# Inference on the Champagne Model using a Gaussian Process

#### TODO

• Change outputs

# Setting up the Champagne Model

### **Imports**

```
import pandas as pd
import numpy as np
from typing import Any
import matplotlib.pyplot as plt
import multiprocessing as mp
import pickle
import random
from scipy.stats import qmc
from scipy.stats import norm
import tensorflow as tf
import tensorflow_probability as tfp
from tensorflow_probability.python.distributions import normal
tfb = tfp.bijectors
tfd = tfp.distributions
tfk = tfp.math.psd_kernels
tfp_acq = tfp.experimental.bayesopt.acquisition
```

```
gpu_devices = tf.config.experimental.list_physical_devices("GPU")
for device in gpu_devices:
   tf.config.experimental.set_memory_growth(device, True)
```

2024-06-05 21:58:46.639464: I tensorflow/core/util/port.cc:113] oneDNN custom operations are 2024-06-05 21:58:47.230796: I tensorflow/core/platform/cpu\_feature\_guard.cc:210] This Tensor To enable the following instructions: AVX2 AVX512F AVX512\_VNNI FMA, in other operations, rebraced and the following instructions: AVX2 AVX512F AVX512\_VNNI FMA, in other operations, rebraced and tensorflow/compiler/tf2tensorrt/utils/py\_utils.cc:38] TF-TRT Ward 2024-06-05 21:58:53.098649: W tensorflow/core/common\_runtime/gpu/gpu\_device.cc:2251] Cannot Skipping registering GPU devices...

