Optimistic Policy Optimization via Multiple Importance Sampling

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Abstract

Policy Search (PS) is an effective approach to Reinforcement Learning (RL) for solving control tasks with continuous state-action spaces. In this paper, we address the exploration-exploitation trade-off in PS by proposing an approach based on Optimism in the Face of Uncertainty. We cast the PS problem as a suitable Multi Armed Bandit (MAB) problem, defined over the policy parameter space, and we propose a class of algorithms that effectively exploit the problem structure, by leveraging Multiple Importance Sampling to perform an off-policy estimation of the expected return. We show that the regret of the proposed approach is bounded by $\widetilde{\mathcal{O}}(\sqrt{T})$ for both discrete and continuous parameter spaces. Finally, we evaluate our algorithms on tasks of varying difficulty, comparing them with existing MAB and RL algorithms.

1. Introduction

Reinforcement Learning (RL, Sutton & Barto, 2018) allows an agent to learn a control task by repeated interaction with the environment in the presence of a reward signal. One of the current challenges of RL is to master tasks, such as robotic locomotion, in which states and actions are naturally modeled as real numbers. Policy optimization (PO, Deisenroth et al., 2013) is a family of RL algorithms that are particularly suited to this class of problems. In PO, the behavior of the agent, or *policy*, is modeled explicitly, typically as a parametric mapping from states to actions. Learning corresponds to the optimization of a performance measure w.r.t. the agent's parameters.

The literature on PO focused mainly on the problem of *finding* the optimal policy with the minimum amount of interaction (Sutton et al., 2000; Sehnke et al., 2008; Silver et al., 2014; Schulman et al., 2015; Mnih et al., 2016; Es-

peholt et al., 2018). This is well motivated, as interacting with some environments can be very expensive. However, in many cases, we are also interested in the performance of the agent *during* the learning process. We call this *online policy optimization*. This goal is particularly relevant in applications where an agent must be deployed in the real world to perfect its behavior (e.g., robot learning) or to learn at all (e.g., recommender systems). In such cases, the *exploration-exploitation* dilemma arises naturally, as the agent must continually find the right trade-off between complying with its current expertise or widening it by trial and error. Equivalently, it must minimize its total *regret* w.r.t. the optimal behavior. This problem has been thoroughly studied in the field of Multi Armed Bandits (MAB, Auer et al., 2002; Lattimore & Szepesvári, 2019). In this simple framework, an agent has to repeatedly select an action, called an *arm* in this context, in order to maximize an unknown, stochastic reward. This can be seen as RL without states. However, we can also see PO as a MAB-like problem where the set of available actions is the parameter space of the agent. Hopefully, this allows to apply some of the theoretical and algorithmic ideas developed in the MAB literature to the problem of exploration in continuous-action RL, whose proposed solutions have been largely heuristic so far (Houthooft et al., 2016; Haarnoja et al., 2017; 2018). In particular, the Optimism in the Face of Uncertainty (OFU) principle, at the heart of the Upper Confidence Bound (UCB, Lai & Robbins, 1985; Agrawal, 1995; Auer, 2002) family of MAB algorithms, lends itself to relatively straightforward application to PO. The core idea is simply to overestimate the expected reward of arms, which, in our scenario, are the policies the agent can play. The overestimation is larger for those arms the agent knows less about.

To apply the OFU principle to PO, we need to exploit some structure in the way arms (policy parameters) concur to generate rewards. This is both necessary, as the parameter space is typically continuous, and desirable, as there exists an evident correlation between arms that we can hope to exploit (different policies can lead to similar performances). Both features are absent in the classic MAB formulation, but have been studied before (e.g., Pandey et al., 2007; Kleinberg, 2005)[1].

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[1]See Section 7 for a brief overview of the related literature, including applications to RL.

In this work, we use Multiple Importance Sampling (MIS, Veach & Guibas, 1995) to capture the information shared by different policies and we employ robust estimators inspired by Bubeck et al. (2013) to overcome the heavy-tail behavior typical of importance sampling. We adapt techniques from Metelli et al. (2018) to build confidence intervals of the expected performance of policy parameters via robust MIS. We employ these tools to design UCB-like algorithms for PO. The proposed algorithms apply to both the policy optimization paradigms:[2] action-based PO, in which we learn the policy parameters (Sutton et al., 2000), and parameter-based PO where optimization is over parametric policy *distributions* (Sehnke et al., 2008). Furthermore, we show how these algorithms can be used both in finite and continuous parameter spaces and we prove that they attain a regret bound of $\widetilde{\mathcal{O}}(\sqrt{T})$. Since the optimization problem can be challenging in the continuous case, we propose a general discretization method that allows to trade computational complexity with regret, preserving the sub-linearity of the latter.

We start by providing the essential background in Section 2. In Section 3, we develop robust MIS estimators that will play an essential role in the algorithms. In Section 4, we provide a formalization of the online policy optimization problem. The algorithms are presented in Section 5 and analyzed in Section 6. Section 7 relates our work to the existing literature. Finally, in Section 8, we empirically evaluate the proposed methods on continuous control tasks. The implementation of the proposed algorithms can be found at https://github.com/WolfLo/optimist.

2. Preliminaries

In this section, we provide an essential background on policy optimization and multiple importance sampling.

2.1. Policy optimization

In Policy Optimization (PO, Deisenroth et al., 2013) we look for the policy that maximizes the agent's performance on a given RL task. The task is modeled as a discrete-time Markov Decision Process (MDP, Puterman, 2014) $\mathcal{M} = \langle \mathcal{S}, \mathcal{A}, \mathcal{P}, \mathcal{R}, \gamma, \mu \rangle$, where $\mathcal{S}$ is the state space; $\mathcal{A}$ is the action space; $\mathcal{P} : \mathcal{S} \times \mathcal{A} \to \Delta(\mathcal{S})$ is a Markovian transition kernel, such that, for each time h, the next state is drawn as $s_{h+1} \sim \mathcal{P}(\cdot|s_h, a_h)$ that depends only on the current state and action; $\mathcal{R} : \mathcal{S} \times \mathcal{A} \to [-R_{\max}, R_{\max}]$ is a bounded reward signal, such that the next reward $r_{h+1} = \mathcal{R}(s_h, a_h)$ is a function of the current state and action, and $R_{\max} < \infty$ is the maximum reward; $\gamma \in (0, 1]$ is a discount factor; $\mu \in \Delta(\mathcal{S})$ is the initial state distribution, such that the initial state is drawn as $s_0 \sim \mu$. The agent's behavior is

modeled as a parametric policy $\pi_{\boldsymbol{\theta}} : \mathcal{S} \to \Delta(\mathcal{A})$, such that the current action is drawn as $a_h \sim \pi_{\boldsymbol{\theta}}(\cdot|s_h)$, depending on the current state, where $\boldsymbol{\theta} \in \Theta \subseteq \mathbb{R}^m$ are the policy parameters. Deterministic policies represent a special case where $\pi_{\boldsymbol{\theta}}$ is a Dirac delta function. With little abuse of notation, we write $a_h = \pi_{\boldsymbol{\theta}}(s_h)$ in this case. In practice, we consider finite trajectories of length H, the task's horizon. A trajectory is a sequence of states and actions $\tau = [s_0, a_0, s_1, a_1, \ldots, s_{H-1}, a_{H-1}]$. Every policy $\pi_{\boldsymbol{\theta}}$ induces a distribution over trajectories, whose density is denoted as $p_{\boldsymbol{\theta}}$. Our basic measure of performance is the sum of discounted rewards over the trajectory:

$$\mathcal{R}(\tau) = \sum_{h=0}^{H-1} \gamma^h r_{h+1}. \tag{1}$$

Let $J(\boldsymbol{\theta}) := \mathbb{E}_{\tau \sim p_{\boldsymbol{\theta}}}[\mathcal{R}(\tau)]$ be the expected performance under policy $\pi_{\boldsymbol{\theta}}$. In an *online learning* scenario, we aim to maximize the sum of expected performances over a sequence of episodes $t = 0, \ldots, T$. In the *action-based* policy optimization paradigm (Peters & Schaal, 2008), the problem we want to solve is simply:

$$\max_{\boldsymbol{\theta}_0, \ldots, \boldsymbol{\theta}_T \in \Theta} \sum_{t=0}^{T} \mathbb{E}_{\tau_t \sim p_{\boldsymbol{\theta}_t}}[\mathcal{R}(\tau_t)] = \max_{\boldsymbol{\theta}_0, \ldots, \boldsymbol{\theta}_T \in \Theta} \sum_{t=0}^{T} J(\boldsymbol{\theta}_t), \tag{2}$$

where $\pi_{\boldsymbol{\theta}_t}$ is the policy used for episode t. In the action-based paradigm, stochastic policies are typically employed in order to ensure exploration, although deterministic policies have also been used with the addition of exogenous noise (Silver et al., 2014). Instead, in the *parameter-based* policy optimization paradigm (Sehnke et al., 2008), we define a distribution over policy parameters, $\nu_{\boldsymbol{\xi}} \in \Delta(\Theta)$, called *hyperpolicy*, where $\boldsymbol{\xi} \in \Xi \subseteq \mathbb{R}^d$ are the hyperpolicy parameters, or *hyperparameters*. For each episode t, the policy parameters are drawn as $\boldsymbol{\theta}_t \sim \nu_{\boldsymbol{\xi}_t}$ and the whole trajectory is executed with $\pi_{\boldsymbol{\theta}_t}$. In this case, the optimization problem becomes:

$$\max_{\boldsymbol{\xi}_0, \ldots, \boldsymbol{\xi}_T \in \Xi} \sum_{t=0}^{T} \mathbb{E}_{\boldsymbol{\theta}_t \sim \nu_{\boldsymbol{\xi}_t}}[J(\boldsymbol{\theta}_t)] := \max_{\boldsymbol{\xi}_0, \ldots, \boldsymbol{\xi}_T \in \Xi} \sum_{t=0}^{T} J(\boldsymbol{\xi}_t). \tag{3}$$

In the parameter-based paradigm, deterministic policies are typically employed, paired with stochastic hyperpolicies in order to ensure exploration.

2.2. Multiple importance sampling

Importance sampling (Cochran, 2007; Owen, 2013) is a technique that allows estimating the expectation of a function under some *target* or *proposal* distribution with samples drawn from a different distribution, called *behavioral*.

Let P and Q be probability measures on a measurable space $(\mathcal{Z}, \mathcal{F})$, such that $P \ll Q$ (i.e., P is absolutely continuous w.r.t. Q). The importance weight $w_{P/Q}$ is the Radon-Nikodym derivative of P w.r.t. Q, i.e., $w_{P/Q} \equiv \frac{\mathrm{d}P}{\mathrm{d}Q}$. Let p and q be the densities of P and Q, respectively, w.r.t. a

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[2]We follow the taxonomy of Metelli et al. (2018).

reference measure. From the chain rule, $w_{P/Q} = \frac{p}{q}$. In the continuous case, p and q are probability density functions (pdf's) of absolutely continuous random variables having laws P and Q, respectively, and $w_{P/Q}$ is a likelihood ratio. Given a bounded function $f : \mathcal{Z} \to \mathbb{R}$, and a set of i.i.d. outcomes $z_1, \ldots, z_N$ sampled from Q, the importance sampling estimator of $\mu := \mathbb{E}_{z \sim P}[f(z)]$ is:

$$\widehat{\mu}_{\text{IS}} = \frac{1}{N} \sum_{i=1}^{N} w_{P/Q}(z_i) f(z_i), \tag{4}$$

which is an unbiased estimator (Owen, 2013), i.e., $\mathbb{E}_{z_i \overset{\text{iid}}{\sim} Q}[\widehat{\mu}_{IS}] = \mu$.

Multiple importance sampling (Veach & Guibas, 1995) is a generalization of the importance sampling technique which allows samples drawn from several different behavioral distributions to be used for the same estimate. Let $Q_1, \ldots, Q_K$ be all probability measures over the same probability space as P, and $P \ll Q_k$ for $k = 1, \ldots, K$. Let $\beta_1(z), \ldots, \beta_K(z)$ be mixture weights, i.e., for all $z \in \mathcal{Z}$, $\beta_1(z) + \cdots + \beta_K(z) = 1$ and $\beta_k(z) \geqslant 0$ for $k = 1, \ldots, K$. Let z_{ik} denote the i-th sample drawn from Q_k. Given N_k i.i.d. samples from each Q_k, the Multiple Importance Sampling (MIS) estimator is:

$$\widehat{\mu}_{\text{MIS}} := \sum_{k=1}^{K} \frac{1}{N_k} \sum_{i=1}^{N_k} \beta_k(z_{ik}) w_{P/Q_k}(z_{ik}) f(z_{ik}), \tag{5}$$

which is also an unbiased estimator of μ for any valid choice of the mixture weights. A common choice of the mixture weights having desirable variance properties is the balance heuristic (Veach & Guibas, 1995):

$$\beta_k(z) = \frac{N_k q_k(z)}{\sum_{j=1}^{K} N_j q_j(z)}, \tag{6}$$

which yields the Balance Heuristic estimator (BH):

$$\widehat{\mu}_{\text{BH}} := \sum_{k=1}^{K} \sum_{i=1}^{N_k} \frac{p(z_{ik})}{\sum_{j=1}^{K} N_j q_j(z_{ik})} f(z_{ik}). \tag{7}$$

Since (6) are valid mixture weights, $\widehat{\mu}_{\text{BH}}$ is an unbiased estimator of μ. Moreover, its variance is not significantly larger than any other choice of the mixture weights (Veach & Guibas, 1995, Theorem 1).

To further characterize the variance of this estimator, we introduce the concept of Rényi divergence. Given probability measures P and Q on $(\mathcal{Z}, \mathcal{F})$, where $P \ll Q$ and Q is σ-finite, the α-Rényi divergence is defined as (Rényi, 1961):

$$D_\alpha(P\|Q) := \frac{1}{\alpha - 1} \log \int_{\mathcal{Z}} (w_{P/Q})^\alpha \, \mathrm{d}Q, \tag{8}$$

for $\alpha \in [0, \infty]$[3]. We denote with $d_\alpha(P\|Q) = \exp\{D_\alpha(P\|Q)\}$ the exponentiated α-Rényi divergence. Of particular interest is d_2, as the variance of the importance weight is $\mathbb{V}\text{ar}_{z \sim Q}[w_{P/Q}(z)] = d_2(P\|Q) - 1$, which is a divergence itself (Cortes et al., 2010). For this reason, we al-

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[3]The special cases $\alpha = 0, 1$ and ∞ are defined as limits.

ways mean the 2-Rényi divergence when omitting the order α. The Rényi divergence was used by Metelli et al. (2018, Lemma 4.1) to upper bound the variance of the importance sampling estimator as $\mathbb{V}\text{ar}_{z_i \overset{\text{iid}}{\sim} q}[\widehat{\mu}_{\text{IS}}] \leqslant \|f\|_\infty^2 \, d_2(P\|Q)/N$. A similar result can be derived for the BH estimator:

Lemma 1. *Let P and $\{Q_k\}_{k=1}^{K}$ be probability measures on the measurable space $(\mathcal{Z}, \mathcal{F})$ such that $P \ll Q_k$ and $d_2(P\|Q_k) < \infty$ for $k = 1, \ldots, K$. Let $f : \mathcal{Z} \to \mathbb{R}$ be a bounded function, i.e., $\|f\|_\infty < \infty$. Let $\widehat{\mu}_{BH}$ be the balance heuristic estimator of f, as defined in (7), using N_k i.i.d. samples from each Q_k. Then, the variance of $\widehat{\mu}_{BH}$ can be upper bounded as:*

$$\mathbb{V}\text{ar}_{z_{ik} \overset{iid}{\sim} Q_k}[\widehat{\mu}_{BH}] \leqslant \|f\|_\infty^2 \frac{d_2(P\|\Phi)}{N},$$

where $N = \sum_{k=1}^{K} N_k$ is the total number of samples and $\Phi = \sum_{k=1}^{K} \frac{N_k}{N} Q_k$ is a finite mixture.

