Calibration

Kennedy and O'Hagan

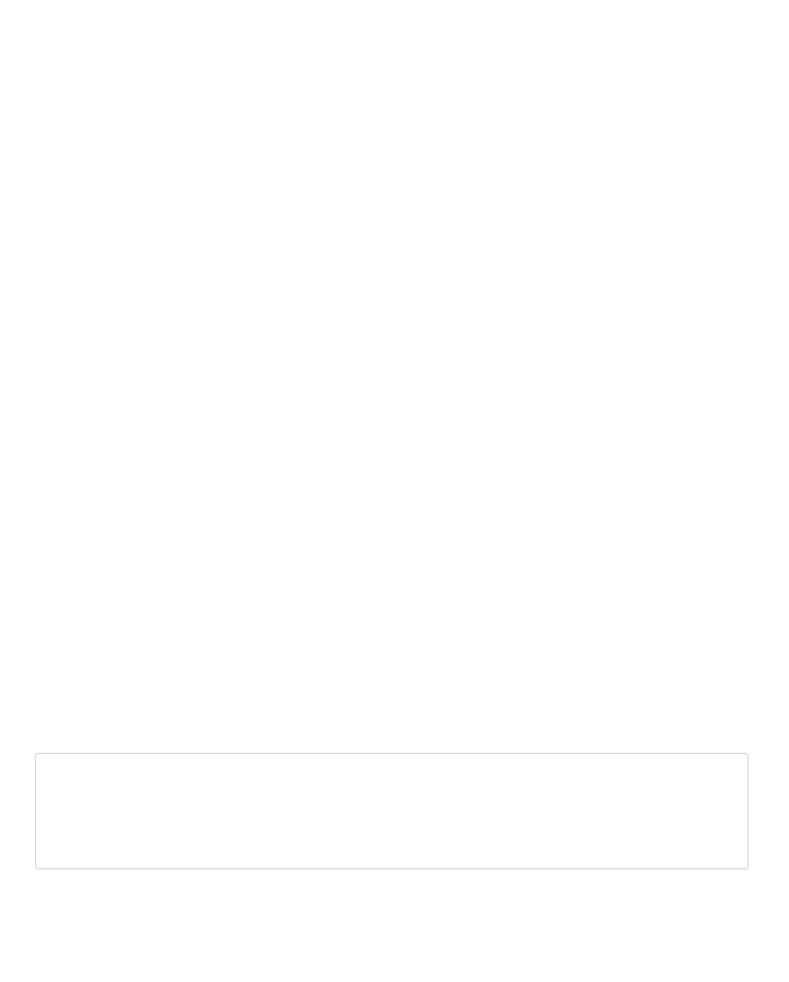
Kennedy and O'Hagan (2001)