#### Model itself

```
np.random.seed(590154)
population = 10000
initial_infecteds = 100
epidemic_length = 1000 # not used
number_of_events = 200000
pv_champ_alpha = 0.95 * 0.13 # prop of effective care
pv_champ_beta = 0.429 # prop of radical cure
pv_champ_gamma_L = 1 / 383 # liver stage clearance rate
pv_champ_delta = 0.05 # prop of imported cases
pv_champ_lambda = 0.01 # transmission rate
pv_champ_f = 1 / 69 # relapse frequency
pv_champ_r = 1 / 60 # blood stage clearance rate
gamma_L_max = 1 / 30
lambda_max = 0.05
f_max = 1 / 20
r_max = 1 / 15
upper_bounds = np.array([1, 1, gamma_L_max, lambda_max, f_max, r_max])
num_lhc_samples = 50
initial_repeats = 1
```

```
def champagne_stochastic(
    alpha_,
    beta_,
    gamma_L,
    lambda_,
    f,
    r,
    N=population,
    I_L=initial_infecteds,
    I_0=0,
    S_L=0,
    delta_=0,
    # end_time=epidemic_length,
    num_events=number_of_events,
    seed=12,
):
    np.random.seed(seed)
    if (0 > (alpha_ or beta_)) or (1 < (alpha_ or beta_)):</pre>
        return "Alpha or Beta out of bounds"
    if 0 > (gamma_L or lambda_ or f or r):
        return "Gamma, lambda, f or r out of bounds"
    t = 0
    S_0 = N - I_L - I_0 - S_L
    inc_counter = 0
    list_of_outcomes = [
        {"t": 0, "S_0": S_0, "S_L": S_L, "I_0": I_0, "I_L": I_L, "inc_counter": 0}
    ]
    prop_new = alpha_ * beta_ * f / (alpha_ * beta_ * f + gamma_L)
    i = 0
    while (i < num_events) or (t < 30):
        i += 1
        if S_0 == N:
            while t < 31:
                t += 1
                new_stages = {
                    "t": t,
                    "S_0": N,
```

```
"S_L": 0,
            "I 0": 0,
            "I L": 0,
            "inc_counter": inc_counter,
        }
        list_of_outcomes.append(new_stages)
   break
S_0_{t_0} = (1 - alpha) * lambda * (I_L + I_0) / N * S_0
S_0_{t_0} = alpha_* (1 - beta_) * lambda_* (I_0 + I_L) / N * S_0
I_0_{to} = r * I_0 / N
I_0_{to}I_L = lambda_* (I_L + I_0) / N * I_0
I_L_{to}I_0 = gamma_L * I_L
I_L_{to}S_L = r * I_L
S_L_{0} = (gamma_L + (f + lambda_ * (I_0 + I_L) / N) * alpha_ * beta_) * S_L
S_L_{to}I_L = (f + lambda_* (I_0 + I_L) / N) * (1 - alpha_) * S_L
total_rate = (
   S_0_to_I_L
   + S_0_to_S_L
   + I_0_to_S_0
   + I_0_to_I_L
   + I_L_to_I_0
   + I_L_to_S_L
   + S_L_to_S_0
   + S_L_to_I_L
)
delta_t = np.random.exponential(1 / total_rate)
new_stages_prob = [
   S_0_to_I_L / total_rate,
   S_0_to_S_L / total_rate,
   I_0_to_S_0 / total_rate,
   I_0_to_I_L / total_rate,
   I_L_to_I_0 / total_rate,
   I_L_to_S_L / total_rate,
   S_L_to_S_0 / total_rate,
   S_L_to_I_L / total_rate,
]
t += delta_t
silent_incidences = np.random.poisson(
```

```
delta_t * alpha_* * beta_* lambda_* (I_L + I_0) * S_0 / N
    + delta_t * alpha_* * (1 - beta_) * (f + lambda_* * (I_L + I_0) / N) * S_L
)
new_stages = np.random.choice(
    {
            "t": t,
            "S_0": S_0 - 1,
            "S_L": S_L,
            "I_0": I_0,
            "I_L": I_L + 1,
            "inc_counter": inc_counter + silent_incidences + 1,
        },
            "t": t,
            "S_0": S_0 - 1,
            "S_L": S_L + 1,
            "I_0": I_0,
            "I_L": I_L,
            "inc_counter": inc_counter + silent_incidences + 1,
        },
        {
            "t": t,
            "S_0": S_0 + 1,
            "S_L": S_L,
            "I_0": I_0 - 1,
            "I_L": I_L,
            "inc_counter": inc_counter + silent_incidences,
        },
            "t": t,
            "S_0": S_0,
            "S_L": S_L,
            "I_0": I_0 - 1,
            "I_L": I_L + 1,
            "inc_counter": inc_counter + silent_incidences,
        },
            "t": t,
            "S_0": S_0,
```

```
"S_L": S_L,
            "I_0": I_0 + 1,
            "I_L": I_L - 1,
            "inc_counter": inc_counter + silent_incidences,
        },
        {
            "t": t,
            "S_0": S_0,
            "S_L": S_L + 1,
            "I_0": I_0,
            "I_L": I_L - 1,
            "inc_counter": inc_counter + silent_incidences,
        },
        {
            "t": t,
            "S 0": S 0 + 1,
            "S_L": S_L - 1,
            "I_0": I_0,
            "I_L": I_L,
            "inc_counter": inc_counter
            + silent_incidences
            + np.random.binomial(1, prop_new),
        },
            "t": t,
            "S_0": S_0,
            "S_L": S_L - 1,
            "I_0": I_0,
            "I_L": I_L + 1,
            "inc_counter": inc_counter + silent_incidences + 1,
        },
   ],
   p=new_stages_prob,
)
list_of_outcomes.append(new_stages)
S_0 = new_stages["S_0"]
I_0 = new_stages["I_0"]
I_L = new_stages["I_L"]
S_L = new_stages["S_L"]
```

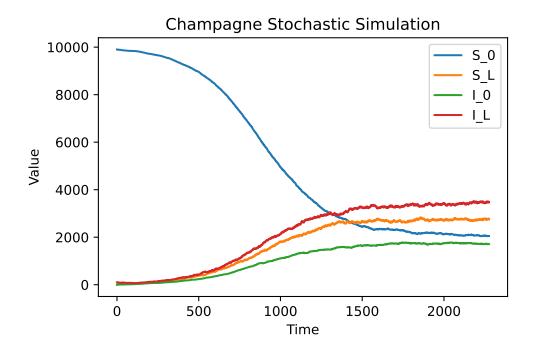
```
inc_counter = new_stages["inc_counter"]

outcome_df = pd.DataFrame(list_of_outcomes)
    return outcome_df

champ_samp = champagne_stochastic(
    pv_champ_alpha,
    pv_champ_beta,
    pv_champ_gamma_L,
    pv_champ_lambda,
    pv_champ_f,
    pv_champ_r,
)
```

# Plotting outcome

```
champ_samp.drop("inc_counter", axis=1).plot(x="t", legend=True)
plt.xlabel("Time")
plt.ylabel("Value")
plt.title("Champagne Stochastic Simulation")
plt.savefig("champagne_GP_images/champagne_simulation.pdf")
plt.show()
```



