**Experiment 3**  $D^3RB$ ED<sup>2</sup>RB 50 Corral RB Grid -g 40 **UCB** Regret Scale Greedy EXP3 30 CorralLow CorralHigh 20 EXP3Low EXP3High 10 EXP3LowLR EXP3HighLR DoublingDataDrivenMedium 0 2500 5000 7500 10000 12500 15000 17500 20000 EstimatingDataDrivenMedium 0 Rounds DoublingDataDrivenHigh EstimatingDataDrivenHigh CorralSuperHigh DoublingDataDrivenSuperHigh EstimatingDataDrivenSuperHigh D<sup>3</sup>RB -s ED<sup>2</sup>RB -s Corral -s RB Grid -gs UCB -s Greedy -s EXP3 -s CorralLow -s CorralHigh -s EXP3Low -s EXP3High -s EXP3LowLR -s EXP3HighLR -s DoublingDataDrivenMedium -s EstimatingDataDrivenMedium -s DoublingDataDrivenHigh -s EstimatingDataDrivenHigh -s CorralSuperHigh -s DoublingDataDrivenSuperHigh -s EstimatingDataDrivenSuperHigh -s Base c=0Base c=0.16Base c=2.5Base c=5

Base c=25