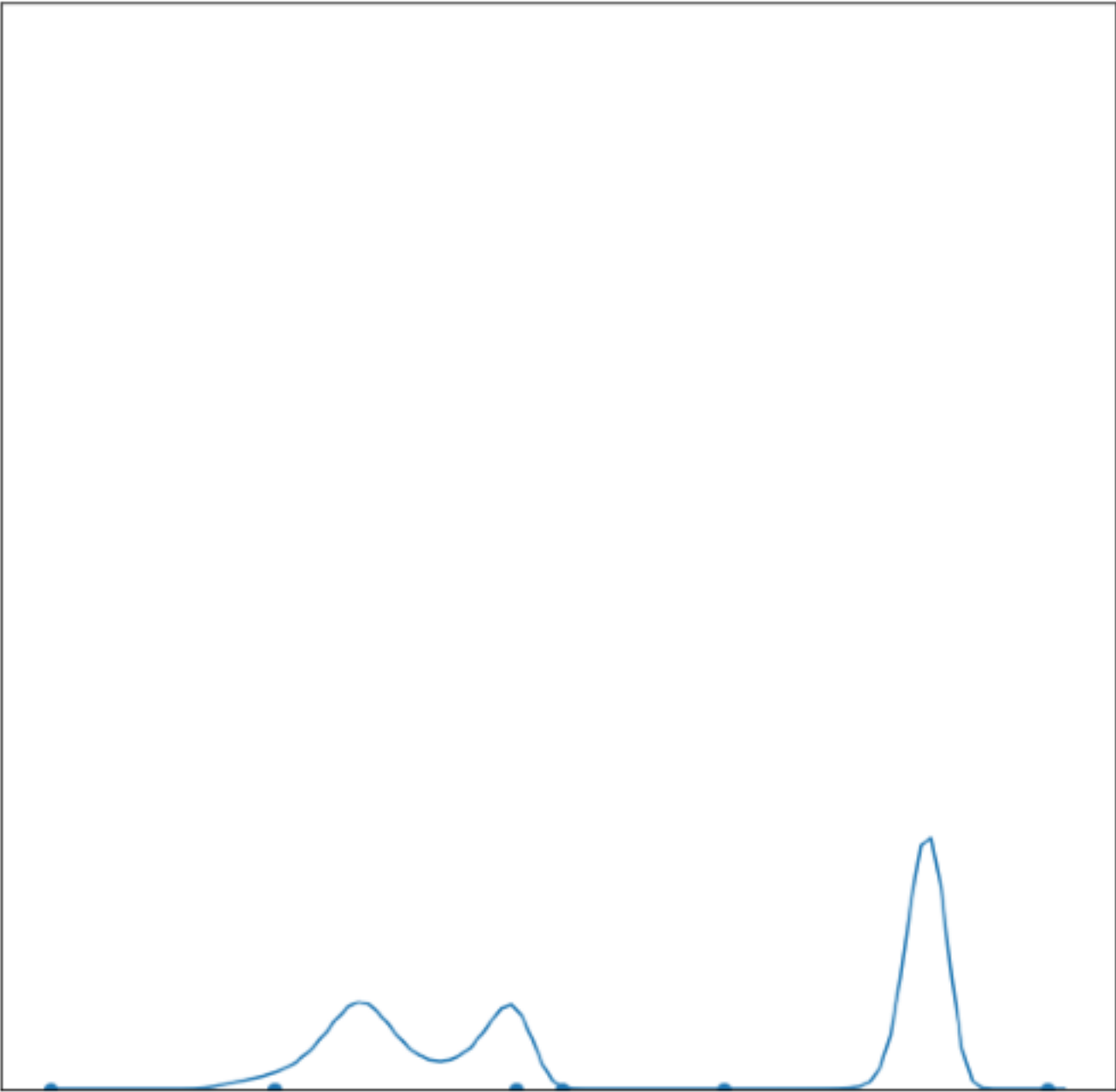


