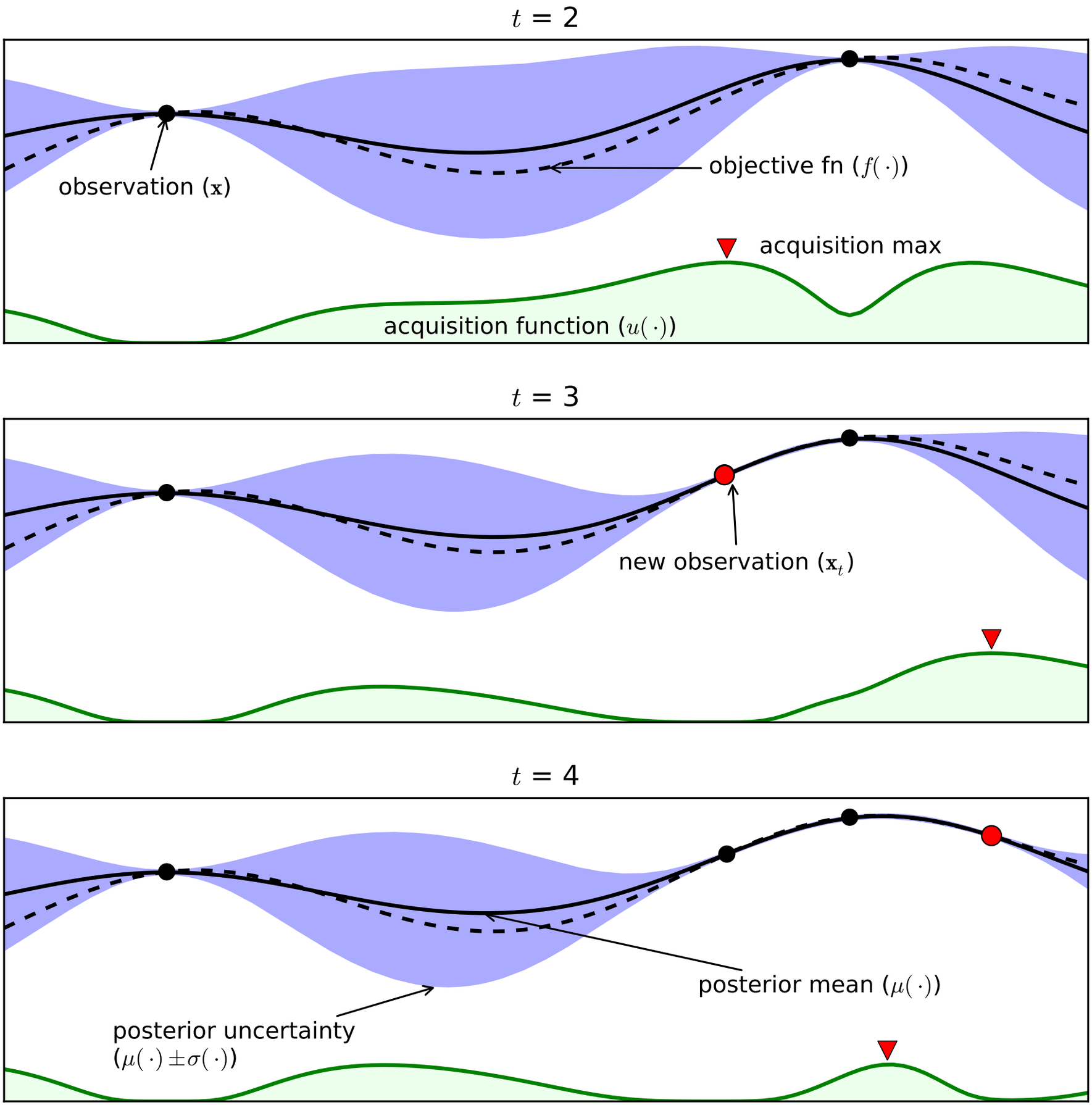
$t$ = 2
observation ($\mathbf{x}$)
objective fn ($f(\cdot)$)
acquisition max
acquisition function ($u(\cdot)$)
$t$ = 3
new observation ($\mathbf{x}_t$)
$t$ = 4
posterior mean ($\mu(\cdot)$)
posterior uncertainty
($\mu(\cdot) \pm \sigma(\cdot)$)