Beyond the Best: Distribution Functional Estimation in Infinite-Armed Bandits

Yifei Wang
Department of Electrical Engineering
Stanford University
Stanford, CA 94305
wangyf18@stanford.edu

Tavor Baharav
Department of Electrical Engineering
Stanford University
Stanford, CA 94305
tavorb@stanford.edu

Yanjun Han
Simons Institute for the Theory of Computing
University of California, Berkeley
Berkeley, CA 94720
yjhan@berkeley.edu

Jiantao Jiao
Department of Electrical Engineering and Computer Sciences and Department of Statistics
University of California, Berkeley
Berkeley, CA 94720
jiantao@eecs.berkeley.edu

David Tse
Department of Electrical Engineering
Stanford University
Stanford, CA 94305
dntse@stanford.edu

Abstract

In the infinite-armed bandit problem, each arm's average reward is sampled from an unknown distribution, and each arm can be sampled further to obtain noisy estimates of the average reward of that arm. Prior work focuses on the best arm, i.e., estimating the maximum of the average reward distribution. We consider a general class of distribution functionals beyond the maximum and obtain optimal sample complexities in both the offline and online settings. We show that online estimation, where the learner can sequentially choose whether to sample a new or existing arm, offers no advantage over the offline setting for estimating the mean functional, but significantly reduces the sample complexity for other functionals such as the median, maximum, and trimmed mean. We propose unified meta algorithms for the online and offline settings and derive matching lower bounds using different Wasserstein distances. For the special case of median estimation, we identify a curious thresholding phenomenon on the indistinguishability between Gaussian convolutions with respect to the noise level, which may be of independent interest.

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1 Introduction

In the infinite-armed bandit problem first formulated in (Berry et al., 1997), at each time instance the learner can either sample an arm that has been already observed in the past, or draw and sample from a new arm, whose average reward is drawn from an underlying distribution F. The learner's objective is then to identify arms with large average reward, with the objective being either achieving a small cumulative regret (Berry et al., 1997; Wang et al., 2008; Bonald and Proutiere, 2013), or small simple regret (Carpentier and Valko, 2015). This setting differs from the classical multi-armed bandit formulation as the number of observed arms is not fixed a priori and needs to be carefully chosen by the algorithm.

We consider the problem of estimating some functional $g(F)$ of an underlying distribution F. From this point of view, the classical infinite-armed bandit problem can be viewed as an *online* sampling algorithm to estimate the *maximum* of the distribution F. [1] Once we cast the infinite-armed bandit problem in this manner, it immediately suggests several additional questions. For example, what about *offline* sampling algorithms? Indeed, online sampling requires continual interactions with the environment which may be infeasible in certain applications, and recent work in online and offline reinforcement learning have demonstrated the significant value of both formulations (Rashidinejad et al., 2021; Zhang et al., 2021; Schrittwieser et al., 2021). Additionally, it is worth estimating functionals beyond the maximum: in many practical scenarios, including mean estimation in single-cell RNA-sequencing (Zhang et al., 2020) and Benjamini Hochberg (BH) threshold estimation in multiple hypothesis testing (Zhang et al., 2019), we are interested in the mean, median (quantile), or trimmed mean of the underlying distribution F. The estimation of quatiles is similar to estimation of the BH threshold, as both depend on the order statistics of the underlying distribution. Estimating the median or trimmed mean has further applications in robust statistic for instance, maintaining the fidelity of the estimator in the presence of outliers. Another natural setting where such problems can arise is in large-scale distributed learning (Son and Simon, 2012). Here, a server / platform wants to estimate how much test-users like their newly released product. Users return a noisy realization of their affinity for the product, and the platform can decide to pay the user further to spend more time with the product, to test it further. For many natural objectives which are robust to a small fraction of adversarial users, e.g. trimmed mean, median, or quantile estimation, we see that our algorithm will enable estimation of the desired quantity to high accuracy while minimizing the total cost (number of samples taken). Since sampling is expensive, it is critical to identify the optimal method to collect samples, and identify the improvements afforded by adaptivity. For example, do online methods offer significant gains over offline methods? Are the fundamental limits of estimating the median and trimmed mean different from that of the maximum?

In this paper we initiate the study of distribution functional estimation in both online and offline settings and obtain both information theoretic limits and efficient algorithms for estimating the mean, median, trimmed mean, and maximum. We propose unified meta algorithms for both offline and online settings, and provide matching upper and lower bounds for the sample complexity of estimating the aforementioned functionals in Table 1.

We also reveal new insights on the fundamental differences between the offline and online settings, as well as the fundamental differences between different functionals. To determine these sharp statistical limits, we use the Wasserstein-2 distance to upper bound the KL divergence in the offline setting, while we instead use the Wasserstein-∞ distance in the online setting. This approach leads to valid sample complexity lower bounds for general functionals g, which turn out to be tight for estimating the mean and maximum. However, a curious thresholding phenomenon, which is not captured by the previous approach and does not occur for the *mean* and *maximum*, appears in the *median* and *trimmed mean* analyses: the KL divergence does not change smoothly with the noise level and enjoys a phase transition after the noise level exceeds some threshold. This phenomenon calls for different treatments under different estimation targets and could be of independent interest.

The rest of this paper is structured as follows. In Section 1.1 we discuss the relevant literature. We then formulate our distribution functional estimation problem in Section 2. Our unified meta algorithms for the offline and online settings are presented in Section 3, where we show the sample complexity upper bounds. We present information theoretic lower bounds proofs via Wasserstein distance for the

[1] To be precise, the objectives in infinite-armed bandit works (Berry et al., 1997; Wang et al., 2008; Bonald and Proutiere, 2013; Carpentier and Valko, 2015) are slightly different, minimizing simple or cumulative regret.

Functional	Offline complexity	Online complexity	Comments
Mean	$\Theta(\varepsilon^{-2})$	$\Theta(\varepsilon^{-2})$	No gain from online sampling
Median	$\Theta(\varepsilon^{-3})$	$\tilde{\Theta}(\varepsilon^{-2.5})$	Holds for any quantile not on boundary
Maximum	$\Theta(\varepsilon^{-(2+\beta)})$	$\tilde{\Theta}(\varepsilon^{-\max(\beta,2)})$	Depends on the tail regularity β
Trimmed mean	$\tilde{\Theta}(\varepsilon^{-3})$	$\tilde{\Theta}(\varepsilon^{-2.5})$	$g(F) = \mathbb{E}\{X \mid X \in [F^{-1}(\alpha), F^{-1}(1-\alpha)]\}$

Table 1: Sample complexity of estimating different functionals $g(F)$, where F is the cumulative distribution function (CDF) of the distribution to estimate. The trimmed mean result holds for a fixed $\alpha \in (0, 1/2)$. Here ε is the target accuracy and we use Θ to denote the matching upper and lower bounds up to constants not depending on ε. Additionally, we use $\tilde{\Theta}, \gtrsim$, and $\lesssim$ to suppress constants and logarithmic factors in ε, and ε^c for any fixed c arbitrarily close to zero. If $h(\varepsilon) \lesssim f(\varepsilon)$ and $f(\varepsilon) \lesssim h(\varepsilon)$ then we denote this as $f(\varepsilon) \sim h(\varepsilon)$. For the maximum, we assume that the distribution satisfies $\mathbb{P}(X \geq F^{-1}(1) - \varepsilon) \sim \varepsilon^{\beta}$. Other assumptions on F are detailed in Section 3.

online and offline settings in Section 4, and discuss a special thresholding phenomenon arising in median estimation in Section 5. Section 6 concludes this work.

1.1 Related works

The field of multi-armed bandits has seen broad interest and utility since its formalization in 1985 (Lai et al., 1985). Across clinical trials, multi-agent learning, online recommendation systems, and beyond (Lattimore and Szepesvári, 2020), multi-armed bandits have proven to be an excellent framework for modeling and solving complex tasks regarding exploration in an unknown environment. In the classical multi-armed bandit setting we have a set of n distributions, where the player sequentially pulls one arm per round and observes a sample drawn from the associated reward distribution. In the infinite-armed bandit setting (Berry et al., 1997), the average arm reward for each arm is sampled i.i.d. from an unknown distribution and the number of available arms is infinite. There are many possible objectives that can be formulated in this online learning problem, from cumulative/simple regret minimization (Wang et al., 2008; Bonald and Proutiere, 2013; Carpentier and Valko, 2015; Li and Xia, 2017) to identification tasks (for example identifying an arm whose average reward is ε close to the largest average reward) (Aziz et al., 2018; Chaudhuri and Kalyanakrishnan, 2017, 2019). Many works have studied best-arm identification, and we now have essentially matching instance-dependent upper and lower bounds (Jamieson and Nowak, 2014; Kaufmann et al., 2016). One could also use the average reward estimate of the identified best arm to estimate the maximum of the average reward distribution in the infinite-armed bandit setting (Carpentier and Valko, 2015; Aziz et al., 2018; Chaudhuri and Kalyanakrishnan, 2017, 2019).

From a statistical perspective, the sample complexity in the offline setting is closely related to deconvolution distribution estimation (Cordy and Thomas, 1997; Wasserman, 2004; Hall and Lahiri, 2008; Delaigle et al., 2008; Dattner et al., 2011). Nevertheless, these previous works mainly focus on the expected L2 difference between the underlying distribution function and its estimation. This simplified setting does not allow for consideration of the trade-off inherent in our setting between the number of points and the (variable) number of observations per point. Additionally, these past works did not calculate the specific sample complexity for functionals like median and quantile. Since the noise is treated as fixed and uniform, there has been no study of the online setting where adaptive resampling enables dramatic sample complexity improvements. In particular, the challenge is that we have noisy observations, which makes the lower bound even in offline cases a significant challenge that has not been dealt with in the past, let alone the online case. The dramatic performance gains afforded by adaptive resampling for distributional estimation, combined with its lack of formal study, motivates the focus of this work.

2 Problem formulation

We are interested in estimating the distribution functional $g(F) \in \mathbb{R}$ of an underlying distribution with cumulative distribution function (CDF) F. We study a class of indicator-based functionals g defined as follows.

Definition 1 (Indicator-based functionals)**.** *The functional g can be represented as*

$$g(F) = \mathbb{E}\left[X | X \in S(F)\right] \tag{1}$$

for some set $S(F)$, where $X \sim F$. The set $S(F)$ is defined as follows:

$$S(F) = [F^{-1}(\alpha_1), F^{-1}(\alpha_2)], 0 \leq \alpha_1 \leq \alpha_2 \leq 1. \tag{2}$$

We denote $S(F)$ by S throughout this work when S is clear from context. This class encompasses many natural functionals of interest, which we formulate in Table 2. In Appendix A, we discuss extending our results to more general functionals.

Functional	$g(F)$	α_1	α_2	Comment
Mean	$\mathbb{E}[X]$	0	1	
Quantile	$F^{-1}(\alpha)$	α	α	$\alpha \in (0,1)$, e.g. $\alpha = 1/2$ for median
Maximum	$F^{-1}(1)$	1	1	$\alpha_1 = \alpha_2 = 0$ for minimum
Trimmed mean	$\mathbb{E}[X \| F(X) \in [\alpha_1, \alpha_2]]$	α	$1-\alpha$	$\alpha \in (0, 1/2)$

Table 2: Indicator-based functionals.

As in the infinite-armed bandit setting, we only have access to noisy observations of samples drawn from the distribution with CDF F. We can either choose to sample from a point X which we already have some noisy observations of, or sample a new point X following F. We then observe $Y = X + Z$, where $Z \sim \mathcal{N}(0,1)$ is independent of everything observed so far.

In this paper we characterize the online and offline sample complexities of these problems, and in Section 3 propose online and offline algorithms achieving them. For $\varepsilon > 0$ and $\delta \in (0,1)$, we call an estimator $\hat{G}$ an (ε, δ)-PAC approximation of $g(F)$ if $\mathbb{P}(|\hat{G} - g(F)| > \varepsilon) \leq \delta$.

3 Offline and online algorithms

3.1 Offline estimation algorithms

We study a special class of offline algorithms, which uniformly obtain observations of the points following the underlying distribution. To be precise, based on prior information regarding the distribution in question, F, it will choose an appropriate number of points n and number of samples per point m to obtain an (ε, δ)-PAC approximation of $g(F)$. Specifically, the latent variables are $X_1, \ldots, X_n$ drawn from F, and our observations are $\{Y_{i,j}\}_{j=1}^m$ drawn i.i.d. from $\mathcal{N}(X_i, 1)$. For $i \in [n]$, denote $\hat{X}_i = m^{-1}\sum_{j=1}^m Y_{i,j}$ as the empirical mean of the observations for arm i. Then, we can write $\hat{X}_i = X_i + \hat{Z}_i$ where $\hat{Z}_i \sim \mathcal{N}(0, 1/m)$, independent across i. Define $S_n \triangleq \{i : X_{(\lfloor \alpha_1 n \rfloor)} \leq X_i \leq X_{(\lfloor \alpha_2 n \rfloor)}\}$ as the set of arms relevant for estimating the functional g, and define our n sample estimate of g as $g_n(\hat{X}_1, \ldots, \hat{X}_n) \triangleq |S_n|^{-1}\sum_{i \in S_n} \hat{X}_i$. Here $X_{(i)}$ denotes the i-th order statistic, that is the i-th smallest entry in $X_1, \ldots, X_n$. Then, $G_{n,m} = g_n(\hat{X}_1, \ldots, \hat{X}_n)$, where each X_i has been sampled m times, serves as a natural estimator for $g(F)$ from the noisy observations. With this, we can state the following theorem:

Theorem 1 (Offline PAC sample complexity)**.** *An (ε, δ)-PAC offline uniform-sampling-based algorithm for estimating $g(F)$ requires $\Theta(nm)$ samples where n, m are chosen based on ε, δ, the functional g, and information about F, with orderwise dependence on ε detailed in Table 3.*

For the rest of this section, we discuss in greater detail our assumptions on the underlying distribution. We defer the proofs and calculations for n and m to Appendix C, as well as discussion regarding the trimmed mean to Appendix B.

Functional	m	n
Mean	$\Theta(1)$	$\Theta(\varepsilon^{-2})$
Median	$\Theta(\varepsilon^{-1})$	$\Theta(\varepsilon^{-2})$
Maximum	$\Theta(\varepsilon^{-2})$	$\Theta(\varepsilon^{-\beta})$
Trimmed mean	$\Theta\left(\varepsilon^{-1}\log\left(\varepsilon^{-1}\right)\right)$	$\Theta(\varepsilon^{-2})$

Table 3: Choice of (m, n) for estimating different functionals to accuracy ε.

3.1.1 Mean

To guarantee that the empirical mean is a good estimator for the true mean, we impose assumptions on the tail of the distribution F:

Assumption 1. *The distribution F satisfies $\mathrm{Var}_{X\sim F}[X] \leq c$.*

Assumption 1 ensures that estimation of the mean of the distribution can be accomplished with finite samples. The following proposition gives the sample complexity of the offline algorithm.

Proposition 1. *Suppose that Assumption 1 is satisfied. By choosing $m = 1$ and $n \geq \delta^{-1}(1+c)\varepsilon^{-2}$, the estimator $G_{n,m}$ is an (ε, δ)-PAC approximation of $g(F)$. Thus, the offline algorithm requires $O(\varepsilon^{-2})$ samples.*

3.1.2 Median

For median estimation we require different assumptions than the mean, as listed below.

Assumption 2. *There exist constants $c_1, c_2 > 0$ such that*

- *$F'(x) \geq c_1$ for $|x - \mathrm{median}(F)| \lesssim \varepsilon$.*
- *$|F''(x)| \leq c_2$ for $|x - \mathrm{median}(F)| \lesssim \sqrt{\varepsilon}$.*

The first assumption ensures that the median of F is unique. The second assumption precludes the distribution from being dumbbell-shaped (very little mass near the median), in which case estimating the true median is meaningless and can be arbitrarily difficult. The following proposition gives a suitable choice of (n, m) for providing an (ε, δ)-PAC approximation of $g(F)$.

Proposition 2. *Suppose that Assumption 2 holds. Then, by choosing $m \geq 4(c_2+1)/(c_1\varepsilon)$ and $n \geq 28\log(1/\delta)/(c_1\varepsilon)^2$, the estimator $G_{n,m}$ is an (ε, δ)-PAC approximation of $g(F)$. Thus, the offline algorithm requires $O(\varepsilon^{-3})$ samples.*

3.1.3 Maximum

For maximum estimation, we require an assumption on the tail of F as is common in the infinite-armed bandit literature.

Assumption 3. *There exist constants $0 < c_1 < c_2$ and $\beta > 0$ such that*

- *$1 - F(F^{-1}(1) - t) \in [c_1 t^\beta, c_2 t^\beta]$, for all $0 \leq t \lesssim \varepsilon$.*

This assumption is also known as the β-regularity of F around $F^{-1}(1)$, see (Wang et al., 2008). We present a suitable choice of (n, m) in the following proposition.

Proposition 3. *Suppose that Assumption 3 holds. By choosing $n \geq c_1^{-1}2^\beta\varepsilon^{-\beta}\log(2/\delta)$ and $m \geq 4\varepsilon^{-2}\log(2n\delta^{-1})$, the estimator $G_{n,m}$ is an (ε, δ)-PAC approximation of $g(F)$. Therefore, the offline algorithm requires $O(\varepsilon^{-\beta-2})$ samples.*

3.2 Online estimation algorithm

We now present our general algorithm (Algorithm 1), an elimination-based (ε, δ)-PAC algorithm that efficiently estimates $g(F)$, where g is a known input functional and F is an unknown distribution from which we are able to sample X_i independently, and observe noisy observations $Y_{i,j}$ of X_i.

In order to exploit the Bayesian nature of the problem, we analyze the algorithm in two parts. First, we use the fact that our arms are drawn from a common distribution to find some n, m as in Theorem 1

Algorithm 1 `Meta Algorithm`

Input: target accuracy ε, error probability δ, functional g parameterized by (α_1, α_2)
Compute (n, m) for $(\varepsilon/2, \delta/2)$-PAC estimation of $g(F)$ based on Theorem 1
Construct active set $A_1 = [n]$, and define $b_0 = 1$ and $t_0 = 0$
for $r = 1, 2, \ldots$ **do**
    Define $b_r = 2^{-r}$ and $t_r = \min(m, \lceil 8b_r^{-2} \log(16n \log(m)/\delta) \rceil)$
    Pull each arm in A_r for $t_r - t_{r-1}$ times, construct $\hat{\mu}(r)$
    Compute $A_{r+1} = \left\{ i : |\hat{\mu}_i(r) - \hat{\mu}_{(\lfloor \alpha_1 n \rfloor)}(r)| \leq b_r \text{ or } |\hat{\mu}_i(r) - \hat{\mu}_{(\lfloor \alpha_2 n \rfloor)}(r)| \leq b_r \right\}$
    if $t_r \equiv m$ **then**
        Break, exit For loop
    end if
end for
Construct $\hat{S}_n = \{ i : \hat{\mu}_{(\lfloor \alpha_1 n \rfloor)}(r) \leq \hat{\mu}_i(r) \leq \hat{\mu}_{(\lfloor \alpha_2 n \rfloor)}(r) \}$
if $\alpha_1 \equiv \alpha_2$ **then**
    return $\frac{1}{|\hat{S}_n|} \sum_{i \in \hat{S}_n} \hat{\mu}_i(r)$
else
    Draw one observation from each $i \in \hat{S}_n$, construct $\tilde{\mu}_i$
    return $\frac{1}{|\hat{S}_n|} \sum_{i \in \hat{S}_n} \tilde{\mu}_i$
end if

such that the plug-in estimator $G_{n,m}$ will be an $(\varepsilon/2, \delta/2)$-PAC approximation of $g(F)$. Second, we show that our adaptive algorithm is an $(\varepsilon/2, \delta/2)$-PAC approximation of $G_{n,m}$, but is able to accomplish this using significantly fewer samples.

Notationally, we denote by $\hat{\mu}(r)$ the estimated mean vector of all arms at round r whose i-th entry is denoted by $\hat{\mu}_i(r)$. We have that with high probability each arm's mean estimate stays within its width $b_r = 2^{-r}$ confidence interval for each round r. To analyze our algorithm, we denote $\mu_1^{\text{uni}}, \ldots, \mu_n^{\text{uni}}$ as the estimates of $X_1, \ldots, X_n$ generated by the offline algorithm after sampling each arm m times. Then, we see that for the offline algorithm the arms relevant for the estimation task and the corresponding n sample estimator are

$$S_n = \left\{ i : \mu_{(\lfloor \alpha_1 n \rfloor)}^{\text{uni}} \leq \mu_i^{\text{uni}} \leq \mu_{(\lfloor \alpha_2 n \rfloor)}^{\text{uni}} \right\} \quad , \quad G_{n,m} = \frac{1}{|S_n|} \sum_{i \in S_n} \mu_i^{\text{uni}}. \tag{3}$$

Here S_n indicates the arms that the offline algorithm believes are in S. We show that our online algorithm is able to efficiently estimate the set S_n as $\hat{S}_n$, determining whether or not arms are in S_n, sampling these arms in S_n sufficiently, and returning a plug-in estimator. By construction each arm is only pulled by the adaptive algorithm at most m times, as we know from the analysis of the offline algorithm that for the utilized n, m, if each arm is pulled m times then the output is an $(\varepsilon/2, \delta/2)$-PAC estimate of $g(F)$. Thus, the online algorithm's objective is essentially emulating the output of the offline algorithm, for which it only needs to sample any arm at most m times.

Note that when $\alpha_1 \neq \alpha_2$, we have many samples X_i that are within S, with $|S_n| \geq \lfloor n(\alpha_2 - \alpha_1) \rfloor$. In order to avoid issues of dependence, we discard all previous samples (as arms in $\hat{S}_n$ will have been sampled different numbers of times), and see that since we have $\Theta(n)$ arms in $\hat{S}_n$ we can construct a sufficiently accurate estimate by sampling each arm in $\hat{S}_n$ once. Algorithmically, we denote this as obtaining one fresh observation and constructing $\tilde{\mu}_i$.

To upper bound the sample complexity of our algorithm, we see that each arm only needs to be sampled to determine whether it is in S_n or not. As we show in Appendix D, the number of samples $N(i)$ needed for point X_i satisfies

$$N(i) \leq \min \left(m, \frac{256 \log \left(\frac{16n \log m}{\delta} \right)}{\left[\text{dist}(X_i, \partial \text{ Conv}(\{\mu_i^{\text{uni}} : i \in S_n\})) \right]^2} \right), \tag{4}$$

with probability at least $1 - \delta/4$ for all arms simultaneously, where ∂A denotes the boundary of a set A, Conv(A) denotes the convex hull of a set A, and dist$(X, A) = \min_{a \in A} |X - a|$. In the limit as $\varepsilon \to 0$ we show that $\mu_{(\lfloor \alpha_1 n \rfloor)}^{\text{uni}} \to F^{-1}(\alpha_1)$ (similarly with $\mu_{(\lfloor \alpha_2 n \rfloor)}^{\text{uni}}$). This allows us to state the

following theorem regarding the expected sample complexity of Algorithm 1 with respect to the distributional relevant set of values S rather than the estimated indices S_n.

