Cumulative (mean) regret over time Nonparametric TS 350 LinearGaussian TS NeuralLinear NeuralBootstrapped 300 NeuralRMS $R_t = \sum_{t=0}^{T} \mu_t^* - \bar{y}_t$ $000 \cdot 000$ 100 50 0 200 400 600 800 t