

Learning-Augmented Algorithms for MTS with Bandit Access to Multiple Predictors

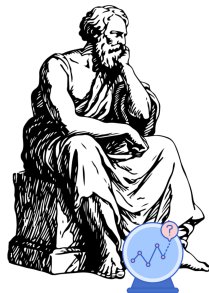
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ICML 2025

Bocconi University



ICML
International Conference
On Machine Learning



Illustrating example: Ice cream stall problem

- I want to run an ice cream stall on a beach

Illustrating example: Ice cream stall problem

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Ice cream stall composition

- large bucket for the **main flavor** of ice cream
- small containers for the other flavors

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Which main flavor to choose?

- **main flavor** is cheap;
- small container gets empty → request a refill → **surcharge**

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I have no previous experience

- I can observe local experts on other beaches
- I don't know which expert is going to do better

Strawberry ice cream



Inkfish ice cream – Flavor of the summer 2025!



Illustrating example: Ice cream stall problem

- **main flavor** cheap; other flavors provided with **surcharge**
- Let's imitate Expert 2

Time slot

Expert 1



Surcharge:

Expert 2



Surcharge:

ME



Surcharge:

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Time slot

08:00–08:30

Expert 1



Surcharge:
0

Expert 2



Surcharge:
\$

ME



Surcharge:
\$

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- **main flavor** cheap; other flavors provided with **surcharge**
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Time slot

08:00–08:30

08:30–09:00

Expert 1



Surcharge:

0

0

Expert 2



Surcharge:

\$

\$

ME



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\$

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Time slot

08:00–08:30
08:30–09:00
09:00–09:30

Expert 1



Surcharge:

0
0
\$

Expert 2



Surcharge:

\$
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ME



Surcharge:

\$
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Time slot

08:00–08:30
08:30–09:00
09:00–09:30
09:30–10:00

Expert 1



Surcharge:

0
0
\$
0

Expert 2



Surcharge:

\$
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Surcharge:

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\$
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Time slot

08:00–08:30
08:30–09:00
09:00–09:30
09:30–10:00
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Expert 1



Surcharge:

0
0
\$
0
0

Expert 2



Surcharge:

\$
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0
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\$

ME



Surcharge:

\$
\$
0
\$
\$

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Time slot

08:00–08:30
08:30–09:00
09:00–09:30
09:30–10:00
10:00–10:30
10:30–11:00

Expert 1



Surcharge:

0
0
\$
0
0
0

Expert 2



Surcharge:

\$
\$
0
\$
\$
\$

ME



Surcharge:

\$
\$
0
\$
\$
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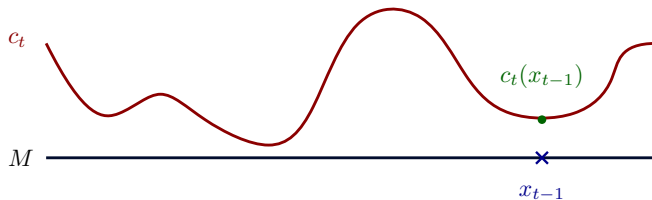
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08:00–08:30	0	\$	\$
08:30–09:00	0	\$	\$
09:00–09:30	\$	0	0
09:30–10:00	0	\$	\$
10:00–10:30	0	\$	\$
10:30–11:00	0	\$	\$
11:00–11:30	0	\$	\$



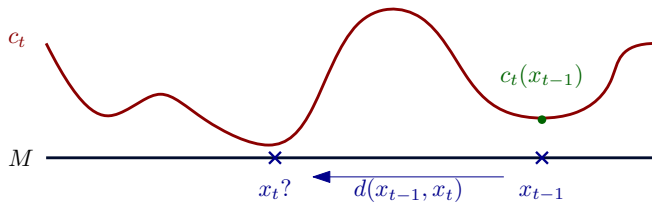
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Metrical Task Systems (MTS) [Borodin, Linial, Saks '92]



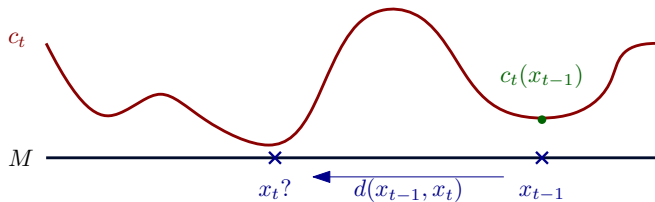
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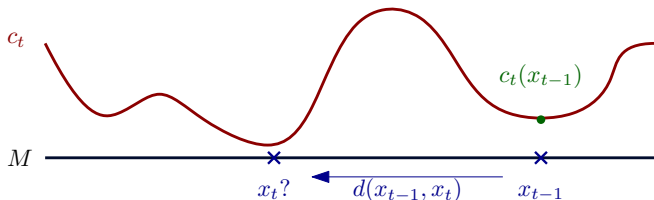
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Benchmark

- Offline optimum: the best trajectory $x_1, \dots, x_T \in M$

$$\text{OFF} = \min_{x_1, \dots, x_T} \sum_{t=1}^T c_t(x_t) + d(x_t, x_{t-1})$$

What are our experts?

- heuristics H_1, \dots, H_ℓ simulated on the same MTS instance
- our decisions: based on their states s_t^1, \dots, s_t^ℓ
- we want: $\text{cost} \leq (1 + \epsilon) \min\{H_1, \dots, H_\ell\}$ on every input

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Challenge

- online setting: which H_i will be the best?

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Bandit-style access

At each time t , choose single $i_t \in \{1, \dots, \ell\}$ and observe $s_t^{i_t}$

Full information setting

- [Blum, Burch 2000]
- [Antoniadis et al. 2023]

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Bandits with memory-bounded adversaries

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Bandits with switching costs

- [Dekel et al. 2013]

Setting and parameters

- MTS on a metric space with diameter D
- **bandit access** to heuristics H_1, \dots, H_ℓ
- benchmark $\text{OPT} := \min\{H_1, \dots, H_\ell\}$

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Theorem

There is an algorithm ALG with cost

$$\mathbb{E}[\text{ALG}] \leq \text{OPT} + O((D\ell \log \ell)^{1/3} \text{OPT}^{2/3}) = (1 + o(1)) \text{OPT}$$
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Theorem

For any algorithm ALG there is an input instance such that

$$\mathbb{E}[\text{ALG}] \geq \text{OPT} + \tilde{\Omega}((D\ell)^{1/3} \text{OPT}^{2/3})$$

Implications for learning-augmented algorithms

Algorithms with predictions

- Algorithm receives predictions from ML models
- predictions are **untrusted**: arbitrarily good/bad
- **consistency**: great performance with good predictions
- **robustness**: never (much) worse than without predictions

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H_1 uses some prediction model, H_2 is a classical R -competitive algorithm. We pay at most $(1 + \epsilon) \min\{H_1, R \cdot \text{OFF}\}$.

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Choosing prediction model online

Each H_1, \dots, H_ℓ uses a different prediction model. We pay at most $(1 + \epsilon) \min\{H_1, \dots, H_\ell\}$.

Thank you for your attention!

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