THE NON-BAYESIAN RESTLESS MULTI-ARMED BANDIT: A CASE OF NEAR-LOGARITHMIC REGRET

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1. INTRODUCTION

Multi-armed bandit (MAB) problems are fundamental tools for optimal decision making in dynamic, uncertain environments. In a multi-armed bandit problem, there are \( N \) arms, with rewards on all arms evolving at each time as Markov chains with known parameters. A player seeks to activate \( K \geq 1 \) arms at each time in order to maximize the expected total reward obtained over multiple plays. RMAB is a challenging problem that is known to be PSPACE-hard in general. We consider in this work the even harder non-Bayesian RMAB, in which the parameters of the Markov chain are assumed to be unknown \textit{a priori}. We develop an original approach to this problem that is applicable whenever the corresponding Bayesian problem has the structure that, depending on the known parameter values, the optimal solution is one of a prescribed finite set of policies. In such settings, we propose to learn the optimal policy for the non-Bayesian RMAB by employing a suitable meta-policy which treats each policy from this finite set as an arm in a different non-Bayesian multi-armed bandit problem for which a single-arm selection policy is optimal. We demonstrate this approach by developing a novel sensing policy for opportunistic spectrum access over unknown dynamic channels. We prove that our policy achieves near-logarithmic regret (the difference in expected reward compared to a model-aware genie), which leads to the same average reward that can be achieved by the optimal policy under a known model. This is the first such result in the literature for a non-Bayesian RMAB.

Index Terms— restless bandit, regret, opportunistic spectrum access, learning, non-Bayesian

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a sublinear regret under this definition does not imply the maximum average reward, and the deviation from the maximum average reward can be arbitrarily large.

2. A NEW APPROACH FOR NON-BAYESIAN RMAB

We first describe a structured class of finite-option Bayesian RMAB problems that we will refer to as \( \Psi_m \). Let \( B(P) \) be a Bayesian RMAB problem with the Markovian evolution of arms described by the transition matrix \( P \). We say that \( B(P) \in \Psi_m \) if and only if there exists a partition of the parameter values \( P \) into a finite number of \( m \) sets \( \{S_1, S_2, \ldots, S_m \} \) and a set of policies \( \pi_i \) (\( i = 1 \ldots m \)) that do not assume knowledge of \( P \) and are optimal whenever \( P \in S_i \). Despite the general hardness of the RMAB problem, problems with such structure do indeed exist, as has been shown in [1][5][3].

We propose a solution to the non-Bayesian version of the problem that leverages the finite solution option structure when we have that the corresponding Bayesian version \( B(P) \in \Psi_m \). In this case, although the player does not know the exact parameter \( P \), it must be true that one of the \( m \) policies \( \pi_i \) will yield the highest expected reward (corresponding to the set \( S_i \) that contains the true, unknown \( P \)). These policies can thus be treated as arms in a different non-Bayesian multi-armed bandit problem for which a single-arm selection policy is optimal for the genie. Then, a suitable meta-policy that sequentially operates these policies while trying to minimize regret can be adopted. This can be done with an algorithm based on the well-known schemes proposed by Lai and Robbins [6], and Auer et al [7].

One subtle issue that must be handled in adopting such an algorithm as a meta-policy is how long to play each policy. An ideal constant length of play could be determined only with knowledge of \( P \) and \( \pi \) is the transition matrix of each channel, \( \mathcal{Y}_t(P, \Omega(1), t) \) is the reward obtained in time \( t \) with the optimal policy, \( \mathcal{Y}_t(P, \Omega(1), t) \) is the reward obtained in time \( t \) with the given policy. We denote \( \Omega(t) = [\omega_1(t), \ldots, \omega_N(t)] \) as the belief vector where \( \omega_i(t) \) is the conditional probability that \( S_i(t) = 1 \) (and let \( \Omega(1) = \[\omega_1(1), \ldots, \omega_N(1)\] \) denote the initial belief vector used in myopic sensing algorithm [4].

