Online Supplement for

Online Contextual Learning with Perishable Resources Allocation

Xin Pan, Jie Song, Jingtong Zhao, Van-Anh Truong

A Proof for Lemma 1

Proof. Fix any realization of demand represented as a sequence $\mathbb{D} = \{(i_d, t_d), D\}$ $(d = 1, 2, ..., D)$ where i_d and t_d are the customer type and arrival time of the d-th arrival, respectively, and D is a random variable representing the total number of arrivals. Let $p_{i,jk}(t_d) \in [0,1]$ be the assignment probability of resource (j, k) to the d-th arrival. Note that the optimal offline decisions must satisfy

$$
\sum_{d=1}^{D} p_{i_djk}(t_d) \le c_j \quad j = 1, 2, ..., J; k = 1, 2, ..., K,
$$

$$
\sum_{j=1}^{J} \sum_{k=1}^{K} p_{ijk}(t_d) \le \mathbb{1}_{i_d=i}, d = 1, 2, ..., D, i = 1, 2, ..., I
$$

$$
p_{i_djk}(t_d) = 0, \ \forall t_d = [0, s_{jk} - W) \cup (s_{jk}, T].
$$

Since the inequalities hold for any realization $\{(i_d, t_d)\}\ (d = 1, 2, ..., D)$, then it is obvious that the constraints will also be true after taking expectations on both sides. Therefore, the expected optimal offline solution is feasible in problem (1), so that $V^{OFF} \geq V^*$. \Box

B Proofs for Section 4

B.1 Proof for Lemma 2

Proof. For the first part, because $\mathbf{r}_{\tau} = \mathbf{Z}_{\tau} \boldsymbol{\beta} + \boldsymbol{\epsilon}$, we have

$$
\hat{\boldsymbol{\beta}} = (\mathbf{Z}_{\tau}^{\mathrm{T}} \mathbf{Z}_{\tau})^{-1} \mathbf{Z}_{\tau}^{\mathrm{T}} \mathbf{r}_{\tau}
$$
\n
$$
= (\mathbf{Z}_{\tau}^{\mathrm{T}} \mathbf{Z}_{\tau})^{-1} \mathbf{Z}_{\tau}^{\mathrm{T}} (\mathbf{Z}_{\tau} \boldsymbol{\beta} + \boldsymbol{\epsilon})
$$
\n
$$
= \boldsymbol{\beta} + (\mathbf{Z}_{\tau}^{\mathrm{T}} \mathbf{Z}_{\tau})^{-1} \mathbf{Z}_{\tau}^{\mathrm{T}} \boldsymbol{\epsilon}.
$$

Hence $E[\hat{\boldsymbol{\beta}}] = \boldsymbol{\beta}$, and

$$
Var(\hat{\boldsymbol{\beta}}) = E[(\hat{\boldsymbol{\beta}} - \boldsymbol{\beta})(\hat{\boldsymbol{\beta}} - \boldsymbol{\beta})^{\top}]
$$

\n
$$
= E[((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}\mathbf{Z}_{\tau}^{\top}\boldsymbol{\epsilon})((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}\mathbf{Z}_{\tau}^{\top}\boldsymbol{\epsilon})^{\top}]
$$

\n
$$
= (\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}\mathbf{Z}_{\tau}^{\top}E[\boldsymbol{\epsilon}\boldsymbol{\epsilon}^{\top}]\mathbf{Z}_{\tau}(\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}
$$

\n
$$
= \sigma^{2}(\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}.
$$

The second part follows immediately from the first part.

B.2 Proof for Lemma 3

Proof. According to Lemma 2, $z\hat{\beta}$ follows the normal distribution, and the variance is known. So we can construct a confidence interval around $z\hat{\beta}$

$$
\mathbf{z}\hat{\boldsymbol{\beta}} \pm \mathbf{z}_{\frac{\alpha}{2}} \frac{\sigma \sqrt{\mathbf{z}^{\top} (\mathbf{Z}_{\tau}^{\top} \mathbf{Z}_{\tau})^{-1} \mathbf{z})}}{\sqrt{\tau}}
$$
(1)

with confidence level $1 - \alpha$, where $\mathbf{z}_{\frac{\alpha}{2}}$ is the standard normal distribution coefficient.

