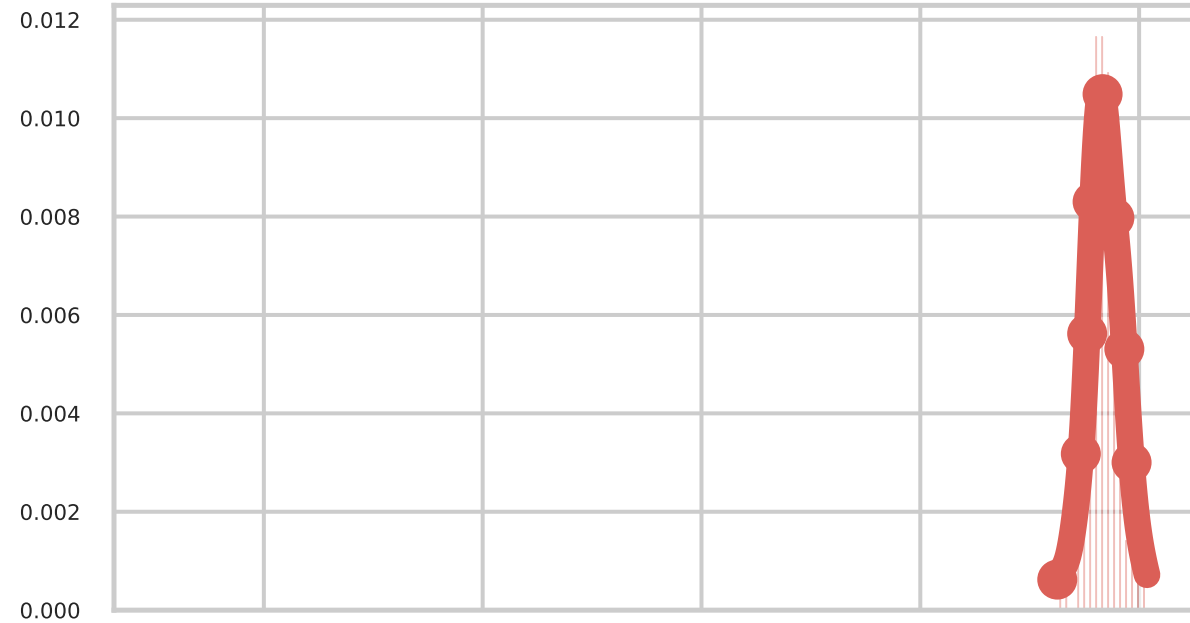Histogram of regrets for different bandit algorithms
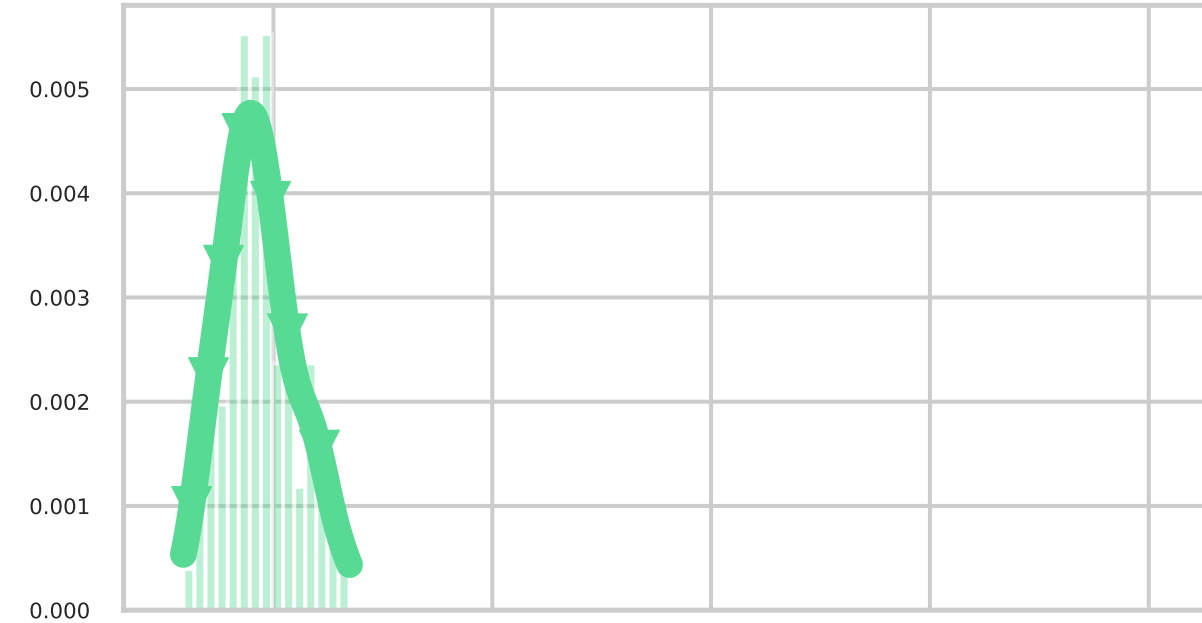3 arms: Non-Stationary MAB, Bernoulli with $\Upsilon = 4$ break-points

