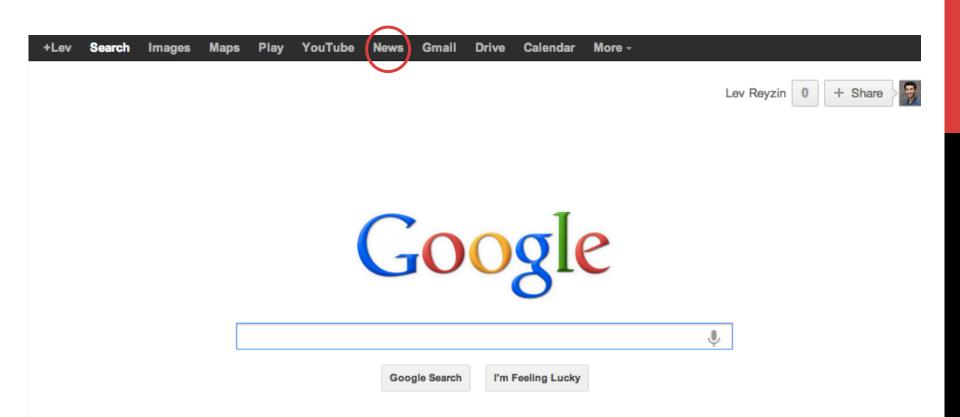
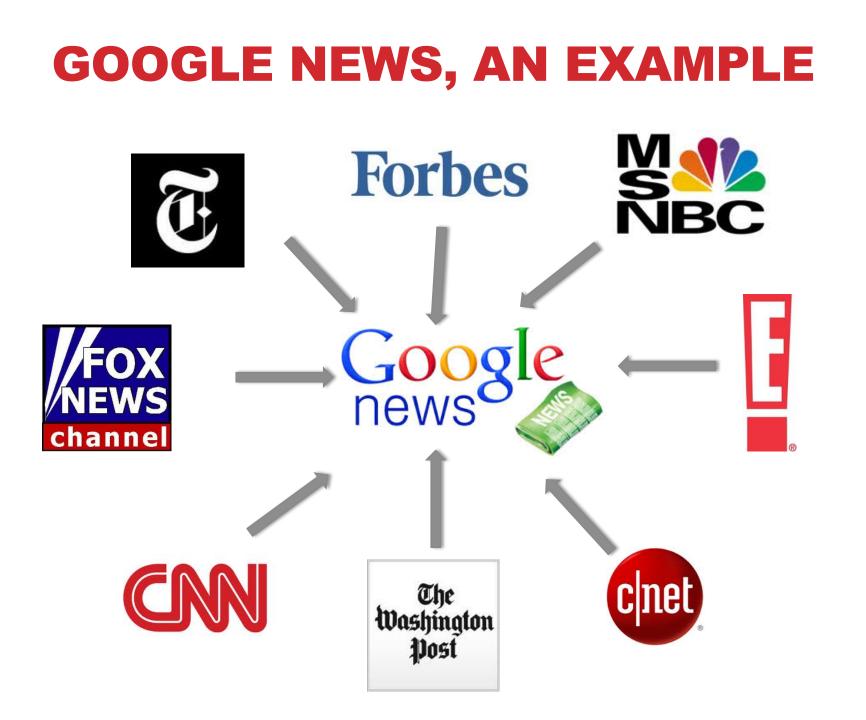
BANDIT ALGORITHMS FOR INTERNET-SCALE APPLICATIONS

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U.S. edition -

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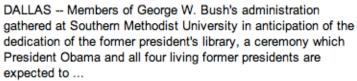
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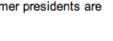
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Realtime Coverage

5 presidents on hand for Bush Center dedication

CNN - 13 minutes ago (2+/m) 🔰 📑

Dallas (CNN) -- Some may disagree whether George W. Bush was a "uniter, not a divider," as he liked to say, but he is expected to get all five living presidents together for the dedication of his presidential library. Five presidents -- three Democrats and two ...



CNN

CNN

6:38a The following heads of state will be in attendance at the George W. Bush ...

KHOU - 3 minutes ago

George W. Bush library dedication ceremony begins in Dallas; 5 presidents ...

Minneapolis Star Tribune - 3 minutes ago

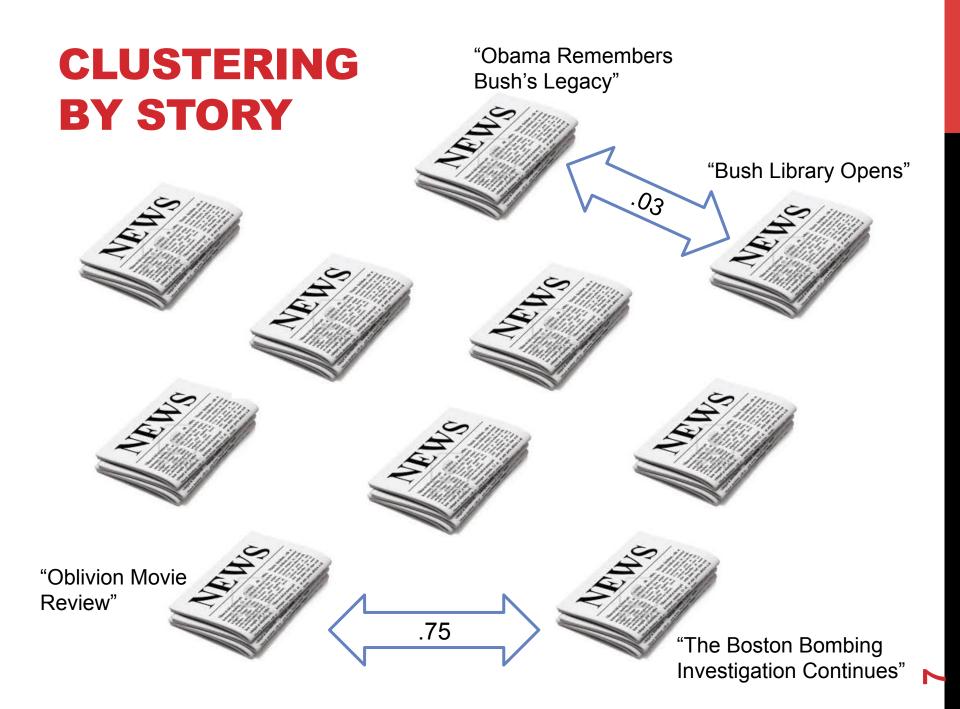
5 Presidents Appear at Bush Library...

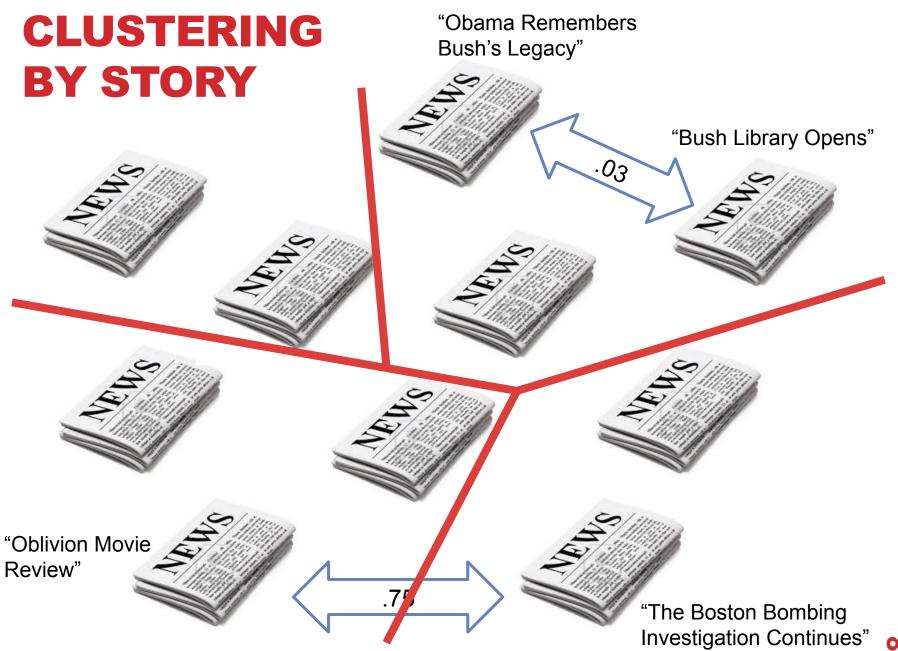
ABC News - 2 minutes ago

Presidents past and present converge in Texas, saluting Bush at library dedication

Montreal Gazette - 2 minutes ago

Blog: Five living presidents announced at Bush Center ceremony WFAA - 4 minutes ago





CLUSTERING

1. How to choose a distance function?

one popular one is cosine similarity = $a \cdot b / (||a|| ||b||)$

- 2. What is the right number of clusters?
- **3. What should the clustering objective function be?** k-means?, k-median?, min-sum?, max-cut?,...
- 4. How do you optimize the objective? all of the reasonable ones are NP-Hard!
- 5. How to "fade out" old clusters?
- 6. How to evaluate how you're doing?