Next we show how the width of confidence interval changes with the scaling parameter. As a property of eigenvalues, we have

$$
\mathbf{z}^{\top}(\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}\mathbf{z} \leq \lambda_{max}\mathbf{z}^{\top}\mathbf{z} \leq tr((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1})\mathbf{z}^{\top}\mathbf{z},
$$
\n(2)

where λ_{max} is the maximum eigenvalue of $(\mathbf{Z}_{\tau}^{\top} \mathbf{Z}_{\tau})^{-1}$. By the Sherman-Morrison formula, after

adding one more sample z' into Z_{τ} , the trace of the inverse matrix $(Z^{\top}Z)^{-1}_{\tau}$ becomes

$$
tr((\mathbf{Z}_{\tau+1}^{\top}\mathbf{Z}_{\tau+1})^{-1}) = tr((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}) - \frac{tr((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}\mathbf{z}'\mathbf{z}'^{\top}(\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1})}{1 + \mathbf{z}'^{\top}(\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}\mathbf{z}'}
$$

\n
$$
\leq tr((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}) - \frac{tr((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}\mathbf{z}'\mathbf{z}'^{\top}(\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1})}{1 + tr((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1})\mathbf{z}'^{\top}\mathbf{z}'}
$$

\n
$$
\leq tr((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1}) - \frac{tr(\mathbf{z}'\mathbf{z}'^{\top})}{tr^{2}(\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})(1 + tr((\mathbf{Z}_{\tau}^{\top}\mathbf{Z}_{\tau})^{-1})\mathbf{z}'^{\top}\mathbf{z}')},
$$
\n(3)

where the first inequality follows (2), and the second inequality follows from $tr(AB) \leq tr(A)tr(B)$ $\text{so that } tr(\mathbf{z}'\mathbf{z}'^\top) = tr((\mathbf{Z}_\tau^\top \mathbf{Z}_\tau)(\mathbf{Z}_\tau^\top \mathbf{Z}_\tau)^{-1}\mathbf{z}'\mathbf{z}'^\top(\mathbf{Z}_\tau^\top \mathbf{Z}_\tau)^{-1}(\mathbf{Z}_\tau^\top \mathbf{Z}_\tau)) \leq tr(\mathbf{Z}_\tau^\top \mathbf{Z}_\tau) tr((\mathbf{Z}_\tau^\top \mathbf{Z}_\tau)^{-1}\mathbf{z}'\mathbf{z}'^\top(\mathbf{Z}_\tau^\top \mathbf{Z}_\tau)^{-1})$ $tr(\mathbf{Z}_{\tau}^{\top} \mathbf{Z}_{\tau})$. Suppose $a \leq \mathbf{z}'^{\top} \mathbf{z}' \leq b$ for all possible \mathbf{z}' , then it is obvious that $\tau a \leq tr((\mathbf{Z}_{\tau}^{\top} \mathbf{Z}_{\tau})) \leq$ *τb*. Let $x_{\tau} = tr((\mathbf{Z}_{\tau}^{\top} \mathbf{Z}_{\tau})^{-1}),$ then (3) becomes

$$
x_{\tau} \le x_{\tau-1} - \frac{a}{(\tau - 1)^2 b^2 (1 + b x_{\tau-1})}.
$$
\n(4)

We suppose that $\tau \in [\tau_0, \infty)$ where $\tau = \tau_0$ is the first time that the sample matrix **Z** becomes a full rank matrix. It is obvious that sequence $[x_\tau]$ is decreasing, so that $x_\tau \leq x_{\tau_0}$ for all $\tau \in [\tau_0, \infty)$. Then $\mathbf{z}_{\frac{\alpha}{2}}$ $\frac{\sigma\sqrt{\mathbf{z}^\top(\mathbf{Z}^\top\mathbf{Z})^{-1}\mathbf{z})}}{\sqrt{\tau}}\leq\frac{\eta_1}{\sqrt{\tau}}$ $\frac{1}{\tau}$ where $\eta_1 = \mathbf{z}_{\frac{\alpha}{2}} \sigma \sqrt{x_{\tau_0} b}$, so that

$$
P\{||r - \tilde{r}||_{\infty} \le \frac{\eta_1}{\sqrt{\tau}}\} \ge 1 - \alpha.
$$
\n⁽⁵⁾

B.3 Proof for Lemma 4

Proof. From Chebyshev's inequality, we have

$$
P\bigg(|\tau - E[\tau]| \ge \sqrt{\frac{Var[\tau]}{\delta_{\tau}}}\bigg) \le \delta_{\tau}.
$$