Histogram and density of observations, 100 repetitions

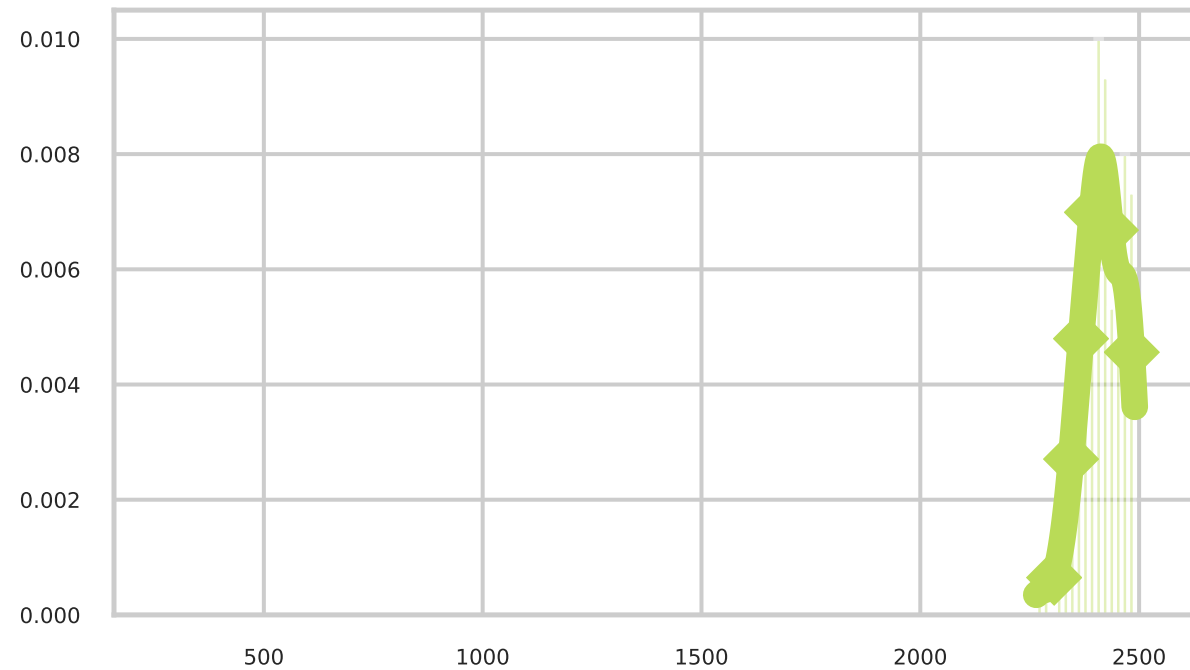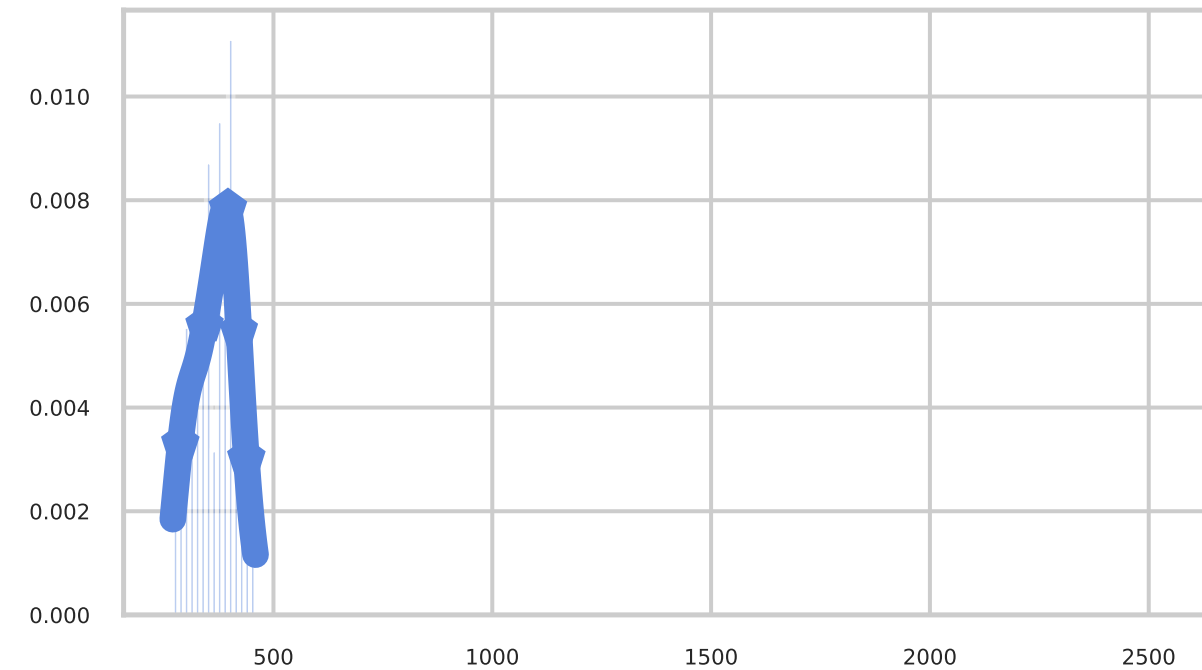UCB

Exp3.S

SW-UCB($\tau = 1000$)

D-UCB($\gamma = 0.99$)

Regret value R_T, horizon $T = 10000$