

GDR MascotNum

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The complexity of optimizing noisy functions on graphs

joint work with Tomáš Kocák, Emilie Kaufmann, Pierre Ménard, Wouter Koolen, etc.

Workshop on Stochastic Simulators, Institut Henri Poincaré, Paris – March 11th –

Webpage <https://www.gdr-mascotnum.fr/mars21.html>.

We will discuss the current status of our research on exact bounds for the sequential sample complexity of optimizing discrete functions perturbed by centered noise. The simplest setting (PAC best-arm identification in finite bandit models) is now well understood, and precise information bounds are known. Our current effort to extend these results to more structured models (involving a graph or a continuous space) will be presented.

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