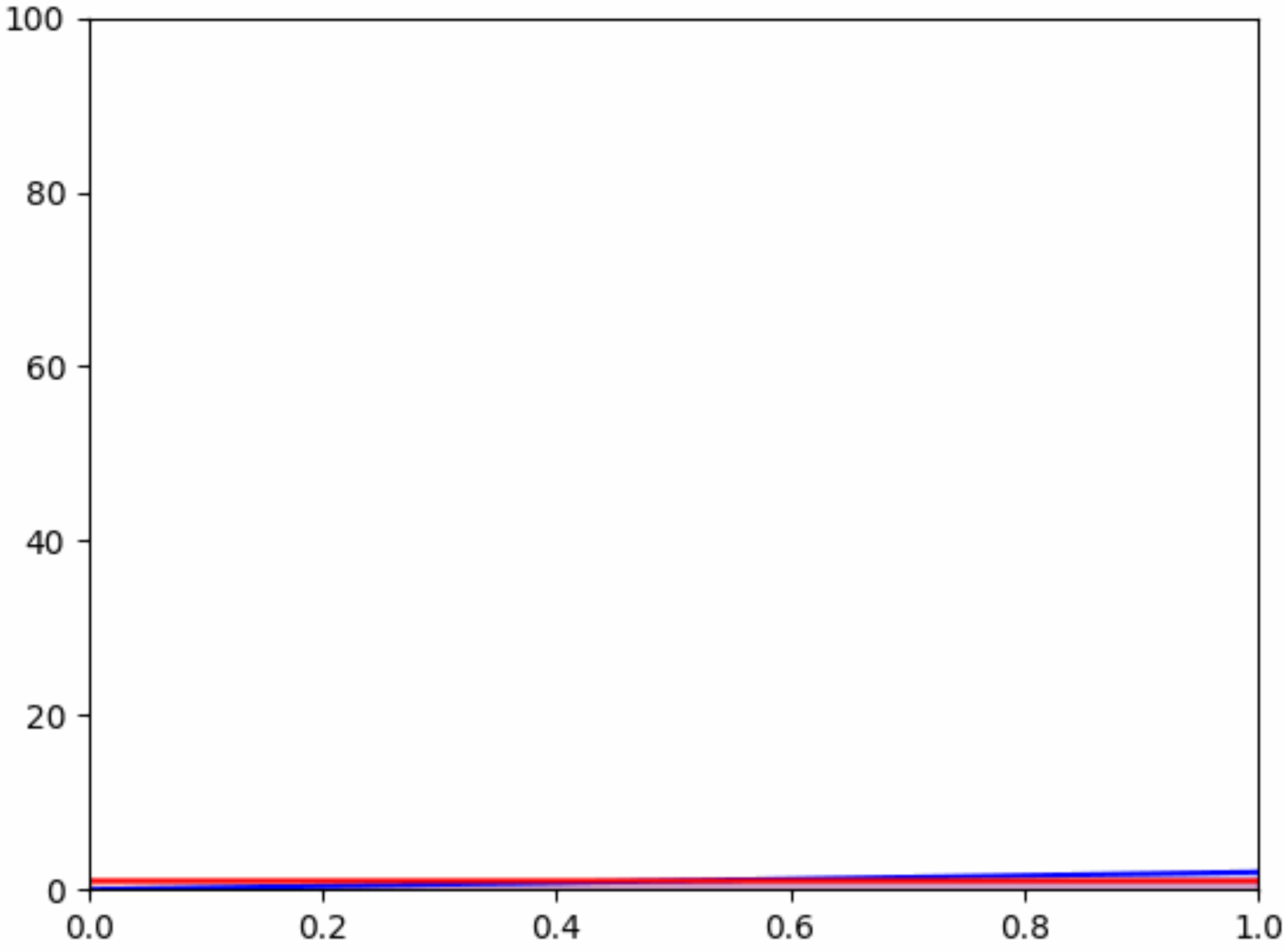
