

# Exercise 11.1: Discretization

## Exercise 11.1: Discretization

### Setup:

- continuous function  $f(x)$
- bounded derivative  $f'(x) \leq 1$
- linear  $\epsilon$ -discretization of  $[0, 1]$ :  
 $X_\epsilon = \{x_0, \dots, x_k\}$  with  $x_j = \epsilon j$  and  $k = 1/\epsilon$ .

### Questions:

- for  $\epsilon = 0.5$ , bound  
 $\max_{x \in [0,1]} f(z) - \max_{x \in X_\epsilon} f(x)$
- for  $\epsilon = 0.1$ , bound  
 $\max_{x \in [0,1]} f(z) - \max_{x \in X_\epsilon} f(x)$

# Lecture 11: Learning to Bid (Cont)

**Due Wednesday:** Project 3

# Lecture 11: Learning to Bid (Cont)

**Due Wednesday:** Project 3

**Last Time:**

- learning to bid
- discretization
- full feedback

# Lecture 11: Learning to Bid (Cont)

**Due Wednesday:** Project 3

**Last Time:**

- learning to bid
- discretization
- full feedback

**Today:**

- learning to bid (cont)
- partial feedback
- equilibrium of no-regret learning  
(coarse correlated equilibrium)

## Exercise 11.2: “Battle of the Sexes” Times Two

### Exercise 11.2: “Battle of the Sexes” Times Two

#### Setup:

- you are the row player.
- payoffs:

	Opera	Football
Opera	4, 2	0, 0
Football	0, 0	2, 4

- you will play two games sequentially with the same opponent.

#### Questions:

- In Game 1, you play (Opera, Opera); how do you play in Game 2?
- In Game 1, you play (Football, Football); how do you play in Game 2?