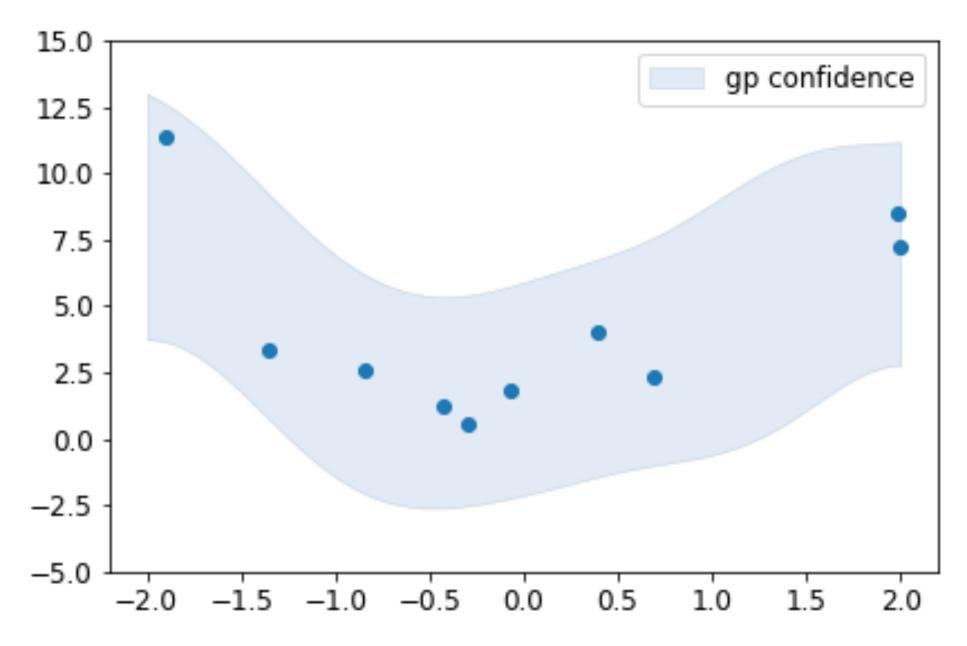
Example: MA(2)

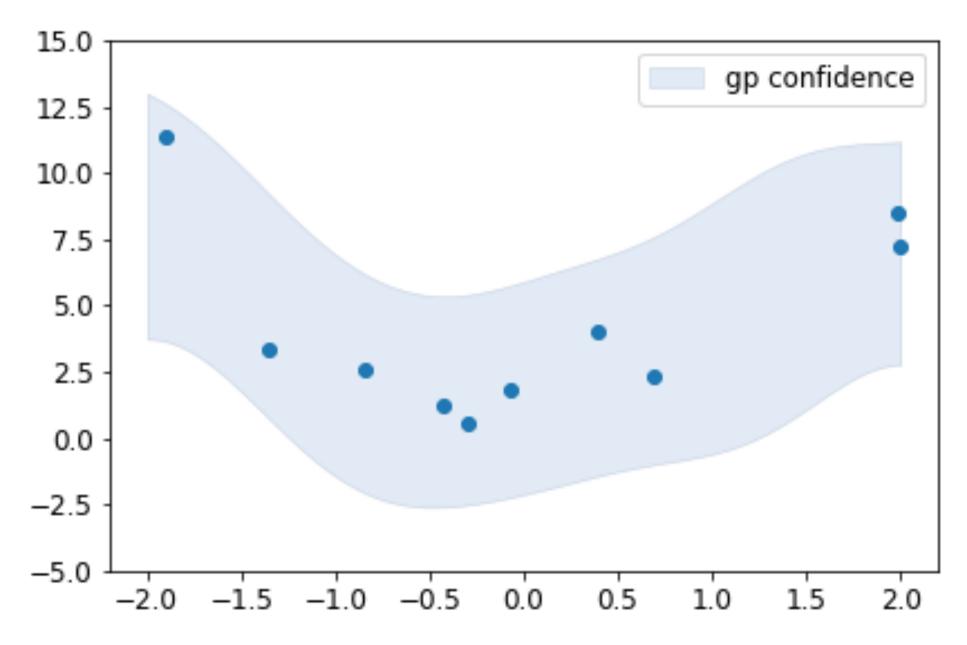
Find parameter values that minimize discrepancy function

Black-box optimization

Model parameters vs discrepancy with GP

Acquisition strategies balance exploration and exploitation

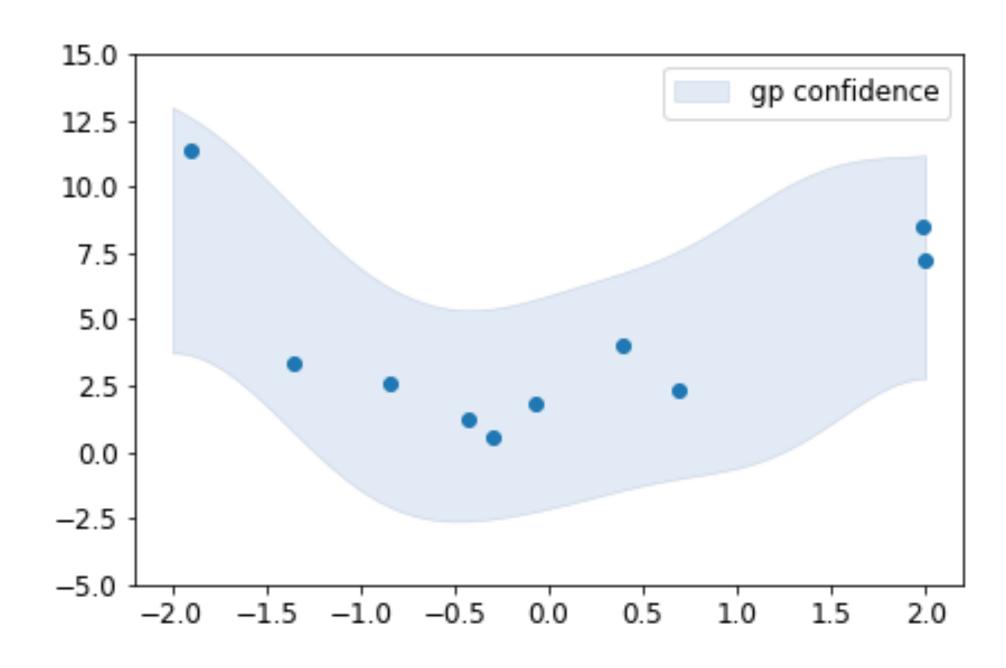




BOLFI

Example: MA(2)

- Model parameters vs discrepancy with GP
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$$p(y \mid \theta) \approx p(||(y^{\text{obs}} - y)|| < \epsilon \mid \theta)$$