3. Robust Importance Sampling Estimation

In this section, we discuss how to perform a robust importance sampling estimation. Recently it has been observed that, in many cases of interest, the plain estimator (4) presents problematic tail behaviors (Metelli et al., 2018), preventing the use of exponential concentration inequalities.[4] A common heuristic to address this problem consists in truncating the weights (Ionides, 2008):

$$\breve{\mu}_{\text{IS}} := \frac{1}{N} \sum_{i=1}^{N} \min\{M, w_{P/Q}(z_i)\} f(z_i), \tag{9}$$

where $M < \infty$ is a threshold to limit the magnitude of the importance weight. Similarly, for the multiple importance sampling case, restricting to the BH, we have:

$$\breve{\mu}_{\text{BH}} := \frac{1}{N} \sum_{k=1}^{K} \sum_{i=1}^{N_k} \min\left\{M, \frac{p(z_{ik})}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z_{ik})}\right\} f(z_{ik}). \tag{10}$$

Clearly, since we are changing the importance weights, we introduce a bias term, but, by reducing the range of the estimate, we get a benefit in terms of variance. Below, we present the bias-variance analysis of the estimator $\breve{\mu}_{\text{BH}}$ and we conclude by showing that we are able, using an adaptive truncation, to guarantee an exponential concentration (differently from the non-truncated case).

Lemma 2. *Let P and $\{Q_k\}_{k=1}^{N}$ be probability measures on the measurable space $(\mathcal{Z}, \mathcal{F})$ such that $P \ll Q_k$ and there exists $\epsilon \in (0, 1]$ s.t. $d_{1+\epsilon}(P\|Q_k) < \infty$ for $k = 1, \ldots, K$. Let $f : \mathcal{Z} \to \mathbb{R}_+$ be a bounded non-negative function, i.e., $\|f\|_\infty < \infty$. Let $\breve{\mu}_{BH}$ be the truncated balance heuristic estimator of f, as defined in (10), using N_k i.i.d. samples*

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[4]Unless we require that $d_\infty(P\|\Phi)$ is finite, i.e., that the importance weight have finite essential supremum, there always exists a value $1 < \alpha < \infty$ such that $d_\alpha(P\|\Phi) = \infty$.

from each Q_k. Then, the bias of $\breve{\mu}_{BH}$ can be bounded as:

$$0 \leqslant \mu - \mathbb{E}_{z_{ik} \overset{iid}{\sim} Q_k} [\breve{\mu}_{BH}] \leqslant \|f\|_\infty M^{-\epsilon} d_{1+\epsilon} (P\|\Phi)^\epsilon, \quad (11)$$

and the variance of $\breve{\mu}_{BH}$ can be bounded as:

$$\underset{z_{ik} \overset{iid}{\sim} Q_k}{\mathbb{V}\mathrm{ar}} [\breve{\mu}_{BH}] \leqslant \|f\|_\infty^2 M^{1-\epsilon} \frac{d_{1+\epsilon} (P\|\Phi)^\epsilon}{N}, \quad (12)$$

where $N = \sum_{k=1}^K N_k$ is the total number of samples and $\Phi = \sum_{k=1}^K \frac{N_k}{N} Q_k$ is a finite mixture.

It is worth noting that, by selecting $\epsilon = 1$, equation (12) reduces to Lemma 1, as the truncation operation can only reduce the variance. Clearly, the smaller we choose M, the larger the bias. Overall, we are interested in minimizing the joint contribution of bias and variance. Keeping P and Φ fixed we observe that the bias depends only on M, whereas the variance depends on M and on the number of samples N. Intuitively, we can allow larger truncation thresholds M as the number of samples N increases. The following result states that, when using an *adaptive threshold* depending on N, we are able to reach exponential concentration.

Theorem 1. *Let P and $\{Q_k\}_{k=1}^N$ be probability measures on the measurable space $(\mathcal{Z}, \mathcal{F})$ such that $P \ll Q_k$ and there exists $\epsilon \in (0, 1]$ s.t. $d_{1+\epsilon}(P\|Q_k) < \infty$ for $k = 1, \ldots, K$. Let $f : \mathcal{Z} \to \mathbb{R}_+$ be a bounded non-negative function, i.e., $\|f\|_\infty < \infty$. Let $\breve{\mu}_{BH}$ be the truncated balance heuristic estimator of f, as defined in (10), using N_k i.i.d. samples from each Q_k. Let $M_N = \left(\frac{N d_{1+\epsilon}(P\|\Phi)^\epsilon}{\log \frac{1}{\delta}} \right)^{\frac{1}{1+\epsilon}}$, then with probability at least $1 - \delta$:*

$$\breve{\mu}_{BH} \leqslant \mu + \|f\|_\infty \left(\sqrt{2} + \frac{1}{3} \right) \left(\frac{d_{1+\epsilon}(P\|\Phi) \log \frac{1}{\delta}}{N} \right)^{\frac{\epsilon}{1+\epsilon}},$$

and also, with probability at least $1 - \delta$:

$$\breve{\mu}_{BH} \geqslant \mu - \|f\|_\infty \left(\sqrt{2} + \frac{4}{3} \right) \left(\frac{d_{1+\epsilon}(P\|\Phi) \log \frac{1}{\delta}}{N} \right)^{\frac{\epsilon}{1+\epsilon}}.$$

Our adaptive truncation approach and the consequent concentration results resemble the ones proposed in Bubeck et al. (2013). However, unlike Bubeck et al. (2013), we do not remove samples with too high value, but we exploit the nature of the importance weighted estimator only to limit the weight magnitude. Indeed, this form of truncation turned out to be very effective in practice (Ionides, 2008; Koblents & Míguez, 2015).

4. Problem Formalization

The online learning problem that we aim to solve does *not* fall within the traditional MAB framework and can benefit from an ad-hoc formalization, provided in this section.

Let $\mathcal{X} \subseteq \mathbb{R}^d$ be our decision set, or *arm set* in MAB jargon. Let $(\Omega, \mathcal{F}, P)$ be a probability space. Let $\{Z_{\boldsymbol{x}} : \Omega \to \mathcal{Z} \mid \boldsymbol{x} \in \mathcal{X}\}$ be a set of continuous random

vectors parametrized by $\mathcal{X}$, with common sample space $\mathcal{Z} \subseteq \mathbb{R}^m$. We denote with $p_{\boldsymbol{x}}$ the probability density function of $Z_{\boldsymbol{x}}$. Finally, let $f : \mathcal{Z} \to \mathbb{R}$ be a bounded *payoff function*, and $\mu(\boldsymbol{x}) = \mathbb{E}_{z \sim p_{\boldsymbol{x}}} [f(z)]$ its expectation under $p_{\boldsymbol{x}}$. For each iteration $t = 0, \ldots, T$, we select an arm $\boldsymbol{x}_t$, draw a sample z_t from $p_{\boldsymbol{x}_t}$, and observe payoff $f(z_t)$, up to horizon T. The goal is to maximize the expected total payoff:

$$\max_{\boldsymbol{x}_0, \ldots, \boldsymbol{x}_T \in \mathcal{X}} \sum_{t=0}^T \mathbb{E}_{z_t \sim p_{\boldsymbol{x}_t}} [f(z_t)] = \max_{\boldsymbol{x}_0, \ldots, \boldsymbol{x}_T \in \mathcal{X}} \sum_{t=0}^T \mu(\boldsymbol{x}_t).$$
$$(13)$$

Although we can evaluate $p_{\boldsymbol{x}}$ for each $\boldsymbol{x} \in \mathcal{X}$, we can only observe $f(z_t)$ for the z_t that are actually sampled. This reflects the online, episodic policy optimization problem. In action-based PO, $\mathcal{X}$ corresponds to the parameter space Θ of a class of stochastic policies $\{\pi_{\boldsymbol{\theta}} \mid \boldsymbol{\theta} \in \Theta\}$, $\mathcal{Z}$ to the set $\mathcal{T}$ of possible trajectories, $p_{\boldsymbol{x}}$ to the density $p_{\boldsymbol{\theta}}$ over trajectories induced by policy $\pi_{\boldsymbol{\theta}}$, and $f(z)$ to cumulated reward $\mathcal{R}(\tau)$. In parameter-based PO, $\mathcal{X}$ corresponds to the hyperparameter space Ξ of a class of stochastic hyperpolicies $\{\nu_{\boldsymbol{\xi}} \mid \boldsymbol{\xi} \in \Xi\}$, $\mathcal{Z}$ to the cartesian product $\Theta \times \mathcal{T}$, $p_{\boldsymbol{x}}$ to the joint distribution $p_{\boldsymbol{\xi}}(\boldsymbol{\theta}, \tau) := \nu_{\boldsymbol{\xi}}(\boldsymbol{\theta}) p_{\boldsymbol{\theta}}(\tau)$, and $f(z)$ to return $\mathcal{R}(\tau)$. In both cases, each iteration corresponds to a single episode, and horizon T is the total number of episodes (not to be confused with the trajectory horizon H). From now on, we will refer to (13) simply as the policy optimization (PO) problem.[5]

The peculiarity of this framework, compared to the classic MAB one, is the special structure existing over the arms. In particular, the expected payoff μ of different arms is correlated thanks to the stochasticity of the $p_{\boldsymbol{x}}$'s on a common sample space $\mathcal{Z}$. We *could*, of course, frame PO as a MAB problem, at the cost of ignoring some structure. It would be enough to regard $\mu(\boldsymbol{x})$ as the expectation of a totally unknown, stochastic reward function. This would put us in the continuous MAB framework (Kleinberg et al., 2013), but would ignore the special arm correlation. In the following, we will show how this correlation can be exploited to guarantee efficient exploration.

5. Algorithms

In this section, we use the mathematical tools presented so far to design a policy search algorithm that efficiently explores the space of solutions. The proposed algorithm, called OPTIMIST (Optimistic Policy opTImization via Multiple Importance Sampling with Truncation), is based on the Optimism in the Face of Uncertainty (OFU) principle and follows the Upper Confidence Bound (UCB) strategy (Lai &

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[5] In abstract terms, (13) is a sequential decision problem over a functional space of random variables, and may have applications beyond policy optimization.

Robbins, 1985; Agrawal, 1995; Auer et al., 2002) commonly used in Multi Armed Bandit (MAB) problems (Robbins, 1985; Bubeck et al., 2012; Lattimore & Szepesvári, 2019).

To apply the UCB strategy to the PO problem, we need an estimate of the objective $\mu(\boldsymbol{x})$ and a confidence region. We use importance sampling to capture the correlation among the arms. In particular, to better use all the data that we collect, we would like to use a multiple importance sampling estimator like the one from (5). Unfortunately, the heavy-tailed behavior of this estimator would result in an inefficient exploration. Instead, we use the robust balance heuristic estimator $\breve{\mu}_{\mathrm{BH}}$ from (10), which has a more desirable tail behavior. To simplify the notation, we treat each sample $\boldsymbol{x}$ as a distinct one. This is w.l.o.g. (as each sample is always multiplied by its number of occurrences anyway) and corresponds to the case $K = t - 1$ and $N_k \equiv 1$. Hence, at each iteration t:

$$\breve{\mu}_t(\boldsymbol{x}) = \sum_{k=0}^{t-1} \min\left\{M_t, \frac{p_{\boldsymbol{x}}(z_k)}{\sum_{j=0}^{t-1} p_{\boldsymbol{x}_j}(z_k)}\right\} f(z_k), \quad (14)$$

where $M_t = \left(\frac{t d_{1+\epsilon}(p_{\boldsymbol{x}}\|\Phi_t)^\epsilon}{\log\frac{1}{\delta_t}}\right)^{\frac{1}{1+\epsilon}}$ and $\Phi_t = \frac{1}{t}\sum_{k=0}^{t-1} p_{\boldsymbol{x}_k}$.
According to Theorem 1, the following *index*:

$$B_t^\epsilon(\boldsymbol{x}, \delta_t) := \breve{\mu}_t(\boldsymbol{x})$$
$$+ \|f\|_\infty \left(\sqrt{2} + \frac{4}{3}\right)\left(\frac{d_{1+\epsilon}(p_{\boldsymbol{x}}\|\Phi_t)\log\frac{1}{\delta_t}}{t}\right)^{\frac{\epsilon}{1+\epsilon}},$$

is an upper bound on $\mu(\boldsymbol{x})$ with probability at least $1 - \delta_t$, i.e., an upper confidence bound. The OPTIMIST algorithm simply selects, at each iteration t, the arm with the largest value of the index $B_t^\epsilon(\boldsymbol{x})$, breaking ties deterministically. The pseudocode is provided in Algorithm 1. The initial arm $\boldsymbol{x}_0$ is arbitrary, as no prior information is available. The regret analysis of Section 6 will provide a confidence schedule $(\delta_t)_{t=1}^T$. The knowledge of the actual horizon T is not needed. Although we can use any $\epsilon \in (0, 1]$, we suggest to use $\epsilon = 1$ in practice, as it yields the more common 2-Rényi divergence. To be able to compute the indexes (or to perform any kind of index maximization), the algorithm needs to store all the $\boldsymbol{x}_t$ together with the observed payoffs $f(z_t)$, hence $\mathcal{O}(Td)$ space is required, where d is the dimensionality of the arm space $\mathcal{X}$ (not to be confused with cardinality $|\mathcal{X}|$, which may be infinite).

The optimization step (line 4) may be very difficult when $\mathcal{X}$ is not discrete (cf. Srinivas et al., 2010), as the index $B_t^\epsilon(\boldsymbol{x}, \delta_t)$ is non-convex and non-differentiable. Global optimization methods could be applied at the cost of giving up theoretical guarantees. In practice, this direction may be beneficial, but we leave it to future, more application-oriented work. Instead, we propose a general discretization method. The key intuition, common in the continuous MAB literature, is to make the discretization progressively finer. The pseudocode for this variant, called OPTIMIST 2, is

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Algorithm 1 OPTIMIST

1: **Input:** initial arm $\boldsymbol{x}_0$, confidence schedule $(\delta_t)_{t=1}^T$, order $\epsilon \in (0, 1]$
2: Draw sample $z_0 \sim p_{\boldsymbol{x}_0}$ and observe payoff $f(z_0)$
3: **for** $t = 1, \ldots, T$ **do**
4:     Select arm $\boldsymbol{x}_t \in \arg\max_{\boldsymbol{x}\in\mathcal{X}} B_t^\epsilon(\boldsymbol{x}, \delta_t)$
5:     Draw sample $z_t \sim p_{\boldsymbol{x}_t}$ and observe payoff $f(z_t)$
6: **end for**

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reported in Algorithm 2. Note that the arm space $\mathcal{X}$ itself is fixed (and infinite), as adaptive discretization is performed for optimization purposes only. Implementing any variant of OPTIMIST to solve a PO problem, whether in the action-based or in the parameter-based formulation, requires some additional caveats, discussed in Appendix B.

