

# Melding Mechanism Design with Machine Learning: A Multi-Armed Bandit Crowdsourcing Mechanism with Incentive Compatible Learning

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# Mechanism Design (MD)

**Given:** A set of utility maximizing (**strategic**) agents with private information and a social choice function that captures **desirable (social) goals**.

MD provides a game theoretic setting to explore if the given social choice function can be **implemented as an equilibrium outcome** of an induced game.

Example: Vickery Auction<sup>1</sup>

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<sup>1</sup>Y.Narahari: Game Theory and Mechanism Design. IISc Press and WSPC, 2014

# Machine Learning (ML)

In a multiagent setting, ML seeks to **learn** the **preferences** or **types** of the agents through some available data or through intelligent exploration.

Example: UCB algorithm<sup>2</sup>

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<sup>2</sup>Peter Auer, Nicolò Cesa-Bianchi, and Paul Fischer. Finite-time Analysis of the Multiarmed Bandit Problem. *Machine Learning*, 2002.

# Melding ML and MD







- Modern problems involve **strategic agents**, **private information**, **unknown information**, some **opportunities to explore** and interact with agents, etc.
- Examples:
  - Sponsored Search Auctions on the Web
  - Crowdsourcing
  - Online Auctions/Internet Markets
  - etc.
- ML and MD are extremely well investigated as individual problems. Interesting research questions arise when you try to meld them.

## Melding ML and MD (Continued)

- There have been several efforts in the literature in the past decade seeking a fusion of ML and MD<sup>3</sup>
  - Mostly special settings (in particular sponsored search auctions)
- A general approach is elusive
- We have made some baby steps<sup>4</sup>

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<sup>3</sup>Nicolo Cesa-Bianchi and Gabor Lugosi. Prediction, Learning, and Games. Cambridge University Press, 2006

<sup>4</sup>Akash Das Sharma, Sujit Gujar, and Y. Narahari. Truthful multi-armed bandit mechanisms for multi-slot sponsored search auctions. *Current Science*, 2012      

# Motivation

- Providing investment advice on financial stocks (Goldman Sachs)
- Classifying patents (Infosys)
- Classifying legal documents (Xerox)
- Categorizing video clips (HP)

These problems belong to the realm of crowdsourcing or expertsourcing

# Challenges in Crowdsourcing

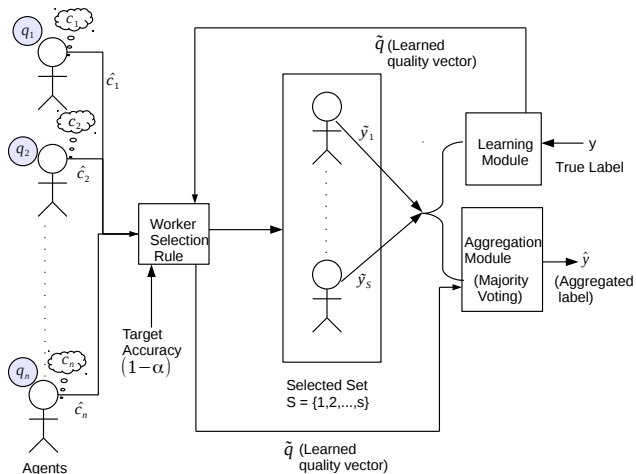
- **Assuring** quality
- **Aggregating** labels that may be incorrect with certain probability
  - **Limit** number of workers
  - **Minimize** error probability
- **Learning** qualities with **high** confidence
- **Eliciting** costs truthfully

