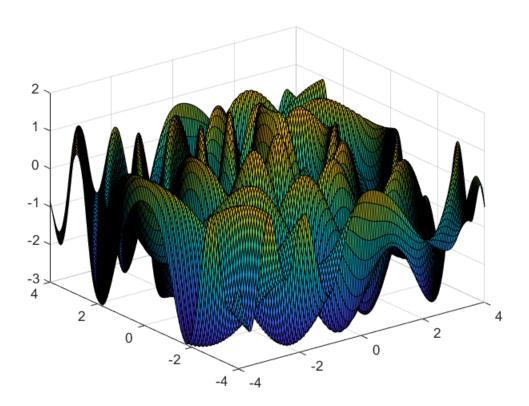
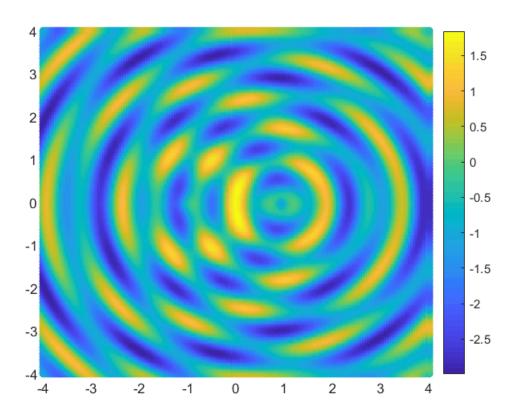
Generate artificial data

```
clear all;
x = -4:0.05:4;
y = -4:0.05:4;
rng(123456);
```

```
figure;
[X, Y] = meshgrid(x, y);
fkk = 4; % frequency of test function
freq=2*fkk; fk=1;
f1 = @(x,y) sin(freq*sqrt((x-fk).^2+y.^2));%./(freq*sqrt((x-fk).^2+y.^2));
freq=1*fkk; fk=-1;
f2 = @(x,y) -sin(freq*sqrt((x-fk).^2+y.^2));%./(freq*sqrt((x-fk).^2+y.^2));
freq = 0.1*fkk;
f3 = @(x,y) -sin(freq*sqrt(x.^2+y.^2));
ff = @(x,y) f1(x,y)+f2(x,y)+f3(x,y);
Z = ff(X, Y);
%Z = peaks(X, Y);
surf(X, Y, Z);
```



```
figure;
scatter(X(:), Y(:), [], Z(:), "filled");
```



```
xnorm = 1; ynorm = 1; % whether use normalization
yns = 0.1; % noise scale

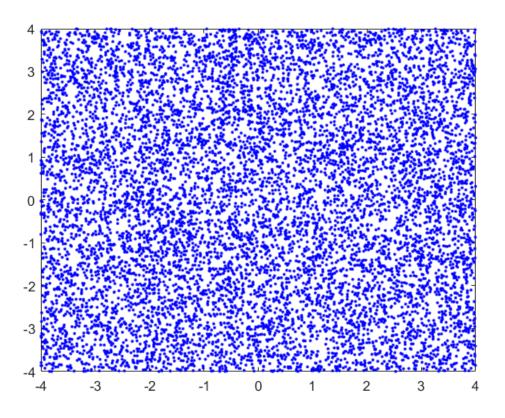
n = 1e4; % size of training data
ttcs = 300;
ttm = round(n / (ttcs/2));
```

```
% represent_ratio = 5;
% dcs = 300; % size of the communication set
% mn = round(n / dcs); % mn is the number of experts (normal)
% m = round(n / (dcs*represent_ratio)); % m is the number of experts (sparse representative)
% lamds = 0:0.5:3.0;
```

```
testsize = 2000; % size of test data
valsize = 1000;
induce_step = 100;

% training input
ori_all_trainxs = 8*(rand(n, 1)-0.5);
ori_all_trainys = 8*(rand(n, 1)-0.5);

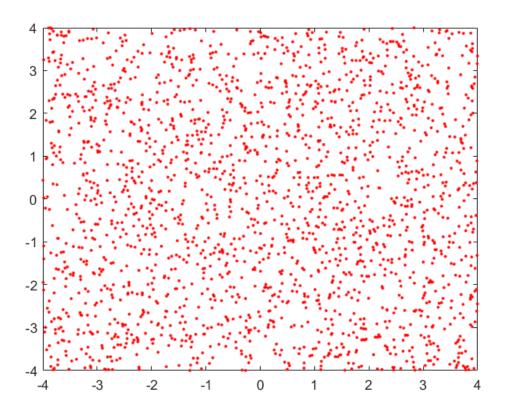
figure;
plot(ori_all_trainxs, ori_all_trainys, 'b.');
```



```
% test input
ori_testxs = 8*(rand(testsize, 1)-0.5);
ori_testys = 8*(rand(testsize, 1)-0.5);

% validation input
ori_valxs = 8*(rand(valsize, 1)-0.5);
ori_valys = 8*(rand(valsize, 1)-0.5);

figure;
plot(ori_testxs, ori_testys, 'r.');
```



```
% ininput normalization
if xnorm == 1
    norm_xmean = mean(ori_all_trainxs);
    norm xstd = std(ori all trainxs);
    all_trainxs = (ori_all_trainxs - norm_xmean) / norm_xstd;
    norm_ymean = mean(ori_all_trainys);
    norm ystd = std(ori all trainys);
    all_trainys = (ori_all_trainys - norm_ymean) / norm_ystd;
    testxs = (ori_testxs - norm_xmean) / norm_xstd;
    testys = (ori_testys - norm_ymean) / norm_ystd;
    valxs = (ori_valxs - norm_xmean) / norm_xstd;
    valys = (ori_valys - norm_ymean) / norm_ystd;
else
    all_trainxs = ori_all_trainxs;
    all trainys = ori all trainys;
    testxs = ori_testxs;
    testys = ori_testys;
    valxs = ori_valxs;
    valys = ori_valys;
end
```

```
% training output
ln = length(all_trainxs);
xvec = zeros(ln, 2); ori_xvec = zeros(ln, 2);
```

```
for i = 1:ln
    xvec(i, :) = [all trainxs(i), all trainys(i)];
    ori_xvec(i, :) = [ori_all_trainxs(i), ori_all_trainys(i)];
end
ori yvec = ff(ori all trainxs, ori all trainys) + yns*randn(ln, 1);
% test output
ln = length(testxs);
xvec_test = zeros(ln, 2); ori_xvec_test = zeros(ln, 2);
for i = 1:ln
    xvec_test(i, :) = [testxs(i), testys(i)];
    ori_xvec_test(i, :) = [ori_testxs(i), ori_testys(i)];
end
ori_yvec_test = ff(ori_testxs, ori_testys) + yns*randn(ln, 1);
% validation output
ln = length(valxs);
xvec val = zeros(ln, 2); ori xvec val = zeros(ln, 2);
for i = 1:ln
    xvec val(i, :) = [valxs(i), valys(i)];
    ori_xvec_val(i, :) = [ori_valxs(i), ori_valys(i)];
end
ori yvec val = ff(ori valxs, ori valys) + yns*randn(ln, 1);
% output normalization
if ynorm == 1
    norm fmean = mean(ori yvec);
    norm_fstd = std(ori_yvec);
    all trainxs = (ori all trainxs - norm xmean) / norm xstd;
    yvec = (ori_yvec - norm_fmean) / norm_fstd;
    yvec_test = (ori_yvec_test - norm_fmean) / norm_fstd;
    yvec val = (ori yvec val - norm fmean) / norm fstd;
else
    yvec = ori_yvec;
    yvec_test = ori_yvec_test;
    yvec_val = ori_yvec_val;
end
```

store results

```
kti = 5; % average over kti runs
grls = 0.3:0.05:1.0; % percentage of remaining data to be test
grbcm0_smse_rec = zeros(kti, 1);
rbcm0_smse_rec = zeros(kti, 1);
bcm0_smse_rec = zeros(kti, 1);
gpoe0_smse_rec = zeros(kti, 1);
poe0_smse_rec = zeros(kti, 1);
vfe0_smse_rec = zeros(kti, 1);
spgp0_smse_rec = zeros(kti, 1);
grbcm0_msll_rec = zeros(kti, 1);
bcm0_msll_rec = zeros(kti, 1);
gpoe0_msll_rec = zeros(kti, 1);
```

```
poe0_msll_rec = zeros(kti, 1);
vfe0_msll_rec = zeros(kti, 1);
spgp0_msll_rec = zeros(kti, 1);
grbcm_gr_smse = zeros(kti, length(grls));
grbcm_gr_msll = zeros(kti, length(grls));
grbcm2_gr_smse = zeros(kti, length(grls));
grbcm2_gr_msll = zeros(kti, length(grls));
grbcm2_spgp_gr_smse = zeros(kti, length(grls));
grbcm2_spgp_gr_msll = zeros(kti, length(grls));
```

Experiment I: remove data from the training set

n_per = dcs ; % size of Dc

```
% hyp.cov = log([ones(d,1)*ell;sf2]); hyp.lik = log(sn2); hyp.mean = [];
opts.numOptFC = 50 ;
opts.Ms = ttm+1;
opts.xvec = xvec;
opts.yvec = yvec;
opts.grbcm_baseline = 0;
opts.global_index = ones(n,1);
% opts.inffunc = @infGaussLik; opts.meanfunc = meanfunc; opts.likfunc = likfunc;
opts.covfunc = covfunc;
covfuncF = {@apxSparse, {opts.covfunc}, []};
opts.covfuncF = covfuncF;
opts.compute_hyp = 0;
```

```
% default partition
dcs_ecs_r = 0.5;
dcs = round(ttcs*dcs_ecs_r) % size of the communication set

dcs = 150

ecs = ttcs - dcs % size of other experts
ecs = 150
```

```
mn = round(n / ecs); % mn is the number of experts (normal)
Indics = randperm(n);
I_com = Indics(1:n_per); % randomly select communication set
[idx, C] = kmeans(xvec, mn, 'MaxIter', km_iters);
```

Baselines of VFE and SPGP.

```
% hyp.cov = log([ones(d,1)*ell;sf2]); hyp.lik = log(sn2); hyp.mean = [];
opts.numOptFC = 30 ;
opts.Ms = mn+1;
opts.xvec = xvec;
opts.yvec = yvec;
opts.induce_size = dcs;
opts.grbcm_baseline = 0;
opts.global_index = ones(n,1);
opts.I_com = I_com;
% opts.inffunc = @infGaussLik; opts.meanfunc = meanfunc; opts.likfunc = likfunc;
opts.covfunc = covfunc;
covfuncF = {@apxSparse, {opts.covfunc}, xvec(I_com,:)};
opts.covfuncF = covfuncF;
opts.compute_hyp = 0;
```

```
g_opts = opts;
g_opts.compute_hyp = 1;
g_opts.grbcm_baseline = 1;
g_opts.global_index = ones(n,1);
g_models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,g_opts);
```

```
Linesearch 0; Value 2.393679e+04
Linesearch 1; Value 1.176214e+04
Linesearch 2; Value 6.163332e+03
Linesearch 3; Value 5.854543e+03
Linesearch 4; Value -1.986843e+03
Linesearch 5; Value -2.496178e+03
Linesearch 6; Value -3.208067e+03
Linesearch 7; Value -3.350145e+03
Linesearch 8; Value -4.258142e+03
                        9; Value -4.488851e+03
Linesearch
Linesearch 10; Value -4.528923e+03
Linesearch 11; Value -4.531934e+03
Linesearch 12; Value -4.534338e+03
Linesearch 13; Value -4.535504e+03
Linesearch 14; Value -4.535505e+03
Linesearch 15; Value -4.535505e+03
Linesearch 16; Value -4.535505e+03
Linesearch 17; Value -4.535505e+03
Linesearch 17; Value -4.535505e+03
Linesearch 18; Value -4.535505e+03
Linesearch 19; Value -4.535505e+03
Linesearch 20; Value -4.535505e+03
Linesearch 21; Value -4.535505e+03
Linesearch 22; Value -4.535505e+03
Linesearch 23; Value -4.535505e+03
Linesearch 24; Value -4.535505e+03
                      25; Value -4.535505e+03
Linesearch
```

Optimizing hyps in training...

```
opts.hyp = g_models{1}.hyp;
g_opts.hyp = g_models{1}.hyp;
[tmu,ts2, ~] = aggregation_predict(xvec_test,g_models,'GRBCM', 1, g_opts);
if ynorm==1
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
end
[grbcmMSE,grbcmSMSE,grbcmMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, trfprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'GRBCM', n_per, grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE,grbcmMSE
```

When testing baseline, VFE and SPGP use all partition budget (ttcs = dcs + ecs).

```
I_com2 = Indics(1:ttcs); % randomly select communication set
```

Function evaluation 59; Value 1.202240e+05 Function evaluation 61; Value 1.197307e+05

```
63; Value 1.193133e+05
Function evaluation
Function evaluation
                   65; Value 1.189587e+05
Function evaluation 67; Value 1.185597e+05
Function evaluation 69; Value 1.182326e+05
Function evaluation 71; Value 1.179690e+05
Function evaluation 73; Value 1.177373e+05
Function evaluation 74; Value 1.174870e+05
Function evaluation
                   75; Value 1.172653e+05
                  77; Value 1.170635e+05
Function evaluation
                  78; Value 1.168573e+05
Function evaluation
                   80; Value 1.166933e+05
Function evaluation
                  81; Value 1.165188e+05
Function evaluation
                  82; Value 1.163506e+05
Function evaluation
                  84; Value 1.161472e+05
Function evaluation
                    86; Value 1.159938e+05
Function evaluation
                  88; Value 1.158684e+05
Function evaluation
                  89; Value 1.157414e+05
Function evaluation
                  91; Value 1.156294e+05
Function evaluation
                   93; Value 1.154994e+05
Function evaluation
Function evaluation
                   95; Value 1.153994e+05
Function evaluation 97; Value 1.152857e+05
                   99; Value 1.151418e+05
Function evaluation
Function evaluation 100; Value 1.150073e+05
vfe_opts.hyp = opts.hyp;
vfe_opts.xu = vfe_hyp.xu;
vfe opts.inffunc = @infGaussLik; vfe opts.meanfunc = meanfunc; vfe opts.covfuncF = covfuncF; vf
vfe_opts.covfunc = covfunc;
[tmu, ts2] = gp(vfe_hyp, @infGaussLik, meanfunc, covfuncF, likfunc, xvec, yvec, xvec_test);
if ynorm==1
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
[vfeMSE,vfeSMSE,vfeMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'VFE baseline', n_per, vfeMSI
VFE baseline (Dc size 150): MSE 0.05015171, SMSE 0.04773660, MSLL -1.24505517
% vfe0_smse_rec(ki) = vfeSMSE; vfe0_msll_rec(ki) = vfeMSLL;
[yu, su] = gp(vfe_hyp, @infGaussLik, meanfunc, covfuncF, likfunc, xvec, yvec, vfe_opts.xu);
vfe_opts.yu = yu; vfe_opts.su = su;
sp_opts = opts;
sp_opts.induce_size = ttcs;
sp_opts.induce_type = 'SPGP_opt';
hyp_init(1:d,1) = -2*opts.hyp.cov(1:d);
hyp_init(d+1,1) = 2*opts.hyp.cov(d+1);
hyp_init(d+2,1) = 2*opts.hyp.lik;
xu = xvec(I_com2, :);
w_init = [reshape(xu,sp_opts.induce_size*d,1);hyp_init];
[w,tmp_nlzs] = minimize(w_init,'spgp_lik_nohyp',-sp_opts.induce_step,yvec,xvec,sp_opts.induce_s
Function evaluation
                      0; Value 8.003027e+03
                     10; Value 6.905067e+03
Function evaluation
                     11; Value 5.751114e+03
Function evaluation
                     14; Value 5.255732e+03
Function evaluation
                     15; Value 4.824455e+03
Function evaluation
                    17; Value 4.564236e+03
Function evaluation
```

```
Function evaluation
                      21; Value 3.896262e+03
Function evaluation
                      23; Value 3.713547e+03
                      24; Value 3.527465e+03
Function evaluation
Function evaluation
                      26; Value 3.369774e+03
Function evaluation
                      28; Value 3.258013e+03
Function evaluation
                      30; Value 3.161050e+03
Function evaluation
                      32; Value 3.092476e+03
                      34; Value 3.010800e+03
Function evaluation
                      36; Value 2.959714e+03
Function evaluation
                      37; Value 2.900693e+03
Function evaluation
                      39; Value 2.872686e+03
Function evaluation
                      41; Value 2.833612e+03
Function evaluation
Function evaluation
                      42; Value 2.792681e+03
Function evaluation
                      43; Value 2.753610e+03
Function evaluation
                      44;
                          Value 2.715740e+03
Function evaluation
                      46;
                           Value 2.682596e+03
Function evaluation
                      48; Value 2.644126e+03
                      49; Value 2.608797e+03
Function evaluation
                      51; Value 2.580390e+03
Function evaluation
Function evaluation
                      52; Value 2.549528e+03
                      53; Value 2.520048e+03
Function evaluation
                      54; Value 2.490776e+03
Function evaluation
Function evaluation
                      56; Value 2.467377e+03
Function evaluation
                      57; Value 2.444507e+03
Function evaluation
                      59; Value 2.424828e+03
                      61; Value 2.409531e+03
Function evaluation
Function evaluation
                      63; Value 2.391967e+03
                      64; Value 2.374766e+03
Function evaluation
                      66; Value 2.361894e+03
Function evaluation
                      68; Value 2.350428e+03
Function evaluation
                      70; Value 2.336174e+03
Function evaluation
                      72; Value 2.324117e+03
Function evaluation
Function evaluation
                      74; Value 2.314301e+03
                      75; Value 2.304762e+03
Function evaluation
Function evaluation
                      77; Value 2.296561e+03
Function evaluation
                      79; Value 2.290126e+03
Function evaluation
                      81; Value 2.280730e+03
Function evaluation
                      82; Value 2.272192e+03
                      84; Value 2.264525e+03
Function evaluation
Function evaluation
                      86; Value 2.255512e+03
                      88; Value 2.245337e+03
Function evaluation
                      90; Value 2.237007e+03
Function evaluation
Function evaluation
                      91; Value 2.228327e+03
                      92; Value 2.219474e+03
Function evaluation
Function evaluation
                      94; Value 2.212685e+03
Function evaluation
                      96; Value 2.206675e+03
                      97; Value 2.200582e+03
Function evaluation
Function evaluation
                      99; Value 2.195336e+03
Function evaluation
                     100; Value 2.189720e+03
xb = reshape(w(1:sp_opts.induce_size*d,1),sp_opts.induce_size,d);
sp opts.xu = xb;
sp_opts.sp_hyp = w(sp_opts.induce_size*d+1:end,1);
sp_opts.hyp = opts.hyp;
[tmu,ts2] = spgp_pred(sp_opts.yvec,sp_opts.xvec,sp_opts.xu,xvec_test,sp_opts.sp_hyp);
if ynorm==1
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
end
[spgpMSE,spgpSMSE,spgpMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu,
```