Theorem 2 (Meta algorithm)**.** *For a functional g satisfying Definition 1, Algorithm 1 provides an (ε, δ)-PAC estimate of $g(F)$ with M samples when given the requisite inputs. Here m and n are calculated as in Theorem 1, and the number of samples M required satisfies*

$$\mathbb{E}[M] = O\left(n\mathbb{E}\left[\min\left(m, \frac{\log(n/\delta)}{[\text{dist}(X, \partial S)]^2}\right)\right]\right). \tag{5}$$

The proof of this Theorem is deferred to Appendix D.

Evaluating this expression for the different functionals under their corresponding assumptions yields the stated sample complexity upper bounds, as we show in Appendix D.3.

4 Lower bounds via Wasserstein distance

In this section we derive general lower bounds on the sample complexity of functional estimation for both offline and online algorithms, where two different Wasserstein distances play important roles. These Wasserstein-based lower bounds yield tight results for mean and maximum estimation.

4.1 General lower bounds based on Wasserstein distance

A classical technique for proving minimax lower bounds is Le Cam's two-point method (Le Cam et al., 2000): let F_1 and F_2 be two distributions with $|g(F_1) - g(F_2)| \geq 2\varepsilon$, and p_{π,F_1} and p_{π,F_2} be the probability distributions of all observations queried by policy π under the true population distributions F_1 and F_2, respectively. One version of Le Cam's two-point lower bound (Tsybakov, 2009, Theorem 2.2) gives

$$\inf_{\widehat{g}} \sup_{F \in \{F_1, F_2\}} \mathbb{P}_F(|\widehat{g} - g(F)| \geq \varepsilon) \geq \frac{1}{4} \exp\left(-D_{\text{KL}}(p_{\pi,F_1} \| p_{\pi,F_2})\right).$$

Consequently, to construct a lower bound on the PAC sample complexity of estimating $g(F)$, it suffices to find the largest ε such that there exist F_1, F_2 with $|g(F_1) - g(F_2)| \geq 2\varepsilon$ while $D_{\text{KL}}(p_{\pi,F_1} \| p_{\pi,F_2}) = O(1)$.

A key step in the above analysis is to upper bound the KL divergence $D_{\text{KL}}(p_{\pi,F_1} \| p_{\pi,F_2})$, which differs significantly between offline and online algorithms. For offline algorithms, the learner samples n arms i.i.d. from F with average rewards $X_1, \cdots, X_n \sim F$, and each arm is pulled m times with Gaussian observations. Consequently, $p_{\pi,F} = (\mathbb{E}_{X\sim F}[\mathcal{N}(X, 1/m)])^{\otimes n} = (F * \mathcal{N}(0, 1/m))^{\otimes n}$, where $p^{\otimes n}$ denotes the n-fold product distribution and $*$ denotes the convolution operation. The following lemma presents an upper bound on the KL divergence for offline algorithms.

Lemma 1. *For any offline algorithm π defined in Section 3.1, it holds that*

$$D_{\text{KL}}(p_{\pi,F_1} \| p_{\pi,F_2}) \leq \frac{mn}{2} \mathcal{W}_2^2(F_1, F_2),$$

where $\mathcal{W}_2(P, Q)$ is the Wasserstein-2 distance defined as $\mathcal{W}_2^2(P, Q) = \inf_{\gamma\in\Gamma} \mathbb{E}_{(X,Y)\sim\Gamma}[(X - Y)^2]$, with Γ being the class of all couplings between P and Q.

For online algorithms the distribution $p_{\pi,F}$ is no longer a product distribution as actions can depend on past observations. As a result, the KL divergence becomes larger, but still enjoys an upper bound based on another Wasserstein distance.

Lemma 2. *For any online algorithm π which queries T samples, it holds that*

$$D_{\text{KL}}(p_{\pi,F_1} \| p_{\pi,F_2}) \leq \frac{T}{2} \mathcal{W}_\infty^2(F_1, F_2),$$

where $\mathcal{W}_\infty(P, Q)$ is the Wasserstein-∞ distance: $\mathcal{W}_\infty(P, Q) = \inf_{\gamma\in\Gamma} \operatorname{esssup}_{(X,Y)\sim\Gamma} |X - Y|$, with Γ being the class of all couplings between P and Q.

As $\mathcal{W}_2(P,Q) \leq \mathcal{W}_\infty(P,Q)$, the upper bound of Lemma 2 is no smaller than that of Lemma 1, showing the stronger power of online algorithms. The following corollary is then immediate from Lemmas 1 and 2.

Corollary 2.1. *The sample complexity of $(\varepsilon, .1)$-PAC estimation of $g(F)$ is*

$$\Omega(1/\min\{\mathcal{W}_2^2(F_1,F_2) : F_1, F_2 \in \mathcal{F}, |g(F_1) - g(F_2)| \geq 2\varepsilon\})$$

for offline algorithms, and is

$$\Omega(1/\min\{\mathcal{W}_\infty^2(F_1,F_2) : F_1, F_2 \in \mathcal{F}, |g(F_1) - g(F_2)| \geq 2\varepsilon\})$$

for online algorithms.

In the remainder of this section, we show that Corollary 2.1 leads to tight lower bounds for mean and maximum estimations for both offline and online settings.

4.2 Lower bounds for mean estimation

Consider two distributions F_1 and F_2 which are Dirac masses supported on $1/2 - \varepsilon$ and $1/2 + \varepsilon$, respectively. Clearly $\mathcal{W}_2(F_1,F_2) = \mathcal{W}_\infty(F_1,F_2) = 2\varepsilon$, which is the best possible as $\mathcal{W}_2(F_1,F_2) \geq |\mathrm{mean}(F_1) - \mathrm{mean}(F_2)| \geq 2\varepsilon$. Corollary 2.1 gives the following lower bounds.

Corollary 2.2. *The $(\varepsilon, .1)$-PAC sample complexity for mean estimation is $\Omega(\varepsilon^{-2})$ for both offline and online algorithms.*

4.3 Lower bounds for maximum estimation

For maximum estimation, the Wasserstein distances $\mathcal{W}_2$ and $\mathcal{W}_\infty$ behave differently, as summarized in the following lemma. Let $\mathcal{F}_\beta$ be the class of densities satisfying Assumption 3.

Lemma 3. *For $\varepsilon \in (0, 1/2)$, it holds that*

$$\begin{aligned}
\min\{\mathcal{W}_2(F_1,F_2) : F_1, F_2 \in \mathcal{F}_\beta, |\max(F_1) - \max(F_2)| \geq 2\varepsilon\} &= O(\varepsilon^{\beta/2+1});\\
\min\{\mathcal{W}_\infty(F_1,F_2) : F_1, F_2 \in \mathcal{F}_\beta, |\max(F_1) - \max(F_2)| \geq 2\varepsilon\} &= O(\varepsilon);\\
\min\{D_{\mathrm{KL}}(F_1\|F_2) : F_1, F_2 \in \mathcal{F}_\beta, |\max(F_1) - \max(F_2)| \geq 2\varepsilon\} &= O(\varepsilon^{\beta}).
\end{aligned}$$

Note that we have included another term $D_{\mathrm{KL}}(F_1\|F_2)$ in Lemma 3 as it can provide a better lower bound than using $\mathcal{W}_\infty$ if $\beta \geq 2$, as $D_{\mathrm{KL}}(p_{\pi,F_1}\|p_{\pi,F_2}) \leq T \cdot D_{\mathrm{KL}}(F_1\|F_2)$ always holds due to the data-processing inequality (i.e. assuming that all arm rewards are clean). Consequently, we have the following corollary on the sample complexity of maximum estimation.

Corollary 2.3. *The $(\varepsilon, .1)$-PAC sample complexity for maximum estimation over $\mathcal{F}_\beta$ is $\Omega(\varepsilon^{-(\beta+2)})$ for offline algorithms, and $\Omega(\varepsilon^{-\max\{\beta,2\}})$ for online algorithms.*

5 Lower bounds via thresholding phenomenon

Although the Wasserstein distance-based approach in Section 4 provides general lower bounds for both offline and online algorithms, and these lower bounds turn out to be tight for mean and maximum estimation, sometimes this approach can be loose. For example, Lemma 3 shows that using the $\mathcal{W}_\infty$ distance might be looser than using the original KL divergence for maximum estimation. This section provides tight lower bounds for median estimation, revealing a curious thresholding phenomenon.

5.1 Thresholding phenomenon for offline algorithms

Let $\mathcal{F}$ denote the set of distributions satisfying Assumption 2. To use Le Cam's two-point method to prove lower bounds for offline algorithms for median estimation, the key quantity is the following:

$$\mathrm{KL}_\sigma(\varepsilon) \triangleq \min\{D_{\mathrm{KL}}(F_1 * \mathcal{N}(0,\sigma^2)\|F_2 * \mathcal{N}(0,\sigma^2)) : F_1, F_2 \in \mathcal{F}, |F_1^{-1}(1/2) - F_2^{-1}(1/2)| \geq 2\varepsilon\}.$$

Its inverse $\mathrm{KL}_\sigma^{-1}(\varepsilon)$ is often referred to as the modulus of smoothness of the median with respect to the KL divergence under Gaussian convolution. The Wasserstein-based approach to upper bound

$\mathrm{KL}_\sigma(\varepsilon)$ in Lemma 1 is the following: let $\mathcal{W}_{2,\sigma}(\varepsilon)$ be the counterpart of the above quantity with the KL divergence replaced by the Wasserstein-2 distance, Lemma 1 shows that

$$\mathrm{KL}_\sigma(\varepsilon) \le \frac{\mathcal{W}_{2,\sigma}(\varepsilon)^2}{2\sigma^2} = \Theta\left(\frac{\varepsilon^{2.5}}{\sigma^2}\right), \tag{6}$$

an upper bound decreasing continuously with σ, where the proof of the last identity is presented in the Appendix. However, this upper bound is not tight, as shown in the following lemma.

Lemma 4. *For $\varepsilon \in (0, 1/4)$, the following characterization of $\mathrm{KL}_\sigma(\varepsilon)$ holds as a function of σ:*

$$\mathrm{KL}_\sigma(\varepsilon) \begin{cases} \in [c_1\varepsilon^2, c_2\varepsilon^2] & \text{if } \sigma \le c\varepsilon^{1/2}, \\ \le C(\theta,\kappa)\varepsilon^\kappa & \text{if } \sigma \ge \varepsilon^{1/2-\theta}, \end{cases}$$

where $\theta \in (0, 1/4), \kappa \in \mathbb{N}$ are arbitrary fixed parameters, and $c, c_1, c_2, C(\theta,\kappa)$ are absolute constants with the last one depending only on (θ,κ).

Lemma 4 shows a thresholding phenomenon as follows: when σ increases from 0 to 1, the quantity $\mathrm{KL}_\sigma(\varepsilon)$ stabilizes at $\Theta(\varepsilon^2)$ whenever $\sigma \lesssim \varepsilon^{1/2}$; however, when σ exceeds this threshold slightly (i.e. $\sigma \gtrsim \varepsilon^{1/2-\theta}$ for any constant $\theta > 0$), this quantity immediately drops to $o(\varepsilon^\kappa)$ for every possible κ. The main intuition behind this thresholding phenomenon is that, if $\sigma = O(\varepsilon^{1/2})$, the "bandwidth" of $F_1 - F_2$ exceeds that of $\mathcal{N}(0,\sigma^2)$, and the convolution is effectively using $\mathcal{N}(0,\sigma^2)$ as a Gaussian kernel (which preserves polynomials up to order 2) for smoothing $F_1 - F_2$ (which is second-order differentiable). In contrast, when $\sigma \gg \varepsilon^{1/2}$, the "bandwidth" of $F_1 - F_2$ could be smaller than $\mathcal{N}(0,\sigma^2)$, and the convolution is effectively using $F_1 - F_2$ as a kernel (which could preserve polynomials up to any desired order) for smoothing $\mathcal{N}(0,1)$ (which is infinitely differentiable). Approximation theory tells us that the latter approximation error could be much smaller than the former, leading to the thresholding phenomenon. We remark that this phenomenon is not captured by using the $\mathcal{W}_2$ distance.

This thresholding phenomenon has an important consequence for median estimation. By Lemma 4 with $\sigma = 1/\sqrt{m}$, PAC learning requires that $m = \Omega(\varepsilon^{2\theta-1})$ for any offline algorithm, as otherwise the KL divergence could be made arbitrarily small. When m is large enough, the first line of Lemma 4 then requires $n = \Omega(\varepsilon^{-2})$ to result in a large KL divergence for PAC learning, which comes from the idendity that

$$\mathrm{D}_{\mathrm{KL}}(P^{\otimes n} \| Q^{\otimes n}) = n\mathrm{D}_{\mathrm{KL}}(P\|Q).$$

Consequently, we have the following corollary for median estimation using offline algorithms.

Corollary 2.4. *Fix any $\theta > 0$. The $(\varepsilon, .1)$-PAC sample complexity for median estimation is $\Omega(\varepsilon^{-3+\theta})$ for any offline algorithm.*

5.2 Thresholding phenomenon for online algorithms

To prove the PAC lower bound for online algorithms, one first wonders if the same observation in Lemma 4 could still work. However, a close inspection of the proof reveals an issue: the optimizers (F_1, F_2) in the definition of $\mathrm{KL}_\sigma(\varepsilon)$ are different under the regimes $\sigma = O(\varepsilon^{1/2})$ and $\sigma = \Omega(\varepsilon^{1/2-\theta})$. An online learning algorithm could first identify the right scenario and then choose a proper sample size to tackle the problem, and thus the above lower bound arguments break down.

To resolve this issue, we aim to choose a proper pair of distributions (F_1, F_2) with $|\mathrm{median}(F_1) - \mathrm{median}(F_2)| \ge 2\varepsilon$, and investigate the behavior of $D_{\mathrm{KL}}(F_1 * \mathcal{N}(0,\sigma^2) \| F_2 * \mathcal{N}(0,\sigma^2))$ as a function of σ *with (F_1, F_2) fixed along the line*. The following lemma shows that, even for some fixed pair (F_1, F_2), a similar thresholding phenomenon still holds for the KL divergence.

Lemma 5. *Fix any $\varepsilon, \theta \in (0, 1/4)$, and $\kappa \in \mathbb{N}$. There exists two distributions $F_1, F_2 \in \mathcal{F}$ with $|\mathrm{median}(F_1) - \mathrm{median}(F_2)| \ge 2\varepsilon$, and*

$$D_{\mathrm{KL}}(F_1 * \mathcal{N}(0,\sigma^2) \| F_2 * \mathcal{N}(0,\sigma^2)) \begin{cases} \in [c_1\varepsilon^{3/2}, c_2\varepsilon^{3/2-\theta}] & \text{if } \sigma \le c\varepsilon^{1/2}, \\ \le C(\theta,\kappa)\varepsilon^\kappa & \text{if } \sigma \ge \varepsilon^{1/2-\theta}, \end{cases}$$

where $c, c_1, c_2, C(\theta,\kappa)$ are absolute constants with the last one depending only on (θ,κ).

Compared with Lemma 4, Lemma 5 still shows a similar thresholding phenomenon for the KL divergence when $\sigma \gg \varepsilon^{1/2}$, but the KL divergence becomes larger for small σ due to the additional constraint that (F_1, F_2) is held fixed. Under the choice of (F_1, F_2) in Lemma 5, each arm should be pulled at least $\Omega(\varepsilon^{2\theta-1})$ times, while $\Omega(\varepsilon^{\theta-3/2})$ arms need to be pulled in view of the first line. The following theorem makes the above intuition formal.

Theorem 3. *The $(\varepsilon, .1)$-PAC sample complexity for median estimation is $\Omega(\varepsilon^{-5/2+\theta})$ for any fixed $\theta > 0$ and any online algorithm.*

The formal proof of Theorem 3 is more complicated and requires an explicit computation of the KL divergence $D_{\mathrm{KL}}(p_{\pi,F_1} \| p_{\pi,F_2})$. We relegate the full proof to Appendix F. This thresholding phenomenon of the noise level also applies to the case of trimmed mean, which is discussed further in Appendix B.

6 Conclusion

In this work we formulated and studied offline and online algorithms for estimating functionals of distributions. We developed unified algorithms for estimating the mean, median, maximum, and trimmed mean, providing sample complexity upper bounds. We additionally proved information theoretic lower bounds in these settings, which show that our algorithms are optimal up to ε^c where c is a fixed constant arbitrarily close to zero. We used different Wasserstein distances to construct information theoretic lower bounds for mean and maximum estimation, and showed how fundamentally different techniques are required for median and trimmed mean estimation. The lower bounds for median and trimmed mean estimation elucidate an interesting thresholding phenomenon of the noise level to distinguish two distributions after Gaussian convolution, which may be of independent interest. Interesting directions of future work include extending our analysis to non-indicator-based functionals, such as the BH threshold and analyzing the limiting behavior of $\delta \to \infty$.

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1. For all authors...
   (a) Do the main claims made in the abstract and introduction accurately reflect the paper's contributions and scope? [Yes] Results are stated and properly qualified.
   (b) Did you describe the limitations of your work? [Yes]
   (c) Did you discuss any potential negative societal impacts of your work? [N/A]
   (d) Have you read the ethics review guidelines and ensured that your paper conforms to them? [Yes]
2. If you are including theoretical results...
   (a) Did you state the full set of assumptions of all theoretical results? [Yes] All theorem's have clearly stated assumptions
   (b) Did you include complete proofs of all theoretical results? [Yes] All proofs are detailed in the Appendix
3. If you ran experiments...
   (a) Did you include the code, data, and instructions needed to reproduce the main experimental results (either in the supplemental material or as a URL)? [N/A]
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A Extensions of the formulation

The formulation of the functional g can be extended in several different ways. First, we note that we can extend the set $S(F)$ to a finite union of disjoint closed intervals, i.e., $S(F) = \cup_{i=1}^k S_i(F)$, where $S_i(F)$ is a closed interval for $i \in [k]$. This is because $\mathbb{E}[X|S(F)]$ can be estimated based on estimations of $\mathbb{E}[X|S_i(F)]$ via

$$\mathbb{E}[X|S(F)] = \frac{\mathbb{E}[X\mathbb{I}(X \in S(F))]}{\mathbb{P}(X \in S(F))} = \frac{\sum_{i=1}^k \mathbb{P}(X \in S_i(F))\mathbb{E}[X|S_i(F)]}{\sum_{i=1}^k \mathbb{P}(X \in S_i(F))}. \tag{7}$$

Observe that this definition naturally extends to cases where the distribution is continuous, where the density of F at X can be substituted for $\mathbb{P}(X \in S(F))$ for singleton sets $S(F)$. We can also consider a more general class of functionals

$$g(F) = \mathbb{E}\left[h(X)|X \in S(F)\right], \tag{8}$$

where h is a differentiable function. However, when we take the limit $\varepsilon \to 0$, we see that for any fixed distribution F and fixed function h the reweighting induced by h does not matter. Assuming that we knew whether $X_i \in S(F)$ for each i, we would simply want to sample $X_i \propto h'(X_i)\varepsilon^{-r}$ for some r. Since h is differentiable, this is simply reweighting by a constant factor, which does not show up in our ε dependence. Thus, we can safely only consider the weighting functional $h(x) = x$, which retains the central elimination aspect of this setting (determining whether a point is relevant or not). Loosely speaking, for any differentiable function h and smooth and compactly supported F, we have that in the limit as $\varepsilon \to 0$ it degenerates to one of these settings.

B Results for trimmed mean

In this section, we present our upper and lower bound analysis for trimmed mean via both online and offline sampling algorithms.

B.1 Upper bound for offline algorithms

For trimmed mean, the following statements are assumed to hold:

Assumption 4. *There exist constants $c_0, c_1, \ldots, c_5$ such that*

- $\int x^2 dF(x) \le c_0$.
- $F'(x) \ge c_1$ *for* $|x - F^{-1}(\alpha)| \lesssim \varepsilon$ *and* $|x - F^{-1}(1-\alpha)| \lesssim \varepsilon$.
- $|F^{(2)}(x)| \le c_2$ *for* $|x - F^{-1}(\alpha)| \lesssim \sqrt{\varepsilon}$ *and* $|x - F^{-1}(1-\alpha)| \lesssim \sqrt{\varepsilon}$.
- $F'(x) \le c_3$ *for* $|x - F^{-1}(\alpha)| \lesssim \varepsilon$ *and* $|x - F^{-1}(1-\alpha)| \lesssim \varepsilon$.
- $\max\{|F^{-1}(\alpha)|, |F^{-1}(1-\alpha)|\} \le c_4$, $\min\{|F^{-1}(\alpha)|, |F^{-1}(1-\alpha)|\} \ge c_5$.

The first assumption is to ensure that the mean and variance of F is upper bounded, which is slightly stronger than the assumption for mean. The second assumption is to ensure that the α and $1-\alpha$ quantiles of F is well-defined. The third assumption ensures that the distribution has Lipschitz-continuous density around the quantiles. The forth assumption precludes the distributions which have lots of mass around the α and $1-\alpha$ quantiles. The fifth assumption ensures that the α and $1-\alpha$ quantiles are upper-bounded and bounded away from 0. The following proposition gives the choice of (n, m) to obtain the (ε, δ)-PAC approximation of the trimmed mean.

Proposition 4. *Suppose that Assumption 4 holds. Then, by choosing $m \ge C_1\varepsilon^{-1}\log\varepsilon^{-1}$ and $n \ge C_2\varepsilon^{-2}\delta^{-1}$, the estimator $G_{n,m}$ is an (ε, δ)-PAC approximation of $g(F)$. Here C_1, C_2 are constants which can be expressed by $c_0, \ldots, c_5$. Thus, the offline sampling algorithm takes overall $O(\varepsilon^{-3}\log(1/\varepsilon))$ samples.*

B.2 Lower bounds for offline algorithms

Similar to the analysis for estimating median, we consider the following quantity

$$\mathrm{KL}_\sigma(\varepsilon) \triangleq \min\{D_{\mathrm{KL}}(F_1 * \mathcal{N}(0,\sigma^2) \| F_2 * \mathcal{N}(0,\sigma^2)) : F_1, F_2 \in \mathcal{F}, |g(F_1) - g(F_2)| \ge 2\varepsilon\}.$$

Analogously, we have the following bounds on the above quantity with respect to the magnitude of noise σ.