# **Function that Outputs Final Prevalence**

```
def incidence(df, start, days):
    start_ind = df[df["t"].le(start)].index[-1]
    end_ind = df[df["t"].le(start + days)].index[-1]
    incidence_week = df.iloc[end_ind]["inc_counter"] - df.iloc[start_ind]["inc_counter"]
    return incidence_week

def champ_sum_stats(alpha_, beta_, gamma_L, lambda_, f, r, seed=12301923):
    champ_df_ = champagne_stochastic(alpha_, beta_, gamma_L, lambda_, f, r, seed=seed)
    first_month_inc = incidence(champ_df_, 0, 30)
    fin_t = champ_df_.iloc[-1]["t"]
    fin_week_inc = incidence(champ_df_, fin_t - 7, 7)

first_month_ind = champ_df_[champ_df_["t"].le(30)].index[-1]
    first_month_prev = (
        champ_df_.iloc[first_month_ind]["I_0"]
        + champ_df_.iloc[first_month_ind]["I_U"]
)
fin_prev = champ_df_.iloc[-1]["I_0"] + champ_df_.iloc[-1]["I_L"]
```

```
return np.array([fin_week_inc, fin_prev, first_month_inc, first_month_prev])
  observed_sum_stats = champ_sum_stats(
      pv_champ_alpha,
      pv_champ_beta,
      pv_champ_gamma_L,
      pv_champ_lambda,
      pv_champ_f,
      pv_champ_r,
  )
  print(observed_sum_stats)
  def single_discrepency(alpha_, beta_, gamma_L, lambda_, f, r, seed=12301923):
      x = champ_sum_stats(alpha_, beta_, gamma_L, lambda_, f, r, seed=seed)
      return np.log(np.linalg.norm((x - observed_sum_stats) / observed_sum_stats))
  def discrepency_fn(alpha_, beta_, gamma_L, lambda_, f, r, mean_of=30):
      seed = int(np.random.uniform() * 1000000)
      with mp.Pool(processes=mp.cpu_count()) as pool:
          args = [
              (alpha_, beta_, gamma_L, lambda_, f, r, seed * i) for i in range(mean_of)
          results = pool.starmap(single_discrepency, args)
      mean_obs = np.mean(results)
      return mean_obs
[ 461. 5205. 42. 87.]
```

# Gaussian Process Regression on Final Prevalence Discrepency

```
my_seed = np.random.default_rng(seed=1795) # For replicability
variables_names = ["alpha", "beta", "gamma_L", "lambda", "f", "r"]
```

```
LHC_sampler = qmc.LatinHypercube(d=6, seed=my_seed)
  LHC_samples = LHC_sampler.random(n=num_lhc_samples)
  # Using Champagne Initialisation table 2
  LHC_samples[:, 2] = gamma_L_max * LHC_samples[:, 2]
  LHC_samples[:, 3] = lambda_max * LHC_samples[:, 3]
  LHC_samples[:, 4] = f_max * LHC_samples[:, 4]
  LHC_samples[:, 5] = r_max * LHC_samples[:, 5]
  LHC_samples = np.repeat(LHC_samples, initial_repeats, axis = 0)
  LHC_indices_df = pd.DataFrame(LHC_samples, columns=variables_names)
  print(LHC_indices_df.head())
     alpha
                beta gamma_L
                                  lambda
                                                f
0 0.100008 0.122349 0.009668 0.015376 0.016920 0.015954
1 0.659225 0.590955 0.001070 0.038947 0.007433 0.003318
2 0.503558 0.005003 0.031832 0.027053 0.002028 0.019736
3 0.011840 0.630562 0.023631 0.033488 0.035622 0.035127
4 0.271011 0.942434 0.014052 0.030138 0.031133 0.051736
```

# **Generate Discrepencies**

```
random_discrepencies = LHC_indices_df.apply(
      lambda x: discrepency_fn(
          x["alpha"], x["beta"], x["gamma L"], x["lambda"], x["f"], x["r"]
      ),
      axis=1,
  )
  print(random_discrepencies.head())
0
  -0.653335
1
  0.898650
2
    -0.157476
3
     1.011083
     0.571400
dtype: float64
```