6. Regret Analysis

In this section, we provide high-probability guarantees on the quality of the solution provided by Algorithm 1. First, we rephrase the optimization problem (1) in terms of *regret minimization*. The instantaneous regret is defined as:

$$\Delta_t := \mu(\boldsymbol{x}^*) - \mu(\boldsymbol{x}_t), \quad (15)$$

where $\boldsymbol{x}^* \in \arg\max_{\boldsymbol{x}\in\mathcal{X}} \mu(\boldsymbol{x})$. Let $Regret(T) = \sum_{t=0}^T \Delta_t$ be the total regret. As $\mu(\boldsymbol{x}^*)$ is a constant, problem (13) is trivially equivalent to:

$$\min_{\boldsymbol{x}_0,\ldots,\boldsymbol{x}_T\in\mathcal{X}} Regret(T). \quad (16)$$

In the following, we will show that Algorithm 1 yields sublinear regret under some mild assumptions. The proofs combine techniques from Srinivas et al. (2010) and Bubeck et al. (2013) and are reported in Appendix C. First, we need the following assumption on the Rényi divergence:

Assumption 1. *For all $t = 1, \ldots, T$, the $(1 + \epsilon)$-Rényi divergence is uniformly bounded as:*

$$\sup_{\boldsymbol{x}_0,\ldots,\boldsymbol{x}_T\in\mathcal{X}} d_{1+\epsilon}(p_{\boldsymbol{x}_t}\|\Phi_t) := v_\epsilon < \infty,$$

where $\Phi_t = \frac{1}{t}\sum_{k=0}^{t-1} p_{\boldsymbol{x}_k}$,

which can be easily enforced through careful policy (or hyperpolicy) design (see Appendix B).

6.1. Discrete arm set

We start from the discrete case, where $|\mathcal{X}| = K \in \mathbb{N}_+$. This setting is particularly convenient, as the optimization step can be trivially solved in time $\mathcal{O}(Kt)$ per iteration,[6] where t is from evaluation of (14) via clever caching. [7] This sums up to total time $\mathcal{O}(KT^2)$. The case of the discrete

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[6]We consider the evaluation of pdf's, payoffs and Rényi divergences in (14) atomic, as their cost are heavily problem-dependent.

[7]Elvira et al. (2015) propose a way to further reduce the complexity of MIS estimation.

arm set, besides being convenient for the analysis, is also of practical interest. Even in applications where $\mathcal{X}$ is naturally continuous (e.g., robotics), the set of solutions that can be actually tried in practice may sometimes be constrained to a discrete, reasonably small, set. In this simple setting, OPTIMIST achieves $\widetilde{\mathcal{O}}(T^{\frac{1}{1+\epsilon}})$ regret:

Theorem 2. *Let $\mathcal{X}$ be a discrete arm set with $|\mathcal{X}| = K \in \mathbb{N}_+$. Under Assumption 1, Algorithm 1 with confidence schedule $\delta_t = \frac{3\delta}{t^2\pi^2 K}$ guarantees, with probability at least $1 - \delta$:*

$$Regret(T) \leqslant \Delta_0$$
$$+ CT^{\frac{1}{1+\epsilon}} \left[v_\epsilon \left(2\log T + \log \frac{\pi^2 K}{3\delta} \right) \right]^{\frac{\epsilon}{1+\epsilon}},$$

where $C = (1+\epsilon)\left(2\sqrt{2} + \frac{5}{3}\right)\|f\|_\infty$, and Δ_0 is the instantaneous regret of the initial arm $\boldsymbol{x}_0$.

This yields a $\widetilde{\mathcal{O}}(\sqrt{T})$ regret when $\epsilon = 1$.

6.2. Compact arm set

We consider the more general case of a compact arm set $\mathcal{X} \in \mathbb{R}^d$. This case is even more interesting as it allows tackling virtually any RL task. We assume, w.l.o.g., that $\mathcal{X}$ is entirely contained in a box $[-D, D]^d$, with $D \in \mathbb{R}_+$. We also need the following assumption on the expected payoff:

Assumption 2. *The expected payoff μ is Lipschitz continuous, i.e., there exists a constant $L > 0$ such that, for every $\boldsymbol{x}, \boldsymbol{x}' \in \mathcal{X}$:*

$$|\mu(\boldsymbol{x}') - \mu(\boldsymbol{x})| \leqslant L\|\boldsymbol{x} - \boldsymbol{x}'\|_1.$$

This assumption is easily satisfied for policy optimization, as shown in the following:

Lemma 3. *Assumption 2 can be replaced, in the action-based paradigm, by:*

$$\sup_{s \in \mathcal{S}, \boldsymbol{\theta} \in \Theta} \mathbb{E}_{a \sim \pi_{\boldsymbol{\theta}}} \left[|\nabla_{\boldsymbol{\theta}} \log \pi_{\boldsymbol{\theta}}(a|s)|\right] \leqslant \boldsymbol{u}_1, \quad (17)$$

and, in the parameter-based paradigm, by:

$$\sup_{\boldsymbol{\xi} \in \Xi} \mathbb{E}_{\boldsymbol{\theta} \sim \nu_{\boldsymbol{\xi}}} \left[|\nabla_{\boldsymbol{\xi}} \log \nu_{\boldsymbol{\xi}}(\boldsymbol{\theta})|\right] \leqslant \boldsymbol{u}_2, \quad (18)$$

where $\boldsymbol{u}_1$ and $\boldsymbol{u}_2$ are d-dimensional vectors and the inequalities are component-wise.

In the proof, we show how to derive the corresponding Lipschitz constants, and show how (17) and (18) are satisfied by the commonly-used Gaussian policy and hyperpolicy, respectively. This is allows achieving $\widetilde{\mathcal{O}}(d^{\frac{\epsilon}{1+\epsilon}} T^{\frac{1}{1+\epsilon}})$ regret:

Theorem 3. *Let $\mathcal{X}$ be a d-dimensional compact arm set with $\mathcal{X} \subseteq [-D, D]^d$. Under Assumptions 1 and 2, Algorithm 1 with confidence schedule $\delta_t = \frac{6\delta}{\pi^2 t^2(1+d^d t^{2d})}$ guarantees, with probability at least $1 - \delta$:*

$$Regret(T) \leqslant \Delta_0 + \frac{\pi^2 LD}{6}$$

Algorithm 2 OPTIMIST 2

1: **Input:** initial arm $\boldsymbol{x}_0$, confidence schedule $(\delta_t)_{t=1}^T$, discretization schedule $(\tau_t)_{t=1}^T$, order $\epsilon \in (0, 1]$
2: Draw sample $z_0 \sim p_{\boldsymbol{x}_0}$ and observe payoff $f(z_0)$
3: **for** $t = 1, \ldots, T$ **do**
4:     Discretize $\mathcal{X}$ with a uniform grid $\widetilde{\mathcal{X}}_t$ of $(\tau_t)^d$ points
5:     Select arm $\boldsymbol{x}_t \in \arg\max_{\boldsymbol{x} \in \widetilde{\mathcal{X}}_t} B_t^\epsilon(\boldsymbol{x}, \delta_t)$
6:     Draw sample $z_t \sim p_{\boldsymbol{x}_t}$ and observe payoff $f(z_t)$
7: **end for**

$$+ CT^{\frac{1}{1+\epsilon}} \left[v_\epsilon \left(2(d+1)\log T + d\log d + \log \frac{\pi^2}{3\delta} \right) \right]^{\frac{\epsilon}{1+\epsilon}},$$

where $C = (1+\epsilon)\left(2\sqrt{2} + \frac{5}{3}\right)\|f\|_\infty$, and Δ_0 is the instantaneous regret of the initial arm $\boldsymbol{x}_0$.

This yields a $\widetilde{\mathcal{O}}(\sqrt{dT})$ regret when $\epsilon = 1$. Unfortunately, the optimization step may be very time-consuming. In some applications, we can assume that the time required to draw samples dominates the computational time. In fact, drawing a sample (Algorithm 1, line 2) corresponds to generating a whole trajectory of experience, which may take a long time.

6.3. Discretization

When optimization over the infinite arm space $\mathcal{X}$ is not feasible, Algorithm 2 can be used instead. This variant restricts the optimization to a progressively finer grid $\widetilde{\mathcal{X}}_t$ of $(\tau_t)^d$ vertices. A reasonably coarse discretization schedule can be used at the price of a worse (but still sublinear) regret:

Theorem 4. *Let $\mathcal{X}$ be a d-dimensional compact arm set with $\mathcal{X} \subseteq [-D, D]^d$. For any $\kappa \geqslant 2$, under Assumptions 1 and 2, Algorithm 2 with confidence schedule $\delta_t = \frac{6\delta}{\pi^2 t^2 \left(1 + \lceil t^{1/\kappa} \rceil^d\right)}$ and discretization schedule $\tau_t = \lceil t^{\frac{1}{\kappa}} \rceil$ guarantees, with probability at least $1 - \delta$:*

$$Regret(T) \leqslant \Delta_0 + C_1 T^{\left(1 - \frac{1}{\kappa}\right)} d + C_2 T^{\frac{1}{1+\epsilon}}$$
$$\cdot \left[v_\epsilon \left(\left(2 + \frac{d}{\kappa}\right) \log T + d\log 2 + \log \frac{\pi^2}{3\delta} \right) \right]^{\frac{\epsilon}{1+\epsilon}},$$

where $C_1 = \frac{\kappa}{\kappa - 1} LD$, $C_2 = (1+\epsilon)\left(2\sqrt{2} + \frac{5}{3}\right)\|f\|_\infty$, and Δ_0 is the instantaneous regret of the initial arm $\boldsymbol{x}_0$.

Let us focus on the case $\epsilon = 1$, which is the only one of practical interest in the scope of this paper. For $\kappa = 2$, we obtain regret $\widetilde{\mathcal{O}}(d\sqrt{T})$. Unfortunately, the time required for optimization is exponential in arm space dimensionality d. For $d \geqslant 2$, we can break the curse of dimensionality by taking $\kappa = d$. In this case, the regret is $\widetilde{\mathcal{O}}\big(dT^{\left(1 - \frac{1}{d}\right)}\big)$. On the other hand, the time per iteration is only $\mathcal{O}(t^2)$. Note that the regret is sublinear for any choice of κ. Going further: for any $\zeta > 0$, $\kappa = \frac{d}{\zeta}$ grants $\mathcal{O}(t^{1+\zeta})$ time per iteration at

the cost of $\widetilde{\mathcal{O}}\left(dT^{\left(1-\frac{\xi}{a}\right)}\right)$ regret.[8]

7. Related Works

In this section, we survey related works from the literature.

Finite-Arms Bandits Exploiting particular arm structures is a common trend in the MAB literature. Correlated bandit methods assume dependencies among arms, either through a subdivision of the arms in clusters (Pandey et al., 2007; Wang et al., 2018) or through the dependency of the expected payoffs on a global latent variable (Mersereau et al., 2009; Atan et al., 2015). The arm correlation we model in Section 4, instead, is based on the effects the arms have on a shared stochastic process. This is closer in spirit to the work of Kallus (2018), in which the selection influences, but does not completely determine, the arm that is actually pulled. Also related is the concept of probabilistically triggered arms in combinatorial bandits (Cesa-Bianchi & Lugosi, 2012; Saritaç & Tekin, 2017; Chen et al., 2016).

Continuous Bandits In continuous bandits, it is necessary to exploit some sort of structure. In linear bandits (Auer, 2002), the expected payoff is a linear function of the selected arm. The OFU principle can be applied to the unknown linear coefficients, estimated with ridge regression (Abbasi-Yadkori et al., 2011). Unfortunately, the linearity assumption is too stringent for most applications. More general frameworks make Lipschitz or Hölder continuity assumptions and often resolve to clever discretization schedules combined with UCB-like strategies (Kleinberg, 2005; Auer et al., 2007; Kleinberg et al., 2008; Bubeck et al., 2009), obtaining $\widetilde{\mathcal{O}}(\sqrt{T})$ regret in some cases. Srinivas et al. (2010) make the assumption that the payoff function has low RKHS complexity, and use Gaussian processes to model uncertainty, achieving $\widetilde{\mathcal{O}}(\sqrt{dT})$ regret. The main advantage of our framework is that the necessary technical assumptions are easily met in the context of policy optimization.

Reinforcement Learning Although there is a long history of rigorously applying the OFU principle to tabular RL (Kearns & Singh, 2002; Brafman & Tennenholtz, 2002; Strehl et al., 2009; Jaksch et al., 2010; Lattimore & Hutter, 2014; Dann & Brunskill, 2015; Dann et al., 2017; Jin et al., 2018; Ok et al., 2018), with extensions to continuous states (Ortner & Ryabko, 2012; Lakshmanan et al., 2015; Bellemare et al., 2016), optimistic approaches to continuous-action MDPs remain largely heuristic (Houthooft et al., 2016; Haarnoja et al., 2017; 2018). Developing ideas from Bubeck & Munos (2010), Weinstein & Littman (2012) apply continuous bandit techniques to open-loop iterative planning, a model-based approach to RL. In the model-free

setting, Chowdhury & Gopalan (2018) prove $\widetilde{\mathcal{O}}(\sqrt{T})$ regret for kernelized MDPs, where rewards and transitions are assumed to have low RKHS complexity, leaving some computational problems open. Our proposed algorithms are model-free and do not make assumptions on the MDP, besides boundedness of the reward. Moreover, Algorithm 2 applied to parameter-based PO allows a straightforward and efficient implementation. Thompson sampling (TS, Thompson, 1933) is a different approach to MABs, not based on optimism, which enjoys the same theoretical guarantees of UCB (Kaufmann et al., 2012) with better performance in many applications (Chapelle & Li, 2011). TS was applied to value-based RL (e.g., Osband et al., 2013), and its application to PO could also be fruitful.

8. Numerical Simulations

In this section, we present the results of the numerical simulation of OPTIMIST on RL tasks with both discrete and continuous parameter spaces. We restrict our experiments to the *parameter-based* PS and Gaussian hyperpolicies, which are, by far, the most widely used hyperpolicies. This setting is particularly convenient as the Rényi divergence between Gaussian distributions admits closed form (Gil et al., 2013). On the contrary, in the action-based scenario, we would need to compute the divergences between trajectory distributions, which is intractable. The usual approach consists in estimating the Rényi divergence from the samples. However, we would lose our theoretical guarantees on the regret. Furthermore, the known estimators for the Rényi divergence tend to be unstable empirically (Metelli et al., 2018). It is worth noting that at each iteration OPTIMIST needs to compute the Rényi divergence between a candidate hyperpolicy $\nu_{\boldsymbol{\xi}_t}$ and the mixture of hyperpolicies visited so far $\nu_{\boldsymbol{\xi}_0}, ..., \nu_{\boldsymbol{\xi}_{t-1}}$. We prove in Appendix A that this quantity can be upper bounded by the harmonic mean of the divergences between the candidate hyperpolicy $\nu_{\boldsymbol{\xi}_t}$ and each component of the mixture $\nu_{\boldsymbol{\xi}_k}$ for $k = 1, ..., t-1$.