Putting the Articles into Categories

News

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- Gwyneth Paltrow Bevoncé
- Justin Bieber
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Written by Molly Henry

Molly Henness...

gathered at Southern Methodist University in anticipation of the

dedication of the former president's library, a ceremony which

DALLAS -- Members of George W. Bush's administration

President Obama and all four living former presidents are



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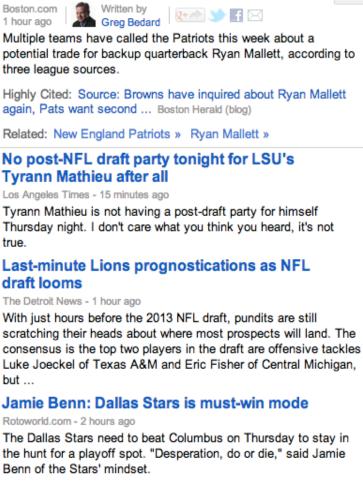
Newsday



Northwest



2



QB Ryan Mallett in play for trade

Dwight Howard can't hold it all together for Lakers

Los Angeles Times - 10 hours ago

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Popular video

α



This Is SportsCenter - Clayton Kershaw ESPN

Spotlight

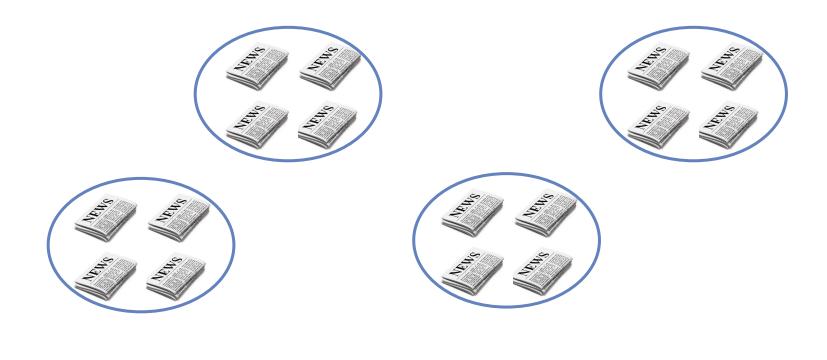
Mark Sanchez questions Jets' trade for Tim Tebow - USA Today USA TODAY - Apr 19, 2013

Board play - Cincinnati Bengals Bengals.com - Apr 21, 2013

Justice Dept. lays out suit against Lance Armstrong, says he was 'unjustly enriched' Fox News - Apr 23, 2013

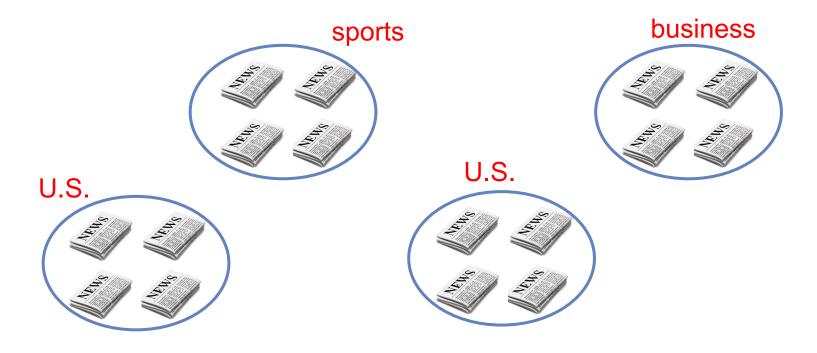
David Ortiz Speech: Pre-Game Ceremony At Fenway Punctuated By F-Bomb ... Huffington Post - Apr 20, 2013

Manti Te'o on the Hoax and Life After: "Honestly, I'm Never Going to Be ... Vanity Fair - 1 hour and













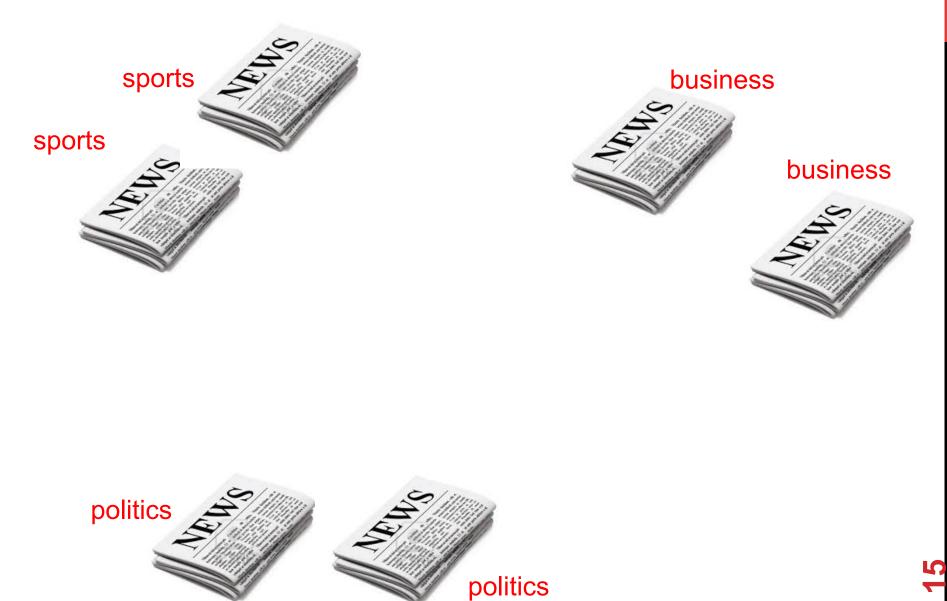
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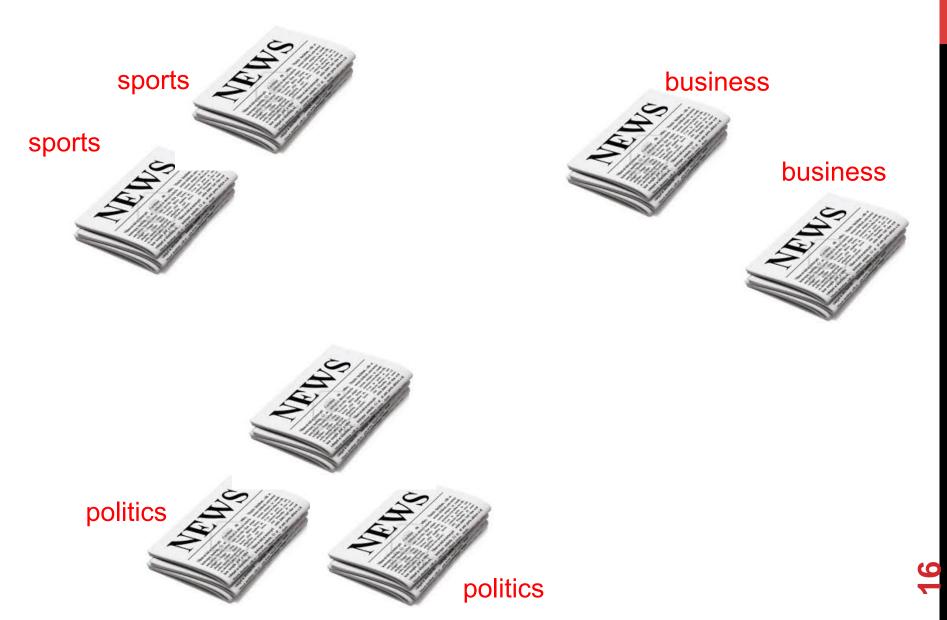
How do you "classify" news articles into proper categories?

