

$$\text{Stop}(\cdot) = \begin{cases} 1, & \begin{cases} \max \hat{\beta}_{i \sim j} > \Delta \\ n_{im} < n_{\max} \\ |i \sim j| > 1 \text{ for any } i \sim j \end{cases} \\ 0, & \text{otherwise} \end{cases} \quad (1)$$

$$\begin{cases} m = j - i + 1 \\ s = \lceil i - 1 + 2^{\lceil m-1 \rceil} \rceil \end{cases} \quad (2)$$

Algorithm 1 Improved Sequential Bifurcation Algorithm

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1: get  $y_{(K)}$  and  $y_{(0)}$  at test  $\mathbf{x}_0$  and  $\mathbf{x}_K$ 
2:  $\hat{\beta}_{i \sim j} = y_{(K)} - y_{(0)}$ 
3: while  $\text{Stop}(\cdot)$  do
4:   if  $i = j$  then
5:      $im \leftarrow [im; i]$ 
6:      $n_{im} \leftarrow n_{im} + 1$ 
7:   else
8:     calculate  $s$  by Eq. (2).
9:     if  $I(i - 1)$  then
10:      get  $y_{(i \sim s)}$  at test  $\mathbf{x}_{i \sim s}$ 
11:       $\hat{\beta}_{i \sim s} = y_{(i \sim s)} - y_{(0)}$ 
12:    else
13:      get  $y_{(s)}$  at test  $\mathbf{x}_s$ 
14:       $\hat{\beta}_{i \sim s} = y_{(s)} - y_{(i-1)}$ 
15:    end if
16:    if  $I(s)$  then
17:      get  $y_{(s+1 \sim j)}$  at test  $\mathbf{x}_{s+1 \sim j}$ 
18:       $\hat{\beta}_{s+1 \sim j} = y_{(s+1 \sim j)} - y_{(0)}$ 
19:    else
20:      get  $y_{(s)}$  at test  $\mathbf{x}_s$ 
21:       $\hat{\beta}_{s+1 \sim j} = y_{(j)} - y_{(s)}$ 
22:    end if
23:  end if
24:  delete  $i \sim j$ 
25:   $i \sim j = \arg \max_{i \sim j} \hat{\beta}_{i \sim j}$ 
26: end while

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