Cumulative Regret GaussianEpsilonGreedy GaussianEpsilonGreedy 95% CI (upper) GaussianUCB 1000 GaussianUCB 95% CI (upper) GaussianThompsonSampling GaussianThompsonSampling 95% CI (upper) 800 **Sumulative Regret** 600 400 200 0 2000 4000 6000 8000 10000 Step