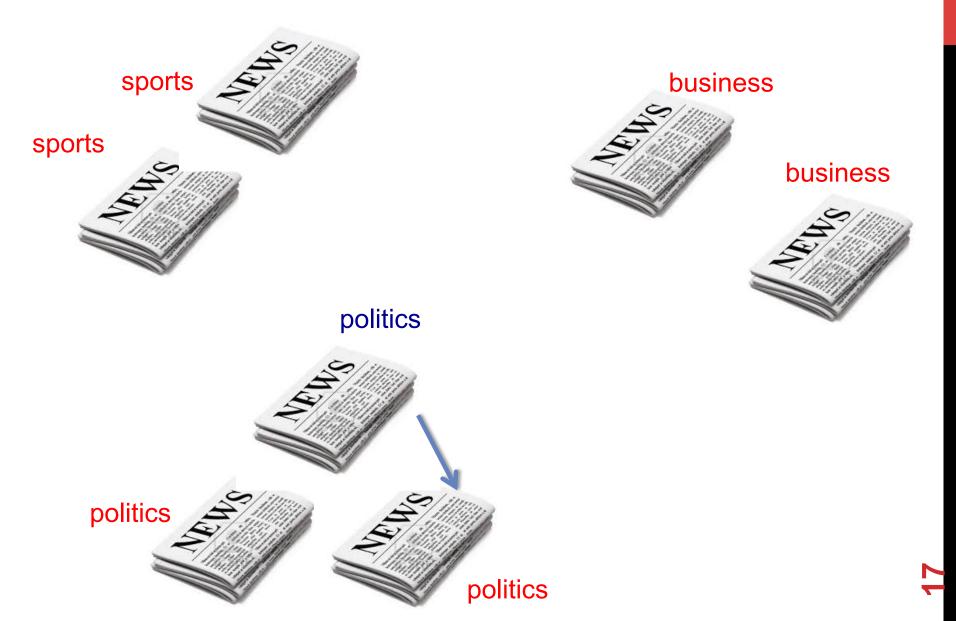
Thinking hard about what makes an article sports vs business and then programming it in won't work!

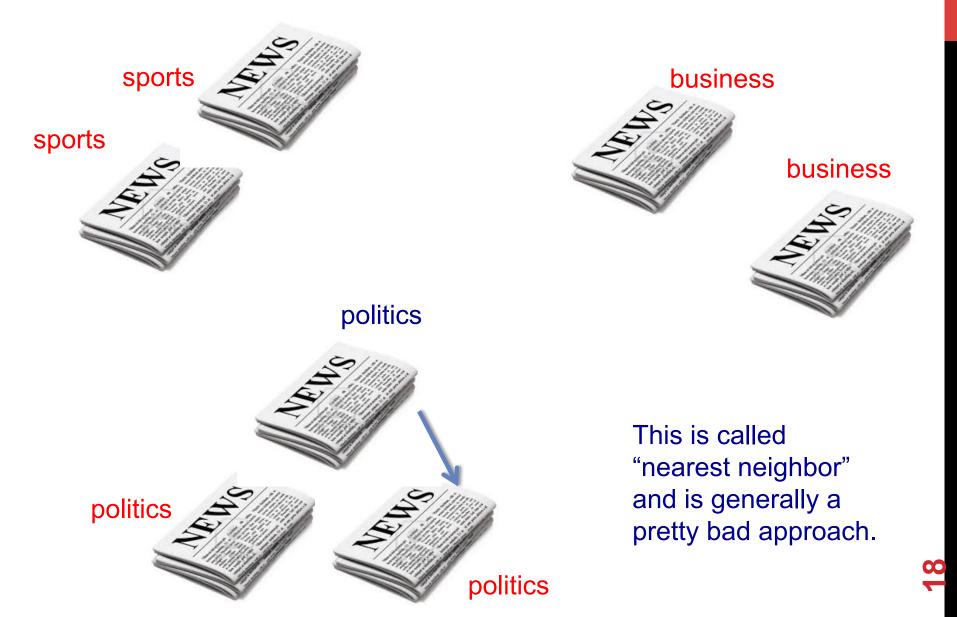
Main idea: use machine learning!

What does that mean? Give a computer many correctly classified articles and use a *generic algorithm* to make predictions from this data.









PAC learning: Given training data (articles) and their labels (sports/world/ US/...) find a function that labels new data (articles) arbitrarily accurately without using too much labeled data (polynomial # of examples).

Lots of work in this area. Unfortunately, the real world isn't as simple.

usual assumption: new data comes from same distribution as training dataFalse here. E.g. Chrome was a color before the browser came out.What's the right assumption?

<u>questions</u>: How does one get labeled data? (pay people!) Should the data that is labeled be labeled randomly? (no!) How? How do you know when you're making mistakes? Also this process is "online."

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DALLAS Members of George W. Bush's administration

gathered at Southern Methodist University in anticipation of the dedication of the former president's library, a ceremony which President Obama and all four living former presidents are expected to ...

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y where			
54° 34°	66° 45°	64° 46°	68° 46°

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Realtime Coverage

Library dedication offers glimpse of tenuous Obama-Bush relationship

Washington Post - 21 minutes ago

After the killing of Osama bin Laden in May 2011, President Obama invited former president George W. Bush to join him at Ground Zero for a ceremony marking the event. Bush declined, saying through a spokesman that he wanted to stay out of the spotlight.



ABC News

CNN

Politics on hold at the dedication of Bush library

Exponent-telegram - 6 minutes ago

Clinton, Carter note Bush's humanitarian efforts - NECN.com

NECN - 7 minutes ago

Obama, former presidents rally around George W. Bush as library opens

Reuters India - 20 minutes ago

George W. Bush Tears: See Former President Give Emotional Speech At Bush ...

iDigitalTimes.com - 26 minutes ago

Bush ends library dedication with emotional speech - NECN.com NECN - 35 minutes ago

Presidents praise George W. Bush at new library - USA Today USA TODAY - 46 minutes ago

Obama Honors Bush at 'Texas-Sized' Library Dedication ABC News - 57 minutes ago

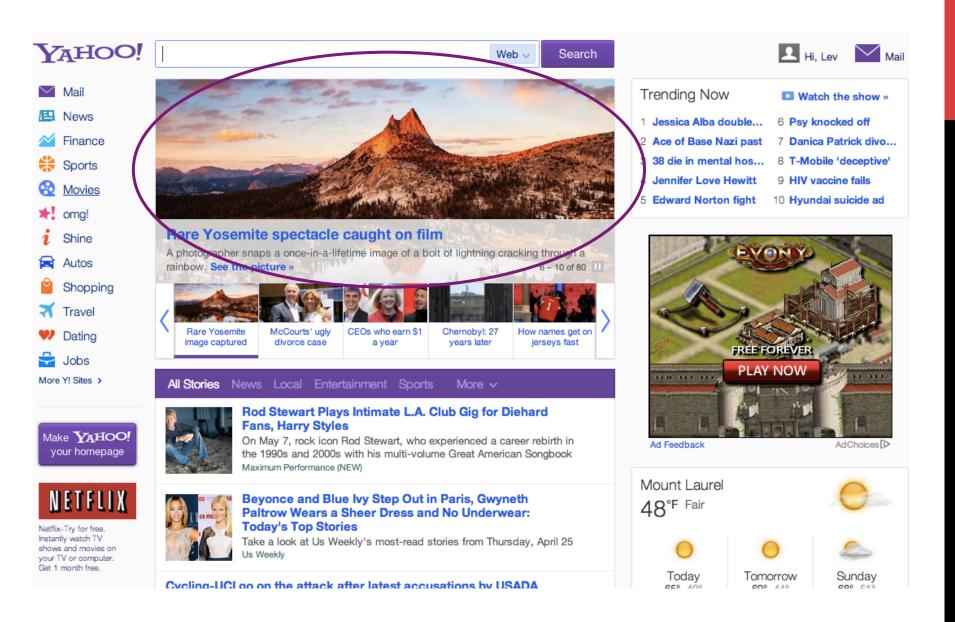
Bush library dedication both a look back and a prologue Washington Post - 1 hour ago

