Regret with Confidence Intervals - Gaussian Environment EpsilonGreedy(epsilon=0.01) 1750 95% CI 99% CI **UCB** 1500 95% CI 99% CI ThompsonSampling 1250 95% CI **Cumulative Regret** 99% CI 1000 750 500 250 0 250 750 500 1000 1250 1500 1750 2000 0 Steps