

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Departmental Seminar

Professor David LESLIE

Mathematics and Statistics Department
Lancaster University
UK

will give a talk
entitled

BANDITS DEFENDING BORDERS

Abstract

I will present work in the multi-armed bandit framework which models sequential decision-making, in which the decision-maker must both learn the value of actions, and optimise at the same time. This is the dominant framework used to power online advertising and recommendation systems. I will present work on Thompson sampling, a simple and provably consistent heuristic to solve the bandit problem in rather general settings. I will also present recent work in which we use a combinatorial bandit framework to model the defence of a border using multiple border defenders.

on

Thursday, May 10, 2018

(Refreshments will be served from 1:45 p.m. outside Room 301 Run Run Shaw Building)

2:00 p.m. – 3:00 p.m.

at

Room 301, Run Run Shaw Building

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

All interested are welcome