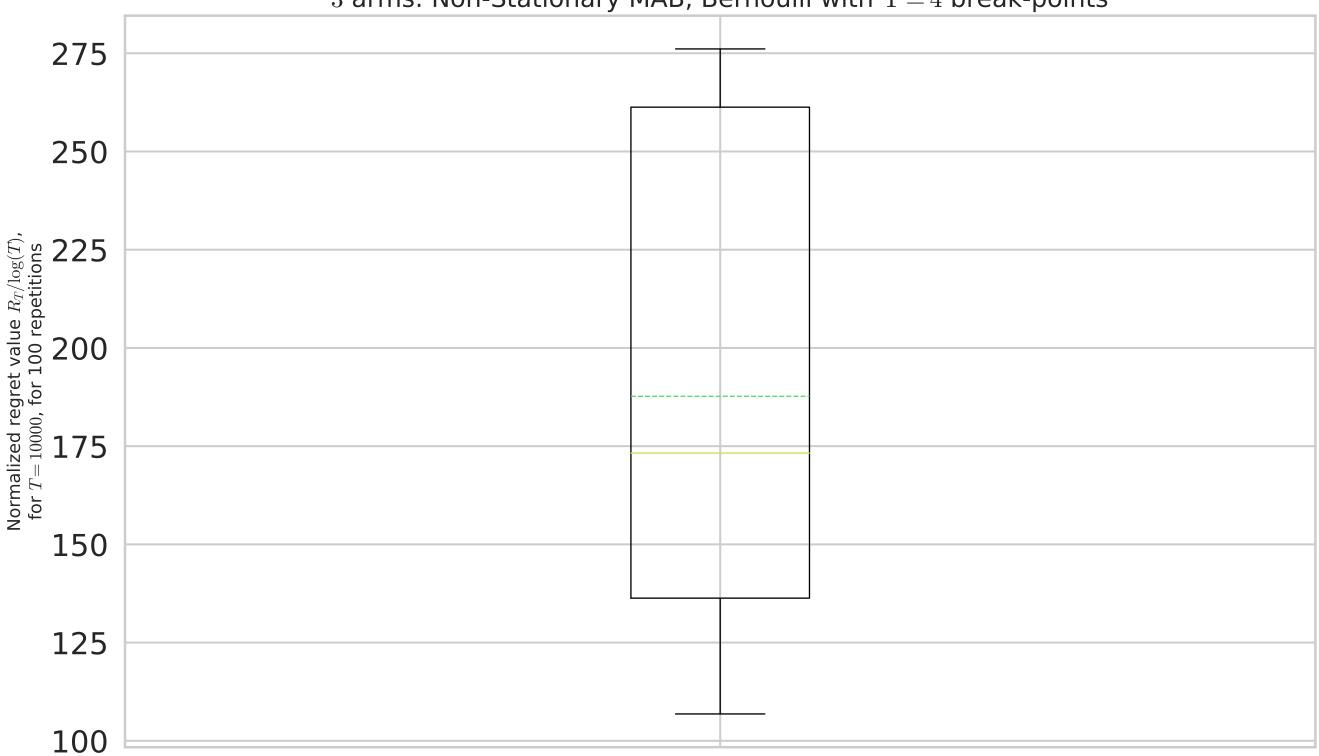Regret for different bandit algorithms, horizon $T = 10000$, averaged 100 times
3 arms: Non-Stationary MAB, Bernoulli with $\Upsilon = 4$ break-points