

Black-box optimization

$$f(x) \rightarrow \max_x$$

- x geographic coordinates, $f(x)$ — amount of oil,
1 sample = \$1,000,000
- x hyperparameters of NN, $f(x)$ — objective function,
1 sample = 10 hours
- x drug, $f(x)$ — effectiveness against disease,
1 sample = 2 months, \$10,000, life of a rat