Lemma 6. *For $\varepsilon \in (0, 1/4)$, the following characterization of $\mathrm{KL}_\sigma(\varepsilon)$ holds as a function of σ:*

$$\mathrm{KL}_\sigma(\varepsilon) \begin{cases} \leq c_1 \varepsilon^2 & \text{if } \sigma \leq c\varepsilon^{1/2}, \\ \leq C(\theta, \kappa)\varepsilon^\kappa & \text{if } \sigma \geq \varepsilon^{1/2-\theta}, \end{cases}$$

where $\theta \in (0, 1/4), \kappa \in \mathbb{N}$ are arbitrary parameters, and $c, c_1, C(\theta, \kappa)$ are absolute constants with the last one depending only on (θ, κ).

In the same manner, we have the following corollary.

Corollary 3.1. *Fix any $\theta > 0$. The $(\varepsilon, .1)$-PAC sample complexity for trimmed mean estimation is $\Omega(\varepsilon^{-3+\theta})$ for any offline algorithm.*

B.3 Lower bounds for online algorithms

Analogous to the results for median, we start with the following lemma to give bounds of KL divergence between two distributions after the convolution.

Lemma 7. *Fix any $\varepsilon, \theta \in (0, 1/4)$, and $\kappa \in \mathbb{N}$. There exists two distributions $F_1, F_2 \in \mathcal{F}$ with $|g(F_1) - g(F_2)| \geq 2\varepsilon$, and*

$$D_{\mathrm{KL}}(F_1 * \mathcal{N}(0, \sigma^2) \| F_2 * \mathcal{N}(0, \sigma^2)) \begin{cases} \leq c_1 \varepsilon^{3/2-\theta} & \text{if } \sigma \leq c\varepsilon^{1/2}, \\ \leq C(\theta, \kappa)\varepsilon^\kappa & \text{if } \sigma \geq \varepsilon^{1/2-\theta}, \end{cases}$$

where $c, c_1, C(\theta, \kappa)$ are absolute constants with the last one depending only on (θ, κ).

We then show the lower bound for trimmed mean via online sampling algorithms.

Theorem 4. *Suppose that $\varepsilon > 0$. Denote $\mathcal{F}$ as the set of distributions satisfying Assumption 4. Consider an online algorithm π with a fixed budget t which outputs $\hat{G}$. Then, for any $\theta \in (0, 1/4)$, there exists at least one distribution $F \in \mathcal{F}$, such that*

$$\mathbb{P}(|\hat{G} - g(F)| > \varepsilon) \geq \frac{1}{4} \exp\left(-ct\varepsilon^{2.5-2\theta}\right), \tag{9}$$

where $c > 0$ is a constant.

C Proofs of upper bounds for offline algorithms

C.1 Mean

Here we present the proof of Proposition 1.

Proof. Let $X \sim F$ and $Z \sim \mathcal{N}(0, 1/m)$ are independent random variables. Then, we have

$$\mathbb{E}[X + Z] = \mathbb{E}[X] + \mathbb{E}[Z] = \mathbb{E}[X].$$

This implies that $g(F_m) = g(F)$ for any $m \geq 1$. Therefore, we can simply take $m = 1$. Then, we note that

$$\mathrm{Var}[X + Z] = \mathrm{Var}[X] + \mathrm{Var}[Z] \leq c + 1.$$

This implies that $\mathrm{Var}_{\hat{X} \sim F_1}[\hat{X}] \leq c + 1$. According to the Chebyshev inequality, we have

$$\mathbb{P}(|G_{n,m} - g(F_m)| \geq \varepsilon) \leq \frac{\mathrm{Var}_{\hat{X} \sim F_1}[\hat{X}]}{n\varepsilon^2} \leq \frac{c+1}{n\varepsilon^2}.$$

Therefore, by taking $n \geq \delta^{-1}(c+1)\varepsilon^{-2}$, we have

$$\mathbb{P}(|G_{n,m} - g(F_m)| \leq \varepsilon) \geq 1 - \delta.$$

Hence, it takes $mn = O(\varepsilon^{-2})$ samples to provide an (ε, δ)-PAC approximation of $g(F)$. □

C.2 Median

Consider the following conditions

(A1) For $x \in \mathbb{R}$, there exists $c_1, t_1 > 0$ such that for all t satisfying $0 \le |t - x| \le t_1$, $F'(t) \ge c_1$.

(A2) For $x \in \mathbb{R}$, there exists $c_2, t_2 > 0$ such that
$$|F'(x_1) - F'(x_2)|| \le c_2.$$
for $x_1, x_2 \in [x - t_2, x + t_2]$.

We can view Assumption 2 as follows. Let $\eta = g(F) = F^{-1}(0.5)$. F satisfies (A1) with (η, c_1, t_1) and satisfies (A2) with (η, c_2, t_2) while $t_1 \gtrsim \varepsilon$ and $t_2 \gtrsim \sqrt{\varepsilon}$. Denote $\rho(x) = F'(x)$. Let $\rho_m = \rho * \varphi_{1/m}$ as the pdf of the distribution of $\hat{X}_i$.

Lemma 8. *Let $\eta = g(F)$. Assume that F satisfies (A1) with (η, c_1, t_1). Suppose that $m^{-1/2} \le t_1/2$. Then, F_m satisfies (A1) with $(\eta, c_1/4, t_1)$.*

Proof. It is sufficient to show that for $x \in [\eta - t_1, \eta + t_1]$, $\rho_m(x) > c_1/4$. As $m^{-1/2} < t_1/2$,
$$\int_0^{t_1} \varphi_{1/m}(x)dx \ge \int_0^{2m^{-1/2}} \varphi_{1/m}(x)dx = \int_0^2 \varphi_1(x)dx \ge 1/4.$$
Therefore, for $x \in [\eta, \eta + t_1]$, we have
$$\rho_m(x) = \int_z \varphi_{1/m}(z)\rho(x - z)dz \ge c_1 \int_0^{t_1} \varphi_{1/m}(z)dz \ge c_1/4.$$
Similarly, for $x \in [\eta - t_1, \eta]$, we have
$$\rho_m(x) = \int_z \varphi_{1/m}(z)\rho(x - z)dz \ge c_1 \int_{-t_1}^0 \varphi_{1/m}(z)dz = c_1 \int_0^{t_1} \varphi_{1/m}(z)dz \ge c_1/4.$$
This completes the proof. □

Proposition 5. *Suppose that F satisfies (A2) with (x, c_2, t_2) and $\sqrt{4\log(2m^{-1/2})}m^{-1/2} \le t_2$. Then, we have*
$$|F_m(x) - F(x)| \le \frac{c_2 + 1}{2} m^{-1}.$$

Proof. With $k = \sqrt{4\log(2m^{-1/2})}$, we have
$$\int_{-\infty}^{-km^{-1/2}} \varphi_{1/m}(y)dy = \int_{km^{-1/2}}^{\infty} \varphi_{1/m}(y)dy \le e^{-k^2/2} \le \frac{1}{4}m^{-1}.$$
For $|y| \le t_2$, as $|F^{(2)}(x - y)| \le c_2$, it follows that
$$|F(x - y) - F(x) - y\rho(x)| \le \frac{c_2 y^2}{2}.$$
Note that $km^{-1/2} = \sqrt{4\log(2m^{-1/2})}m^{-1/2} \le t_2$, we have
$$\begin{aligned}
&|F_m(x) - F(x)| \\
=&\left|\int (F(x - y) - F(x))\varphi_{1/m}(y)dy\right| \\
\le&\int_{-\infty}^{-km^{-1/2}} \varphi_{1/m}(y)|F(x - y) - F(x)|dy + \int_{km^{-1/2}}^{\infty} \varphi_{1/m}(y)|F(x - y) - F(x)|dy \\
&+ \left|\int_{-km^{-1/2}}^{km^{-1/2}} (F(x - y) - F(x) - y\rho(t))\varphi_{1/m}(y)dy\right| + \left|\int_{-km^{-1/2}}^{km^{-1/2}} y\rho(t)\varphi_{1/m}(y)dy\right| \\
\le&\frac{m^{-1}}{2} + \int_{-km^{-1/2}}^{km^{-1/2}} |F(x - y) - F(x) - y\rho(x)|\varphi_{1/m}(y)dy \\
\le&\frac{m^{-1}}{2} + \frac{c_2}{2}\int_{-km^{-1/2}}^{km^{-1/2}} y^2\varphi_{1/m}(y)dy \le \frac{c_2 + 1}{2}m^{-1}.
\end{aligned}$$

This completes the proof. □

Proposition 6. *Suppose that $\delta \in (0,1)$. Assume that (A1) holds at η with (c_1, t_1) and (A2) holds at η with (c_2, t_2). Suppose that $t_1 \geq \varepsilon/2$ and $t_2 \gtrsim \sqrt{\varepsilon}$. Then, with $m \geq \frac{4(c_2+1)\varepsilon^{-1}}{c_1}$ and $n \geq \frac{28\varepsilon^{-2}\log\delta^{-1}}{c_1^2}$, $G_{n,m}$ is an (ε, δ)-PAC approximation of $g(F)$.*

Proof. Suppose that we use n points and m samples per point. From our choice of m, we have

$$\sqrt{4\log(2m^{1/2})}m^{-1/2} \leq t_2, \frac{c_2+1}{2}m^{-1} \leq \frac{c_1\varepsilon}{8}.$$

Let $\eta_m = g(F_m)$ and $\eta = g(F)$. From Proposition 5, we have

$$|F_m(\eta_m) - F_m(\eta)| = |F(\eta) - F_m(\eta)| \leq c_1\varepsilon/8.$$

From Lemma 8, we note that F_m satisfies (A1) with $(\eta, c_1/4, t_1)$. If $|\eta_\sigma - \eta| \geq t_1$, then, we have

$$|F_m(\eta_\sigma) - F_m(\eta)| \geq \min\{|F_m(\eta + t_1) - F_m(\eta)|, |F_m(\eta - t_1) - F_m(\eta)|\} \geq \frac{c_1 t_1}{4},$$

which leads to a contradiction. Therefore, we have

$$c_1\varepsilon/8 \geq |F_m(\eta_\sigma) - F_m(\eta)| \geq c_1|\eta_\sigma - \eta|/4.$$

This implies that $|\eta - \eta_m| \leq \varepsilon/2$. As $\varepsilon \leq t_1/2$, we note that F_m satisfies (A1) with $(\eta_m, c_1/4, t_1/2)$. From the choice of n, according to Lemma 13, we have

$$\mathbb{P}(|G_{n,m} - \eta_m| \leq \varepsilon/2) \geq 1 - \delta.$$

Under the event $|G_{n,m} - \eta_m| \leq \varepsilon/2$, we have

$$|G_{n,m} - \eta| \leq |G_{n,m} - \eta_m| + |\eta_m - \eta| \leq \varepsilon.$$

This completes the proof. □

C.3 Maximum

In this case, the estimator for the noiseless samples writes $G_n = \max_{i\in[n]} X_n$. We first show that for sufficiently large n, $F(G_n)$ can be close to 1.

Proposition 7. *Suppose that $\varepsilon > 0$ and $\delta \in (0,1)$. Then, for $n \geq \varepsilon^{-1}\log(2/\delta)$, we have $\mathbb{P}(F(G_n) \geq 1 - \varepsilon) \geq 1 - \delta/2$.*

Proof. Consider a fixed number of points n. Note that $G_n = \max_{i\in[n]} X_i$. Therefore, we have

$$\begin{aligned}\mathbb{P}(F(G_n) \leq 1-\varepsilon) &= \mathbb{P}(F(X_i) \leq 1-\varepsilon, \forall i \in [n]) \\ &= (1-\varepsilon)^n \leq \exp(\varepsilon^{-1}\log(2/\delta)\log(1-\varepsilon)) \leq \delta/2.\end{aligned}$$

Here we utilize that $\log(1-\varepsilon) \leq -\varepsilon$. This completes the proof. □

Then, based on the β-regularity of F, we show that G_n can be close to $g(F)$ when n is large.

Proposition 8. *Let $\varepsilon > 0$ and $\delta \in (0,1)$. Denote $\eta = g(F)$. Suppose that Assumption 3 holds. Then, with $n = c_1^{-1}\varepsilon^{-\beta}\log(2/\delta)$ points, we have $\mathbb{P}(|G_n - \eta| \leq \varepsilon) \geq 1 - \delta/2$.*

Proof. From Proposition 7, we note that

$$\mathbb{P}(F(G_n) \geq 1 - c_1\varepsilon^\beta) \geq 1 - \delta/2.$$

According to Assumption 3, $F(G_n) \geq 1 - c_1\varepsilon^\beta$ implies that $G_n \geq \eta - \varepsilon$. As $G_n = \max_{i\in[n]} X_i \leq \eta$, this completes the proof. □

We first choose $n \geq c_1^{-1}(\varepsilon/2)^{-\beta}\log(2/\delta)$. From Proposition 8, this guarantees that $\mathbb{P}(|G_n - \eta| \leq \varepsilon/2) \geq 1 - \delta/2$. Then, by choosing $m \geq 4\varepsilon^{-2}\log(2n\delta^{-1})$, we have

$$\mathbb{P}(|X_i - \hat{X}_i| \leq \varepsilon/2) \geq 1 - e^{m^{-1}\varepsilon^{-2}} \geq 1 - \delta/(2n).$$

Here we utilize the tail bound of Gaussian distributions and the fact that $X_i - \hat{X}_i \sim \mathcal{N}(0, 1/m)$. As $G_n = \max_{i\in[n]} X_i$ and $G_{n,m} = \max_{i\in[n]} \hat{X}_i$, conditioned on $\{|X_i - \hat{X}_i| \leq \varepsilon/2, \forall i \in [n]\}$, we have $|G_n - G_{n,m}| \leq \varepsilon/2$. Therefore, it follows that

$$\mathbb{P}(|G_n - G_{n,m}| \leq \varepsilon/2) \geq P\left(|X_i - \hat{X}_i| \leq \varepsilon/2, \forall i \in [n]\right) \geq 1 - n\delta/(2n) = 1 - \delta/2.$$

In summary, we have $\mathbb{P}(|\eta - G_{n,m}| \leq \varepsilon) \geq \mathbb{P}(|G_n - G_{n,m}| \leq \varepsilon/2) + \mathbb{P}(|G_n - \eta| \leq \varepsilon/2) - 1 \geq 1 - \delta$.

C.4 Trimmed mean

Consider the following conditions

(B1) There exists constant $c_0 > 0$ such that $\int_{-\infty}^{\infty} x^2 dF(x) \le c_0$.

(B2) For $x \in \mathbb{R}$, there exists $c_1, t_1 > 0$ such that for all t satisfying $0 \le |t - x| \le t_1$, $F'(t) \ge c_1$.

(B3) For $x \in \mathbb{R}$, there exists $c_2, t_2 > 0$ such that for $x_1, x_2 \in [x - t_2, x + t_2]$,
$$|F'(x_1) - F'(x_2)| \le c_2.$$

(B4) For $x \in \mathbb{R}$, there exists $c_3, t_3 > 0$ such that for all t satisfying $0 \le |t - x| \le t_3$, $F'(t) \le c_3$.

(B5) There exists constants $c_4, c_5 > 0$ such that $\max\{|F^{-1}(\alpha)|, |F^{-1}(1-\alpha)|\} \le c_4$, $\min\{|F^{-1}(\alpha)|, |F^{-1}(1-\alpha)|\} \ge c_5$.

We can view Assumption 4 as follows. F satisfies (B1) with c_0 and (B5) with c_4, c_5. At $F^{-1}(\alpha)$ and $F^{-1}(1-\alpha)$, F satisfies (B2) with (c_1, t_1), satisfies (B3) with (c_2, t_2) and satisfies (B4) with (c_3, t_3). Here $t_1, t_3 \gtrsim \varepsilon$ and $t_2 \gtrsim \sqrt{\varepsilon}$.

We first show that for $n \ge O(\varepsilon^{-2})$, the empirical estimator of the trimmed mean from noiseless samples will be close to the trimmed mean.

Proposition 9. *Suppose that Assumption 4 holds. Let $\delta \in (0, 1)$. Suppose that $\varepsilon > 0$ is sufficiently small. For*
$$n \ge (2\alpha - 1)^{-2}(4c_3c_4 + 1)^{-2}\varepsilon^{-2} \max\{16c_0\delta^{-1}, 4\log(4/\delta)c_1^{-2}\},$$
with probability at least $1 - \delta$, we have
$$\left| \frac{1}{n} \sum_{i=\lfloor \alpha n \rfloor}^{\lfloor (1-\alpha)n \rfloor} X_{(i)} - \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF(x) \right| \le \varepsilon.$$

Then, we prove for the noisy case.

Lemma 9. *Suppose that Assumption 4 holds. Then, we have*
$$\begin{aligned} &\left| \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF(x) - \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF_m(x) \right| \\ \le & m^{-1} \left(4\sqrt{c_0} + k^2(2c_2c_4 + 2c_3) + 4 + 2\sqrt{c_0}c_2k^2m^{-1/2} \right) = O(m^{-1}\log(m)), \end{aligned}$$
where $k = \sqrt{2\log(m/2)}$.

From the median proof, analogously, we also have
$$|F^{-1}(\alpha) - F_m^{-1}(\alpha)| \le O(m^{-1}\log(m)) \quad , \quad |F^{-1}(1-\alpha) - F_m^{-1}(1-\alpha)| \le O(m^{-1}\log(m)).$$
Then, we have the bound
$$\begin{aligned} &\left| \int_{F_m^{-1}(\alpha)}^{F_m^{-1}(1-\alpha)} x dF_m(x) - \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF(x) \right| \\ \le & \left| \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF_m(x) - \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF(x) \right| + \left| \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF_m(x) - \int_{F_m^{-1}(\alpha)}^{F_m^{-1}(1-\alpha)} x dF_m(x) \right| \\ \le & O(m^{-1}\log(m)) \end{aligned}$$
Here we utilize that $|x|F_m'(x)$ is upper bounded. Therefore, by choosing $m = O(\varepsilon^{-1}\log(1/\varepsilon))$, we have
$$\left| \int_{F_m^{-1}(\alpha)}^{F_m^{-1}(1-\alpha)} x dF_m(x) - \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF(x) \right| \le \varepsilon/2.$$
By choosing ε sufficiently small, F_m also satisfies Assumption 4 with constants $(2c_0, c_1/2, 2c_2, 2c_3, 2c_4, c_5/2)$. Therefore, with $n \ge O(\varepsilon^{-2}\delta^{-1})$, we have
$$\mathbb{P}\left(\left| \int_{F_m^{-1}(\alpha)}^{F_m^{-1}(1-\alpha)} x dF_m(x) - G_{m,n} \right| \le \varepsilon/2 \right) \ge 1 - \delta.$$
This completes the proof.

C.4.1 Proof of Proposition 9

Proof. For $\xi > 0$, denote the event

$$E(\xi) = \{|X_{(\lfloor \alpha n \rfloor)} - F^{-1}(\alpha)| \le \xi, |X_{(\lfloor (1-\alpha)n \rfloor)} - F^{-1}(1-\alpha)| \le \xi\}.$$

Choose $\xi < c_5$. From Lemma 14, with $n \ge 4\log(4/\delta)c_1^{-2}\xi^{-2}$, we have $\mathbb{P}(E(\xi)) \ge 1 - \delta/2$. Conditioned on $E(\xi)$, we note that

$$\frac{1}{n}\sum_{i=\lfloor \alpha n \rfloor}^{\lfloor (1-\alpha)n \rfloor} X_{(i)} \ge \frac{1}{n}\sum_{i\in[n]} X_i \mathbb{I}(X_i \in [F^{-1}(\alpha) + \mathtt{sign}(F^{-1}(\alpha))\xi, F^{-1}(1-\alpha) - \mathtt{sign}(F^{-1}(1-\alpha))\xi]),$$

and

$$\frac{1}{n}\sum_{i=\lfloor \alpha n \rfloor}^{\lfloor (1-\alpha)n \rfloor} X_{(i)} \le \frac{1}{n}\sum_{i\in[n]} X_i \mathbb{I}(X_i \in [F^{-1}(\alpha) - \mathtt{sign}(F^{-1}(\alpha))\xi, F^{-1}(1-\alpha) + \mathtt{sign}(F^{-1}(1-\alpha))\xi]).$$

Lemma 10. *Let $a < b$. Then, with $n \ge c_0\varepsilon^{-2}\delta^{-1}$, we have*

$$\mathbb{P}\left(\left|\int_a^b x dF(x) - \frac{1}{n}\sum_{i=1}^n X_i \mathbb{I}(X_i \in [a,b])\right| \le \varepsilon\right) \ge 1 - \delta.$$

Proof. Denote $Y_i = X_i\mathbb{I}(X_i \in [a,b])$. Then, $\mathbb{E}[Y_i] = \int_a^b x dF(x)$. Note that $\mathrm{Var}[Y_i] \le \int_a^b x^2 dF(x) \le \int_{-\infty}^{\infty} x^2 dF(x) \le c_0$. Therefore, from the Chebyshev inequality, we have

$$P\left(\left|\int_a^b x dF(x) - \frac{1}{n}\sum_{i=1}^n X_i \mathbb{I}(X_i \in [a,b])\right| \ge \varepsilon\right) \le \frac{c_0}{n\varepsilon^2} \le \delta.$$

This completes the proof. □

From Lemma 10, for $n \ge 16c_0\xi^{-2}\delta^{-1}$, with probability at least $1 - \delta/4$, we have

$$\begin{aligned}
&\frac{1}{n}\sum_{i\in[n]} X_i \mathbb{I}(X_i \in [F^{-1}(\alpha) + \mathtt{sign}(F^{-1}(\alpha))\xi, F^{-1}(1-\alpha) - \mathtt{sign}(F^{-1}(1-\alpha))\xi]) \\
\ge &\int_{F^{-1}(\alpha)+\mathtt{sign}(F^{-1}(\alpha)}^{F^{-1}(1-\alpha)-\mathtt{sign}(F^{-1}(\alpha)} x dF(x) - \xi \ge \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF(x) - (4c_3c_4+1)\xi,
\end{aligned}$$

and

$$\begin{aligned}
&\frac{1}{n}\sum_{i\in[n]} X_i \mathbb{I}(X_i \in [F^{-1}(\alpha) - \mathtt{sign}(F^{-1}(\alpha))\xi, F^{-1}(1-\alpha) + \mathtt{sign}(F^{-1}(1-\alpha))\xi]) \\
\le &\int_{F^{-1}(\alpha)-\mathtt{sign}(F^{-1}(\alpha)}^{F^{-1}(1-\alpha)+\mathtt{sign}(F^{-1}(\alpha)} x dF(x) + \xi \le \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF(x) + (4c_3c_4+1)\xi.
\end{aligned}$$

Here we utilize that $\xi \le c_5 \le c_4$ and $|xF'(x)| \le 2c_3c_4$ around $F^{-1}(\alpha)$ and $F^{-1}(1-\alpha)$. Combining the above bound with (C.4.1) and (C.4.1), with probability at least $1 - 3\delta/4$, we have

$$\left|\frac{1}{n}\sum_{i=\lfloor \alpha n \rfloor}^{\lfloor (1-\alpha)n \rfloor} X_{(i)} - \int_{F^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF(x)\right| \le (4c_3c_5+1)\xi.$$

Therefore, by letting $\xi = \frac{1}{(2\alpha-1)(4c_3c_5+1)}\varepsilon$, we complete the proof. □

C.4.2 Proof of Lemma 9

Proof. Denote $\sigma = 1/\sqrt{m}$. We also denote $F_\sigma =: F_m$. According to the Cauchy-Schwartz inequality, we have

$$\left(\int |x| dF(x)\right)^2 \leq \left(\int x^2 dF(x)\right)\left(\int 1 dF(x)\right) \leq c_0,$$

which implies that $\int |x| dF(x) \leq \sqrt{c_0}$. Let $k > 0$ be a constant. Note that

$$\int_{k\sigma}^{\infty} \varphi_{\sigma^2}(x)dx = \int_{k}^{\infty} \varphi_1(x)dx, \int_{k\sigma}^{\infty} x\varphi_{\sigma^2}(x)dx = \sigma \int_{k}^{\infty} x\varphi_1(x)dx.$$

It follows that

$$\int_{k}^{\infty} x\varphi_1(x)dx = \frac{1}{\sqrt{2\pi}} \int_{k}^{\infty} e^{-\frac{x^2}{2}} d\frac{x^2}{2} = \frac{1}{\sqrt{2\pi}} e^{-k^2/2}.$$

We note that $\int_k^\infty \varphi_1(x)dx \leq e^{-k^2/2}$. By taking $k = \sqrt{-2\log(\sigma^2/2)}$, then, we have

$$\int_{k\sigma}^{\infty} \varphi_{\sigma^2}(x)dx \leq e^{-k^2/2} \leq \frac{1}{2}\sigma^2, \int_{k\sigma}^{\infty} x\varphi_{\sigma^2}(x)dx \leq \sigma e^{-k^2/2} \leq \frac{1}{2}\sigma^2.$$

We can compute that

$$\begin{aligned}
&\left|\int_a^b x dF_\sigma(x) - \int_a^b yF'(y)dy\right| \\
=&\left|\int_{a\leq y+z\leq b} (y+z)F'(y)\varphi_{\sigma^2}(z)dydz - \int_a^b yF'(y)dy\right| \\
\leq&\left|\int_{a\leq y+z\leq b} yF'(y)\varphi_{\sigma^2}(z)dydz - \int_a^b yF'(y)dy\right| + \left|\int_{a\leq y+z\leq b} zF'(y)\varphi_{\sigma^2}(z)dydz\right|.
\end{aligned}$$

In the following two lemmas, we show that both terms in the last line are upper bounded by $O(\sigma^2)$.

