Cumulative (mean) regret over time

Legend:
- Nonparametric TS
- NeuralLinear
- NeuralBootstrapped
- NeuralRMS
- NeuralDropoutRMS
- NeuralParamNoise
- MultitaskGP
- BNNVariationalGaussian
- BNNAlphaDiv

Y-axis: $R_t = \sum_{t=0}^{T} \mu_t^* - \bar{y}_t$

X-axis: t