

# MULTI-ARMED BANDIT ALLOCATION INDICES

SECOND EDITION

John Gittins, Kevin Glazebrook  
and Richard Weber



 WILEY

# Multi Armed Bandit Allocation Indices

**J. C. Gittins**



## **Multi Armed Bandit Allocation Indices:**

*Multi-armed Bandit Allocation Indices* John Gittins, Kevin Glazebrook, Richard Weber, 2011-02-18 In 1989 the first edition of this book set out Gittins pioneering index solution to the multi armed bandit problem and his subsequent investigation of a wide of sequential resource allocation and stochastic scheduling problems Since then there has been a remarkable flowering of new insights generalizations and applications to which Glazebrook and Weber have made major contributions This second edition brings the story up to date There are new chapters on the achievable region approach to stochastic optimization problems the construction of performance bounds for suboptimal policies Whittle's restless bandits and the use of Lagrangian relaxation in the construction and evaluation of index policies Some of the many varied proofs of the index theorem are discussed along with the insights that they provide Many contemporary applications are surveyed and over 150 new references are included Over the past 40 years the Gittins index has helped theoreticians and practitioners to address a huge variety of problems within chemometrics economics engineering numerical analysis operational research probability statistics and website design This new edition will be an important resource for others wishing to use this approach

**Multi-Armed Bandit Allocation Indices** J. C. Gittins, 1989-04-03 Statisticians are familiar with bandit problems operations researchers with scheduling programs and economists with problems of resource allocation For most of these problems accurate solutions cannot be obtained unless the problem is small scale However Gittins and Jones showed in 1974 that there is a large class of allocation problems for which the optimal solution is expressible in terms of a priority index that can be calculated This book is the first definitive account of the theory and applications of this index which has become known as the Gittins index Includes 22 previously unpublished tables of index values [Restless Multi-Armed Bandit in Opportunistic Scheduling](#) Kehao Wang, Lin Chen, 2021-05-19 This book provides foundations for the understanding and design of computation efficient algorithms and protocols for those interactions with environment i.e wireless communication systems The book provides a systematic treatment of the theoretical foundation and algorithmic tools necessarily in the design of computation efficient algorithms and protocols in stochastic scheduling The problems addressed in the book are of both fundamental and practical importance Target readers of the book are researchers and advanced level engineering students interested in acquiring in depth knowledge on the topic and on stochastic scheduling and their applications both from theoretical and engineering perspective *Multi-Armed Bandits* Qing Zhao, 2019-11-21 Multi armed bandit problems pertain to optimal sequential decision making and learning in unknown environments Since the first bandit problem posed by Thompson in 1933 for the application of clinical trials bandit problems have enjoyed lasting attention from multiple research communities and have found a wide range of applications across diverse domains This book covers classic results and recent development on both Bayesian and frequentist bandit problems We start in Chapter 1 with a brief overview on the history of bandit problems contrasting the two schools Bayesian and frequentist of approaches and highlighting foundational results and

key applications Chapters 2 and 4 cover respectively the canonical Bayesian and frequentist bandit models In Chapters 3 and 5 we discuss major variants of the canonical bandit models that lead to new directions bring in new techniques and broaden the applications of this classical problem In Chapter 6 we present several representative application examples in communication networks and social economic systems aiming to illuminate the connections between the Bayesian and the frequentist formulations of bandit problems and how structural results pertaining to one may be leveraged to obtain solutions under the other

**Multi-Armed Bandit Allocation Indices. with a Foreword by Peter Whittle** John C. Gittins,

*Operations Research and Enterprise Systems* Greg H. Parlier, Federico Liberatore, Marc Demange, 2018-06-28 This book constitutes revised selected papers from the 6th International Conference on Operations Research and Enterprise Systems ICORES 2017 held in Porto Portugal in February 2017 The 15 papers presented in this volume were carefully reviewed and selected from a total of 90 submissions They are organized in topical sections named methodologies and technologies and applications

