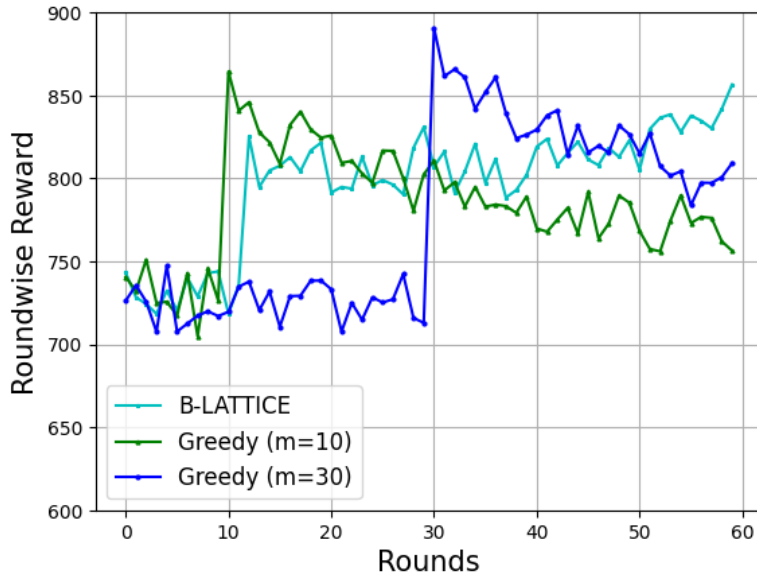


(a) Cumulative Regret for B-LATTICE and ETC Algorithm (with 10, 30 exploration rounds) on MovieLens data.



(b) Round-wise Reward for B-LATTICE and ETC Algorithm (with 10, 30 exploration rounds) on MovieLens data.

Figure 1: Cumulative Regret of the ETC algorithm (Algorithm 5) and the Blocked LATTICE algorithm (simplified version in Algorithm 6). In this setting, we have $M = 200$ users, $N = 200$ items (movies) and $T = 60$ rounds. Notice that our algorithm B-LATTICE has 1) a small cold-start period 2) always makes good recommendations 3) better empirical rewards than other baselines.