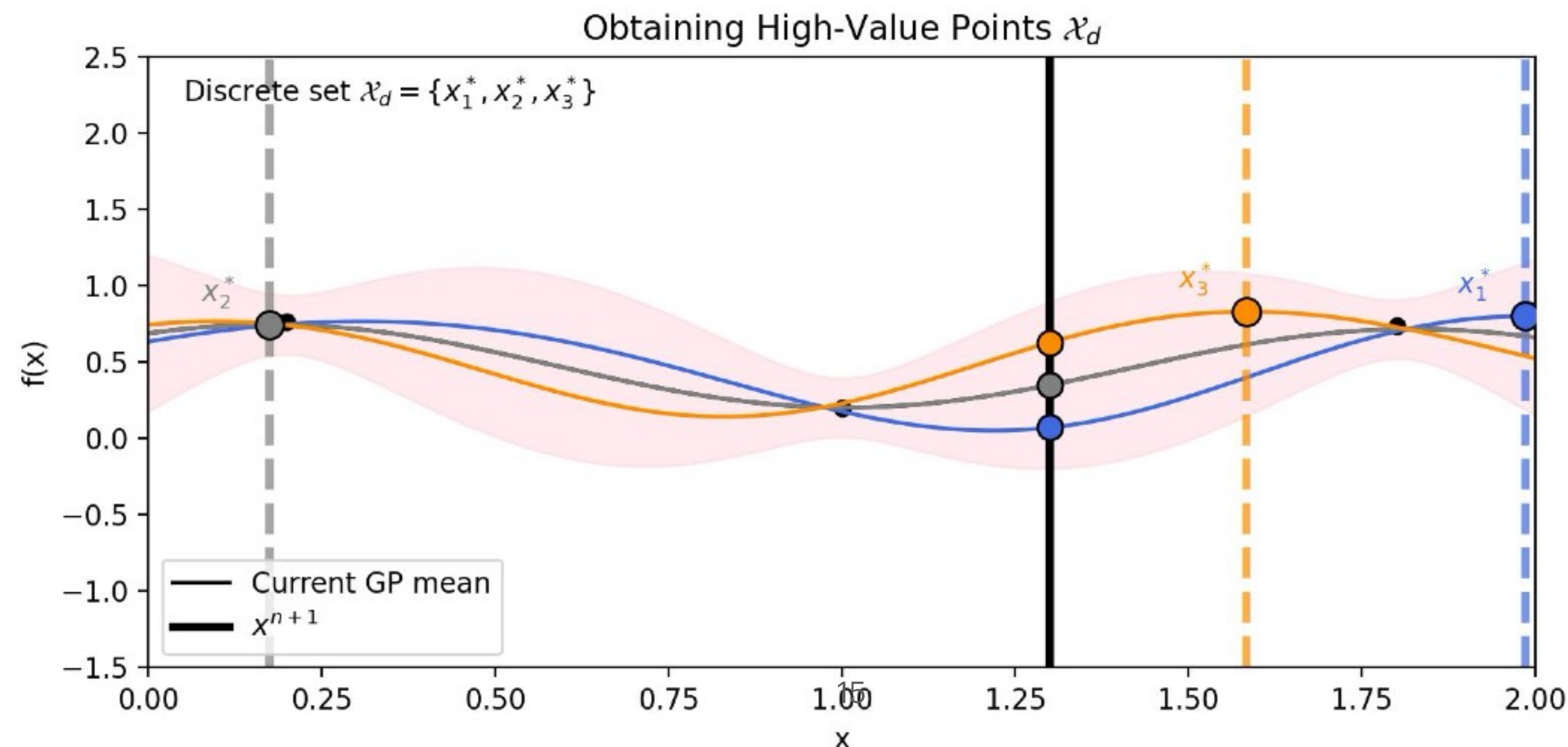# High Value Linear Envelope - 2

Pearce et al. [2020]

- Select a few quantiles of the standard normal variable Z_y, for example $Z_y \in \{-1, 0, 1\}$. These correspond to possible realizations of the future observation y^{n+1}

- For each sampled value of Z_y, update the GP posterior and obtain the point x_j that maximizes this updated mean

Obtaining High-Value Points $\mathcal{X}_d$

High Value Linear Envelope - 3

Pearce et al. [2020]

- Continue with Scott et al. (2011) using the scenario-driven discrete set $\mathcal{X}_d$:

(a) Discrete set $\mathcal{X}_d$

(b) Linear functions and envelope $L(Z_y)$