Average Cumulative Regret with Upper Confidence Intervals - Bernoulli Environment EpsilonGreedy(epsilon=0.1, bernoulli) UCB KL-UCB 250 -ThompsonSampling(bernoulli) LLM(gpt-4.1-nano) LLM(gpt-4.1-nano) 200 Cumulative Regret 150 100 50 0 200 400 1000 600 800 0 Steps