

KOLLOQUIUM

Informatik-Kolloquium

Bandit Problems: Formulations and Applications

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The multi-armed bandit problem is one of the simplest models of machine learning driven decision-making. In the first part of the talk, we discuss three formulations of the bandit problem. Namely, stochastic, adversarial, and Bayesian formulations. In the second part of the talk, we discuss related applications, such as online advertising, game tree search, and experimental design.

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Informatik-Hauptgebäude (50.34), HS -101 (1.UG), Am Fasanengarten 5, 76131 Karlsruhe