Contextual Combinatorial Cascading Bandits

Shuai Li[1]; Baoxiang wang[1]; Shengyu Zhang[1]; Wei Chen[2]
[1]The Chinese University of Hong Kong, [2]Microsoft Research

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Motivation

- Cascading feedback
  - Websites search results
  - Recommended movies
  - All are sequential lists
    - Users go through the list from top down
    - Stop at the first satisfactory item
    - Click it
    - This online feedback helps improving future list quality
- Contexts
  - User profiles, search keywords
  - Important for search, recommendations, etc.
- Combinatorial
  - Action is selection of a sequence of items.
  - May have other combinatorial constraints (e.g. paths in networks)

Setting

- A finite set $E = \{1, \dots, L\}$ of L base arms.
- Let $\boldsymbol{\mathcal{S}}$ be the set of feasible actions, which are tuples from E with length at most K.
- Position discounts $\gamma_k \epsilon [0,1], k \le K$.
- α-approximation oracle $\boldsymbol{\mathcal{O}}_{\boldsymbol{\mathcal{S}}}$
- At time t,
  - For each $a \in E$, a feature vectors $x_{t,a} \in \mathbb{R}^{d\times 1}$ with $\|x_{t,a}\|_2 \le 1$ is revealed to the learning agent.
  - Let $\boldsymbol{\mathcal{H}}_t$ denote the history so far.
  - The learning agent recommends $\boldsymbol{A}_t = (\boldsymbol{a}_1^t, \dots, \boldsymbol{a}_{|A_t|}^t) \in \boldsymbol{\mathcal{S}}$ to the user.
  - The user checks from the first item of $\boldsymbol{A}_t$ and stops at $\boldsymbol{O}_t$-th item under some stopping criterion.
  - The learning agent observes the weights of first $\boldsymbol{O}_t$ base arms in $\boldsymbol{A}_t$, $\boldsymbol{w}_t(\boldsymbol{a}_k^t), k \le \boldsymbol{O}_t$.
- Assume given $\boldsymbol{\mathcal{H}}_t$,$\boldsymbol{w}_t(a)$'s are mutually independent R-sub Gaussian random variable with
$$\mathbb{E}\left[\boldsymbol{w}_t(a) \middle| \boldsymbol{\mathcal{H}}_t\right] = \theta_*^\top x_{t,a}$$
for some unknown $\theta_* \in \mathbb{R}^{d\times 1}$ with $\|\theta_*\|_2 \le 1,\ 0 \le \theta_*^\top x_{t,a} \le 1$.
- Assume the expected reward of action A is a function $f(A, w)$ of expected weight w satisfying
  - monotonicity
  - B-Lipschitz continuity
- The α-regret of action A on time t is
$$R^\alpha(t, A) = \alpha f_t^* - f(A, w_t)$$
- Minimize α-regret of n rounds
$$R^\alpha(n) = \mathbb{E}\left[\sum_{t=1}^n R^\alpha(t, \boldsymbol{A}_t)\right].$$

Table 1. Comparisons of our setting with previous ones.

	context	cascading	Position discount	General reward
Combinatorial UCB[1]	No	Yes	No	Yes
Contextual Combinatorial UCB[2]	Yes	No	No	Yes
Comb-Cascade[3]	No	Yes	No	No
C[3]-UCB(ours)	Yes	Yes	Yes	Yes

