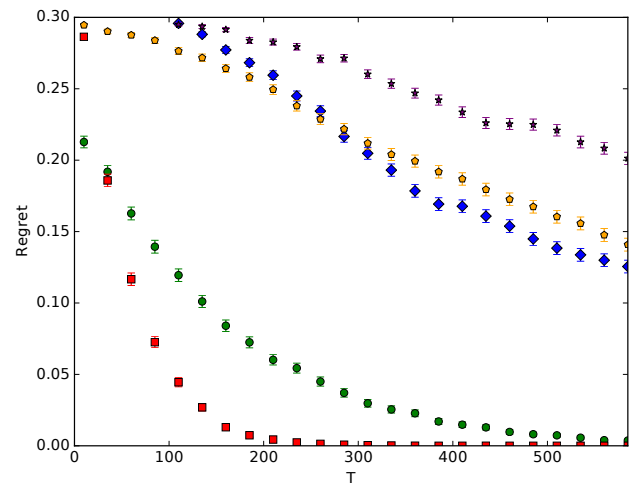(a) Simple regret vs $m(\boldsymbol{q})$ for fixed horizon $T = 400$ and number of variables $N = 50$

(b) Simple regret vs horizon, T, with $N = 50$, $m = 2$ and fixed $\epsilon = .3$