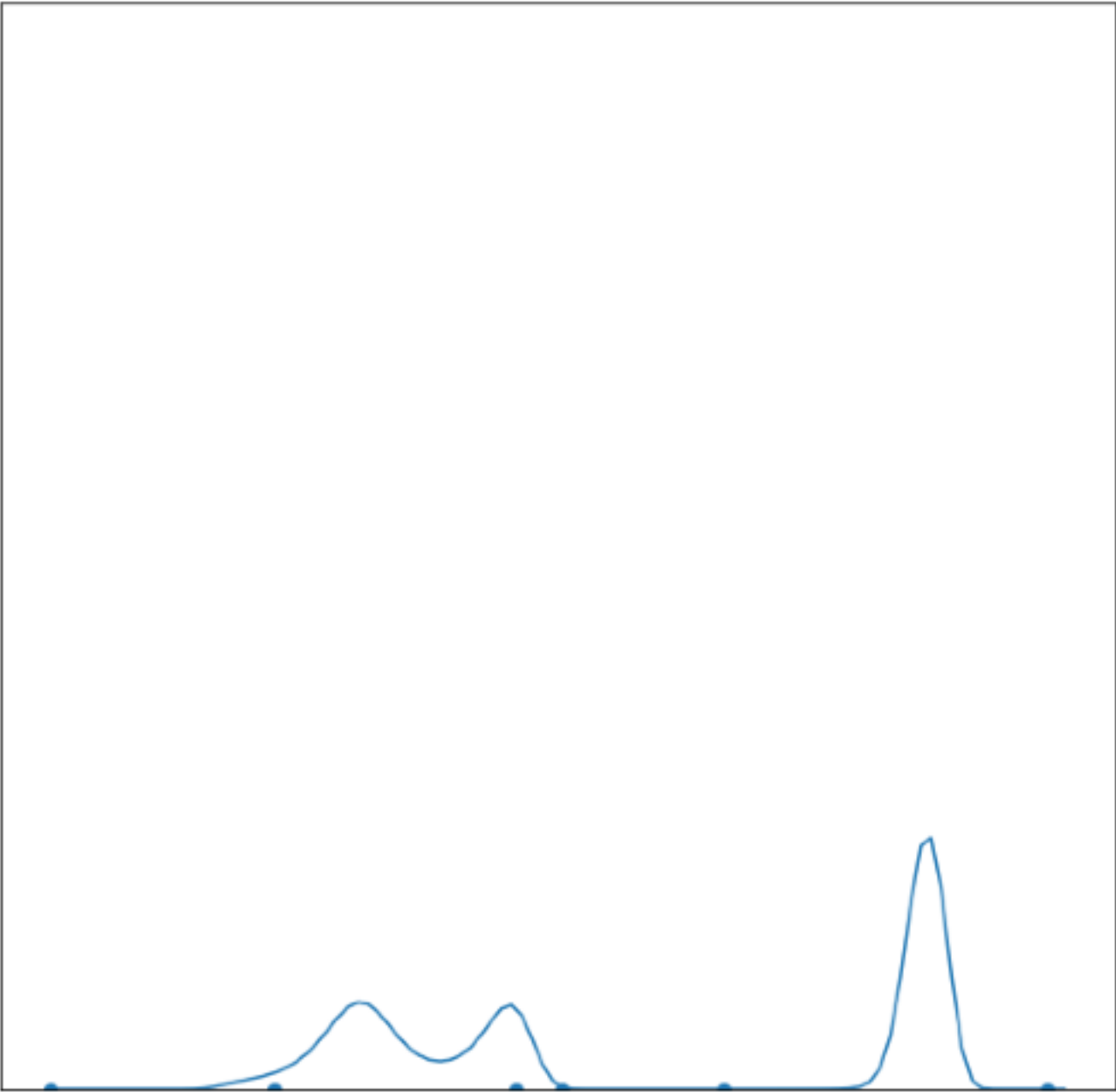
BOLE