Lemma 11. *We have the bound*

$$\left|\int_{a\leq y+z\leq b} yF'(y)\varphi_{\sigma^2}(z)dydz - \int_a^b yF'(y)dy\right| \leq 4\sqrt{c_0}\sigma^2 + k^2\sigma^2((|b|+|a|)c_2 + 2c_4).$$

Lemma 12. *We have the bound*

$$\left|\int_{a\leq y+z\leq b} zF'(y)\varphi_{\sigma^2}(z)dydz\right| \leq 4\sigma^2 + 2\sqrt{c_0}c_2k^2\sigma^3.$$

In summary, we have the bound

$$\begin{aligned}
&\left|\int_a^b x dF(x) - \int_a^b x dF_\sigma(x)\right| \\
\leq&4\sqrt{c_0}\sigma^2 + k^2\sigma^2((|b|+|a|)c_2 + 2c_4) + 4\sigma^2 + 2\sqrt{c_0}c_2k^2\sigma^3 \\
=&\sigma^2\left(4\sqrt{c_0} + k^2((|b|+|a|)c_2 + 2c_4) + 4 + 2\sqrt{c_0}c_2k^2\sigma\right)
\end{aligned}$$

This completes the proof. □

C.4.3 Proof of Lemma 11

We first upper-bound the LHS in (11) by the following parts:

$$
\begin{aligned}
&\left|\int_{a\le y+z\le b} yF'(y)\varphi_{\sigma^2}(z)dydz - \int_a^b yF'(y)dy\right| \\
\le&\left|\int_{a+k\sigma}^{b-k\sigma}\left(\int_{a-y}^{b-y}\varphi_{\sigma^2}(z)dz\right)yF'(y)dzdy - \int_{a+k\sigma}^{b-k\sigma} yF'(y)dy\right| && (10)\\
&+\left|\left(\int_{-\infty}^{a-k\sigma}+\int_{b+k\sigma}^{\infty}\right)\left(\int_{a-y}^{b-y}\varphi_{\sigma^2}(z)dz\right)yF'(y)dy\right| && (11)\\
&+\left|\int_{a-k\sigma}^{a+k\sigma}\left(\int_{a-y}^{b-y}\varphi_{\sigma^2}(z)dz\right)yF'(y)dy - \int_{a}^{a+k\sigma} yF'(y)dy\right| && (12)\\
&+\left|\int_{b-k\sigma}^{b+k\sigma}\left(\int_{a-y}^{b-y}\varphi_{\sigma^2}(z)dz\right)yF'(y)dy - \int_{b-k\sigma}^{b} yF'(y)dy\right|. && (13)
\end{aligned}
$$

For the term (10), as $y \in [a+k\sigma, b-k\sigma]$, we have $[-k\sigma, k\sigma] \subseteq [a-y, b-y]$, which implies that

$$
\left|\int_{a-y}^{b-y}\varphi_{\sigma^2}(z)dz - 1\right| \le \left(\int_{-\infty}^{-k\sigma}+\int_{k\sigma}^{\infty}\right)\varphi_{\sigma^2}(z)dz \le \sigma^2.
$$

Hence, we have

$$
\begin{aligned}
&\left|\int_{a+k\sigma}^{b-k\sigma}\left(\int_{a-y}^{b-y}\varphi_{\sigma^2}(z)dz\right)yF'(y)dzdy - \int_{a+k\sigma}^{b-k\sigma} yF'(y)dy\right| \\
\le&\sigma^2\int_{a+k\sigma}^{b-k\sigma}|y|F'(y)dy \le \sigma^2\int_{-\infty}^{\infty}|y|F'(y)dy \le \sqrt{c_0}\sigma^2.
\end{aligned}
$$

For the term (11), we note that

$$
\begin{aligned}
&\left|\left(\int_{-\infty}^{a-k\sigma}+\int_{b+k\sigma}^{\infty}\right)\left(\int_{y-a}^{y-b}\varphi_{\sigma^2}(z)dz\right)yF'(y)dy\right| \\
\le&\frac{1}{2}\sigma^2\left(\int_{-\infty}^{a-k\sigma}+\int_{b+k\sigma}^{\infty}\right)|y|F'(y)dy \le \frac{\sqrt{c_0}}{2}\sigma^2.
\end{aligned}
$$

Here we utilize that for $y \ge b+k\sigma$ or $y \le a-k\sigma$, we have

$$
\int_{a-y}^{b-y}\varphi_{\sigma^2}(z)dz \le \int_{k\sigma}^{\infty}\varphi_{\sigma^2}(z)dz \le \frac{1}{2}\sigma^2.
$$

For the term (12), we note that

$$
\begin{aligned}
&\left|\int_{a-k\sigma}^{a+k\sigma} yF'(y)\left(\int_{a-y}^{b-y}\varphi_{\sigma^2}(z)\right)dzdy-\int_{a}^{a+k\sigma} yF'(y)dy\right| \\
\leq&\left|\int_{0}^{k\sigma}(a+t)F'(a+t)\left(\int_{-(b-a)-t}^{b-a-t}\varphi_{\sigma^2}(z)dz\right)dt-\int_{a}^{a+k\sigma} yF'(y)dy\right| \\
+&\left|\int_{0}^{k\sigma}((a-t)F'(a-t)-(a+t)F'(a+t))\left(\int_{t}^{b-a+t}\varphi_{\sigma^2}(z)\right)dzdt\right| \\
\leq&\left|\int_{0}^{k\sigma}(a+t)F'(a+t)\left(\int_{-(b-a)-t}^{b-a-t}\varphi_{\sigma^2}(z)dz\right)dt-\int_{0}^{k\sigma}(a+t)F'(a+t)dt\right| \\
&+\int_{0}^{k\sigma}|a|F'(a-t)-F'(a+t)|+t|F'(a-t)+F'(a+t)|dt \\
\leq&\sigma^2\int_{0}^{k\sigma}|a+t|F'(a+t)dt+\int_{0}^{k\sigma}\left(2|a|c_2t+2c_4t\right)dt \\
\leq&\sqrt{c_0}\sigma^2+k^2\sigma^2(|a|c_2+c_4).
\end{aligned}
$$

Similarly, for the term (13), we have the bound

$$
\left|\int_{b-k\sigma}^{b+k\sigma} yF'(y)\left(\int_{a-y}^{b-y}\varphi_{\sigma^2}(z)\right)dzdy-\int_{b}^{b+k\sigma} yF'(y)dy\right|\leq\sqrt{c_0}\sigma^2+k^2\sigma^2(|b|c_2+c_4).
$$

C.4.4 Proof of Lemma 12

For the LHS in (12), we can decompose it into

$$
\begin{aligned}
&\left|\int_{a\leq y+z\leq b} zF'(y)\varphi_{\sigma^2}(z)dydz\right| \\
\leq&\left|\int_{a+k\sigma}^{b-k\sigma}F'(y)\left(\int_{a-y}^{b-y}z\varphi_{\sigma^2}(z)\right)dzdy\right| && (14)\\
&+\left|\left(\int_{-\infty}^{a-k\sigma}+\int_{b+k\sigma}^{\infty}\right)\left(\int_{a-y}^{b-y}z\varphi_{\sigma^2}(z)dz\right)F'(y)dy\right| && (15)\\
&+\left|\int_{a-k\sigma}^{a+k\sigma}F'(y)\left(\int_{a-y}^{b-y}z\varphi_{\sigma^2}(z)\right)dzdy\right| && (16)\\
&+\left|\int_{b-k\sigma}^{b+k\sigma}F'(y)\left(\int_{a-y}^{b-y}z\varphi_{\sigma^2}(z)\right)dzdy\right| && (17)
\end{aligned}
$$

For the term (14), we note that

$$
\left|\int_{a+k\sigma}^{b-k\sigma}F'(y)\left(\int_{a-y}^{b-y}z\varphi_{\sigma^2}(z)\right)dzdy\right|\leq\quad\sigma^2\int_{a+k\sigma}^{b-k\sigma}F'(y)dy\leq\sigma^2.
$$

Here we utilize that for $y\in[a+k\sigma,b-k\sigma]$,

$$
\begin{aligned}
&\left|\int_{a-y}^{b-y}z\varphi_{\sigma^2}(z)dz\right|=\left|\left(\int_{-\infty}^{a-y}+\int_{b-y}^{\infty}\right)z\varphi_{\sigma^2}(z)dz\right| \\
\leq&\left(\int_{-\infty}^{a-y}+\int_{b-y}^{\infty}\right)|z|\varphi_{\sigma^2}(z)dz\leq\left(\int_{-\infty}^{-k\sigma}+\int_{k\sigma}^{\infty}\right)|z|\varphi_{\sigma^2}(z)dz\leq\sigma^2.
\end{aligned}
$$

We can bound the term (15) by

$$\begin{aligned}&\left|\left(\int_{-\infty}^{a-k\sigma}+\int_{b+k\sigma}^{\infty}\right)\left(\int_{a-y}^{b-y} z\varphi_{\sigma^2}(z)dz\right)F'(y)dy\right|\\ \leq&\frac{1}{2}\sigma^2\left(\int_{-\infty}^{a-k\sigma}+\int_{b+k\sigma}^{\infty}\right)F'(y)dy\leq\frac{1}{2}\sigma^2.\end{aligned}$$

Here we utilize that for $y \leq a - k\sigma$ or $y \geq b + k\sigma$,

$$\left|\int_{a-y}^{b-y} z\varphi_{\sigma^2}(z)dz\right|\leq\int_{a-y}^{b-y}|z|\varphi_{\sigma^2}(z)dz\leq\int_{k\sigma}^{\infty}|z|\varphi_{\sigma^2}(z)dz\leq\frac{1}{2}\sigma^2.$$

For the term (16), we note that

$$\begin{aligned}&\left|\int_{a-k\sigma}^{a+k\sigma}F'(y)\left(\int_{a-y}^{b-y} z\varphi_{\sigma^2}(z)\right)dzdy\right|\\ =&\left|\int_{0}^{k\sigma}F'(a+t)\left(\int_{a-b-t}^{b-a-t} z\varphi_{\sigma^2}(z)\right)dzdt\right|\\ &+\left|\int_{0}^{k\sigma}(F'(a-t)-F'(a+t))\left(\int_{t}^{b-a+t} z\varphi_{\sigma^2}(z)\right)dzdt\right|\\ \leq&\sigma^2\int_{0}^{k\sigma}F'(a+t)dt+\int_{0}^{k\sigma}2c_2t\sigma\sqrt{c_0}dt\\ \leq&\sigma^2+\sqrt{c_0}c_2k^2\sigma^3.\end{aligned}$$

Here we utilize that for sufficiently small σ such that $2k\sigma \leq b - a$,

$$\left|\int_{a-b-t}^{b-a-t} z\varphi_{\sigma^2}(z)\right|\leq\quad\int_{k\sigma}^{\infty}|z|\varphi_{\sigma^2}(z)+\int_{-\infty}^{-k\sigma}|z|\varphi_{\sigma^2}(z)\leq\sigma^2.$$

Similarly, we can bound the term (17) by

$$\left|\int_{b-k\sigma}^{b+k\sigma}F'(y)\left(\int_{a-y}^{b-y} z\varphi_{\sigma^2}(z)\right)dzdy\right|\leq\sigma^2+\sqrt{c_0}c_2k^2\sigma^3.$$

This completes the proof.

C.5 Auxiliary results

Lemma 13. *Let $\alpha \in (0, 1)$. Suppose that $0 < \varepsilon < \min\{\alpha, 1 - \alpha\}/5$ and $\delta \in (0, 1)$. For $n \geq 4\varepsilon^{-2}\log(2/\delta)$ points, with probability at least $1 - \delta$, $\hat{\eta} = X_{(\lfloor\alpha n\rfloor)}$ satisfies*

$$|F(\hat{\eta}) - \alpha| \leq \varepsilon.$$

Proof. Assume that $\varepsilon < \min\{\alpha, 1 - \alpha\}/5$. Consider the random variable $Z_i = 1$ if $F(X_i) \leq \alpha - \varepsilon$ and 0 otherwise. Let $Z = \sum_{i=1}^{n} Z_i$. By the Chernoff bound,

$$\mathbb{P}(F(\hat{\eta}) \leq \alpha - \varepsilon) \leq \mathbb{P}(Z \geq \alpha n) \leq \mathbb{P}(Z \geq (1 + \varepsilon/\alpha)\mathbb{E}[Z_1]) \leq \exp\left(-\frac{4\varepsilon^2 n}{15\alpha}\right).$$

On the other hand, consider the random variable $Z'_i = 1$ if $F(X_i) \geq \alpha + \varepsilon$ and 0 otherwise. Let $Z' = \sum_{i=1}^{n} Z'_i$. According to the Chernoff bound,

$$\mathbb{P}(F(\hat{\eta}) \geq \alpha+\varepsilon) \leq \mathbb{P}(Z' \geq (1-\alpha)n) \leq \mathbb{P}(Z' \geq (1+\varepsilon/(1-\alpha))\mathbb{E}[Z'_i]) \leq \exp\left(-\frac{4\varepsilon^2 n}{15(1-\alpha)}\right).$$

In summary, we have

$$\mathbb{P}(|F(\hat{\eta}) - \alpha| \leq \varepsilon) \leq 1 - 2\exp\left(-\frac{4\varepsilon^2 n}{15}\right) \leq 1 - 2\exp\left(-\frac{\varepsilon^2 n}{4}\right).$$

Therefore, by taking $n = 4\varepsilon^{-2}\log(2/\delta)$, we have $\mathbb{P}(|F(\hat{\eta}) - \alpha| \leq \varepsilon) \leq \delta$. This completes the proof. □

Lemma 14. *Assume that F satisfies (B2) At $F^{-1}(\alpha)$ with (c_1, t_1). Suppose that $\varepsilon \leq \min\{t_1, \min\{\alpha, 1-\alpha\}/(5c_1)\}$ and $\delta \in (0,1)$. With $n \geq 4\log(2/\delta)c_1^{-2}\varepsilon^{-2}$ points, we have $\mathbb{P}(|X_{(\lfloor \alpha n \rfloor)} - F^{-1}(\alpha)| \leq \varepsilon) \geq 1-\delta$.*

Proof. Note that $c_1\varepsilon \leq c_1 t_1 \leq \frac{1}{5}\min\{\alpha, 1-\alpha\}$. From Lemma 13, with $n \geq 4\log(2/\delta)c_1^{-2}\varepsilon^{-2}$, we have

$$\mathbb{P}(|F(X_{(\lfloor \alpha n \rfloor)}) - F(F^{-1}(\alpha))| \leq c_1\varepsilon) \geq 1-\delta.$$

Let $\eta = F^{-1}(\alpha)$ and $\hat{\eta} = X_{(\lfloor \alpha n \rfloor)}$. If $|\hat{\eta} - \eta| > c_1 t_1$, as F satisfies (B2) at η with (c_1, c_3, t_1), we have

$$|F(X_{(\lfloor \alpha n \rfloor)}) - F(F^{-1}(\alpha))| \geq \min\{|F(\eta + t_1) - F(\eta)|, |F(\eta - t_1) - F(\eta)|\} \geq c_1 t_1 > c_1\varepsilon,$$

which leads to a contradiction. If $|\hat{\eta} - \eta| \leq c_1 t_1$, then, in the same manner,

$$c_1\varepsilon|F(X_{(\lfloor \alpha n \rfloor)}) - F(F^{-1}(\alpha))| \geq c_1|\hat{\eta}|.$$

This implies that $|X_{(\lfloor \alpha n \rfloor)} - F^{-1}(\alpha)| \leq \varepsilon$. □

D Proofs of upper bounds for online algorithms

In this Appendix we provide the proof of Theorem 2. As discussed, in order to exploit the Bayesian nature of the problem, we analyze the algorithm in two parts. First, we use the fact that our arms are drawn from a common distribution to find some n, m as in Theorem 1 such that the plug-in estimator $G_{n,m}$ will be an $(\varepsilon/2, \delta/2)$-PAC approximation of $g(F)$. Second, we show that our adaptive algorithm is an $(\varepsilon/2, \delta/2)$-PAC approximation of $G_{n,m}$, but is able to accomplish this using significantly fewer samples. We begin by proving the correctness of our algorithm, afterwards analyzing its sample complexity.

D.1 Correctness

To show correctness, we need to condition on the $n \times m$ matrix of observed samples Y, where $A_{i,j} = X_i + Z_{i,j}$, where $Z_{i,j}$ are i.i.d. $\mathcal{N}(0,1)$. We couple the randomness in the analysis of the offline and online algorithms, considering our random arm pulls for both to be jointly generated, and the same matrix Y fed into each algorithm. Analyzing the online algorithm, we show that it recovers the result of the offline sampling algorithm within error $\varepsilon/2$ with probability at least $1 - \delta/4$.

Notationally, let $\mu_1^{\text{uni}}, \ldots, \mu_n^{\text{uni}}$ be the estimates of samples of offline sampling algorithm and online sampling algorithms with given (m, n). Let $N(i)$ be the number of samples for point X_i from the online algorithm.

Defining g_n as the n-sample version of the functional g, we proceed by showing that the output of our algorithm is close to the output of the n, m offline sampling algorithm, which is close to $g(F)$. Concretely, for our algorithm output $\hat{G}$, we have that

$$\mathbb{P}(|g(F) - \hat{G}| \geq \varepsilon) \leq \mathbb{P}(|g(F) - G_{n,m}| \geq \varepsilon/2) + \mathbb{P}(|G_{n,m} - \hat{G}| \geq \varepsilon/2).$$

We see from the previous arguments regarding offline sampling that for n, m as selected, we have that

$$\mathbb{P}(|g(F) - G_{n,m}| \geq \varepsilon/2) \leq \delta/2.$$

Now all that remains is to show that the second term is small. We show that when $\alpha_1 = \alpha_2$, the online algorithm exactly recovers the output of the offline sampling algorithm on the event that the confidence intervals hold. When $\alpha_1 \neq \alpha_2$ (the case of the trimmed mean), we show that our estimate $\hat{G}$ is within $\varepsilon/2$ of $G_{n,m}$ with probability at least $1 - \delta/4$ on the event that the confidence intervals hold.

We begin by defining ξ_1 as the good event where our arms stay within their confidence intervals, where

$$\xi_1 = \bigcap_{r \in \mathbb{N}, i \in [n]} \{|\hat{\mu}_i(r) - \mu_i^{\text{uni}}| \leq b_r\}.$$

Lemma 15 (Confidence intervals)**.** *The event ξ_1 defined in* (D.1)*, where the confidence intervals of $\hat{\mu}_i^r$ about μ_i^{uni} hold, satisfies $\mathbb{P}(\xi_1) \geq 1 - \delta/4$.*

Proof. In order to obtain our desired results, we require

$$t_r \geq 8b_r^{-2} \log\left(\frac{16n \log m}{\delta}\right),$$

where σ^2 is a bound on the sub-Gaussian parameter of the observation noise.