So

$$
P(\tau \leq E[\tau] - \sqrt{\frac{Var[\tau]}{\delta_{\tau}}}) \leq P(|\tau - E[\tau]| \geq \sqrt{\frac{Var[\tau]}{\delta_{\tau}}}) \leq \delta_{\tau}.
$$

Let τ_{jk} be the number of all customer types admitted to the kth resource of type j under the exploration subroutine. Then $E[\tau] = K_0 \sum_{j=1}^{N} E[\tau_{jk}]$ considering recurrent arrivals. τ_{jk} is a truncated Poisson random variable with rate $\lambda_j = \sum_{i=1}^{M} D_{ij}$, and it cannot exceed the resource capacity c_j . Therefore,

$$
E[\tau_{jk}] = \sum_{l=1}^{c_j} l \frac{\lambda_j^l e^{-\lambda_j}}{l!} + \sum_{l=c_j+1}^{\infty} c_j \frac{\lambda_j^l e^{-\lambda_j}}{l!}
$$

\n
$$
= \lambda_j \sum_{l=1}^{c_j} \frac{\lambda_j^{l-1} e^{-\lambda_j}}{(l-1)!} + \sum_{l=c_j+1}^{\infty} c_j \frac{\lambda_j^l e^{-\lambda_j}}{l!}
$$

\n
$$
\geq \lambda_j \sum_{l=0}^{c_j-1} \frac{\lambda_j^l e^{-\lambda_j}}{l!}
$$

\n
$$
= \lambda_j P(\text{Poisson}(\lambda_j) < c_j)
$$

\n
$$
= \lambda_j (1 - P(\text{Poisson}(\lambda_j) \geq c_j))
$$

\n
$$
\geq \lambda_j (1 - \frac{\lambda_j}{c_j}),
$$

where we have used the Markov inequality in the last step. Hence, $E[\tau] \geq K_0 \sum_{j=1}^N \lambda_j (1 - \frac{\lambda_j}{c_j})$ $\frac{\lambda_j}{c_j}).$

Since τ is the sum of those truncated Poisson random variables, its variance is smaller than that of the sum of those un-truncated Poisson random variables. So $Var[\tau] \leq K_0 \sum_{j=1}^{N} \lambda_j$. Let $\sqrt{K_0 \sum_{j=1}^N \sum_{i=1}^M D_{ij}}$ $\mu = K_0 \sum_{j=1}^N \sum_{i=1}^M D_{ij} (1 - \frac{\sum_{i=1}^M D_{ij}}{c_i})$ $\frac{\sum_{i=1}^M D_{ij}}{\delta_\tau} \leq E[\tau] - \sqrt{\frac{Var[\tau]}{\delta_\tau}}$ $\frac{e_1\,D_{ij}}{c_j}) \frac{ar_{\lfloor \tau \rfloor}}{\delta_{\tau}}$. Then $P(\tau \leq \mu) \leq$ $P(\tau \leq E[\tau] - \sqrt{\frac{Var[\tau]}{\delta}}$ \Box $\frac{ar_{\lfloor \tau \rfloor}}{\delta_{\tau}}$) $\leq \delta_{\tau}$.

B.4 Proof for Theorem 1

Proof. Let F_{MN+1} denote the event that the observation matrix **Z** has full rank $M \times N + 1$. Then by Lemma 3 and Lemma 4 we have

$$
P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|\tau, F_{MN+1}\} = P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|\tau \ge \mu, F_{MN+1}\}P(\tau \ge \mu)
$$

$$
+ P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|\tau \le \mu, F_{MN+1}\}P(\tau \le \mu)
$$

$$
\le P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|\tau \ge \mu, F_{MN+1}\} + P(\tau \le \mu)
$$

$$
\le \alpha + \delta_{\tau}.
$$

B.5 Proof for Lemma 5

Proof. Note that $1 - x \le e^{-x}$ for $0 \le x \le 1$, therefore

$$
1 - \frac{d_{ij}^*}{c_j e} \le e^{-\frac{d_{ij}^*}{c_j e}}.\t(6)
$$

Thus $(1 - \frac{d_{ij}^*}{c_j e})^{K'_0 c_j} \leq e^{-\frac{d_{ij}^* K'_0}{e}},$ and

$$
P(F_{MN+1}) \ge \Pi_{j=1}^{N} \left(1 - \sum_{i=1}^{M} \left[(1 - \frac{d_{ij}^*}{c_j e})^{K'_0 c_j}\right]\right) p_{delay} \tag{7}
$$

$$
\geq \Pi_{j=1}^{N} \left(1 - \sum_{i=1}^{M} e^{-\frac{d_{ij}^{*} K_{0}'}{e}} \right) p_{delay} \tag{8}
$$

