

Mathematics > Statistics Theory

Divergences

(Submitted on 29 May 2011)

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Subjects:Statistics Theory (math.ST)Journal reference:COLT'11 (2011) 18Cite as:arXiv:1105.5820 [math.ST](or arXiv:1105.5820v1 [math.ST] for this version)

known algorithms with finite-time analyses (like UCB-type algorithms).

A Finite-Time Analysis of Multi-armed

Europe), Gilles Stoltz (DMA, GREGH, INRIA Paris - Rocquencourt)

Bandits Problems with Kullback-Leibler

Odalric-Ambrym Maillard (INRIA Lille - Nord Europe), Rémi Munos (INRIA Lille - Nord

We consider a Kullback-Leibler-based algorithm for the stochastic multi-armed bandit problem in the

analysis of this algorithm; we get bounds whose main terms are smaller than the ones of previously

case of distributions with finite supports (not necessarily known beforehand), whose asymptotic

regret matches the lower bound of \cite{Burnetas96}. Our contribution is to provide a finite-time

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