Algorithm: C^3-UCB

1. Parameters:
$$\{\gamma_k \epsilon [0,1]\}_{k\le K};\ \delta = \frac{1}{\sqrt{n}};\ \lambda \ge C_\gamma = \sum_{k=1}^K \gamma_k^2$$
2. Initialization:
$$\hat{\theta}_0 = 0, \beta_0(\delta) = 1, V_0 = \lambda I, X_0 = \emptyset, Y_0 = \emptyset$$
3. For all $t = 1, 2, \dots, n$ do
   1) Obtain context $x_{t,a}$ for all $a \in E$ — exploitation
   2) For any $a \in E$, compute
   $$\boldsymbol{U}_t(a) = \min\left\{\hat{\boldsymbol{\theta}}_{t-1}^\top x_{t,a} + \boldsymbol{\beta}_{t-1}(\delta)\|x_{t,a}\|_{\boldsymbol{V}_{t-1}^{-1}}, 1\right\}$$
   3) Choose action $\boldsymbol{A}_t$ using UCBs $\boldsymbol{U}_t$ — exploration
   $$\boldsymbol{A}_t = (\boldsymbol{a}_1^t, \dots, \boldsymbol{a}_{|A_t|}^t) \leftarrow \boldsymbol{\mathcal{O}}_{\boldsymbol{\mathcal{S}}}(\boldsymbol{U}_t)$$
   4) Play $\boldsymbol{A}_t$ and observe $\boldsymbol{O}_t; \boldsymbol{w}_t(\boldsymbol{a}_k^t), k \le \boldsymbol{O}_t$.
   5) Update statistics
   $$\boldsymbol{V}_t \leftarrow \boldsymbol{V}_{t-1} + \sum_{k=1}^{\boldsymbol{O}_t} \gamma_k^2 x_{t,\boldsymbol{a}_k^t} x_{t,\boldsymbol{a}_k^t}^\top$$
   $$\boldsymbol{X}_t \leftarrow \left[\boldsymbol{X}_{t-1};\ \gamma_1 x_{t,\boldsymbol{a}_1^t}^\top; \dots; \gamma_{\boldsymbol{O}_t} x_{t,\boldsymbol{a}_{\boldsymbol{O}_t}^t}^\top\right]$$
   $$\boldsymbol{Y}_t \leftarrow \left[\boldsymbol{Y}_{t-1};\ \gamma_1 \boldsymbol{w}_t(\boldsymbol{a}_1^t); \dots; \gamma_{\boldsymbol{O}_t} \boldsymbol{w}_t(\boldsymbol{a}_{\boldsymbol{O}_t}^t)\right]$$
   $$\hat{\theta}_t \leftarrow (\boldsymbol{X}_t^\top \boldsymbol{X}_t + \lambda I)^{-1} \boldsymbol{X}_t^\top \boldsymbol{Y}_t$$
   $$\boldsymbol{\beta}_t(\delta) \leftarrow R\sqrt{\ln(\det(\boldsymbol{V}_t)/(\lambda^d \delta^2))} + \sqrt{\lambda}$$
   Linear regression

   End for t

Results

Theorem 1. Suppose the expected reward function $f(A, w)$ is a function of expected weights and satisfies monotonicity and B-Lipschitz continuity. Then the α-regret of our algorithm, C^3-UCB, satisfies
$$R^\alpha(n) = O\left(\frac{dBR}{p^*}\sqrt{nK}\ln(C_\gamma n)\right),$$
where R is the sub-Gaussian constant and $C_\gamma = \sum_{k=1}^K \gamma_k^2 \le K$.

Corollary 2. In the problem of cascading recommendation, the expected reward is disjunctive
$$f(A, w) = \sum_{k=1}^{|A|} \gamma_k \prod_{i=1}^{k-1}(1 - w(a_i))w(a_k)$$
where $1 = \gamma_1 \ge \dots \ge \gamma_K \ge 0$. Then the α-regret of C^3-UCB satisfies
$$R^\alpha(n) = O\left(\frac{d}{1 - f^*}\sqrt{nK}\ln(C_\gamma n)\right),$$
where $f^* = \max f_t^*$, the maximal expected reward in n rounds.

Theorem 3. Suppose $1 = \gamma_1 \ge \dots \ge \gamma_K \ge 1 - \frac{\alpha}{4} f_*$, where $f_* = \min f_t^*$. Then the α-regret of C^3-UCB for the conjunctive objective
$$f(A, w) = \sum_{k=1}^{|A|}(1 - \gamma_k)\prod_{i=1}^{k-1} w(a_i)(1 - w(a_k)) + \prod_{i=1}^{|A|} w(a_i)$$
satisfies
$$R^\alpha(n) = O\left(\frac{d}{\alpha f_*}\sqrt{nK}\ln(C_\gamma n)\right).$$