For an exploration phase of length $K_0 \ge -\frac{e}{\min_{i,j} d_{ij}^*} \ln \frac{1-(\frac{p_f}{p_{del}})}{M}$ $\frac{\frac{p_f}{p_{delay}}}{M} - \frac{\log(1-p_{delay})}{D_L}$ $\frac{-p_{delay}}{D_L}$, we have

$$
P(F_{MN+1}) \ge \Pi_{j=1}^{N} (1 - \sum_{i=1}^{M} e^{\frac{d_{ij}^{*}}{\min_{i,j} d_{ij}^{*}} \ln \frac{1 - (\frac{p_f}{p_{delay}})^{\frac{1}{N}}}{M}}) p_{delay}
$$

\n
$$
\ge \Pi_{j=1}^{N} (1 - \sum_{i=1}^{M} \frac{1 - (\frac{p_f}{p_{delay}})^{\frac{1}{N}}}{M}) p_{delay}
$$

\n
$$
= p_f.
$$

 \Box

B.6 Proof for Theorem 2

Proof. From Theorem 1, we get:

$$
P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}\} = P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|F_{MN+1}\}P(F_{MN+1}) +
$$

\n
$$
P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|\bar{F}_{MN+1}\}P(\bar{F}_{MN+1})
$$

\n
$$
\le P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|F_{MN+1}\}P(F_{MN+1}) + P(\bar{F}_{MN+1})
$$

\n
$$
= P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|F_{MN+1}\}P(F_{MN+1}) + 1 - P(F_{MN+1})
$$

\n
$$
= (P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|F_{MN+1}\} - 1)P(F_{MN+1}) + 1
$$

\n
$$
\le (P\{||r - \tilde{r}||_{\infty} \ge \frac{\eta_1}{\sqrt{\mu}}|F_{MN+1}\} - 1)p_f + 1
$$

\n
$$
\le (\alpha + \delta_{\tau} - 1)p_f + 1
$$

 \Box

C Proofs for Section 6

C.1 Proof for lemma 6

Proof. We obtain the total regret by summing up the regret in the exploration phase and that in the exploitation phase as follows

$$
Reg^{TP} = Reg^{TP}(0, T_0) + Reg^{TP}(T_0, T).
$$
\n(9)

The first term is the regret incurred in the exploration phase, and it is smaller than $K_0||c||_1$ since each single resource can only incur regret at most 1. Along with regret of exploitation phase, we have

$$
Reg^{TP}(0,T) \le K_0 ||c||_1 + \frac{3}{2}(K - K_0)||c||_1 \eta_1 (\eta_2 K_0 - \eta_3 \sqrt{K_0})^{-0.5}
$$

$$
\le K_0 ||c||_1 + \frac{3}{2}(K - K_0)||c||_1 \eta_1 (\eta_2 - \eta_3)^{-0.5} K_0^{-0.5}
$$

C.2 Proof for Lemma 7

Proof. According to the expression $Reg(K_0) = K_0 ||c||_1 + \eta_4 ||c||_1(K - K_0) K_0^{-0.5}$, we have

$$
\frac{\partial Reg(K_0)}{\partial K_0} = a_1 - a_2 K_0^{-1.5} + a_3 K_0^{-0.5},\tag{10}
$$

where $a_1 = ||c||_1$, $a_2 = 0.5||c||_1 \eta_4 K$, and $a_3 = -0.5||c||_1 \eta_4$. Therefore, to find the root of the above equation, we have to solve a cubic polynomial

$$
a_1x^3 + a_3x^2 - a_2 = 0,\t\t(11)
$$

where $x = K_0^{0.5}$. Since the discriminant of the equation $\Delta = -4a_3^3(-a_2) - 27a_1^2a_2^2 < 0$, the equation has only one real root and two conjugate non-real roots.