8.1. Linear Quadratic Gaussian Regulator

The Linear Quadratic Gaussian Regulator (LQG, Dorato et al., 1995) is a benchmark problem for continuous control. We consider the monodimensional case in which the state space is limited to $\mathcal{S} = [-4, 4]$, the action space is $\mathcal{A} = [-4, 4]$ and the horizon is limited to 20. At each timestep, the agent receives a penalization proportional to the magnitude of the state and the action applied, i.e., $R(s, a) = -as^2 - ba^2$. We employ a Gaussian hyperpolicy $\nu_\xi = \mathcal{N}(\xi, \sigma^2)$ to select the gain of a linear policy in the state, where ξ is the mean parameter to be learned and $\sigma = 0.15$ fixed. The case in which we also learn the standard deviation is reported in Appendix D.1. The goal of this experiment is to compare OPTIMIST with classical

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[8]The worse dependency $\widetilde{\mathcal{O}}(d)$ of the regret on the arm space dimensionality (w.r.t. $\widetilde{\mathcal{O}}(\sqrt{d})$ of Algorithm 1) is also necessary to prevent the time per iteration from being exponential in d.
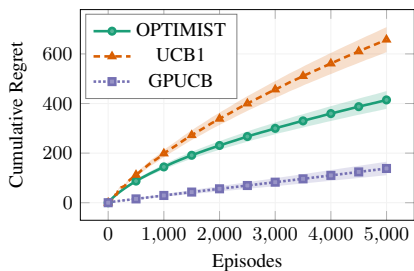
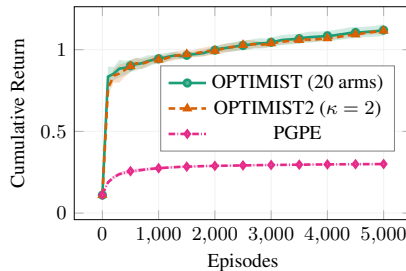*Figure 1.* Cumulative regret in the LQG experiment, comparing OPTIMIST, UCB1 and GPUCB (30 runs, 95% c.i.).

Figure 2. Cumulative average return for the River Swim, comparing OPTIMIST, OPTIMIST2 and PGPE (10 runs, 95% c.i.).
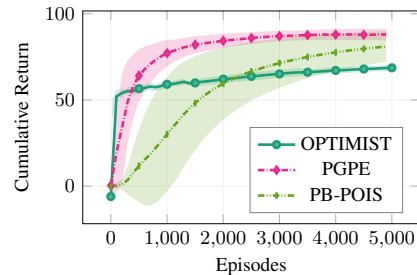
Figure 3. Cumulative average return for the Mountain Car, comparing OPTIMIST, PGPE and PB-POIS (5 runs, 95% c.i.).

MAB algorithms, in particular UCB1 (Auer et al., 2002) and GPUCB (Srinivas et al., 2010) when the parameter space Ξ is discrete, as well as to verify empirically the sublinearity of its regret. For this purpose we consider a uniform discretization of the interval $[-1, 1]$ made of 100 arms. All algorithms are run with confidence level $\delta = 0.2$. In Figure 1, we show the cumulative regret of OPTIMIST compared with UCB1 and GPUCB. We can see that OPTIMIST significantly outperforms UCB1. Indeed, OPTIMIST is able to exploit the structure of arms, i.e., hyperpolicies, by means of the MIS estimation, whereas UCB1 does not make any assumption on arm correlation. On the contrary, GPUCB shows a better performance w.r.t. to OPTIMIST. [9]

8.2. River Swim

The River Swim (Strehl & Littman, 2008) is a classical benchmark for exploration in RL, in which the goal of the agent is to swim against the current of the river to reach the right bank. The interesting feature of this problem is that there is a local optimum that consists in remaining on the left bank. Hence, finding the global optimum requires a certain degree of exploration. We parametrized the probability p to perform a right action (in every state) as $p = \frac{1}{1+e^{-\zeta}}$, where ζ is sampled from a Gaussian hyperpolicy $\nu_\xi = \mathcal{N}(\xi, \sigma^2)$ with $\xi \in [-5, 5]$ and $\sigma = 0.5$ fixed. In Figure 2, we can see that PGPE (Sehnke et al., 2008), a classical parameter-based algorithm, starting with with $\xi = 0$ (so p is sampled around 0.5), converges to the local optimum as it lacks the exploration of the high values of p. Instead, OPTIMIST both with a fixed discretization of the arm set (20 arms) and an adaptive discretization (OPTIMIST2 with $\kappa = 2$) manages to reach the global optimum and converges to the

policy that allows crossing the river. Additional details are reported in Appendix D.2.

8.3. Mountain Car

The third experiment, shown in Figure 3, illustrates the behavior of OPTIMIST when the parameters of the hyperpolicy belong to a compact (continuous) space, on the Mountain Car task (Brockman et al., 2016). We use a Gaussian hyperpolicy with a two-dimensional learnable mean within a box $[-1, 1] \times [0, 20]$ and a fixed covariance $\mathrm{diag}(0.15, 3)^2$. We compare OPTIMIST2 with $\kappa = 3$ against PGPE (Sehnke et al., 2008) and PB-POIS (Metelli et al., 2018). We can notice that OPTIMIST2 is able to learn a good policy in a very short time thanks to its better exploration capabilities. However, the policy gradient methods outperform it on the long run because the Mountain Car task does not require a thorough exploration as the River Swim does. Further details are reported in Appendix D.3.

9. Conclusion

We have studied the problem of exploration versus exploitation in policy optimization using MAB techniques. We have proposed OPTIMIST, an optimism-based approach for both the action-based and the parameter-based exploration frameworks, and for both discrete and continuous parameter spaces. We have proved sublinear regret bounds for OPTIMIST under assumptions that are easily met in practice. The empirical evaluation on continuous control tasks showed that the proposed algorithms are effectively able to leverage the structure of the PO problem, although the performances are not always optimal when compared to methods with stronger assumptions or without guarantees. However, the real benefits of our approach are visible when the task poses significant exploration challenges (like the River Swim). Future work should focus on finding more efficient (but still effective) ways to perform optimization in the infinite-arm setting, and on applying OPTIMIST to the action-based framework too, which requires additional caveats in computing the exploration bonus.

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[9]We point out that GPUCB requires to specify, at the beginning of learning, the kernel of the Gaussian Process (GP) from which the payoff function is meant to be sampled. We employed the default scikit-learn kernel (RBF). However, our payoff is not actually sampled from a GP. This invalidates the theoretical guarantees of GPUCB and it might explain why GPUCB showed a significantly more exploitative behavior w.r.t. UCB1 and OPTIMIST in the experiment, thus achieving lower regret.

Acknowledgments

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A. Upper Bound for the Exponentiated Renyi Divergence between mixtures

OPTIMIST requires at each iteration to compute the exponentiated Rényi divergence between the currently considered distribution $p_{\boldsymbol{x}}$ and the mixture Φ_t, i.e., $d_{1+\epsilon}(p_{\boldsymbol{x}}\|\Phi_t)$. Even for Gaussian distributions, this quantity cannot be obtained in closed form, while the Rényi divergence between Gaussians can be computed exactly. In this section, we provide an upper bound for computing the exponentiated Rényi divergence between a generic distribution and a mixture.

Theorem 5. *Let P be a probability measure and $\Phi = \sum_{k=1}^{K} \beta_k Q_k$, with $\beta_k \in [0,1]$ and $\sum_{k=1}^{K} \beta_k = 1$, be a finite mixture of the probability measures $\{Q_k\}_{k=1}^{K}$. Then, for any $\alpha \geqslant 1$, the exponentiated α-Rényi divergence can be bounded as:*

$$d_\alpha(P\|\Phi) \leqslant \frac{1}{\sum_{k=1}^{K} \frac{\beta_k}{d_\alpha(P\|Q_k)}}.$$

In Appendix C, we prove a more general result for the case when also P is a mixture.

B. Boundedness of the Exponentiated Renyi Divergence

Assumption 1 requires the existence of a uniform upper bound on the exponentiated $(1 + \epsilon)$-Rényi divergence between the current distribution $p_{\boldsymbol{x}_t}$ and the mixture of previous ones $\Phi_t = \frac{1}{t} \sum_{k=0}^{t-1} p_{\boldsymbol{x}_k}$:

$$\sup_{\boldsymbol{x}_0,\ldots,\boldsymbol{x}_T \in \mathcal{X}} d_{1+\epsilon}(p_{\boldsymbol{x}_t}\|\Phi_t) \leqslant v_\epsilon \qquad \text{for all } t = 1,\ldots,T.$$

Note, from Algorithm 1, that the value of v_ϵ is not required in practice. Hence, we will just show that an upper bound exists. From Theorem 5, it suffices to bound the exponentiated Rényi divergence between the current distribution and each previous one:

$$\sup_{\boldsymbol{x}_t,\boldsymbol{x}_k \in \mathcal{X}} d_{1+\epsilon}(p_{\boldsymbol{x}_t}\|p_{\boldsymbol{x}_k}) < \infty \qquad \text{for all } t = 1,\ldots,T \text{ and } k = 0,\ldots,t-1. \tag{19}$$

Since the arm set $\mathcal{X}$ is compact, we just need to ensure that $d_{1+\epsilon}(p_{\boldsymbol{x}_t}\|p_{\boldsymbol{x}_k})$ is continuous over $\mathcal{X}^2$ (a continuous function on a compact set is bounded). This may require additional care in defining the arm space, depending on the kind of distribution that is employed and on the specific parametrization. We analyze two cases of practical interest for the scope of this paper.

B.1. Gaussian hyperpolicies with fixed covariance matrix

Let $\nu_{\boldsymbol{\xi}}$ denote an m-variate Gaussian hyperpolicy with parametric mean $\boldsymbol{\xi}$ and fixed covariance matrix Σ:

$$\nu_{\boldsymbol{\xi}}(\boldsymbol{\theta}) = \frac{1}{(2\pi)^{m/2}|\Sigma|^{1/2}} \exp\left\{ -\frac{1}{2}(\boldsymbol{\theta} - \boldsymbol{\xi})^T \Sigma^{-1}(\boldsymbol{\theta} - \boldsymbol{\xi}) \right\}. \tag{20}$$

The exponentiated $(1 + \epsilon)$-Rényi divergence between $\nu_{\boldsymbol{\xi}_t}$ and $\nu_{\boldsymbol{\xi}_k}$ is (Gil et al., 2013):

$$d_{1+\epsilon}(\nu_{\boldsymbol{\xi}_t}\|\nu_{\boldsymbol{\xi}_k}) = \exp\left\{ \frac{1+\epsilon}{2}(\boldsymbol{\xi}_t - \boldsymbol{\xi}_k)^T \Sigma^{-1}(\boldsymbol{\xi}_t - \boldsymbol{\xi}_k) \right\}, \tag{21}$$

which is continuous.

B.2. Univariate Gaussian hyperpolicies with adaptive standard deviation

Let $\nu_{\boldsymbol{\xi}}$ be an univariate Gaussian hyperpolicy:

$$\nu_{\boldsymbol{\xi}}(\theta) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left\{ -\frac{1}{2}\left(\frac{\theta - \mu}{\sigma}\right)^2 \right\}, \tag{22}$$

where the hyperparameter consists of a mean μ and a standard deviation $\sigma > 0$, i.e., $\boldsymbol{\xi} = (\mu, \sigma)^T$. The exponentiated $(1 + \epsilon)$-Rényi divergence between $\nu_{\boldsymbol{\xi}_t}$ and $\nu_{\boldsymbol{\xi}_k}$ is (Gil et al., 2013):

$$d_{1+\epsilon}(\nu_{\boldsymbol{\xi}_t}\|\nu_{\boldsymbol{\xi}_k}) = \frac{\sigma_k}{\sigma_t}\left(\frac{\sigma_k^2}{\sigma_{1+\epsilon}^2}\right)^{1/2\epsilon} \exp\left\{ \frac{(1+\epsilon)(\mu_t - \mu_k)^2}{2\sigma_{\epsilon+1}^2} \right\}, \tag{23}$$

where $\sigma_{1+\epsilon}^2 = (1+\epsilon)\sigma_k^2 - \epsilon\sigma_t^2$. The divergence is well-defined (and continuous) as long as $\sigma_{\epsilon+1}^2 > 0$, hence $\sigma_t^2 < \frac{1+\epsilon}{\epsilon}\sigma_k^2$. Intuitively, the target distribution cannot be too much stochastic than the behavioral. To ensure this for all $t = 1,\ldots,T$ and $k = 0,\ldots,t-1$, it is enough to fix a minimum standard deviation σ_0 and constrain the search for the σ parameter to $[\sigma_0, \frac{1+\epsilon}{\epsilon}\sigma_0]$. This easily generalizes to multivariate Gaussian hyperpolicies with diagonal covariance matrix.

C. Proofs

Lemma 1. *Let P and $\{Q_k\}_{k=1}^K$ be probability measures on the measurable space $(\mathcal{Z}, \mathcal{F})$ such that $P \ll Q_k$ and $d_2(P\|Q_k) < \infty$ for $k = 1, \ldots, K$. Let $f : \mathcal{Z} \to \mathbb{R}$ be a bounded function, i.e., $\|f\|_\infty < \infty$. Let $\hat{\mu}_{BH}$ be the balance heuristic estimator of f, as defined in (7), using N_k i.i.d. samples from each Q_k. Then, the variance of $\hat{\mu}_{BH}$ can be upper bounded as:*

$$\operatorname*{\mathbb{V}ar}_{z_{ik} \overset{iid}{\sim} Q_k} [\hat{\mu}_{BH}] \leqslant \|f\|_\infty^2 \frac{d_2(P\|\Phi)}{N},$$

where $N = \sum_{k=1}^K N_k$ is the total number of samples and $\Phi = \sum_{k=1}^K \frac{N_k}{N} Q_k$ is a finite mixture.

Proof. The proof is similar to Lemma 4.1 of (Metelli et al., 2018):

$$
\begin{aligned}
\operatorname*{\mathbb{V}ar}_{z_{ik} \overset{iid}{\sim} Q_k} [\hat{\mu}_{\mathrm{BH}}] &= \operatorname*{\mathbb{V}ar}_{z_{ik} \overset{iid}{\sim} Q_k} \left[\frac{1}{N} \sum_{k=1}^K \sum_{i=1}^{N_k} f(z_{ki}) \frac{p(z_{ki})}{\sum_{j=1}^n \frac{N_j}{N} q_j(z_{ki})} \right] \\
&= \frac{1}{N^2} \sum_{k=1}^K \sum_{i=1}^{N_k} \operatorname*{\mathbb{V}ar}_{z_{ik} \sim Q_k} \left[f(z_{ki}) \frac{p(z_{ki})}{\sum_{j=1}^n \frac{N_j}{N} q_j(z_{ki})} \right] \qquad (24) \\
&\leqslant \frac{1}{N^2} \sum_{k=1}^K \sum_{i=1}^{N_k} \operatorname*{\mathbb{E}}_{z_{ik} \sim Q_k} \left[\left(f(z_{ki}) \frac{p(z_{ki})}{\sum_{j=1}^n \frac{N_j}{N} q_j(z_{ki})} \right)^2 \right] \\
&\leqslant \|f\|_\infty^2 \frac{1}{N^2} \sum_{k=1}^K \sum_{i=1}^{N_k} \operatorname*{\mathbb{E}}_{z_{ik} \sim Q_k} \left[\left(\frac{p(z_{ki})}{\sum_{j=1}^n \frac{N_j}{N} q_j(z_{ki})} \right)^2 \right] \\
&= \|f\|_\infty^2 \frac{1}{N} \operatorname*{\mathbb{E}}_{z \sim \Phi} \left[\left(\frac{p(z)}{\sum_{j=1}^n \frac{N_j}{N} q_j(z)} \right)^2 \right] \qquad (25) \\
&= \|f\|_\infty^2 \frac{d_2(P\|\Phi)}{N},
\end{aligned}
$$

where (24) follows from the independence of the z_{ik} and (25) is obtained by the definition of Φ and observing that for an arbitrary function g:

$$\frac{1}{N} \sum_{k=1}^K \sum_{i=1}^{N_k} \operatorname*{\mathbb{E}}_{z_{ik} \sim Q_k} [g(z_{ik})] = \sum_{k=1}^K \frac{N_k}{N} \operatorname*{\mathbb{E}}_{z_{1k} \sim Q_k} [g(z_{1k})] = \operatorname*{\mathbb{E}}_{z \sim \Phi} [g(z)]. \qquad (26)$$

$\square$

Lemma 2. *Let P and $\{Q_k\}_{k=1}^N$ be probability measures on the measurable space $(\mathcal{Z}, \mathcal{F})$ such that $P \ll Q_k$ and there exists $\epsilon \in (0, 1]$ s.t. $d_{1+\epsilon}(P\|Q_k) < \infty$ for $k = 1, \ldots, K$. Let $f : \mathcal{Z} \to \mathbb{R}_+$ be a bounded non-negative function, i.e., $\|f\|_\infty < \infty$. Let $\breve{\mu}_{BH}$ be the truncated balance heuristic estimator of f, as defined in (10), using N_k i.i.d. samples from each Q_k. Then, the bias of $\breve{\mu}_{BH}$ can be bounded as:*

$$0 \leqslant \mu - \operatorname*{\mathbb{E}}_{z_{ik} \overset{iid}{\sim} Q_k} [\breve{\mu}_{BH}] \leqslant \|f\|_\infty M^{-\epsilon} d_{1+\epsilon} (P\|\Phi)^\epsilon, \qquad (11)$$

and the variance of $\breve{\mu}_{BH}$ can be bounded as:

$$\operatorname*{\mathbb{V}ar}_{z_{ik} \overset{iid}{\sim} Q_k} [\breve{\mu}_{BH}] \leqslant \|f\|_\infty^2 M^{1-\epsilon} \frac{d_{1+\epsilon} (P\|\Phi)^\epsilon}{N}, \qquad (12)$$

where $N = \sum_{k=1}^K N_k$ is the total number of samples and $\Phi = \sum_{k=1}^K \frac{N_k}{N} Q_k$ is a finite mixture.