## **Differing Methods to Iterate Function**

```
# import timeit
# def function1():
      np.vectorize(champ_sum_stats)(random_indices_df['alpha'],
      random_indices_df['beta'], random_indices_df['gamma_L'],
      random_indices_df['lambda'], random_indices_df['f'], random_indices_df['r'])
#
      pass
# def function2():
     random_indices_df.apply(
          lambda x: champ_sum_stats(
              x['alpha'], x['beta'], x['gamma_L'], x['lambda'], x['f'], x['r']),
              axis = 1)
#
#
     pass
# # Time function1
# time taken function1 = timeit.timeit(
      "function1()", globals=globals(), number=100)
# # Time function2
# time_taken_function2 = timeit.timeit(
      "function2()", globals=globals(), number=100)
# print("Time taken for function1:", time_taken_function1)
# print("Time taken for function2:", time_taken_function2)
```

Time taken for function1: 187.48960775700016 Time taken for function2: 204.06618941299985

#### Constrain Variables to be Positive

```
constrain_positive = tfb.Shift(np.finfo(np.float64).tiny)(tfb.Exp())
```

#### **Custom Quadratic Mean Function**

```
class quad_mean_fn(tf.Module):
    def __init__(self):
        super(quad_mean_fn, self).__init__()
        # self.amp_alpha_mean = tfp.util.TransformedVariable(
              bijector=constrain positive,
        #
              initial_value=1.0,
              dtype=np.float64,
              name="amp_alpha_mean",
        # )
        # self.alpha_tp = tf.Variable(pv_champ_alpha, dtype=np.float64, name="alpha_tp")
        # self.amp_beta_mean = tfp.util.TransformedVariable(
              bijector=constrain_positive,
              initial_value=0.5,
              dtype=np.float64,
              name="amp_beta_mean",
        # )
        # self.beta_tp = tf.Variable(pv_champ_beta, dtype=np.float64, name="beta_tp")
        self.amp_gamma_L_mean = tfp.util.TransformedVariable(
            bijector=constrain_positive,
            initial_value=1.0,
            dtype=np.float64,
            name="amp_gamma_L_mean",
        )
        # self.gamma_L_tp = tfp.util.TransformedVariable(
              bijector=constrain_positive,
        #
              initial_value=1.0,
              dtype=np.float64,
              name="gamma_L_tp",
        # )
        self.amp_lambda_mean = tfp.util.TransformedVariable(
            bijector=constrain_positive,
            initial_value=1.0,
            dtype=np.float64,
            name="amp_lambda_mean",
        # self.lambda_tp = tfp.util.TransformedVariable(
             bijector=constrain_positive,
              initial_value=1.0,
        #
              dtype=np.float64,
```

```
name="lambda tp",
    # )
    self.amp_f_mean = tfp.util.TransformedVariable(
        bijector=constrain_positive,
        initial_value=1.0,
        dtype=np.float64,
        name="amp_f_mean",
    )
    # self.f_tp = tfp.util.TransformedVariable(
          bijector=constrain_positive,
          initial_value=1.0,
          dtype=np.float64,
          name="f_tp",
    # )
    self.amp_r_mean = tfp.util.TransformedVariable(
        bijector=constrain_positive,
        initial_value=1.0,
        dtype=np.float64,
        name="amp_r_mean",
    )
    # self.r_tp = tfp.util.TransformedVariable(
          bijector=constrain_positive,
          initial_value=1.0,
          dtype=np.float64,
    #
          name="r_tp",
    # )
    # self.bias_mean = tfp.util.TransformedVariable(
          bijector=constrain_positive,
          initial_value=1.0,
    #
          dtype=np.float64,
    #
          name="bias_mean",
    self.bias_mean = tf.Variable(-1.5, dtype=np.float64, name="bias_mean")
def __call__(self, x):
   return (
        self.bias_mean
        # + self.amp_alpha_mean * (x[..., 0] - self.alpha_tp) ** 2
        # + self.amp_beta_mean * (x[..., 1] - self.beta_tp) ** 2
       # + self.amp_gamma_L_mean * (x[..., 2] - self.gamma_L_tp) ** 2
        # + self.amp_lambda_mean * (x[..., 3] - self.lambda_tp) ** 2
```

```
# + self.amp_f_mean * (x[..., 4] - self.f_tp) ** 2
# + self.amp_r_mean * (x[..., 5] - self.r_tp) ** 2
+ self.amp_gamma_L_mean * (x[..., 2]) ** 2
+ self.amp_lambda_mean * (x[..., 3]) ** 2
+ self.amp_f_mean * (x[..., 4]) ** 2
+ self.amp_r_mean * (x[..., 5]) ** 2
)

quad_mean_fn().__call__(x=np.array([[1.0, 1.0, 1.0, 1.0, 1.0, 1.0]])) # should return 1
```