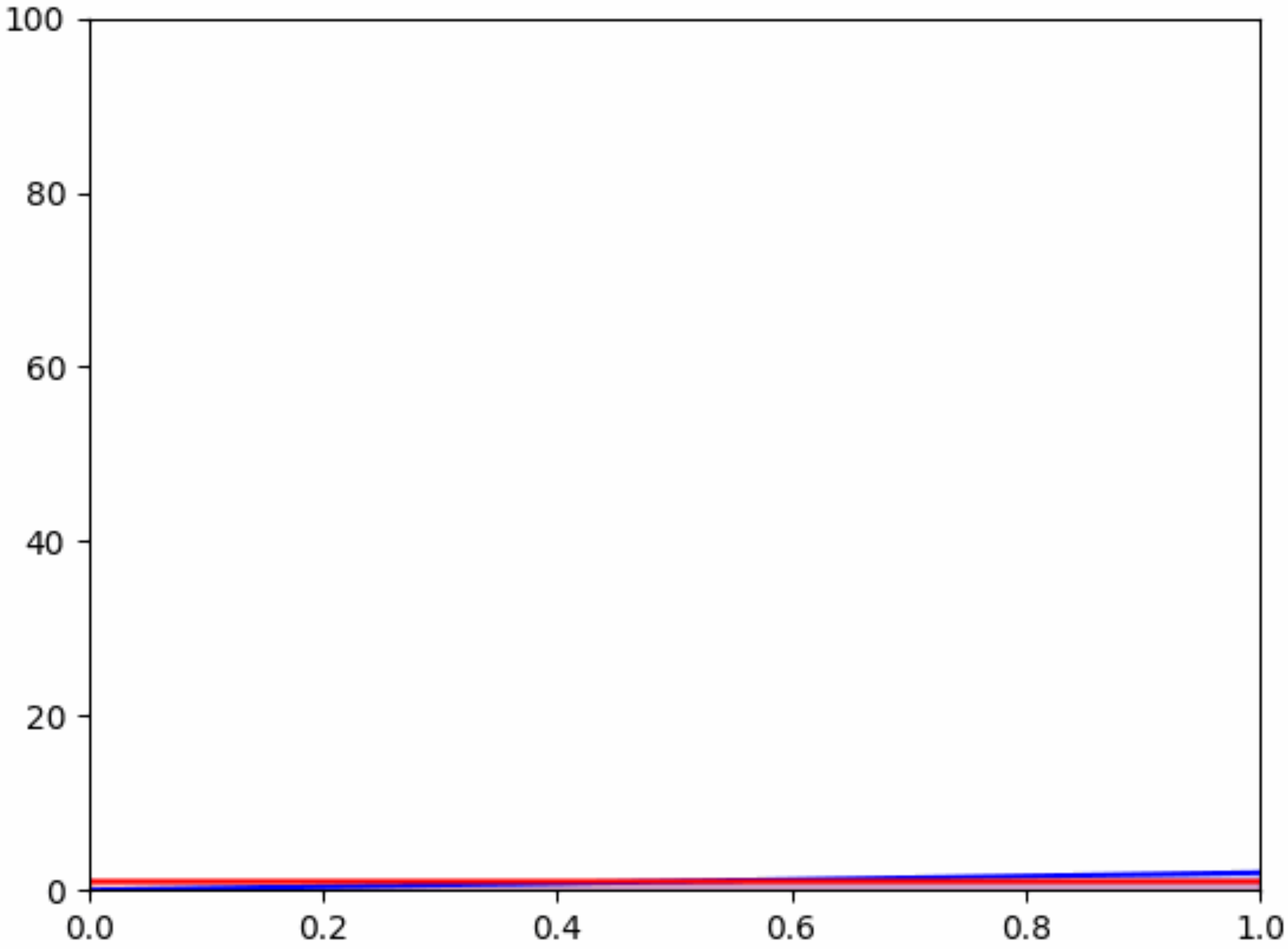
Thomson Sampling Working