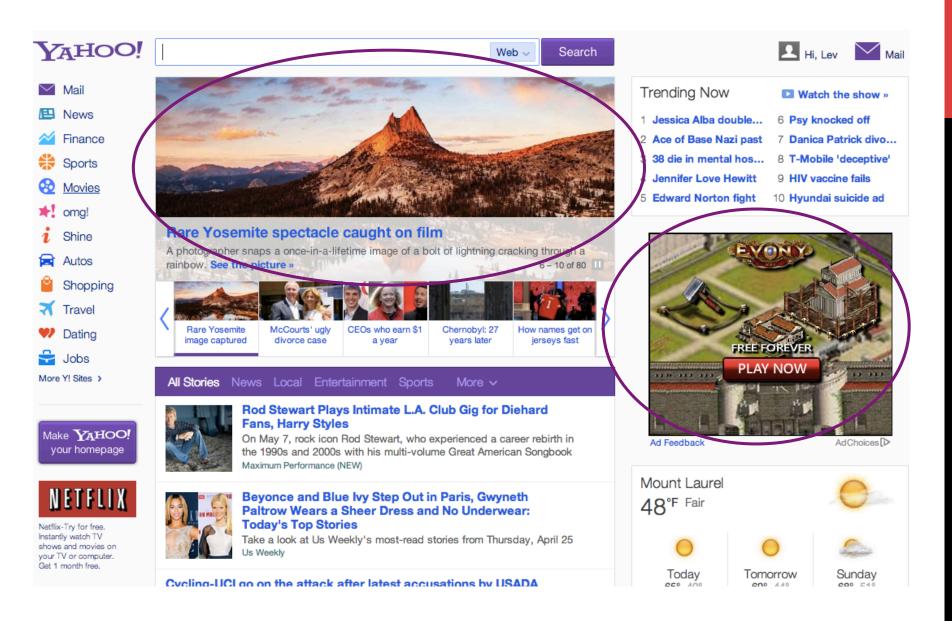
WHAT TO DISPLAY?

This looks like a "ranking problem," but a more important issue lies underneath.

What should be displayed?

nothing offensive articles from diverse sources articles from trusted sources <u>articles people are likely to read</u>





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2.5%

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The Wall Street Journal

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Quarterly change at an annualized rate, adjusted for inflation

111

U.S. GDP

4%

3

2

1

0

2009

10

Source: Commerce Department

CISCO TOMORROW starts here

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7:48 AM 🛛 🐲 Shiseido Sees Profit Next Year

►First-Quarter Growth, at 2.5%, Misses Expectations

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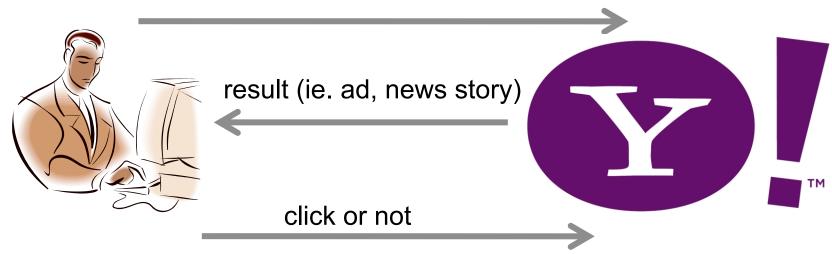


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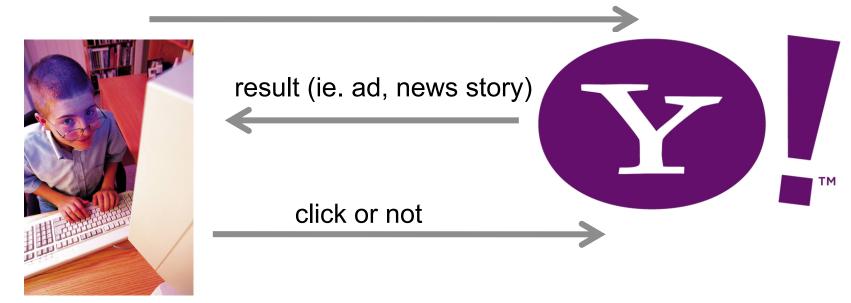
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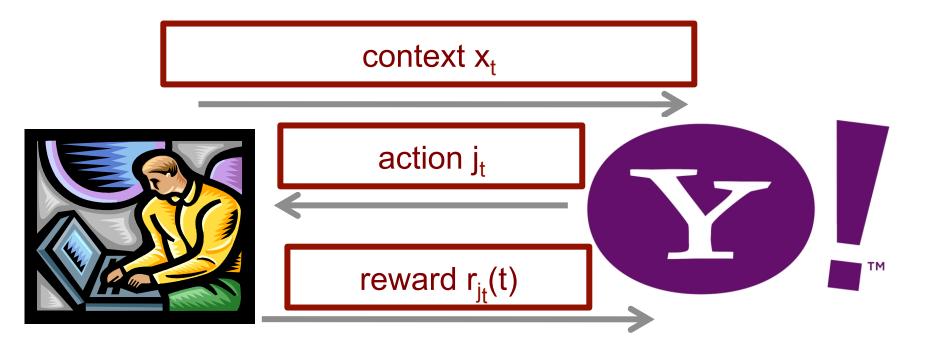


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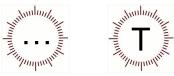




















































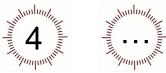


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no





























click











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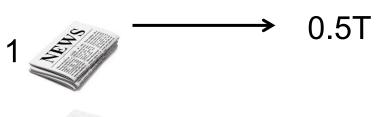


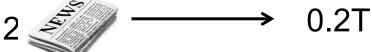


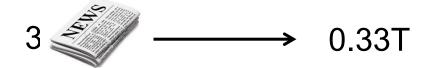


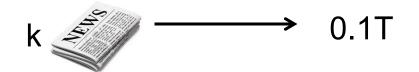






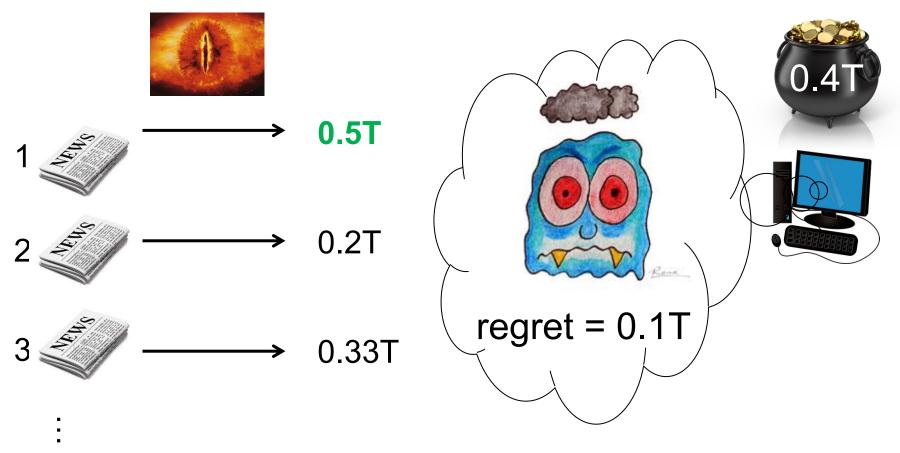


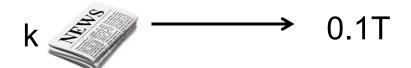












CONTEXTUAL BANDITS [AUER-CESABIANCHI-FREUND-SCHAPIRE '02]

context:





