18; Value 4.297099e+03

20; Value 4.105163e+03

Function evaluation Function evaluation

```
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'SPSG baseline', n_per, spgpN
SPSG baseline (Dc size 150): MSE 0.09106134, SMSE 0.08667618, MSLL -1.22127648

% spgp0_smse_rec(ki) = spgpSMSE; spgp0_msll_rec(ki) = spgpMSLL;
[yu,su] = spgp_pred(sp_opts.yvec,sp_opts.xvec,sp_opts.xu,sp_opts.xu,sp_opts.sp_hyp);
sp_opts.yu = yu; sp_opts.su = su;
```

Average over 5 runs.

```
kti = 5;
m = mn;
for ki=1:kti
fprintf("=======", ki)
n_per = dcs ; % size of Dc
Indics = randperm(n);
I_com = Indics(1:n_per) ; % randomly select communication set
[idx, C] = kmeans(xvec, m, 'MaxIter', km_iters);
% hyp.cov = log([ones(d,1)*ell;sf2]); hyp.lik = log(sn2); hyp.mean = [];
opts.numOptFC = 30;
opts.Ms = m+1;
opts.xvec = xvec;
opts.yvec = yvec;
opts.induce_size = dcs;
opts.grbcm baseline = 0;
opts.global_index = ones(n,1);
opts.I_com = I_com;
% opts.inffunc = @infGaussLik; opts.meanfunc = meanfunc; opts.likfunc = likfunc;
opts.covfunc = covfunc;
covfuncF = {@apxSparse, {opts.covfunc}, xvec(I_com,:)};
opts.covfuncF = covfuncF;
opts.compute_hyp = 0;
g_opts = opts;
g_opts.compute_hyp = 1;
g opts.grbcm baseline = 1;
g_opts.global_index = ones(n,1);
g_models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,g_opts);
opts.hyp = g_models{1}.hyp;
g_opts.hyp = g_models{1}.hyp;
[tmu,ts2, ~] = aggregation_predict(xvec_test,g_models,'GRBCM', 1, g_opts);
if ynorm==1
   tmu = tmu * norm_fstd + norm_fmean;
   ts2 = ts2 * norm_fstd^2;
[grbcmMSE_bl,grbcmSMSE_bl,grbcmMSLL_bl] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'GRBCM', n per, grbcmMSE bl,
grbcm0 smse rec(ki) = grbcmSMSE bl; grbcm0 msll rec(ki) = grbcmMSLL bl;
g_opts.compute_hyp = 0;
```

```
% % VFE Baseline
vfe opts = opts;
vfe_opts.induce_type = 'VFE_opt';
xu = xvec(I com, :);
inffunc = @(varargin) infGaussLik(varargin{:}, struct('s', 0.0));
vfe_hyp = opts.hyp;
vfe hyp.xu = xu;
vfe hyp = minimize(vfe hyp,@sp gp,-vfe opts.induce step,inffunc,meanfunc,covfuncF,likfunc,xvec
vfe_opts.hyp = opts.hyp;
vfe_opts.xu = vfe_hyp.xu;
vfe opts.inffunc = @infGaussLik; vfe opts.meanfunc = meanfunc; vfe opts.covfuncF = covfuncF; vf
vfe opts.covfunc = covfunc;
[tmu, ts2] = gp(vfe_hyp, @infGaussLik, meanfunc, covfuncF, likfunc, xvec, yvec, xvec_test);
if ynorm==1
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
end
[vfeMSE_bl,vfeSMSE_bl,vfeMSLL_bl] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test)
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'VFE', n per, vfeMSE bl, vfeSN
vfe0 smse rec(ki) = vfeSMSE bl; vfe0 msll rec(ki) = vfeMSLL bl;
[yu, su] = gp(vfe_hyp, @infGaussLik, meanfunc, covfuncF, likfunc, xvec, yvec, vfe_opts.xu);
vfe opts.yu = yu; vfe opts.su = su;
sp_opts = opts;
sp_opts.induce_type = 'SPGP_opt';
hyp_init(1:d,1) = -2*opts.hyp.cov(1:d);
hyp_init(d+1,1) = 2*opts.hyp.cov(d+1);
hyp init(d+2,1) = 2*opts.hyp.lik;
xu = xvec(I com, :);
w init = [reshape(xu,sp opts.induce size*d,1);hyp init];
[w,f] = minimize(w_init, 'spgp_lik_nohyp', -sp_opts.induce_step, yvec, xvec, sp_opts.induce_size);
xb = reshape(w(1:sp_opts.induce_size*d,1),sp_opts.induce_size,d);
sp opts.xu = xb;
sp_opts.sp_hyp = w(sp_opts.induce_size*d+1:end,1);
sp_opts.hyp = opts.hyp;
[tmu,ts2] = spgp_pred(sp_opts.yvec,sp_opts.xvec,sp_opts.xu,xvec_test,sp_opts.sp_hyp);
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
end
[spgpMSE bl,spgpSMSE bl,spgpMSLL bl] = evaluate2(ori xvec, ori yvec, ori xvec test, ori yvec te
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'SPSG', n per, spgpMSE bl,spg
spgp0_smse_rec(ki) = spgpSMSE_bl; spgp0_msll_rec(ki) = spgpMSLL_bl;
[yu,su] = spgp_pred(sp_opts.yvec,sp_opts.xvec,sp_opts.xu,sp_opts.xu,sp_opts.sp_hyp);
sp_opts.yu = yu; sp_opts.su = su;
vfe_opts.grbcm_baseline = 0;
vfe opts.global index = ones(n,1);
models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,vfe_opts); % use hyp of vfe
[tmu,ts2] = aggregation predict GRBCM VS apx(xvec test,models,vfe opts);
if vnorm==1
```

```
tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
end
[MSE,SMSE,MSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2);
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'GRBCM (VFE)', n per, MSE,SMS
sp_opts.grbcm_baseline = 0;
sp opts.global index = ones(n,1);
models = aggregation train GRBCM VS apx(xvec, yvec, idx, sp opts); % use hyp of vfe
[tmu,ts2] = aggregation_predict_GRBCM_VS_apx(xvec_test,models,sp_opts);
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
[MSE,SMSE,MSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2);
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'GRBCM (SPGP)', n_per, MSE,SN
criterion = 'RBCM';
[tmu,ts2,t dGP predict] = aggregation predict(xvec test,g models,criterion, 1, g opts);
if ynorm==1
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm fstd^2;
[rbcmMSE,rbcmSMSE,rbcmMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu,
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', criterion, n_per, rbcmMSE,rbc
rbcm0_smse_rec(ki) = rbcmSMSE; rbcm0_msll_rec(ki) = rbcmMSLL;
criterion = 'BCM';
[tmu,ts2,t_dGP_predict] = aggregation_predict(xvec_test,g_models,criterion, 1, g_opts);
if ynorm==1
    tmu = tmu * norm fstd + norm fmean;
    ts2 = ts2 * norm_fstd^2;
[bcmMSE,bcmSMSE,bcmMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', criterion, n_per, bcmMSE,bcm%
bcm0_smse_rec(ki) = bcmSMSE; bcm0_msll_rec(ki) = bcmMSLL;
criterion = 'PoE';
[tmu,ts2,t_dGP_predict] = aggregation_predict(xvec_test,g_models,criterion, 1, g_opts);
if ynorm==1
    tmu = tmu * norm fstd + norm fmean;
    ts2 = ts2 * norm_fstd^2;
end
[poeMSE,poeSMSE,poeMSLL] = evaluate2(ori xvec, ori yvec, ori xvec test, ori yvec test, tmu, ts2
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', criterion, n_per, poeMSE,poeS
poe0_smse_rec(ki) = poeSMSE; poe0_msll_rec(ki) = poeMSLL;
criterion = 'GPoE';
[tmu,ts2,t_dGP_predict] = aggregation_predict(xvec_test,g_models,criterion, 1, g_opts);
if ynorm==1
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm fstd^2;
end
```

```
[gpoeMSE,gpoeSMSE,gpoeMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu,
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', criterion, n per, gpoeMSE,gpo
gpoe0_smse_rec(ki) = gpoeSMSE; gpoe0_msll_rec(ki) = gpoeMSLL;
% compute informatic importance
ds = zeros(n, m);
for i=1:n
    for j=1:m
        %ds(i,j) = muti1(i)-muti2(j,i)+muti1(j)-muti2(i,j);
        ds(i,j) = norm(xvec(i, :) - C(j,:));
    end
end
% 1st closest cluster centers
[\sim, fcc] = min(ds, [], 2);
% set to inf
for i=1:n
    ds(i, fcc(i)) = 1e10;
end
% 2st closest cluster centers
[\sim, scc] = min(ds, [], 2);
rk = zeros(n, 1);
for iik=1:n
    if mod(iik, 1e2)==0
        fprintf('processing distance: %d/%d\n', iik, n);
    end
    i = fcc(iik);
    [tmp_mu, tmp_sig2] = gp(vfe_hyp,inffunc,meanfunc, ...
        covfunc,likfunc,models{i+1}.X,models{i+1}.Y,xvec(iik,:));
    h1 = 0.5*log(tmp_sig2);
    j = scc(iik);
%
      [tmp_mu, tmp_sig2] = gp(vfe_hyp,inffunc,meanfunc, ...
          covfunc,likfunc,[models{i+1}.X;models{j+1}.X],[models{i+1}.Y;models{j+1}.Y],xvec(iik)
%
    [tmp_mu, tmp_sig2] = gp(vfe_hyp,inffunc,meanfunc, ...
        covfunc,likfunc,[models{j+1}.X],[models{j+1}.Y],xvec(iik,:));
    h2 = 0.5*log(tmp_sig2);
    rk(iik) = h2 - h1; % importance is the difference between mutual information
end
if ki==1
    figure;
    scatter(xvec(:,1), xvec(:,2), 3, rk, "filled"); colorbar;
    figure; hold on;
    plot(xvec(I_com,1), xvec(I_com,2), 'r.');
    plot(vfe_opts.xu(:,1), vfe_opts.xu(:,2), 'bo');
    plot(sp_opts.xu(:,1), sp_opts.xu(:,2), 'go');
    legend('initial points', 'VFE induced', 'SPGP induced');
end
for kj=1:length(grls) % test/validate different remaining percentage
    kj
    gr=grls(kj)
    crk = rk;
    crk(I com) = -1e10;
    [~, crk_idx] = sort(crk, 'descend');
```

```
rn = round(n*gr);
    global index = zeros(n,1);
    global_index(crk_idx(1:rn)) = 1; % select remaining data according to the importance
    % only remove data from subsets, in RBGCM
    g_opts.global_index = global_index;
    models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,g_opts); % use hyp of vfe
    [tmu,ts2] = aggregation_predict_GRBCM_VS_apx(xvec_test,models,g_opts);
    if ynorm==1
        tmu = tmu * norm_fstd + norm_fmean;
        ts2 = ts2 * norm_fstd^2;
    end
    [grbcmMSE,grbcmSMSE,grbcmMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test
    fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', 'GRBCM', n_per, grbcmMSE
    grbcm_gr_smse(ki,kj) = grbcmSMSE; grbcm_gr_msll(ki,kj) = grbcmMSLL;
    vfe opts.global index = global index;
    models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,vfe_opts); % use hyp of vfe
    [tmu,ts2] = aggregation_predict_GRBCM_VS_apx(xvec_test,models,vfe_opts);
    if ynorm==1
        tmu = tmu * norm_fstd + norm_fmean;
        ts2 = ts2 * norm_fstd^2;
    end
    [MSE,SMSE,MSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2);
    fprintf('%s (Dc size %d): \r\nMSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', 'GRBCM++ (VFE)', n_pe
    grbcm2_gr_smse(ki,kj) = SMSE; grbcm2_gr_msl1(ki,kj) = MSLL;
    sp_opts.global_index = global_index;
    models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,sp_opts); % use hyp of vfe
    [tmu,ts2] = aggregation_predict_GRBCM_VS_apx(xvec_test,models,sp_opts);
    if ynorm==1
        tmu = tmu * norm fstd + norm fmean;
        ts2 = ts2 * norm_fstd^2;
    [MSE,SMSE,MSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2);
    fprintf('%s (Dc size %d): \r\nMSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', 'GRBCM++ (SPGP)', n_r
    grbcm2_spgp_gr_smse(ki,kj) = SMSE; grbcm2_spgp_gr_msll(ki,kj) = MSLL;
end
end
```

Linesearch 0; Value 2.422999e+04 1; Value 1.184364e+04 Linesearch 2; Value 5.467047e+03 Linesearch 3; Value 5.163614e+03 Linesearch 4; Value -2.886670e+03 Linesearch 5; Value -3.221907e+03 Linesearch 6; Value -3.316389e+03 Linesearch 7; Value -4.193879e+03 Linesearch 8; Value -4.487277e+03 Linesearch 9; Value -4.534952e+03 Linesearch Linesearch 10; Value -4.541689e+03 Linesearch 11; Value -4.541862e+03