# The Model

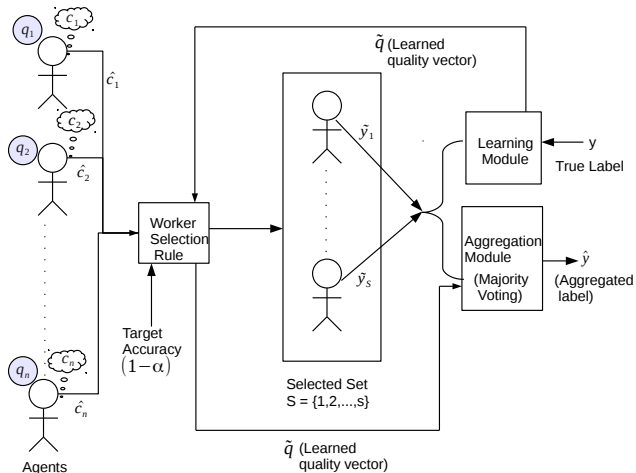
- Abstraction of the problem:
- Sequence of documents to be labeled (0 or 1),  $t = 1, 2, \dots, T$
- Worker  $i$  can provide the document label  $\{0, 1\}$  with **accuracy**  $q_i$  (unknown)
- Worker  $i$  incurs a **cost**  $c_i$  to label a document (private information)
- Need to select  $S^t \subset \mathcal{N}$  for  $t = 1, 2, \dots, T$ , such that the requester has **confidence** of at least  $1 - \alpha$  on aggregated answer  $\forall t = 1, 2, \dots, T$
- Multi Armed Bandit Mechanism with subset selection.



## Our Setting



# Our Setting



$$P(\hat{y} \neq y) < \alpha \text{ (Accuracy Constraint)}$$

# Our Work

- Non-Strategic Version

- 1 An adaptive **exploration separated** algorithm: **Non-Strategic Constrained Confidence Bound (CCB-NS)**
- 2 Though the true qualities are not known, the algorithm makes sure that the **accuracy constraint is satisfied** with high probability
- 3 We provide an **upper bound** on the number of exploration steps

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<sup>5</sup>Moshe Babaioff, Robert D. Kleinberg, and Aleksandrs Slivkins. Truthful mechanisms with implicit payment computation. Journal of ACM 2014, EC-2010

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- 1 An adaptive **exploration separated** algorithm: **Non-Strategic Constrained Confidence Bound (CCB-NS)**
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- Strategic Version

- 1 A modification of the algorithm CCB-NS: **strategic constrained confidence bound (CCB-S)**
- 2 We prove that the allocation rule provided by CCB-S is **ex-post monotone**
- 3 Given this ex-post monotone allocation rule, we invoke the technique from Babaioff et. al.<sup>5</sup> to design an **ex-post truthful and ex-post individually rational mechanism**

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<sup>5</sup>Moshe Babaioff, Robert D. Kleinberg, and Aleksandrs Slivkins. Truthful mechanisms with implicit payment computation. Journal of ACM 2014, EC-2010

# The Optimization Problem (to be solved for each task)

- Suppose  $q = (q_1, q_2, \dots, q_n)$  is a vector of qualities of workers
- Let  $f_S(q)$  represent some measure of error probability
- $1 - f_S(q)$  represents the accuracy with quality profile  $q$
- For each task,  $t = 1, 2, \dots, T$ , we wish to solve:

$$\min_{S^t \subseteq N} \sum_{i \in S^t} c_i \quad (1)$$

$$\text{s.t. } f_{S^t}(q) < \alpha \quad (\text{Accuracy Constraint}) \quad (2)$$

# Properties of Error Probability Function

- *Monotonicity*:  $f_S(q)$  is monotone if for all quality profiles  $q$  and  $q'$  such that  $\forall i \in \mathcal{N}, q'_i \leq q_i$ , we have,

$$f_S(q') < \alpha \implies f_S(q) < \alpha \quad \forall S \subseteq \mathcal{N}, \forall \alpha \in [0, 1]$$

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- *Bounded smoothness*:  $f_S(q)$  satisfies bounded smoothness property if there exists a monotone continuous function  $h$  such that if

$$\max_i |q_i - q'_i| \leq \delta \implies |f_S(q) - f_S(q')| \leq h(\delta) \quad \forall S \subseteq \mathcal{N}, \forall q, q' \in [0.5, 1]$$

# Assumptions in the Model

- The error probability function satisfies the assumptions of **monotonicity** and **bounded smoothness**
- The true label is **observed** once the task is completed
- If **all** workers are selected, then the constraint is **satisfied** with respect to true qualities (enough number of workers are available)



