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## Supplementary Material

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### 1 Bellman's recursion for $T = \infty$

Below is the Bellman's recursion on value functions for a single-task system when  $T = \infty$ :

if  $l = U$  and  $w_x = 0$ :

$$V_x(\alpha_x, \beta_x, w_x, l) = R(\alpha_x, \beta_x); \quad (1a)$$

if  $l = U$  and  $w_x > 0$ :

$$\begin{aligned} & V_x(\alpha_x, \beta_x, w_x, l) \\ &= \frac{\alpha_x}{\alpha_x + \beta_x} V_x(\alpha_x + 1, \beta_x, w_x - 1, l) + \\ & \quad \frac{\beta_x}{\alpha_x + \beta_x} V_x(\alpha_x, \beta_x + 1, w_x - 1, l); \end{aligned} \quad (1b)$$

If  $l < U$ :

$$\begin{aligned} & V_x(\alpha_x, \beta_x, w_x, l) \\ &= \frac{r}{q_x} \max_{a_{l,x} \in \{0,1\}} \{V_x(\alpha_x, \beta_x, w_x + a_{l,x}, l + 1) - \lambda_{l+1} a_{l,x}\} \\ & \quad + \frac{\mu w_x}{q_x} \left[ \frac{\alpha_x}{\alpha_x + \beta_x} V_x(\alpha_x + 1, \beta_x, w_x - 1, l) \right. \\ & \quad \left. + \frac{\beta_x}{\alpha_x + \beta_x} V_x(\alpha_x, \beta_x + 1, w_x - 1, l) \right]. \end{aligned}$$

### 2 Cap on total number of workers per task

Here we set the cap to be 6 and demonstrate it is still a loose cap numerically. We run a simulation with simulated data with 1000 replications for number of workers  $K = 10$  and 100, and  $U = 2K$  and count the number of tasks that uses 0 worker, 1 worker and up to 6 workers. The results are shown in Figure 1. The results show that a task uses at most 4 workers, hence set a cap at 6 does not affect the performance of the index policy.

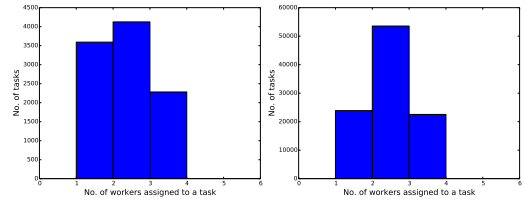


Figure 1: Histogram of number of workers assign to a task