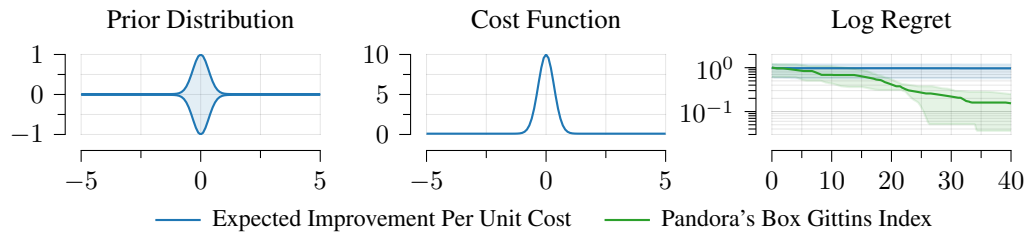
Prior Distribution
Cost Function
Log Regret
1
0
−1
10
5
0
−5
0
5
10^0
10^{-1}
0
10
20
30
40
Expected Improvement Per Unit Cost
Pandora's Box Gittins Index