Proof. Let us start with the bias term. The first inequality $0 \leqslant \mu - \mathbb{E}_{z_{ik} \overset{iid}{\sim} Q_k} [\breve{\mu}_{\mathrm{BH}}]$ derives from the fact that $\hat{\mu}_{\mathrm{BH}} \geqslant \breve{\mu}_{\mathrm{BH}}$, being $f(z) \geqslant 0$ for all z and observing that $\hat{\mu}$ is unbiased, i.e., $\mathbb{E}_{z_{ik} \overset{iid}{\sim} Q_k} [\hat{\mu}_{\mathrm{BH}}] = \mu$. For the second inequality, let us consider the following derivation:

$$\mu - \operatorname*{\mathbb{E}}_{x_i \sim q_i} [\breve{\mu}] = \operatorname*{\mathbb{E}}_{z_{ik} \overset{iid}{\sim} Q_k} [\hat{\mu}_{\mathrm{BH}}] - \operatorname*{\mathbb{E}}_{z_{ik} \overset{iid}{\sim} Q_k} [\breve{\mu}_{\mathrm{BH}}]$$

$$= \frac{1}{N} \sum_{k=1}^{K} \sum_{i=1}^{N_k} \mathop{\mathbb{E}}_{z_{ik} \sim Q_k} \left[f(z_{ik}) \left(\frac{p(z_{ik})}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z_{ik})} - \min \left\{ M, \frac{p(z_{ik})}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z_{ik})} \right\} \right) \right] \tag{27}$$

$$= \mathop{\mathbb{E}}_{z \sim \Phi} \left[f(z) \left(\frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} - M \right) \mathbb{1}_{\left\{ \frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} \geq M \right\}} \right] \tag{28}$$

$$\leq \mathop{\mathbb{E}}_{z \sim \Phi} \left[f(z) \left(\frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} \right) \mathbb{1}_{\left\{ \frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} \geq M \right\}} \right] \tag{29}$$

$$\leq \|f\|_\infty \mathop{\mathbb{E}}_{z \sim \Phi} \left[\left(\frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} \right) \mathbb{1}_{\left\{ \frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} \geq M \right\}} \right]$$

$$\leq \|f\|_\infty \mathop{\mathbb{E}}_{z \sim \Phi} \left[\left(\frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} \right)^{1+\epsilon} \left(\frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} \right)^{-\epsilon} \mathbb{1}_{\left\{ \frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} \geq M \right\}} \right]$$

$$\leq \|f\|_\infty \mathop{\mathbb{E}}_{z \sim \Phi} \left[\left(\frac{p(z)}{\sum_{j=1}^{K} \frac{N_j}{N} q_j(z)} \right)^{1+\epsilon} \right] M^{-\epsilon} \tag{30}$$

$$= \|f\|_\infty d_{1+\epsilon}(P \| \Phi)^\epsilon M^{-\epsilon},$$

where (28) is an application of equation (26), (29) derives from recalling that $M \geq 0$ and (30) is obtained by observing that $x^{-\epsilon} \mathbb{1}_{\{x \geq M\}}$ is either 0 and thus the bound holds or at most $M^{-\epsilon}$. For the variance the argument is similar:

$$\mathop{\mathbb{Var}}_{z_{ik} \stackrel{iid}{\sim} Q_k} [\breve{\mu}_{\mathrm{BH}}] = \mathop{\mathbb{Var}}_{z_{ik} \stackrel{iid}{\sim} Q_k} \left[\frac{1}{N} \sum_{k=1}^{K} \sum_{i=1}^{N_k} f(z_{ki}) \min \left\{ M, \frac{p(z_{ki})}{\sum_{j=1}^{n} \frac{N_j}{N} q_j(z_{ki})} \right\} \right]$$

$$= \frac{1}{N^2} \sum_{k=1}^{K} \sum_{i=1}^{N_k} \mathop{\mathbb{Var}}_{z_{ik} \sim Q_k} \left[f(z_{ki}) \min \left\{ M, \frac{p(z_{ki})}{\sum_{j=1}^{n} \frac{N_j}{N} q_j(z_{ki})} \right\} \right]$$

$$\leq \frac{1}{N^2} \sum_{k=1}^{K} \sum_{i=1}^{N_k} \mathop{\mathbb{E}}_{z_{ik} \sim Q_k} \left[\left(f(z_{ki}) \min \left\{ M, \frac{p(z_{ki})}{\sum_{j=1}^{n} \frac{N_j}{N} q_j(z_{ki})} \right\} \right)^2 \right]$$

$$\leq \|f\|_\infty^2 \frac{1}{N^2} \sum_{k=1}^{K} \sum_{i=1}^{N_k} \mathop{\mathbb{E}}_{z_{ik} \sim Q_k} \left[\left(\min \left\{ M, \frac{p(z_{ki})}{\sum_{j=1}^{n} \frac{N_j}{N} q_j(z_{ki})} \right\} \right)^2 \right]$$

$$= \|f\|_\infty^2 \frac{1}{N} \mathop{\mathbb{E}}_{z \sim \Phi} \left[\min \left\{ M, \frac{p(z)}{\sum_{j=1}^{n} \frac{N_j}{N} q_j(z)} \right\}^2 \right] \tag{31}$$

$$= \|f\|_\infty^2 \frac{1}{N} \mathop{\mathbb{E}}_{z \sim \Phi} \left[\min \left\{ M, \frac{p(z)}{\sum_{j=1}^{n} \frac{N_j}{N} q_j(z)} \right\}^{1+\epsilon} \min \left\{ M, \frac{p(z)}{\sum_{j=1}^{n} \frac{N_j}{N} q_j(z)} \right\}^{1-\epsilon} \right]$$

$$\leq \|f\|_\infty^2 \frac{1}{N} \mathop{\mathbb{E}}_{z \sim \Phi} \left[\left(\frac{p(z)}{\sum_{j=1}^{n} \frac{N_j}{N} q_j(z)} \right)^{1+\epsilon} \right] M^{1-\epsilon} \tag{32}$$

$$= \|f\|_\infty^2 M^{1-\epsilon} \frac{d_{1+\epsilon}(P \| \Phi)^\epsilon}{N},$$

$$\tag{33}$$

where (31) is again an application of equation (26) and 32 derives from observing that $\min\{x, y\} \leq x$ and also $\min\{x, y\} \leq$

y. $\qquad\square$

Theorem 1. *Let P and $\{Q_k\}_{k=1}^N$ be probability measures on the measurable space $(\mathcal{Z}, \mathcal{F})$ such that $P \ll Q_k$ and there exists $\epsilon \in (0, 1]$ s.t. $d_{1+\epsilon}(P\|Q_k) < \infty$ for $k = 1, \ldots, K$. Let $f : \mathcal{Z} \to \mathbb{R}_+$ be a bounded non-negative function, i.e., $\|f\|_\infty < \infty$. Let $\breve{\mu}_{BH}$ be the truncated balance heuristic estimator of f, as defined in (10), using N_k i.i.d. samples from each Q_k. Let $M_N = \left(\frac{N d_{1+\epsilon}(P\|\Phi)^\epsilon}{\log \frac{1}{\delta}} \right)^{\frac{1}{1+\epsilon}}$, then with probability at least $1 - \delta$:*

$$\breve{\mu}_{BH} \leqslant \mu + \|f\|_\infty \left(\sqrt{2} + \frac{1}{3} \right) \left(\frac{d_{1+\epsilon}(P\|\Phi) \log \frac{1}{\delta}}{N} \right)^{\frac{\epsilon}{1+\epsilon}},$$

and also, with probability at least $1 - \delta$:

$$\breve{\mu}_{BH} \geqslant \mu - \|f\|_\infty \left(\sqrt{2} + \frac{4}{3} \right) \left(\frac{d_{1+\epsilon}(P\|\Phi) \log \frac{1}{\delta}}{N} \right)^{\frac{\epsilon}{1+\epsilon}}.$$

Proof. Let us start with the first inequality. Observing that all samples z_{ik} are independent and that $\breve{\mu}_{BH} \leqslant M\|f\|_\infty$, we can state using Bernstein inequality (Boucheron et al., 2013) that with probability at least $1 - \delta$ we have:

$$\breve{\mu}_{BH} \leqslant \mathop{\mathbb{E}}_{z_{ik} \sim Q_k} [\breve{\mu}_{BH}] + \sqrt{2 \mathop{\mathbb{V}\mathrm{ar}}_{z_{ik} \overset{\mathrm{iid}}{\sim} Q_k} [\breve{\mu}_{BH}] \log \frac{1}{\delta}} + \|f\|_\infty \frac{M \log \frac{1}{\delta}}{3N}$$

$$\leqslant \mu + \|f\|_\infty \sqrt{\frac{2 M^{1-\epsilon} d_{1+\epsilon}(P\|\Phi)^\epsilon \log \frac{1}{\delta}}{N}} + \|f\|_\infty \frac{M \log \frac{1}{\delta}}{3N} \tag{34}$$

$$= \mu + \|f\|_\infty \left(\sqrt{2} + \frac{1}{3} \right) \left(\frac{d_{1+\epsilon}(P\|\Phi) \log \frac{1}{\delta}}{N} \right)^{\frac{\epsilon}{1+\epsilon}}, \tag{35}$$

where (34) is obtained by substituting the variance with its bound (12) and (35) is from the choice of M. For the second inequality we just need to consider additionally the bias.

$$\breve{\mu}_{BH} \geqslant \mathop{\mathbb{E}}_{z_{ik} \sim Q_k} [\breve{\mu}_{BH}] - \sqrt{2 \mathop{\mathbb{V}\mathrm{ar}}_{z_{ik} \overset{\mathrm{iid}}{\sim} Q_k} [\breve{\mu}_{BH}] \log \frac{1}{\delta}} - \|f\|_\infty \frac{M \log \frac{1}{\delta}}{3N}$$

$$= \mu - \left(\mu - \mathop{\mathbb{E}}_{z_{ik} \sim Q_k} [\breve{\mu}_{BH}] \right) - \sqrt{2 \mathop{\mathbb{V}\mathrm{ar}}_{z_{ik} \overset{\mathrm{iid}}{\sim} Q_k} [\breve{\mu}_{BH}] \log \frac{1}{\delta}} - \|f\|_\infty \frac{M \log \frac{1}{\delta}}{3N}$$

$$\geqslant \mu - \|f\|_\infty M^{-\epsilon} d_{1+\epsilon}(P\|\Phi)^\epsilon - \|f\|_\infty \left(\sqrt{2} + \frac{1}{3} \right) \left(\frac{d_{1+\epsilon}(P\|\Phi) \log \frac{1}{\delta}}{N} \right)^{\frac{\epsilon}{1+\epsilon}} \tag{36}$$

$$= \mu - \|f\|_\infty \left(\sqrt{2} + \frac{4}{3} \right) \left(\frac{d_{1+\epsilon}(P\|\Phi) \log \frac{1}{\delta}}{N} \right)^{\frac{\epsilon}{1+\epsilon}},$$

$$\tag{37}$$

where (36) comes from substituting the bias with its bound (11). $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\square$

Theorem 2. *Let $\mathcal{X}$ be a discrete arm set with $|\mathcal{X}| = K \in \mathbb{N}_+$. Under Assumption 1, Algorithm 1 with confidence schedule $\delta_t = \frac{3\delta}{t^2 \pi^2 K}$ guarantees, with probability at least $1 - \delta$:*

$$Regret(T) \leqslant \Delta_0$$

$$+ C T^{\frac{1}{1+\epsilon}} \left[v_\epsilon \left(2 \log T + \log \frac{\pi^2 K}{3\delta} \right) \right]^{\frac{\epsilon}{1+\epsilon}},$$

where $C = (1 + \epsilon) \left(2\sqrt{2} + \frac{5}{3} \right) \|f\|_\infty$, and Δ_0 is the instantaneous regret of the initial arm $\boldsymbol{x}_0$.