N experts/policies/function think of N >> K

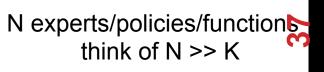








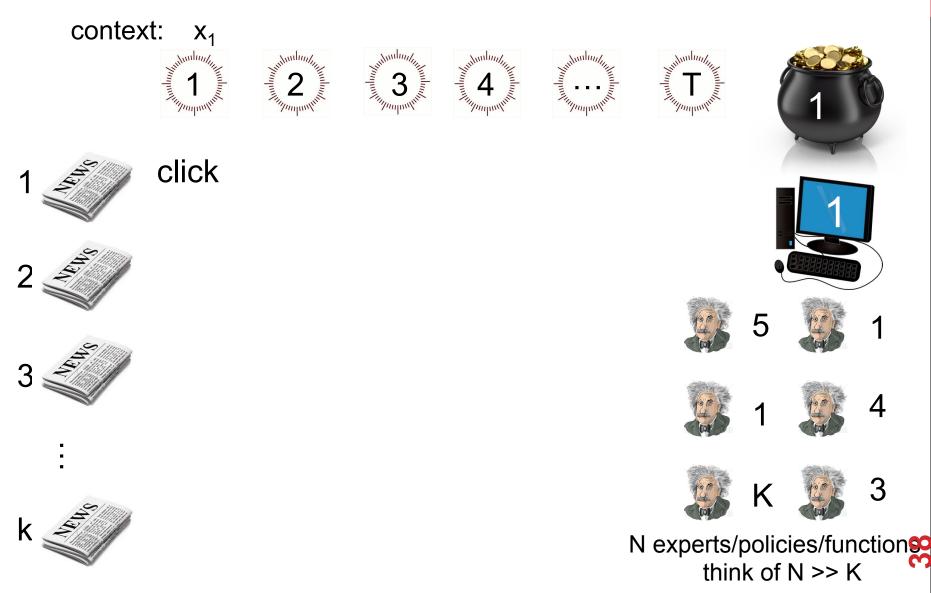


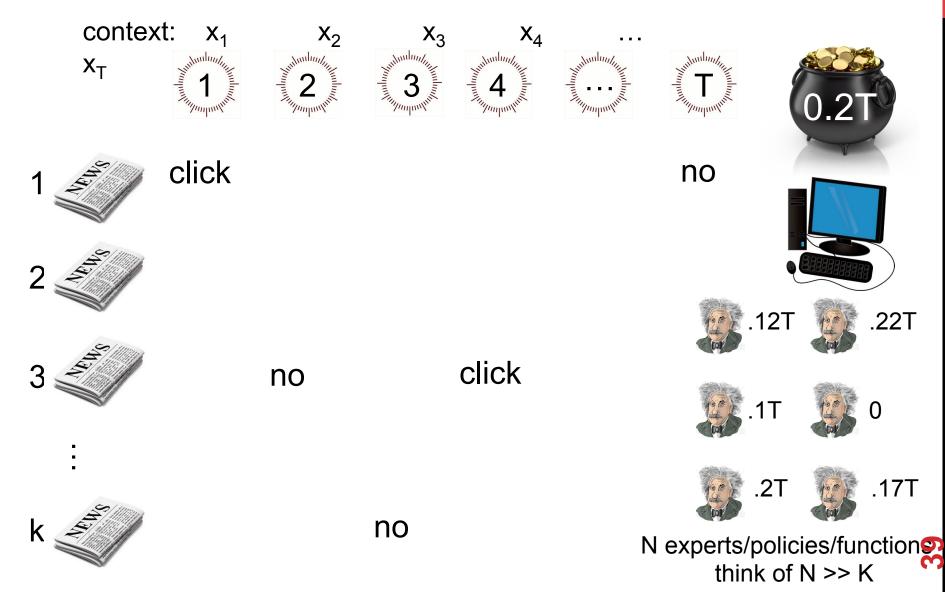


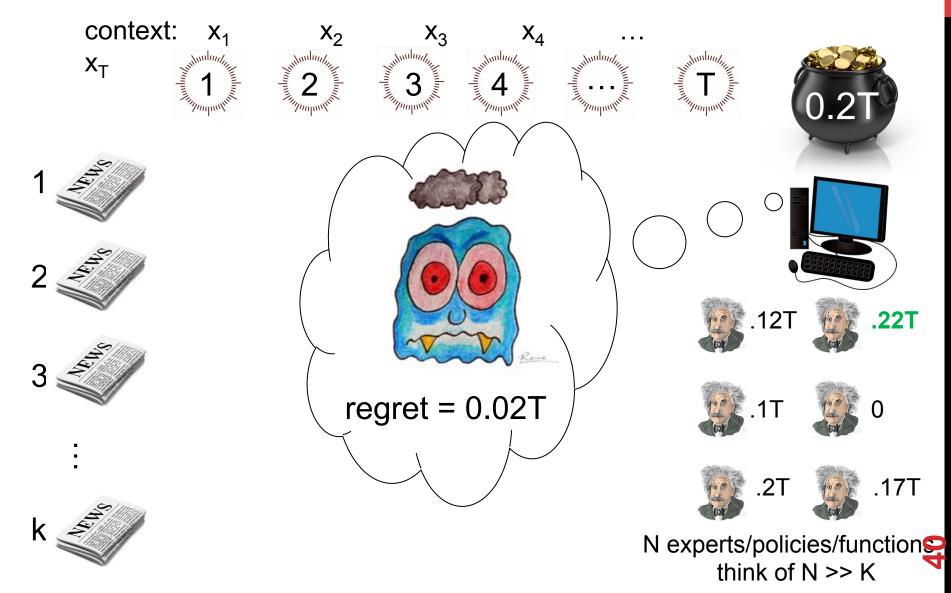
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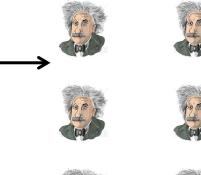




the clicks can come i.i.d. from a distribution or be arbitrary stochastic / adversarial



The experts can be present or not. contextual / non-contextual







BANDITS

Harder than supervised learning:

In the bandit setting we do not know the rewards of actions not taken.

Many applications

Ad auctions, medicine, finance, ...

Exploration/Exploitation

Can exploit expert/article you've learned to be good.

Can explore expert/article you're not sure about.



EPSILON-FIRST

Rough idea of ϵ -first (or ϵ -greedy): act randomly for ϵ rounds, then go with best (arm or expert).

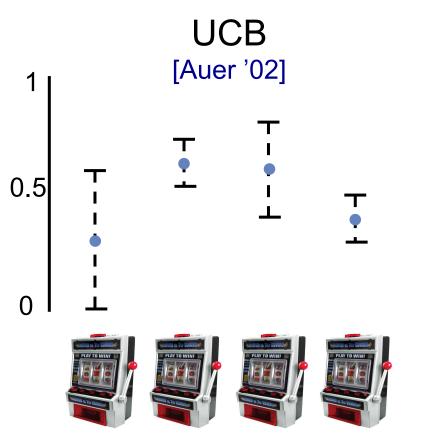
Rough analysis: even for 2 arms, we suffer regret ϵ + (T- ϵ)/(ϵ ^{1/2}).

• $\epsilon \approx T^{2/3}$ is optimal tradeoff, gives regret $\approx T^{2/3}$

But actually O(T)^{1/2} regret is possible!



TRADITIONAL BANDIT ALGORITHMS



Algorithm: at every time step

- 1) pull arm with highest UCB
- 2) update confidence bound of the arm pulled.

EXP3 / EW [Littlestone-Warmuth '94] [Auer et al. '02]



Algorithm: at every time step

- sample from distribution defined by weights (mixed w/ uniform)
- 2) update weights "exponentially"

UCB VS EXP3: A COMPARISON

UCB [AUER '02]

EXP3 & FRIENDS [ACFS '02]

Pros

- Optimal for the stochastic setting.
- Succeeds with high probability.

