UCB
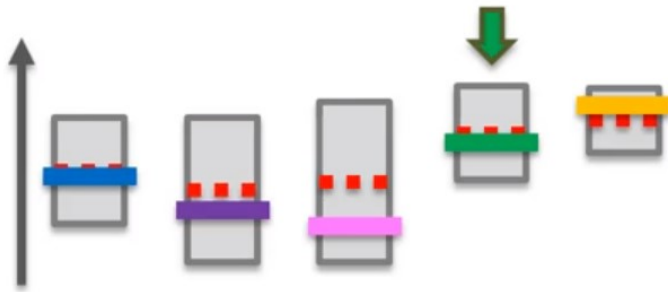

- Deterministic
- Requires update at every round

Thompson Sampling

- Probabilistic
- Can accommodate delayed feedback
- Better empirical evidence