Proof. Fix an $\epsilon > 0$. To ease the notation, let $c^- := \|f\|_\infty \left(\sqrt{2} + \frac{1}{3} \right)$, $c^+ := \|f\|_\infty \left(\sqrt{2} + \frac{4}{3} \right)$, and $\beta_t(\boldsymbol{x}) := \left(\frac{d_{1+\epsilon}(p_{\boldsymbol{x}}\|\Phi_t) \log \frac{1}{\delta_t}}{t} \right)^{\frac{\epsilon}{1+\epsilon}}$. We start by showing that, with probability at least $1 - \delta$:

$$-c^+ \beta_t(\boldsymbol{x}) \leqslant \breve{\mu}_t(\boldsymbol{x}) - \mu(\boldsymbol{x}) \leqslant c^- \beta_t(\boldsymbol{x}) \qquad\qquad \text{for all } \boldsymbol{x} \in \mathcal{X} \text{ and } t = 1, \ldots, T. \tag{38}$$

Indeed:

$$\mathbb{P}\left(\bigcap_{k=1}^{K}\bigcap_{t=1}^{T}\left[\breve{\mu}_t(\boldsymbol{x}_k) - \mu(\boldsymbol{x}_k) \leqslant c^{-}\beta_t(\boldsymbol{x}_k)\right]\right) = 1 - \mathbb{P}\left(\bigcup_{k=1}^{K}\bigcup_{t=1}^{T}\left[\breve{\mu}_t(\boldsymbol{x}_k) - \mu(\boldsymbol{x}_k) > c^{-}\beta_t(\boldsymbol{x}_k)\right]\right)$$

$$\geqslant 1 - K\sum_{t=1}^{T}\mathbb{P}\left(\breve{\mu}_t(\boldsymbol{x}_1) - \mu(\boldsymbol{x}_1) > c^{-}\beta_t(\boldsymbol{x}_1)\right) \tag{39}$$

$$\geqslant 1 - K\sum_{t=1}^{T}\delta_t \tag{40}$$

$$\geqslant 1 - \frac{\delta}{2}, \tag{41}$$

where (39) is from a double union bound (over time and over the finite elements of $\mathcal{X}$), (40) is from Theorem 1, and (41) is by hypothesis on δ_t and $\sum_{t=1}^{T}\frac{1}{t^2} \leqslant \sum_{t=1}^{\infty}\frac{1}{t^2} = \frac{\pi^2}{6}$. Similarly:

$$\mathbb{P}\left(\bigcap_{k=1}^{K}\bigcap_{t=1}^{T}\left[\breve{\mu}_t(\boldsymbol{x}_k) - \mu(\boldsymbol{x}_k) \geqslant -c^{+}\beta_t(\boldsymbol{x}_k)\right]\right) = 1 - \mathbb{P}\left(\bigcup_{k=1}^{K}\bigcup_{t=1}^{T}\left[\breve{\mu}_t(\boldsymbol{x}_k) - \mu(\boldsymbol{x}_k) < -c^{+}\beta_t(\boldsymbol{x}_k)\right]\right)$$

$$\geqslant 1 - K\sum_{t=1}^{T}\mathbb{P}\left(\breve{\mu}_t(\boldsymbol{x}_1) - \mu(\boldsymbol{x}_1) < -c^{+}\beta_t(\boldsymbol{x}_1)\right)$$

$$\geqslant 1 - K\sum_{t=1}^{T}\delta_t$$

$$\geqslant 1 - \frac{\delta}{2}.$$

Hence, by union bound over the two inequalities, (38) holds with probability at least $1 - \delta$. This allows to lower bound the instantaneous regret with the same probability:

$$\Delta_t = \mu(\boldsymbol{x}^*) - \mu(\boldsymbol{x}) \leqslant \breve{\mu}_t(\boldsymbol{x}^*) + c^{+}\beta_t(\boldsymbol{x}^*) - \mu(\boldsymbol{x}_t) \tag{42}$$

$$\leqslant \breve{\mu}_t(\boldsymbol{x}_t) + c^{+}\beta_t(\boldsymbol{x}_t) - \mu(\boldsymbol{x}_t) \tag{43}$$

$$\leqslant (c^{-} + c^{+})\beta(\boldsymbol{x}_t) \qquad \text{for all } t = 1,\dots,T, \tag{44}$$

where (42) and (44) are from (38), while (43) is by hypothesis, as $\boldsymbol{x}_t \in \arg\max_{\boldsymbol{x}\in\mathcal{X}}(\breve{\mu}_t(\boldsymbol{x}) + c^{+}\beta_t(\boldsymbol{x}))$. Note that the union bound over the elements of $\mathcal{X}$ in (38) was necessary for (42) as the optimal arm $\boldsymbol{x}^*$ may not be unique. Finally, with probability at least $1 - \delta$:

$$Regret(T) = \sum_{t=0}^{T}\Delta_t$$

$$= \Delta_0 + \sum_{t=1}^{T}\Delta_t$$

$$\leqslant \Delta_0 + (c^{+} + c^{-})\sum_{t=1}^{T}\beta_t(\boldsymbol{x}_t) \tag{45}$$

$$\leqslant \Delta_0 + (c^{+} + c^{-})v_\epsilon^{\frac{\epsilon}{1+\epsilon}}\sum_{t=1}^{T}\left(\frac{\log\frac{1}{\delta_t}}{t}\right)^{\frac{\epsilon}{1+\epsilon}} \tag{46}$$

$$= \Delta_0 + (c^{+} + c^{-})v_\epsilon^{\frac{\epsilon}{1+\epsilon}}\sum_{t=1}^{T}\left(\frac{2\log t + \log\frac{\pi^2 K}{3\delta}}{t}\right)^{\frac{\epsilon}{1+\epsilon}} \tag{47}$$

$$\leqslant \Delta_0 + (c^{+} + c^{-})\left[v_\epsilon\left(2\log T + \log\frac{\pi^2 K}{3\delta}\right)\right]^{\frac{\epsilon}{1+\epsilon}}\sum_{t=1}^{T}t^{-\frac{\epsilon}{1+\epsilon}}$$

$$\leqslant \Delta_0 + (c^{+} + c^{-})\left[v_\epsilon\left(2\log T + \log\frac{\pi^2 K}{3\delta}\right)\right]^{\frac{\epsilon}{1+\epsilon}}(1 + \epsilon)T^{\frac{1}{1+\epsilon}}, \tag{48}$$

where (45) is from (44) and holds with probability no less than $1 - \delta$, (46) is from Assumption 1, (47) is by definition of δ_t,

and (48) is from:

$$\sum_{t=1}^{T} t^{-\alpha} \leqslant \int_{1}^{T+1} t^{-\alpha}\mathrm{d}t = \frac{1}{1-\alpha}\left((T+1)^{1-\alpha}-1\right) \leqslant \frac{T^{1-\alpha}}{1-\alpha} \qquad \text{for all } 0 < \alpha < 1, \qquad (49)$$

with $\alpha = \frac{\epsilon}{1+\epsilon}$. The proof is completed by renaming $C \leftarrow (1+\epsilon)(c^+ + c^-) = (1+\epsilon)(2\sqrt{2}+\frac{5}{3})\|f\|_{\infty}$. $\qquad \square$

Lemma 3. *Assumption 2 can be replaced, in the action-based paradigm, by:*

$$\sup_{s\in\mathcal{S}, \boldsymbol{\theta}\in\Theta} \mathop{\mathbb{E}}_{a\sim\pi_{\boldsymbol{\theta}}} \left[|\nabla_{\boldsymbol{\theta}}\log\pi_{\boldsymbol{\theta}}(a|s)|\right] \leqslant \boldsymbol{u}_1, \qquad (17)$$

and, in the parameter-based paradigm, by:

$$\sup_{\boldsymbol{\xi}\in\Xi} \mathop{\mathbb{E}}_{\boldsymbol{\theta}\sim\nu_{\boldsymbol{\xi}}} \left[|\nabla_{\boldsymbol{\xi}}\log\nu_{\boldsymbol{\xi}}(\boldsymbol{\theta})|\right] \leqslant \boldsymbol{u}_2, \qquad (18)$$

where $\boldsymbol{u}_1$ and $\boldsymbol{u}_2$ are d-dimensional vectors and the inequalities are component-wise.

Proof. We consider the infinite-horizon case ($H = \infty, \gamma < 1$), as the finite-horizon case is w.l.o.g. under mild assumptions. To show Lipschitz continuity in the action-based paradigm, it is enough to bound $\|\nabla_{\boldsymbol{\theta}}J\|_{\infty}$ under (17). From the Policy Gradient Theorem (Sutton et al., 2000):

$$\nabla_{\boldsymbol{\theta}}J(\boldsymbol{\theta}) = \frac{1}{1-\gamma}\mathop{\mathbb{E}}_{\substack{s\sim\rho_{\boldsymbol{\theta}} \\ a\sim\pi_{\boldsymbol{\theta}}}} \left[\nabla_{\boldsymbol{\theta}}\log\pi_{\boldsymbol{\theta}}(a|s)Q_{\boldsymbol{\theta}}(s,a)\right], \qquad (50)$$

where $\rho_{\boldsymbol{\theta}}$ is the discounted state-occupancy measure under policy $\pi_{\boldsymbol{\theta}}$ and $Q_{\boldsymbol{\theta}}$ is the action-value function (Sutton et al., 2000), modeling the reward that can be obtained starting from state s, taking action a and following $\pi_{\boldsymbol{\theta}}$ thereafter. From (50), for every $\boldsymbol{\theta} \in \Theta$:

$$|\nabla_{\boldsymbol{\theta}}J(\boldsymbol{\theta})| \leqslant \frac{R_{\max}}{(1-\gamma)^2}\mathop{\mathbb{E}}_{\substack{s\sim\rho_{\boldsymbol{\theta}} \\ a\sim\pi_{\boldsymbol{\theta}}}} \left[|\nabla_{\boldsymbol{\theta}}\log\pi_{\boldsymbol{\theta}}(s,a)|\right] \qquad (51)$$

$$\leqslant \frac{R_{\max}}{(1-\gamma)^2}\sup_{s\in\mathcal{S}}\mathop{\mathbb{E}}_{a\sim\pi_{\boldsymbol{\theta}}} \left[|\nabla_{\boldsymbol{\theta}}\log\pi_{\boldsymbol{\theta}}(s,a)|\right]$$

$$= \frac{\boldsymbol{u}_1 R_{\max}}{(1-\gamma)^2}, \qquad (52)$$

where the inequalities are component-wise, (51) is from the trivial fact $\|Q_{\boldsymbol{\theta}}\|_{\infty} \leqslant \frac{R_{\max}}{(1-\gamma)}$, and (52) is from assumption (17). It follows that $L = \frac{\|\boldsymbol{u}_1\|_{\infty}R_{\max}}{(1-\gamma)^2}$ is a valid Lipschitz constant under the l_1 norm. The commonly used Gaussian policy:

$$\pi_{\boldsymbol{\theta}}(a|s) = \mathcal{N}(\boldsymbol{\theta}^T\phi(s), \sigma^2) = \frac{1}{\sqrt{2\pi}\sigma}\exp\left\{-\frac{1}{2}\left(\frac{a-\boldsymbol{\theta}^T\phi(s)}{\sigma}\right)^2\right\}, \qquad (53)$$

where $\phi(s)$ is a vector of component-wise bounded state features, i.e., $\sup_{s\in\mathcal{S}}|\phi(s)| \leqslant \phi_{\max}$, satisfies assumption (17):

$$\mathop{\mathbb{E}}_{a\sim\pi_{\boldsymbol{\theta}}} \left[|\nabla_{\boldsymbol{\theta}}\log\pi_{\boldsymbol{\theta}}(a|s)|\right] = \mathop{\mathbb{E}}_{a\sim\pi_{\boldsymbol{\theta}}}\left[\frac{|\phi(s)(a-\boldsymbol{\theta}^T\phi(s))|}{\sigma^2}\right]$$

$$\leqslant \frac{|\phi(s)|}{\sigma}\mathop{\mathbb{E}}_{a\sim\pi_{\boldsymbol{\theta}}}\left[\left|\frac{a-\boldsymbol{\theta}^T\phi(s)}{\sigma}\right|\right]$$

$$\leqslant \frac{|\phi(s)|}{\sqrt{2\pi}\sigma}\int_{\mathbb{R}}e^{-x^2}|x|\mathrm{d}x \qquad (54)$$

$$\leqslant \frac{2\phi_{\max}}{\sqrt{2\pi}\sigma} := \boldsymbol{u}_1, \qquad (55)$$

where inequalities are component-wise and (54) is by the substitution $x \leftarrow \frac{a-\boldsymbol{\theta}^T\phi(s)}{\sigma}$. Even when σ must be learned, proper parametrization (e.g., $\sigma \propto \exp\{\boldsymbol{\theta}\}$), together with the compactness of Θ, allows to satisfy assumption (17).

To show Lipschitz continuity for the parameter-based paradigm, it is enough to bound $\left\|\nabla_{\boldsymbol{\xi}}\mathbb{E}_{\boldsymbol{\theta}\sim\nu_{\boldsymbol{\xi}}}[J(\boldsymbol{\theta})]\right\|_{\infty}$ under (18). For every $\boldsymbol{\xi} \in \Xi$:

$$\left|\nabla_{\boldsymbol{\xi}}\mathop{\mathbb{E}}_{\boldsymbol{\theta}\sim\nu_{\boldsymbol{\xi}}}[J(\boldsymbol{\theta})]\right| = \left|\mathop{\mathbb{E}}_{\boldsymbol{\theta}\sim\nu_{\boldsymbol{\xi}}}[\nabla_{\boldsymbol{\xi}}\log\nu_{\boldsymbol{\xi}}(\boldsymbol{\theta})J(\boldsymbol{\theta})]\right|$$

$$\leqslant \frac{R_{\max}}{(1-\gamma)} \underset{\boldsymbol{\theta} \sim \nu_{\boldsymbol{\xi}}}{\mathbb{E}} \left[|\nabla_{\boldsymbol{\xi}} \log \nu_{\boldsymbol{\xi}}(\boldsymbol{\theta})| \right] \tag{56}$$

$$\leqslant \frac{\boldsymbol{u}_2 R_{\max}}{(1-\gamma)}, \tag{57}$$

where the inequalities are component-wise, (56) is from the trivial fact $J(\boldsymbol{\theta}) \leqslant \frac{R_{\max}}{1-\gamma}$, and (57) is from assumption (18). It follows that $L = \frac{\|\boldsymbol{u}_2 R_{\max}\|_{\infty}}{(1-\gamma)}$ is a valid Lipschitz constant under the l_1 norm. A Gaussian hyperpolicy $\nu_{\boldsymbol{\xi}}(\boldsymbol{\theta}) = \mathcal{N}(\boldsymbol{\xi}, \mathrm{diag}(\boldsymbol{\sigma}))$ satisfies assumption (18) with $\boldsymbol{u}_2 = \frac{2}{\sqrt{2\pi}\boldsymbol{\sigma}}$. The proof of this fact is analogous to that of (55). Even when $\boldsymbol{\sigma}$ must be learned, proper parametrization (e.g., $\boldsymbol{\sigma} \propto \exp\{\boldsymbol{\xi}\}$), together with the compactness of Ξ, allows to satisfy assumption (18). $\qquad\square$

Theorem 3. *Let $\mathcal{X}$ be a d-dimensional compact arm set with $\mathcal{X} \subseteq [-D, D]^d$. Under Assumptions 1 and 2, Algorithm 1 with confidence schedule $\delta_t = \frac{6\delta}{\pi^2 t^2 (1+d^d t^{2d})}$ guarantees, with probability at least $1 - \delta$:*

$$Regret(T) \leqslant \Delta_0 + \frac{\pi^2 LD}{6}$$

$$+ CT^{\frac{1}{1+\epsilon}} \left[v_\epsilon \left(2(d+1) \log T + d \log d + \log \frac{\pi^2}{3\delta} \right) \right]^{\frac{\epsilon}{1+\epsilon}},$$

where $C = (1 + \epsilon) \left(2\sqrt{2} + \frac{5}{3} \right) \|f\|_{\infty}$, and Δ_0 is the instantaneous regret of the initial arm $\boldsymbol{x}_0$.