Cons

- Does not work in the adversarial setting.
- Is not optimal in the contextual setting.

Pros

- Optimal for both the adversarial and stochastic settings.
- Can be made to work in the contextual setting

Cons

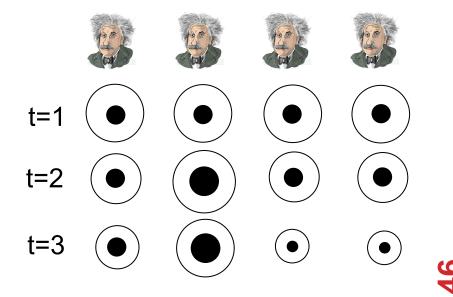
Does not succeed with high probability in the contextual setting (only in expectation).



Main Theorem [Beygelzimer-Langford-Li-R-Schapire '11]: For any δ>0, with probability at > 1-δ, EXP4P has "optimal" regret in the adversarial contextual bandit setting.

key insights on top of UCB/ EXP

- 1) exponential weights and upper confidence bounds "stack"
- 2) generalized Bernstein's inequality for martingales



IDEAS BEHIND EXP4.P (ALL APPEARED IN PREVIOUS ALGORITHMS)

exponential weights

 keep a weight on each expert that drops exponentially in the expert's (estimated) performance

upper confidence bounds

use an upper confidence bound on each expert's estimated reward

ensuring exploration

- make sure each action is taken with some minimum probability
 importance weighting
 - give rare events more importance to keep estimates unbiased

Exponential Weight Algorithm for Exploration and Exploitation with Experts

Exp4.P [Beygelzimer, Langford, Li, R, Schapire '10]

Initialization: $\forall \pi \in \Pi : w_t(\pi) = 1$

For each t = 1, 2, ...:

1. Observe x_t and let for $a = 1, \ldots, K$

$$p_t(a) = (1 - K p_{\min}) \frac{\sum_{\pi} \mathbf{1}[\pi(x_t) = a] w_t(\pi)}{\sum_{\pi} w_t(\pi)} + p_{\min},$$

where $p_{\min} = \sqrt{\frac{\ln |\Pi|}{\kappa T}}$.

- 2. Draw a_t from p_t , and observe reward $r_t(a_t)$.
- 3. Update for each $\pi \in \Pi$

$$w_{t+1}(\pi) = w_t(\pi) \exp\left(\frac{p_{\min}}{2} \left(\mathbf{1}[\pi(x_t) = a_t] \frac{r_t(a_t)}{p_t(a_t)} + \frac{1}{p_t(\pi(x_t))} \sqrt{\frac{\ln N/\delta}{KT}}\right)\right)$$

EXP4.P IN PRACTICE

- Application Yahoo! front page
- We chose a special policy class for which we could <u>efficiently</u> keep track of the weights.
 - Created 5 clusters, with users (at each time step) getting features based on their distances to clusters.
 - Policies mapped clusters to article (action) choices.
 - Ran on personalized news article recommendations for Yahoo! front page.
- We used a learning bucket on which we ran the algorithms and a deployment bucket on which we ran the greedy (best) learned policy.

Reported estimated (normalized) click-through rates on front page news. Over 41M user visits. 253 total articles. 21 candidate articles per visit.

	EXP4P	EXP4	ε-greedy
Learning eCTR	1.0525	1.0988	1.3829
Deployment eCTR	1.6512	1.5309	1.4290

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Why does this work in practice?

HOPE FOR AN EFFICIENT ALGORITHM? [DUDIK-HSU-KALE-KARAMPATZIAKIS-LANGFORD-R-ZHANG '11]

For EXP4P, the dependence on N in the regret is logarithmic.

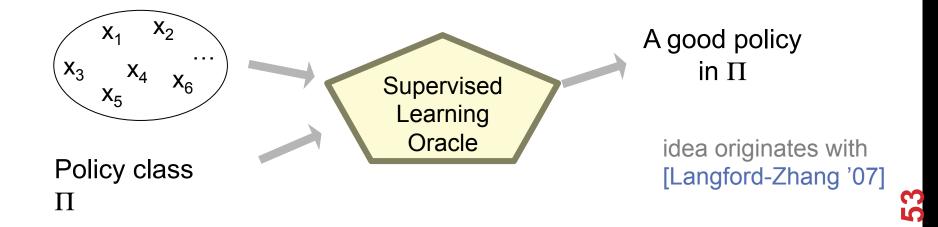
this suggests

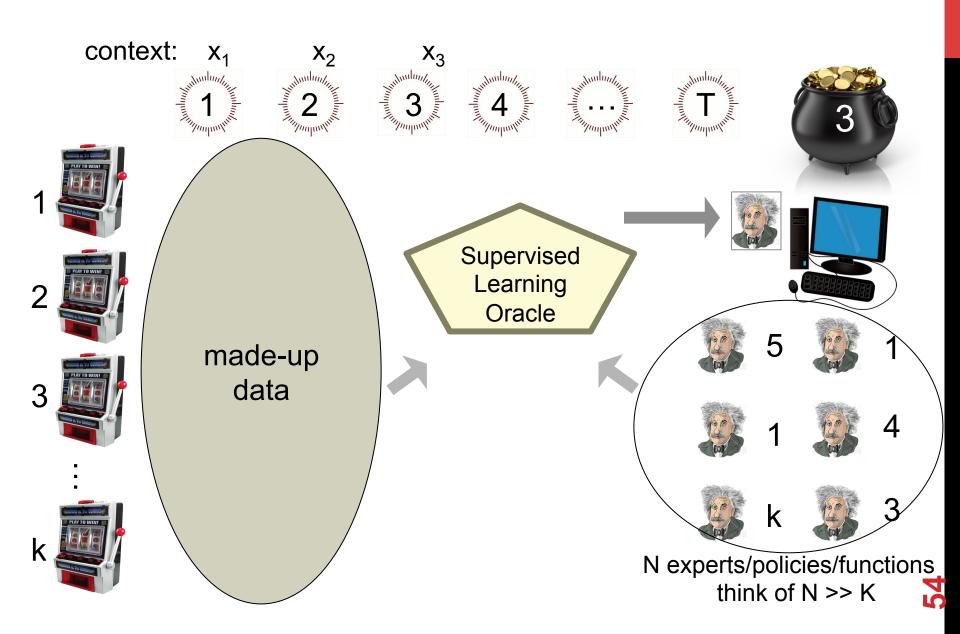
We could compete with a large, even super-polynomial number of policies! (e.g. N=K¹⁰⁰ becomes 10 log^{1/2} K in the regret)

however

All known contextual bandit algorithms explicitly "keep track" of the N policies. Even worse, just reading in the N would take too long for large N.

- "Competing" with a large (even exponentially large) set of policies is commonplace in supervised learning.
 - Targets: e.g. linear thresholds, CNF, decision trees (in practice)
 - Methods: e.g. boosting, SVM, neural networks, gradient descent
- The recommendations of the policies don't need to be explicitly read in when the policy class has structure!





Bandit Slate Problems [Kale-R-Schapire '11]

Sci/Tech



CNET

LivingSocial hacked; 50 million affected Written by

Seth Rosenblatt 1 hour ago

Hackers target LivingSocial, stealing the personal data of more than 50 million people in an enormous security breach. Seth Rosenblatt.



Apple loses more global smartphone marketshare to Samsung

San Jose Merc... Written by 1 hour ago Pat May

Once again, Samsung's smartphone successes have come at Apple's expense. In its latest report, research firm IDC revealed Friday that even though robust iPhone 5 sales helped goose Apple's total smartphone sales in its most recent guarter by 6.6 percent ...



Monkeys imitate local food norms, study finds

Christian Scien... Written by Mai Ngọc Châu

The tendency to adapt to cultural behaviors in a new place is not unique to us, a new study suggests. Skip to next paragraph. In Pictures: Monkeving around!