4. SENSING UNKNOWN DYNAMIC CHANNELS

As has been shown in [4], the myopic policy has a simple structure for switching between channels that depends only on the correlation sign of the transition matrix \( P \), i.e. whether \( p_{11} \geq p_{01} \) (positively correlated) or \( p_{11} < p_{01} \) (negatively correlated).

In particular, if the channel is positively correlated, then the myopic policy corresponds to:

- **Policy** \( \pi_1 \): stay on a channel whenever it shows a “1” and switch on a “0” to the channel visited the longest ago.

If the channel is negatively correlated, then it corresponds to:

- **Policy** \( \pi_2 \): staying on a channel when it shows a “0”, and switching as soon as “1” is observed, to either the channel most recently visited among those visited an even number of steps before, or if there are no such channels, to the one visited the longest ago.

Furthermore, it has been shown in [4][5] that the myopic policy is optimal for \( N = 2, 3 \), and for any \( N \) in the case of positively correlated channels (the optimality of the myopic policy for \( N > 3 \) negatively correlated channels is conjectured for the infinite-horizon case). As a consequence, this special class of RMAB has the required finite dependence on its model as described in Sec. 2; specifically, it belongs to \( \Psi_2 \). We can thus apply the general approach based on the concept of meta-policy. Specifically, the algorithm treats these two policies as arms in a classic non-Bayesian multi-armed bandit problem, with the goal of learning which one gives the higher reward.

A key question is how long to operate each arm at each step. It turns out from the analysis we present in the next section that it is desirable to slowly increase the duration of each step using any (arbitrarily slowly) divergent non-decreasing sequence of positive integers \( \{K_n\}_{n=1}^\infty \).

The channel sensing policy we thus construct is shown in Algorithm [1]

5. REGRET ANALYSIS

We first define the discrete function \( G(n) \) which represents the value of \( K_t \) at the \( n \)th time step in Algorithm [1]

\[
G(n) = \min_i K_t \text{ s.t. } \sum_{i=1}^t K_i \geq n
\]

Note that since \( K_t \) can be any arbitrarily slow non-decreasing diverging sequence \( G(n) \) can also grow arbitrarily slowly.

The following theorem states that the regret of our algorithm grows close to logarithmically with time.
Algorithm 1 Sensing Policy for Unknown Dynamic Channels

1: // Initialization
2: Play policy $\pi_1$ for $K_1$ times, denote $A_1$ as the sample mean of these $K_1$ rewards
3: Play policy $\pi_2$ for $K_2$ times, denote $A_2$ as the sample mean of these $K_2$ rewards
4: $X_1 = A_1$, $X_2 = A_2$
5: $n = K_1 + K_2$
6: $i = 3$, $i_1 = 1$, $i_2 = 1$
7: // Main Loop
8: while 1 do
9: Find $j$ such that $j = \arg \max \frac{\hat{G}_{ij}}{i_j} + \sqrt{\frac{2\ln n}{i_j}}$
10: $i_j = i_j + 1$
11: Play policy $\pi_j$ for $K_j$ times, let $\hat{A}_j(i_j)$ record the sample mean of these $K_j$ rewards
12: $X_j = \hat{X}_j + \hat{A}_j(i_j)$
13: $i = i + 1$
14: $n = n + K_j$
15: end while

Theorem 1 For the dynamic spectrum access problem with $N = 2, 3$ i.i.d. channels with unknown transition matrix $P$, the expected regret with Algorithm 1 after $n$ time steps is at most $Z_1 G(n) \ln(n) + Z_2 G(n) + Z_4$, where $Z_1, Z_2, Z_3, Z_4$ are constants only related to $P$.