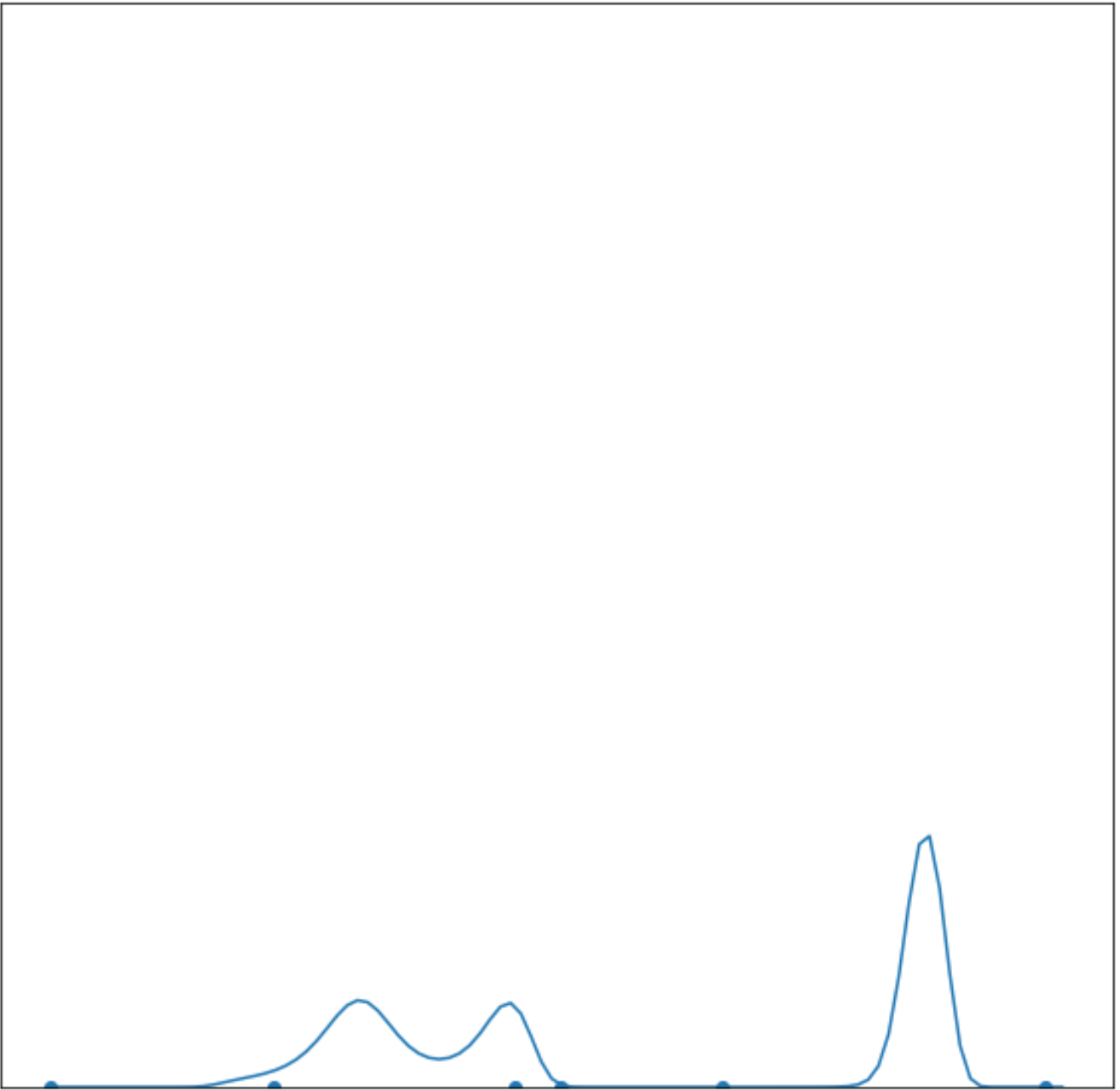
Example: NMA(2)