<tf.Tensor: shape=(1,), dtype=float64, numpy=array([2.5])>

#### **Custom Linear Mean Function**

```
class lin_mean_fn(tf.Module):
    def __init__(self):
        super(lin_mean_fn, self).__init__()
        # self.amp_alpha_lin = tfp.util.TransformedVariable(
              bijector=constrain_positive,
              initial_value=1.0,
              dtype=np.float64,
        #
              name="amp_alpha_lin",
        # )
        # self.amp_beta_lin = tfp.util.TransformedVariable(
              bijector=constrain positive,
              initial_value=0.5,
              dtype=np.float64,
              name="amp_beta_lin",
        self.amp_gamma_L_lin = tfp.util.TransformedVariable(
            bijector=constrain_positive,
            initial_value=1.0,
            dtype=np.float64,
            name="amp_gamma_L_lin",
        self.amp_lambda_lin = tfp.util.TransformedVariable(
            bijector=constrain_positive,
            initial_value=1.0,
            dtype=np.float64,
```

```
name="amp lambda lin",
        )
        self.amp_f_lin = tfp.util.TransformedVariable(
            bijector=constrain_positive,
            initial_value=1.0,
            dtype=np.float64,
            name="amp_f_lin",
        )
        self.amp_r_lin = tfp.util.TransformedVariable(
            bijector=constrain_positive,
            initial_value=1.0,
            dtype=np.float64,
            name="amp_r_lin",
        )
        # self.bias_lin = tfp.util.TransformedVariable(
              bijector=constrain positive,
              initial_value=1.0,
              dtype=np.float64,
              name="bias_lin",
        # )
        self.bias_lin = tf.Variable(0.0, dtype=np.float64, name="bias_mean")
    def __call__(self, x):
        return (
            self.bias_lin
            \# + self.amp_alpha_lin * (x[..., 0])
            # + self.amp_beta_lin * (x[..., 1])
            + self.amp_gamma_L_lin * (x[..., 2])
            + self.amp_lambda_lin * (x[..., 3])
            + self.amp_f_lin * (x[..., 4])
            + self.amp_r_lin * (x[..., 5])
        )
class const_mean_fn(tf.Module):
    def __init__(self):
        super(const_mean_fn, self).__init__()
        self.bias_lin = tf.Variable(0.0, dtype=np.float64, name="bias_mean")
    def __call__(self, x):
        return self.bias_lin
```

## Making the ARD Kernel

```
index_vals = LHC_indices_df.values
obs_vals = random_discrepencies.values
amplitude_champ = tfp.util.TransformedVariable(
    bijector=constrain_positive,
    initial_value=4.0,
    dtype=np.float64,
    name="amplitude_champ",
)
observation_noise_variance_champ = tfp.util.TransformedVariable(
    bijector=constrain_positive,
    initial_value=1.,
    dtype=np.float64,
    name="observation_noise_variance_champ",
)
length_scales_champ = tfp.util.TransformedVariable(
    bijector=tfb.Sigmoid(
        np.float64(0.0),
        [1.0 / 2, 1.0 / 2, gamma_L_max / 2, lambda_max / 2, f_max / 2, r_max / 2],
    initial_value=[1 / 8, 1 / 8, gamma_L_max / 8, lambda_max / 8, f_max / 8, r_max / 8],
    dtype=np.float64,
    name="length_scales_champ",
)
kernel_champ = tfk.FeatureScaled(
    tfk.MaternFiveHalves(amplitude=amplitude_champ),
    scale_diag=length_scales_champ,
)
```