The proof of Theorem 1 presented in the appendix, uses two interesting lemmas we have developed that we present here without proof. The first lemma is a non-trivial variant of the Chernoff-Hoeffding bound, that allows for bounded differences between the conditional expectations of sequence of random variables that are revealed sequentially:

Lemma 1 Let $X_1, \ldots, X_n$ be random variables with range $[0, b]$ and such that $|E[X_i|X_1, \ldots, X_{i-1}] - \mu| \leq C$. $C$ is a constant number such that $0 < C < \mu$. Let $S_n = X_1 + \cdots + X_n$. Then for all $\alpha \geq 0$,

$$P\{S_n \geq n(\mu + C) + \alpha\} \leq e^{-\frac{2(\alpha C)^2}{n\mu^2}}$$

$$P\{S_n \leq n(\mu - C) - \alpha\} \leq e^{-\frac{2\alpha^2}{n\mu^2}}$$

The second lemma states that the expected loss of reward for either policy due to starting with an arbitrary initial belief vector compared to the reward $U(P)$ that would obtained by playing the policy at steady state is bounded by a constant $C(P)$ that depends only on the policy used and the transition matrix. These constants can be calculated explicitly, but we omit the details for brevity.

Lemma 2 For any initial belief vector $\Omega(1)$ and any positive integer $L$, if we use policy $\pi_i (i = 1, 2)$ for $L$ times, and the summed expectation of the rewards for these $L$ steps is denoted as $E^\pi_0 [\sum_{t=1}^L Y^\pi_0 (P, \Omega(1), t)]$, then

$$|E^\pi_0 [\sum_{t=1}^L Y^\pi_0 (P, \Omega(1), t)] - L \cdot U(P)| < C_i(P)$$

Remark: Theorem 1 has been stated for the cases $N = 2, 3$, which are the only cases when the Myopic policy has been proved to be optimal for the known-parameter case for all values of $P$. In fact, our proof shows something even stronger than this: that Algorithm 1 yields the claimed near-logarithmic regret with respect to the Myopic policy for any $N$. The Myopic policy is known to be always optimal for $N = 2, 3$, and for any $N$ so long as the Markov chain is positively correlated. In case it is negatively correlated, it is an open question whether it is optimal for an infinite horizon case. If this were to be true, the algorithm we have presented would also offer near-logarithmic regret asymptotically as the time variable $n$ increases, for any $N$.

6. REFERENCES

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7. APPENDIX

Proof of Theorem 1

We first derive a bound on the regret for the case when $p_{01} < p_{11}$. In this case, policy $\pi_1$ would be the optimal. Based on Lemma 2, the difference of $E^{\pi_1} [\sum_{t=1}^L Y^\pi_1 (P, \Omega(1), t)]$ and $U \cdot n$ is no more than $C_1$, therefore we only need to prove $R^\pi_1 (P, \Omega(1), n)$, the regret in the case when policy $\pi_1$ is optimal, which is defined as $R^\pi_1 (P, \Omega(1), n) \equiv U \cdot n - E^{\pi_1} [\sum_{t=1}^L Y^\pi_1 (P, \Omega(1), t)]$, is at most $Z_1 G(n) \ln(n) + Z_2 \ln(n) + Z_3 G(n) + Z_4$, $Z_1, Z_2, Z_3, Z_4$ are constants only related to $P$.

The regret comes from two parts: the regret when using policy $\pi_2$; the regret between $U_1$ and $E^{\pi_1} [Y_{n1} (P, \Omega(1), t)]$ when using policy $\pi_1$. From Lemma 2, we know that each time when we switch from policy $\pi_2$ to policy $\pi_1$, at most we lose a constant-level value from the second part. So if the number of selections of policy $\pi_2$ in Line 9 of Algorithm 1 is bounded by $O(\ln n)$, both parts of the regret can be bounded by $O(G(n) \cdot \ln n)$.