- Model parameters vs discrepancy with GP
- Find parameter values that minimize discrepancy function
 - Black-box optimization
 - Acquisition strategies balance exploration and exploitation

$$p(y|\theta) \approx p(y^{\text{obs}} - y || \epsilon | \theta)$$





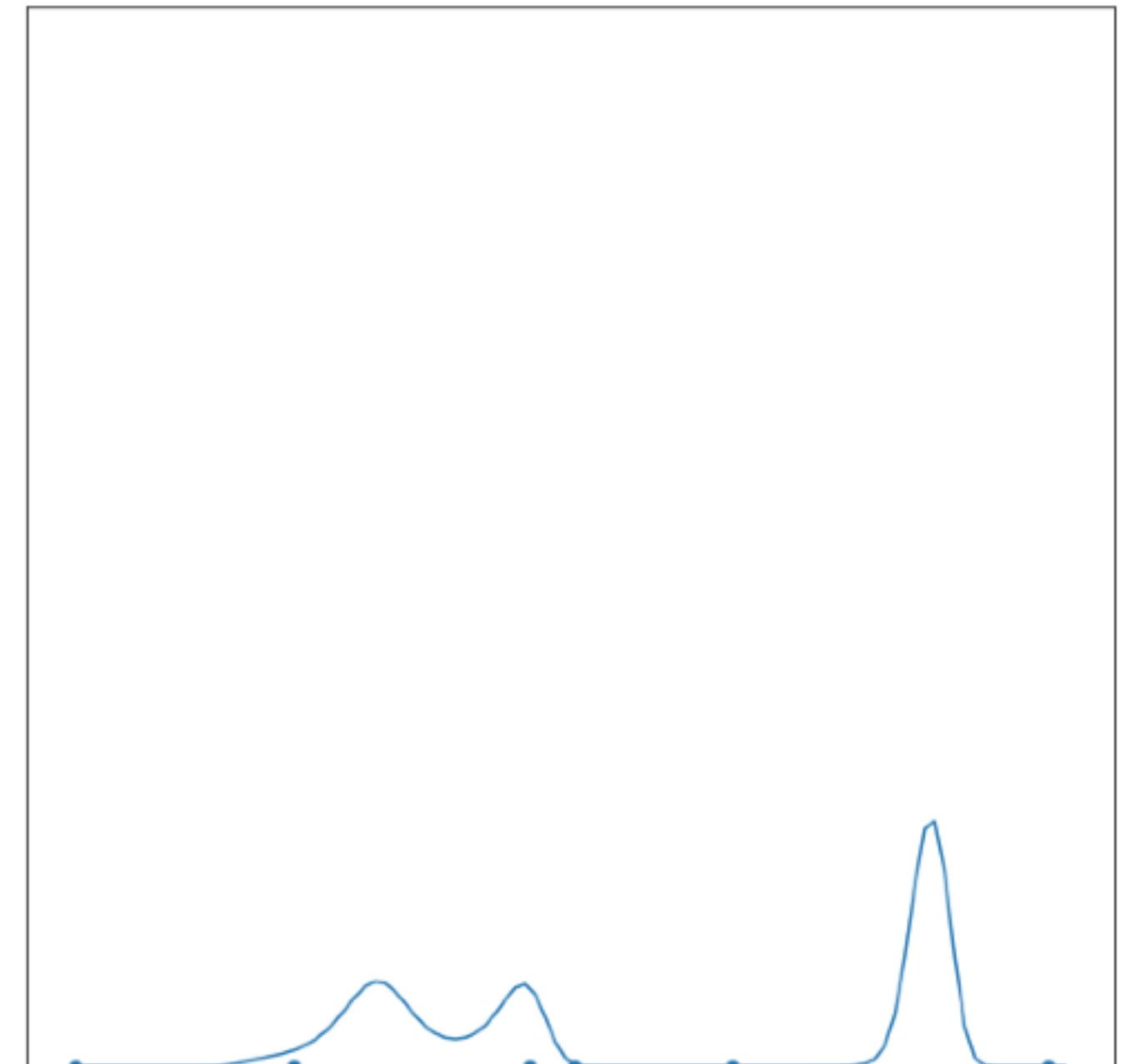


BOLFI

Example : MA(2)

- Model parameters vs discrepancy with GP
- Find parameter values that minimize discrepancy function
 - Black-box optimization
- Acquisition strategies balance exploration and exploitation

$$p(y \mid \theta) \approx p(||y^{\text{obs}} - y|| < \epsilon \mid \theta)$$



Modern comforts

- Resources for LFI come with modern tech
 - Open source simulation software
 - Open source LFI software