Linesearch 12; Value -4.541866e+03 Linesearch 13; Value -4.541867e+03

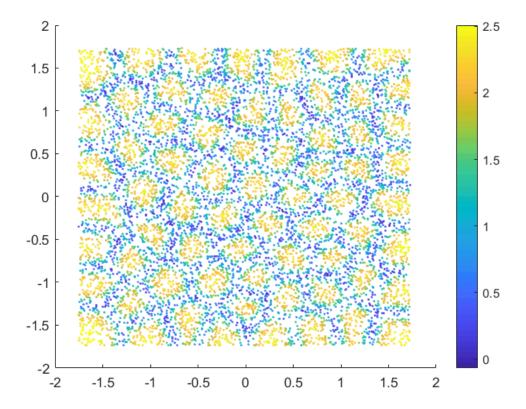
14; Value -4.541867e+03

Linesearch

```
15; Value -4.541867e+03
Linesearch
Linesearch
               16;
                    Value -4.541867e+03
Linesearch
               17;
                    Value -4.541867e+03
Linesearch
               18;
                   Value -4.541867e+03
               19; Value -4.541867e+03
Linesearch
               20; Value -4.541867e+03
Linesearch
Linesearch
               21;
                   Value -4.541867e+03
               22; Value -4.541867e+03
Linesearch
Linesearch
               23; Value -4.541867e+03
Linesearch
               24; Value -4.541867e+03
Linesearch
               25; Value -4.541867e+03
GRBCM (Dc size 150): MSE 0.01244503, SMSE 0.01184573, MSLL -1.99268697
Function evaluation
                         0; Value 7.167835e+05
Function evaluation
                        13;
                             Value 7.135049e+05
Function evaluation
                        18;
                             Value 6.435179e+05
Function evaluation
                        20:
                             Value 5.967653e+05
Function evaluation
                        22;
                             Value 5.630492e+05
Function evaluation
                        24;
                             Value 5.530678e+05
Function evaluation
                        25;
                             Value 5.374005e+05
                             Value 5.284854e+05
Function evaluation
                        27;
                        29;
                             Value 5.202562e+05
Function evaluation
Function evaluation
                        31;
                             Value 5.149289e+05
                        33;
                             Value 5.125709e+05
Function evaluation
Function evaluation
                        35; Value 5.102987e+05
Function evaluation
                        37;
                             Value 5.082959e+05
Function evaluation
                        38;
                             Value 5.063377e+05
Function evaluation
                        40:
                             Value 5.046794e+05
Function evaluation
                        42;
                             Value 5.037219e+05
Function evaluation
                        44;
                             Value 5.013091e+05
Function evaluation
                             Value 4.999898e+05
                        46:
                             Value 4.994813e+05
Function evaluation
                        48;
                             Value 4.981589e+05
Function evaluation
                        50:
Function evaluation
                        52;
                             Value 4.963566e+05
                             Value 4.957092e+05
Function evaluation
                        54;
Function evaluation
                        56;
                             Value 4.942480e+05
Function evaluation
                        58;
                             Value 4.934651e+05
Function evaluation
                        60;
                             Value 4.923376e+05
Function evaluation
                        63:
                             Value 4.920022e+05
Function evaluation
                        65;
                             Value 4.914547e+05
Function evaluation
                        67;
                             Value 4.909454e+05
Function evaluation
                        68:
                             Value 4.904229e+05
                        70;
                            Value 4.897538e+05
Function evaluation
                        72;
Function evaluation
                            Value 4.887040e+05
Function evaluation
                        74; Value 4.883728e+05
Function evaluation
                        76; Value 4.879430e+05
Function evaluation
                        78; Value 4.872966e+05
Function evaluation
                        80; Value 4.868571e+05
Function evaluation
                        81; Value 4.864628e+05
Function evaluation
                        83; Value 4.856775e+05
Function evaluation
                        85;
                             Value 4.854210e+05
Function evaluation
                        87;
                             Value 4.849095e+05
Function evaluation
                        89;
                             Value 4.844932e+05
Function evaluation
                             Value 4.842415e+05
                        91;
                             Value 4.838571e+05
Function evaluation
                        93;
Function evaluation
                        95;
                             Value 4.834296e+05
Function evaluation
                             Value 4.831679e+05
                        97;
Function evaluation
                        98;
                             Value 4.828921e+05
Function evaluation
                       100;
                             Value 4.824912e+05
VFE (Dc size 150): MSE 0.32919013, SMSE 0.31333761, MSLL -0.57504772
Function evaluation
                         0;
                             Value 1.214558e+04
Function evaluation
                         7;
                             Value 1.207189e+04
Function evaluation
                             Value 1.103764e+04
                        13:
Function evaluation
                             Value 1.057551e+04
                        16:
Function evaluation
                        17;
                            Value 1.027865e+04
Function evaluation
                        20; Value 1.003783e+04
```

```
Function evaluation
                       21; Value 9.796230e+03
Function evaluation
                       23; Value 9.646574e+03
                       24; Value 9.500744e+03
Function evaluation
Function evaluation
                       26; Value 9.375495e+03
Function evaluation
                       28; Value 9.288683e+03
Function evaluation
                       29; Value 9.199393e+03
Function evaluation
                       31; Value 9.130564e+03
Function evaluation
                       33; Value 9.076951e+03
Function evaluation
                       34; Value 9.018486e+03
Function evaluation
                       35; Value 8.962642e+03
                       37; Value 8.922706e+03
Function evaluation
                       39; Value 8.897277e+03
Function evaluation
Function evaluation
                       41; Value 8.868925e+03
                       43; Value 8.824209e+03
Function evaluation
Function evaluation
                       45;
                            Value 8.799162e+03
Function evaluation
                       47;
                            Value 8.777987e+03
Function evaluation
                       49;
                            Value 8.741484e+03
Function evaluation
                       51;
                            Value 8.715477e+03
Function evaluation
                       52; Value 8.690008e+03
Function evaluation
                       53; Value 8.664735e+03
                       55; Value 8.646478e+03
Function evaluation
Function evaluation
                       56; Value 8.630031e+03
Function evaluation
                       58; Value 8.615245e+03
                       60; Value 8.602265e+03
Function evaluation
                       62; Value 8.593461e+03
Function evaluation
Function evaluation
                       64; Value 8.575936e+03
Function evaluation
                       66; Value 8.560834e+03
Function evaluation
                       68; Value 8.549487e+03
Function evaluation
                       70; Value 8.534458e+03
Function evaluation
                       72; Value 8.517056e+03
Function evaluation
                       73; Value 8.499191e+03
                       75; Value 8.477129e+03
Function evaluation
Function evaluation
                       77; Value 8.462288e+03
                       78; Value 8.447233e+03
Function evaluation
                       80; Value 8.434142e+03
Function evaluation
                       81; Value 8.421770e+03
Function evaluation
                       82; Value 8.408549e+03
Function evaluation
                       84; Value 8.398404e+03
Function evaluation
                       86; Value 8.385793e+03
Function evaluation
                       88; Value 8.377677e+03
Function evaluation
                       90; Value 8.367731e+03
Function evaluation
Function evaluation
                       92; Value 8.360111e+03
Function evaluation
                       93; Value 8.352232e+03
                       95; Value 8.345477e+03
Function evaluation
Function evaluation
                       97; Value 8.337344e+03
                       99; Value 8.331682e+03
Function evaluation
SPSG (Dc size 150): MSE 0.42024017, SMSE 0.40000302, MSLL -0.57563766
GRBCM (VFE) (Dc size 150): MSE 0.01268806, SMSE 0.01207705, MSLL -1.98482061
GRBCM (SPGP) (Dc size 150): MSE 0.01247200, SMSE 0.01187140, MSLL -1.98605977
RBCM (Dc size 150): MSE 0.01281609, SMSE 0.0122, MSLL -1.8143
BCM (Dc size 150): MSE 0.01320222, SMSE 0.0126, MSLL -2.1741
PoE (Dc size 150): MSE 0.10237897, SMSE 0.0974, MSLL 3.7793
GPoE (Dc size 150): MSE 0.01268349, SMSE 0.0121, MSLL -1.8173
processing distance: 100/10000
processing distance: 200/10000
processing distance: 300/10000
processing distance: 400/10000
processing distance: 500/10000
processing distance: 600/10000
processing distance: 700/10000
processing distance: 800/10000
processing distance: 900/10000
processing distance: 1000/10000
processing distance: 1100/10000
processing distance: 1200/10000
```

processing distance: 1300/10000 processing distance: 1400/10000 processing distance: 1500/10000 processing distance: 1600/10000 processing distance: 1700/10000 processing distance: 1800/10000 processing distance: 1900/10000 processing distance: 2000/10000 processing distance: 2100/10000 processing distance: 2200/10000 processing distance: 2300/10000 processing distance: 2400/10000 processing distance: 2500/10000 processing distance: 2600/10000 processing distance: 2700/10000 processing distance: 2800/10000 processing distance: 2900/10000 processing distance: 3000/10000 processing distance: 3100/10000 processing distance: 3200/10000 processing distance: 3300/10000 processing distance: 3400/10000 processing distance: 3500/10000 processing distance: 3600/10000 processing distance: 3700/10000 processing distance: 3800/10000 processing distance: 3900/10000 processing distance: 4000/10000 processing distance: 4100/10000 processing distance: 4200/10000 processing distance: 4300/10000 processing distance: 4400/10000 processing distance: 4500/10000 processing distance: 4600/10000 processing distance: 4700/10000 processing distance: 4800/10000 processing distance: 4900/10000 processing distance: 5000/10000 processing distance: 5100/10000 processing distance: 5200/10000 processing distance: 5300/10000 processing distance: 5400/10000 processing distance: 5500/10000 processing distance: 5600/10000 processing distance: 5700/10000 processing distance: 5800/10000 processing distance: 5900/10000 processing distance: 6000/10000 processing distance: 6100/10000 processing distance: 6200/10000 processing distance: 6300/10000 processing distance: 6400/10000 processing distance: 6500/10000 processing distance: 6600/10000 processing distance: 6700/10000 processing distance: 6800/10000 processing distance: 6900/10000 processing distance: 7000/10000 processing distance: 7100/10000 processing distance: 7200/10000 processing distance: 7300/10000 processing distance: 7400/10000 processing distance: 7500/10000 processing distance: 7600/10000 processing distance: 7700/10000 processing distance: 7800/10000 processing distance: 7900/10000 processing distance: 8000/10000 processing distance: 8100/10000 processing distance: 8200/10000 processing distance: 8300/10000 processing distance: 8400/10000 processing distance: 8500/10000 processing distance: 8600/10000 processing distance: 8700/10000 processing distance: 8800/10000 processing distance: 8900/10000 processing distance: 9000/10000 processing distance: 9100/10000 processing distance: 9200/10000 processing distance: 9300/10000 processing distance: 9400/10000 processing distance: 9500/10000 processing distance: 9600/10000 processing distance: 9700/10000 processing distance: 9800/10000 processing distance: 9900/10000 processing distance: 10000/10000



```
2
                                                                    initial points
                                                     Ô
                                                               0
                                                                    VFE induced
1.5
                                                               0
                                                                    SPGP induced
                                                 0
                                                              •
                                                                   00.
                                                     ™
  1
0.5
                                                      o
                                                         <u>∞</u> 000
                                               •
                                                                     0
  0
-0.5
                                                       0
  -1
                                                             0
                                                      6
                                               0
-1.5
  -2
    -2
                        -1
                                            0
                                                                                    2
             -1.5
                                 -0.5
                                                     0.5
                                                                 1
                                                                          1.5
```

```
kj = 1
gr = 0.3000
GRBCM (Dc size 150): MSE 0.08618565, SMSE 0.0820, MSLL -1.4412
GRBCM++ (VFE) (Dc size 150):
MSE 0.06124814, SMSE 0.0583, MSLL -1.5020
GRBCM++ (SPGP) (Dc size 150):
MSE 0.06089531, SMSE 0.0580, MSLL -1.5222
kj = 2
gr = 0.3500
GRBCM (Dc size 150): MSE 0.05622199, SMSE 0.0535, MSLL -1.5696
GRBCM++ (VFE) (Dc size 150):
MSE 0.04410065, SMSE 0.0420, MSLL -1.6180
GRBCM++ (SPGP) (Dc size 150):
MSE 0.04424603, SMSE 0.0421, MSLL -1.6143
kj = 3
gr = 0.4000
GRBCM (Dc size 150): MSE 0.04352921, SMSE 0.0414, MSLL -1.6616
GRBCM++ (VFE) (Dc size 150):
MSE 0.03543223, SMSE 0.0337, MSLL -1.6891
GRBCM++ (SPGP) (Dc size 150):
MSE 0.03619204, SMSE 0.0344, MSLL -1.6972
kj = 4
gr = 0.4500
GRBCM (Dc size 150): MSE 0.03348525, SMSE 0.0319, MSLL -1.7430
GRBCM++ (VFE) (Dc size 150):
MSE 0.02964483, SMSE 0.0282, MSLL -1.7639
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02935344, SMSE 0.0279, MSLL -1.7629
kj = 5
gr = 0.5000
GRBCM (Dc size 150): MSE 0.02715576, SMSE 0.0258, MSLL -1.8230
GRBCM++ (VFE) (Dc size 150):
MSE 0.02581090, SMSE 0.0246, MSLL -1.8305
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02450188, SMSE 0.0233, MSLL -1.8414
```

```
kj = 6
gr = 0.5500
GRBCM (Dc size 150): MSE 0.02326546, SMSE 0.0221, MSLL -1.8596
GRBCM++ (VFE) (Dc size 150):
MSE 0.02198821, SMSE 0.0209, MSLL -1.8761
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02152415, SMSE 0.0205, MSLL -1.8743
ki = 7
gr = 0.6000
GRBCM (Dc size 150): MSE 0.01956203, SMSE 0.0186, MSLL -1.9070
GRBCM++ (VFE) (Dc size 150):
MSE 0.01950488, SMSE 0.0186, MSLL -1.9216
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01969445, SMSE 0.0187, MSLL -1.9034
kj = 8
gr = 0.6500
GRBCM (Dc size 150): MSE 0.01721117, SMSE 0.0164, MSLL -1.9515
GRBCM++ (VFE) (Dc size 150):
MSE 0.01733029, SMSE 0.0165, MSLL -1.9694
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01721185, SMSE 0.0164, MSLL -1.9497
kj = 9
gr = 0.7000
GRBCM (Dc size 150): MSE 0.01600575, SMSE 0.0152, MSLL -1.9756
GRBCM++ (VFE) (Dc size 150):
MSE 0.01589735, SMSE 0.0151, MSLL -1.9952
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01590606, SMSE 0.0151, MSLL -1.9706
kj = 10
gr = 0.7500
GRBCM (Dc size 150): MSE 0.01540785, SMSE 0.0147, MSLL -1.9767
GRBCM++ (VFE) (Dc size 150):
MSE 0.01572814, SMSE 0.0150, MSLL -1.9853
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01555823, SMSE 0.0148, MSLL -1.9675
kj = 11
gr = 0.8000
GRBCM (Dc size 150): MSE 0.01457902, SMSE 0.0139, MSLL -1.9773
GRBCM++ (VFE) (Dc size 150):
MSE 0.01454465, SMSE 0.0138, MSLL -1.9947
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01453589, SMSE 0.0138, MSLL -1.9723
kj = 12
gr = 0.8500
GRBCM (Dc size 150): MSE 0.01368763, SMSE 0.0130, MSLL -1.9900
GRBCM++ (VFE) (Dc size 150):
MSE 0.01375648, SMSE 0.0131, MSLL -2.0046
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01374192, SMSE 0.0131, MSLL -1.9863
kj = 13
gr = 0.9000
GRBCM (Dc size 150): MSE 0.01286398, SMSE 0.0122, MSLL -2.0089
GRBCM++ (VFE) (Dc size 150):
MSE 0.01300729, SMSE 0.0124, MSLL -2.0169
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01299667, SMSE 0.0124, MSLL -2.0010
kj = 14
gr = 0.9500
GRBCM (Dc size 150): MSE 0.01264567, SMSE 0.0120, MSLL -1.9953
GRBCM++ (VFE) (Dc size 150):
MSE 0.01296308, SMSE 0.0123, MSLL -1.9877
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01282924, SMSE 0.0122, MSLL -1.9801
kj = 15
gr = 1
```

```
GRBCM (Dc size 150): MSE 0.01244503, SMSE 0.0118, MSLL -1.9927
GRBCM++ (VFE) (Dc size 150):
MSE 0.01268806, SMSE 0.0121, MSLL -1.9848
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01247200, SMSE 0.0119, MSLL -1.9861
----2-----
Optimizing hyps in training...
               0; Value 2.547383e+04
Linesearch
               1; Value 1.206295e+04
Linesearch
Linesearch
               2; Value 5.996622e+03
               3; Value 5.463941e+03
Linesearch
               4; Value -2.589468e+03
Linesearch
               5; Value -3.182883e+03
Linesearch
               6; Value -3.266081e+03
Linesearch
               7; Value -4.183049e+03
Linesearch
               8; Value -4.471594e+03
Linesearch
                  Value -4.527934e+03
Linesearch
               9;
Linesearch
              10; Value -4.545090e+03
Linesearch
              11; Value -4.546736e+03
Linesearch
              12; Value -4.547707e+03
              13; Value -4.548013e+03
Linesearch
              14; Value -4.548060e+03
Linesearch
              15; Value -4.548060e+03
Linesearch
              16; Value -4.548061e+03
Linesearch
Linesearch
              17; Value -4.548061e+03
              18; Value -4.548061e+03
Linesearch
Linesearch
              19; Value -4.548061e+03
              20; Value -4.548061e+03
Linesearch
Linesearch
              21; Value -4.548061e+03
              22; Value -4.548061e+03
Linesearch
              23; Value -4.548061e+03
Linesearch
              24; Value -4.548061e+03
Linesearch
              25; Value -4.548061e+03
Linesearch
              26; Value -4.548061e+03
Linesearch
Linesearch
              27; Value -4.548061e+03
              28; Value -4.548061e+03
Linesearch
              29; Value -4.548061e+03
Linesearch
              30; Value -4.548061e+03
Linesearch
GRBCM (Dc size 150): MSE 0.01267743, SMSE 0.01206694, MSLL -1.93005199
Function evaluation
                        0; Value 7.357831e+05
Function evaluation
                       15; Value 6.801936e+05
                       17; Value 6.398666e+05
Function evaluation
Function evaluation
                       19; Value 6.008916e+05
                       21; Value 5.896451e+05
Function evaluation
Function evaluation
                       23; Value 5.624808e+05
                       25; Value 5.495049e+05
Function evaluation
Function evaluation
                       27; Value 5.423183e+05
Function evaluation
                       29; Value 5.362841e+05
Function evaluation
                       30; Value 5.300302e+05
Function evaluation
                       32; Value 5.249865e+05
Function evaluation
                       34; Value 5.205486e+05
                       36; Value 5.182306e+05
Function evaluation
Function evaluation
                       38; Value 5.152773e+05
                       40; Value 5.133927e+05
Function evaluation
                       42; Value 5.117631e+05
Function evaluation
                       44; Value 5.105312e+05
Function evaluation
                       45;
Function evaluation
                            Value 5.094888e+05
                       46;
Function evaluation
                            Value 5.083345e+05
Function evaluation
                       48;
                            Value 5.072469e+05
Function evaluation
                       50;
                           Value 5.064098e+05
Function evaluation
                       51;
                            Value 5.056333e+05
Function evaluation
                       53;
                           Value 5.044853e+05
Function evaluation
                       55;
                           Value 5.039100e+05
                       57; Value 5.036035e+05
Function evaluation
                       59; Value 5.032219e+05
Function evaluation
```

```
Function evaluation
                        61; Value 5.025387e+05
Function evaluation
                        63;
                             Value 5.022263e+05
Function evaluation
                        65;
                             Value 5.015046e+05
Function evaluation
                        67;
                             Value 5.012301e+05
                        69;
                             Value 5.009891e+05
Function evaluation
Function evaluation
                        70;
                             Value 5.007693e+05
Function evaluation
                        72;
                             Value 5.005620e+05
Function evaluation
                        74;
                             Value 5.003067e+05
Function evaluation
                        76:
                             Value 4.999898e+05
Function evaluation
                        78;
                             Value 4.999149e+05
Function evaluation
                        81;
                             Value 4.996628e+05
Function evaluation
                        83;
                             Value 4.995140e+05
Function evaluation
                        85;
                             Value 4.993366e+05
Function evaluation
                        87;
                             Value 4.990830e+05
Function evaluation
                        89;
                             Value 4.989268e+05
Function evaluation
                        91;
                             Value 4.987007e+05
Function evaluation
                        93;
                             Value 4.985645e+05
Function evaluation
                        94;
                             Value 4.984130e+05
Function evaluation
                        96;
                             Value 4.982260e+05
                        98;
                             Value 4.981173e+05
Function evaluation
VFE (Dc size 150): MSE 0.35244205, SMSE 0.33546980, MSLL -0.54369302
                             Value 1.159471e+04
Function evaluation
                         0;
Function evaluation
                             Value 1.157571e+04
                         6;
                             Value 1.094861e+04
Function evaluation
                        11:
Function evaluation
                        13;
                             Value 1.069584e+04
Function evaluation
                        14;
                             Value 1.041539e+04
Function evaluation
                        15:
                             Value 1.013506e+04
                             Value 9.931751e+03
Function evaluation
                        17:
Function evaluation
                        19;
                             Value 9.789063e+03
Function evaluation
                        20;
                             Value 9.643138e+03
                             Value 9.497941e+03
Function evaluation
                        22;
                        24;
                             Value 9.413487e+03
Function evaluation
                             Value 9.331380e+03
Function evaluation
                        25:
                        27;
                             Value 9.269602e+03
Function evaluation
Function evaluation
                        29:
                             Value 9.216081e+03
Function evaluation
                        31;
                             Value 9.174860e+03
Function evaluation
                        33;
                             Value 9.139270e+03
                             Value 9.104792e+03
Function evaluation
                        34:
Function evaluation
                        36:
                             Value 9.064375e+03
Function evaluation
                        37;
                             Value 9.024947e+03
Function evaluation
                        39:
                             Value 8.990141e+03
                             Value 8.961579e+03
Function evaluation
                        41;
Function evaluation
                        43;
                             Value 8.927697e+03
                        45;
Function evaluation
                             Value 8.898536e+03
Function evaluation
                        47;
                             Value 8.874411e+03
                        49; Value 8.835088e+03
Function evaluation
Function evaluation
                        51;
                             Value 8.802722e+03
Function evaluation
                        53;
                             Value 8.776029e+03
Function evaluation
                        55;
                             Value 8.757344e+03
Function evaluation
                        57;
                             Value 8.731980e+03
Function evaluation
                        58;
                             Value 8.706249e+03
Function evaluation
                        60;
                             Value 8.690137e+03
Function evaluation
                             Value 8.675572e+03
                        62;
Function evaluation
                        64;
                             Value 8.661820e+03
Function evaluation
                        65;
                             Value 8.648380e+03
                        67;
Function evaluation
                             Value 8.637130e+03
Function evaluation
                        68;
                             Value 8.625857e+03
Function evaluation
                        70;
                             Value 8.618136e+03
Function evaluation
                        72;
                             Value 8.607149e+03
Function evaluation
                        74;
                             Value 8.594772e+03
Function evaluation
                        76;
                             Value 8.584526e+03
Function evaluation
                        79;
                             Value 8.580423e+03
Function evaluation
                        81;
                             Value 8.573184e+03
                             Value 8.564867e+03
Function evaluation
                        83;
Function evaluation
                        85; Value 8.561837e+03
```

```
Function evaluation
                      87; Value 8.554990e+03
                      89; Value 8.547029e+03
Function evaluation
                      91; Value 8.543273e+03
Function evaluation
                      93; Value 8.537216e+03
Function evaluation
Function evaluation
                      95; Value 8.533100e+03
Function evaluation
                      97; Value 8.530273e+03
Function evaluation
                      99; Value 8.523963e+03
Function evaluation
                      100; Value 8.517746e+03
SPSG (Dc size 150): MSE 0.45748500, SMSE 0.43545429, MSLL -0.54394736
GRBCM (VFE) (Dc size 150): MSE 0.01289921, SMSE 0.01227804, MSLL -1.95077649
GRBCM (SPGP) (Dc size 150): MSE 0.01297273, SMSE 0.01234802, MSLL -1.94537717
RBCM (Dc size 150): MSE 0.01304278, SMSE 0.0124, MSLL -1.7706
BCM (Dc size 150): MSE 0.01348841, SMSE 0.0128, MSLL -2.1561
PoE (Dc size 150): MSE 0.09763217, SMSE 0.0929, MSLL 3.4752
GPoE (Dc size 150): MSE 0.01288216, SMSE 0.0123, MSLL -1.7763
processing distance: 100/10000
processing distance: 200/10000
processing distance: 300/10000
processing distance: 400/10000
processing distance: 500/10000
processing distance: 600/10000
processing distance: 700/10000
processing distance: 800/10000
processing distance: 900/10000
processing distance: 1000/10000
processing distance: 1100/10000
processing distance: 1200/10000
processing distance: 1300/10000
processing distance: 1400/10000
processing distance: 1500/10000
processing distance: 1600/10000
processing distance: 1700/10000
processing distance: 1800/10000
processing distance: 1900/10000
processing distance: 2000/10000
processing distance: 2100/10000
processing distance: 2200/10000
processing distance: 2300/10000
processing distance: 2400/10000
processing distance: 2500/10000
processing distance: 2600/10000
processing distance: 2700/10000
processing distance: 2800/10000
processing distance: 2900/10000
processing distance: 3000/10000
processing distance: 3100/10000
processing distance: 3200/10000
processing distance: 3300/10000
processing distance: 3400/10000
processing distance: 3500/10000
processing distance: 3600/10000
processing distance: 3700/10000
processing distance: 3800/10000
processing distance: 3900/10000
processing distance: 4000/10000
processing distance: 4100/10000
processing distance: 4200/10000
processing distance: 4300/10000
processing distance: 4400/10000
processing distance: 4500/10000
processing distance: 4600/10000
processing distance: 4700/10000
processing distance: 4800/10000
processing distance: 4900/10000
processing distance: 5000/10000
```