## Learning Qualities in Our Model

- Extension of UCB algorithm<sup>6</sup>
  - Suppose  $\hat{q}_i(t)$  is mean success observed so far till  $t$  tasks
  - Let  $n_{i,t}$  be the number of tasks assigned to worker  $i$  till  $t$  tasks
  - Let  $\mu$  be the confidence parameter for estimating  $q_i$
- Do the following for  $t = 1, 2, \dots, T$
- Maintain **upper confidence bound** and **lower confidence bound** on qualities
  - UCB:  $\hat{q}_i^+(t) = \hat{q}_i(t) + \sqrt{\frac{1}{2n_{i,t}} \ln\left(\frac{1}{\mu}\right)}$
  - LCB:  $\hat{q}_i^-(t) = \hat{q}_i(t) - \sqrt{\frac{1}{2n_{i,t}} \ln\left(\frac{1}{\mu}\right)}$
- Solve the optimization problem with respect to the **UCB**
- Check if the constraint is satisfied with respect to **LCB**
  - If not, **add** a minimal set of additional workers so as to satisfy the constraint
  - If yes, allocate this optimal set for every future task

<sup>6</sup>Peter Auer, Nicolò Cesa-Bianchi, and Paul Fischer. Finite-time Analysis of the Multiarmed Bandit Problem. Machine Learning, 2002

## CCB-NS Algorithm

Input: Task error tolerance  $\alpha$ , confidence level  $\mu$ , tasks  $\{1, 2, \dots, T\}$ , workers  $\mathcal{N}$ , costs  $c$

Output: Worker selection set  $S^t$ , Label  $\hat{y}_t$  for task  $t$

Initialization:  $\forall i, \hat{q}_i^+ = 1, \hat{q}_i^- = 0.5, k_{i,1} = 0, S^1 = \mathcal{N}$ , and  $\hat{y}_1 = \text{AGGREGATE}(\tilde{y}(S^1))$

Observe true label  $y_1$

$\forall i \in \mathcal{N}, n_{i,1} = 1, k_{i,1} = 1$  if  $\tilde{y}_i = y_1$  and  $\hat{q}_i = k_{i,1}/n_{i,1}$

**for**  $t = 2$  to  $T$

Let  $S^t = \arg \min_{S \subseteq \mathcal{N}} \sum_{i \in S} c_i$  s.t.  $f_S(\hat{q}^+) < \alpha$

% Explore

**if**  $f_{S^t}(\hat{q}^-) > \alpha$  **then**

$S^t = S^t \cup \text{minimal}(\mathcal{N} \setminus S^t), \hat{y}_t = \text{AGGREGATE}(\tilde{y}(S^t))$

Observe true label  $y_t; \forall i \in S^t: n_{i,t} = n_{i,t} + 1, k_{i,t} = k_{i,t} + 1$  if  $\tilde{y}_i = y_t, \hat{q}_i = k_{i,t}/n_{i,t},$

$\hat{q}_i^+ = \hat{q}_i + \sqrt{\frac{1}{2n_{i,t}} \ln(\frac{2}{\mu})}, \hat{q}_i^- = \hat{q}_i - \sqrt{\frac{1}{2n_{i,t}} \ln(\frac{2}{\mu})}$

**else**

$t^* = t, \hat{y}_t = \text{AGGREGATE}(\tilde{y}(S^t))$

Break

%Exploit

**for**  $t = t^* + 1$  to  $T$

$S^t = S^{t^*}, \hat{y}_t = \text{AGGREGATE}(\tilde{y}(S^t))$

# Properties of CCB-NS

- CCB-NS is an adaptive exploration separated learning algorithm

## Theorem

*CCB-NS satisfies the accuracy constraint with probability at least  $(1 - \mu)$  at every round  $t$*

## Lemma

*Set  $S^{t*}$  returned by the CCB-NS algorithm is an optimal set with probability at least  $1 - \mu$ . That is,  $C(S^{t*}) = C(S^*)$  w.p.  $(1 - \mu)$*

Can be proved using monotonicity properties of error probability function

# Properties of CCB-NS

- Let  $\Delta = \min_{S \subseteq \mathcal{N}} |f_S(\cdot) - \alpha|$   
 (minimum difference between error tolerance  $\alpha$  and error probability value of any set)