With this t_r, we have that

$$\begin{aligned}
\mathbb{P}(\xi_1^c) &\leq \sum_{r\in\mathbb{N}, i\in[n]} \mathbb{P}(|\hat{\mu}_i(r) - \mu_i^{\text{uni}}| > b_r) \\
&\leq n \sum_{r\in\mathbb{N}} \mathbb{P}(|\hat{\mu}_1(r) - \mu_1| \geq b_r/2) + \mathbb{P}(|\mu_1 - \mu_1^{\text{uni}}| \geq b_r/2) \\
&\leq 4n \sum_{r\leq\lceil\log(m)\rceil} \mathbb{P}(|\hat{\mu}_1(r) - \mu_1| \geq b_r/2) \leq \delta/4.
\end{aligned}$$

This completes the proof. □

On this good event ξ_1, we show that our online algorithm exactly recovers the partitioning of arms performed by the offline sampling algorithm. That is to say, for a given matrix of observations Y overloading notation we can see that $g_n(Y)$, the out put of the offline sampling algorithm, satisfies

$$g_n(Y) = \frac{1}{|S_n|} \sum_{i\in S_n} \mu_i^{\text{uni}},$$

where S_n is the set of relevant arms (i.e. those close to the boundary of S). Note that S_n is a function of g.

We show in the following lemma that the online algorithm correctly identifies the arms in this set.

Lemma 16. *On the event ξ_1 we have that $\hat{S}_n$ is identical to S_n.*

The proof of this Lemma conditions on the good event where all confidence intervals hold, and shows that in this case the boundaries of $\hat{S}_n$ stay accurate throughout the course of the algorithm, and no arms are spuriously eliminated.

Proof. In this proof we focus on showing that $\hat{S}_n$ correctly partitions those elements smaller than $\mu^{\text{uni}}_{(\lfloor\alpha_1 n\rfloor)}$ from those greater than this threshold. Identical arguments hold for the analysis of $\mu^{\text{uni}}_{(\lfloor\alpha_2 n\rfloor)}$, which together imply the correctness of $\hat{S}_n$.

In round r, we use (r) to represent the corresponding values before the sampling, for example, $\hat{\mu}(r)$. Let t_i be the round that the i-th arm is eliminated from the active set. Suppose that the algorithm ends in T rounds. We denote

$$\begin{aligned}
G(r) =& \{i : \hat{\mu}_i(r) > \hat{\mu}_{(\lfloor\alpha_1 n\rfloor)}(r) + b_{\min\{r,t_i\}}\}, \\
L(r) =& \{i : \hat{\mu}_i(r) < \hat{\mu}_{(\lfloor\alpha_1 n\rfloor)}(r) - b_{\min\{r,t_i\}}\}, \\
U(r) =& \{i : |\hat{\mu}_i(r) - \hat{\mu}_{(\lfloor\alpha_1 n\rfloor)}(r)| \leq b_{\min\{r,t_i\}}\}.
\end{aligned}$$

From the definition of $G(r)$ and $L(r)$, it is easy to observe that $|L(T+1)| \leq \lfloor\alpha_1 n\rfloor$ and $|G(T+1)| \leq n - \lfloor\alpha_1 n\rfloor$. We note that $|U(T+1)| = 0$ and this implies that $|G(T+1)| = n - \lfloor\alpha_1 n\rfloor$ and $|L(T+1)| = \lfloor\alpha_1 n\rfloor$. From the definition of $L(T+1)$, it consists of $\lfloor\alpha_1 n\rfloor$ points with minimal $\hat{\mu}_i(T+1)$, i.e.,

$$\hat{\mu}_{(\lfloor\alpha_1 n\rfloor)}(T+1) = \max_{i\in L(T+1)} \hat{\mu}_i(T+1).$$

Conditioned on the good event ξ_1, we have

$$\hat{\mu}_i(T+1) - b_{t_i} \leq \mu_i^{\text{uni}} \leq \hat{\mu}_i(T+1) + b_{t_i}, i \in [n].$$

Note that $b_{T+1} = 0$. Therefore, for arbitrary $i \in L(T+1)$ and $j \in G(T+1)$, we have

$$\mu_i^{\text{uni}} \leq \hat{\mu}_i(T+1) + b_{t_i} \leq \hat{\mu}_{(\lfloor\alpha_1 n\rfloor)}(t) \leq \hat{\mu}_j(T+1) - b_{t_j} \leq \mu_j^{\text{uni}}.$$

Hence, the maximal element in $\{\mu_i^{\text{uni}}\}_{i \in L(T+1)}$ is $\mu^{\text{uni}}_{(\lfloor \alpha_1 n \rfloor)}$, which is the α_1-th quantile of $\{\mu_i^{\text{uni}}\}_{i=1}^n$. This also implies that

$$\{i : \hat{\mu}_i(T+1) \geq \hat{\mu}_{(\lfloor \alpha_1 n \rfloor)}(T+1)\} = \{i : \mu_i^{\text{uni}} \geq \mu^{\text{uni}}_{(\lfloor \alpha_1 n \rfloor)}\}.$$

On the other hand, analogously, we note that

$$\{i : \hat{\mu}_i(T+1) \leq \hat{\mu}_{(\lfloor \alpha_2 n \rfloor)}(T+1)\} = \{i : \mu_i^{\text{uni}} \leq \mu^{\text{uni}}_{(\lfloor \alpha_2 n \rfloor)}\}.$$

By combining the above two equations together, we completes the proof. □

We now split our analysis into cases. When $\alpha_1 = \alpha_2$, we see that all arms in $\hat{S}_n$ will be pulled exactly m times, and so for $i \in \hat{S}_n$ we have that $\mu_i(r) = \mu_i^{\text{uni}}$ for the final round r. This implies that $\hat{G} = G_{n,m}$ for this given Y.

When $\alpha_1 \neq \alpha_2$, we have that some arms in the set $\hat{S}_n$ have not been pulled m times; they were determined to be in S_n using fewer samples, and removed from the active set as they did not require further sampling. Thus, we will not have that $\hat{G} = G_{n,m}$. Instead, we show that because there are so many points in $\hat{S}_n$, by sampling each of them only once and averaging the results, we obtain $\hat{G}$ which is within $\varepsilon/2$ of $G_{n,m}$ with probability at least $1 - \delta/4$.

Lemma 17. *On the event ξ_1, Algorithm 1 satisfies $\mathbb{P}(|G_{n,m} - \hat{G}| \geq \varepsilon/2) \leq \delta/4$.*

Proof. If $\alpha_1 = \alpha_2$ then $G_{n,m} = \hat{G}$, and so the result holds trivially.

If $\alpha_1 \neq \alpha_2$, then on the good event ξ_1 where our confidence intervals hold, we have that our online algorithm correctly identifies $S_n(Y)$. Then,

$$\begin{aligned}
\mathbb{P}(|G_{n,m} - \hat{G}| \geq \varepsilon/2 \mid \xi_1) &\leq 2\mathbb{P}\left(\left|\frac{1}{|S_n|}\sum_{i \in S_n}\left(\tilde{\mu}_i - \mu_i^{\text{uni}}\right)\right| \geq \varepsilon/2\right) \\
&= 2\mathbb{P}\left(\left|\mathcal{N}\left(0, \frac{1+1/m}{|S_n|}\right)\right| \geq \varepsilon/2\right) \leq \delta/4,
\end{aligned}$$

as this sum is normally distributed with variance decaying with S_n, and so for sufficiently large n we have the desired result (as when $\alpha_1 \neq \alpha_2$, $|S_n| \geq \lfloor n(\alpha_2 - \alpha_1) \rfloor$). □

Thus, we see that our algorithm's output $\hat{G}$ will be close to $g(F)$ with high probability.

D.2 Sample complexity analysis

We now turn to bounding the sample complexity of our online algorithm. For simplicity, we overload S_n in our analysis as $S_n = \text{Conv}(\{\mu_i^{\text{uni}} : i \in S_n\})$. Useful in this analysis will be the distance from X to the boundary of S_n (essentially the gap of X), which we define as

$$\text{dist}(X, \partial S_n) = \min\left(|X - \mu^{\text{uni}}_{(\lfloor \alpha_1 n \rfloor)}|, |X - \mu^{\text{uni}}_{(\lfloor \alpha_2 n \rfloor)}|\right)$$

To this end, we provide the following Lemma:

Lemma 18. *On the good event ξ_1, we have that a given arm X_i will be pulled $N(i)$ times where*

$$N(i) \leq \min\left(m, \frac{256 \log\left(\frac{16 n \log m}{\delta}\right)}{[\text{dist}(X_i, \partial S_n)]^2}\right).$$

Proof. To begin, no arm can be pulled more than m times by our adaptive algorithm, due to the structure of t_r. We now additionally see that by the construction of our b_r confidence intervals, we have that On the good event where our confidence intervals hold, we see that an arm X_i must be eliminated when $2b_r \leq \text{dist}(X_i, \partial S_n)$. Due to the iterative halving of b_r, this means that arm i must be eliminated by round r where $4b_r \geq \text{dist}(X_i, \partial S_n)$, and so $b_r^{-2} \leq 16\,[\text{dist}(X_i, \partial S_n)]^{-2}$. □

This is to say, it cannot be pulled more than m times, and if it is far from the boundary of S_n then it can be determined whether it is in the set or not using many fewer samples, only scaling with $[\text{dist}(X, \partial S_n)]^{-2}$.

Thus, the total sample complexity of our online algorithm (for a given matrix of observed samples Y with corresponding arm mean vector μ^{uni}) is upper bounded by

$$\sum_{i=1}^{n} N(i) \leq \sum_{i=1}^{n} \min\left(m, \frac{256 \log\left(\frac{n \log m}{\delta}\right)}{[\text{dist}(X, \partial S_n)]^2}\right).$$

We know by the Glivenko-Cantelli theorem that in the limit $\mu^{\text{uni}}_{(\lfloor \alpha_1 n \rfloor)} \to F^{-1}(\alpha_1)$, but we require finite sample rates to give a useful bound.

Lemma 19. *For $n = \Theta(\varepsilon^{-2})$, with probability at least $1 - \min\{\delta/8, m^{-1}\}$ in the randomness in Y, we have for $i \in \{1, 2\}$ that simultaneously*

$$|\mu^{uni}_{(\lfloor \alpha_i n \rfloor)} - F^{-1}(\alpha_i)| = O\left(\frac{1}{\sqrt{m}}\right).$$

Denote this event as ξ_2.

This lemma is simply a statement about the correctness of the offline sampling algorithm for estimating the α_1/α_2-th quantiles, which we have already proven. Note that we are not conditioning on ξ_2 occurring in order for our algorithm to provide the correct output; we are simply utilizing this event to bound our algorithm's sample complexity.

On the good event in Lemma 19 and the good event where our algorithm correctly outputs an ε accurate estimate and has sample complexity as in (18), we have that

$$\begin{aligned}
N(i) &\leq \min\left(m, \frac{256 \log\left(\frac{16 n \log m}{\delta}\right)}{\left[\min\left(|X_i - \mu^{\text{uni}}_{(\lfloor \alpha_1 n \rfloor)}|, |X_i - \mu^{\text{uni}}_{(\lfloor \alpha_2 n \rfloor)}|\right)\right]^2}\right) \\
&\leq \begin{cases} m & \text{when } \text{dist}(X, \partial S_n) \leq C \frac{1}{\sqrt{m}}, \\ \frac{1024 \log\left(\frac{16 n \log m}{\delta}\right)}{[\text{dist}(X_i, \partial S)]^2} & \text{when } \text{dist}(X, \partial S_n) > C \frac{1}{\sqrt{m}}, \end{cases} \\
&\leq \min\left(m, \frac{\log\left(\frac{n \log m}{\delta}\right)}{[\text{dist}(X_i, \partial S)]^2}\right),
\end{aligned}$$

where C is an absolute constant and $\text{dist}(X_i, \partial S)$ is defined analogously as $\text{dist}(X_i, \partial S) = \min\left(|X_i - F^{-1}(\alpha_1)|, |X_i - F^{-1}(\alpha_2)|\right)$.

We then have that our sample complexity M is bounded as, conditioned on ξ_1 we have that

$$\begin{aligned}
\mathbb{E}[M] &= O\left(\mathbb{E}\left[\sum_{i=1}^{n} \min\left(m, \log\left(\frac{n \log m}{\delta}\right)[\text{dist}(X_i, \partial S_n)]^{-2}\right)\right]\right) \\
&\leq O\left(n\mathbb{E}\left[\min\left(m, \log(n/\delta)[\text{dist}(X_i, \partial S_n)]^{-2}\right)|\xi_2\right] + nm\mathbb{P}(\xi_2^c)\right) \\
&\overset{(a)}{\leq} O\left(n \log(n/\delta)\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\right).
\end{aligned}$$

where we defined the good event ξ_2 as in Lemma 19 where our $\mu^{\text{uni}}_{(\lfloor \alpha_i n \rfloor)}$ are within $\frac{1}{\sqrt{m}}$ of their distributional values, i.e. $F^{-1}(\alpha_i)$. We utilize the fact that $n \geq m$ to simplify the sample complexity. (a) comes from that $\mathbb{P}(\xi_2^c) \leq \min\{\delta/8, m^{-1}\}$ from Lemma 19 and that for events E with probability greater than $1/2$ and positive random variables X, we have that $\mathbb{E}[X|E] \leq 2\mathbb{E}[X]$. This gives us the desired result.

Theorem 5 (Restating Theorem 2)**.** *Algorithm 1 succeeds in estimating $g(F)$ to within accuracy ε with probability at least $1 - \delta$, and requires at most*

$$O\left(n \log(n/\delta)\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\right) \tag{18}$$

observations in expectation.

D.3 Functional-specific upper bounds

From Theorem 2, we are able to derive the upper bound sampling complexity of online algorithms in Table 1 for mean, median, maximum and trimmed mean estimation by analyzing (18) under the functional specific assumptions.

D.3.1 Mean estimation

Proof. For mean estimation, from Theorem 1 we have that $n = \Theta(\varepsilon^{-2})$ and $m = \Theta(1)$ is sufficient. Therefore, we have an expected sample complexity of

$$\begin{aligned}\mathbb{E}[M] =& O\left(n\log(n/\delta)\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\right)\\ =& O(n\log(n/\delta)) = O(\varepsilon^{-2}\log(1/\varepsilon)).\end{aligned} \tag{19}$$

This completes the proof. □

D.3.2 Median estimation

Here we present the proof of Proposition 2

Proof. For median estimation, from Theorem 1 we have that $n = \Theta(\varepsilon^{-2})$ and $m = \Theta(\varepsilon^{-1})$ is sufficient. We can compute that

$$\begin{aligned}&\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\\ =& O(1)\int \min\left(\varepsilon^{-1}, (x - F^{-1}(0.5))^{-2}\right) dF(x)\\ =& O(1)\left(\int_{-\infty}^{F^{-1}(0.5)-\sqrt{\varepsilon}} (x - F^{-1}(0.5))^{-2} dF(x) + \int_{F^{-1}(0.5)+\sqrt{\varepsilon}}^{\infty} (x - F^{-1}(0.5))^{-2} dF(x)\right)\\ &+ O(1)\left(\int_{F^{-1}(0.5)-\sqrt{\varepsilon}}^{F^{-1}(0.5)+\sqrt{\varepsilon}} \varepsilon^{-1} dx\right).\end{aligned}$$

The first term can be bounded using integration by parts, where we note that

$$\begin{aligned}&\int_{-\infty}^{F^{-1}(0.5)-\sqrt{\varepsilon}} (x - F^{-1}(0.5))^{-2} dF(x)\\ =& -\int_{-\infty}^{F^{-1}(0.5)-\sqrt{\varepsilon}} F'(x) d(x - F^{-1}(0.5))^{-1}\\ =& - F'(x)(x - F^{-1}(0.5))^{-1}\Big|_{-\infty}^{F^{-1}(0.5)-\sqrt{\varepsilon}} + \int_{-\infty}^{F^{-1}(0.5)-\sqrt{\varepsilon}} F^{(2)}(x)(x - F^{-1}(0.5))^{-1} dx\\ \leq& \sqrt{\varepsilon^{-1}} F'(F^{-1}(0.5) - \sqrt{\varepsilon}) + \sqrt{\varepsilon^{-1}} \int_{-\infty}^{F^{-1}(0.5)-\sqrt{\varepsilon}} F^{(2)}(x)\\ \leq& 2\sqrt{\varepsilon^{-1}} F'(F^{-1}(0.5) - \sqrt{\varepsilon}) = O(\sqrt{\varepsilon^{-1}}).\end{aligned}$$

Here we utilize that $F'(x)$ is upper bounded at $F^{-1}(0.5) - \sqrt{\varepsilon}$. Similarly, we have

$$\int_{F^{-1}(0.5)+\sqrt{\varepsilon}}^{\infty} (x - F^{-1}(0.5))^{-2} dF(x) \leq O(\sqrt{\varepsilon}).$$

In summary, we have

$$\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right] \leq O(\sqrt{\varepsilon^{-1}}),$$

and this implies that

$$\begin{aligned}\mathbb{E}[M] =& O\left(n\log(n/\delta)\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\right) \leq O(n\log(n/\delta)\varepsilon^{-0.5})\\ =& O(\varepsilon^{-2.5}\log(1/\varepsilon)).\end{aligned}$$

This completes the proof. □

Maximum estimation. For maximum estimation, from Theorem 1 we have that $n = \Theta(\varepsilon^{-\beta})$ and $m = \Theta(\varepsilon^{-2})$. We note that

$$\begin{aligned}
&\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right] \\
=&O(1)\int \min\left(\varepsilon^{-2}, (x - F^{-1}(1))^{-2}\right) dF(x) \\
=&O(1)\left(\int_{-\infty}^{F^{-1}(1)-\varepsilon} (x - F^{-1}(1))^{-2} dF(x) + \int_{F^{-1}(1)-\varepsilon}^{\infty} \varepsilon^{-2} dF(x)\right).
\end{aligned}$$

For $\beta < 2$, we can compute that

$$\begin{aligned}
&\int_{-\infty}^{F^{-1}(1)-\varepsilon} (x - F^{-1}(1))^{-2} dF(x) = \int_{-\infty}^{F^{-1}(1)-\varepsilon} F'(x)(x - F^{-1}(1))^{-2} dx \\
=&\int_{\varepsilon}^{\infty} F'(F^{-1}(1) - x)x^{-2} dx \leq \int_{\varepsilon}^{\infty} c_2 \beta x^{\beta-1} x^{-2} dx = \frac{c_2 \beta}{2-\beta}\varepsilon^{\beta-2},
\end{aligned}$$

and

$$\int_{F^{-1}(1)-\varepsilon}^{\infty} \varepsilon^{-2} dF(x) = \varepsilon^{-2}(1 - F(F^{-1}(1) - \varepsilon)) \leq c_2 \varepsilon^{\beta-2}.$$

This implies that

$$\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right] = O(\varepsilon^{\beta-2}).$$

As a result, we have

$$\mathbb{E}[M] = O\left(n \log(n/\delta)\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\right) = O(\varepsilon^{-2}\log(1/\varepsilon)).$$

For $\beta = 2$, we can compute that

$$\begin{aligned}
&\int_{-\infty}^{F^{-1}(1)-\varepsilon} (x - F^{-1}(1))^{-2} dF(x) = \int_{-\infty}^{F^{-1}(1)-\varepsilon} F'(x)(x - F^{-1}(1))^{-2} dx \\
=&\int_{\varepsilon}^{F^{-1}(1)-F^{-1}(0)} F'(F^{-1}(1) - x)x^{-2} dx \leq \int_{\varepsilon}^{F^{-1}(1)-F^{-1}(0)} 2c_2 x x^{-2} dx = O(\log \varepsilon^{-1}).
\end{aligned}$$

Hence, we have

$$\mathbb{E}[M] = O\left(n \log(n/\delta)\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\right) \leq O(\varepsilon^{-2}\log(1/\varepsilon)).$$

For $\beta > 2$, we note that

$$\begin{aligned}
&\int_{-\infty}^{F^{-1}(1)-\varepsilon} (x - F^{-1}(1))^{-2} dF(x) = \int_{-\infty}^{F^{-1}(1)-\varepsilon} F'(x)(x - F^{-1}(1))^{-2} dx \\
=&\int_{\varepsilon}^{\infty} F'(F^{-1}(1) - x)x^{-2} dx \leq \int_{\varepsilon}^{F^{-1}(1)-F^{-1}(0)} c_2 \beta x^{\beta-1} x^{-2} dx = O(1).
\end{aligned}$$

Hence, we have

$$\mathbb{E}[M] = O\left(n \log(n/\delta)\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\right) \leq O(\varepsilon^{-\beta}\log(1/\varepsilon)).$$

In summary, we have

$$\mathbb{E}[M] = O\left(n \log(n/\delta)\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\right) \leq O(\varepsilon^{-\max\{\beta,2\}}\log(1/\varepsilon)).$$

This completes the proof. □

D.3.3 Trimmed mean estimation

Proof. For trimmed mean, we note that the analysis is similar to the case of median, which gives that $O\left(n \log(n/\delta)\mathbb{E}\left[\min\left(m, \text{dist}(X, \partial S)^{-2}\right)\right]\right) \leq O(n\log(n)\varepsilon^{-0.5}\log(1/\varepsilon)) = O(\varepsilon^{-2.5}\log^2(1/\varepsilon))$. □

E Proofs in Section 4

E.1 Proof of Lemma 1

Proof. Denote p_{F_1} and p_{F_2} as the pdf of F_1 and F_2 respectively. Let $\sigma = 1/\sqrt{m}$ and let φ_{σ^2} be the pdf of $\mathcal{N}(0, \sigma^2)$. As $p_{\pi,F_1} = (p_{F_1} * \varphi_{\sigma^2})^{\otimes n}$ and $p_{\pi,F_2} = (p_{F_2} * \varphi_{\sigma^2})^{\otimes n}$, we have

$$\mathrm{D_{KL}}(p_{\pi,F_1} \| p_{\pi,F_2}) = n\mathrm{D_{KL}}(p_{F_1} * \varphi_{\sigma^2} \| p_{F_2} * \varphi_{\sigma^2}).$$

On the other hand, we note that

$$p_{F_1} * \varphi_{\sigma^2}(y) = \int_{-\infty}^{\infty} p_{F_1}(x)\varphi_{\sigma^2}(y-x)dx = \mathbb{E}_{X\sim F_1}[\varphi_{\sigma^2}(y-X)].$$

Similarly, we have $p_{F_1} * \varphi_{\sigma^2}(y) = \mathbb{E}_{X'\sim F_2}[\varphi_{\sigma^2}(y-X')]$.