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processing distance: 5100/10000
processing distance: 5200/10000
processing distance: 5300/10000
processing distance: 5400/10000
processing distance: 5500/10000
processing distance: 5600/10000
processing distance: 5700/10000
processing distance: 5800/10000
processing distance: 5900/10000
processing distance: 6000/10000
processing distance: 6100/10000
processing distance: 6200/10000
processing distance: 6300/10000
processing distance: 6400/10000
processing distance: 6500/10000
processing distance: 6600/10000
processing distance: 6700/10000
processing distance: 6800/10000
processing distance: 6900/10000
processing distance: 7000/10000
processing distance: 7100/10000
processing distance: 7200/10000
processing distance: 7300/10000
processing distance: 7400/10000
processing distance: 7500/10000
processing distance: 7600/10000
processing distance: 7700/10000
processing distance: 7800/10000
processing distance: 7900/10000
processing distance: 8000/10000
processing distance: 8100/10000
processing distance: 8200/10000
processing distance: 8300/10000
processing distance: 8400/10000
processing distance: 8500/10000
processing distance: 8600/10000
processing distance: 8700/10000
processing distance: 8800/10000
processing distance: 8900/10000
processing distance: 9000/10000
processing distance: 9100/10000
processing distance: 9200/10000
processing distance: 9300/10000
processing distance: 9400/10000
processing distance: 9500/10000
processing distance: 9600/10000
processing distance: 9700/10000
processing distance: 9800/10000
processing distance: 9900/10000
processing distance: 10000/10000
kj = 1
gr = 0.3000
GRBCM (Dc size 150): MSE 0.08096680, SMSE 0.0771, MSLL -1.5180
GRBCM++ (VFE) (Dc size 150):
MSE 0.05164956, SMSE 0.0492, MSLL -1.5842
GRBCM++ (SPGP) (Dc size 150):
MSE 0.06048498, SMSE 0.0576, MSLL -1.5711
kj = 2
gr = 0.3500
GRBCM (Dc size 150): MSE 0.05529933, SMSE 0.0526, MSLL -1.6292
GRBCM++ (VFE) (Dc size 150):
MSE 0.04066314, SMSE 0.0387, MSLL -1.6747
GRBCM++ (SPGP) (Dc size 150):
MSE 0.04345079, SMSE 0.0414, MSLL -1.6624
kj = 3
```

```
gr = 0.4000
GRBCM (Dc size 150): MSE 0.03834810, SMSE 0.0365, MSLL -1.7161
GRBCM++ (VFE) (Dc size 150):
MSE 0.03253585, SMSE 0.0310, MSLL -1.7476
GRBCM++ (SPGP) (Dc size 150):
MSE 0.03454680, SMSE 0.0329, MSLL -1.7241
kj = 4
gr = 0.4500
GRBCM (Dc size 150): MSE 0.03182218, SMSE 0.0303, MSLL -1.7858
GRBCM++ (VFE) (Dc size 150):
MSE 0.02941045, SMSE 0.0280, MSLL -1.8077
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02881540, SMSE 0.0274, MSLL -1.7949
kj = 5
gr = 0.5000
GRBCM (Dc size 150): MSE 0.02640182, SMSE 0.0251, MSLL -1.8311
GRBCM++ (VFE) (Dc size 150):
MSE 0.02447352, SMSE 0.0233, MSLL -1.8666
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02597059, SMSE 0.0247, MSLL -1.8256
kj = 6
gr = 0.5500
GRBCM (Dc size 150): MSE 0.02325934, SMSE 0.0221, MSLL -1.8648
GRBCM++ (VFE) (Dc size 150):
MSE 0.02243629, SMSE 0.0214, MSLL -1.8903
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02347236, SMSE 0.0223, MSLL -1.8576
kj = 7
gr = 0.6000
GRBCM (Dc size 150): MSE 0.01981496, SMSE 0.0189, MSLL -1.9182
GRBCM++ (VFE) (Dc size 150):
MSE 0.01947579, SMSE 0.0185, MSLL -1.9369
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02037404, SMSE 0.0194, MSLL -1.9072
kj = 8
gr = 0.6500
GRBCM (Dc size 150): MSE 0.01727225, SMSE 0.0164, MSLL -1.9512
GRBCM++ (VFE) (Dc size 150):
MSE 0.01746546, SMSE 0.0166, MSLL -1.9700
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01736781, SMSE 0.0165, MSLL -1.9541
kj = 9
gr = 0.7000
GRBCM (Dc size 150): MSE 0.01603982, SMSE 0.0153, MSLL -1.9679
GRBCM++ (VFE) (Dc size 150):
MSE 0.01659480, SMSE 0.0158, MSLL -1.9801
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01647180, SMSE 0.0157, MSLL -1.9657
kj = 10
gr = 0.7500
GRBCM (Dc size 150): MSE 0.01514401, SMSE 0.0144, MSLL -1.9695
GRBCM++ (VFE) (Dc size 150):
MSE 0.01552512, SMSE 0.0148, MSLL -1.9826
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01548643, SMSE 0.0147, MSLL -1.9754
kj = 11
gr = 0.8000
GRBCM (Dc size 150): MSE 0.01441326, SMSE 0.0137, MSLL -1.9492
GRBCM++ (VFE) (Dc size 150):
MSE 0.01486647, SMSE 0.0142, MSLL -1.9661
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01480535, SMSE 0.0141, MSLL -1.9511
kj = 12
gr = 0.8500
GRBCM (Dc size 150): MSE 0.01348158, SMSE 0.0128, MSLL -1.9630
```

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GRBCM++ (VFE) (Dc size 150):
MSE 0.01387903, SMSE 0.0132, MSLL -1.9829
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01388269, SMSE 0.0132, MSLL -1.9677
kj = 13
gr = 0.9000
GRBCM (Dc size 150): MSE 0.01316646, SMSE 0.0125, MSLL -1.9460
GRBCM++ (VFE) (Dc size 150):
MSE 0.01351569, SMSE 0.0129, MSLL -1.9650
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01354017, SMSE 0.0129, MSLL -1.9562
kj = 14
gr = 0.9500
GRBCM (Dc size 150): MSE 0.01283052, SMSE 0.0122, MSLL -1.9393
GRBCM++ (VFE) (Dc size 150):
MSE 0.01307901, SMSE 0.0124, MSLL -1.9637
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01325807, SMSE 0.0126, MSLL -1.9463
kj = 15
gr = 1
GRBCM (Dc size 150): MSE 0.01267743, SMSE 0.0121, MSLL -1.9301
GRBCM++ (VFE) (Dc size 150):
MSE 0.01289921, SMSE 0.0123, MSLL -1.9508
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01297273, SMSE 0.0123, MSLL -1.9454
Optimizing hyps in training...
Linesearch
             0; Value 2.582557e+04
              1; Value 1.209224e+04
Linesearch
              2; Value 6.421659e+03
Linesearch
              3; Value 5.726784e+03
Linesearch
             4; Value -2.649959e+03
Linesearch
             5; Value -3.306634e+03
Linesearch
             6; Value -3.394757e+03
Linesearch
              7; Value -4.407108e+03
Linesearch
             8; Value -4.546302e+03
Linesearch
              9; Value -4.572753e+03
Linesearch
             10; Value -4.573757e+03
Linesearch
             11; Value -4.573838e+03
Linesearch
           12; Value -4.573848e+03
Linesearch
           13; Value -4.573849e+03
Linesearch
Linesearch 14; Value -4.573850e+03
            15; Value -4.573850e+03
Linesearch
Linesearch
            16; Value -4.573850e+03
            17; Value -4.573850e+03
Linesearch
            18; Value -4.573850e+03
Linesearch
Linesearch
              19; Value -4.573850e+03
Linesearch
              20; Value -4.573850e+03
              21; Value -4.573850e+03
GRBCM (Dc size 150): MSE 0.01260542, SMSE 0.01199839, MSLL -1.95563677
Function evaluation
                       0; Value 7.541337e+05
                       12; Value 7.494185e+05
Function evaluation
                      16; Value 6.758437e+05
Function evaluation
                       20; Value 6.397898e+05
Function evaluation
                       22; Value 6.197247e+05
Function evaluation
                      23; Value 5.891737e+05
Function evaluation
                       25; Value 5.733100e+05
Function evaluation
                       27; Value 5.644798e+05
Function evaluation
                       28; Value 5.553467e+05
Function evaluation
                       30; Value 5.504239e+05
Function evaluation
Function evaluation
                       32; Value 5.437676e+05
Function evaluation
                       33; Value 5.372461e+05
Function evaluation
                       35; Value 5.314527e+05
Function evaluation
                       37; Value 5.286821e+05
Function evaluation
                       39; Value 5.249675e+05
```

```
Function evaluation
                        41; Value 5.199421e+05
Function evaluation
                        44:
                             Value 5.179744e+05
                        45;
Function evaluation
                             Value 5.158672e+05
Function evaluation
                        47;
                             Value 5.132880e+05
                        49;
                             Value 5.117526e+05
Function evaluation
Function evaluation
                        50;
                             Value 5.102715e+05
Function evaluation
                        52;
                             Value 5.080196e+05
Function evaluation
                        54;
                             Value 5.061600e+05
Function evaluation
                        56:
                             Value 5.050121e+05
Function evaluation
                        58;
                             Value 5.033504e+05
Function evaluation
                        60;
                             Value 5.020283e+05
Function evaluation
                        62;
                             Value 5.010531e+05
Function evaluation
                        64;
                             Value 4.995675e+05
Function evaluation
                        66;
                             Value 4.987955e+05
Function evaluation
                        68;
                             Value 4.983364e+05
Function evaluation
                        70:
                             Value 4.975856e+05
Function evaluation
                        72;
                             Value 4.971312e+05
Function evaluation
                        74;
                             Value 4.966238e+05
Function evaluation
                        76;
                             Value 4.962110e+05
                        78;
                             Value 4.955189e+05
Function evaluation
                        80;
                             Value 4.952065e+05
Function evaluation
Function evaluation
                        82;
                             Value 4.944729e+05
                             Value 4.940885e+05
Function evaluation
                        84;
Function evaluation
                        86; Value 4.938006e+05
Function evaluation
                        88;
                            Value 4.931225e+05
Function evaluation
                        90; Value 4.928994e+05
Function evaluation
                        92;
                             Value 4.925891e+05
                             Value 4.922708e+05
Function evaluation
                        93:
Function evaluation
                        95;
                             Value 4.918862e+05
Function evaluation
                        97;
                             Value 4.914243e+05
                             Value 4.911690e+05
Function evaluation
                        99;
VFE (Dc size 150): MSE 0.34377903, SMSE 0.32722395, MSLL -0.56560340
Function evaluation
                         0;
                            Value 1.209042e+04
Function evaluation
                         8;
                             Value 1.201105e+04
Function evaluation
                        12;
                             Value 1.098944e+04
Function evaluation
                        15;
                             Value 1.056781e+04
Function evaluation
                        17;
                             Value 1.030808e+04
Function evaluation
                        19;
                             Value 1.012572e+04
Function evaluation
                        20;
                             Value 9.965014e+03
Function evaluation
                        21;
                             Value 9.788319e+03
Function evaluation
                        23:
                             Value 9.621219e+03
                             Value 9.500257e+03
Function evaluation
                        25;
                        26;
Function evaluation
                             Value 9.412316e+03
Function evaluation
                        28; Value 9.335965e+03
Function evaluation
                        30;
                             Value 9.282144e+03
Function evaluation
                        32; Value 9.215456e+03
Function evaluation
                        34;
                             Value 9.179156e+03
Function evaluation
                        36;
                             Value 9.125963e+03
Function evaluation
                        38; Value 9.055797e+03
                             Value 9.017487e+03
Function evaluation
Function evaluation
                        41;
                             Value 8.979078e+03
Function evaluation
                        42;
                             Value 8.941869e+03
Function evaluation
                        44;
                             Value 8.911965e+03
Function evaluation
                        46;
                             Value 8.891290e+03
Function evaluation
                        48;
                             Value 8.873503e+03
                        50;
                             Value 8.848262e+03
Function evaluation
Function evaluation
                        52;
                             Value 8.824835e+03
Function evaluation
                        53;
                             Value 8.804194e+03
Function evaluation
                        54;
                             Value 8.783320e+03
Function evaluation
                        55;
                             Value 8.761653e+03
Function evaluation
                        57;
                             Value 8.746327e+03
Function evaluation
                        59;
                             Value 8.711508e+03
Function evaluation
                        61;
                             Value 8.689693e+03
Function evaluation
                        63;
                            Value 8.672106e+03
Function evaluation
                        65; Value 8.649198e+03
```

```
Function evaluation
                       67; Value 8.638913e+03
Function evaluation
                       69; Value 8.624933e+03
                       71; Value 8.609114e+03
Function evaluation
                       73; Value 8.599317e+03
Function evaluation
Function evaluation
                       75; Value 8.582910e+03
Function evaluation
                      77; Value 8.571080e+03
                      79; Value 8.564983e+03
Function evaluation
Function evaluation
                      81; Value 8.553440e+03
                      83; Value 8.539701e+03
Function evaluation
                      85; Value 8.533634e+03
Function evaluation
                      87; Value 8.524018e+03
Function evaluation
                      89; Value 8.516663e+03
Function evaluation
                      90; Value 8.508922e+03
Function evaluation
                      92; Value 8.503472e+03
Function evaluation
                      94; Value 8.496414e+03
Function evaluation
                       95; Value 8.489380e+03
Function evaluation
Function evaluation
                       97; Value 8.484390e+03
                       99; Value 8.477674e+03
Function evaluation
SPSG (Dc size 150): MSE 0.46082627, SMSE 0.43863466, MSLL -0.56903986
GRBCM (VFE) (Dc size 150): MSE 0.01257153, SMSE 0.01196613, MSLL -1.98402330
GRBCM (SPGP) (Dc size 150): MSE 0.01231244, SMSE 0.01171952, MSLL -1.98805066
RBCM (Dc size 150): MSE 0.01254621, SMSE 0.0119, MSLL -1.8346
BCM (Dc size 150): MSE 0.01314275, SMSE 0.0125, MSLL -2.1769
PoE (Dc size 150): MSE 0.10196945, SMSE 0.0971, MSLL 3.7554
GPoE (Dc size 150): MSE 0.01246089, SMSE 0.0119, MSLL -1.8357
processing distance: 100/10000
processing distance: 200/10000
processing distance: 300/10000
processing distance: 400/10000
processing distance: 500/10000
processing distance: 600/10000
processing distance: 700/10000
processing distance: 800/10000
processing distance: 900/10000
processing distance: 1000/10000
processing distance: 1100/10000
processing distance: 1200/10000
processing distance: 1300/10000
processing distance: 1400/10000
processing distance: 1500/10000
processing distance: 1600/10000
processing distance: 1700/10000
processing distance: 1800/10000
processing distance: 1900/10000
processing distance: 2000/10000
processing distance: 2100/10000
processing distance: 2200/10000
processing distance: 2300/10000
processing distance: 2400/10000
processing distance: 2500/10000
processing distance: 2600/10000
processing distance: 2700/10000
processing distance: 2800/10000
processing distance: 2900/10000
processing distance: 3000/10000
processing distance: 3100/10000
processing distance: 3200/10000
processing distance: 3300/10000
processing distance: 3400/10000
processing distance: 3500/10000
processing distance: 3600/10000
processing distance: 3700/10000
processing distance: 3800/10000
processing distance: 3900/10000
processing distance: 4000/10000
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processing distance: 4100/10000
processing distance: 4200/10000
processing distance: 4300/10000
processing distance: 4400/10000
processing distance: 4500/10000
processing distance: 4600/10000
processing distance: 4700/10000
processing distance: 4800/10000
processing distance: 4900/10000
processing distance: 5000/10000
processing distance: 5100/10000
processing distance: 5200/10000
processing distance: 5300/10000
processing distance: 5400/10000
processing distance: 5500/10000
processing distance: 5600/10000
processing distance: 5700/10000
processing distance: 5800/10000
processing distance: 5900/10000
processing distance: 6000/10000
processing distance: 6100/10000
processing distance: 6200/10000
processing distance: 6300/10000
processing distance: 6400/10000
processing distance: 6500/10000
processing distance: 6600/10000
processing distance: 6700/10000
processing distance: 6800/10000
processing distance: 6900/10000
processing distance: 7000/10000
processing distance: 7100/10000
processing distance: 7200/10000
processing distance: 7300/10000
processing distance: 7400/10000
processing distance: 7500/10000
processing distance: 7600/10000
processing distance: 7700/10000
processing distance: 7800/10000
processing distance: 7900/10000
processing distance: 8000/10000
processing distance: 8100/10000
processing distance: 8200/10000
processing distance: 8300/10000
processing distance: 8400/10000
processing distance: 8500/10000
processing distance: 8600/10000
processing distance: 8700/10000
processing distance: 8800/10000
processing distance: 8900/10000
processing distance: 9000/10000
processing distance: 9100/10000
processing distance: 9200/10000
processing distance: 9300/10000
processing distance: 9400/10000
processing distance: 9500/10000
processing distance: 9600/10000
processing distance: 9700/10000
processing distance: 9800/10000
processing distance: 9900/10000
processing distance: 10000/10000
kj = 1
gr = 0.3000
GRBCM (Dc size 150): MSE 0.08985974, SMSE 0.0855, MSLL -1.4800
GRBCM++ (VFE) (Dc size 150):
MSE 0.04926116, SMSE 0.0469, MSLL -1.5744
```

