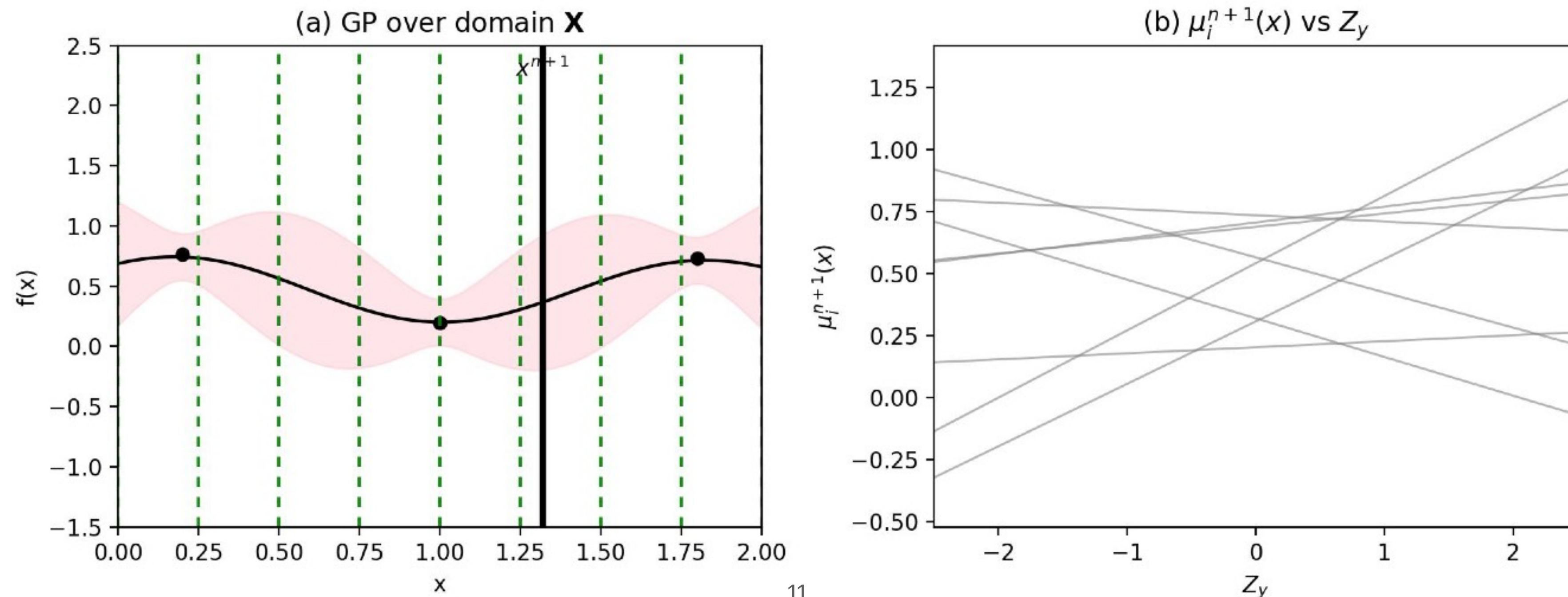


Discretization and Linear-Envelope - 4

Scott et al 2011

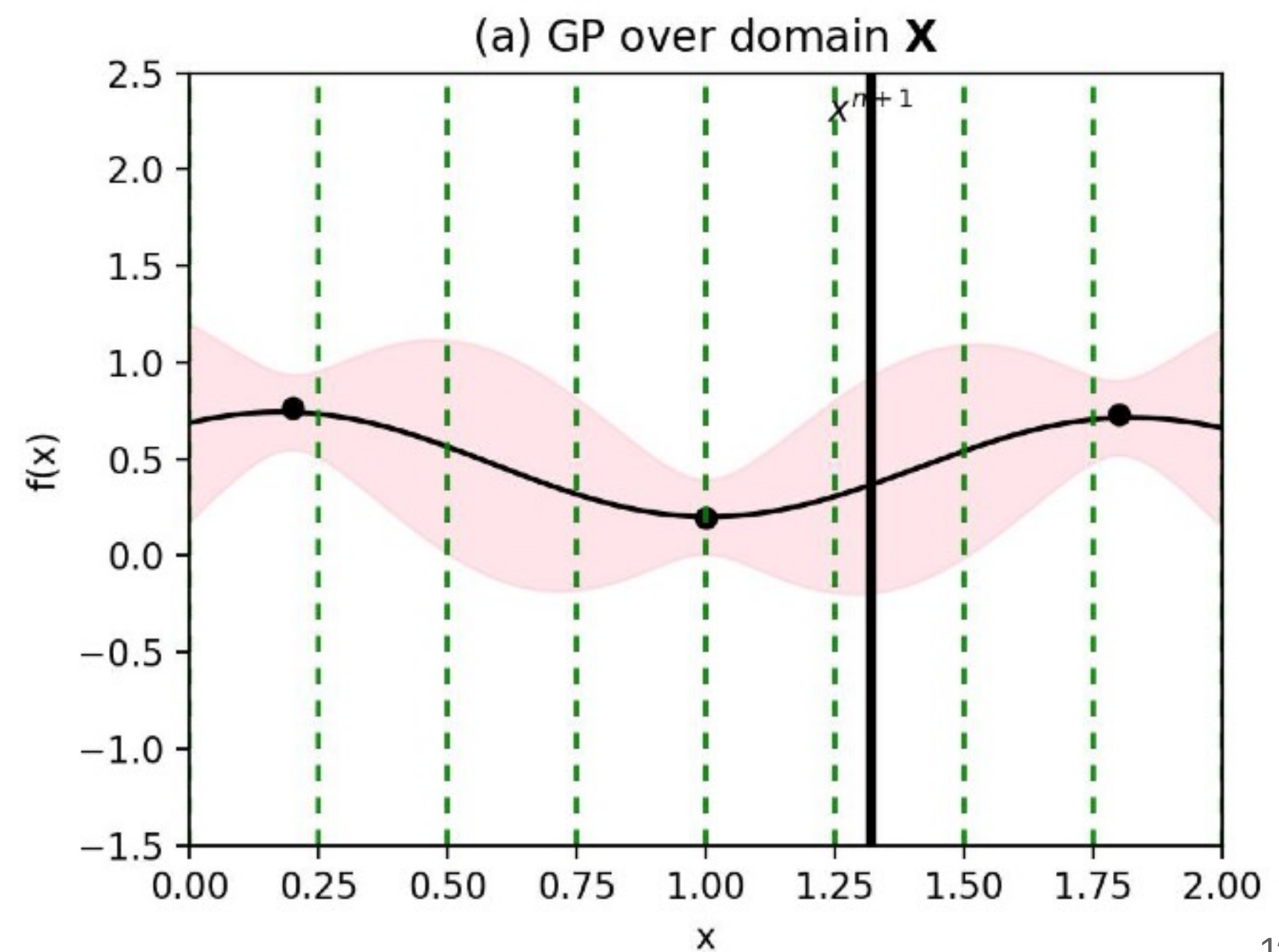
We have obtained linear expressions that describe the updated posterior mean $\mu_y^{n+1}(x_j)$ at every discrete point.



Discretization and Linear-Envelope -5

Scott et al 2011

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



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