Proof. Fix an $\epsilon > 0$. Let c^-, c^+ and $\beta_t(\boldsymbol{x})$ be defined as in the proof of Theorem 2. The finite cardinality of $\mathcal{X}$ allowed to perform a union bound over the arms that was crucial for the proof of Theorem 2. We cannot do the same here as $\mathcal{X}$ has infinite cardinality. To overcome this problem, we follow the line of reasoning proposed by Srinivas et al. (2010). First, we can say something about the arms that are actually selected by the algorithm, which are finite. From Theorem 1, by a union bound over $t = 1, \ldots, T$, we have that, with probability at least $1 - \sum_{t=1}^T \delta_t$:

$$\breve{\mu}_t(\boldsymbol{x}_t) - \mu(\boldsymbol{x}_t) \leqslant c^- \beta_t(\boldsymbol{x}_t) \qquad\qquad \text{for all } t = 1, \ldots, T. \tag{58}$$

We also need a specular inequality for the optimal arm. Unfortunately, we cannot assume there exists a unique optimal arm $\boldsymbol{x}^*$.[10] Even worse, a dense set of optimal arms may exist. To overcome this problem, we introduce, *only for the purposes of the proof*, a discretization of the arm space. Let $\widetilde{\mathcal{X}}_t$ be a d-dimensional regular grid of τ_t^d vertexes, where $(\tau_t \in \mathbb{N}_+)_{t=1}^T$ is a discretization schedule. Let $[\boldsymbol{x}]_t$ be the closest vertex to $\boldsymbol{x}$ in $\widetilde{\mathcal{X}}_t$. From Assumption 2:

$$|\mu(\boldsymbol{x}) - \mu([\boldsymbol{x}]_t)| \leqslant L \|\boldsymbol{x} - [\boldsymbol{x}]_t\|_1 \leqslant \frac{LDd}{\tau_t}, \tag{59}$$

as each voxel of the grid has side $\frac{2D}{\tau_t}$ and no point can be further from a vertex than d half-sides according to the l_1 norm. Now fix a $t \geqslant 1$ and an optimal arm $\boldsymbol{x}^*$. With probability at least $1 - \delta_t$:

$$\mu(\boldsymbol{x}^*) - \breve{\mu}_t([\boldsymbol{x}^*]_t) = \mu(\boldsymbol{x}^*) - \mu([\boldsymbol{x}^*]_t) + \mu([\boldsymbol{x}^*]_t) - \breve{\mu}_t([\boldsymbol{x}^*]_t)$$

$$\leqslant \mu([\boldsymbol{x}^*]_t) - \breve{\mu}_t([\boldsymbol{x}^*]_t) + |\mu(\boldsymbol{x}^*) - \mu([\boldsymbol{x}^*]_t)|$$

$$\leqslant c^+ \beta_t([\boldsymbol{x}^*]_t) + \frac{LDd}{\tau_t}, \tag{60}$$

where the inequality (60) is from Theorem 1 and (59). Since any voxel may contain an optimal arm, we must perform a union bound over the $\lceil \tau \rceil^d$ vertexes of $\widetilde{\mathcal{X}}_t$, and a subsequent one over $t, \ldots, T$. Hence, with probability at least $1 - \sum_{t=1}^T \tau_t^d \delta_t$:

$$\mu(\boldsymbol{x}^*) - \breve{\mu}_t([\boldsymbol{x}^*]_t) \leqslant c^+ \beta_t([\boldsymbol{x}^*]_t) + \frac{LDd}{\tau_t} \qquad \text{for } t = 1, \ldots, T \text{ and every } \boldsymbol{x}^* \in \arg\max_{\boldsymbol{x} \in \mathcal{X}} \mu(\boldsymbol{x}). \tag{61}$$

We can now proceed to bound the instantaneous regret. With probability at least $1 - \sum_{t=1}^T \delta_t(1 + \tau_t^d)$:

$$\Delta_t = \mu(\boldsymbol{x}^*) - \mu(\boldsymbol{x}_t) \leqslant \breve{\mu}_t([\boldsymbol{x}^*]_t) + c^+ \beta_t([\boldsymbol{x}^*]_t) + \frac{LDd}{\tau_t} - \mu(\boldsymbol{x}_t) \tag{62}$$

$$\leqslant \breve{\mu}_t(\boldsymbol{x}_t) + c^+ \beta_t(\boldsymbol{x}_t) + \frac{LDd}{\tau_t} - \mu(\boldsymbol{x}_t) \tag{63}$$

$$\leqslant (c^+ + c^-)\beta_t(\boldsymbol{x}_t) + \frac{LDd}{\tau_t}, \tag{64}$$

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[10]Instead, $\mu(\boldsymbol{x}^*)$ is always unique.

where (62) is from (61) and holds with probability at least $1-\sum_{t=1}^{T}\tau_t^d\delta_t$, (63) is by hypothesis, as $\boldsymbol{x}_t \in \arg\max_{\boldsymbol{x}\in\mathcal{X}}(\breve{\mu}_t(\boldsymbol{x})+c^+\beta_t(\boldsymbol{x}))$, and (64) is from (59) and holds with probability at least $1-\sum_{t=1}^{T}\delta_t$. Hence, (64) holds with probability no less than $1-\sum_{t=1}^{T}\tau_t^d\delta_t - \sum_{t=1}^{T}\delta_t = 1 - \sum_{t=1}^{T}\delta_t(1+\tau_t^d)$. Let us pick as a discretization schedule $\tau_t = dt^2$. This has no impact whatsoever on the algorithm, as the discretization is only hypothetical. With this τ_t and the confidence schedule proposed in the statement of the theorem, it is easy to verify that (64) holds with probability at least $1-\delta$.

Finally, we can bound the regret. With probability at least $1-\delta$:

$$Regret(T) \leqslant \Delta_0 + \sum_{t=1}^{T}\Delta_t$$

$$\leqslant \Delta_0 + (c^+ + c^-)\sum_{t=1}^{T}\beta_t(\boldsymbol{x}_t) + LDd\sum_{t=1}^{T}\frac{1}{\tau_t} \tag{65}$$

$$\leqslant (c^+ + c^-)\sum_{t=1}^{T}\beta_t(x_t) + \frac{\pi^2 LD}{6} \tag{66}$$

$$\leqslant \Delta_0 + (c^+ + c^-)v_\epsilon^{\frac{\epsilon}{1+\epsilon}}\sum_{t=1}^{T}\left(\frac{\log\frac{1}{\delta_t}}{t}\right)^{\frac{\epsilon}{1+\epsilon}} + \frac{\pi^2 LD}{6} \tag{67}$$

$$\leqslant \Delta_0 + (c^+ + c^-)v_\epsilon^{\frac{\epsilon}{1+\epsilon}}\sum_{t=1}^{T}\left(\frac{\log(1+d^dt^{2d}) + 2\log t + \log\frac{\pi^2}{6\delta}}{t}\right)^{\frac{\epsilon}{1+\epsilon}} + \frac{\pi^2 LD}{6} \tag{68}$$

$$\leqslant \Delta_0 + (c^+ + c^-)v_\epsilon^{\frac{\epsilon}{1+\epsilon}}\sum_{t=1}^{T}\left(\frac{\log(2d^dt^{2d}) + 2\log t + \log\frac{\pi^2}{6\delta}}{t}\right)^{\frac{\epsilon}{1+\epsilon}} + \frac{\pi^2 LD}{6} \tag{69}$$

$$= \Delta_0 + (c^+ + c^-)v_\epsilon^{\frac{\epsilon}{1+\epsilon}}\sum_{t=1}^{T}\left(\frac{2(d+1)\log t + d\log d + \log\frac{\pi^2}{3\delta}}{t}\right)^{\frac{\epsilon}{1+\epsilon}} + \frac{\pi^2 LD}{6}$$

$$\leqslant \Delta_0 + (c^+ + c^-)\left[v_\epsilon\left(2(d+1)\log T + d\log d + \log\frac{\pi^2}{3\delta}\right)\right]^{\frac{\epsilon}{1+\epsilon}}\sum_{t=1}^{T}t^{-\frac{\epsilon}{1+\epsilon}} + \frac{\pi^2 LD}{6}$$

$$\leqslant \Delta_0 + (c^+ + c^-)\left[v_\epsilon\left(2(d+1)\log T + d\log d + \log\frac{\pi^2}{3\delta}\right)\right]^{\frac{\epsilon}{1+\epsilon}}(1+\epsilon)T^{\frac{1}{1+\epsilon}} + \frac{\pi^2 LD}{6}, \tag{70}$$

where (65) is from (64) and holds with probability at least $1-\delta$, (66) is from the choice of τ_t and $\sum_{t=1}^{T}t^{-2} \leqslant \sum_{t=1}^{\infty}t^{-2} = \frac{\pi^2}{6}$, (67) is from Assumption 1, (68) is from the choice of δ_t, (69) is from $\log(1+x) \leqslant \log(2x)$, which holds for every $x \geqslant 1$, and (70) is from (49) with $\alpha = \frac{\epsilon}{1+\epsilon}$. The proof is completed by renaming $C \leftarrow (1+\epsilon)(c^+ + c^-) = (1+\epsilon)(2\sqrt{2} + \frac{5}{3})\|f\|_\infty$. $\qquad\square$

Theorem 4. *Let $\mathcal{X}$ be a d-dimensional compact arm set with $\mathcal{X} \subseteq [-D, D]^d$. For any $\kappa \geqslant 2$, under Assumptions 1 and 2, Algorithm 2 with confidence schedule $\delta_t = \frac{6\delta}{\pi^2 t^2\left(1+\lceil t^{1/\kappa}\rceil^d\right)}$ and discretization schedule $\tau_t = \lceil t^{\frac{1}{\kappa}}\rceil$ guarantees, with probability at least $1-\delta$:*

$$Regret(T) \leqslant \Delta_0 + C_1 T^{\left(1-\frac{1}{\kappa}\right)}d + C_2 T^{\frac{1}{1+\epsilon}}$$

$$\cdot \left[v_\epsilon\left(\left(2+\frac{d}{\kappa}\right)\log T + d\log 2 + \log\frac{\pi^2}{3\delta}\right)\right]^{\frac{\epsilon}{1+\epsilon}},$$

where $C_1 = \frac{\kappa}{\kappa-1}LD$, $C_2 = (1+\epsilon)\left(2\sqrt{2}+\frac{5}{3}\right)\|f\|_\infty$, and Δ_0 is the instantaneous regret of the initial arm $\boldsymbol{x}_0$.

Proof. The proof follows the one of Theorem 3 up to (61), except from the fact that the discretization is actually performed by the algorithm. That is, with probability at least $1 - \sum_{t=1}^{T}\delta_t(1+\tau_t^d)$:

$$\breve{\mu}_t(\boldsymbol{x}_t) - \mu(\boldsymbol{x}_t) \leqslant c^-\beta_t(\boldsymbol{x}_t) \qquad\qquad\text{and}$$

$$\mu(\boldsymbol{x}^*) - \breve{\mu}_t([\boldsymbol{x}^*]_t) \leqslant c^+\beta_t([\boldsymbol{x}^*]_t) + \frac{LDd}{\tau_t} \qquad\qquad \text{for } t = 1,\ldots,T \text{ and every } \boldsymbol{x}^* \in \arg\max_{\boldsymbol{x}\in\mathcal{X}}\mu(\boldsymbol{x}). \tag{71}$$

This is enough to bound the instantaneous regret. With probability at least $1 - \sum_{t=1}^{T} \delta_t(1 + \tau_t^d)$:

$$\Delta_t = \mu(\boldsymbol{x}^*) - \mu(\boldsymbol{x}_t) \leqslant \breve{\mu}_t([\boldsymbol{x}^*]_t) + c^+ \beta_t([\boldsymbol{x}^*]_t) + \frac{LDd}{\tau_t} - \mu(\boldsymbol{x}_t) \tag{72}$$

$$\leqslant \breve{\mu}_t(\boldsymbol{x}_t) + c^+ \beta_t(\boldsymbol{x}_t) + \frac{LDd}{\tau_t} - \mu(\boldsymbol{x}_t) \tag{73}$$

$$\leqslant (c^+ + c^-)\beta_t(\boldsymbol{x}_t) + \frac{LDd}{\tau_t}, \tag{74}$$

where (70) and (73) are from (71) and hold simultaneously with probability at least $1 - \sum_{t=1}^{T} \delta_t(1 + \tau_t^d)$, and (72) is by hypothesis, as $\boldsymbol{x}_t \in \arg\max_{\boldsymbol{x} \in \widetilde{\mathcal{X}}_t} (\breve{\mu}_t(\boldsymbol{x}) + c^+ \beta_t(\boldsymbol{x}))$. Note that the latter is true only by virtue of the fact that both $[\boldsymbol{x}^*]_t$ and $\boldsymbol{x}_t$ belong to $\widetilde{\mathcal{X}}_t$, as the optimization step of Algorithm 2 is restricted to $\widetilde{\mathcal{X}}_t$.

Finally, we can bound the regret. With probability at least $1 - \delta$:

$$Regret(T) = \Delta_0 + \sum_{t=1}^{T} \Delta_t$$

$$\leqslant \Delta_0 + (c^+ + c^-) \sum_{t=1}^{T} \beta_t(\boldsymbol{x}_t) + LDd \sum_{t=1}^{T} \frac{1}{\tau_t} \tag{75}$$

$$\leqslant \Delta_0 + (c^+ + c^-) \sum_{t=1}^{T} \beta_t(\boldsymbol{x}_t) + \frac{\kappa}{\kappa - 1} LDT^{\left(1 - \frac{1}{\kappa}\right)} d \tag{76}$$

$$\leqslant \Delta_0 + (c^+ + c^-) v_\epsilon^{\frac{\epsilon}{1+\epsilon}} \sum_{t=1}^{T} \left(\frac{\log \frac{1}{\delta_t}}{t} \right)^{\frac{\epsilon}{1+\epsilon}} + \frac{\kappa}{\kappa - 1} LDT^{\left(1 - \frac{1}{\kappa}\right)} d \tag{77}$$

$$\leqslant \Delta_0 + (c^+ + c^-) v_\epsilon^{\frac{\epsilon}{1+\epsilon}} \sum_{t=1}^{T} \left(\frac{2 \log t + \log\left(1 + \left[t^{\frac{1}{\kappa}}\right]^d\right) + \log \frac{\pi^2}{6\delta}}{t} \right)^{\frac{\epsilon}{1+\epsilon}} + \frac{\kappa}{\kappa - 1} LDT^{\left(1 - \frac{1}{\kappa}\right)} d \tag{78}$$

$$\leqslant \Delta_0 + (c^+ + c^-) v_\epsilon^{\frac{\epsilon}{1+\epsilon}} \sum_{t=1}^{T} \left(\frac{2 \log t + d \log\left(t^{\frac{1}{\kappa}} + 1\right) + \log \frac{\pi^2}{3\delta}}{t} \right)^{\frac{\epsilon}{1+\epsilon}} + \frac{\kappa}{\kappa - 1} LDT^{\left(1 - \frac{1}{\kappa}\right)} d \tag{79}$$

$$\leqslant \Delta_0 + (c^+ + c^-) v_\epsilon^{\frac{\epsilon}{1+\epsilon}} \sum_{t=1}^{T} \left(\frac{\left(2 + \frac{d}{\kappa}\right) \log t + d \log 2 + \log \frac{\pi^2}{3\delta}}{t} \right)^{\frac{\epsilon}{1+\epsilon}} + \frac{\kappa}{\kappa - 1} LDT^{\left(1 - \frac{1}{\kappa}\right)} d \tag{80}$$

$$\leqslant \Delta_0 + (c^+ + c^-) \left[v_\epsilon \left(\left(2 + \frac{d}{\kappa}\right) \log T + d \log 2 + \log \frac{\pi^2}{3\delta} \right) \right]^{\frac{\epsilon}{1+\epsilon}} \sum_{t=1}^{T} t^{-\frac{\epsilon}{1+\epsilon}} + \frac{\kappa}{\kappa - 1} LDT^{\left(1 - \frac{1}{\kappa}\right)} d,$$

$$\leqslant \Delta_0 + (c^+ + c^-) \left[v_\epsilon \left(\left(2 + \frac{d}{\kappa}\right) \log T + d \log 2 + \log \frac{\pi^2}{3\delta} \right) \right]^{\frac{\epsilon}{1+\epsilon}} (1 + \epsilon) T^{\frac{1}{1+\epsilon}} + \frac{\kappa}{\kappa - 1} LDT^{\left(1 - \frac{1}{\kappa}\right)} d, \tag{81}$$

where (75) is from (74) and holds with probability at least $1 - \delta$ with the proposed δ_t and τ_t, (76) is from the proposed τ_t and (49) with $\alpha = 1/\kappa$, (77) is from Assumption 1, (78) is from the proposed δ_t, (79) and (80) are from the fact $\log(x + 1) \leqslant \log(2x)$ for $x \geqslant 1$, and (80) is from (49) with $\alpha = \frac{\epsilon}{1+\epsilon}$. The proof is completed by renaming $C_1 \leftarrow (1 + \epsilon)(c^+ + c^-) \|f\|_\infty = (1 + \epsilon)(2\sqrt{2} + \frac{5}{3}) \|f\|_\infty$ and $C_2 \leftarrow \frac{\kappa}{\kappa - 1} LD$. $\qquad \square$

