

Last Iterate Convergence for Uncoupled Learning in Zero-Sum Games with Bandit Feedback

jeudi 27 novembre 2025 12:30 (40 minutes)

In this talk, I will introduce the problem of learning in zero-sum game, and especially for the problem of “last-iterate” convergence, unlike the traditional literature that looks at the average convergence (we argue it makes more sense). The interesting property is that the optimal rate is $T^{-1/4}$ which is quite unusual (and unexpected) in this literature.

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