

OPTIMIZING THE UCB STRATEGY FOR BATCH DATA PROCESSING

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For the Gaussian two-armed bandit, which occurs during the analysis of batch data processing, the case of variable batch size is considered. The control goal is considered in a minimax setting, and a UCB strategy is used to achieve it. According to the invariant description, the normalized regrets depend on the number of batches and do not depend on their size. Increasing the batch size during control allows you to process more data with a constant number of actions (batches). In the area of "close" distributions, a slight increase in normalized regrets was observed, but in "far" distributions, a significant decrease in these was observed.