## Theorem

*The number of exploration rounds by the CCB-NS algorithm is bounded by  $\frac{2n}{(h^{-1}(\Delta))^2} \ln\left(\frac{2n}{\mu}\right)$  with probability  $(1 - \mu)$*

where  $h$  is the bounded smoothness function

# Strategic Version

- Costs  $c_i$  are private information of workers
- Valuations:  $v_i = -c_i, \forall i \in \mathcal{N}$
- Utilities (Quasilinear):

$$\sum_{t=1}^T u_i(\tilde{q}(t), \hat{c}, c_i) = -c_i \sum_{t=1}^T \mathcal{A}_i^t(\tilde{q}(t), \hat{c}) + \mathcal{P}_i^t(\tilde{q}(t), \hat{c})$$

- $\mathcal{A}_i^t$  represents whether the  $t^{\text{th}}$  task is allocated to worker  $i$
- $\mathcal{P}_i^t$  is the monetary transfer to worker  $i$  for task  $t$

## Some Definitions

- **Success Realization:** A success realization is a matrix s.t.,

$$\rho_{it} = \begin{cases} 1 & \text{if } \tilde{y}_i^t = y_t \\ 0 & \text{if } \tilde{y}_i^t \neq y_t \\ -1 & \text{if worker } i \text{ is not selected for task } t \end{cases}$$

- **Ex-post Monotone Allocation:** An allocation rule  $\mathcal{A}$  is ex-post monotone if  $\forall \rho \in \{0, 1, -1\}^{n \times T}$ ,  $\forall i \in \mathcal{N}$ ,  $\forall \hat{c}_{-i} \in [0, 1]^{n-1}$ ,

$$\hat{c}_i \leq \hat{c}'_i \Rightarrow \mathcal{A}_i(\hat{c}_i, \hat{c}_{-i}; \rho) \geq \mathcal{A}_i(\hat{c}'_i, \hat{c}_{-i}; \rho)$$

$\mathcal{A}_i(\hat{c}_i, \hat{c}_{-i})$  is the number of tasks assigned to worker  $i$  with bids  $\hat{c}_i$  and  $\hat{c}_{-i}$

- **Ex-post Truthful Mechanism:** A mechanism  $\mathcal{M} = (\mathcal{A}, \mathcal{P})$  is ex-post truthful if  $\forall \rho \in \{0, 1, -1\}^{n \times T}$ ,  $\forall i \in \mathcal{N}$ ,  $\forall \hat{c}_{-i} \in [0, 1]^{n-1}$ ,

$$-c_i \mathcal{A}_i(c_i, \hat{c}_{-i}; \rho) + \mathcal{P}_i(c_i, \hat{c}_{-i}; \rho) \geq -c_i \mathcal{A}_i(\hat{c}_i, \hat{c}_{-i}; \rho) + \mathcal{P}_i(\hat{c}_i, \hat{c}_{-i}; \rho) \quad \forall \hat{c}_i \in [0, 1]$$

# Deriving an Ex-Post Truthful Mechanism from an Ex-Post Monotone Allocation

- Work by Babaioff, Kleinberg, and Slivkins<sup>7</sup> reduces the problem of designing truthful mechanisms to that of **monotone allocations**
- If  $\mathcal{A}$  is ex-post monotone MAB allocation rule, then one can compute payment scheme to obtain a MAB mechanism  $\mathcal{M}$  such that it is **ex-post truthful and ex-post individually rational**

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<sup>7</sup> Babaioff, Moshe and Kleinberg, Robert D. and Slivkins, Aleksandrs. Truthful mechanisms with implicit payment computation, Journal of ACM 2014 (EC 2010)

# An Ex-post Monotone Algorithm, CCB-S

- Suppose  $\hat{q}_i(t)$  is mean success observed so far till  $t$  tasks
- Let  $n_{i,t}$  be the number of tasks assigned to worker  $i$  till  $t$  tasks
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  - If not, **select all workers**
  - If yes, allocate this optimal set for every future task



## CCB-S algorithm

Input: Task error tolerance  $\alpha$ , confidence level  $\mu$ , tasks  $\{1, 2, \dots, T\}$ , workers  $\mathcal{N}$ , costs  $c$

