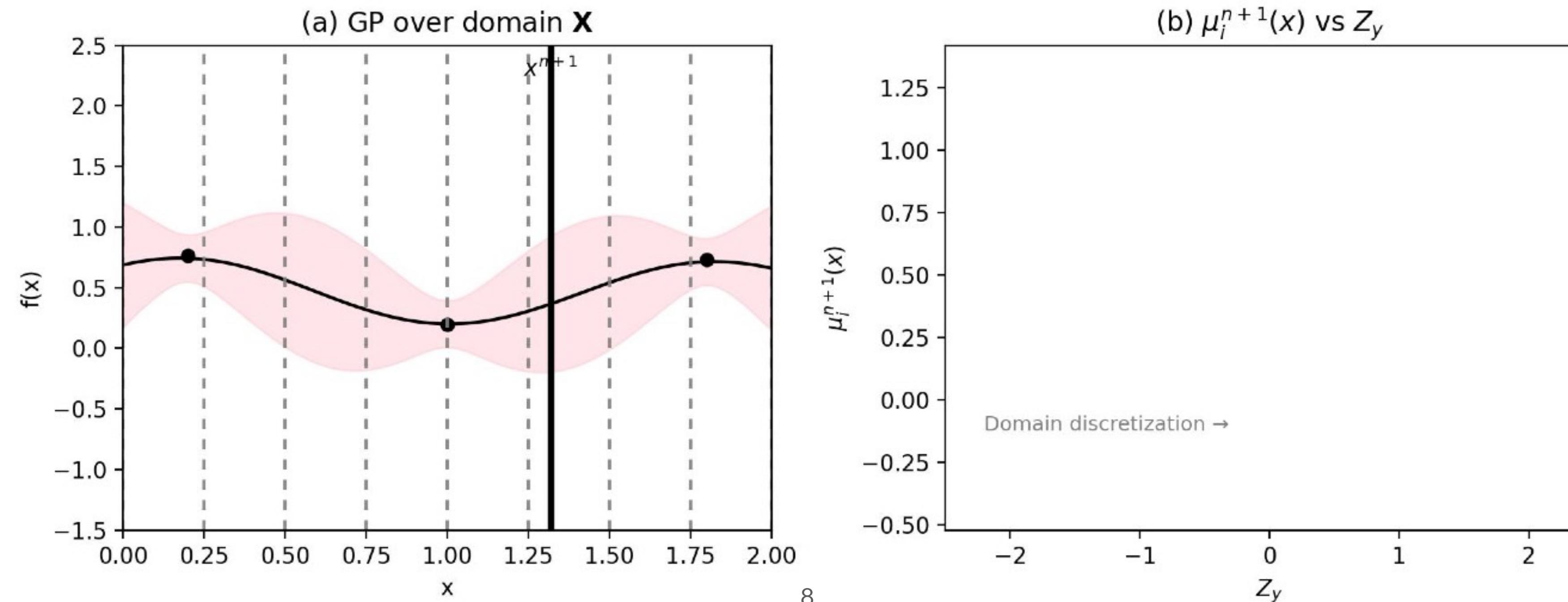


Discretization and Linear-Envelope - 1

Scott et al 2011

The domain X is discretized into a finite set $X_j \{x_1, x_2, \dots, x_J\}$



Discretization and Linear-Envelope - 2

Scott et al 2011

For each discrete point x_j , an **updated posterior mean** formulation is obtained using the reparameterization trick

