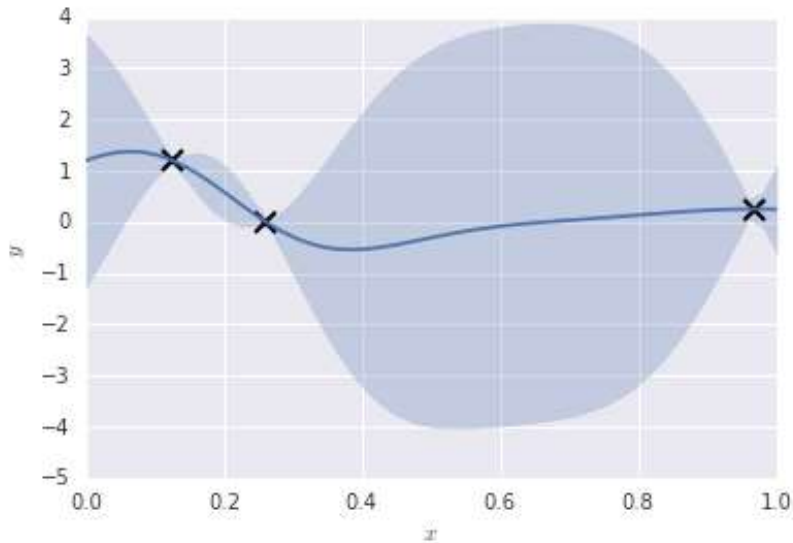


Lecture 23: Bayesian global optimization

Professor Ilias Bilonis

**Maximum mean: A very bad
information acquisition function**

Maximum mean



Add the point with the maximum expected mean:

$$a(x) = m_n^*(x)$$

- Tries to exploit what we know.
 - It does not converge.

How can we add some elements of exploration?