Normalized mean results as function of K (T = 5000) 6 EpsilonDecreasing Normalized mean regret $\frac{R_T}{\log(T)}$ (log scale) ETC_KnownGap Exp3++ 5 **UCB** kl-UCB Thompson BayesUCB 3 AdBandits **BESA** MOSS-Anytime ApprFHG UCB† kl-UCB-switch Tsallis-Inf 0 **RCB** PHE 5 10 15 20 25 30

Number of arms