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GRBCM++ (SPGP) (Dc size 150):
MSE 0.05589050, SMSE 0.0532, MSLL -1.5869
kj = 2
gr = 0.3500
GRBCM (Dc size 150): MSE 0.06235844, SMSE 0.0594, MSLL -1.5740
GRBCM++ (VFE) (Dc size 150):
MSE 0.04233645, SMSE 0.0403, MSLL -1.6429
GRBCM++ (SPGP) (Dc size 150):
MSE 0.04609913, SMSE 0.0439, MSLL -1.6544
kj = 3
gr = 0.4000
GRBCM (Dc size 150): MSE 0.04557645, SMSE 0.0434, MSLL -1.6642
GRBCM++ (VFE) (Dc size 150):
MSE 0.03567895, SMSE 0.0340, MSLL -1.7192
GRBCM++ (SPGP) (Dc size 150):
MSE 0.03605901, SMSE 0.0343, MSLL -1.7309
ki = 4
gr = 0.4500
GRBCM (Dc size 150): MSE 0.03401892, SMSE 0.0324, MSLL -1.7423
GRBCM++ (VFE) (Dc size 150):
MSE 0.02900204, SMSE 0.0276, MSLL -1.7888
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02861337, SMSE 0.0272, MSLL -1.7982
kj = 5
gr = 0.5000
GRBCM (Dc size 150): MSE 0.02808145, SMSE 0.0267, MSLL -1.8143
GRBCM++ (VFE) (Dc size 150):
MSE 0.02426234, SMSE 0.0231, MSLL -1.8566
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02448703, SMSE 0.0233, MSLL -1.8586
kj = 6
gr = 0.5500
GRBCM (Dc size 150): MSE 0.02355599, SMSE 0.0224, MSLL -1.8763
GRBCM++ (VFE) (Dc size 150):
MSE 0.02266813, SMSE 0.0216, MSLL -1.8828
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02204703, SMSE 0.0210, MSLL -1.8959
kj = 7
gr = 0.6000
GRBCM (Dc size 150): MSE 0.02056007, SMSE 0.0196, MSLL -1.9134
GRBCM++ (VFE) (Dc size 150):
MSE 0.02026632, SMSE 0.0193, MSLL -1.9233
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01918001, SMSE 0.0183, MSLL -1.9403
kj = 8
gr = 0.6500
GRBCM (Dc size 150): MSE 0.01814541, SMSE 0.0173, MSLL -1.9379
GRBCM++ (VFE) (Dc size 150):
MSE 0.01771062, SMSE 0.0169, MSLL -1.9600
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01724226, SMSE 0.0164, MSLL -1.9680
kj = 9
gr = 0.7000
GRBCM (Dc size 150): MSE 0.01700347, SMSE 0.0162, MSLL -1.9408
GRBCM++ (VFE) (Dc size 150):
MSE 0.01698256, SMSE 0.0162, MSLL -1.9554
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01627094, SMSE 0.0155, MSLL -1.9748
kj = 10
gr = 0.7500
GRBCM (Dc size 150): MSE 0.01542608, SMSE 0.0147, MSLL -1.9677
GRBCM++ (VFE) (Dc size 150):
MSE 0.01562202, SMSE 0.0149, MSLL -1.9768
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01493181, SMSE 0.0142, MSLL -1.9965
```

```
kj = 11
gr = 0.8000
GRBCM (Dc size 150): MSE 0.01405632, SMSE 0.0134, MSLL -1.9770
GRBCM++ (VFE) (Dc size 150):
MSE 0.01458083, SMSE 0.0139, MSLL -1.9806
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01380011, SMSE 0.0131, MSLL -2.0075
ki = 12
gr = 0.8500
GRBCM (Dc size 150): MSE 0.01360595, SMSE 0.0130, MSLL -1.9752
GRBCM++ (VFE) (Dc size 150):
MSE 0.01372576, SMSE 0.0131, MSLL -1.9965
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01326084, SMSE 0.0126, MSLL -2.0101
kj = 13
gr = 0.9000
GRBCM (Dc size 150): MSE 0.01312055, SMSE 0.0125, MSLL -1.9728
GRBCM++ (VFE) (Dc size 150):
MSE 0.01342821, SMSE 0.0128, MSLL -1.9853
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01277363, SMSE 0.0122, MSLL -2.0111
kj = 14
gr = 0.9500
GRBCM (Dc size 150): MSE 0.01277594, SMSE 0.0122, MSLL -1.9576
GRBCM++ (VFE) (Dc size 150):
MSE 0.01272917, SMSE 0.0121, MSLL -1.9920
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01250465, SMSE 0.0119, MSLL -1.9913
kj = 15
gr = 1
GRBCM (Dc size 150): MSE 0.01260542, SMSE 0.0120, MSLL -1.9556
GRBCM++ (VFE) (Dc size 150):
MSE 0.01257153, SMSE 0.0120, MSLL -1.9840
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01231244, SMSE 0.0117, MSLL -1.9881
Optimizing hyps in training...
           0; Value 2.495245e+04
Linesearch
               1; Value 1.192853e+04
Linesearch
              2; Value 6.000879e+03
Linesearch
             3; Value 5.608080e+03
Linesearch
             4; Value -3.245131e+03
Linesearch
             5; Value -3.334369e+03
Linesearch
             6; Value -3.535008e+03
Linesearch
Linesearch
              7; Value -4.404544e+03
             8; Value -4.531659e+03
Linesearch
Linesearch
             9; Value -4.545213e+03
Linesearch 10; Value -4.550063e+03
Linesearch 11; Value -4.553632e+03
           12; Value -4.553737e+03
Linesearch
Linesearch
            13; Value -4.553741e+03
Linesearch
            14; Value -4.553741e+03
            15; Value -4.553741e+03
Linesearch
            16; Value -4.553741e+03
Linesearch
            17; Value -4.553741e+03
Linesearch
             18; Value -4.553741e+03
Linesearch
             19; Value -4.553741e+03
Linesearch
              20; Value -4.553741e+03
Linesearch
              21; Value -4.553741e+03
Linesearch
Linesearch
              22; Value -4.553741e+03
Linesearch
              23; Value -4.553741e+03
              24; Value -4.553741e+03
Linesearch
              25; Value -4.553741e+03
Linesearch
GRBCM (Dc size 150): MSE 0.01257367, SMSE 0.01196817, MSLL -1.95072472
Function evaluation
                        0; Value 7.273286e+05
```

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Function evaluation
                        12; Value 7.229906e+05
Function evaluation
                        17;
                             Value 6.764411e+05
Function evaluation
                        20;
                             Value 6.425866e+05
Function evaluation
                        22;
                             Value 6.148942e+05
                             Value 5.979267e+05
Function evaluation
                        24:
Function evaluation
                        26;
                             Value 5.844341e+05
Function evaluation
                        27;
                             Value 5.685099e+05
Function evaluation
                        29;
                             Value 5.576400e+05
Function evaluation
                        31:
                             Value 5.523321e+05
Function evaluation
                        33;
                             Value 5.485740e+05
                             Value 5.439960e+05
Function evaluation
                        35;
Function evaluation
                        37;
                             Value 5.412452e+05
Function evaluation
                        39;
                             Value 5.388291e+05
Function evaluation
                        41;
                             Value 5.378023e+05
Function evaluation
                        43;
                             Value 5.347418e+05
Function evaluation
                        45;
                             Value 5.336436e+05
Function evaluation
                        47;
                             Value 5.318177e+05
Function evaluation
                        49;
                             Value 5.309035e+05
Function evaluation
                        51;
                             Value 5.295981e+05
                             Value 5.286946e+05
Function evaluation
                        53;
                        55;
                             Value 5.270474e+05
Function evaluation
Function evaluation
                        57;
                             Value 5.258224e+05
                        58;
                             Value 5.244926e+05
Function evaluation
Function evaluation
                        60;
                             Value 5.233882e+05
Function evaluation
                        62;
                             Value 5.224714e+05
Function evaluation
                        64;
                             Value 5.212862e+05
Function evaluation
                        66:
                             Value 5.204005e+05
Function evaluation
                        67:
                             Value 5.195583e+05
Function evaluation
                        69;
                             Value 5.190111e+05
Function evaluation
                        70;
                             Value 5.184747e+05
                             Value 5.179287e+05
Function evaluation
                        71;
                        72;
                             Value 5.173529e+05
Function evaluation
Function evaluation
                        74:
                             Value 5.166995e+05
                        76;
Function evaluation
                             Value 5.163443e+05
Function evaluation
                        78;
                             Value 5.160383e+05
Function evaluation
                        80;
                             Value 5.156470e+05
Function evaluation
                        82;
                             Value 5.153595e+05
Function evaluation
                        84:
                             Value 5.151004e+05
Function evaluation
                        86;
                             Value 5.147765e+05
Function evaluation
                        88;
                             Value 5.143805e+05
Function evaluation
                        90:
                             Value 5.141736e+05
                        92;
Function evaluation
                             Value 5.139354e+05
Function evaluation
                        94;
                             Value 5.136125e+05
Function evaluation
                        96; Value 5.133783e+05
                        98; Value 5.131947e+05
Function evaluation
Function evaluation
                       100; Value 5.129058e+05
VFE (Dc size 150): MSE 0.37368778, SMSE 0.35569242, MSLL -0.52557347
Function evaluation
                         0; Value 1.161394e+04
Function evaluation
                             Value 1.139851e+04
Function evaluation
                        10:
                             Value 1.128056e+04
Function evaluation
                        12;
                             Value 1.072488e+04
Function evaluation
                        15;
                             Value 1.039484e+04
                             Value 1.020227e+04
Function evaluation
                        17:
Function evaluation
                        19;
                             Value 1.000486e+04
                             Value 9.847490e+03
Function evaluation
                        21;
                        24;
                             Value 9.775554e+03
Function evaluation
Function evaluation
                        26;
                             Value 9.647100e+03
Function evaluation
                        28;
                             Value 9.540964e+03
Function evaluation
                        30;
                             Value 9.476288e+03
Function evaluation
                        32;
                             Value 9.404359e+03
Function evaluation
                        34;
                             Value 9.361512e+03
                        36;
                             Value 9.318913e+03
Function evaluation
Function evaluation
                        38;
                             Value 9.286628e+03
                        40;
Function evaluation
                             Value 9.265383e+03
                        42; Value 9.232850e+03
Function evaluation
```

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Function evaluation
                       44; Value 9.213001e+03
Function evaluation
                       46; Value 9.189394e+03
                       47; Value 9.165399e+03
Function evaluation
Function evaluation
                       48; Value 9.140205e+03
Function evaluation
                       50; Value 9.124080e+03
Function evaluation
                       52; Value 9.094737e+03
                       54; Value 9.075354e+03
Function evaluation
Function evaluation
                       55; Value 9.057167e+03
                       56; Value 9.039078e+03
Function evaluation
                       58; Value 9.012061e+03
Function evaluation
                       60; Value 8.993667e+03
Function evaluation
                       62; Value 8.966937e+03
Function evaluation
                       64; Value 8.949001e+03
Function evaluation
                       65; Value 8.929314e+03
Function evaluation
                       67; Value 8.907024e+03
Function evaluation
Function evaluation
                       69; Value 8.892433e+03
Function evaluation
                       71; Value 8.865242e+03
Function evaluation
                       73;
                           Value 8.852590e+03
Function evaluation
                       75; Value 8.835598e+03
Function evaluation
                       77; Value 8.822373e+03
                       79; Value 8.803841e+03
Function evaluation
Function evaluation
                       81; Value 8.791773e+03
                       83; Value 8.775844e+03
Function evaluation
                       85; Value 8.767526e+03
Function evaluation
                       87; Value 8.754516e+03
Function evaluation
Function evaluation
                       89; Value 8.745433e+03
Function evaluation
                       90; Value 8.736602e+03
Function evaluation
                       91; Value 8.727602e+03
                       92; Value 8.719303e+03
Function evaluation
                       93; Value 8.710081e+03
Function evaluation
                       95; Value 8.699875e+03
Function evaluation
                       97; Value 8.687176e+03
Function evaluation
Function evaluation
                       98; Value 8.672891e+03
Function evaluation
                      100; Value 8.656721e+03
SPSG (Dc size 150): MSE 0.44279123, SMSE 0.42146811, MSLL -0.56228035
GRBCM (VFE) (Dc size 150): MSE 0.01278409, SMSE 0.01216846, MSLL -1.95670773
GRBCM (SPGP) (Dc size 150): MSE 0.01240935, SMSE 0.01181177, MSLL -1.98198955
RBCM (Dc size 150): MSE 0.01268894, SMSE 0.0121, MSLL -1.8057
BCM (Dc size 150): MSE 0.01318720, SMSE 0.0126, MSLL -2.1704
PoE (Dc size 150): MSE 0.09685275, SMSE 0.0922, MSLL 3.3851
GPoE (Dc size 150): MSE 0.01261829, SMSE 0.0120, MSLL -1.8029
processing distance: 100/10000
processing distance: 200/10000
processing distance: 300/10000
processing distance: 400/10000
processing distance: 500/10000
processing distance: 600/10000
processing distance: 700/10000
processing distance: 800/10000
processing distance: 900/10000
processing distance: 1000/10000
processing distance: 1100/10000
processing distance: 1200/10000
processing distance: 1300/10000
processing distance: 1400/10000
processing distance: 1500/10000
processing distance: 1600/10000
processing distance: 1700/10000
processing distance: 1800/10000
processing distance: 1900/10000
processing distance: 2000/10000
processing distance: 2100/10000
processing distance: 2200/10000
processing distance: 2300/10000
processing distance: 2400/10000
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processing distance: 2500/10000 processing distance: 2600/10000 processing distance: 2700/10000 processing distance: 2800/10000 processing distance: 2900/10000 processing distance: 3000/10000 processing distance: 3100/10000 processing distance: 3200/10000 processing distance: 3300/10000 processing distance: 3400/10000 processing distance: 3500/10000 processing distance: 3600/10000 processing distance: 3700/10000 processing distance: 3800/10000 processing distance: 3900/10000 processing distance: 4000/10000 processing distance: 4100/10000 processing distance: 4200/10000 processing distance: 4300/10000 processing distance: 4400/10000 processing distance: 4500/10000 processing distance: 4600/10000 processing distance: 4700/10000 processing distance: 4800/10000 processing distance: 4900/10000 processing distance: 5000/10000 processing distance: 5100/10000 processing distance: 5200/10000 processing distance: 5300/10000 processing distance: 5400/10000 processing distance: 5500/10000 processing distance: 5600/10000 processing distance: 5700/10000 processing distance: 5800/10000 processing distance: 5900/10000 processing distance: 6000/10000 processing distance: 6100/10000 processing distance: 6200/10000 processing distance: 6300/10000 processing distance: 6400/10000 processing distance: 6500/10000 processing distance: 6600/10000 processing distance: 6700/10000 processing distance: 6800/10000 processing distance: 6900/10000 processing distance: 7000/10000 processing distance: 7100/10000 processing distance: 7200/10000 processing distance: 7300/10000 processing distance: 7400/10000 processing distance: 7500/10000 processing distance: 7600/10000 processing distance: 7700/10000 processing distance: 7800/10000 processing distance: 7900/10000 processing distance: 8000/10000 processing distance: 8100/10000 processing distance: 8200/10000 processing distance: 8300/10000 processing distance: 8400/10000 processing distance: 8500/10000 processing distance: 8600/10000 processing distance: 8700/10000 processing distance: 8800/10000 processing distance: 8900/10000

