

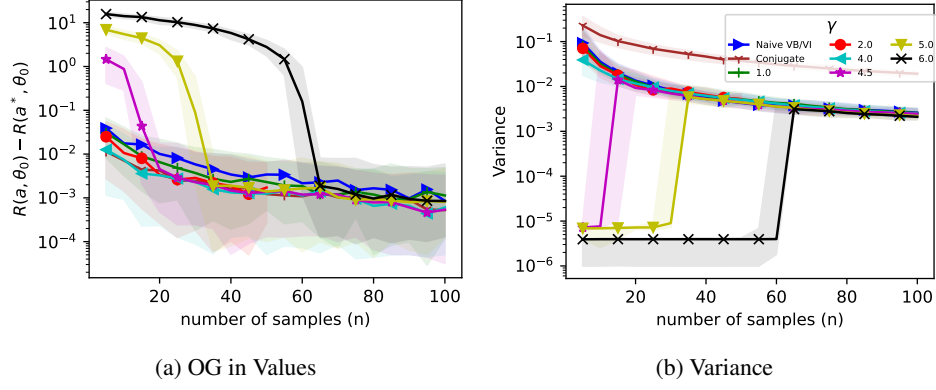


Figure 1: Optimality gap in values and the variance of the RSVB posterior (mean over 100 sample paths) against the number of samples (n) for various values of γ . We also include the optimality gap and posterior variance plots for the case when conjugate prior is used.

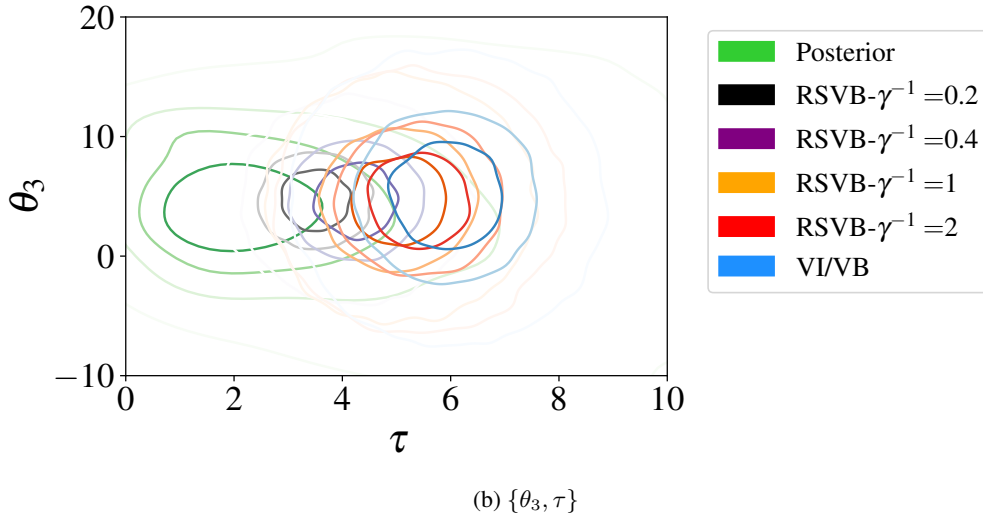


Figure 2 (b): Joint posterior distribution of $\{\theta_3, \tau\}$, plot for different level of risk sensitivity.