Let $\gamma \in \Gamma$ be a coupling of F_1 and F_2. Namely, it is a joint distribution of (X, X') and its marginal distribution on X (X') are F_1 (F_2). Then, utilizing the convexity of KL divergence, we have

$$\begin{aligned}
&\mathrm{D_{KL}}(p_{F_1} * \varphi_{\sigma^2}, p_{F_2} * \varphi_{\sigma^2}) = \mathrm{D_{KL}}(\mathbb{E}_{(X,X')\sim\gamma}[\varphi_{\sigma^2}(y-X)], \mathbb{E}_{(X,X')\sim\gamma}[\varphi_{\sigma^2}(y-X)]) \\
\leq &\mathbb{E}_{(X,X')\sim\gamma}\mathrm{D_{KL}}(\varphi_{\sigma^2}(y-X), \varphi_{\sigma^2}(y-X')) = \mathbb{E}_{(X,X')\sim\gamma}\frac{\|X-X'\|_2^2}{2\sigma^2}.
\end{aligned}$$

By taking the infimum w.r.t. all possible coupling γ, we note that

$$\begin{aligned}
&\mathrm{D_{KL}}(p_{\pi,F_1} \| p_{\pi,F_2}) = n\mathrm{D_{KL}}(F_1 * \mathcal{N}(0,\sigma^2) \| F_2 * \mathcal{N}(0,\sigma^2)) \\
\leq &n \inf_{\gamma\in\Gamma} \mathbb{E}_{(X,X')\sim\gamma}\frac{\|X-X'\|_2^2}{2\sigma^2} = \frac{mn}{2}\mathcal{W}(F_1, F_2)^2.
\end{aligned}$$

This completes the proof. □

E.2 Proof of Lemma 2

Proof. For a given underlying distribution F_1 and a given algorithm π, the joint distribution of $\{(X_i, A_i, Y_i)\}_{i=1}^t$ has the following probability density function

$$p_{\pi,F_1}(\{(x_i, a_i, y_i)\}_{i=1}^t) = \prod_{i=1}^t p_{F_1}(x_i)p_\pi(a_i|(a_j, y_j)_{j=1}^{i-1})p(y_i|a_i, \{x_j\}_{j=1}^i).$$

Thus, we can also write

$$p_{\pi,F_1}(\{(x_i, a_i, y_i)\}_{i=1}^t) = p_\pi(\{(a_i, y_i)\}_{i=1}^t|\{x_i\}_{i=1}^t)\prod_{i=1}^t p_{F_1}(x_i),$$

where

$$p_\pi(\{(a_i, y_i)\}_{i=1}^t|\{x_i\}_{i=1}^t) = \prod_{i=1}^t p_\pi(a_i|(a_j, y_j)_{j=1}^{i-1})p(y_i|x_{a_i}).$$

Thus, the marginal distribution on $\{(a_i, y_i)\}_{i=1}^t$ follows

$$\begin{aligned}
p_{\pi,F_1}(\{(a_i, y_i)\}_{i=1}^t) = &\int p_{\pi,F_1}(\{(x_i, a_i, y_i)\}_{i=1}^t)dz_1 \dots dz_t \\
= &\mathbb{E}_{(X_i)_{i=1}^t\sim F_1}[p_\pi(\{(a_i, y_i)\}_{i=1}^t|\{X_i\}_{i=1}^t)].
\end{aligned}$$

Let F_2 be a distribution different from F_1. We want to bound the KL divergence from $p_{\pi,F_1}(\{(a_i, y_i)\}_{i=1}^t)$ to $p_{\pi,F_2}(\{(a_i, y_i)\}_{i=1}^t)$. Let $\gamma \in \Gamma$ be a joint distribution with marginals F_1 and F_2. For simplicity, we write $\mathbb{E}_\gamma = \mathbb{E}_{(X_i,X_i')_{i=1}^t\sim\gamma}$. Utilizing the convexity of KL divergence, we note that

$$\begin{aligned}
\mathrm{D_{KL}}(p_{\pi,F_1}, p_{\pi,F_2}) = &\mathrm{D_{KL}}(\mathbb{E}_\gamma[p_\pi(\cdot|\{X_i\}_{i=1}^t)], \mathbb{E}_\gamma[p_\pi(\cdot|\{X_i'\}_{i=1}^t)]) \\
\leq &\mathbb{E}_\gamma\mathrm{D_{KL}}(p_\pi(\cdot|\{X_i\}_{i=1}^t), p_\pi(\cdot|\{X_i'\}_{i=1}^t)).
\end{aligned} \tag{20}$$

Given the pair of underlying states $(\{X_i\}_{i=1}^t, \{X_i'\}_{i=1}^t)$, we can compute that

$$\begin{aligned}
&\mathrm{D}_{\mathrm{KL}}(p_\pi(\cdot|\{X_i\}_{i=1}^t)), p_\pi(\cdot|\{X_i'\}_{i=1}^t))) \\
=&\mathbb{E}_{\{(A_i,Y_i)\}_{i=1}^t \sim p_\pi(\cdot|\{X_i\}_{i=1}^t)} \left[\sum_{i=1}^t \log \frac{p(Y_i|X_{A_i})}{p(Y_i|X'_{A_i})}\right] \\
=&\mathbb{E}_{\{A_i\}_{i=1}^t \sim p_\pi(\cdot|\{X_i\}_{i=1}^t)} \left[\sum_{i=1}^t \sum_{j=1}^t \mathbb{I}(A_j = i)\frac{1}{2}|X_i - X_i'|^2\right] \\
=&\sum_{i=1}^t \frac{C_i(\{X_j\}_{j=1}^t)}{2}|X_i - X_i'|^2.
\end{aligned}$$

Here we let $C_i(\{X_j\}_{j=1}^t) = \mathbb{E}_{\{A_i\}_{i=1}^t \sim p_\pi(\cdot|\{X_i\}_{i=1}^t)} \left[\sum_{j=1}^t \mathbb{I}(A_j = i)\right]$. This implies that

$$\mathbb{E}_\gamma \mathrm{D}_{\mathrm{KL}}(p_{\pi,F_1}(\cdot|\{X_j\}_{j=1}^t), p_{\pi,F_2}(\cdot|\{X_i'\}_{i=1}^t)) = \quad \mathbb{E}_\gamma \left[\sum_{i=1}^t \frac{C_i(\{X_j\}_{j=1}^t)}{2}|X_i - X_i'|^2\right].$$

We note that $\sum_{i=1}^t C_i(\{X_j\}_{j=1}^t) = t$ and

$$\mathbb{E}_\gamma |X_i - X_i'|^2 \leq \mathrm{esssup}_{(X,X')\sim\gamma}|X - X'|^2, i = 1, \ldots, t$$

This implies that

$$\mathbb{E}_\gamma \mathrm{D}_{\mathrm{KL}}(p_{\pi,F_1}(\cdot|\{X_j\}_{j=1}^t), p_{\pi,F_2}(\cdot|\{X_i'\}_{i=1}^t)) \leq \frac{t}{2} \cdot \mathrm{esssup}_{(X,X')\sim\gamma}|X - X'|^2.$$

By taking the infinimum w.r.t. γ, we have

$$\begin{aligned}
\mathrm{D}_{\mathrm{KL}}(p_{\pi,F_1}, p_{\pi,F_2}) \leq& \inf_{\gamma\in\Gamma} \mathbb{E}_\gamma \mathrm{D}_{\mathrm{KL}}(p_{\pi,F_1}(\cdot|\{X_j\}_{j=1}^t), p_{\pi,F_2}(\cdot|\{X_i'\}_{i=1}^t)) \\
\leq& t \inf_{\gamma\in\Gamma} \mathrm{esssup}_{(X,X')\sim\gamma} \frac{|X - X'|^2}{2} = \frac{t}{2}\mathcal{W}_\infty(F_1, F_2)^2.
\end{aligned}$$

This completes the proof. □

E.3 Proof of Lemma 3

Proof. We first give the example for the Wasserstein-2 distance. Let $G(s)$ be defined as

$$G^{-1}(s) = \begin{cases} g_1(s), & t \in [0, 2\varepsilon], \\ s, & s \in [2\varepsilon, 1], \end{cases}$$

where $g(s)$ is a monotonic cubic interpolation satisfying that

$$g_1(0) = \varepsilon, g_1'(0) = 1, g_1(2\varepsilon) = 2\varepsilon, g_1'(2\varepsilon) = 1,$$

We note that the image of G^{-1} is $[\varepsilon, 1]$. Therefore, the domain of G is $[\varepsilon, 1]$. We also note that for $s \in [0, \varepsilon]$, we have

$$|G(s) - s| \leq \varepsilon.$$

Consider the following two distributions. We consider a distribution with

$$F_1(x) = 1 - (1 - x)^\beta$$

in its support $[0, 1]$ and another distribution with CDF

$$F_2(x) = 1 - (G(1 - x))^\beta$$

in its support $[0, 1 - \varepsilon]$. We can verify that F_1 and F_2 satisfy Assumption 3 and $|\max(F_1) - \max(F_2)| = \varepsilon$. We note that

$$F_1^{-1}(s) = 1 - (1 - s)^{1/\beta}, F_2^{-1}(s) = 1 - G^{-1}((1 - s)^{1/\beta}),$$

We can verify that F_1 and F_2 satisfy Assumption 3 and $|\max(F_1)-\max(F_2)| = \varepsilon$. The Wasserstein-2 distance between F_1 and F_2 can be computed as

$$\mathcal{W}(F_1, F_2)^2 = \int_0^1 \left(F_1^{-1}(s) - F_2^{-1}(s)\right)^2 ds$$
$$= \int_0^{\varepsilon^\beta} \left(s^{1/\beta} - G(s^{1/\beta})\right)^2 ds \leq \int_0^{\varepsilon^\beta} \varepsilon^2 ds = \varepsilon^{\beta+2}.$$

We then give the example for the Wasserstein-∞ distance. We consider a distribution with

$$F_1(x) = 1 - (1-x)^\beta$$

in its support $[0, 1]$ and another distribution with CDF

$$F_2(x) = 1 - (1-x+\varepsilon)^\beta$$

in its support $[\varepsilon, 1+\varepsilon]$. Let γ be the joint distribution of $(X, X+\varepsilon)$, where X follows F_1. Then, $\gamma \in \Gamma$ is the coupling of F_1 and F_2. We can compute that

$$\text{esssup}_{(X,X')\sim\gamma}|X - X'| = \varepsilon.$$

This implies that $\mathcal{W}_\infty(F_1, F_2) \leq \varepsilon$.

Finally, we give the example for the KL divergence. Consider two distributions with following CDFs:

$$F_1(x) = \begin{cases} \dfrac{1-(1-x)^\beta}{1-\varepsilon^\beta}, & x \in [0, 1-\varepsilon], \\ 0, & x \in (-\infty, 0), \\ 1, & x \in (1-\varepsilon, \infty). \end{cases}$$

$$F_2(x) = \begin{cases} 1-(1-x)^\beta, & x \in [0, 1], \\ 0, & x \in (-\infty, 0), \\ 1, & x \in (1-\varepsilon, \infty). \end{cases}$$

We can verify that F_1 and F_2 satisfy Assumption 3 and $|\max(F_1) - \max(F_2)| = \varepsilon$. We note that

$$\sup_{x\in[0,1-\varepsilon]} \frac{p_{F_1}(x)}{p_{F_2}(x)} = \frac{1}{1-\varepsilon^\beta} =: \zeta.$$

Thus, according to the reverse Pinsker inequality, we have

$$\mathrm{D}_{\mathrm{KL}}(F_1 \| F_2) \leq \frac{\log \zeta}{1-\zeta^{-1}} \mathrm{D}_{\mathrm{TV}}(F_1 \| F_2).$$

We note that $\lim_{\varepsilon\to 0} \frac{\log\zeta}{1-\zeta^{-1}} = \lim_{\varepsilon\to 0} \frac{-\log(1-\varepsilon^\beta)}{\varepsilon^\beta} = 1$. For $x \in [0, 1-\varepsilon]$.

$$F_1(x) - F_2(x) = \frac{\varepsilon^\beta}{1-\varepsilon^\beta} F_2(x).$$

Therefore, we have

$$\mathrm{D}_{\mathrm{TV}}(F_1, F_2) = \max_{x\in[0,1]} (F_1(x) - F_2(x)) \leq \frac{\varepsilon^\beta}{1-\varepsilon^\beta} = O(\varepsilon^\beta).$$

This implies that

$$\mathrm{D}_{\mathrm{KL}}(F_1, F_2) \leq O(\varepsilon^\beta).$$

This completes the proof. □

F Proofs of lower bound via a thresholding phenomena for median and trimmed mean

We start with an auxiliary lemma to pointwisely bound the log-likelihood difference of two distributions.

Lemma 20. *Consider two densities supported on $[-1,1]$ with pdf $p(x)$ and $q(x)$ such that $p(x), q(x) \geq 1/4$ and $|p(x) - q(x)| \leq \varepsilon \cdot \mathbb{1}(|x| \leq \zeta)$ for all $x \in [-1,1]$, and $\int_{-\zeta}^{\zeta} x^\ell (p(x) - q(x))dx = 0$ for all $\ell = 0, \cdots, k$. Then for $\sigma \leq 1/2$,*

$$\left|\log \frac{p * \varphi_{\sigma^2}(x)}{q * \varphi_{\sigma^2}(x)}\right| \leq C\varepsilon \left(\frac{\zeta}{\sigma}\right)^{k+2}, \quad \forall x \in \mathbb{R},$$

where φ_{σ^2} is the density function of $\mathcal{N}(0, \sigma^2)$, and $C > 0$ is an absolute constant.

Proof. Write $h = p - q$, then

$$\begin{aligned}
|h * \varphi_{\sigma^2}(x)| &= \left|\int_{-\zeta}^{\zeta} h(y)\varphi_{\sigma^2}(x-y)dy\right| \\
&\overset{\text{(a)}}{=} \left|\int_{-\zeta}^{\zeta} h(y)\varphi_{\sigma^2}(x)\sum_{\ell=0}^{\infty} H_\ell\left(\frac{x}{\sigma}\right)\frac{y^\ell}{\ell!\sigma^\ell}dy\right| \\
&= \left|\sum_{\ell=0}^{\infty}\varphi_{\sigma^2}(x)H_\ell\left(\frac{x}{\sigma}\right)\int_{-\zeta}^{\zeta} h(y)\frac{y^\ell}{\ell!\sigma^\ell}dy\right| \\
&\overset{\text{(b)}}{\leq} 2\varepsilon\zeta\left(\frac{\zeta}{\sigma}\right)^{k+1} \cdot \sum_{\ell=k+1}^{\infty}\frac{\varphi_{\sigma^2}(x)}{\ell!}\left|H_\ell\left(\frac{x}{\sigma}\right)\right| \\
&\overset{\text{(c)}}{\leq} 2\varepsilon\zeta\left(\frac{\zeta}{\sigma}\right)^{k+1} \cdot \sum_{\ell=k+1}^{\infty}\varphi_{\sigma^2}(x)\sum_{m=0}^{\lfloor \ell/2\rfloor}\frac{(|x|/\sigma)^{\ell-2m}}{(\ell-2m)!m!2^m} \\
&\leq 2\varepsilon\zeta\left(\frac{\zeta}{\sigma}\right)^{k+1} \cdot \sum_{m=0}^{\infty}\frac{\varphi_{\sigma^2}(x)}{m!2^m}\sum_{\ell=2m}^{\infty}\frac{(|x|/\sigma)^{\ell-2m}}{(\ell-2m)!} \\
&\leq 2\varepsilon\zeta\left(\frac{\zeta}{\sigma}\right)^{k+1} \cdot 2\varphi_{\sigma^2}(x)e^{|x|/\sigma} \\
&= 4e^{1/2}\varepsilon\zeta\left(\frac{\zeta}{\sigma}\right)^{k+1} \cdot \varphi_{\sigma^2}(|x| - \sigma),
\end{aligned}$$

where $H_\ell(x) = \ell! \cdot \sum_{m=0}^{\lfloor \ell/2\rfloor}\frac{(-1)^m x^{\ell-2m}}{m!(\ell-2m)!2^m}$ is the Hermite polynomial, (c) uses its analytical form, and (a) uses its exponential generating function:

$$\sum_{\ell=0}^{\infty} H_\ell(x)\frac{t^\ell}{\ell!} = \exp\left(xt - \frac{x^2}{2}\right).$$

As for the step (b), we use the assumed property of h to conclude that

$$\left|\int_{-\zeta}^{\zeta} y^\ell h(y)dy\right| \leq 2\varepsilon\zeta^{\ell+1} \cdot \mathbb{1}(\ell > k).$$

On the other hand, to lower bound the denominator $q * \phi_{\sigma^2}(x)$, we have the following observations: as $\sigma \le 1/2$,

$$\begin{aligned}
\int_{-1}^{1} \mathbb{1}(\varphi_{\sigma^2}(x-y) \ge \varphi_{\sigma^2}(|x|-\sigma)/e^2)dy &\ge \int_{-1}^{1} \mathbb{1}(\varphi_{\sigma^2}(x-y) \ge \varphi_{\sigma^2}(2\sigma))dy \\
&\ge \int_{-1}^{1} \mathbb{1}(0 \le y \cdot \text{sign}(x) \le \sigma)dy \\
&\ge \sigma, \quad \text{if } |x| \le 2\sigma; \\
\int_{-1}^{1} \mathbb{1}(\varphi_{\sigma^2}(x-y) \ge \varphi_{\sigma^2}(|x|-\sigma))dy &\ge \int_{-1}^{1} \mathbb{1}(\sigma \le y \cdot \text{sign}(x) \le 2\sigma)dy \\
&\ge \sigma, \quad \text{if } |x| > 2\sigma.
\end{aligned}$$

Consequently, by Markov's inequality,

$$\begin{aligned}
q * \varphi_{\sigma^2}(x) &\ge \frac{1}{4}\int_{-1}^{1} \varphi_{\sigma^2}(x-y)dy \\
&\ge \frac{\varphi_{\sigma^2}(|x|-\sigma)}{4e^2} \cdot \int_{-1}^{1} \mathbb{1}(\varphi_{\sigma^2}(x-y) \ge \varphi_{\sigma^2}(|x|-\sigma)/e^2)dy \\
&\ge \frac{\varphi_{\sigma^2}(|x|-\sigma)}{4e^2} \cdot \sigma.
\end{aligned}$$

A combination of the above inequalities leads to

$$\left|\frac{p * \varphi_{\sigma^2}(x)}{q * \varphi_{\sigma^2}(x)} - 1\right| = \frac{|h * \varphi_{\sigma^2}(x)|}{q * \varphi_{\sigma^2}(x)} \le 16e^{5/2}\varepsilon\left(\frac{\zeta}{\sigma}\right)^{k+2},$$

and therefore the claimed result. □

Then, we introduce a lemma for constructing two distributions with matched moments.

Lemma 21. *Let $\varepsilon > 0$. For any $k = 1, 2, \ldots,$ there exists a constant $b > 0$ and a function $h(x)$ supported in $[-\sqrt{\varepsilon}, \sqrt{\varepsilon}]$ such that*

$$\int_0^\infty h(x)dx = \varepsilon, \int h(x)x^i dx = 0, i = 0, 1, \ldots, 2k,$$

For $i > k$,

$$\left|\int h(x)x^{2i-1}dx\right| \le b\varepsilon^{i+1/2}, \int h(x)x^{2i}dx = 0$$

We further have $|h(x)| \le b\sqrt{\varepsilon}$ and $h(x)$ is b-Lipschitz continuous. Here the constant b only depends on k and it does not depend on ε.

Proof. Consider the following function

$$h(x) = \begin{cases} -h_1(-x), & x \in [-\sqrt{\varepsilon}, 0] \\ h_1(x), & x \in [0, \sqrt{\varepsilon}], \\ 0, & \text{otherwise} \end{cases}$$

where $h_1(x)$ is a polynomial taking the form

$$h_1(x) = \sum_{i=1}^{k+2} \frac{a_i}{\varepsilon^{(i-1)/2}} x^i.$$

Let $a_1, \ldots, a_{k+2}$ be the unique solution to the following linear system:

$$\sum_{i=1}^{l} a_i = 0, \ \sum_{i=1}^{l} \frac{a_i}{i+1} = 1, \ \sum_{i=1}^{l} \frac{a_i}{2j+i} = 0, \ j = 1, \ldots, k.$$

Let $b = \sum_{i=1}^{l} i|a_i|$. Then, we note that $h(x) \le \sqrt{\varepsilon}\sum_{i=1}^{l}|a_i| \le b\sqrt{\varepsilon}$. We note that $h_1(0) = 0$ and

$$h_1(\sqrt{\varepsilon}) = \sqrt{\varepsilon}\sum_{i=1}^{k+2} a_i = 0.$$

This implies that $h(x)$ is continuous. As $|h_1'(x)| \le \sum_{i=1}^{l} i|a_i| = b$, $h_1(x)$ is b-Lipschitz continuous on $[0, \sqrt{\varepsilon}]$. Hence, $h(x)$ is also b-Lipschitz continuous. We can compute that

$$\int_0^{\infty} h(x)dx = \int_0^{\sqrt{\varepsilon}} h_1(x)dx = \int_0^{\sqrt{\varepsilon}} \sum_{i=1}^{l} \frac{a_i}{\varepsilon^{(i-1)/2}} x^i dx = \sum_{i=1}^{k+2} \frac{a_i}{i+1}\varepsilon = \varepsilon.$$

For any $i \in \mathbb{N}$, we note that

$$\int x^{2i}h(x)dx = -\int_{-\sqrt{\varepsilon}}^{0} x^{2i}h_1(-x)dx + \int_0^{\sqrt{\varepsilon}} x^{2i}h_1(x)dx = 0.$$

For $j = 1, \ldots, k$, we have

$$\int x^{2j-1}h(x)dx = -\int_{-\sqrt{\varepsilon}}^{0} x^{2j-1}h_1(-x)dx + \int_0^{\sqrt{\varepsilon}} x^{2j-1}h_1(x)dx = 2\sum_{i=1}^{k+2} \frac{a_i}{2j+i}\varepsilon^{j+1/2} = 0.$$

For $j > k$, we have

$$\left|\int x^{2j-1}h(x)dx\right| = 2\left|\sum_{i=1}^{l} \frac{a_i}{2j+i}\varepsilon^{j+1/2}\right| \le \varepsilon^{j+1/2}\sum_{i=1}^{l}|a_i| \le b\varepsilon^{j+1/2}.$$

This completes the proof. □

F.1 Proof of Lemma 4

Firstly, for $\sigma \le c\varepsilon^{1/2}$, we consider two Gaussian distribution F_1 as the CDF of $N(0,1)$ and F_2 as the CDF of $N(3\varepsilon, 1)$. Then, $g(F_2) - g(F_1) = 3\varepsilon$ and $\mathrm{D_{KL}}(F_1, F_2) = \frac{9\varepsilon^2}{2}$. From the data-processing inequality, we have

$$\mathrm{D_{KL}}(F_1 * \mathcal{N}(0,\sigma^2), F_2 * \mathcal{N}(0,\sigma^2)) \le \mathrm{D_{KL}}(F_1, F_2) = O(\varepsilon^2).$$

For $\sigma \ge \varepsilon^{1-\theta}$, let F_1 be uniform on $[-1,1]$. Then, $g(F_1) = 0$. As p_{F_1} is c_2-Lipshitz continuous in $[-1,1]$ and $p_{F_1}(x) = 0.5$ for $x \in [-1,1]$, F satisfies Assumption 2. By taking $k \ge \frac{2\kappa}{\theta}$, we can construct $h(x)$ satisfying the conditions in Lemma 21 with $\tilde{\varepsilon} = 2\frac{b}{c_2}\varepsilon$. Let F_2 be the distribution with pdf $p_{F_2}(x) = p_{F_1}(x) + \frac{c_2}{b}h(x)$.

