A Smoothed Analysis of Online Lasso for the Sparse Linear Contextual Bandit Problem

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Sparse Linear Contextual Bandit Problem

- Arm Set: each arm *i* is associated with a feature(context) $x_i^t \in \mathbb{R}^d$.
- Noisy Reward: $r_i^t = (x_i^t)^{\mathsf{T}} \theta^* + \eta^t$, $|\theta^*|_0 \le k$, θ^* is unknown to the learner.

Estimate $\boldsymbol{\theta}^*$ (Lasso regression) reward vector $Y^t = [r_{a_1}^1, \cdots, r_{a_t}^t]^\top$; Context matrix $X^t = [x_{a_t}^t, \cdots, x_{a_t}^t]$. $\min_{\boldsymbol{\theta}} ||Y^t - (X^t)^\top \boldsymbol{\theta}||_2^2 + \lambda^t ||\boldsymbol{\theta}||_1,$

Lasso regression has a strong requirement for X^t to achieve sampling efficiency.

Compressed Sensing(C.S.)

Null Space Condition (Cohen et al., 2009), Restricted Isometry Property(RIP) (Donoho, 2006), Restricted Eigenvalue(RE) condition (Bickel et al., 2009), Compatibility condition (Van De Geer et al., 2009),



Sparse Bandit

"Online-to-Conversion" (Abbasi et al. 2012) Bandit with C.S. (Carpentier and Munos, 2012) Hypercube Arm Bandit (Lattimore et al. 2015) Doubly-robust Lasso Bandit (Kim and Paik, 2019) High Covariate Sparse Bandit (Bastani et al. 2020)

Smoothed Contexts

To improve the sampling efficiency, we consider the perturbed adversary setting (Kannan et al. 2018).

Perturbed Adversary

- 1) Arms' contexts $(\mu_i^t, \dots, \mu_m^t)$ are produced adversarially.
- 2) Perturbed adversary adds small random perturbations (e_i^1, \dots, e_m^t) (i.i.d., non-adaptive) to the context and outputs them as arm features to the learner, that is, $(x_i^t, \dots, x_m^t) = (\mu_i^t + e_i^1, \dots, \mu_m^t + e_m^t)$.

Online Lasso For Sparse Bandit Under Perturbed Adversary

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Initialize \theta^0, X^0 and Y^0

For t = 1, 2, 3, \dots, T:

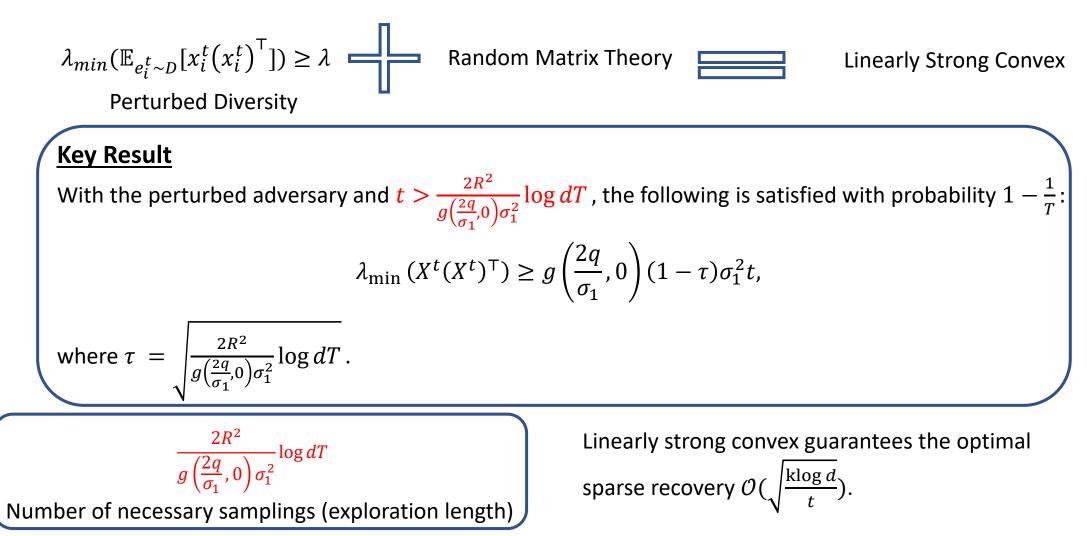
Perturbed adversary produce m contexts (x_i^t, \dots, x_m^t).

The learner greedily chooses arm a_t = \arg_i \max(x_i^t)^\top \theta^t, receives the reward r_{a_t}^t and Update (X^t, Y^t) to (X^{t+1}, Y^{t+1}). Calculate \theta^{t+1} by Lasso regression:

\theta^{t+1} = \arg\min_{\theta} ||Y^{t+1} - (X^{t+1})^\top \theta||_2^2 + \lambda^{t+1} ||\theta||_1
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Sparse Bandit: low dimensional case

When d < T, we prove a linearly strong convex condition which leads to the optimal sparse recovery.



Sparse Bandit: high dimensional case

RE with high probability

Consider perturbation $e_i^t \sim \mathcal{N}(0, \Sigma)$ where $||\Sigma^{\frac{1}{2}}\Delta||_2 \ge \gamma ||\Delta||_2$ for $\Delta \in \mathcal{C}(S; 3)$. If

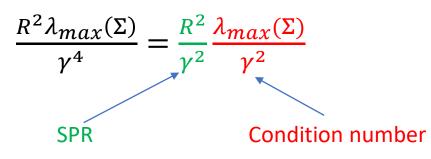
then with the probability
$$1 - \left(\frac{c'}{e^{ct}} + \frac{1}{T^a}\right)$$
,

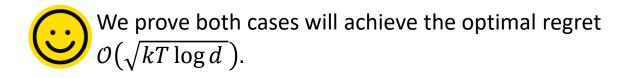
 $\Delta^{\mathsf{T}} \mathbf{X}^{\mathsf{t}} (\mathbf{X}^{\mathsf{t}})^{\mathsf{T}} \Delta \ge ht ||\Delta||_{2}^{2}$

 $t > \max(\frac{4c''q(\Sigma)}{\nu^2} \operatorname{klog} d, \frac{8196aR^2\lambda_{max}(\Sigma)\log t}{\nu^4})$

where c, c', c'' are universal constants, $q(\Sigma) = \max_{i} \Sigma_{ii}$ and $h = \left(\frac{\gamma^2}{64} - R ||\Delta||_2^2 \sqrt{\frac{2a\lambda_{max}(\Sigma)\log T}{t}}\right)$

- The larger perturbation does not indicate the better regret. $Cond(\Sigma) \ge \frac{q(\Sigma)}{\nu^2} \ge 1$.
- Condition number and SPR (the signal to perturbation ratio).





Exploration

length