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processing distance: 9000/10000
processing distance: 9100/10000
processing distance: 9200/10000
processing distance: 9300/10000
processing distance: 9400/10000
processing distance: 9500/10000
processing distance: 9600/10000
processing distance: 9700/10000
processing distance: 9800/10000
processing distance: 9900/10000
processing distance: 10000/10000
kj = 1
gr = 0.3000
GRBCM (Dc size 150): MSE 0.07373933, SMSE 0.0702, MSLL -1.5141
GRBCM++ (VFE) (Dc size 150):
MSE 0.05390936, SMSE 0.0513, MSLL -1.5772
GRBCM++ (SPGP) (Dc size 150):
MSE 0.05560037, SMSE 0.0529, MSLL -1.5794
kj = 2
gr = 0.3500
GRBCM (Dc size 150): MSE 0.06144136, SMSE 0.0585, MSLL -1.5868
GRBCM++ (VFE) (Dc size 150):
MSE 0.04650714, SMSE 0.0443, MSLL -1.6459
GRBCM++ (SPGP) (Dc size 150):
MSE 0.04651279, SMSE 0.0443, MSLL -1.6555
kj = 3
gr = 0.4000
GRBCM (Dc size 150): MSE 0.04587743, SMSE 0.0437, MSLL -1.6749
GRBCM++ (VFE) (Dc size 150):
MSE 0.03676567, SMSE 0.0350, MSLL -1.7217
GRBCM++ (SPGP) (Dc size 150):
MSE 0.03723318, SMSE 0.0354, MSLL -1.7236
kj = 4
gr = 0.4500
GRBCM (Dc size 150): MSE 0.03501903, SMSE 0.0333, MSLL -1.7589
GRBCM++ (VFE) (Dc size 150):
MSE 0.02974144, SMSE 0.0283, MSLL -1.8085
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02948178, SMSE 0.0281, MSLL -1.8056
ki = 5
gr = 0.5000
GRBCM (Dc size 150): MSE 0.02938119, SMSE 0.0280, MSLL -1.8033
GRBCM++ (VFE) (Dc size 150):
MSE 0.02683626, SMSE 0.0255, MSLL -1.8503
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02585180, SMSE 0.0246, MSLL -1.8593
kj = 6
gr = 0.5500
GRBCM (Dc size 150): MSE 0.02440563, SMSE 0.0232, MSLL -1.8731
GRBCM++ (VFE) (Dc size 150):
MSE 0.02269089, SMSE 0.0216, MSLL -1.9023
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02269183, SMSE 0.0216, MSLL -1.8987
kj = 7
gr = 0.6000
GRBCM (Dc size 150): MSE 0.02049987, SMSE 0.0195, MSLL -1.9163
GRBCM++ (VFE) (Dc size 150):
MSE 0.01962400, SMSE 0.0187, MSLL -1.9416
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01954882, SMSE 0.0186, MSLL -1.9407
kj = 8
gr = 0.6500
GRBCM (Dc size 150): MSE 0.01829367, SMSE 0.0174, MSLL -1.9428
GRBCM++ (VFE) (Dc size 150):
MSE 0.01794791, SMSE 0.0171, MSLL -1.9615
```

```
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01790830, SMSE 0.0170, MSLL -1.9627
kj = 9
gr = 0.7000
GRBCM (Dc size 150): MSE 0.01664741, SMSE 0.0158, MSLL -1.9591
GRBCM++ (VFE) (Dc size 150):
MSE 0.01654960, SMSE 0.0158, MSLL -1.9732
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01620193, SMSE 0.0154, MSLL -1.9799
kj = 10
gr = 0.7500
GRBCM (Dc size 150): MSE 0.01547138, SMSE 0.0147, MSLL -1.9730
GRBCM++ (VFE) (Dc size 150):
MSE 0.01566137, SMSE 0.0149, MSLL -1.9803
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01548781, SMSE 0.0147, MSLL -1.9833
ki = 11
gr = 0.8000
GRBCM (Dc size 150): MSE 0.01424892, SMSE 0.0136, MSLL -1.9911
GRBCM++ (VFE) (Dc size 150):
MSE 0.01427557, SMSE 0.0136, MSLL -2.0045
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01406679, SMSE 0.0134, MSLL -2.0063
kj = 12
gr = 0.8500
GRBCM (Dc size 150): MSE 0.01352382, SMSE 0.0129, MSLL -1.9934
GRBCM++ (VFE) (Dc size 150):
MSE 0.01352553, SMSE 0.0129, MSLL -2.0136
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01331280, SMSE 0.0127, MSLL -2.0127
kj = 13
gr = 0.9000
GRBCM (Dc size 150): MSE 0.01292721, SMSE 0.0123, MSLL -1.9883
GRBCM++ (VFE) (Dc size 150):
MSE 0.01304856, SMSE 0.0124, MSLL -2.0038
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01273720, SMSE 0.0121, MSLL -2.0116
kj = 14
gr = 0.9500
GRBCM (Dc size 150): MSE 0.01266939, SMSE 0.0121, MSLL -1.9692
GRBCM++ (VFE) (Dc size 150):
MSE 0.01291541, SMSE 0.0123, MSLL -1.9763
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01257218, SMSE 0.0120, MSLL -1.9895
kj = 15
gr = 1
GRBCM (Dc size 150): MSE 0.01257367, SMSE 0.0120, MSLL -1.9507
GRBCM++ (VFE) (Dc size 150):
MSE 0.01278409, SMSE 0.0122, MSLL -1.9567
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01240935, SMSE 0.0118, MSLL -1.9820
Optimizing hyps in training...
             0; Value 2.435948e+04
Linesearch
               1; Value 1.184032e+04
Linesearch
              2; Value 5.975864e+03
Linesearch
              3; Value 5.618184e+03
Linesearch
              4; Value -2.346979e+03
Linesearch
              5; Value -3.169518e+03
Linesearch
Linesearch
               6; Value -3.305710e+03
               7; Value -3.426029e+03
Linesearch
              8; Value -3.844988e+03
Linesearch
              9; Value -4.349581e+03
Linesearch
              10; Value -4.552160e+03
Linesearch
              11; Value -4.563185e+03
Linesearch
```

```
12; Value -4.564395e+03
Linesearch
Linesearch
               13;
                   Value -4.566200e+03
Linesearch
               14;
                    Value -4.566593e+03
               15;
                   Value -4.566595e+03
Linesearch
               16; Value -4.566595e+03
Linesearch
               17; Value -4.566595e+03
Linesearch
Linesearch
               18; Value -4.566595e+03
               19; Value -4.566595e+03
Linesearch
Linesearch
               20; Value -4.566595e+03
Linesearch
               21;
                   Value -4.566595e+03
Linesearch
               22; Value -4.566595e+03
GRBCM (Dc size 150): MSE 0.01240993, SMSE 0.01181231, MSLL -1.96659440
Function evaluation
                         0; Value 7.413348e+05
Function evaluation
                        13;
                             Value 7.003969e+05
Function evaluation
                        14;
                             Value 6.393704e+05
Function evaluation
                             Value 6.063719e+05
                        16:
Function evaluation
                        18;
                             Value 5.820468e+05
Function evaluation
                        20;
                             Value 5.665873e+05
Function evaluation
                        22;
                             Value 5.548630e+05
                             Value 5.477949e+05
Function evaluation
                        24;
                            Value 5.423127e+05
Function evaluation
                        26;
Function evaluation
                        28; Value 5.377375e+05
                        30; Value 5.349731e+05
Function evaluation
Function evaluation
                        32; Value 5.321149e+05
Function evaluation
                        34;
                            Value 5.305747e+05
Function evaluation
                        36; Value 5.285404e+05
Function evaluation
                        37:
                             Value 5.264078e+05
                             Value 5.249596e+05
Function evaluation
                        39:
Function evaluation
                        41;
                             Value 5.223597e+05
Function evaluation
                             Value 5.215322e+05
                        43:
Function evaluation
                        45;
                             Value 5.206437e+05
                             Value 5.193371e+05
Function evaluation
                        47;
Function evaluation
                        49:
                             Value 5.182169e+05
Function evaluation
                        51:
                             Value 5.172460e+05
Function evaluation
                        53;
                             Value 5.166703e+05
Function evaluation
                        55;
                             Value 5.158963e+05
Function evaluation
                        57;
                             Value 5.153477e+05
Function evaluation
                        59:
                             Value 5.147297e+05
Function evaluation
                        60;
                             Value 5.140551e+05
Function evaluation
                        62;
                             Value 5.137048e+05
Function evaluation
                        63:
                             Value 5.133182e+05
Function evaluation
                        65;
                             Value 5.124616e+05
Function evaluation
                             Value 5.118959e+05
                        67;
Function evaluation
                        69; Value 5.112912e+05
Function evaluation
                        70; Value 5.106275e+05
Function evaluation
                        72; Value 5.102242e+05
Function evaluation
                        74; Value 5.093772e+05
Function evaluation
                        76; Value 5.087734e+05
Function evaluation
                        78; Value 5.082126e+05
Function evaluation
                        80:
                             Value 5.071913e+05
Function evaluation
                        82;
                             Value 5.068480e+05
Function evaluation
                        84;
                             Value 5.064209e+05
                             Value 5.061573e+05
Function evaluation
                        86:
Function evaluation
                        88;
                             Value 5.057403e+05
Function evaluation
                        90;
                             Value 5.054242e+05
                             Value 5.051421e+05
Function evaluation
                        92;
Function evaluation
                        94;
                             Value 5.047945e+05
Function evaluation
                        96;
                             Value 5.040619e+05
Function evaluation
                        98;
                             Value 5.036710e+05
Function evaluation
                       100;
                             Value 5.033298e+05
VFE (Dc size 150): MSE 0.35400207, SMSE 0.33695470, MSLL -0.54679777
Function evaluation
                         0;
                             Value 1.184067e+04
Function evaluation
                         9;
                             Value 1.141055e+04
Function evaluation
                        10;
                            Value 1.098025e+04
Function evaluation
                        11; Value 1.077812e+04
```

```
Function evaluation
                       13; Value 1.033302e+04
Function evaluation
                       15; Value 1.012674e+04
                       17; Value 9.947207e+03
Function evaluation
Function evaluation
                       19; Value 9.763196e+03
Function evaluation
                       20; Value 9.593534e+03
Function evaluation
                       22; Value 9.467632e+03
Function evaluation
                       24; Value 9.355456e+03
Function evaluation
                       26; Value 9.303363e+03
Function evaluation
                       28; Value 9.239611e+03
                       29; Value 9.198911e+03
Function evaluation
                       31; Value 9.115554e+03
Function evaluation
                       33; Value 9.055232e+03
Function evaluation
                       34; Value 8.998185e+03
Function evaluation
                       36; Value 8.965161e+03
Function evaluation
                       38; Value 8.935549e+03
Function evaluation
Function evaluation
                       39; Value 8.904013e+03
Function evaluation
                            Value 8.869141e+03
                       41;
Function evaluation
                       43;
                            Value 8.846734e+03
Function evaluation
                       44; Value 8.823088e+03
Function evaluation
                       45; Value 8.800176e+03
                       47; Value 8.779470e+03
Function evaluation
                       49; Value 8.761893e+03
Function evaluation
                       50; Value 8.744939e+03
Function evaluation
                       52; Value 8.730483e+03
Function evaluation
Function evaluation
                       53; Value 8.716081e+03
Function evaluation
                       55; Value 8.706714e+03
Function evaluation
                       57; Value 8.691402e+03
Function evaluation
                       59; Value 8.680112e+03
Function evaluation
                       61; Value 8.673599e+03
Function evaluation
                       63; Value 8.664435e+03
Function evaluation
                       65; Value 8.659968e+03
                       67; Value 8.656622e+03
Function evaluation
                       69; Value 8.651797e+03
Function evaluation
                       71; Value 8.648041e+03
Function evaluation
                       73; Value 8.643016e+03
Function evaluation
                       74; Value 8.638731e+03
Function evaluation
                       75; Value 8.633826e+03
Function evaluation
                       77; Value 8.626460e+03
Function evaluation
Function evaluation
                       78; Value 8.619653e+03
Function evaluation
                       80; Value 8.613915e+03
Function evaluation
                       82; Value 8.606866e+03
Function evaluation
                       84; Value 8.601356e+03
Function evaluation
                       86; Value 8.592415e+03
Function evaluation
                       87; Value 8.582642e+03
                       90; Value 8.571336e+03
Function evaluation
                       92; Value 8.562548e+03
Function evaluation
Function evaluation
                       94; Value 8.556984e+03
Function evaluation
                       96; Value 8.552513e+03
Function evaluation
                       98; Value 8.545036e+03
Function evaluation
                      100; Value 8.542187e+03
SPSG (Dc size 150): MSE 0.44057428, SMSE 0.41935792, MSLL -0.56608380
GRBCM (VFE) (Dc size 150): MSE 0.01267798, SMSE 0.01206746, MSLL -1.96755443
GRBCM (SPGP) (Dc size 150): MSE 0.01243119, SMSE 0.01183256, MSLL -1.96220512
RBCM (Dc size 150): MSE 0.01276805, SMSE 0.0122, MSLL -1.8032
BCM (Dc size 150): MSE 0.01332427, SMSE 0.0127, MSLL -2.1660
PoE (Dc size 150): MSE 0.09983053, SMSE 0.0950, MSLL 3.6090
GPoE (Dc size 150): MSE 0.01268752, SMSE 0.0121, MSLL -1.8034
processing distance: 100/10000
processing distance: 200/10000
processing distance: 300/10000
processing distance: 400/10000
processing distance: 500/10000
processing distance: 600/10000
processing distance: 700/10000
processing distance: 800/10000
```

processing distance: 900/10000 processing distance: 1000/10000 processing distance: 1100/10000 processing distance: 1200/10000 processing distance: 1300/10000 processing distance: 1400/10000 processing distance: 1500/10000 processing distance: 1600/10000 processing distance: 1700/10000 processing distance: 1800/10000 processing distance: 1900/10000 processing distance: 2000/10000 processing distance: 2100/10000 processing distance: 2200/10000 processing distance: 2300/10000 processing distance: 2400/10000 processing distance: 2500/10000 processing distance: 2600/10000 processing distance: 2700/10000 processing distance: 2800/10000 processing distance: 2900/10000 processing distance: 3000/10000 processing distance: 3100/10000 processing distance: 3200/10000 processing distance: 3300/10000 processing distance: 3400/10000 processing distance: 3500/10000 processing distance: 3600/10000 processing distance: 3700/10000 processing distance: 3800/10000 processing distance: 3900/10000 processing distance: 4000/10000 processing distance: 4100/10000 processing distance: 4200/10000 processing distance: 4300/10000 processing distance: 4400/10000 processing distance: 4500/10000 processing distance: 4600/10000 processing distance: 4700/10000 processing distance: 4800/10000 processing distance: 4900/10000 processing distance: 5000/10000 processing distance: 5100/10000 processing distance: 5200/10000 processing distance: 5300/10000 processing distance: 5400/10000 processing distance: 5500/10000 processing distance: 5600/10000 processing distance: 5700/10000 processing distance: 5800/10000 processing distance: 5900/10000 processing distance: 6000/10000 processing distance: 6100/10000 processing distance: 6200/10000 processing distance: 6300/10000 processing distance: 6400/10000 processing distance: 6500/10000 processing distance: 6600/10000 processing distance: 6700/10000 processing distance: 6800/10000 processing distance: 6900/10000 processing distance: 7000/10000 processing distance: 7100/10000 processing distance: 7200/10000 processing distance: 7300/10000