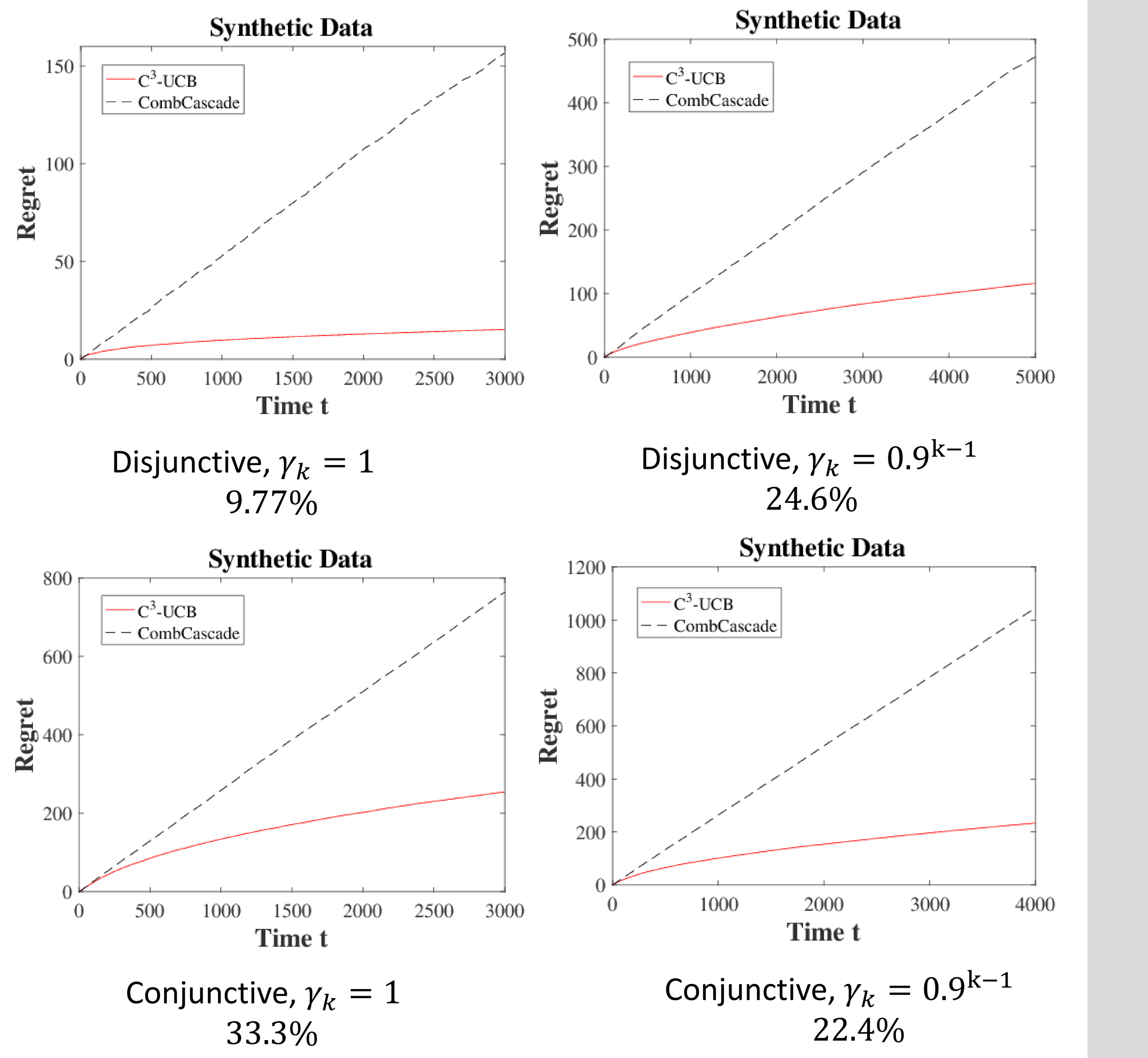

Figure 1. Experimental results for synthetic data. 100 items, select 4 items. Latent and feature vector dimension = 4.