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**for**  $t = 2$  to  $T$

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% Explore

**if**  $f_{S^t}(\hat{q}^-) > \alpha$  **then**

$S^t = \mathcal{N}, \hat{y}_t = \text{AGGREGATE}(\tilde{y}(S^t))$

Observe true label  $y_t$ ;  $\forall i \in S^t: n_{i,t} = n_{i,t} + 1, k_{i,t} = k_{i,t} + 1$  if  $\tilde{y}_i = y_t, \hat{q}_i = k_{i,t}/n_{i,t}$ ,

$\hat{q}_i^+ = \hat{q}_i + \sqrt{\frac{1}{2n_{i,t}} \ln(\frac{2}{\mu})}, \hat{q}_i^- = \hat{q}_i - \sqrt{\frac{1}{2n_{i,t}} \ln(\frac{2}{\mu})}$

**else**

$t^* = t, \hat{y}_t = \text{AGGREGATE}(\tilde{y}(S^t))$

Break

%Exploit

**for**  $t = t^* + 1$  to  $T$

$S^t = S^{t^*}, \hat{y}_t = \text{AGGREGATE}(\tilde{y}(S^t))$

# Properties of CCB-S

- Satisfies all the properties that were satisfied by CCB-NS algorithm

## Theorem

*Number of exploration rounds by the CCB-S algorithm is bounded by  $\frac{2}{(h^{-1}(\Delta))^2} \ln\left(\frac{2n}{\mu}\right)$  with probability  $(1 - \mu)$*

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## Note:

CCB-S algorithm only provides an allocation rule. For the payment rule we use transformation given by Babaioff et. al. <sup>a</sup> as a black box

<sup>a</sup>Babaioff, Moshe and Kleinberg, Robert D. and Slivkins, Aleksandrs. Truthful mechanisms with implicit payment computation, Journal of ACM 2014 (EC 2010)

## Properties of CCB-S (continued)

### Theorem

*Allocation rule given by the CCB-S algorithm ( $\mathcal{A}^{\text{CCB-S}}$ ) is ex-post monotone and thus produces an ex-post incentive compatible and ex-post individual rational mechanism*

### Proof:

We need to prove:

$$\mathcal{A}_i^t(\hat{c}_i, c_{-i}; \rho) \leq \mathcal{A}_i^t(c_i, c_{-i}; \rho) \\ \forall \rho \forall i \in \mathcal{N}, \forall t \in \{1, 2, \dots, T\}, \forall \hat{c}_i \geq c_i$$

For notation convenience, assume  $\rho$  is fixed and denote  $\mathcal{A}_i^t(\hat{c}_i, c_{-i}; \rho)$  as  $\mathcal{A}_i^t(\hat{c}_i, c_{-i})$

# Proof Continued

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- $\mathcal{A}_j^1(\hat{c}_i, c_{-i}) = \mathcal{A}_j^1(c_i, c_{-i}) = 1 \quad \forall j$  (since task 1 is given to all workers)
- Let  $t$  be the largest time step such that,  $\forall j$ ,  
 $\mathcal{A}_j^{t-1}(\hat{c}_i, c_{-i}) = \mathcal{A}_j^{t-1}(c_i, c_{-i}) = t - 1$  (Exploration round with  $\hat{c}_i$  and  $c_i$ )

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- And  $\exists i$  such that,

$$\mathcal{A}_i^t(\hat{c}_i, c_{-i}) \neq \mathcal{A}_i^t(c_i, c_{-i})$$



## Proof Continued

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- And  $\exists i$  such that,

$$\mathcal{A}_i^t(\hat{c}_i, c_{-i}) \neq \mathcal{A}_i^t(c_i, c_{-i})$$

- Since the costs and quality estimates are the same for all the workers till tasks  $t$ , this can happen only when in one case worker  $i$  is selected, while in the other case worker  $i$  is not selected

## Proof Continued

- Prove by induction:
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- Since the costs and quality estimates are the same for all the workers till tasks  $t$ , this can happen only when in one case worker  $i$  is selected, while in the other case worker  $i$  is not selected
- Let the two sets selected with  $c_i$  and  $\hat{c}_i$  be  $S(c_i)$  and  $S(\hat{c}_i)$  respectively

