

Figure 1: Common known variance. First row: SC; Second row: MDM; Third row: RPI

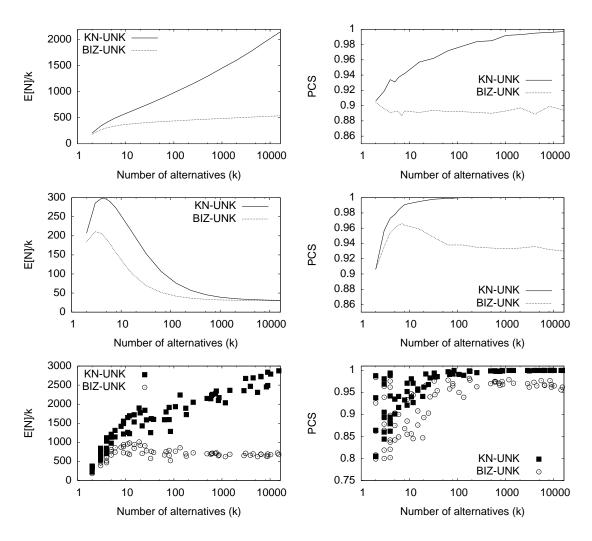


Figure 2: Common unknown variance. First row: SC; Second row: MDM; Third row: RPI

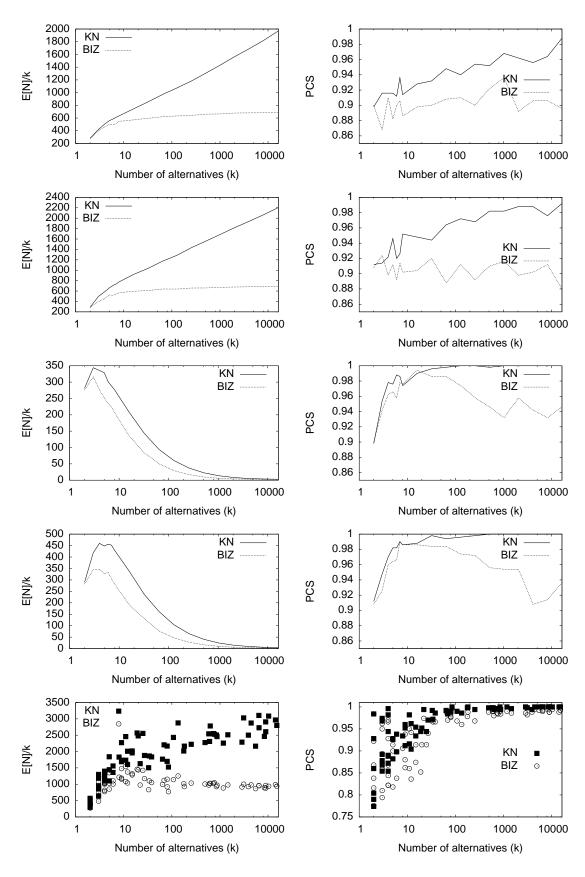


Figure 3: Heterogeneous known variance, factor of 2 between largest and smallest variances. Row 1: SCINCA; Row 2: SCDECA; Row 3: MDMINCA; Row 4: MDMDECA; Row 5: RPIHETA.

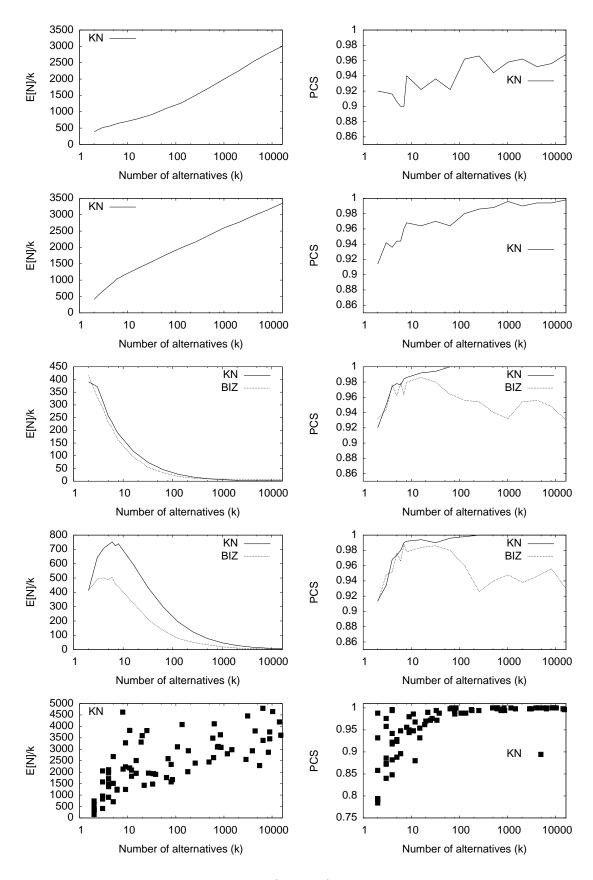


Figure 4: Heterogeneous known variance, factor of 16 between largest and smallest variances. Row 1: SCINC; Row 2: SCDEC; Row 3: MDMINC; Row 4: MDMDEC; Row 5: RPIHET.