Dutch Man Said to Be Held in Powerful Internet Attack

New York Times hour ago

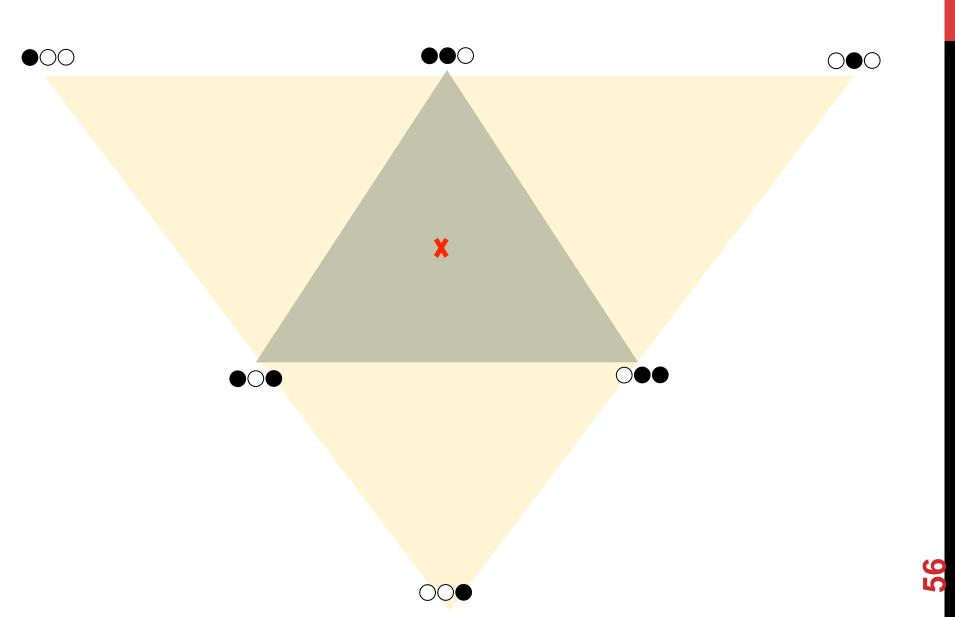
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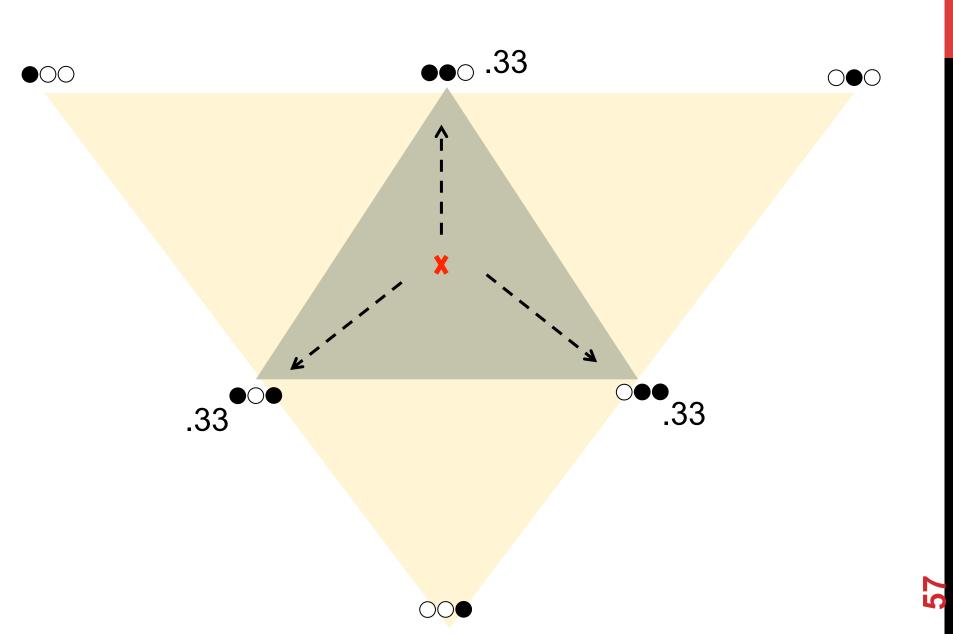
Written by Nicole Perlroth

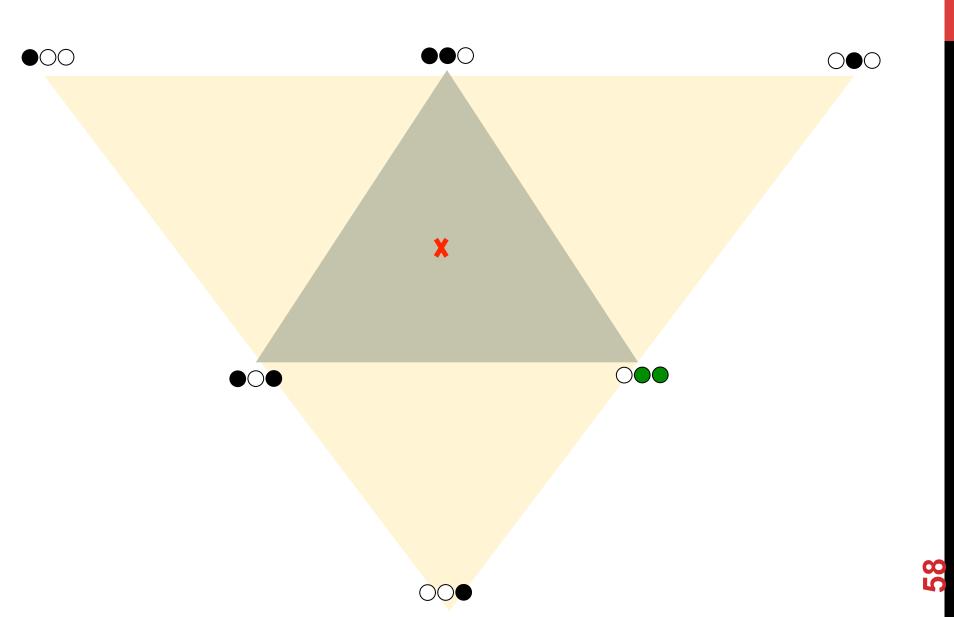
Dutch authorities say police officials in Spain have arrested a man believed to be connected to an online attack on a spam-fighting site that snarled the Internet last month.

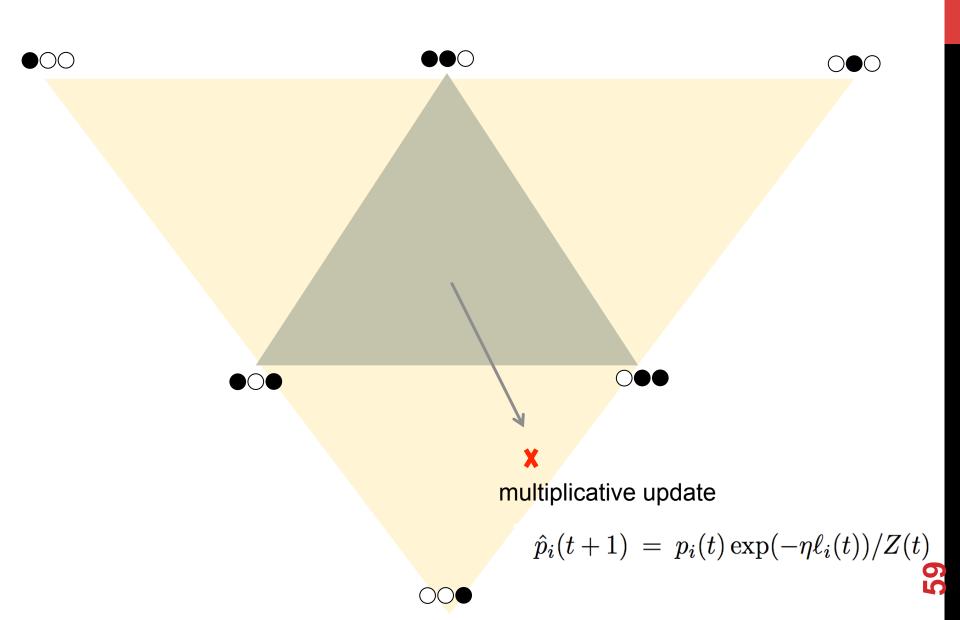
Instead of selecting one article, we need to select $s \ge 1$, articles (possibly ranked). The motivation is web ads where a search engine shows multiple articles at once.