Lemma 4. *Let* $\Psi = \sum_{l=1}^{L} \zeta_l P_l$ *and* $\Phi = \sum_{k=1}^{K} \beta_k Q_k$, *with* $\zeta_l \in [0, 1]$, $\sum_{l=1}^{L} \zeta_l = 1$, $\beta_k \in [0, 1]$ *and* $\sum_{k=1}^{K} \beta_k = 1$, *be two finite mixtures of the probability measures* $\{P_l\}_{l=1}^{L}$ *and* $\{Q_k\}_{k=1}^{K}$ *respectively. Let* $\{\psi_{ij}\}_{\substack{i=1,2,\ldots,L \\ j=1,2,\ldots,K}}$ *and* $\{\phi_{ij}\}_{\substack{i=1,2,\ldots,L \\ j=1,2,\ldots,K}}$ *be two sets of variational parameters s.t.* $\phi_{ij} \geqslant 0$, $\psi_{ij} \geqslant 0$, $\sum_{k=1}^{K} \phi_{ij} = \zeta_l$ *and* $\sum_{l=1}^{L} \psi_{ij} = \beta_k$. *Then, for any* $\alpha \geqslant 1$, *it holds that:*

$$d_\alpha(\Psi \| \Phi)^{\alpha - 1} \leqslant \sum_{l=1}^{L} \sum_{k=1}^{K} \phi_{lk}^{\alpha} \psi_{lk}^{1-\alpha} d_\alpha(P_l \| Q_k)^{\alpha - 1}.$$

Proof. The proof follows the idea of the variational bound for the KL-divergence proposed in (Hershey & Olsen, 2007). Using the variational parameters we can express the two mixtures as:

$$\Psi = \sum_{l=1}^{L} \sum_{k=1}^{K} \phi_{lk} P_l,$$

$$\Phi = \sum_{l=1}^{L} \sum_{k=1}^{K} \psi_{lk} Q_k.$$

We use the convexity of the d_α and we apply Jensen inequality:

$$d_\alpha(\Psi\|\Phi)^{\alpha-1} = \int \left(\frac{\Psi}{\Phi}\right)^\alpha \mathrm{d}\Phi$$

$$= \int \left(\sum_{l=1}^{L} \sum_{k=1}^{K} \frac{\phi_{lk} P_l}{\psi_{lk} Q_k} \frac{\psi_{lk} Q_k}{\Phi}\right)^\alpha \mathrm{d}\Phi$$

$$\leqslant \int \sum_{l=1}^{L} \sum_{k=1}^{K} \frac{\psi_{lk} Q_k}{\Phi} \left(\frac{\phi_{lk} P_l}{\psi_{lk} Q_k}\right)^\alpha \mathrm{d}\Phi \tag{82}$$

$$= \sum_{l=1}^{L} \sum_{k=1}^{K} \phi_{lk}^\alpha \psi_{lk}^{1-\alpha} \int \left(\frac{P_l}{Q_k}\right)^\alpha \mathrm{d}Q_k$$

$$= \sum_{l=1}^{L} \sum_{k=1}^{K} \phi_{lk}^\alpha \psi_{lk}^{1-\alpha} d_\alpha(P_l\|Q_k)^{\alpha-1},$$

where (82) is obtained by Jensen inequality observing that $\frac{\psi_{lk} Q_k}{\Phi}$ is a distribution over $\{1, ..., L\} \times \{1, ..., K\}$. $\qquad\square$

Theorem 5. *Let P be a probability measure and $\Phi = \sum_{k=1}^{K} \beta_k Q_k$, with $\beta_k \in [0,1]$ and $\sum_{k=1}^{K} \beta_k = 1$, be a finite mixture of the probability measures $\{Q_k\}_{k=1}^{K}$. Then, for any $\alpha \geqslant 1$, the exponentiated α-Rényi divergence can be bounded as:*

$$d_\alpha(P\|\Phi) \leqslant \frac{1}{\sum_{k=1}^{K} \frac{\beta_k}{d_\alpha(P\|Q_k)}}.$$

Proof. We now consider the case in which Ψ has just one mixture component, i.e., $L = 1$ and we abbreviate $\Psi = P$. In this case, we have that $\sum_{l=1}^{L} \psi_{kl} = \psi_k = \beta_k$, therefore the result reduces to:

$$d_\alpha(P\|\Phi)^{\alpha-1} \leqslant \sum_{k=1}^{K} \phi_k^\alpha \beta_k^{1-\alpha} d_\alpha(P\|Q_k)^{\alpha-1}. \tag{83}$$

We can now minimize the bound over the ϕ_k, subject to $\sum_{k=1}^{K} \phi_k = 1$. We use the Lagrange multipliers.

$$\mathcal{L}(\{\phi_k\}_{k=1,2,...,K}, \lambda) = \sum_{k=1}^{K} \phi_k^\alpha \beta_k^{1-\alpha} d_\alpha(P\|Q_k)^{\alpha-1} - \lambda \left(\sum_{k=1}^{K} \phi_k - 1\right)$$

We take the partial derivatives w.r.t. the ϕ_k and the Lagrange multiplier λ:

$$\frac{\partial \mathcal{L}}{\partial \phi_k} = \alpha \phi_k^{\alpha-1} \beta_j^{1-\alpha} d_\alpha(P\|Q_k)^{\alpha-1} - \lambda = 0 \implies \phi_k = \frac{\lambda^{\frac{1}{\alpha-1}} \beta_j}{\alpha^{\frac{1}{\alpha-1}} d_\alpha(P\|Q_k)}.$$

We now replace the expression of ϕ_k into the constraint.

$$\sum_{k=1}^{K} \phi_k = \frac{\lambda^{\frac{1}{\alpha-1}}}{\alpha^{\frac{1}{\alpha-1}}} \sum_{k=1}^{K} \frac{\beta_k}{d_\alpha(P\|Q_k)} = 1 \implies \lambda = \frac{\alpha}{\left(\sum_{k=1}^{K} \frac{\beta_k}{d_\alpha(P\|Q_k)}\right)^{\alpha-1}}.$$

And finally we get the expression for ϕ_k:

$$\phi_k = \frac{\frac{\beta_k}{d_\alpha(P\|Q_k)}}{\sum_{h=1}^{K} \frac{\beta_h}{d_\alpha(P\|Q_h)}}. \tag{84}$$

We can now compute the bound value:

$$\sum_{k=1}^{K} \phi_k^{\alpha} \beta_k^{1-\alpha} d_{\alpha}(P\|Q_k)^{\alpha-1} = \sum_{k=1}^{K} \frac{\frac{\beta_k^{\alpha}}{d_{\alpha}(P\|Q_k)^{\alpha}}}{\left(\sum_{h=1}^{K} \frac{\beta_h}{d_{\alpha}(P\|Q_h)}\right)^{\alpha}} \beta_k^{1-\alpha} d_{\alpha}(P\|Q_k)^{\alpha-1}$$

$$= \frac{\sum_{k=1}^{K} \frac{\beta_k}{d_{\alpha}(P\|Q_k)}}{\left(\sum_{h=1}^{K} \frac{\beta_h}{d_{\alpha}(P\|Q_h)}\right)^{\alpha}}$$

$$= \frac{1}{\left(\sum_{k=1}^{K} \frac{\beta_k}{d_{\alpha}(P\|Q_k)}\right)^{\alpha-1}}.$$

As a consequence the bound becomes:

$$d_{\alpha}(P\|\Phi)^{\alpha-1} \leqslant \frac{1}{\left(\sum_{k=1}^{K} \frac{\beta_k}{d_{\alpha}(P\|Q_k)}\right)^{\alpha-1}} \implies d_{\alpha}(P\|\Phi) \leqslant \frac{1}{\sum_{k=1}^{K} \frac{\beta_k}{d_{\alpha}(P\|Q_k)}},$$

which is the weighted harmonic mean of the exponentiated divergences. $\qquad\square$

D. Additional Experimental Results

In this section, we report some additional experiments we did not include in the main paper.

D.1. Linear Quadratic Gaussian Regulator

In this experiment, we learn both the mean and the variance parameter of the Gaussian hyperpolicy for the LQG: $\nu_{\boldsymbol{\xi}} = \mathcal{N}(\xi_1, \exp(2\xi_2))$, where $\boldsymbol{\xi} = (\xi_1, \xi_2)^T$ and we modeled with ξ_2 the log-standard deviation. In Figure 4, we show the cumulative regret averaged over 5 runs comparing OPTIMIST with UCB1 and GPUCB. We see a trend similar to the case in which we learn only the mean parameter. While OPTIMIST is able to exploit the structure of the arms induced by the fact that hyperpolicyes share information, beating UCB1, GPUCB still displays a better performance.
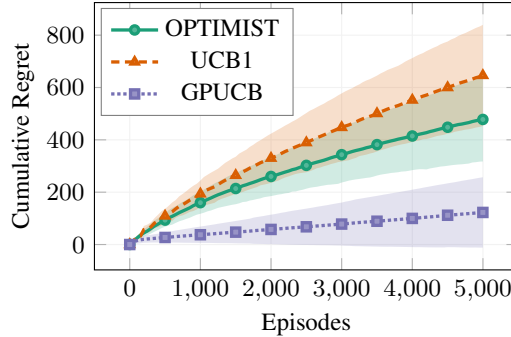

Figure 4. Cumulative regret in the LQG experiment, comparing OPTIMIST, UCB1 and GPUCB when learning both the mean and the log-standard deviation parameters. (5 runs, 95% c.i.)

D.2. River Swim

For this experiment, we searched the best step size for PGPE in the set $[0.1, 1, 10, 100]$ and eventually adopted step size $\lambda = 10$.

In Figure 5, we report more details and additional versions of OPTIMIST and OPTIMIST2. We can see that all versions of OPTIMIST perform almost the same and they are all able to reach the global optimum consisting in crossing the river. This is also visible as the probability of performing action right tends to approach 1 while PGPE converges soon to the local optimum corresponding to $p = 0$.
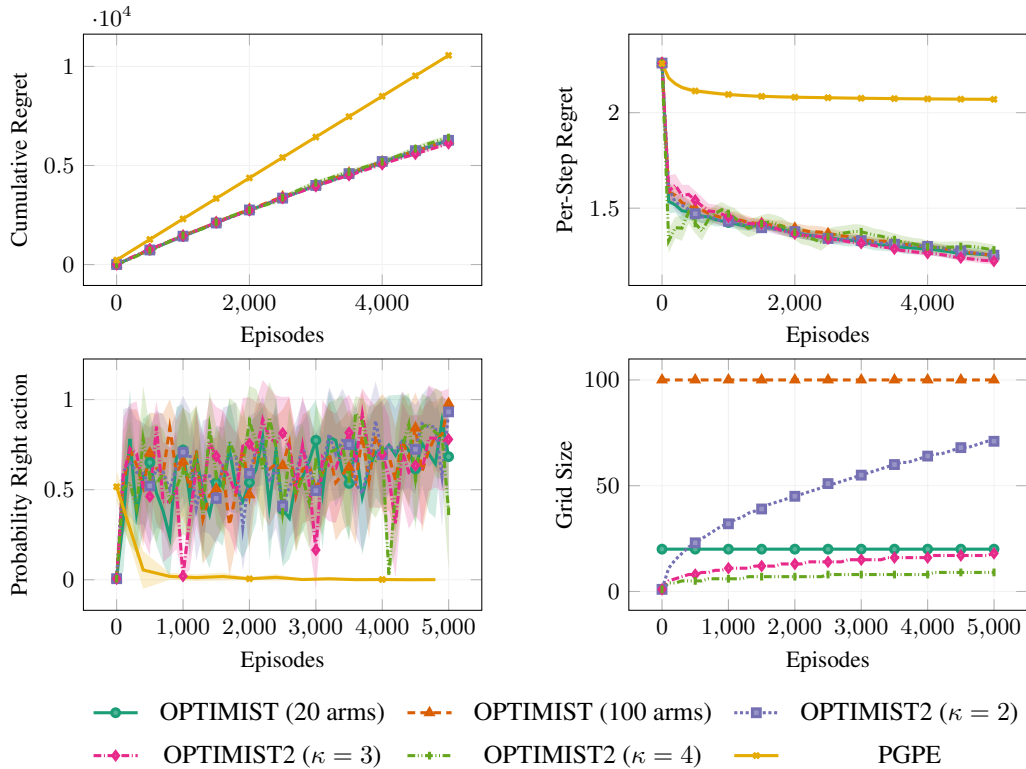
Figure 5. Cumulative regret, per-step regret, probability of right action and size of the discretization grid for the River Swim, comparing OPTIMIST with two fixed discretizations (20 and 100 arms), OPTIMIST2 with three values of κ and PGPE (10 runs, 95% c.i.).

D.3. Mountain Car

For this experiment, we searched the best step size for PGPE in the set $[3, 2, 1, 0.1, 0.01, 0.001]$ and eventually adopted step size $\lambda = 0.1$. For PB-POIS, we used the suggested hyperparameters.

In Figure 6, we show the empirical probability density function induced by one run of OPTIMIST2 and PGPE on the parameter space. We can clearly see that OPTIMIST2 explores a wider region of the parameter space, while PGPE tends to limit the search in a more restricted region. This allows OPTIMIST to reach a good performance sooner but slows down the exploitation phase, which is quicker for PGPE. A very similar result goes for PB-POIS.
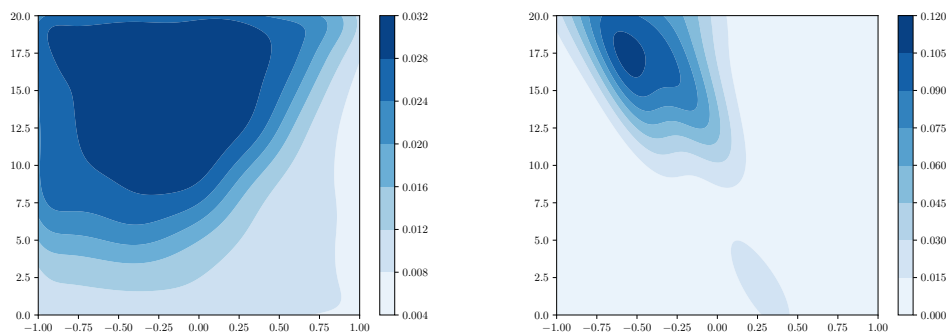

Figure 6. Heatmaps representing the region of the parameter space Ξ explored by OPTIMIST and PGPE in the Mountain Car experiment.