**Performance Evaluation Methodologies and Tools** Qianchuan Zhao, Li Xia, 2021-12-07 This book constitutes the refereed conference proceedings of the 14th International Conference on Performance Evaluation Methodologies and Tools VALUETOOLS 2021 held in October 2021 Due to the safety concerns and travel restrictions caused by COVID 19 VALUETOOLS took place online in a live stream VALUETOOLS 2021 aims to provide a world leading and multidisciplinary venue for researchers and practitioners in diverse disciplines such as computer science networks and telecommunications operations research optimization control theory and manufacturing The 16 full papers were carefully reviewed and selected from 32 submissions and focus on methodologies and practices in modelling performance evaluation and optimization of complex systems

*Machine Learning and Knowledge Discovery in Databases* Toon Calders, Floriana Esposito, Eyke Hüllermeier, Rosa Meo, 2014-09-01 This three volume set LNAI 8724 8725 and 8726 constitutes the refereed proceedings of the European Conference on Machine Learning and Knowledge Discovery in Databases ECML PKDD 2014 held in Nancy France in September 2014 The 115 revised research papers presented together with 13 demo track papers 10 nectar track papers 8 PhD track papers and 9 invited talks were carefully reviewed and selected from 550 submissions The papers cover the latest high quality interdisciplinary research results in all areas related to machine learning and knowledge discovery in databases

**Methods and Applications of Statistics in Clinical Trials, Volume 2** Narayanaswamy Balakrishnan, 2014-06-09 Methods and Applications of Statistics in Clinical Trials Volume 2 Planning Analysis and Inferential Methods includes updates of established literature from the Wiley Encyclopedia of Clinical Trials as well as original material based on the latest developments in clinical trials Prepared by a leading expert the second volume includes numerous contributions from current prominent experts in the field of medical research In addition the volume features Multiple new articles exploring emerging topics such as evaluation methods with threshold empirical likelihood methods nonparametric ROC analysis over and under dispersed models and multi armed bandit problems Up to date research on the Cox proportional

hazard model frailty models trial reports intrarater reliability conditional power and the kappa index Key qualitative issues including cost effectiveness analysis publication bias and regulatory issues which are crucial to the planning and data management of clinical trials

**Algorithms to Live By** Brian Christian, Tom Griffiths, 2016-04-19 An exploration of how computer algorithms can be applied to our everyday lives to solve common decision making problems and illuminate the workings of the human mind What should we do or leave undone in a day or a lifetime How much messiness should we accept What balance of the new and familiar is the most fulfilling These may seem like uniquely human quandaries but they are not Computers like us confront limited space and time so computer scientists have been grappling with similar problems for decades And the solutions they've found have much to teach us In a dazzlingly interdisciplinary work Brian Christian and Tom Griffiths show how algorithms developed for computers also untangle very human questions They explain how to have better hunches and when to leave things to chance how to deal with overwhelming choices and how best to connect with others From finding a spouse to finding a parking spot from organizing one's inbox to peering into the future *Algorithms to Live By* transforms the wisdom of computer science into strategies for human living *Journal of Statistical Planning and Inference* North-Holland Publishing Company, 2003

**Journal of Economic Dynamics & Control**, 2002

**Biometrika**, 1991

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**Machine Learning** Armand Friediris, Stuart Jonathan Russell, 1995 *Machine Learning Proceedings 1995* [Games and Economic Behavior](#), 2001

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**A Bayesian Approach to the Processor Reordering Problem** Stephen Jay Herschkorn, 1993

**Algorithms for Nonlinear Programming and Multiple-Objective Decisions** Ber? Rustem, 1998-04-15 Algorithms are solution methods used for optimal decision making in mathematics and operations research This book is a study of algorithms for decision making with multiple objectives It is a distillation of recent research in developing methodologies for solving optimal decision problems in economics and engineering and reflects current research in these areas *Statistical Theory and Method Abstracts*, 1987

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