To solve the cubic polynomial, we transform the equation into another standard form

$$
x^3 + px + q = 0,\t(12)
$$

where $p = \frac{-a_3^2}{3a_1^2}$ and $q = \frac{-27a_1^2a_2 + 2a_3^3}{27a_1^3}$. Note that $\frac{\partial (a_1x^3 + a_3x^2 - a_2)}{\partial x} = 3a_1x^2 + 2a_3x > 0$ for $x \ge 0$, because when K is a large number there are $a_1 > 0 > a_3$ and $|a_1| \gg |a_3|$. So there is only one solution for (11) when $x > 0$, which is

$$
x = \sqrt[3]{-\frac{q}{2} + \sqrt{\frac{q^2}{4} + \frac{p^3}{27}}} + \sqrt[3]{-\frac{q}{2} - \sqrt{\frac{q^2}{4} + \frac{p^3}{27}}}.
$$
\n(13)

Since $p = O(1)$ and $q = O(K)$, when K is a large number we have $|q| \gg |p|$. Hence, we have an approximate form of the solution, namely $x = \sqrt[3]{-q} = \sqrt[3]{\frac{27a_1^2a_2 - 2a_3^3}{27a_1^3}}$. Furthermore, we have

$$
K_0^* = x^2 \approx \left(\frac{a_2}{a_1}\right)^{\frac{2}{3}} = (0.5\eta_4 K)^{\frac{2}{3}}.
$$
\n(14)

D Proof for Theorem 4

Proof. According to Theorem 2, with the current available data $\mu_0^{\omega-1}$, if an exploration phase K_0^{ω} is selected, the estimation error will be

$$
||r - \tilde{r}||_{\infty} \le \frac{\eta_1}{\sqrt{\mu^{\omega} + \mu_0^{\omega - 1}}} = \eta_1(\eta_2 K_0^{\omega} - \eta_3 \sqrt{K_0^{\omega}} + \mu_0^{\omega - 1})^{-0.5} \le \eta_1((\eta_2 - \eta_3)K_0^{\omega} + \mu_0^{\omega - 1})^{-0.5}, (15)
$$

where $\mu^{\omega} = \eta_2 K_0^{\omega} - \eta_3 \sqrt{K_0^{\omega}}$. So we can again proceed as before and now we have

$$
Reg^{\omega}(K_0^{\omega}) = K_0^{\omega}||c||_1 + ||c||_1 \eta_4 (K - K_0^{\omega})(K_0^{\omega} + \frac{\mu_0^{\omega - 1}}{\eta_2 - \eta_3})^{-0.5},
$$

where $\eta_4 = \frac{3}{2}$ $\frac{3}{2}\eta_1(\eta_2-\eta_3)^{-0.5}$. In the following let $X_0^{\omega-1} = \frac{\mu_0^{\omega-1}}{\eta_2-\eta_3}$. So $X_0^{\omega-1}$ is the total number of previous data in terms of the number of cycles.

According to the expression of $Reg^{\omega}(K_0^{\omega})$, we have

$$
\frac{\partial Reg^{\omega}(K_0^{\omega})}{\partial K_0^{\omega}} = a_1 - a_2(K_0^{\omega} + X_0^{\omega - 1})^{-1.5} + a_3(K_0^{\omega} + X_0^{\omega - 1})^{-0.5},\tag{16}
$$

where $a_1 = ||c||_1$, $a_2 = 0.5||c||_1\eta_4(K + X_0^{\omega-1})$, and $a_3 = -0.5||c||_1\eta_4$. Therefore, to find the root of the above equation, we have to solve a cubic polynomial

$$
a_1x^3 + a_3x^2 - a_2 = 0,\t\t(17)
$$

where $x = (K_0^{\omega} + X_0^{\omega - 1})^{0.5}$. Since the discriminant of the equation $\Delta = -4a_3^3(-a_2) - 27a_1^2a_2^2 < 0$, the equation has only one real roots.

To solve the cubic polynomial, we transform the equation into another standard form

$$
x^3 + px + q = 0,\t(18)
$$

where $p = \frac{-a_3^2}{3a_1^2}$ and $q = \frac{-27a_1^2a_2 + 2a_3^3}{27a_1^3}$. The solution is

$$
x = \sqrt[3]{-\frac{q}{2} + \sqrt{\frac{q^2}{4} + \frac{p^3}{27}}} + \sqrt[3]{-\frac{q}{2} - \sqrt{\frac{q^2}{4} + \frac{p^3}{27}}}.
$$
\n(19)