100
80
60
40
20
0
0.0
0.2
0.4
0.6
0.8
1.0

Thompson sampling working for two coins with probability of head 0.9 (red) and 0.5 (blue)


100
80
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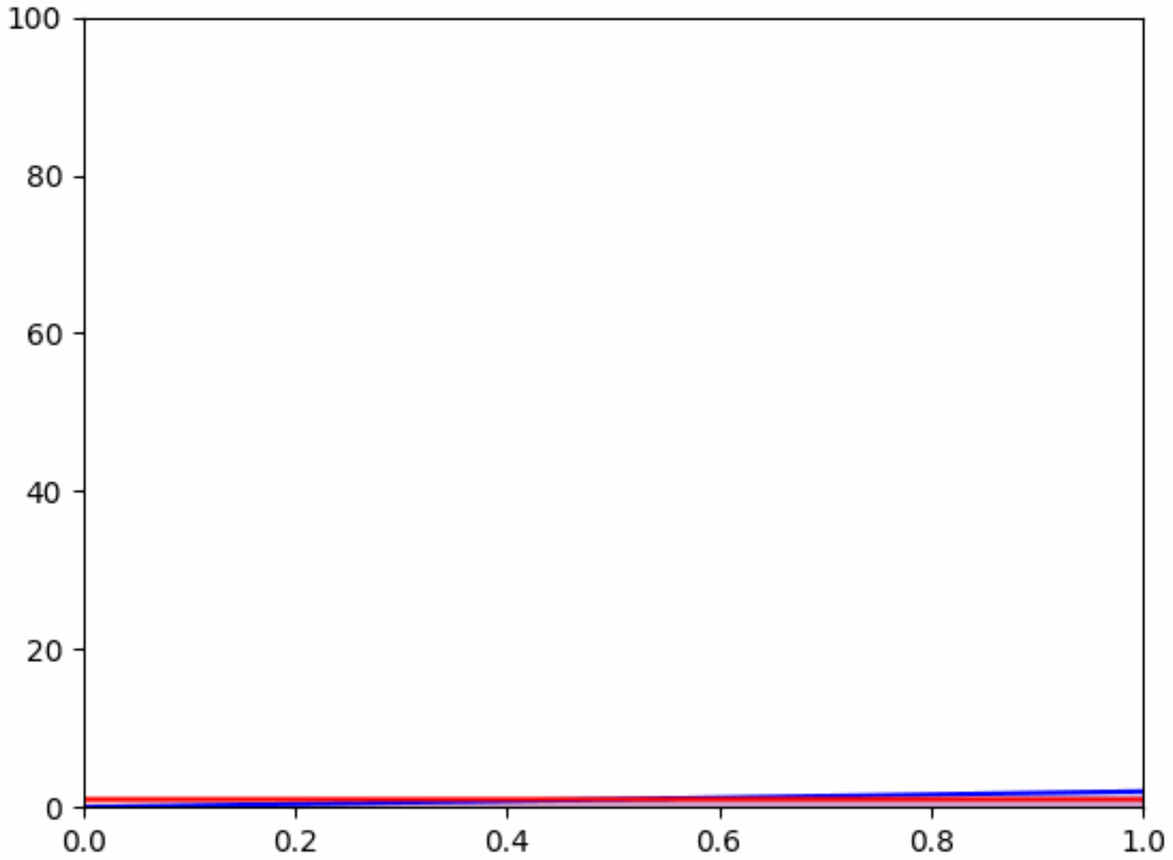
1.0

Thomson Sampling Working



Thompson sampling working for two coins with probability of head 0.9 (red) and 0.5 (blue)

Best-Arm Identification

Suppose, you want to find a batsman among 10 batsmen, with few balls/trials as soon as possible with success rate 90%