Performance on simulated distributionsPerformance on simulated distributions 10^{3} draws 10^{2} suboptimal 10^{2} M-UCB M-UCB 10^{1} U-UCB ── U-UCB 10^{1} Expected epsilon-greedy epsilon-greedy Median-of-Means-UCB Median-of-Means-UCB 10^{0} Exp3 Exp3 10^{0} 5000 1000 2000 3000 4000 1000 2000 3000 4000 5000 Iteration Iteration