Since $p = O(1)$ and $q = -O(X_0^{\omega-1})$, when $X_0^{\omega-1} \to \infty$ we have $|q| \gg |p|$. Hence, we have an approximate form of the solution, namely $x \approx \sqrt[3]{-q} = \sqrt[3]{\frac{27a_1^2a_2 - 2a_3^3}{27a_1^3}}$. Furthermore, since $a_1 = O(1)$, $a_2 = O(X_0^{\omega-1})$ and $a_3 = O(1)$, when $X_0^{\omega-1} \to \infty$, we have

$$
K_0^{\omega} = x^2 - X_0^{\omega - 1} \approx \left(\frac{a_2}{a_1}\right)^{\frac{2}{3}} - X_0^{\omega - 1} = \left(\frac{\eta_4 (K + X_0^{\omega - 1})}{2}\right)^{\frac{2}{3}} - X_0^{\omega - 1}.
$$
 (20)

Inserting K_0^{ω} into the regret bound and considering $K \to \infty$, we have

$$
Reg^{\omega} = O(\left[\eta_4(K + X_0^{\omega - 1})\right]^{\frac{2}{3}} ||c||_1 - X_0^{\omega - 1} ||c||_1).
$$
\n(21)

It is clear that within each epoch, the regret Reg^{ω} has the same order as the exploration length K_0^{ω} , i.e., $Reg^{\omega} = O(K_0^{\omega})$. Let $Reg^{MP} = \sum_{\omega=1}^{\Omega} Reg^{\omega}$. Then $Reg^{MP} = O(X_0^{\Omega})$, for $X_0^{\Omega} =$ $\sum_{\omega=1}^{\Omega} K_0^{\omega}$. Note that $X_0^{\omega-1}$ is increasing with ω according to the definition, and when $X_0^{\omega-1}$ is large enough, K_0^{ω} goes to 0. This implies that $X_0^{\omega-1}$ will converge. Note that $X_0^1 = O(K^{\frac{2}{3}})$, and it also implies that $X_0^{\omega-1} = O(K^{\frac{2}{3}})$ for all $\omega = 3, ..., \Omega + 1$ since if $X_0^{\omega-1}$ exceeds $O(K^{\frac{2}{3}})$, K_0^{ω} would become negative when $K \to \infty$. Therefore, when $K \to \infty$, we have $Reg^{MP} =$ $O(X_0^{\Omega}) = O(K^{\frac{2}{3}})$. Let $K_{total} = \Omega K$ be the total number of cycles for all horizons, then we have $Reg^{MP} = O(K_{total}^{\frac{2}{3}}).$ \Box