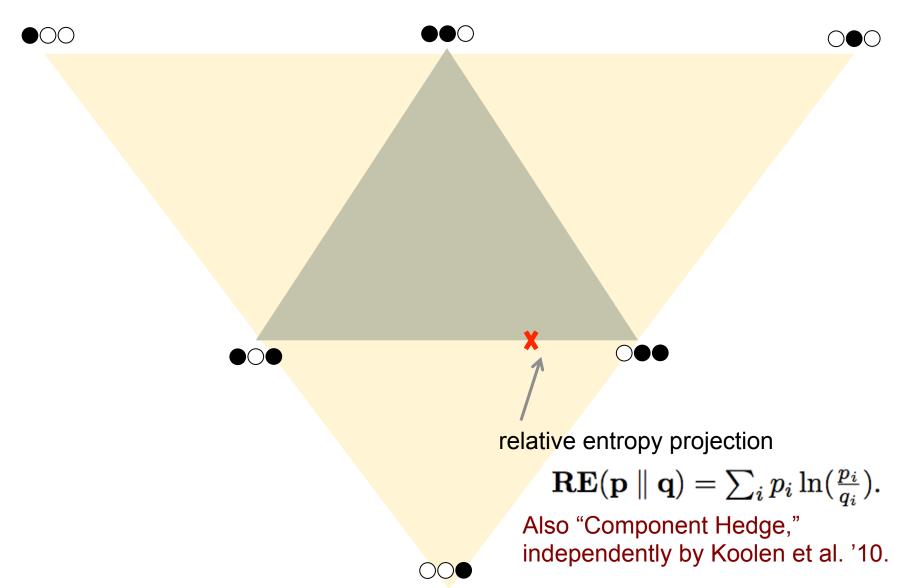


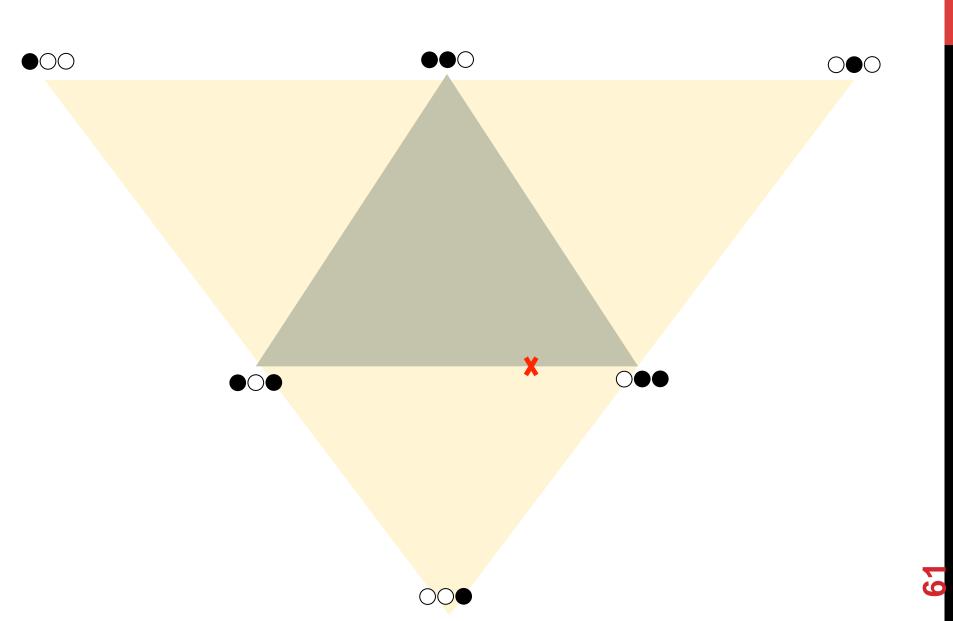




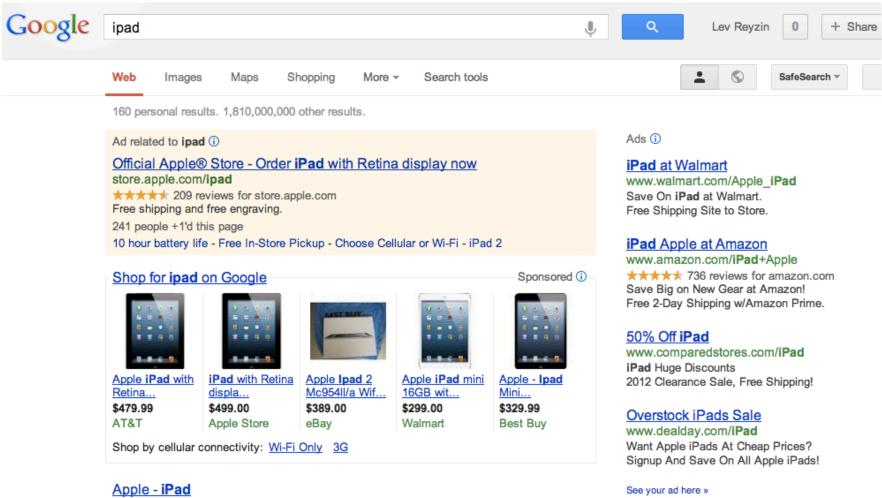












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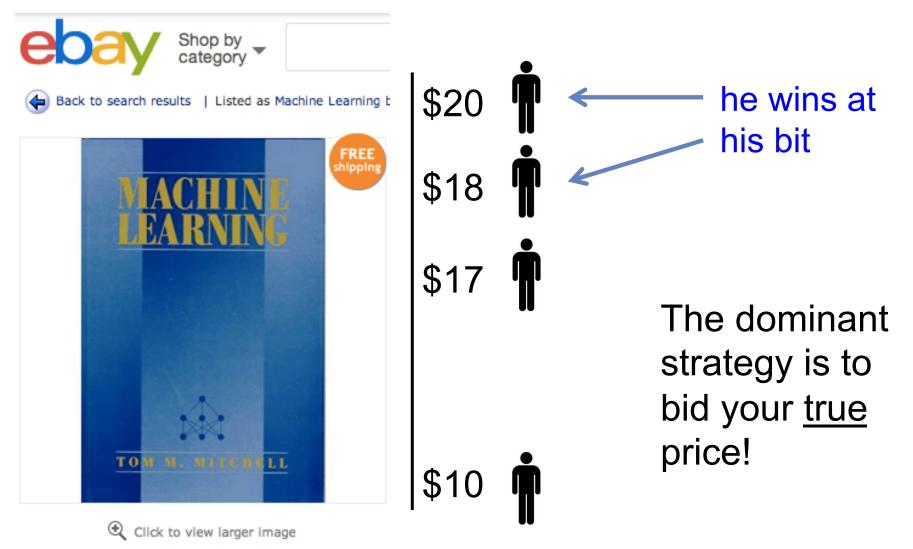
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0

SECOND PRICE, TRUTHFUL BIDDING





CONTEXTUAL ADVERTISING

For an ad to be shown, it must have high expected earnings.
 Earnings = clickthrough rate (CTR) x expected charged price

2. CTR must be learned

a classic contextual bandits problem

- **3. Charged prices are functions of the bids of advertisers.** e.g. Can't ever charge more than an advertiser's bid
- 4. Ads must be shown so that CTR is learned quickly, but the auction should be truthful.

SUMMARY

When dealing with many customers/subscribers and many options, a smart automated strategy needs to be employed.

This is becoming true of nearly every company presenting content online.

Presents many important mathematical challenges, most of which are wide open.

Now is a great time for applied mathematicians and computer scientists to have an impact on the real world!