

Discretization and Linear-Envelope -6

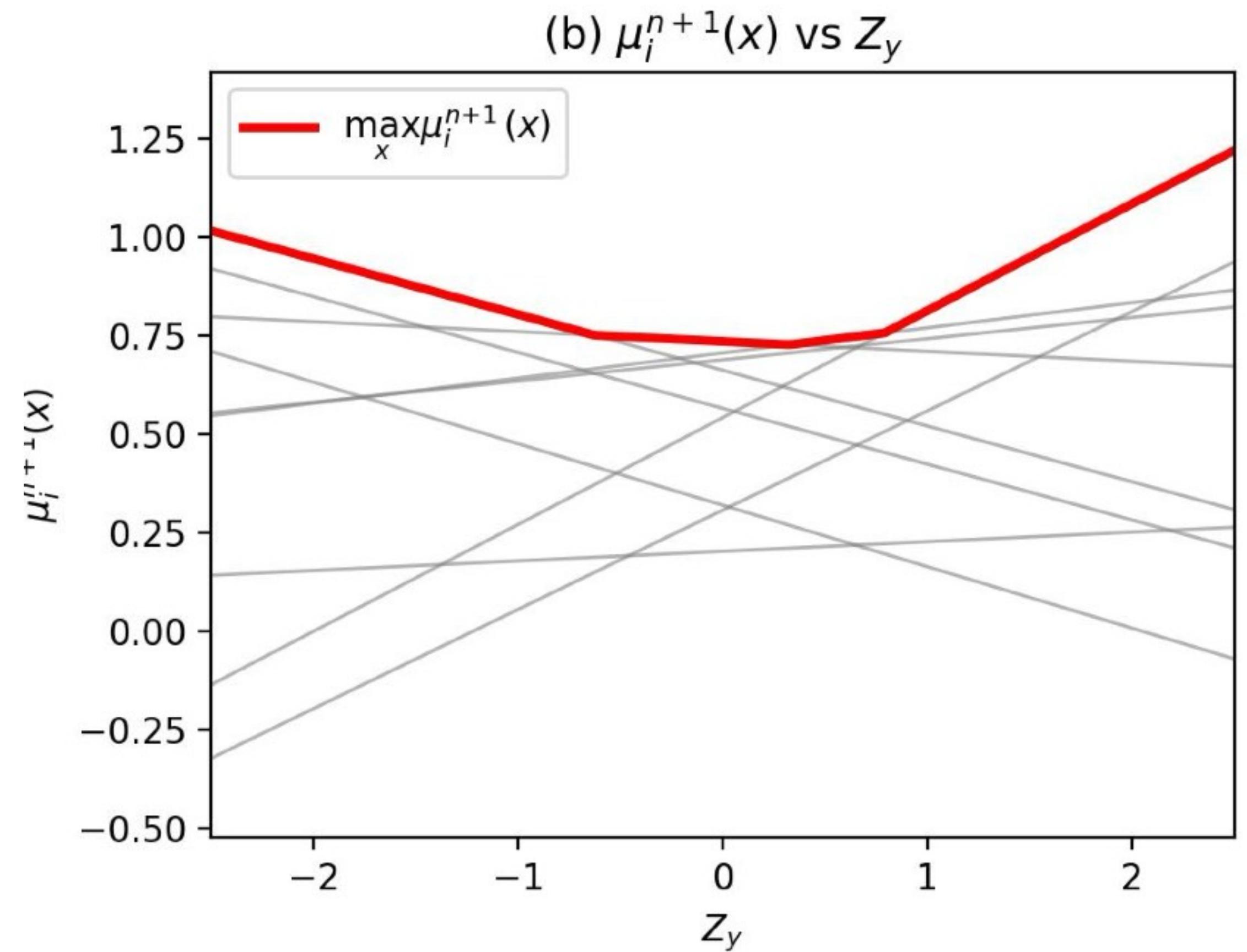
Scott et al 2011

The linear envelope $\max_{x' \in \mathcal{X}_d} \{\mu_y^{n+1}(x')\}$ is determined by Z_y , which is the probability of that maximum happening.

We can integrate this linear envelope with respect to Z_y to obtain $\mathbb{E}_{Z_y} \left[\max_{x' \in \mathcal{X}_d} \{\mu_y^{n+1}(x')\} \right]$.

Above quantity allows us to compute KG since the max of the old posterior can be taken out of the expectation.

$$KG(x) = \mathbb{E} \left[\max_{x'' \in \mathcal{X}} \{\mu_y^{n+1}(x'')\} \mid x^{n+1} = x \right] - \max_{x' \in \mathcal{X}} \{\mu_y^n(x')\}.$$



High Value Linear Envelope - 1

Pearce et al. [2020]

- Fixed discretization grows with number of dimensions
- Many of the points don't contribute to the max
- Pearce et al. propose a different way of discretizing the domain where all discretization points contribute to the max and number of points don't grow with number of dimensions

