Cumulative regret over time (abrupt local) Ours vs. passive approaches Ours vs. active approaches 5000 ADR-E-UCB ADR-E-UCB ADR-TS ADR-TS 4000 ADR-KL-UCB ADR-KL-UCB GLR-KL-UCB D-UCB 3000 RExp3 M-UCB R_T SW-TS ImpCPD UCBL-CPD SW-UCB#-A 2000 SW-UCB#-G 1000 2000 2000 4000 10000 4000 6000 8000 10000 6000 8000