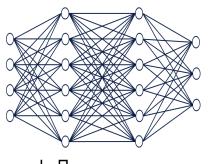
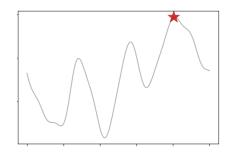
Bayesian Optimization for AutoML







Varying evaluation costs



Adaptive stopping time

...





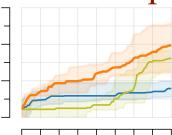




Link to Pandora's Box problem and Gittins index theory

Key idea

Impact





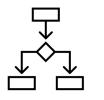
PBGI

Novel acquisition function and stopping rule w/ competitive empirical performance



"Cost-aware Bayesian Optimization via the Pandora's Box Gittins Index."

Future potentials







Bayesian optimization w/ multistage feedback



"Cost-aware Stopping for Bayesian Optimization."

Gittins Index vs Baselines on LCBench