# Proof Continued

- Since the optimization problem involves cost minimization and quality updates are the same, we have,

$$\mathcal{A}_i^t(\hat{c}_i, c_{-i}) = t - 1 \text{ which implies } i \notin S(\hat{c}_i)$$

$$\mathcal{A}_i^t(c_i, c_{-i}) = t \text{ which implies } i \in S(c_i)$$

## Proof Continued

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- Since  $i \notin S(\hat{c}_i)$ , selected set  $S(\hat{c}_i)$  satisfies the lower confidence bound too (exploitation round with bid  $\hat{c}_i$ )

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- Since  $i \notin S(\hat{c}_i)$ , selected set  $S(\hat{c}_i)$  satisfies the lower confidence bound too (exploitation round with bid  $\hat{c}_i$ )
- Thus for the rest of the tasks, only  $S(\hat{c}_i)$  is selected and thus we have,  $\mathcal{A}_i^t(\hat{c}_i, c_{-i}) \leq \mathcal{A}_i^t(c_i, c_{-i})$

# Summary So Far

## Our Contributions<sup>8</sup>

- Proposed a novel framework **Assured Accuracy Bandit (AAB)**
- Developed an adaptive exploration separated algorithm, **Constrained Confidence Bound (CCB-S)**
- Provided an upper bound on the number of exploration steps
- CCB-S algorithm leads to an **ex-post truthful** and **ex-post individual rational** mechanism

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<sup>8</sup>Shweta Jain and Sujit Gujar and Y Narahari and Onno Zoeter, "A Quality Assuring Multi-Armed Bandit Crowdsourcing Mechanism with Incentive Compatible Learning". To appear in AAMAS'14

# Directions for Future Work

- Non exploration-separated algorithms satisfying desirable mechanism properties with lower regret
- An approximate mechanism that solves the optimization problem efficiently
- Provide lower bounds on the regret in this setting
- Computational Issues
- Extension to more general task settings

# Conclusion

- Melding ML and MD is an interesting problem with many exciting challenges ahead
- The ultimate goal is to evolve a general framework to address a wide class of problems
  - Will be a symphony of GT, ML, and Optimization



# Thank You

# Learning in Crowdsourcing

- A setting of assured quality per task is considered **uniform cost workers**<sup>9</sup>
- The goal of selecting a single optimal crowd for a single task is considered by aggregating the answers in a sequential way until a certain accuracy is achieved for each task with **Homogeneous workers having same quality** in a crowd<sup>10</sup>
- Efficient selection of a **single worker for each task** based on MAB algorithms by formulating a knapsack problem<sup>11</sup>

<sup>9</sup>Chien ju Ho, Shahin Jabbari, and Jennifer W. Vaughan. Adaptive task assignment for crowdsourced classification. In International Conference on Machine Learning, volume 28, pages 534–542, 2013

<sup>10</sup>Ittai Abraham, Omar Alonso, Vasilis Kandydas, and Aleksandrs Slivkins. Adaptive crowd-sourcing algorithms for the bandit survey problem. In Conference On Learning Theory, volume 30 of JMLR Proceedings, pages 882–910. 2013

<sup>11</sup>Long Tran-Thanh, Archie C. Chapman, Alex Rogers, and Nicholas R. Jennings. Knapsack based optimal policies for budget-limited multi-armed bandits. In Twenty-Sixth Conference on Artificial Intelligence (AAAI 2012), 2012

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- Efficient selection of a **single worker for each task** based on MAB algorithms by formulating a knapsack problem<sup>11</sup>

## Note:

None of the above literature had costs as strategic parameter!

<sup>9</sup>Chien ju Ho, Shahin Jabbari, and Jennifer W. Vaughan. Adaptive task assignment for crowdsourced classification. In International Conference on Machine Learning, volume 28, pages 534–542, 2013

<sup>10</sup>Ittai Abraham, Omar Alonso, Vasilis Kandydas, and Aleksandrs Slivkins. Adaptive crowd-sourcing algorithms for the bandit survey problem. In Conference On Learning Theory, volume 30 of JMLR Proceedings, pages 882–910. 2013

<sup>11</sup>Long Tran-Thanh, Archie C. Chapman, Alex Rogers, and Nicholas R. Jennings. Knapsack based optimal policies for budget-limited multi-armed bandits. In Twenty-Sixth Conference on Artificial Intelligence (AAAI 2012), 2012

