



# PAC-Bayesian Analysis of the Exploration-Exploitation Trade-off

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We develop a coherent framework for integrative simultaneous analysis of the exploration-exploitation and model order selection trade-offs. We improve over our preceding results on the same subject (Seldin et al., 2011) by combining PAC-Bayesian analysis with Bernstein-type inequality for martingales. Such a combination is also of independent interest for studies of multiple simultaneously evolving martingales.

Comments: On-line Trading of Exploration and Exploitation 2 - ICML-2011 workshop. [this http URL](#)

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