#### Define the Gaussian Process with Quadratic Mean Function and ARD Kernel

#### Train the Hyperparameters

#### Leave One Out Predictive Log-likelihood

```
# predictive log stuff
@tf.function(autograph=False, jit_compile=False)
def optimize():
    with tf.GradientTape() as tape:
        K = (
            champ_GP.kernel.matrix(index_vals, index_vals)
            + tf.eye(index_vals.shape[0], dtype=np.float64)
            * observation_noise_variance_champ
        )
        means = champ_GP.mean_fn(index_vals)
        K_inv = tf.linalg.inv(K)
        K_inv_y = K_inv @ tf.reshape(obs_vals - means, shape=[obs_vals.shape[0], 1])
        K_inv_diag = tf.linalg.diag_part(K_inv)
        log_var = tf.math.log(K_inv_diag)
        log_mu = tf.reshape(K_inv_y, shape=[-1]) ** 2
        loss = -tf.math.reduce_sum(log_var - log_mu)
    grads = tape.gradient(loss, champ_GP.trainable_variables)
    Adam_optim.apply_gradients(zip(grads, champ_GP.trainable_variables))
```

```
num_iters = 10000

lls_ = np.zeros(num_iters, np.float64)
tolerance = 1e-6  # Set your desired tolerance level
previous_loss = float("inf")

for i in range(num_iters):
    loss = optimize()
    lls_[i] = loss

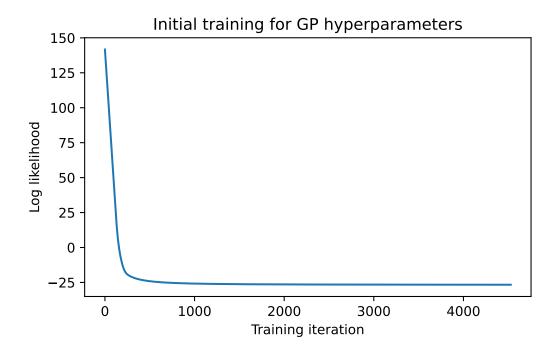
# Check if change in loss is less than tolerance
if abs(loss - previous_loss) < tolerance:
    print(f"Hyperparameter convergence reached at iteration {i+1}.")
    lls_ = lls_[range(i + 1)]
    break

previous_loss = loss</pre>
```

Hyperparameter convergence reached at iteration 4529.

```
print("Trained parameters:")
for var in champ_GP.trainable_variables:
    if "bias" in var.name:
        print("{} is {}\n".format(var.name, var.numpy().round(3)))
    else:
        if "length" in var.name:
            print(
                "{} is {}\n".format(
                    var.name,
                    tfb.Sigmoid(
                        np.float64(0.0),
                         1.0 / 2,
                            1.0 / 2,
                            gamma_L_max / 2,
                            lambda_max / 2,
                            f_max / 2,
```

```
r_max / 2,
                          ],
                       )
                       .forward(var)
                       .numpy()
                       .round(3),
                  )
              )
          else:
              print(
                  "{} is {}\n".format(
                      var.name, constrain_positive.forward(var).numpy().round(3)
                  )
              )
  initial_losses_LOOCV = lls_
Trained parameters:
amplitude_champ:0 is 0.74
length_scales_champ:0 is [0.499 0.5  0.017 0.007 0.025 0.033]
observation_noise_variance_champ:0 is 0.0
bias_mean:0 is 0.562
  plt.figure(figsize=(6, 3.5))
  plt.plot(lls_)
  plt.title("Initial training for GP hyperparameters")
  plt.xlabel("Training iteration")
  plt.ylabel("Log likelihood")
  plt.savefig("champagne_GP_images/hyperparam_loss_log_discrep.pdf")
  plt.show()
```



