



Unknown to agent

Hazard Rate
 h_i

PDF f_i
CDF F_i

Median m_i

Optimal arm $i_* = \operatorname{argmax}_i m_i$
Cost $\Delta_i = m_* - m_i$

Evaluation

Expected Sub-optimal
Draws $E[\Psi_N]$

Expected Cumulative
Regret $E[R_N]$

Expected Cumulative
Pseudo-Regret $E[\bar{R}_N]$