E Table of average regret of t-test

			Mean of average regret	Std of average regret			Confidence interval width			$T\text{-test result}$	
		Greedy			Greedy			Greedy		Greedy	
$\cal K$	TP	exp.	ϵ Greedy	TP	exp.	ϵ Greedy	TP	exp.	ϵ Greedy	exp.	ϵ Greedy
$\bf 5$	68.2	$83.0\,$	$73.2\,$	$33.4\,$	18.1	11.4	$12.0\,$	$6.5\,$	$4.1\,$	$0.72\,$	$0.78\,$
$10\,$	64.0	$88.0\,$	$75.0\,$	$32.5\,$	$24.6\,$	$7.8\,$	$11.6\,$	$\!\!\!\!\!8.8$	$2.8\,$	$1.48\,$	1.80
$15\,$	63.3	$84.0\,$	$79.3\,$	$6.4\,$	14.1	$5.2\,$	$2.3\,$	$5.0\,$	$1.9\,$	$5.67\,$	$10.65\,$
$20\,$	$61.5\,$	$84.5\,$	$76.0\,$	7.1	$13.0\,$	5.4	$2.5\,$	$4.7\,$	$1.9\,$	$5.37\,$	$8.94\,$
$25\,$	62.4	82.4		$6.7\,$	$7.0\,$		$2.4\,$	$2.5\,$	$1.9\,$	$6.34\,$	$7.23\,$
			$73.6\,$			$5.2\,$					
$30\,$	62.7	$80.3\,$	$74.7\,$	$5.5\,$	$6.3\,$	$6.1\,$	$2.0\,$	$2.3\,$	$2.2\,$	7.84	7.98
$35\,$	$63.1\,$	$80.6\,$	$74.6\,$	$6.1\,$	$6.1\,$	$5.3\,$	$2.2\,$	$2.2\,$	$1.9\,$	$7.27\,$	7.79
$40\,$	62.8	79.0	$73.3\,$	$6.5\,$	$5.3\,$	$5.2\,$	$2.3\,$	$1.9\,$	$1.9\,$	6.84	$6.90\,$
45	63.8	79.8	$73.8\,$	$5.6\,$	$6.4\,$	$4.3\,$	$2.0\,$	$2.3\,$	$1.5\,$	$6.48\,$	$7.80\,$
$50\,$	62.0	$79.0\,$	$72.8\,$	$6.1\,$	$6.3\,$	$5.0\,$	$2.2\,$	$2.3\,$	$1.8\,$	$6.77\,$	$7.52\,$
$55\,$	61.8	$77.5\,$	$72.9\,$	$6.2\,$	$5.6\,$	4.7	$2.2\,$	$2.0\,$	$1.7\,$	$7.27\,$	7.84
60	$63.0\,$	$78.3\,$	$73.7\,$	6.0	$5.1\,$	$4.3\,$	$2.1\,$	1.8	$1.5\,$	7.41	$7.93\,$
$65\,$	$61.5\,$	77.7	$72.5\,$	$5.4\,$	5.8	$4.4\,$	$1.9\,$	$2.1\,$	$1.6\,$	$7.55\,$	$8.53\,$
$70\,$	61.4	$78.6\,$	$72.9\,$	$6.0\,$	$4.6\,$	3.8	$2.1\,$	$1.6\,$	$1.4\,$	8.32	$8.84\,$
$75\,$	$61.3\,$	$77.3\,$	$72.0\,$	$6.0\,$	$3.0\,$	$4.0\,$	$2.2\,$	$1.1\,$	$1.4\,$	$8.71\,$	$8.11\,$
$80\,$	$62.5\,$	$77.5\,$	$72.5\,$	$5.5\,$	$\!.5$	4.7	$2.0\,$	$1.2\,$	$1.7\,$	$8.46\,$	$7.63\,$
$85\,$	62.4	$77.6\,$	$71.8\,$	$5.7\,$	$4.4\,$	$4.9\,$	$2.0\,$	$1.6\,$	$1.8\,$	$7.13\,$	$6.82\,$
$90\,$	$61.1\,$	76.7	$72.2\,$	$5.4\,$	$4.4\,$	$4.2\,$	1.9	1.6	$1.5\,$	$8.78\,$	$8.88\,$
$\rm 95$	62.1	$77.9\,$	$72.6\,$	$6.0\,$	$5.3\,$	$4.2\,$	$2.1\,$	1.9	$1.5\,$	$7.20\,$	$7.86\,$
100	$61.0\,$	$77.0\,$	$72.0\,$	$6.2\,$	$2.8\,$	3.7	$2.2\,$	$1.0\,$	$1.3\,$	$8.86\,$	$8.38\,$
$105\,$	$61.0\,$	$77.1\,$	$72.4\,$	$6.0\,$	$3.4\,$	$4.4\,$	$2.1\,$	$1.2\,$	$1.6\,$	$9.07\,$	$8.44\,$
110	61.8	$78.2\,$	$72.7\,$	$5.4\,$	4.8	4.1	$1.9\,$	$1.7\,$	$1.5\,$	$8.29\,$	$8.84\,$
$115\,$	60.9	77.4	$72.2\,$	$5.9\,$	$5.6\,$	$3.0\,$	$2.1\,$	2.0	$1.1\,$	7.64	$\ \, 9.42$
120	61.7	$77.5\,$	$71.7\,$	$5.9\,$	$4.6\,$	$\!3.3$	$2.1\,$	1.6	$1.2\,$	$7.30\,$	$8.06\,$
