

Comparisons with related works (Weakness 1 of Reviewer KAmk and Question of Reviewer rZoR)

Table 1: Comparison of the settings in related works.

Algorithm	Noise	Approximation	Timescale	Whittle index
Q-Whittle [3]	<i>i.i.d.</i>	\times	<i>two-timescale</i>	\checkmark
Q-Whittle-LFA [57]	<i>i.i.d.</i>	linear	<i>two-timescale</i>	\checkmark
Q-learning-LFA [6, 36, 63]	<i>Markovian</i>	linear	<i>single-timescale</i>	\times
Q-learning-NFA [13, 15, 22, 58]	<i>Markovian</i>	<i>neural network</i>	<i>single-timescale</i>	\times
TD-learning-LFA [47]	<i>Markovian</i>	linear	<i>single-timescale</i>	\times
2TSA-IID [19, 21]	<i>i.i.d.</i>	\times	<i>two-timescale</i>	\times
2TSA-Markovian [20]	<i>Markovian</i>	\times	<i>two-timescale</i>	\times
Neural-Q-Whittle (this work)	<i>Markovian</i>	<i>neural network</i>	<i>two-timescale</i>	\checkmark

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Experiments with large state space (Weakness 3 of Reviewer rZoR)

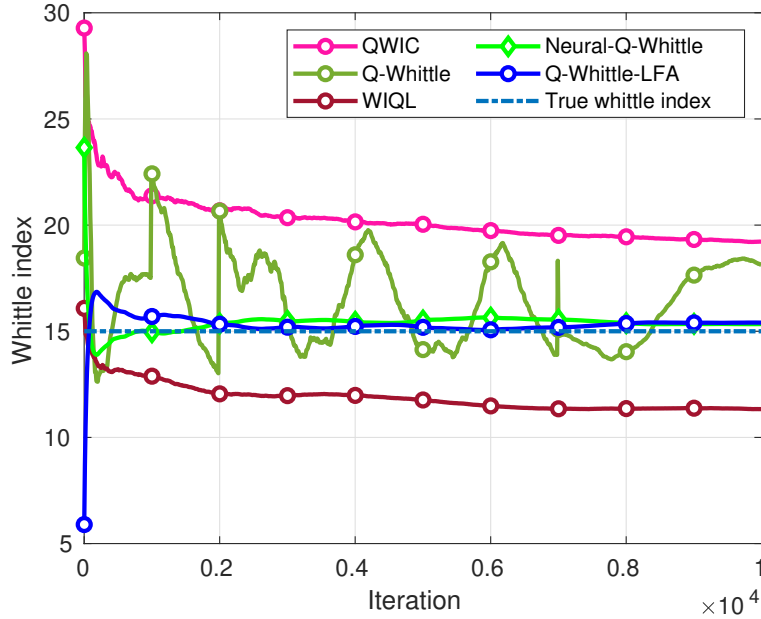


Figure 1: We consider a queuing problem with a state space ranging from 0 to 50. The arrival rate of the packet $\lambda = 30$ and the departure rate is state S and action A dependent as $\mu = vSA$ with $v = 20$. We randomly sample the Whittle index for state $s = 40$ as shown in this figure. Similar observations hold for Whittle indices for other states. This experiment shows similar results as the smaller-state case presented in supplementary materials of our paper.

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