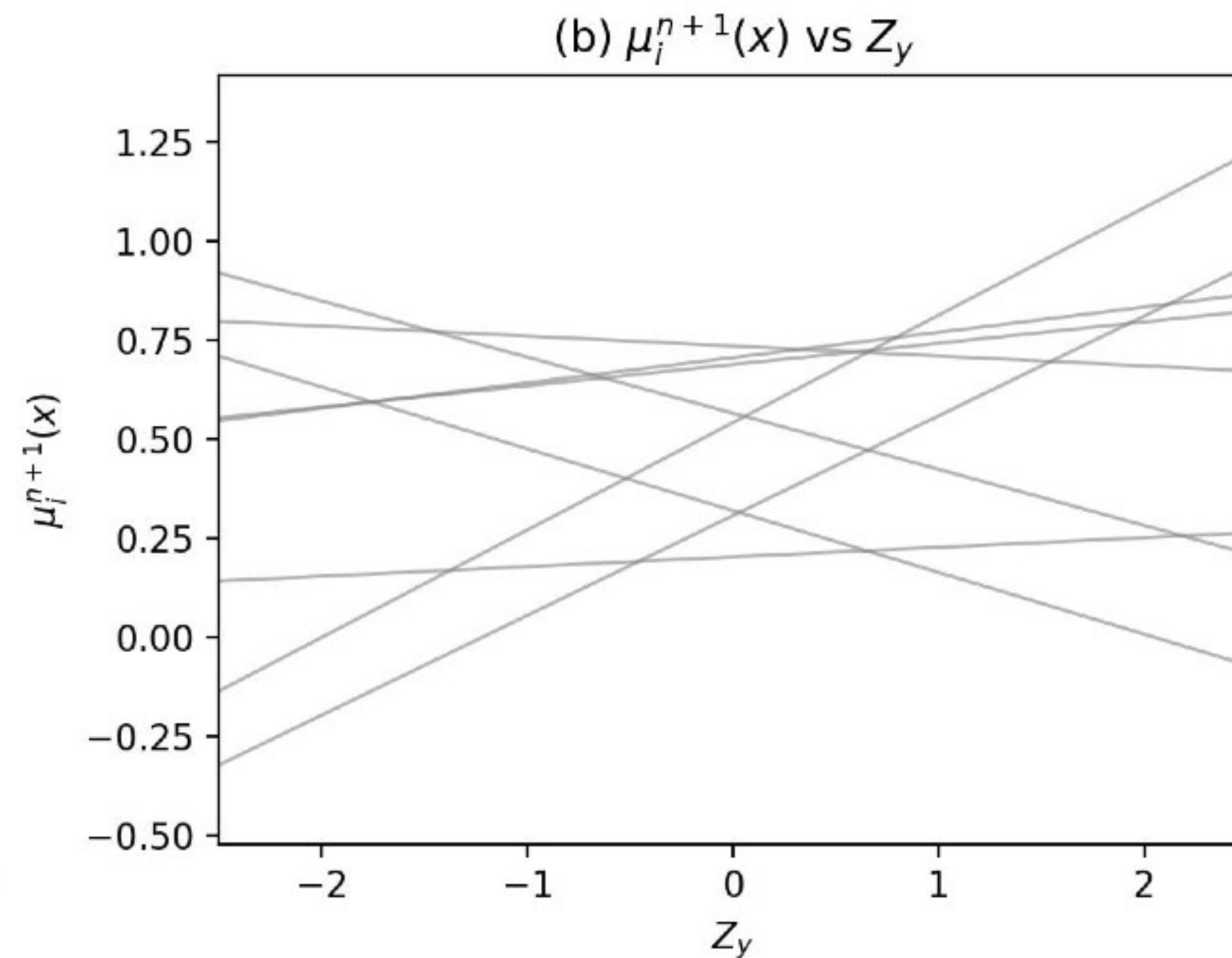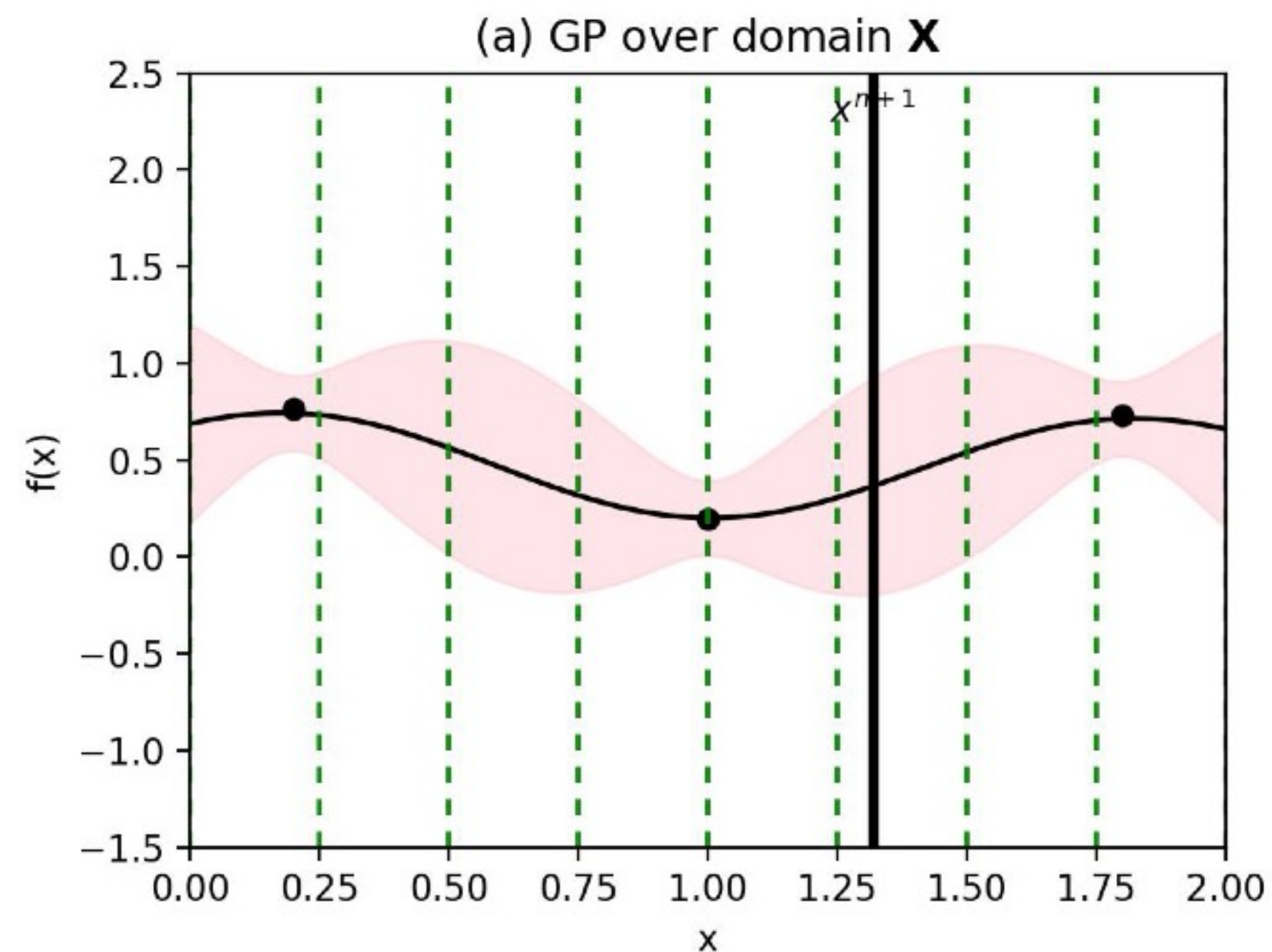# Discretization and Linear-Envelope - 4

## Scott et al 2011

We have obtained linear expressions that describe the updated posterior mean $\mu_y^{n+1}(x_j)$ at every discrete point.



(a) GP over domain **X**

(b) $\mu_i^{n+1}(x)$ vs $Z_y$

# Discretization and Linear-Envelope -5

## Scott et al 2011

Taking the maximum of these linear functions yields a piecewise-linear envelope representing $\max\limits_{x' \in \mathcal{X}_d} \{\mu_y^{n+1}(x')\}$