As $|h(x)| \le b\sqrt{\tilde{\varepsilon}}$, for $\tilde{\varepsilon} \le \frac{1}{16c_2^2}$, we have $\frac{c_2}{b}h(x) \le c_2\sqrt{\varepsilon} \le \frac{1}{4}$. This implies that $p_{F_2}(x) \in [1/4, 3/4]$ for $x \in [-1,1]$. Therefore, p_{F_2} is a density function. As $p_{F_1}'(x) = 0$ for $x \in [-1,1]$, $p_{F_2}(x)$ is c_2-Lipchitz continuous in $[-1,1]$.

Note that $F_2(0) = F_1(0) + \frac{c_2}{b}\int_{-\infty}^{0} h(x)dx = -2\varepsilon$. Note that $2\varepsilon = F_2(g(F_2)) - F_2(0) \le 3/4g(F_2)$. This implies that $g(F_2) \ge \frac{4}{3}\cdot 2\varepsilon \ge \varepsilon$. By choosing ε sufficiently small, we have $\tilde{\varepsilon} \le \varepsilon^{1-\theta/2}$. From Lemma 20 and the property of $h(x)$, we immediately have

$$\mathrm{D_{KL}}(F_1 * \mathcal{N}(0,\sigma^2), F_2 * \mathcal{N}(0,\sigma^2)) = \int \frac{\log(p_{F_1} * \varphi_{\sigma^2}(x))}{\log(p_{F_2} * \varphi_{\sigma^2}(x))} p_{F_1} * \varphi_{\sigma^2}(x)dx$$

$$\le \max_{x\in\mathbb{R}} \frac{\log(p_{F_1} * \varphi_{\sigma^2}(x))}{\log(p_{F_2} * \varphi_{\sigma^2}(x))} \le C \cdot \frac{b\sqrt{\tilde{\varepsilon}}\sqrt{\tilde{\varepsilon}}^{2k+2}}{\sigma^{2k+1}} = O(\varepsilon^{(2k+1)\theta/2}) = O(\varepsilon^{\kappa}).$$

Finally, suppose that $F_1^{-1}(0.5) - F_2^{-1}(0.5) = \varepsilon$ and $F_1, F_2 \in \mathcal{F}$. Without the loss of generality, we can assume that $F_2^{-1}(0.5) = 0$. As $F_2'(0) \ge c_1$ and $F_2^{(2)}(x) \le c_2$ for $|x| \lesssim \sqrt{\varepsilon}$, from the Taylor's expansion, we note that

$$F_2(\varepsilon) \ge F_2(0) + F_2'(0)\varepsilon - \frac{c_2\varepsilon}{2} \ge 0.5 + c_1\varepsilon - \frac{c_2\varepsilon^2}{2} \ge 0.5 + \frac{c_1}{2}\varepsilon.$$

Here we assume that $\varepsilon \le c_1/c_2$. This implies that

$$F_2(\varepsilon) - F_1(\varepsilon) \ge \frac{c_1}{2}\varepsilon$$

From Proposition 5, we note that

$$|F_2(\varepsilon) - F_2 * \varphi_{\sigma^2}(\varepsilon)| \le \frac{c_2+1}{2}\sigma^2, |F_1(\varepsilon) - F_1 * \varphi_{\sigma^2}(\varepsilon)| \le \frac{c_2+1}{2}\sigma^2.$$

Here φ_{σ^2} is the pdf of $\mathcal{N}(0,\sigma^2)$. With $\sigma^2 \le \frac{c_1\varepsilon}{4(c_2+1)}$, we have

$$F_2 * \varphi_{\sigma^2}(\varepsilon) - F_1 * \varphi_{\sigma^2}(\varepsilon) \ge F_2(\varepsilon) - F_1(\varepsilon) - (c_2+1)\sigma^2 \ge \frac{c_1}{4}\varepsilon.$$

Hence, from the Pinsker's inequality, we can compute that

$$\begin{aligned}\mathrm{D}_{\mathrm{KL}}(F_1 * \mathcal{N}(0,\sigma^2) \| F_2 * \mathcal{N}(0,\sigma^2)) &\ge \mathrm{D}_{\mathrm{TV}}(F_1 * \mathcal{N}(0,\sigma^2), F_2 * \mathcal{N}(0,\sigma^2))^2 \\ &\ge |F_2 * \varphi_{\sigma^2}(\varepsilon) - F_1 * \varphi_{\sigma^2}(\varepsilon)|^2 = \Omega(\varepsilon^2).\end{aligned}$$

This completes the proof.

F.2 Proof of Lemma 5

Consider $c < \frac{1}{4}$. We consider F_1 and F_2 constructed in Lemma 4. From the data-processing inequality, for $\sigma \le c\varepsilon^{1/2}$, we have

$$\mathrm{D}_{\mathrm{KL}}(F_1 * \mathcal{N}(0,\sigma^2) \| F_2 * \mathcal{N}(0,\sigma^2)) \le \mathrm{D}_{\mathrm{KL}}(F_1 \| F_2).$$

It is sufficient to show that $\mathrm{D}_{\mathrm{KL}}(F_1\|F_2) = O(\varepsilon^{1.5-\theta})$. On one hand, F_1 is a uniform distribution on $[-1,1]$. On the other hand, the densities of F_1 and F_2 only have non-zero difference on $[-\sqrt{\tilde{\varepsilon}}, \sqrt{\tilde{\varepsilon}}]$ and the difference is upper bounded by $O(\sqrt{\tilde{\varepsilon}}) = O(\sqrt{\varepsilon^{1-\theta/2}})$. Therefore, we have

$$\begin{aligned}&\mathrm{D}_{\mathrm{KL}}(F_1\|F_2) \\ =& -\int_{-\sqrt{\tilde{\varepsilon}}}^{\sqrt{\tilde{\varepsilon}}} p_{F_1} \log \frac{p_{F_2}}{p_{F_1}} dx \\ =& -\int_{-\sqrt{\tilde{\varepsilon}}}^{\sqrt{\tilde{\varepsilon}}} p_{F_1} \left(\left(\frac{p_{F_2}}{p_{F_1}} - 1\right) - \frac{1}{2}\left(\frac{p_{F_2}}{p_{F_1}} - 1\right)^2 + O(\tilde{\varepsilon}^{3/2}) \right) dx \\ =& \frac{1}{2}\int_{-\sqrt{\tilde{\varepsilon}}}^{\sqrt{\tilde{\varepsilon}}} \left(\frac{p_{F_2}}{p_{F_1}} - 1\right)^2 dx + O(\tilde{\varepsilon}^2) \\ =& O(\tilde{\varepsilon}^{\frac{3}{2}}) = O(\varepsilon^{\frac{3}{2}(1-\theta/2)}) = O(\varepsilon^{1.5-\theta}).\end{aligned}$$

On the other hand, we note that $p_{F_1} - p_{F_2}$ is c_2-Lipschitz continuous and $\int_{-\sqrt{\tilde{\varepsilon}}}^{0} p_{F_1} - p_{F_2} = \varepsilon$. This implies that there exists an interval with width $\Omega(\sqrt{\varepsilon})$ such that $p_{F_1}(x) - p_{F_2}(x) \ge \Omega(\sqrt{\varepsilon})$. Hence, there exists an interval with width $\Omega(\sqrt{\varepsilon})$ such that $p_{F_1} * \varphi_{\sigma^2}(x) - p_{F_2} * \varphi_{\sigma^2}(x) \ge \Omega(\sqrt{\varepsilon})$.

We also note that $|p_{F_1} - p_{F_2}| \le O(\sqrt{\varepsilon})$ for all $x \in \mathbb{R}$. Let $k = 2\sqrt{\log \varepsilon^{-1}}$. We first show that with sufficiently small ε, for $x \in [-\sqrt{\tilde{\varepsilon}} - k\sigma, \sqrt{\tilde{\varepsilon}} + k\sigma]$,

$$\frac{|p_{F_1} * \varphi_{\sigma^2}(x) - p_{F_2} * \varphi_{\sigma^2}(x)|}{p_{F_1} * \varphi_{\sigma^2}(x)} \le O(\sqrt{\varepsilon}). \tag{21}$$

Firstly, we note that

$$p_{F_1} * \varphi_{\sigma^2}(x) = \frac{1}{2}\int_{-1}^{1} \varphi_{\sigma^2}(x-y)dy = \frac{1}{2}\int_{x-1}^{x+1} \varphi_{\sigma^2}(y)dy \ge \frac{1}{2}\int_{0}^{2} \varphi_1(y)dy \ge \frac{1}{8}.$$

As $|p_{F_1}(x) - p_{F_2}(x)| \le O(\sqrt{\varepsilon})$ for all $x \in \mathbb{R}$, we have

$$|p_{F_1} * \varphi_{\sigma^2}(x) - p_{F_2} * \varphi_{\sigma^2}(x)| \le O(\sqrt{\varepsilon}).$$

This implies (21) holds. We then show that with sufficiently small ε, for $x \in [-1-k\sigma, -\sqrt{\tilde{\varepsilon}}-k\sigma]$,

$$\frac{|p_{F_1} * \varphi_{\sigma^2}(x) - p_{F_2} * \varphi_{\sigma^2}(x)|}{p_{F_1} * \varphi_{\sigma^2}(x)} \leq O(\varepsilon^2). \tag{22}$$

For $x \leq -\sqrt{\tilde{\varepsilon}} - k\sigma$, we note that

$$\begin{aligned}
|p_{F_1} * \varphi_{\sigma^2}(x) - p_{F_2} * \varphi_{\sigma^2}(x)| &= \left| \int_{-\sqrt{\tilde{\varepsilon}}}^{\sqrt{\tilde{\varepsilon}}} h(y)\varphi_{\sigma^2}(x-y)dy \right| \\
&\leq b\sqrt{\tilde{\varepsilon}} \int_{-\infty}^{x+\sqrt{\tilde{\varepsilon}}} \varphi_{\sigma^2}(y)dy \leq \frac{b\sqrt{\tilde{\varepsilon}}}{2} e^{-\frac{1}{2\sigma^2}(x+\sqrt{\tilde{\varepsilon}})^2}.
\end{aligned}$$

For $x \in [-1, -\sqrt{\tilde{\varepsilon}} - k\sigma]$, we further note that

$$\frac{\sqrt{\tilde{\varepsilon}}}{2} e^{-\frac{1}{2\sigma^2}(x+\sqrt{\tilde{\varepsilon}})^2} \leq \frac{\sqrt{\tilde{\varepsilon}}}{2} e^{-k^2/2} \leq \frac{b\sqrt{\tilde{\varepsilon}}\varepsilon^2}{2},$$

and

$$p_{F_1} * \varphi_{\sigma^2}(x) = \frac{1}{2}\int_{-1}^{1} \varphi_{\sigma^2}(x-y)dy = \frac{1}{2}\int_{x-1}^{x+1} \varphi_{\sigma^2}(y)dy \geq \frac{1}{2}\int_{0}^{2} \varphi_1(y)dy \geq \frac{1}{8}.$$

This implies that

$$p_{F_1} * \varphi_{\sigma^2}(x) \geq \frac{1}{4b\sqrt{\tilde{\varepsilon}}}\varepsilon^{-2}|p_{F_1} * \varphi_{\sigma^2}(x) - p_{F_2} * \varphi_{\sigma^2}(x)|.$$

For $x \in [-1-k\sigma, -1]$, with sufficiently small ε,we have

$$\begin{aligned}
& p_{F_1} * \varphi_{\sigma^2}(x) \\
=& \frac{1}{2}\int_{x-1}^{x+1} \varphi_{\sigma^2}(y)dy \\
\geq& \frac{1}{2}\left(\frac{\sigma}{4|x+1|} e^{-\frac{1}{2\sigma^2}(x+1)^2} - e^{-\frac{1}{2\sigma^2}(x-1)^2} \right) \\
\overset{\text{(a)}}{\geq}& \frac{1}{2}\left(\frac{1}{4k} e^{-\frac{1}{2\sigma^2}(x+1)^2} - e^{-\frac{1}{2\sigma^2}(x+\sqrt{\tilde{\varepsilon}})^2} \right) \\
\overset{\text{(b)}}{\geq}& \frac{1}{2}\left(2\varepsilon^{-2}\frac{\sqrt{\tilde{\varepsilon}}}{2} e^{-\frac{1}{2\sigma^2}(x+\sqrt{\tilde{\varepsilon}})^2} \right) \\
\geq& \varepsilon^{-2}|p_{F_1} * \varphi_{\sigma^2}(x) - p_{F_2} * \varphi_{\sigma^2}(x)|.
\end{aligned}$$

Here step (a) utilize that $(x-1)^2 > (x+\sqrt{\tilde{\varepsilon}})^2$ and step (b) comes from that

$$\begin{aligned}
& e^{\frac{1}{2\sigma^2}\left(-(x+1)^2 + (x+\sqrt{\tilde{\varepsilon}})^2\right)} = e^{\frac{1}{2\sigma^2}(-1+\tilde{\varepsilon}-2(1-\sqrt{\tilde{\varepsilon}})x)} \\
\geq& e^{\frac{1}{2\sigma^2}(1-\sqrt{\tilde{\varepsilon}})^2} \geq e^{2\varepsilon^{-1}(1-\sqrt{\tilde{\varepsilon}})^2} \geq 4k(2\tilde{\varepsilon}^{-0.5}\varepsilon^{-2}+1),
\end{aligned}$$

when ε is sufficiently small. Therefore, (22) holds for $x \in [-1-k\sigma, -\sqrt{\tilde{\varepsilon}}-k\sigma]$. Similarly, (22) also holds for $x \in [\sqrt{\tilde{\varepsilon}}+k\sigma, 1+k\sigma]$. For simplicity, we write $h_{\sigma^2}(x) = p_{F_2} - p_{F_1}) * \varphi_{\sigma^2}$ and $q_{\sigma^2}(x) = p_{F_1} * \varphi_{\sigma^2}$. Then, we have

$$\begin{aligned}
& \mathrm{D_{KL}}(F_1 * \mathcal{N}(0,\sigma^2), F_2 * \mathcal{N}(0,\sigma^2)) \\
=& -\int \log\left(1 + \frac{h_{\sigma^2}(x)}{q_{\sigma^2}(x)}\right) q_{\sigma^2}(x)dx \\
\overset{\text{(a)}}{=}& -\int \left(1 + \frac{h_{\sigma^2}(x)}{q_{\sigma^2}(x)}\right) q_{\sigma^2}(x)dx + \frac{1}{2}\int_{-\sqrt{\tilde{\varepsilon}}-k\sigma}^{\sqrt{\tilde{\varepsilon}}k\sigma} \left(\frac{h_{\sigma^2}(x)}{q_{\sigma^2}(x)}\right)^2 q_{\sigma^2}(x)dx + O(\varepsilon^2) \\
=& \frac{1}{2}\int_{-\sqrt{\tilde{\varepsilon}}-k\sigma}^{\sqrt{\tilde{\varepsilon}}+k\sigma} \left(\frac{h_{\sigma^2}(x)}{q_{\sigma^2}(x)}\right)^2 q_{\sigma^2}(x)dx + O(\varepsilon^2) \\
=& \frac{1}{2}\int_{-\sqrt{\tilde{\varepsilon}}-k\sigma}^{\sqrt{\tilde{\varepsilon}}+k\sigma} \left(h_{\sigma^2}(x)\right)^2 q_{\sigma^2}(x)dx + O(\varepsilon^2) \\
\overset{\text{(b)}}{\geq}& \Omega(\varepsilon^{3/2}).
\end{aligned}$$

Here in step (a) we utilize the Taylor expansion of $\log(1+x)$ and the fact that $\left|\frac{h_{\sigma^2}(x)}{q_{\sigma^2}(x)}\right| \le O(\sqrt{\varepsilon})$ for $x \in [-\sqrt{\tilde{\varepsilon}} - k\sigma, \sqrt{\tilde{\varepsilon}} + k\sigma]$ and $\left|\frac{h_{\sigma^2}(x)}{q_{\sigma^2}(x)}\right| \le O(\varepsilon^2)$ for $x \notin [-\sqrt{\tilde{\varepsilon}} - k\sigma, \sqrt{\tilde{\varepsilon}} + k\sigma]$. In step (b) we utilize that for $x \in [-\sqrt{\tilde{\varepsilon}} - k\sigma, \sqrt{\tilde{\varepsilon}} + k\sigma]$, we have $q_{\sigma^2}(x) \ge \frac{1}{8}$ and there exists an interval with width $\Omega(\sqrt{\varepsilon})$ such that $h_{\sigma^2}(x) \ge \Omega(\sqrt{\varepsilon})$. This completes the proof.

F.3 Proof of Theorem 3

From Le Cam's two-point lower bound, it is sufficient to show that the following proposition holds.

Proposition 10. *Suppose that $\varepsilon > 0$. Let $\mathcal{F}$ denote the set of distributions satisfying Assumption 2. Consider an online algorithm π with a fixed budget t which outputs $\hat{G}$. Given the distribution $F \in \mathcal{F}$ of the underlying arms and the algorithm π, let $p_{\pi,F}(\{(a_i, y_i)\}_{i=1}^t)$ denote the distribution of the action-observation pairs up to the t-th iteration. Then, for any $\theta \in (0, 1/4)$, there exist $F_1, F_2 \in \mathcal{F}$ with median $g(F_1)$ and $g(F_2)$ such that $|g(F_1) - g(F_2)| \ge \varepsilon$ and*

$$\mathrm{D}_{\mathrm{KL}}(p_{\pi,F_1}, p_{\pi,F_2}) \le O(\varepsilon^{2.5-2\theta} t).$$

We start with a general log-sum inequality.

Lemma 22. *Suppose that p, q, K are probability density functions. Then, we have the following inequality:*

$$(p * K) \log \frac{p * K}{q * K} \le \left(p \log \frac{p}{q}\right) * K.$$

Then, we show that the following proposition holds.

Proposition 11. *Suppose that $\theta > 0$ is a given constant. Let $\mathcal{F}$ denote the set of distributions satisfying Assumption 2. Then, there exists two distribution $F_1, F_2 \in \mathcal{F}$ with median $g(F_1)$ and $g(F_2)$ such that $g(F_2) = g(F_1) + \varepsilon$ and they satisfy that*

$$\mathrm{D}_{\mathrm{KL}}(F_1 \| F_2) = O(\varepsilon^{1.5-\theta}),$$

Denote φ_{σ^2} as the pdf of $\mathcal{N}(0, \sigma^2)$. For sufficiently small ε and for σ satisfying $\sigma^2 \ge \varepsilon^{1-\theta}$, we further have

$$\left|\log \frac{p_{F_1} * \varphi_{\sigma^2}(x)}{p_{F_2} * \varphi_{\sigma^2}(x)}\right| \le O(\varepsilon^3).$$

We then continue with the proof of Proposition 10.

