Average Cumulative Regret with Upper Confidence Intervals - Gaussian Environment GaussianEpsilonGreedy GaussianEpsilonGreedy 95% Upper CI GaussianUCB 300 -GaussianUCB 95% Upper CI GaussianThompsonSampling GaussianThompsonSampling 95% Upper CI 250 Cumulative Regret 100 50 0 100 200 300 400 500 Steps