# Creating slices across one variable dimension

```
plot_samp_no = 21
plot_samp_times = 10
plot_gp_no = 100
gp_samp_no = 30
slice_samples_dict = {
    "alpha_slice_samples": np.repeat(np.concatenate(
            np.linspace(0, 1, plot_samp_no, dtype=np.float64).reshape(-1, 1), # alpha
            np.repeat(pv_champ_beta, plot_samp_no).reshape(-1, 1), # beta
            np.repeat(pv_champ_gamma_L, plot_samp_no).reshape(-1, 1),
                                                                       # gamma_L
            np.repeat(pv_champ_lambda, plot_samp_no).reshape(-1, 1), # lambda
            np.repeat(pv_champ_f, plot_samp_no).reshape(-1, 1), # f
            np.repeat(pv_champ_r, plot_samp_no).reshape(-1, 1),
        ),
        axis=1,
    ), plot_samp_times, axis = 0),
    "alpha_gp_samples": np.concatenate(
```

```
(
       np.linspace(0, 1, plot_gp_no, dtype=np.float64).reshape(-1, 1), # alpha
       np.repeat(pv_champ_beta, plot_gp_no).reshape(-1, 1), # beta
       np.repeat(pv_champ_gamma_L, plot_gp_no).reshape(-1, 1), # gamma_L
       np.repeat(pv_champ_lambda, plot_gp_no).reshape(-1, 1), # lambda
       np.repeat(pv_champ_f, plot_gp_no).reshape(-1, 1), # f
       np.repeat(pv champ r, plot gp no).reshape(-1, 1), # r
   ),
   axis=1,
),
"beta_slice_samples": np.repeat(np.concatenate(
    (
       np.repeat(pv_champ_alpha, plot_samp_no).reshape(-1, 1), # alpha
       np.linspace(0, 1, plot_samp_no, dtype=np.float64).reshape(-1, 1), # beta
       np.repeat(pv_champ_gamma_L, plot_samp_no).reshape(-1, 1), # gamma_L
       np.repeat(pv_champ_lambda, plot_samp_no).reshape(-1, 1), # lambda
       np.repeat(pv_champ_f, plot_samp_no).reshape(-1, 1), # f
       np.repeat(pv_champ_r, plot_samp_no).reshape(-1, 1), # r
   ),
   axis=1,
), plot_samp_times, axis = 0),
"beta gp samples": np.concatenate(
    (
       np.repeat(pv_champ_alpha, plot_gp_no).reshape(-1, 1), # alpha
       np.linspace(0, 1, plot_gp_no, dtype=np.float64).reshape(-1, 1), # beta
       np.repeat(pv_champ_gamma_L, plot_gp_no).reshape(-1, 1), # gamma_L
       np.repeat(pv_champ_lambda, plot_gp_no).reshape(-1, 1), # lambda
       np.repeat(pv_champ_f, plot_gp_no).reshape(-1, 1), # f
       np.repeat(pv_champ_r, plot_gp_no).reshape(-1, 1), # r
   ),
   axis=1,
"gamma_L_slice_samples": np.repeat(np.concatenate(
    (
       np.repeat(pv_champ_alpha, plot_samp_no).reshape(-1, 1), # alpha
       np.repeat(pv_champ_beta, plot_samp_no).reshape(-1, 1), # beta
       np.linspace(0, gamma_L_max, plot_samp_no, dtype=np.float64).reshape(-1, 1), #
       np.repeat(pv_champ_lambda, plot_samp_no).reshape(-1, 1), # lambda
       np.repeat(pv_champ_f, plot_samp_no).reshape(-1, 1), # f
       np.repeat(pv_champ_r, plot_samp_no).reshape(-1, 1), # r
   ),
```

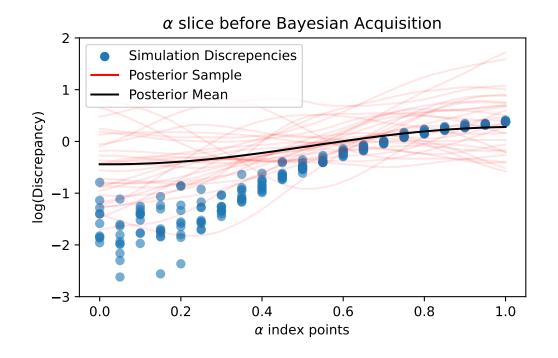
```
axis=1,
), plot_samp_times, axis = 0),
"gamma_L_gp_samples": np.concatenate(
        np.repeat(pv_champ_alpha, plot_gp_no).reshape(-1, 1), # alpha
        np.repeat(pv_champ_beta, plot_gp_no).reshape(-1, 1), # beta
        np.linspace(0, gamma_L_max, plot_gp_no, dtype=np.float64).reshape(-1, 1), # g
        np.repeat(pv_champ_lambda, plot_gp_no).reshape(-1, 1), # lambda
        np.repeat(pv_champ_f, plot_gp_no).reshape(-1, 1), # f
        np.repeat(pv_champ_r, plot_gp_no).reshape(-1, 1), # r
    ),
    axis=1.
),
"lambda slice samples": np.repeat(np.concatenate(
        np.repeat(pv_champ_alpha, plot_samp_no).reshape(-1, 1), # alpha
        np.repeat(pv_champ_beta, plot_samp_no).reshape(-1, 1), # beta
        np.repeat(pv_champ_gamma_L, plot_samp_no).reshape(-1, 1), # gamma_L
        np.linspace(0, lambda_max, plot_samp_no, dtype=np.float64).reshape(-1, 1), # 1
        np.repeat(pv_champ_f, plot_samp_no).reshape(-1, 1), # f
        np.repeat(pv_champ_r, plot_samp_no).reshape(-1, 1), # r
    ),
    axis=1,
), plot_samp_times, axis = 0),
"lambda_gp_samples": np.concatenate(
        np.repeat(pv_champ_alpha, plot_gp_no).reshape(-1, 1), # alpha
        np.repeat(pv_champ_beta, plot_gp_no).reshape(-1, 1), # beta
        np.repeat(pv_champ_gamma_L, plot_gp_no).reshape(-1, 1), # gamma_L
        np.linspace(\frac{0}{1}, lambda_max, plot_gp_no, dtype=np.float64).reshape(\frac{1}{1}, \frac{1}{1}), # lam
        np.repeat(pv_champ_f, plot_gp_no).reshape(-1, 1), # f
        np.repeat(pv_champ_r, plot_gp_no).reshape(-1, 1), # r
    ),
    axis=1.
"f_slice_samples": np.repeat(np.concatenate(
    (
        np.repeat(pv_champ_alpha, plot_samp_no).reshape(-1, 1), # alpha
        np.repeat(pv_champ_beta, plot_samp_no).reshape(-1, 1), # beta
        np.repeat(pv_champ_gamma_L, plot_samp_no).reshape(-1, 1), # gamma_L
        np.repeat(pv_champ_lambda, plot_samp_no).reshape(-1, 1), # lambda
```

