Cover letter for the paper entitled Predictive Entropy Search for Multi-objective Bayesian Optimization with Constraints

1. Disclosure of any previous publications by the author(s) that significantly overlap with the submission. E.g., if the submission is an extended version of an earlier conference paper, please described the differences between the two papers.

The submitted article has not been published before. However, preliminary results contained in our paper have been presented previously at two workshops:

Garrido-Merchán, Eduardo C., and Daniel Hernández-Lobato "Predictive Entropy Search for Multi-objective Bayesian Optimization with Constraints"

BayesOpt 2016 Workshop at Neural Information Processing Systems (NIPS)

Garrido-Merchán, Eduardo C., and Daniel Hernández-Lobato "A Generalized Information Based Approach for Bayesian Optimization".

Workshop on Advances and Applications of Data Science and Engineering at Real Academia de Ingenieria, Spain, 2016.

The submitted paper significantly extends the material presented at these two workshops. In particular, we include here real-world experiments and we compare results with a state-of-the-art method for constrained multi-objective Bayesian optimization. Moreover, a decoupled evaluation setting has also been considered here.

Sincerely, Eduardo César Garrido-Merchán Daniel Hernández-Lobato