Additional File 1

Figures 1 and 2 show the rMSE when there is a linear and a step trend respectively in the simulation.

Figure 1 rMSE when there is a linear trend with a magnitude of $\lambda > 0$ standard deviation. The x-axis indicates the value of $n_{122}$ and the timing of adding the new arm.
Figure 2  rMSE when there is a step trend with a magnitude of $\lambda > 0$ standard deviation. The $x$-axis indicates the value of $n_{22}$ and the timing of adding the new arm.