

北京师范大学 随机数学研究中心

学术报告

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题目: A Central Limit Theorem, Loss Aversion and Multi-Armed Bandit

时间: 2021年8月28日, 10:30-11:30

地点: 后主楼 1220

摘要: We establish a central limit theorem under the assumption that conditional variances can vary in a largely unstructured history-dependent way across experiments subject only to the restriction that they lie in a fixed interval. Limits take a novel and tractable form, and are expressed in terms of oscillating Brownian motion. A second contribution is application of this result to a class of multi-armed bandit problems where the decision-maker is loss averse. The talk is based on a joint work with Larry G. Epstein and Guodong Zhang.