Then, with probability at least $1-\delta$, the vector ω lies on the set*

$$C_t = \left\{ z \in \mathbb{R}^d \,:\, \|z - \hat{\omega}_t\|_{M_t} \le \sqrt{d \log\left(\frac{TdL}{\delta} + 1\right) + \sqrt{d}} \right\}^{1}.$$

Check that this bound will recover the UCB confidence interval within $\sqrt{d}$ in the special case of N-armed bandit problem modeled as linear bandit.

Step 3: For every $x \in \mathbb{R}^d$, we want to find $\mathrm{UCB}(x)$ such that $\mathrm{UCB}(x) \ge x^\top \omega$. Define

$$\mathrm{UCB}(x) \;:=\; \operatorname*{argmax}_{z\in C_t} x^\top z.$$

Step 4: At time t, pick

$$\operatorname*{argmax}_{x\in A_t} \max_{z\in C_t} z^\top x.$$

Solving the double maximization problem of step 4 is difficult when number of arms is large (NP-hard even when sets A_t are convex).

We will show that this algorithm achieves an $\tilde{O}(d\sqrt{T})$ regret bound. [1] shows a modification to get an efficient algorithm with regret bound of $\tilde{O}(d^{3/2}\sqrt{T})$.

References

[1] Stochastic Linear Optimization under Bandit Feedback. Varsha Dani, Thomas P. Hayes, and Sham M. Kakade. COLT, page 355-366. (2008)

[1] Matrix norm: $\|x\|_M = \sqrt{x^\top M x}$.