For ease of exposition, we discuss the slots $n$ such that $G||n$, where $G||n$ denotes that time $n$ is the end of successive $G(n)$ plays.
We define \( q \) as the smallest index such that \( K_q \geq \left\lceil \frac{C_1 + C_2}{T_1 q} \right\rceil \).
Note that it is possible to define \( \alpha(U_1, C_1, P) \) such that if policy \( \pi_1 \)
is played \( s_1 > \alpha \) times,
\[
\exp(-2(q(U_1 - \frac{C_1}{K_q}) - s\sqrt{\frac{3 \ln t}{s}})^2/(s-q)) \leq 2t^{-4}
\] (6)
We could also define \( \beta(U_2, C_2, P) \) such that if policy \( \pi_2 \) is played \( s_2 > \beta \) times,
\[
\exp(\frac{-2(qU_2 - C_2/K_q)}{s-q} + s\sqrt{\frac{3 \ln t}{s}})^2/(s-q)) \leq 2t^{-4}
\] (7)
Moreover, there exists \( \gamma = \max\{5\alpha + 1, e^{4\alpha/3}, 5\beta + 1, e^{4\beta/3}\} \)
such that when \( G(n) > K_q \), policy \( \pi_1 \) is played at least \( \alpha \) times and policy \( \pi_2 \)
is played at least \( \beta \) times.
Denote \( T(n) \) as the number of times we select policy \( \pi_2 \) up to time \( n \). Then, for any positive integer \( i \), we have:
\[
T(n) = 1 + \sum_{t=K_1+K_2}^{n} I\{\hat{X}_1(t) \leq \frac{3 \ln t}{i_1(t)}\} + \sum_{t=K_1+K_2}^{n} I\{\hat{X}_2(t) \leq \frac{3 \ln t}{i_2(t)}\} - \sum_{t=K_1+\cdots+K_q}^{n} \sum_{s_1=\alpha}^{\alpha(t),t=K_1+\cdots+K_q} \sum_{s_2=\max(\beta, t)}^{t} I\{\hat{X}_{s_1,s_2} \leq \frac{3 \ln t}{s_1} \leq \hat{X}_{s_2} \leq \frac{3 \ln t}{s_2}\}
\] (8)
where \( I\{x\} \) is the index function defined to be 1 when the predicate \( x \) is true, and 0 when it is false predicate; \( i_j(t) \) is the number of times we select policy \( \pi_j \), when up to time \( t \), \( \forall j = 1, 2 \); \( \hat{X}_j(t) \) is the sum of every sample mean for \( K_j \) plays up to time \( t \); \( \hat{X}_{s_1,s_2} \) is the sum of every sample mean for \( K_{s_1} \) times using policy \( \pi_s \).

The condition \( \hat{X}_{s_1,s_2} \leq U_1 - \frac{C_1}{K_q} + \sqrt{\frac{3 \ln t}{s_1}} \leq \hat{X}_{s_2} \)
implies that at least one of the following must hold:
\[
\frac{\hat{X}_{s_1,s_2}}{s_1} \leq U_1 - \frac{C_1}{K_q} - \sqrt{\frac{3 \ln t}{s_1}}
\] (9)
\[
\frac{\hat{X}_{s_2}}{s_2} \geq U_2 + \frac{C_2}{K_q} + \frac{U_2 + C_2/K_q}{U_2 - C_2/K_q} \sqrt{\frac{3 \ln t}{s_2}}
\] (10)
\[
U_1 - \frac{C_1}{K_q} < U_2 + \frac{C_2}{K_q} + \left(1 + \frac{U_2 + C_2/K_q}{U_2 - C_2/K_q}\right) \sqrt{\frac{3 \ln t}{s_2}}
\] (11)