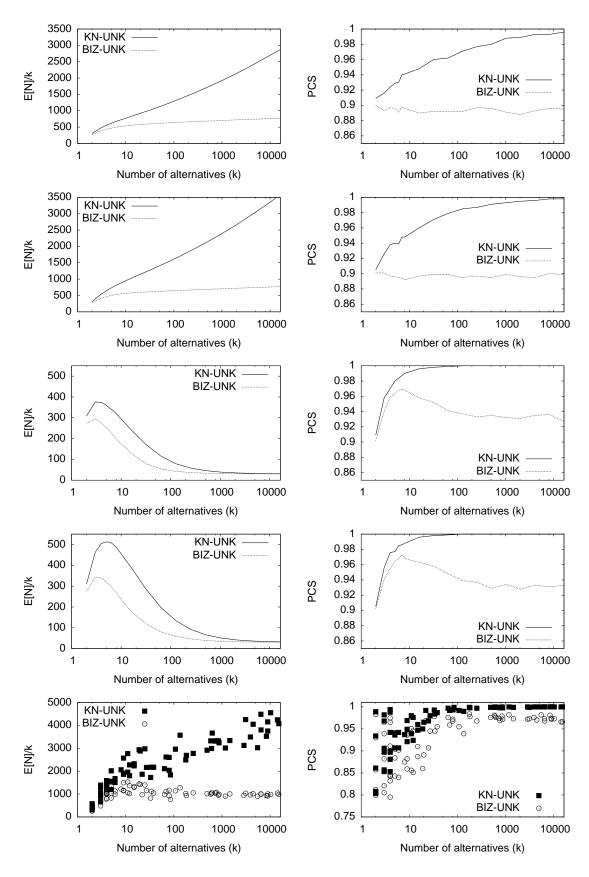


Figure 5: Heterogeneous unknown variance, factor of 2 between largest and smallest variances. Row 1: SCINC; Row 2: SCDEC; Row 3: MDMINC; Row 4: MDMDEC; Row 5: RPIHET.

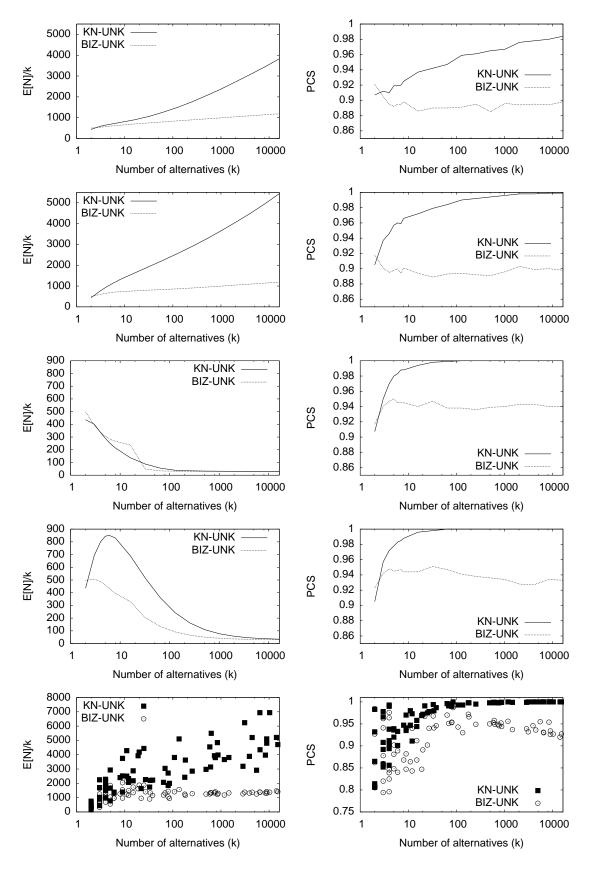


Figure 6: Heterogeneous unknown variance, factor of 16 between largest and smallest variances. Row 1: SCINC; Row 2: SCDEC; Row 3: MDMINC; Row 4: MDMDEC; Row 5: RPIHET.

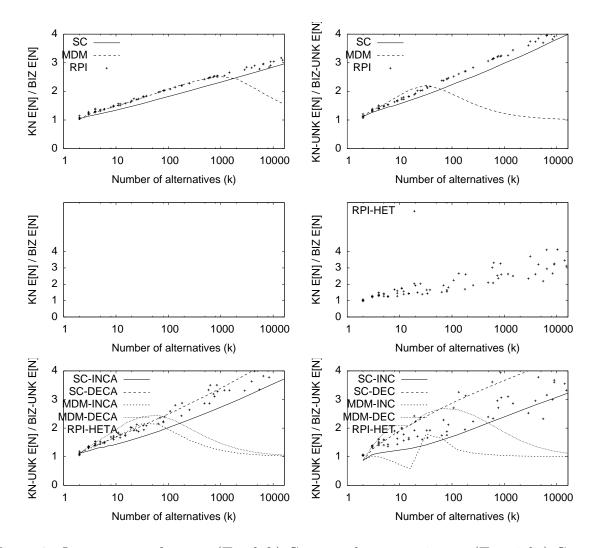


Figure 7: Improvement factors. (Top left) Common known variance. (Top right) Common unknown variance. (Middle left) Heterogeneous known variance, factor of 2 between largest and smallest variance. (Middle right) Heterogeneous known variance, factor of 16 between largest and smallest variance. (Bottom left) Heterogeneous unknown variance, factor of 2 between largest and smallest variance. (Bottom right) Heterogeneous unknown variance, factor of 16 between largest and smallest variance.

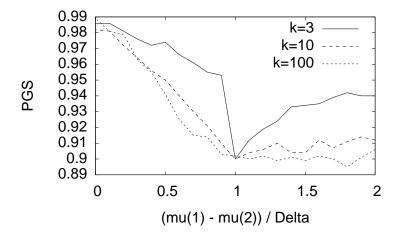


Figure 8: Probability of Good Selection under BIZ, as a function of the distance between the best and the second best alternatives, for different numbers of alternatives k.