```
processing distance: 7400/10000
processing distance: 7500/10000
processing distance: 7600/10000
processing distance: 7700/10000
processing distance: 7800/10000
processing distance: 7900/10000
processing distance: 8000/10000
processing distance: 8100/10000
processing distance: 8200/10000
processing distance: 8300/10000
processing distance: 8400/10000
processing distance: 8500/10000
processing distance: 8600/10000
processing distance: 8700/10000
processing distance: 8800/10000
processing distance: 8900/10000
processing distance: 9000/10000
processing distance: 9100/10000
processing distance: 9200/10000
processing distance: 9300/10000
processing distance: 9400/10000
processing distance: 9500/10000
processing distance: 9600/10000
processing distance: 9700/10000
processing distance: 9800/10000
processing distance: 9900/10000
processing distance: 10000/10000
kj = 1
gr = 0.3000
GRBCM (Dc size 150): MSE 0.08438643, SMSE 0.0803, MSLL -1.4802
GRBCM++ (VFE) (Dc size 150):
MSE 0.05430907, SMSE 0.0517, MSLL -1.5503
GRBCM++ (SPGP) (Dc size 150):
MSE 0.05778295, SMSE 0.0550, MSLL -1.5659
kj = 2
gr = 0.3500
GRBCM (Dc size 150): MSE 0.05639249, SMSE 0.0537, MSLL -1.6176
GRBCM++ (VFE) (Dc size 150):
MSE 0.04073539, SMSE 0.0388, MSLL -1.6645
GRBCM++ (SPGP) (Dc size 150):
MSE 0.04276373, SMSE 0.0407, MSLL -1.6792
kj = 3
gr = 0.4000
GRBCM (Dc size 150): MSE 0.03973317, SMSE 0.0378, MSLL -1.7186
GRBCM++ (VFE) (Dc size 150):
MSE 0.03279330, SMSE 0.0312, MSLL -1.7434
GRBCM++ (SPGP) (Dc size 150):
MSE 0.03312330, SMSE 0.0315, MSLL -1.7530
kj = 4
gr = 0.4500
GRBCM (Dc size 150): MSE 0.03171281, SMSE 0.0302, MSLL -1.7991
GRBCM++ (VFE) (Dc size 150):
MSE 0.02924390, SMSE 0.0278, MSLL -1.8135
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02843066, SMSE 0.0271, MSLL -1.8291
kj = 5
gr = 0.5000
GRBCM (Dc size 150): MSE 0.02636145, SMSE 0.0251, MSLL -1.8583
GRBCM++ (VFE) (Dc size 150):
MSE 0.02496073, SMSE 0.0238, MSLL -1.8731
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02397708, SMSE 0.0228, MSLL -1.8876
kj = 6
gr = 0.5500
GRBCM (Dc size 150): MSE 0.02291914, SMSE 0.0218, MSLL -1.8983
```

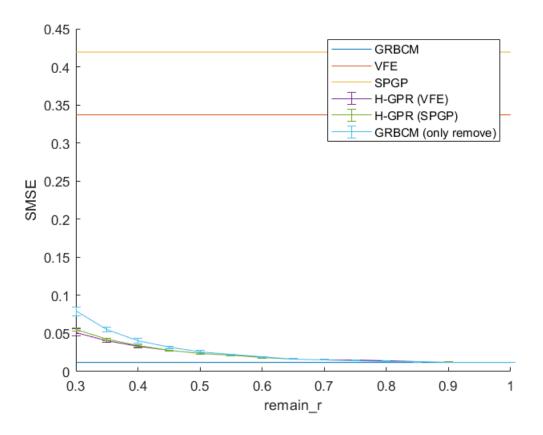
```
GRBCM++ (VFE) (Dc size 150):
MSE 0.02117163, SMSE 0.0202, MSLL -1.9231
GRBCM++ (SPGP) (Dc size 150):
MSE 0.02086516, SMSE 0.0199, MSLL -1.9320
kj = 7
gr = 0.6000
GRBCM (Dc size 150): MSE 0.01906484, SMSE 0.0181, MSLL -1.9412
GRBCM++ (VFE) (Dc size 150):
MSE 0.01843045, SMSE 0.0175, MSLL -1.9565
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01831077, SMSE 0.0174, MSLL -1.9600
kj = 8
gr = 0.6500
GRBCM (Dc size 150): MSE 0.01712515, SMSE 0.0163, MSLL -1.9636
GRBCM++ (VFE) (Dc size 150):
MSE 0.01734981, SMSE 0.0165, MSLL -1.9669
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01654562, SMSE 0.0157, MSLL -1.9774
kj = 9
gr = 0.7000
GRBCM (Dc size 150): MSE 0.01556757, SMSE 0.0148, MSLL -1.9896
GRBCM++ (VFE) (Dc size 150):
MSE 0.01594446, SMSE 0.0152, MSLL -1.9848
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01528047, SMSE 0.0145, MSLL -1.9904
kj = 10
gr = 0.7500
GRBCM (Dc size 150): MSE 0.01481407, SMSE 0.0141, MSLL -1.9927
GRBCM++ (VFE) (Dc size 150):
MSE 0.01499191, SMSE 0.0143, MSLL -1.9976
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01478674, SMSE 0.0141, MSLL -1.9893
kj = 11
gr = 0.8000
GRBCM (Dc size 150): MSE 0.01376916, SMSE 0.0131, MSLL -2.0158
GRBCM++ (VFE) (Dc size 150):
MSE 0.01390779, SMSE 0.0132, MSLL -2.0179
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01387972, SMSE 0.0132, MSLL -2.0094
kj = 12
gr = 0.8500
GRBCM (Dc size 150): MSE 0.01291976, SMSE 0.0123, MSLL -2.0246
GRBCM++ (VFE) (Dc size 150):
MSE 0.01322800, SMSE 0.0126, MSLL -2.0256
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01302738, SMSE 0.0124, MSLL -2.0154
kj = 13
gr = 0.9000
GRBCM (Dc size 150): MSE 0.01261762, SMSE 0.0120, MSLL -2.0122
GRBCM++ (VFE) (Dc size 150):
MSE 0.01279980, SMSE 0.0122, MSLL -2.0167
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01264687, SMSE 0.0120, MSLL -2.0068
kj = 14
gr = 0.9500
GRBCM (Dc size 150): MSE 0.01238591, SMSE 0.0118, MSLL -1.9952
GRBCM++ (VFE) (Dc size 150):
MSE 0.01275656, SMSE 0.0121, MSLL -1.9850
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01246825, SMSE 0.0119, MSLL -1.9856
kj = 15
gr = 1
GRBCM (Dc size 150): MSE 0.01240993, SMSE 0.0118, MSLL -1.9666
GRBCM++ (VFE) (Dc size 150):
MSE 0.01267798, SMSE 0.0121, MSLL -1.9676
```

```
GRBCM++ (SPGP) (Dc size 150):
MSE 0.01243119, SMSE 0.0118, MSLL -1.9622
```

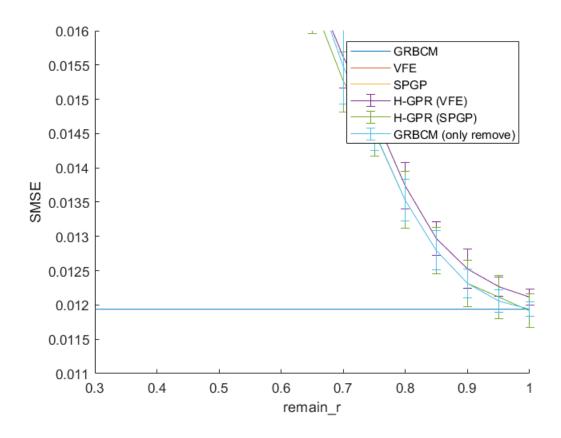
Display results

```
grbcm0_smse = mean(grbcm0_smse_rec(1:kti)); grbcm0_msll = mean(grbcm0_msll_rec(1:kti));
rbcm0 smse = mean(rbcm0 smse rec(1:kti)); rbcm0 msll = mean(rbcm0 msll rec(1:kti));
bcm0_smse = mean(bcm0_smse_rec(1:kti)); bcm0_msll = mean(bcm0_msll_rec(1:kti));
poe0_smse = mean(poe0_smse_rec(1:kti)); poe0_msll = mean(poe0_msll_rec(1:kti));
gpoe0_smse = mean(gpoe0_smse_rec(1:kti)); gpoe0_msll = mean(gpoe0_msll_rec(1:kti));
vfe0_smse = mean(vfe0_smse_rec(1:kti)); vfe0_msll = mean(vfe0_msll_rec(1:kti));
spgp0_smse = mean(spgp0_smse_rec(1:kti)); spgp0_msll = mean(spgp0_msll_rec(1:kti));
fprintf('GRBCM: %6.8f, %6.4f', grbcm0_smse, grbcm0_msll);
GRBCM: 0.01193831, -1.9591
fprintf('RBCM: %6.8f, %6.4f', rbcm0_smse, rbcm0_msll);
RBCM: 0.01215734, -1.8057
fprintf('BCM: %6.8f, %6.4f', bcm0_smse, bcm0_msll);
BCM: 0.01262999, -2.1687
fprintf('GPoE: %6.8f, %6.4f', gpoe0_smse, gpoe0_msll);
GPoE: 0.01205650, -1.8071
fprintf('PoE: %6.8f, %6.4f', poe0_smse, poe0_msll);
PoE: 0.09493003, 3.6008
fprintf('VFE: %6.8f, %6.4f', vfe0_smse, vfe0_msll);
VFE: 0.33373569, -0.5513
fprintf('SPGP: %6.8f, %6.4f', spgp0_smse, spgp0_msll);
SPGP: 0.42298360, -0.5634
aamse = grbcm2_gr_smse(1:kti,:);
aamsll = grbcm2_gr_msll(1:kti,:);
mmse = mean(aamse);
mstd = std(aamse);
mmse_ro = mean(grbcm_gr_smse(1:kti,:));
mstd_ro = std(grbcm_gr_smse(1:kti,:));
mmse_sp = mean(grbcm2_spgp_gr_smse(1:kti,:));
mstd_sp = std(grbcm2_spgp_gr_smse(1:kti,:));
figure; hold on;
plot([min(grls), max(grls)], [grbcm0_smse,grbcm0_smse]);
plot([min(grls), max(grls)], [vfeSMSE_bl,vfeSMSE_bl]);
```

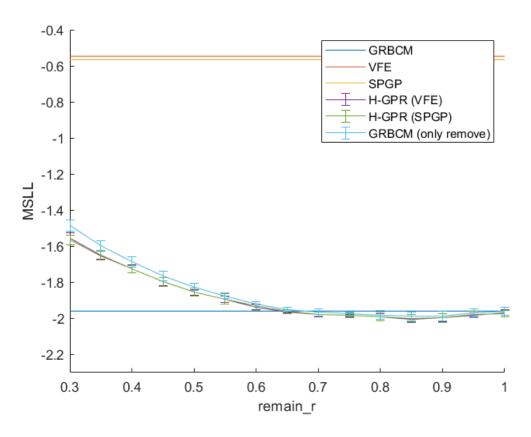
```
plot([min(grls), max(grls)], [spgpSMSE_bl,spgpSMSE_bl]);
errorbar(grls, mmse, mstd);
errorbar(grls, mmse_sp, mstd_sp);
errorbar(grls, mmse_ro, mstd_ro);
legend('GRBCM', 'VFE', 'SPGP', 'H-GPR (VFE)', 'H-GPR (SPGP)', 'GRBCM (only remove)');
xlabel('remain\_r'); ylabel('SMSE');
```



```
aamse = grbcm2_gr_smse(1:kti,:);
aamsll = grbcm2_gr_msll(1:kti,:);
mmse = mean(aamse);
mstd = std(aamse);
mmse_ro = mean(grbcm_gr_smse(1:kti,:));
mstd ro = std(grbcm gr smse(1:kti,:));
mmse_sp = mean(grbcm2_spgp_gr_smse(1:kti,:));
mstd_sp = std(grbcm2_spgp_gr_smse(1:kti,:));
figure; hold on;
plot([min(grls), max(grls)], [grbcm0_smse,grbcm0_smse]);
plot([min(grls), max(grls)], [vfeSMSE_bl,vfeSMSE_bl]);
plot([min(grls), max(grls)], [spgpSMSE_bl,spgpSMSE_bl]);
errorbar(grls, mmse, mstd);
errorbar(grls, mmse_sp, mstd_sp);
errorbar(grls, mmse_ro, mstd_ro);
legend('GRBCM', 'VFE', 'SPGP', 'H-GPR (VFE)', 'H-GPR (SPGP)', 'GRBCM (only remove)');
xlabel('remain\_r'); ylabel('SMSE');
ylim([0.011, 0.016]);
```



```
mmsll = mean(aamsll);
mstd = std(aamsll);
mmsll_ro = mean(grbcm_gr_msll(1:kti,:));
mstd ro = std(grbcm_gr_msll(1:kti,:));
mmsll sp = mean(grbcm2 spgp gr msll(1:kti,:));
mstd_sp = std(grbcm2_spgp_gr_msll(1:kti,:));
figure; hold on;
plot([min(grls), max(grls)], [grbcm0 msll,grbcm0 msll]);
plot([min(grls), max(grls)], [vfeMSLL_bl,vfeMSLL_bl]);
plot([min(grls), max(grls)], [spgpMSLL_bl,spgpMSLL_bl]);
errorbar(grls, mmsll, mstd);
errorbar(grls, mmsll_sp, mstd_sp);
errorbar(grls, mmsll_ro, mstd_ro);
legend('GRBCM', 'VFE', 'SPGP', 'H-GPR (VFE)', 'H-GPR (SPGP)', 'GRBCM (only remove)');
xlabel('remain\_r'); ylabel('MSLL');
ylim([-2.3, -0.4]);
```



```
fprintf('Best SMSE (GRBCM+VFE, dcs %d, ecs %d): %6.8f\n', dcs, ecs, min(mmse));

Best SMSE (GRBCM+VFE, dcs 150, ecs 150): 0.01211143

fprintf('Best MSLL (GRBCM+VFE, dcs %d, ecs %d): %6.8f\n', dcs, ecs, min(mmsll));

Best MSLL (GRBCM+VFE, dcs 150, ecs 150): -2.00461553

fprintf('Best SMSE (GRBCM+SPGP, dcs %d, ecs %d): %6.8f\n', dcs, ecs, min(mmse_sp));

Best SMSE (GRBCM+SPGP, dcs 150, ecs 150): 0.01191665

fprintf('Best MSLL (GRBCM+SPGP, dcs %d, ecs %d): %6.8f\n', dcs, ecs, min(mmsll_sp));

Best MSLL (GRBCM+SPGP, dcs 150, ecs 150): -1.99843931
```

Experiment II: re-balancing sizes of dcs and ecs

```
% hyp.cov = log([ones(d,1)*ell;sf2]); hyp.lik = log(sn2); hyp.mean = [];
opts.numOptFC = 50;
opts.xvec = xvec;
opts.yvec = yvec;
opts.grbcm_baseline = 0;
opts.global_index = ones(n,1);
% opts.inffunc = @infGaussLik; opts.meanfunc = meanfunc; opts.likfunc = likfunc;
```

```
opts.covfunc = covfunc;
covfuncF = {@apxSparse, {opts.covfunc}, []};
opts.covfuncF = covfuncF;
opts.compute_hyp = 0;
```

Heuristically rebalancing GRBCM and VFE/SPGP budget based on validating performance.

Obtain results on the validation set.

Linesearch

Linesearch

1; Value 1.203778e+04

2; Value 6.205577e+03

```
% default partition
dcs ecs r = 0.5;
dcs = round(ttcs*dcs ecs r) % size of the communication set
dcs = 150
ecs = ttcs - dcs % size of other experts
ecs = 150
n_per = dcs ; % size of Dc
mn = round(n / ecs); % mn is the number of experts (normal)
Indics = randperm(n);
I_com = Indics(1:n_per); % randomly select communication set
[idx, C] = kmeans(xvec, mn, 'MaxIter', km_iters);
% hyp.cov = log([ones(d,1)*ell;sf2]); hyp.lik = log(sn2); hyp.mean = [];
opts.numOptFC = 30;
opts.Ms = mn+1;
opts.xvec = xvec;
opts.yvec = yvec;
opts.induce size = dcs;
opts.grbcm_baseline = 0;
opts.global index = ones(n,1);
opts.I_com = I_com;
% opts.inffunc = @infGaussLik; opts.meanfunc = meanfunc; opts.likfunc = likfunc;
opts.covfunc = covfunc;
covfuncF = {@apxSparse, {opts.covfunc}, xvec(I_com,:)};
opts.covfuncF = covfuncF;
opts.compute hyp = 0;
g_opts = opts;
g_opts.compute_hyp = 1;
g_opts.grbcm_baseline = 1;
g_opts.global_index = ones(n,1);
g_models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,g_opts);
Optimizing hyps in training...
Linesearch 0; Value 2.554155e+04
```

```
Linesearch
            4; Value -2.856793e+03
Linesearch
            5; Value -3.374244e+03
            6; Value -4.417077e+03
Linesearch
             7; Value -4.537702e+03
Linesearch
            8; Value -4.552633e+03
Linesearch
             9; Value -4.555153e+03
Linesearch
Linesearch
           10; Value -4.555334e+03
Linesearch
           11; Value -4.555496e+03
          12; Value -4.555586e+03
Linesearch
          13; Value -4.555596e+03
Linesearch
           14; Value -4.555596e+03
Linesearch
           15; Value -4.555596e+03
Linesearch
           16; Value -4.555596e+03
Linesearch
             17; Value -4.555596e+03
Linesearch
           18; Value -4.555596e+03
Linesearch
             19; Value -4.555596e+03
Linesearch
             20; Value -4.555596e+03
Linesearch
Linesearch
             21; Value -4.555596e+03
opts.hyp = g_models{1}.hyp;
g_opts.hyp = g_models{1}.hyp;
[tmu,ts2, ~] = aggregation_predict(xvec_val,g_models,'GRBCM', 1, g_opts);
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
end
[grbcmMSE,grbcmSMSE,grbcmMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_val, ori_yvec_val, tmu_
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'GRBCM', n_per, grbcmMSE,grbc
GRBCM (Dc size 150): MSE 0.01239359, SMSE 0.01188868, MSLL -1.98765624
g_opts.compute_hyp = 0;
% % VFE Baseline
vfe_opts = opts;
vfe_opts.induce_type = 'VFE_opt';
xu = xvec(I_com, :);
inffunc = @(varargin) infGaussLik(varargin{:}, struct('s', 0.0));
vfe_hyp = opts.hyp;
vfe hyp.xu = xu;
[vfe_hyp, tmp_nlzs] = minimize(vfe_hyp,@sp_gp,-vfe_opts.induce_step,inffunc,meanfunc,covfuncF,I
Function evaluation
                      0; Value 7.229444e+05
Function evaluation
                     11; Value 7.212137e+05
Function evaluation
                    17; Value 6.823985e+05
Function evaluation
                    18; Value 6.495202e+05
                     20; Value 5.965361e+05
Function evaluation
                     22; Value 5.740223e+05
Function evaluation
                     24; Value 5.571046e+05
Function evaluation
                    26; Value 5.415440e+05
Function evaluation
                     28; Value 5.316005e+05
Function evaluation
                     30; Value 5.265335e+05
Function evaluation
                     32; Value 5.230467e+05
Function evaluation
                     33; Value 5.196960e+05
Function evaluation
                     35; Value 5.142292e+05
Function evaluation
                     38; Value 5.122838e+05
Function evaluation
                     40; Value 5.098819e+05
Function evaluation
                    41; Value 5.074446e+05
Function evaluation
```

3; Value 5.647150e+03

Linesearch