Proof. Consider two densities defined in Proposition 11 with the parameter θ. Suppose that $x_1, \ldots, x_t$ are i.i.d. samples from either F_1 or F_2. Then, we note that $a_i \in \mathbb{N}$ for $i \in [t]$ and $y_i \sim \mathcal{N}(x_{a_i}, 1)$ for $i \in [t]$. For simplicity, we write $a^t = (a_1, \ldots, a_t)$ and $y^t = (y_1, \ldots, y_t)$. Hence, we can write the probability distribution of (a^t, y^t) as follows

$$\begin{aligned} p_{\pi,F_1}(a^t, y^t) =& \mathbb{E}_{\{x_i\}_{i=1}^t \sim F_1}\left[\prod_{i=1}^t \left(p_\pi(a_i|a^{i-1}, y^{i-1}) \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}(y_i - x_{a_i})^2\right)\right)\right] \\ =& \prod_{i=1}^t p_\pi(a_i|a^{i-1}, y^{i-1}) \prod_{j \le t} \mathbb{E}_{\{x_i\}_{i=1}^t \sim F_1}\left[\prod_{i \le t, a_i = j} \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}(y_i - x_j)^2\right)\right]. \end{aligned}$$

Let we write $n_j = \sum_{i \le t, a_i = j} 1$ and $\bar{y}_j = \frac{1}{n_j} \sum_{i \le t, a_i = j} y_i$. Them, we can write

$$\mathbb{E}_{\{x_i\}_{i=1}^t \sim F_1} \prod_{i \le t, a_i = j} \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}(y_i - x_j)^2\right) = (p_{F_1} * K_j(\cdot, \bar{y}_j)) \cdot f_j(\{y_i\}_{a_i = j}).$$

Here we denote

$$K_j(x, y) = (2\pi)^{-n_j/2} \exp(-n_j(x - y)^2/2)),$$

and

$$f_j(\{y_i\}_{a_i=j}) = \exp\left(n_j \bar{y}_j^2/2 - \sum_{i:a_i=j} y_j^2\right).$$

Therefore, we can write the log-likelihood ratio as

$$\begin{aligned}\log \frac{p_{\pi,F_1}(a^t,y^t)}{p_{\pi,F_2}(a^t,y^t)} &= \sum_{j\in\mathbb{N}} \log \frac{\mathbb{E}_{\{x_i\}_{i=1}^t\sim F_1}\left[\prod_{i\le t, a_i=j} \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}(y_i-x_j)^2\right)\right]}{\mathbb{E}_{\{x_i\}_{i=1}^t\sim F_2}\left[\prod_{i\le t, a_i=j} \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}(y_i-x_j)^2\right)\right]} \\ &= \sum_{j\in\mathbb{N}} \log \frac{\mathbb{E}_{\{x_i\}_{i=1}^t\sim F_1}\left[\exp\left(-\frac{n_j}{2}(\bar{y}_j-x_j)\right)\right]}{\mathbb{E}_{\{x_i\}_{i=1}^t\sim F_2}\left[\exp\left(-\frac{n_j}{2}(\bar{y}_j-x_j)\right)\right]}\end{aligned}$$

Then, we can compute that

$$\begin{aligned}&\mathrm{D}_{\mathrm{KL}}(p_{\pi,F_1}\|p_{\pi,F_2}) \\ =& \int \sum_{a^T} p_{\pi,F_1}(a^T,y^T) \log \frac{p_{\pi,F_1}(a^t,y^t)}{p_{\pi,F_2}(a^t,y^t)} dy^t \\ =& \sum_{j\in\mathbb{N}} \int \sum_{a^T} \prod_{i=1}^t p_\pi(a_i|a^{i-1},y^{i-1}) \prod_{k\in\mathbb{N}} \mathbb{E}_{x_j\sim F_1}\left[\prod_{i:a_i=k} \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}(y_i-x_k)^2\right)\right] \\ &\log \frac{\mathbb{E}_{\{x_i\}_{i=1}^t\sim F_1}\left[\exp\left(-\frac{n_j}{2}(\bar{y}_j-x_j)\right)\right]}{\mathbb{E}_{\{x_i\}_{i=1}^t\sim F_2}\left[\exp\left(-\frac{n_j}{2}(\bar{y}_j-x_j)\right)\right]}\end{aligned}$$

For $n_j \le \varepsilon^{\theta-1}$, from Proposition 11, we have

$$\left|\log \frac{F_1 * \mathcal{N}(0,1/n_i)}{F_2 * \mathcal{N}(0,1/n_i)}\right| \le O(\varepsilon^3).$$

On the other hand, for $n_j \ge \varepsilon^{\theta-1}$, by utilizing Lemma 22, we note that

$$\begin{aligned}&\int \sum_{a^T} \prod_{i=1}^t p_\pi(a_i|a^{i-1},y^{i-1}) \prod_{k\in\mathbb{N}} \mathbb{E}_{x_k\sim F_1}\left[\prod_{i:a_i=k} \frac{1}{\sqrt{2\pi}} \exp -\frac{1}{2}(y_i-x_k)^2\right] \log \frac{p_{\pi,F_1}(a^t,y^t)}{p_{\pi,F_2}(a^t,y^t)} dy^t \\ =& \int \sum_{a^T} \prod_{i=1}^t p_\pi(a_i|a^{i-1},y^{i-1}) \prod_{k\neq j} \mathbb{E}_{x_k\sim F_1}\left[\prod_{i:a_i=k} \frac{1}{\sqrt{2\pi}} \exp -\frac{1}{2}(y_i-x_k)^2\right] \\ &\cdot p_{F_1} * K_j(\cdot,\bar{y}_j) f(\{y_i\}_{a_i=j}) \log \frac{p_{F_1} * K_j(\cdot,\bar{y}_j)}{p_{F_2} * K_j(\cdot,\bar{y}_j)} dy^t \\ \le& \int \sum_{a^T} \prod_{i=1}^t p_\pi(a_i|a^{i-1},y^{i-1}) \prod_{k\neq j} \mathbb{E}_{x_k\sim F_1}\left[\prod_{i:a_i=k} \frac{1}{\sqrt{2\pi}} \exp -\frac{1}{2}(y_i-x_k)^2\right] \\ &\cdot \int p_{F_1}(x) \log \frac{p_{F_1}(x)}{p_{F_2}(x)} K_j(x,\bar{y_j}) dx f_j(\{y_i\}_{a_i=j}) dy^t \\ =& \int p_{F_1}(x) \log \frac{p_{F_1}(x)}{p_{F_2}(x)} \sum_{a^T} \prod_{i=1}^t p_\pi(a_i|a^{i-1},y^{i-1}) \int \prod_{k\neq j} \mathbb{E}_{x_k\sim F_1}\left[\prod_{i:a_i=k} \frac{1}{\sqrt{2\pi}} \exp -\frac{1}{2}(y_i-x_k)^2\right] \\ &\cdot \prod_{k\neq j} \mathbb{E}_{x_k\sim F_1}\left[\prod_{i:a_i=j} \frac{1}{\sqrt{2\pi}} \exp -\frac{1}{2}(y_i-x)^2\right] dy^t dx \\ =& \int p_{F_1}(x) \log \frac{p_{F_1}(x)}{p_{F_2}(x)} dx = O(\varepsilon^{1.5-\theta}).\end{aligned}$$

Therefore, we have

$$\mathrm{D}_{\mathrm{KL}}(p_{\pi,F_1}\|p_{\pi,F_2}) \le \sum_{i\in\mathbb{N}} \left(O(\varepsilon^{1.5-\theta})\mathbb{I}(n_i \ge \varepsilon^{\theta-1}) + O(\varepsilon^3)\mathbb{I}(n_i \le \varepsilon^{\theta-1})\right).$$

Note that

$$t = \sum_{i\in\mathbb{N}} n_i \geq \varepsilon^{\theta-1} \sum_{i\in\mathbb{N}} \mathbb{I}(n_i \geq \varepsilon^{\theta-1})$$

We also note that

$$t \geq \sum_{i\in\mathbb{N}} \mathbb{I}(n_i \leq \varepsilon^{\theta-1}).$$

This implies that

$$\mathrm{D_{KL}}(p_{\pi,F_1} \| p_{\pi,F_2}) \leq O(\varepsilon^{2.5-2\theta} t).$$

This completes the proof. □

F.4 Proof of Lemma 22

Proof. We note that the function $f(x) = x \log x$ is strictly convex. Suppose that $x \in \mathbb{R}$. We note that

$$\int \frac{q(y)K(x-y)}{(K*q)(x)} dy = 1.$$

By the Jensen's inequality, we have

$$\int f\left(\frac{p(y)}{q(y)}\right) \frac{q(y)K(x-y)}{(K*q)(x)} dy \geq f\left(\int \frac{p(y)}{q(y)} \frac{q(y)K(x-y)}{(K*q)(x)} dy\right).$$

This implies that

$$\frac{\left(K * \left(p \log \frac{p}{q}\right)\right)(x)}{(K*q)(x)} \geq \frac{(p*K)(x)}{(q*K)(x)} \log \frac{(p*K)(x)}{(q*K)(x)}.$$

This completes the proof.

□

F.5 Proof of Proposition 11

Proof. Let F_1 be uniform on $[-1,1]$. Then, $g(F_1) = 0$. As p_{F_1} is c_2-Lipshitz continuous in $[-1,1]$ and $p_{F_1}(x) = 0.5$ for $x \in [-1,1]$, F_1 satisfies Assumption 2. By taking $k \geq \frac{6}{\theta}$, we can construct $h(x)$ satisfying the conditions in Lemma 21 with $\tilde{\varepsilon} = 2\frac{b}{c_2}\varepsilon$. Let F_2 be the distribution with pdf $p_{F_2}(x) = p_{F_1}(x) + \frac{c_2}{b} h(x)$.

As $|h(x)| \leq b\sqrt{\tilde{\varepsilon}}$, for $\tilde{\varepsilon} \leq \frac{1}{16c_2^2}$, we have $\frac{c_2}{b} h(x) \leq c_2\sqrt{\varepsilon} \leq \frac{1}{4}$. This implies that $p_{F_2}(x) \in [1/4, 3/4]$ for $x \in [-1,1]$. Therefore, p_{F_2} is a density function. As $p'_{F_1}(x) = 0$ for $x \in [-1,1]$, $p_{F_2}(x)$ is c_2-Lipchitz continuous in $[-1,1]$.

Note that $F_2(0) = F_1(0) + \frac{c_2}{b}\int_{-\infty}^{0} h(x)dx = -2\varepsilon$. Note that $2\varepsilon = F_2(g(F_2)) - F_2(0) \leq 3/4 g(F_2)$. This implies that $g(F_2) \geq \frac{4}{3} \cdot 2\varepsilon \geq \varepsilon$. By choosing ε sufficiently small, we have $\tilde{\varepsilon} \leq \varepsilon^{1-\theta/2}$.

We first show that $\mathrm{D_{KL}}(F_1 \| F_2) = O(\varepsilon^{1.5-\theta})$. On one hand, F_1 is a uniform distribution on $[-1,1]$. On the other hand, the densities of F_1 and F_2 only have non-zero difference on $[-\sqrt{\tilde{\varepsilon}}, \sqrt{\tilde{\varepsilon}}]$ and the difference is upper bounded by $O(\sqrt{\tilde{\varepsilon}}) = O(\sqrt{\varepsilon^{1-\theta/2}})$. Therefore, we have

$$\begin{aligned}
&\mathrm{D_{KL}}(F_1 \| F_2) \\
=& -\int_{-\sqrt{\tilde{\varepsilon}}}^{\sqrt{\tilde{\varepsilon}}} p_{F_1} \log \frac{p_{F_2}}{p_{F_1}} dx \\
=& -\int_{-\sqrt{\tilde{\varepsilon}}}^{\sqrt{\tilde{\varepsilon}}} p_{F_1} \left(\left(\frac{p_{F_2}}{p_{F_1}} - 1\right) - \frac{1}{2}\left(\frac{p_{F_2}}{p_{F_1}} - 1\right)^2 + O(\tilde{\varepsilon}^{3/2}) \right) dx \\
=& \frac{1}{2}\int_{-\sqrt{\tilde{\varepsilon}}}^{\sqrt{\tilde{\varepsilon}}} \left(\frac{p_{F_2}}{p_{F_1}} - 1\right)^2 dx + O(\varepsilon^2) \\
=& O(\tilde{\varepsilon}^{\frac{3}{2}}) = O(\varepsilon^{\frac{3}{2}(1-\theta/2)}) = O(\varepsilon^{1.5-\theta}).
\end{aligned}$$

We note that F_1 and F_2 have $2k$ matched moments. From Lemma 20, for all $x \in \mathbb{R}$,

$$\left|\log \frac{p_{F_1} * \varphi_{\sigma^2}(x)}{p_{F_2} * \varphi_{\sigma^2}(x)}\right| \leq C \cdot \frac{b\sqrt{\tilde{\varepsilon}}\sqrt{\tilde{\varepsilon}}^{2k+2}}{\sigma^{2k+2}} \leq C \cdot \frac{b\varepsilon^{(k+1)(1-\theta/2)}}{\varepsilon^{(k+1)(1-\theta)}} = O(\varepsilon^{(k+1)\theta/2}) \leq O(\varepsilon^3).$$

Here $C > 0$ is an absolute constant. This completes the proof. □

F.6 Proof of Lemma 6

Firstly, for $\sigma \leq c\varepsilon^{1/2}$, we consider two Gaussian distribution F_1 as the CDF of $N(0,1)$ and F_2 as the CDF of $N(3\varepsilon, 1)$. Then, $g(F_2) - g(F_1) = 3\varepsilon$ and $\mathrm{D_{KL}}(F_1, F_2) = \frac{9\varepsilon^2}{2}$. From the data-processing inequality, we have

$$\mathrm{D_{KL}}(F_1 * \mathcal{N}(0,\sigma^2), F_2 * \mathcal{N}(0,\sigma^2)) \leq \mathrm{D_{KL}}(F_1, F_2) = O(\varepsilon^2).$$

For $\sigma \geq \varepsilon^{1-\theta}$, let F_1 be uniform on $[1,2]$. Without the loss of generality, we may assume that $\sigma^2 \geq 4$, $c_1 \leq 0.5$, $c_3 \geq 2$, $c_4 \geq 2$, $c_5 \leq 1$. Then, F_1 satisfies Assumption 4. By taking $k \geq \frac{2\kappa}{\theta}$, we can construct $h(x)$ satisfying the conditions in Lemma 21 with $\tilde{\varepsilon} = 4b'\varepsilon$, where $b' = \max\{\frac{b}{c_2}, 4\}$. Consider the distribution F_2 with pdf $p_{F_2}(x) = p_{F_1}(x) + (b')^{-1}h(x-1-\alpha)$. By choosing ε sufficiently small such that $\sqrt{\tilde{\varepsilon}} \leq \min\{\alpha, 1-2\alpha\}$, the density function p_{F_2} is supported in $[1,2]$ and $F_2^{-1}(1-\alpha) = 2-\alpha$.

As $|h(x)| \leq b\sqrt{\tilde{\varepsilon}}$, for $\tilde{\varepsilon} \leq \frac{1}{4c_2^2}$, we have $(b')^{-1}h(x) \leq \frac{c_2}{b}h(x) \leq c_2\sqrt{\varepsilon} \leq \frac{1}{2}$. This implies that $p_{F_2}(x) \in [1/2, 3/2]$ for $x \in [1,2]$. Therefore, p_{F_2} is a density function. Because $p'_{F_1}(x) = 0$ for $x \in [1,2]$, $p_{F_2}(x)$ is c_2-Lipschitz continuous in $[1,2]$.

Note that $F_2(1+\alpha) = F_1(1+\alpha) + (b')^{-1}\int_{-\infty}^{0} h(x)dx = \alpha - 4\varepsilon$. Hence, it follows that

$$4\varepsilon = F_2(F_2^{-1}(\alpha)) - F_2(1+\alpha) \leq 3/2(F_2^{-1}(\alpha) - 1 - \alpha).$$

This implies that $F_2^{-1}(\alpha) \geq 1 + \alpha + \frac{2}{3} \cdot 4\varepsilon \geq 1 + \alpha + 2\varepsilon$. Therefore,

$$\begin{aligned}\int_{F_2^{-1}(\alpha)}^{F_2^{-1}(1-\alpha)} x dF_2(x) \leq \int_{1+\alpha+\varepsilon}^{2-\alpha} x dF_2(x) = 2 - 2\alpha - 2\varepsilon - \int_{\varepsilon}^{\sqrt{\tilde{\varepsilon}}} (b')^{-1}h(x)dx \\ \leq 2 - 2\alpha - 2\varepsilon + 2\varepsilon\sqrt{(b')^{-1}} \leq 2 - 2\alpha - \varepsilon.\end{aligned}$$

Here we utilize that $b' \geq 4$. Note that $\int_{F_1^{-1}(\alpha)}^{F^{-1}(1-\alpha)} x dF_1(x) = 2 - 2\alpha$. This implies that

$$g(F_2) - g(F_1) \leq -\varepsilon.$$

By choosing ε sufficiently small, we have $\tilde{\varepsilon} \leq \varepsilon^{1-\theta/2}$. From Lemma 20 and the property of $h(x)$, we immediately have

$$\begin{aligned}\mathrm{D_{KL}}(F_1 * \mathcal{N}(0,\sigma^2), F_2 * \mathcal{N}(0,\sigma^2)) \leq \max_{x\in\mathbb{R}} \frac{\log(p_{F_1} * \varphi_{\sigma^2}(x))}{\log(p_{F_2} * \varphi_{\sigma^2}(x))} \\ \leq C \cdot \frac{b\sqrt{\tilde{\varepsilon}}\sqrt{\tilde{\varepsilon}}^{2k+2}}{\sigma^{2k+2}} = O(\varepsilon^{(2k+1)\theta/2}) = O(\varepsilon^{\kappa}).\end{aligned}$$

This completes the proof.

F.7 Proof of Lemma 7

We consider F_1 and F_2 constructed in Lemma 6. From the data-processing inequality, for $\sigma \leq c\varepsilon^{1/2}$, we have

$$\mathrm{D_{KL}}(F_1 * \mathcal{N}(0,\sigma^2) \| F_2 * \mathcal{N}(0,\sigma^2)) \leq \mathrm{D_{KL}}(F_1 \| F_2).$$

It is sufficient to show that $\mathrm{D_{KL}}(F_1 \| F_2) = O(\varepsilon^{1.5-\theta})$. On one hand, F_1 is a uniform distribution on $[-1,1]$. On the other hand, the densities of F_1 and F_2 only have non-zero difference on $[1+\alpha-$

$\sqrt{\tilde{\varepsilon}}, 1+\alpha+\sqrt{\tilde{\varepsilon}}]$ and the difference is upper bounded by $O(\sqrt{\tilde{\varepsilon}}) = O(\sqrt{\varepsilon^{1-\theta/2}})$. Therefore, we have

$$\begin{aligned}
&\mathrm{D_{KL}}(F_1 \| F_2) \\
=& -\int_{1+\alpha-\sqrt{\tilde{\varepsilon}}}^{1+\alpha+\sqrt{\tilde{\varepsilon}}} p_{F_1} \log \frac{p_{F_2}}{p_{F_1}} dx \\
=& -\int_{1+\alpha-\sqrt{\tilde{\varepsilon}}}^{1+\alpha+\sqrt{\tilde{\varepsilon}}} p_{F_1} \left(\left(\frac{p_{F_2}}{p_{F_1}} - 1 \right) - \frac{1}{2} \left(\frac{p_{F_2}}{p_{F_1}} - 1 \right)^2 + O(\tilde{\varepsilon}^{3/2}) \right) dx \\
=& \frac{1}{2} \int_{1+\alpha-\sqrt{\tilde{\varepsilon}}}^{1+\alpha+\sqrt{\tilde{\varepsilon}}} \left(\frac{p_{F_2}}{p_{F_1}} - 1 \right)^2 dx + O(\varepsilon^2) \\
=& O(\tilde{\varepsilon}^{\frac{3}{2}}) = O(\varepsilon^{\frac{3}{2}(1-\theta/2)}) = O(\varepsilon^{1.5-\theta}).
\end{aligned}$$

This completes the proof.

F.8 Proof of Theorem 4

Proof. By applying the Le Cam's two point lower bound, it is sufficient to show that the following proposition holds.

Proposition 12. *Suppose that $\varepsilon > 0$. Denote $\mathcal{F}$ as the set the set of distributions satisfying Assumption 4. Consider an online algorithm π with a fixed budget t which outputs $\hat{G}$. Given the distribution with CDF $F \in \mathcal{F}$ of the underlying arms and the algorithm π, let $p_{\pi,F}(\{(a_i, y_i)\}_{i=1}^t)$ denote the distribution of the action-observation pairs up to the t-th iteration. Then, for any $\theta \in (0, 1/4)$, there exist $F_1, F_2 \in \mathcal{F}$ with trimmed means $g(F_1)$ and $g(F_2)$ such that $|g(F_1) - g(F_2)| \geq \varepsilon$ and*

$$\mathrm{D_{KL}}(p_{\pi,F_1}, p_{\pi,F_2}) \leq O(\varepsilon^{2.5-2\theta} t).$$

Similar to the proof of Proposition 10, we start with the following proposition.

Proposition 13. *Suppose that $\theta > 0$ is a given constant. Let $\mathcal{F}$ denote the set of distributions satisfying Assumption 4. Then, there exists two distribution $F_1, F_2 \in \mathcal{F}$ with trimmed mean $g(F_1)$ and $g(F_2)$ such that $g(F_2) \leq g(F_1) - \varepsilon$ and they satisfy that*

$$\mathrm{D_{KL}}(F_1 \| F_2) = O(\varepsilon^{1.5-\theta}),$$

Denote φ_{σ^2} as the pdf of $\mathcal{N}(0, \sigma^2)$. For sufficiently small ε and for σ satisfying $\sigma^2 \geq \varepsilon^{1-\theta}$, we further have

$$\left| \log \frac{p_{F_1} * \varphi_{\sigma^2}(x)}{p_{F_2} * \varphi_{\sigma^2}(x)} \right| \leq O(\varepsilon^3).$$

Then, we present the proof of Proposition 12. Consider F_1 and F_2 as distributions constructed in Proposition 13. Based on Proposition 13 and Lemma 22, analogously, we have

$$\mathrm{D_{KL}}(p_{\pi,F_1} \| p_{\pi,F_2}) \leq \sum_{i \in \mathbb{N}} \left(O(\varepsilon^{1.5-\theta}) \mathbb{I}(n_i \geq \varepsilon^{\theta-1}) + O(\varepsilon^3) \mathbb{I}(n_i \leq \varepsilon^{\theta-1}) \right).$$

Note that

$$t = \sum_{i \in \mathbb{N}} n_i \geq \varepsilon^{\theta-1} \sum_{i \in \mathbb{N}} \mathbb{I}(n_i \geq \varepsilon^{\theta-1}), \quad t \geq \sum_{i \in \mathbb{N}} \mathbb{I}(n_i \leq \varepsilon^{\theta-1}).$$

This implies that

$$\mathrm{D_{KL}}(p_{\pi,F_1} \| p_{\pi,F_2}) \leq O(\varepsilon^{2.5-2\theta} t).$$

This completes the proof.

□

F.9 Proof of Proposition 12

Consider two distributions constructed in Lemma 6. It is sufficient to show the bound on KL divergence and the pointwise bound. Firstly, we note that F_1 is uniform on $[1, 2]$ and the density of F_2 only differs from the density of F_1 in $[1+\alpha-\sqrt{\tilde{\varepsilon}}, 1+\alpha+\sqrt{\tilde{\varepsilon}}]$. The difference is upper bounded by $b\sqrt{\tilde{\varepsilon}}$. We note that for sufficiently small ε, we have $\tilde{\varepsilon} \leq \varepsilon^{1-\theta/2}$. Therefore, we have

$$
\begin{aligned}
&\mathrm{D}_{\mathrm{KL}}(F_1 \| F_2) \\
=& -\int_{1+\alpha-\sqrt{\tilde{\varepsilon}}}^{1+\alpha+\sqrt{\tilde{\varepsilon}}} p_{F_1} \log \frac{p_{F_2}}{p_{F_1}} dx \\
=& -\int_{1+\alpha-\sqrt{\tilde{\varepsilon}}}^{1+\alpha+\sqrt{\tilde{\varepsilon}}} p_{F_1} \left(\left(\frac{p_{F_2}}{p_{F_1}} - 1 \right) - \frac{1}{2} \left(\frac{p_{F_2}}{p_{F_1}} - 1 \right)^2 + O(\tilde{\varepsilon}^{3/2}) \right) dx \\
=& \frac{1}{2} \int_{1+\alpha-\sqrt{\tilde{\varepsilon}}}^{1+\alpha+\sqrt{\tilde{\varepsilon}}} \left(\frac{p_{F_2}}{p_{F_1}} - 1 \right)^2 dx + O(\varepsilon^2) \\
=& O(\tilde{\varepsilon}^{\frac{3}{2}}) = O(\varepsilon^{\frac{3}{2}(1-\theta/2)}) = O(\varepsilon^{1.5-\theta}).
\end{aligned}
$$

We note that F_1 and F_2 have $2k$ matched moments, where $k > 6/\theta$. Analogous to the result in Lemma 20, for all $x \in \mathbb{R}$,

$$
\left| \log \frac{p_{F_1} * \varphi_{\sigma^2}(x)}{p_{F_2} * \varphi_{\sigma^2}(x)} \right| \leq C \frac{b\sqrt{\tilde{\varepsilon}}\sqrt{\tilde{\varepsilon}}^{2k+2}}{\sigma^{2k+2}} \leq C \cdot \frac{b\varepsilon^{(k+1)(1-\theta/2)}}{\varepsilon^{(k+1)(1-\theta)}} = O(\varepsilon^{(k+1)\theta/2}) \leq O(\varepsilon^3).
$$

Here $C > 0$ is an absolute constant. This completes the proof.