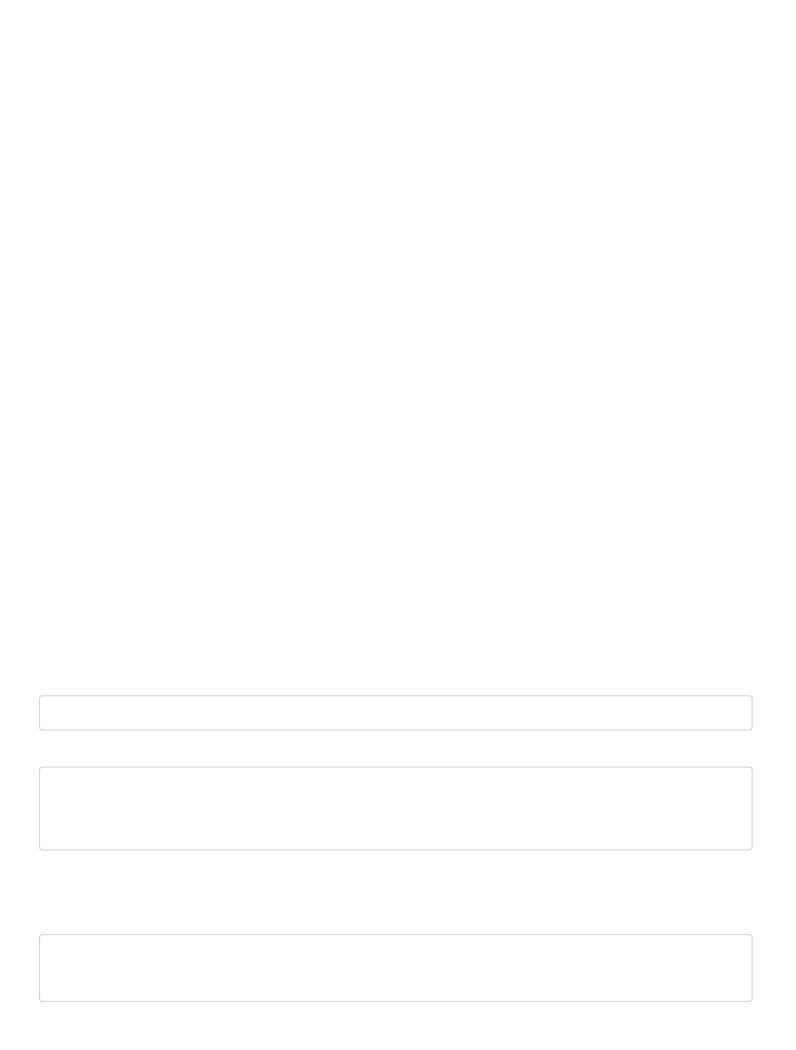
It is also potentially

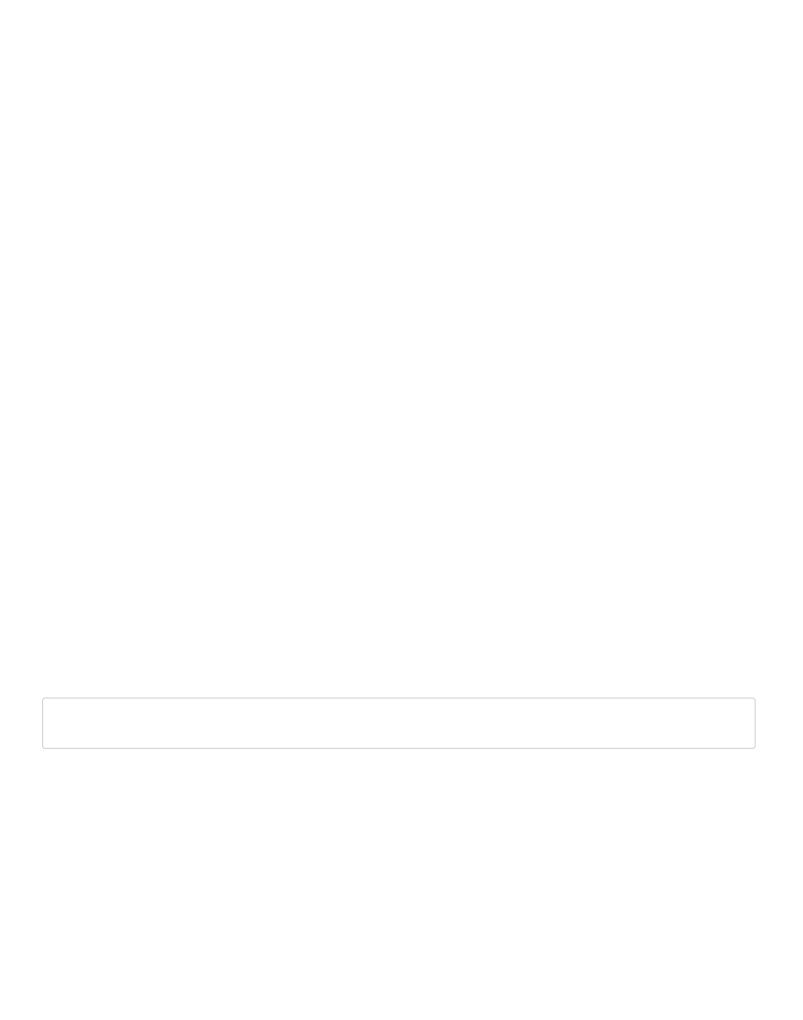
when

is slow, giving small

iny thanks to AqArb	sänkŀs³⊦¢ŀ PP th ha	ATTALOPTIK PIJYYU		







The thing to keep in mind is that the calibration apparatus couples two highly flexible nonparametric GP models, linked by a tuning parameter .

- It will find a way to use that flexibility to its advantage,
- especially when coping with a data-generating mechanism which may not be faithful to the GP modeling assumptions (and when is it ever?).

Authors looking for more flexible GP models have deliberately deployed similar tactics outside the calibration setting.

 Ba and Joseph (2012) (https://projecteuclid.org/euclid.aoas/1356629062) coupled two GPs to deal with heteroskedasticity. 					

Cross-valida	ation		
	els and we don't know which	n is best,	

Leave-o			