$125\,$	60.8	76.8	$71.2\,$	$5.5\,$	$2.2\,$	$\!3.3$	$2.0\,$	$0.8\,$	$1.2\,$	$9.68\,$	$8.95\,$
$130\,$	61.5	$77.7\,$	$72.3\,$	$5.7\,$	$3.7\,$	$2.8\,$	$2.1\,$	$1.3\,$	$1.0\,$	$8.62\,$	$9.23\,$
$135\,$	$61.5\,$	$77.0\,$	$71.9\,$	$5.6\,$	$\!.9$	$2.5\,$	$2.0\,$	$1.4\,$	$\rm 0.9$	$8.31\,$	$\,9.19$
140	61.4	$77.1\,$	$72.1\,$	$5.8\,$	4.8	$4.2\,$	$2.1\,$	$1.7\,$	$1.5\,$	$7.83\,$	$8.19\,$
145	61.4	$77.2\,$	$72.4\,$	$5.5\,$	$4.0\,$	$2.2\,$	$2.0\,$	1.4	$\rm 0.8$	$8.85\,$	10.14
150	61.3	$77.3\,$	$72.0\,$	$5.7\,$	4.1	$\!3.3$	$2.0\,$	$1.5\,$	$1.2\,$	8.39	$8.92\,$
$155\,$	61.3	76.8	$71.6\,$	$5.7\,$	$\!.5$	$4.0\,$	$2.0\,$	$1.3\,$	$1.4\,$	$8.40\,$	8.11
160	61.9	$77.5\,$	$72.5\,$	5.7	$2.7\,$	$2.8\,$	$2.1\,$	$1.0\,$	$1.0\,$	$9.17\,$	9.09
$165\,$	$61.2\,$	$77.0\,$	$72.1\,$	$5.8\,$	$3.6\,$	$3.0\,$	$2.1\,$	$1.3\,$	$1.1\,$	$8.73\,$	9.17
170	$61.2\,$	77.1	$71.8\,$	$5.9\,$	$2.9\,$	$3.4\,$	$2.1\,$	$1.0\,$	$1.2\,$	$8.89\,$	$8.53\,$
175	60.6	$76.6\,$	$71.4\,$	$5.9\,$	$2.7\,$	$3.8\,$	$2.1\,$	1.0	$1.3\,$	$9.11\,$	8.46
180	$61.1\,$	$77.2\,$	$72.2\,$	$5.9\,$	$3.6\,$	$2.4\,$	2.1	1.3	$\rm 0.9$	$8.73\,$	9.49
185	$61.1\,$	$76.8\,$	$71.9\,$	$6.3\,$	$3.7\,$	$2.2\,$	$2.3\,$	$1.3\,$	$0.8\,$	$8.09\,$	$8.84\,$
190	60.5	76.8	$71.6\,$	$5.7\,$	$2.3\,$	$2.1\,$	$2.0\,$	$0.8\,$	$0.8\,$	$\boldsymbol{9.85}$	$\boldsymbol{9.98}$
								$1.2\,$			
195	61.5	77.4	$72.3\,$	$5.4\,$	$3.4\,$	$2.0\,$	$1.9\,$		$0.7\,$	$\ \, 9.25$	$10.28\,$
200	61.5	$77.0\,$	$72.0\,$	$5.5\,$	$3.5\,$	$2.5\,$	$2.0\,$	$1.3\,$	$\rm 0.9$	$8.79\,$	$\ \, 9.52$
205	61.0	$77.1\,$	$71.7\,$	$5.7\,$	$3.3\,$	$2.3\,$	$2.0\,$	$1.2\,$	$0.8\,$	$8.98\,$	$9.61\,$
210	61.4	$77.1\,$	$72.4\,$	$5.3\,$	$3.5\,$	$1.9\,$	1.9	$1.3\,$	$0.7\,$	$9.46\,$	10.70
215	61.4	$77.2\,$	72.1	$5.4\,$	$4.4\,$	$2.1\,$	1.9	$1.6\,$	$0.7\,$	$8.37\,$	10.06
$220\,$	60.9	$76.8\,$	$71.8\,$	$5.8\,$	$2.3\,$	$1.1\,$	$2.1\,$	$0.8\,$	$\rm 0.4$	$\ \, 9.54$	10.08
225	60.9	$76.9\,$	$71.6\,$	$5.8\,$	$4.0\,$	$2.1\,$	$2.1\,$	$1.4\,$	$\rm 0.8$	$8.33\,$	$\boldsymbol{9.48}$
230	61.3	$77.4\,$	$72.2\,$	$5.7\,$	3.7	$1.6\,$	$2.0\,$	$1.3\,$	$0.6\,$	$8.83\,$	$10.13\,$
$\,235$	61.3	$77.0\,$	$71.9\,$	$5.3\,$	3.0	1.7	1.9	1.1	0.6	9.60	$10.53\,$
$240\,$	61.3	$77.1\,$	$71.7\,$	$5.5\,$	$0.8\,$	$1.1\,$	$2.0\,$	$\rm 0.3$	0.4	10.19	$10.12\,$
245	61.2	$77.1\,$	$72.2\,$	$5.4\,$	$2.8\,$	$1.6\,$	1.9	$1.0\,$	$0.6\,$	$9.89\,$	$10.66\,$
250	$61.2\,$	$77.2\,$	$72.0\,$	$5.4\,$	$3.3\,$	$1.9\,$	1.9	$1.2\,$	0.7	9.37	$10.35\,$

Table 1: Summary of average regret and results of t-test.