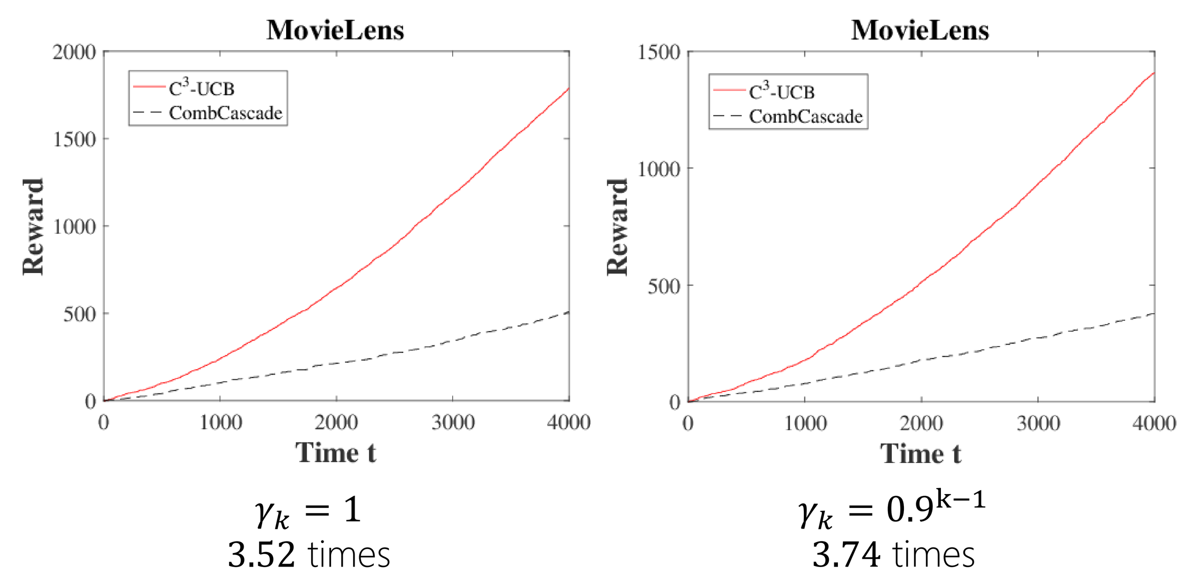

Figure 2. Experimental results on MovieLens dataset, 200 movies, select 4 items. d= 400 (By SVD decomposition)

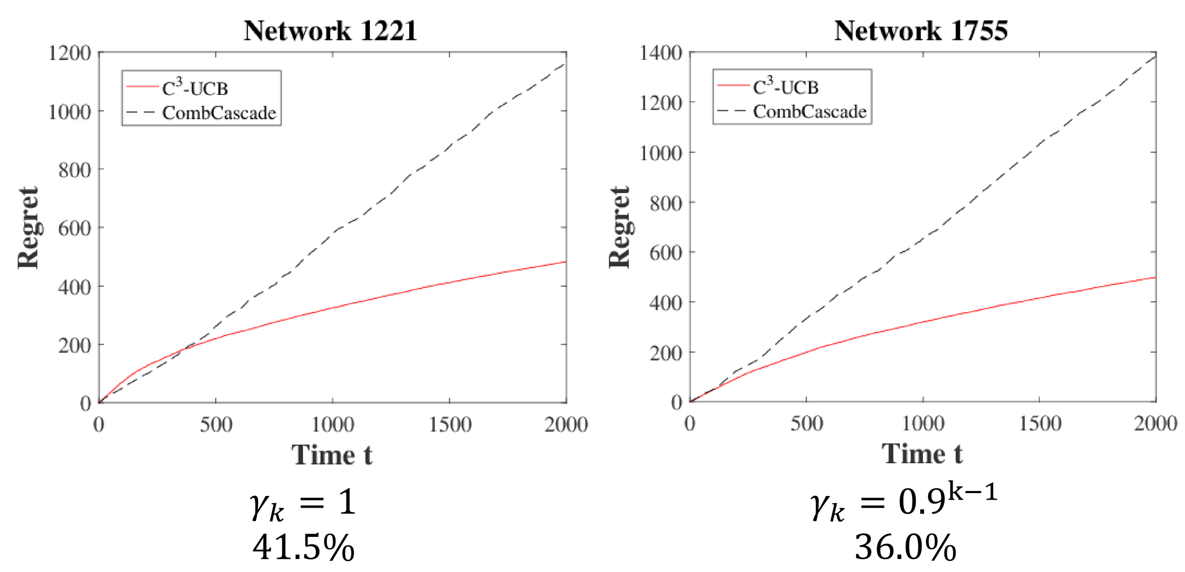

Figure 3. Experimental results on ISP dataset, $d = 5, K = 4$.

Conclusions

- Formulate Contextual Combinatorial Cascading Bandits problem
- Propose C^3-UCB algorithm that can handle
  - contextual information
  - cascading feedback
  - position discount
  - general reward function
- Theoretical analysis and empirical evaluation

Contact

Shuai Li
Email: shuaili@cse.cuhk.edu.hk

Shengyu Zhang
Email: syzhang@cse.cuhk.edu.hk

Baoxiang Wang
Email: bxwang@cse.cuhk.edu.hk

Wei Chen
Email: weic@Microsoft.com

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