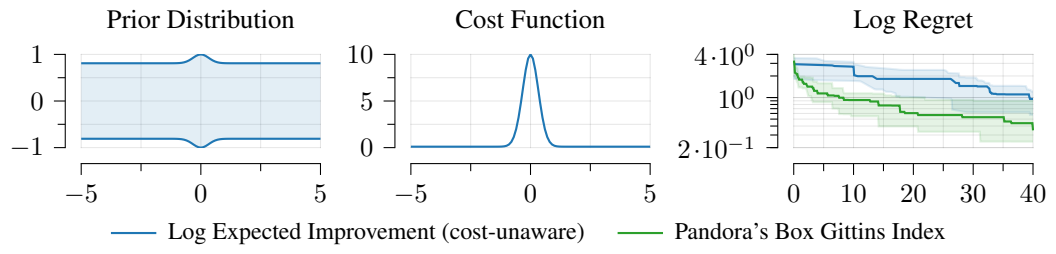
Prior Distribution
Cost Function
Log Regret
1
0
−1
10
5
0
−5
0
5
$4 \cdot 10^0$
10^0
$2 \cdot 10^{-1}$
0
10
20
30
40
Log Expected Improvement (cost-unaware)
Pandora's Box Gittins Index