```
43; Value 5.063233e+05
Function evaluation
Function evaluation
                    45; Value 5.055247e+05
Function evaluation
                    47; Value 5.044619e+05
                    49; Value 5.035190e+05
Function evaluation
                    51; Value 5.026623e+05
Function evaluation
                    53; Value 5.020834e+05
Function evaluation
                    55; Value 5.011335e+05
Function evaluation
Function evaluation
                    57; Value 5.008378e+05
                    59; Value 5.001978e+05
Function evaluation
                    61; Value 4.997586e+05
Function evaluation
                    63; Value 4.994321e+05
Function evaluation
                    65; Value 4.984389e+05
Function evaluation
                    67; Value 4.981917e+05
Function evaluation
                    68; Value 4.979481e+05
Function evaluation
                     70; Value 4.975324e+05
Function evaluation
                     71; Value 4.971176e+05
Function evaluation
                     73; Value 4.969174e+05
Function evaluation
Function evaluation
                     75; Value 4.966389e+05
Function evaluation
                     76; Value 4.963923e+05
                     78; Value 4.960597e+05
Function evaluation
                    80; Value 4.956749e+05
Function evaluation
Function evaluation 82; Value 4.954818e+05
                  84; Value 4.951766e+05
Function evaluation
                  86; Value 4.950957e+05
Function evaluation
Function evaluation
                    88; Value 4.948565e+05
                    90; Value 4.945397e+05
Function evaluation
Function evaluation
                     92; Value 4.943325e+05
                     94; Value 4.938526e+05
Function evaluation
                    96; Value 4.936584e+05
Function evaluation
                    98; Value 4.932595e+05
Function evaluation
                  100; Value 4.931425e+05
Function evaluation
vfe_opts.hyp = opts.hyp;
vfe opts.xu = vfe hyp.xu;
vfe_opts.inffunc = @infGaussLik; vfe_opts.meanfunc = meanfunc; vfe_opts.covfuncF = covfuncF; vfe_opts.inffunc
vfe opts.covfunc = covfunc;
[tmu, ts2] = gp(vfe_hyp, @infGaussLik, meanfunc, covfuncF, likfunc, xvec, yvec, xvec_val);
if ynorm==1
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
end
[vfeMSE,vfeSMSE,vfeMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_val, ori_yvec_val, tmu, ts2)
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'VFE', n_per, vfeMSE,vfeSMSE
VFE (Dc size 150): MSE 0.34919698, SMSE 0.33497076, MSLL -0.53739727
% vfe0_smse_rec(ki) = vfeSMSE; vfe0_msll_rec(ki) = vfeMSLL;
[yu, su] = gp(vfe_hyp, @infGaussLik, meanfunc, covfuncF, likfunc, xvec, yvec, vfe_opts.xu);
vfe_opts.yu = yu; vfe_opts.su = su;
models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,vfe_opts); % use hyp of vfe
[tmu,ts2] = aggregation_predict_GRBCM_VS_apx(xvec_val,models,vfe_opts);
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm fstd^2;
end
[MSE,SMSE,MSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_val, ori_yvec_val, tmu, ts2);
fprintf('%s (Dc size %d): \r\nMSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', 'GRBCM++ (VFE)', n_per, N
```

```
MSE 0.01226882, SMSE 0.0118, MSLL -2.0070

sig_temp = 10;
dcs_ecs_r = sigmoid(-MSLL+grbcmMSLL, sig_temp)

dcs_ecs_r = 0.5483

dcs = round(ttcs*dcs_ecs_r)

dcs = 164

ecs = ttcs - dcs
ecs = 136

m = round(n / ecs)
```

m = 74

GRBCM++ (VFE) (Dc size 150):

```
n per = dcs ; % size of Dc
Indics = randperm(n);
I_com = Indics(1:n_per) ; % randomly select communication set
[idx, C] = kmeans(xvec, m, 'MaxIter', km_iters);
% hyp.cov = log([ones(d,1)*ell;sf2]); hyp.lik = log(sn2); hyp.mean = [];
opts.numOptFC = 30;
opts.Ms = m+1;
opts.xvec = xvec;
opts.yvec = yvec;
opts.induce_size = dcs;
opts.grbcm_baseline = 0;
opts.global_index = ones(n,1);
opts.I_com = I_com;
% opts.inffunc = @infGaussLik; opts.meanfunc = meanfunc; opts.likfunc = likfunc;
opts.covfunc = covfunc;
covfuncF = {@apxSparse, {opts.covfunc}, xvec(I_com,:)};
opts.covfuncF = covfuncF;
opts.compute_hyp = 0;
```

```
g_opts = opts;
g_opts.compute_hyp = 0;
g_opts.grbcm_baseline = 1;
g_opts.global_index = ones(n,1);
g_models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,g_opts);
opts.hyp = g_models{1}.hyp;
g_opts.hyp = g_models{1}.hyp;
[tmu,ts2, ~] = aggregation_predict(xvec_test,g_models,'GRBCM', 1, g_opts);
if ynorm==1
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
end
```

```
[grbcmMSE,grbcmSMSE,grbcmMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tr
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'GRBCM', n_per, grbcmMSE,grbc
GRBCM (Dc size 164): MSE 0.01256733, SMSE 0.01196213, MSLL -1.96530623
% grbcm0_smse_rec(ki) = grbcmSMSE; grbcm0_msll_rec(ki) = grbcmMSLL;
g_opts.compute_hyp = 0;
% % VFE Baseline
vfe opts = opts;
vfe_opts.induce_type = 'VFE_opt';
xu = xvec(I_com, :);
vfe_hyp = opts.hyp;
vfe hyp.xu = xu;
vfe_hyp = minimize(vfe_hyp,@sp_gp,-vfe_opts.induce_step,inffunc,meanfunc,covfuncF,likfunc,xvec_
Function evaluation
                      0; Value 6.771657e+05
                     16; Value 5.998275e+05
Function evaluation
                     19; Value 5.581266e+05
Function evaluation
                    22; Value 5.449867e+05
Function evaluation
                   24; Value 5.147507e+05
Function evaluation
                    26; Value 5.060681e+05
Function evaluation
                   28; Value 4.943599e+05
30; Value 4.857384e+05
Function evaluation
Function evaluation
Function evaluation 32; Value 4.806604e+05
Function evaluation 34; Value 4.774503e+05
Function evaluation 37; Value 4.757455e+05
Function evaluation 39; Value 4.732163e+05
Function evaluation 41; Value 4.703673e+05
Function evaluation 44; Value 4.693126e+05
Function evaluation 46; Value 4.685113e+05
Function evaluation 48; Value 4.680056e+05
Function evaluation 49; Value 4.675208e+05
Function evaluation 51; Value 4.660696e+05
Function evaluation 53; Value 4.654481e+05
Function evaluation 55; Value 4.646997e+05
Function evaluation 57; Value 4.637241e+05
                  59; Value 4.631622e+05
Function evaluation
                   61; Value 4.626585e+05
Function evaluation
                   63; Value 4.620575e+05
Function evaluation
                   65; Value 4.617130e+05
Function evaluation
                   67; Value 4.614442e+05
Function evaluation
                     69; Value 4.609135e+05
Function evaluation
                     71; Value 4.604544e+05
Function evaluation
                     73; Value 4.601040e+05
Function evaluation
                     74; Value 4.597679e+05
Function evaluation
                     76; Value 4.588266e+05
79; Value 4.587191e+05
Function evaluation
Function evaluation
Function evaluation 81; Value 4.584269e+05
Function evaluation 83; Value 4.580557e+05
Function evaluation 85; Value 4.578701e+05
Function evaluation 87; Value 4.574517e+05
Function evaluation 89; Value 4.573179e+05
Function evaluation 92; Value 4.568743e+05
Function evaluation 93; Value 4.564465e+05
Function evaluation 96; Value 4.563604e+05
Function evaluation
                    98; Value 4.560946e+05
                  100; Value 4.559315e+05
Function evaluation
vfe_opts.hyp = opts.hyp;
vfe_opts.xu = vfe_hyp.xu;
```

```
vfe_opts.inffunc = @infGaussLik; vfe_opts.meanfunc = meanfunc; vfe_opts.covfuncF = covfuncF; vfe_opts.inffunc = winfGaussLik; vfe_opts.meanfunc = meanfunc; vfe_opts.covfuncF = covfuncF; vfe_opts.inffunc = winfGaussLik; vfe_opts.meanfunc = meanfunc; vfe_opts.covfuncF = covfuncF; vfe_opts.meanfunc = winfGaussLik; vfe_opts.meanfunc = winfGaussLik;
 vfe opts.covfunc = covfunc;
 [tmu, ts2] = gp(vfe_hyp, @infGaussLik, meanfunc, covfuncF, likfunc, xvec, yvec, xvec_test);
 if ynorm==1
          tmu = tmu * norm fstd + norm fmean;
          ts2 = ts2 * norm_fstd^2;
 end
 [vfeMSE,vfeSMSE,vfeMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2
 fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'VFE baseline', n per, vfeMSI
 VFE baseline (Dc size 164): MSE 0.35266320, SMSE 0.33568030, MSLL -0.56279104
 % vfe0_smse_rec(ki) = vfeSMSE; vfe0_msll_rec(ki) = vfeMSLL;
 [yu, su] = gp(vfe_hyp, @infGaussLik, meanfunc, covfuncF, likfunc, xvec, yvec, vfe_opts.xu);
 vfe_opts.yu = yu; vfe_opts.su = su;
 sp opts = opts;
 sp_opts.induce_type = 'SPGP_opt';
 hyp_init(1:d,1) = -2*opts.hyp.cov(1:d);
 hyp_init(d+1,1) = 2*opts.hyp.cov(d+1);
 hyp_init(d+2,1) = 2*opts.hyp.lik;
 sp opts.induce size = dcs;
 xu = xvec(I_com, :);
 w init = [reshape(xu,sp opts.induce size*d,1);hyp init];
 [w,f] = minimize(w_init, 'spgp_lik_nohyp', -sp_opts.induce_step, yvec, xvec, sp_opts.induce_size);
 Function evaluation
                                              0; Value 1.167502e+04
                                             11; Value 1.087010e+04
 Function evaluation
Function evaluation 11; Value 1.087010e+04
Function evaluation 13; Value 1.030906e+04
Function evaluation 15; Value 9.917304e+03
Function evaluation 17; Value 9.509369e+03
Function evaluation 19; Value 9.348561e+03
Function evaluation 21; Value 9.230657e+03
Function evaluation 22; Value 9.100081e+03
Function evaluation 24; Value 9.013301e+03
Function evaluation 25; Value 8.931787e+03
Function evaluation 27; Value 8.862468e+03
Function evaluation 28: Value 8.794968e+03
 Function evaluation 28; Value 8.794968e+03
 Function evaluation 30; Value 8.748461e+03
 Function evaluation 32; Value 8.682862e+03
 Function evaluation 34; Value 8.631602e+03
 Function evaluation 36; Value 8.553610e+03
 Function evaluation 38; Value 8.500209e+03
 Function evaluation 39; Value 8.439062e+03
                                          40; Value 8.384485e+03
 Function evaluation
                                          42; Value 8.345989e+03
 Function evaluation
                                          44; Value 8.316136e+03
 Function evaluation
                                          45; Value 8.291159e+03
 Function evaluation
                                          46; Value 8.260202e+03
 Function evaluation
                                          48; Value 8.227162e+03
 Function evaluation
                                          50; Value 8.208258e+03
 Function evaluation
                                          52; Value 8.185340e+03
 Function evaluation
                                          54; Value 8.164158e+03
 Function evaluation
                                             56; Value 8.147718e+03
 Function evaluation
                                             58; Value 8.129279e+03
 Function evaluation
 Function evaluation 60; Value 8.114842e+03
 Function evaluation 62; Value 8.098203e+03
 Function evaluation
                                        63; Value 8.081950e+03
```

```
Function evaluation
                    65; Value 8.067945e+03
Function evaluation 67; Value 8.051477e+03
Function evaluation 69; Value 8.037831e+03
Function evaluation 71; Value 8.026086e+03
Function evaluation 73; Value 8.012333e+03
Function evaluation 75; Value 7.995382e+03
Function evaluation 77; Value 7.981854e+03
Function evaluation 79; Value 7.970177e+03
Function evaluation 80; Value 7.958857e+03
Function evaluation 82; Value 7.948716e+03
Function evaluation 84; Value 7.934061e+03
Function evaluation 86; Value 7.921501e+03
Function evaluation 88; Value 7.904418e+03
Function evaluation 90; Value 7.890768e+03
Function evaluation
Function evaluation
                    92; Value 7.881398e+03
                    94; Value 7.866760e+03
Function evaluation
                    96; Value 7.857361e+03
Function evaluation
                    98; Value 7.849550e+03
Function evaluation 100; Value 7.842555e+03
xb = reshape(w(1:sp_opts.induce_size*d,1),sp_opts.induce_size,d);
sp opts.xu = xb;
sp_opts.sp_hyp = w(sp_opts.induce_size*d+1:end,1);
sp_opts.hyp = opts.hyp;
[tmu,ts2] = spgp_pred(sp_opts.yvec,sp_opts.xvec,sp_opts.xu,xvec_test,sp_opts.sp_hyp);
if ynorm==1
    tmu = tmu * norm_fstd + norm_fmean;
    ts2 = ts2 * norm_fstd^2;
end
[spgpMSE,spgpMSE,spgpMSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu,
fprintf('%s (Dc size %d): MSE %6.8f, SMSE %6.8f, MSLL %6.8f\r\n', 'SPSG baseline', n_per, spgpM
SPSG baseline (Dc size 164): MSE 0.38672866, SMSE 0.36810530, MSLL -0.60175932
% spgp0_smse_rec(ki) = spgpSMSE; spgp0_msll_rec(ki) = spgpMSLL;
[yu,su] = spgp pred(sp opts.yvec,sp opts.xvec,sp opts.xu,sp opts.xu,sp opts.sp hyp);
sp_opts.yu = yu; sp_opts.su = su;
[~, minidx] = min(mmsll);
best_msll_gr = grls(minidx)
best msll gr = 0.8500
[~, minidx] = min(mmse);
best_smse_gr = grls(minidx)
best_smse_gr = 1
kti = 1;
rb_vfe_msll = zeros(kti, 1);
rb_vfe_smse = zeros(kti, 1);
rb_sp_msll = zeros(kti, 1);
rb_sp_smse = zeros(kti, 1);
```

```
for ki=1:kti
    gr = best msll gr
    crk = rk;
    crk(I_{com}) = -1e10;
    [~, crk_idx] = sort(crk, 'descend');
    rn = round(n*gr);
    global_index = zeros(n,1);
    global\_index(crk\_idx(1:rn)) = 1; % select remaining data according to the importance
    vfe opts.global index = global index;
    models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,vfe_opts); % use hyp of vfe
    [tmu,ts2] = aggregation_predict_GRBCM_VS_apx(xvec_test,models,vfe_opts);
    if ynorm==1
       tmu = tmu * norm fstd + norm fmean;
       ts2 = ts2 * norm_fstd^2;
    end
    [MSE,SMSE,MSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2);
    fprintf('%s (Dc size %d): \r\nMSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', 'GRBCM++ (VFE)', n pe
    rb_vfe_msll(ki) = MSLL;
    sp_opts.global_index = global_index;
    models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,sp_opts); % use hyp of vfe
    [tmu,ts2] = aggregation_predict_GRBCM_VS_apx(xvec_test,models,sp_opts);
       tmu = tmu * norm_fstd + norm_fmean;
       ts2 = ts2 * norm_fstd^2;
    end
    [MSE,SMSE,MSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2);
    fprintf('%s (Dc size %d): \r\nMSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', 'GRBCM++ (SPGP)', n;
    rb_sp_msll(ki) = MSLL;
   gr = best smse gr
    crk = rk;
    crk(I_com) = -1e10;
    [~, crk_idx] = sort(crk, 'descend');
    rn = round(n*gr);
    global_index = zeros(n,1);
   global_index(crk_idx(1:rn)) = 1; % select remaining data according to the importance
   vfe opts.global index = global index;
    models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,vfe_opts); % use hyp of vfe
    [tmu,ts2] = aggregation_predict_GRBCM_VS_apx(xvec_test,models,vfe_opts);
    if ynorm==1
       tmu = tmu * norm_fstd + norm_fmean;
       ts2 = ts2 * norm_fstd^2;
    end
    [MSE,SMSE,MSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2);
    fprintf('%s (Dc size %d): \r\nMSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', 'GRBCM++ (VFE)', n_pe
    rb_vfe_smse(ki) = SMSE;
```

```
sp_opts.global_index = global_index;
    models = aggregation_train_GRBCM_VS_apx(xvec,yvec,idx,sp_opts); % use hyp of vfe
    [tmu,ts2] = aggregation_predict_GRBCM_VS_apx(xvec_test,models,sp_opts);
    if ynorm==1
        tmu = tmu * norm_fstd + norm_fmean;
        ts2 = ts2 * norm_fstd^2;
    [MSE,SMSE,MSLL] = evaluate2(ori_xvec, ori_yvec, ori_xvec_test, ori_yvec_test, tmu, ts2);
    fprintf('%s (Dc size %d): \r\nMSE %6.8f, SMSE %6.4f, MSLL %6.4f\r\n', 'GRBCM++ (SPGP)', n_
    rb_sp_smse(ki) = SMSE;
end
gr = 0.8500
GRBCM++ (VFE) (Dc size 164):
MSE 0.01350363, SMSE 0.0129, MSLL -1.9789
GRBCM++ (SPGP) (Dc size 164):
MSE 0.01292443, SMSE 0.0123, MSLL -1.9922
gr = 1
GRBCM++ (VFE) (Dc size 164):
MSE 0.01291452, SMSE 0.0123, MSLL -1.9694
GRBCM++ (SPGP) (Dc size 164):
MSE 0.01234696, SMSE 0.0118, MSLL -1.9771
fprintf('Best SMSE (GRBCM+VFE, dcs %d, ecs %d): %6.8f\n', dcs, ecs, mean(rb_vfe_smse));
Best SMSE (GRBCM+VFE, dcs 164, ecs 136): 0.01229260
fprintf('Best MSLL (GRBCM+VFE, dcs %d, ecs %d): %6.8f\n', dcs, ecs, mean(rb_vfe_msll));
Best MSLL (GRBCM+VFE, dcs 164, ecs 136): -1.97891661
fprintf('Best SMSE (GRBCM+SPGP, dcs %d, ecs %d): %6.8f\n', dcs, ecs, mean(rb_sp_smse));
Best SMSE (GRBCM+SPGP, dcs 164, ecs 136): 0.01175238
fprintf('Best MSLL (GRBCM+SPGP, dcs %d, ecs %d): %6.8f\n', dcs, ecs, mean(rb_sp_msll));
```

Best MSLL (GRBCM+SPGP, dcs 164, ecs 136): -1.99219990