Note that \( \hat{X}_{s_1,s_2} = \hat{A}_{1,1} + \hat{A}_{1,2} + \cdots + \hat{A}_{s_1,s_2} \), where \( \hat{A}_{1,i} \) is sample average reward for the \( i_{th} \) time selecting policy \( \pi_1 \). Due to the definition of \( \alpha \) and \( K_q \), the expected value of \( \hat{A}_{1,i} \) is between \( U_1 - \frac{C_1}{K_q} \) and \( U_1 + \frac{C_2}{K_q} \) if \( i \geq q \) (Lemma[2]). Then applying Lemma[2] and the results in (6) and (7),
\[
Pr(\frac{\hat{X}_{s_1,s_2}}{s_1} \leq U_1 - \frac{C_1}{K_q} - \sqrt{\frac{3 \ln t}{s_1}}) \leq 2t^{-4}
\] (12)
\[
Pr(\frac{\hat{X}_{s_2}}{s_2} \geq U_2 + \frac{C_2}{K_q} + \frac{U_2 + C_2/K_q}{U_2 - C_2/K_q} \sqrt{\frac{3 \ln t}{s_2}}) \leq 2t^{-4}
\] (13)
For \( \lambda(n) = [(3(1 + \frac{U_1 + C_1/K_q}{U_1 - C_1/K_q})^2 \ln n)/(U_1 - \frac{C_1}{K_q})^2] \),
(11) is false. So we get:
\[
E(T(n)) \leq \lambda(n) + \gamma + \sum_{t=1}^{\infty} \sum_{s_1=1}^{\sum_{s_2=1}} 4t^{-4}
\]
\[
\leq \lambda(n) + \gamma + \frac{2\pi^2}{3}
\] (14)
Therefore, we have:
\[
R'(\mathbf{P}, \Omega(1), n) \leq G(n) + (U_2 - U_1)G(n) + C_1(\lambda(n) + \gamma + \frac{2\pi^2}{3})
\] (15)
This concludes the bound in case \( p_{11} > p_{01} \). The derivation of the bound is similar for the case when \( p_{11} \leq p_{01} \) with the key difference of \( \gamma' \) instead of \( \gamma \) and the \( C_1, U_1 \) terms being replaced by \( C_2, U_2 \) and vice versa. Then we have that the regret in either case has the following bound:
\[
R'(\mathbf{P}, \Omega(1), n) \leq G(n) + (U_2 - U_1)G(n) + C_1\left(3(1 + \max\{\frac{U_1 + C_1/K_q}{U_1 - C_1/K_q}, \frac{U_2 + C_2/K_q}{U_2 - C_2/K_q}\})^2 \ln n\right)
\]
\[
\left(\frac{(U_2 - U_1)G(n) + C_1(\lambda(n) + \gamma + \frac{2\pi^2}{3})}{(|U_2 - U_1| - \frac{C_1 + C_2}{K_q})^2}\right)
\] (16)
This inequality can be readily translated to the simplified form of the bound given in the statement of Theorem 1, where:
\[
Z_1 = |U_2 - U_1| - \frac{C_1 + C_2}{K_q} \left(3(1 + \max\{\frac{U_1 + C_1/K_q}{U_1 - C_1/K_q}, \frac{U_2 + C_2/K_q}{U_2 - C_2/K_q}\})^2 \ln n\right)
\]
\[
\left(\frac{(U_2 - U_1)G(n) + C_1(\lambda(n) + \gamma + \frac{2\pi^2}{3})}{(|U_2 - U_1| - \frac{C_1 + C_2}{K_q})^2}\right)
\] (16)
\[
Z_2 = \max\{C_1, C_2\} - \frac{U_1 + C_1/K_q}{U_1 - C_1/K_q} \left(3(1 + \max\{\frac{U_1 + C_1/K_q}{U_1 - C_1/K_q}, \frac{U_2 + C_2/K_q}{U_2 - C_2/K_q}\})^2 \ln n\right)
\]
\[
\left(\frac{(U_2 - U_1)G(n) + C_1(\lambda(n) + \gamma + \frac{2\pi^2}{3})}{(|U_2 - U_1| - \frac{C_1 + C_2}{K_q})^2}\right)
\] (16)
\[
Z_3 = |U_2 - U_1|(|1 + \max\{\gamma, \gamma'\} + \frac{2\pi^2}{3}) + 1
\]
\[
Z_4 = \max\{C_1, C_2\}(1 + \max\{\gamma, \gamma'\} + \frac{2\pi^2}{3})
\]
□