# Mechanism Design in Crowdsourcing

- MAB mechanism to determine an optimal pricing mechanism for a crowdsourcing problem within a specified budget (bandits with knapsack) <sup>12</sup>
- A posted price mechanism to elicit true costs from the users using MAB mechanisms while maintaining a budget constraint<sup>13</sup>

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<sup>12</sup>Moshe Babaioff, Shaddin Dughmi, Robert Kleinberg, and Aleksandrs Slivkins. Dynamic pricing with limited supply. In Thirteenth ACM Conference on Electronic Commerce, pages 74–91. ACM, 2012

<sup>13</sup>Adish Singla and Andreas Krause. Truthful incentives in crowdsourcing tasks using regret minimization mechanisms. In Twenty Second International World Wide Web Conference, pages 1167–1178, 2013

<sup>14</sup>Satyanath Bhat, Swaprava Nath, Onno Xoeter, Sujit Gujar, Yadati Narahari, and Chris Dance. A mechanism to optimally balance cost and quality of labeling tasks outsourced to strategic agents. In Thirteenth International Conference on Autonomous Agents and Multiagent Systems, pages 917–924, 2014

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Homogeneous qualities are considered!

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Homogeneous qualities are considered!

- Work by Bhat et al. considers cost of the workers to be **public** and qualities to be private strategic quantity of the workers <sup>14</sup>

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# MAB Algorithms

- A recent survey by Bubeck and Cesa-Bianchi compiles various variations on stochastic and non-stochastic MAB problem <sup>15</sup>
- A general bandit problem with concave rewards and convex constraints is solved <sup>16</sup>
- The probably Approximately Correct (PAC) learning framework for single pull and multiple pull MAB is considered by Even Dar et al. <sup>17</sup> and by Kalyanakrishnan et al. <sup>18</sup> respectively

<sup>15</sup> Sebastien Bubeck and Nicolo Cesa-Bianchi. Regret analysis of stochastic and nonstochastic multi-armed bandit problems. Foundations and Trends in Machine Learning, 5(1):1–122, 2012

<sup>16</sup> Shipra Agrawal and Nikhil R. Devanur. Bandits with concave rewards and convex knap- sacks. In Fifteenth ACM Conference on Economics and Computation, To appear, 2014

<sup>17</sup> Eyal Even-Dar, Shie Mannor, and Yishay Mansour. Action elimination and stopping conditions for the multi-armed bandit and reinforcement learning problems. Journal of Machine Learning, 7:1079–1105, 2006

<sup>18</sup> Shivaram Kalyanakrishnan and Peter Stone. Efficient selection of multiple bandit arms: Theory and practice. In International Conference on Machine Learning, 2010

# MAB Mechanisms

- Characterization of truthful single pull MAB mechanism in forward setting<sup>19</sup> <sup>20</sup>
- Extension to multiple pull MAB mechanism in forward setting<sup>21</sup> <sup>22</sup>
- Algorithms with improved regret bounds<sup>23</sup> <sup>24</sup>

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<sup>20</sup> Nikhil R. Devanur and Sham M. Kakade. The price of truthfulness for pay-per-click auctions. In Tenth ACM Conference on Electronic Commerce, pages 99–106, 2009

<sup>21</sup> Nicola Gatti, Alessandro Lazaric, and Francesco Trov'ò. A truthful learning mechanism for contextual multi-slot sponsored search auctions with externalities. In Thirteenth ACM Conference on Electronic Commerce, pages 605–622, 2012

<sup>22</sup> Akash Das Sharma, Sujit Gujar, and Y. Narahari. Truthful multi-armed bandit mechanisms for multi-slot sponsored search auctions. Current Science, Vol. 103 Issue 9, 2012

<sup>23</sup> Moshe Babaioff, Robert D. Kleinberg, and Aleksandrs Slivkins. Truthful mechanisms with implicit payment computation. In Eleventh ACM Conference on Electronic Commerce, pages 43–52. ACM, 2010

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## Note:

Only forward setting is considered.

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# Research Gaps

- Need **true costs** for optimal selection of workers
- Need to ensure the **target accuracy** that depends on unknown qualities
- × No previous work on **learning** qualities and **eliciting** true costs in crowd-sourcing environment
- This calls for developing a **new approach** for MAB