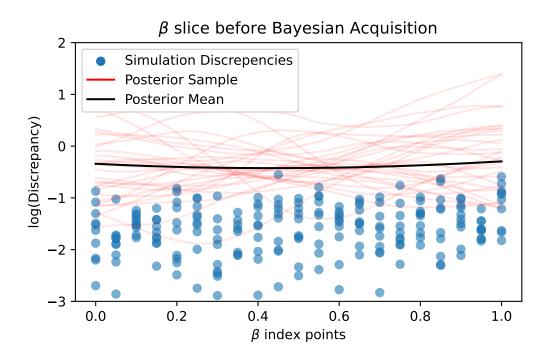
```
np.linspace(0, f_max, plot_samp_no, dtype=np.float64).reshape(-1, 1), # f
           np.repeat(pv_champ_r, plot_samp_no).reshape(-1, 1), # r
       ),
       axis=1,
    ), plot_samp_times, axis = 0),
    "f gp samples": np.concatenate(
           np.repeat(pv_champ_alpha, plot_gp_no).reshape(-1, 1), # alpha
           np.repeat(pv_champ_beta, plot_gp_no).reshape(-1, 1), # beta
           np.repeat(pv_champ_gamma_L, plot_gp_no).reshape(-1, 1), # gamma_L
           np.repeat(pv_champ_lambda, plot_gp_no).reshape(-1, 1), # lambda
           np.linspace(0, f_max, plot_gp_no, dtype=np.float64).reshape(-1, 1), # f
           np.repeat(pv_champ_r, plot_gp_no).reshape(-1, 1), # r
       ),
       axis=1,
    "r_slice_samples": np.repeat(np.concatenate(
           np.repeat(pv_champ_alpha, plot_samp_no).reshape(-1, 1), # alpha
           np.repeat(pv_champ_beta, plot_samp_no).reshape(-1, 1), # beta
           np.repeat(pv_champ_gamma_L, plot_samp_no).reshape(-1, 1), # gamma_L
           np.repeat(pv champ lambda, plot samp no).reshape(-1, 1), # lambda
           np.repeat(pv_champ_f, plot_samp_no).reshape(-1, 1), # f
           np.linspace(0, r_max, plot_samp_no, dtype=np.float64).reshape(-1, 1), # r
       ),
       axis=1,
    ), plot_samp_times, axis = 0),
    "r_gp_samples": np.concatenate(
        (
           np.repeat(pv_champ_alpha, plot_gp_no).reshape(-1, 1), # alpha
           np.repeat(pv_champ_beta, plot_gp_no).reshape(-1, 1), # beta
           np.repeat(pv_champ_gamma_L, plot_gp_no).reshape(-1, 1), # gamma_L
           np.repeat(pv_champ_lambda, plot_gp_no).reshape(-1, 1), # lambda
           np.repeat(pv_champ_f, plot_gp_no).reshape(-1, 1), # f
           np.linspace(0, r_max, plot_gp_no, dtype=np.float64).reshape(-1, 1), # r
       ),
       axis=1,
    ),
}
```

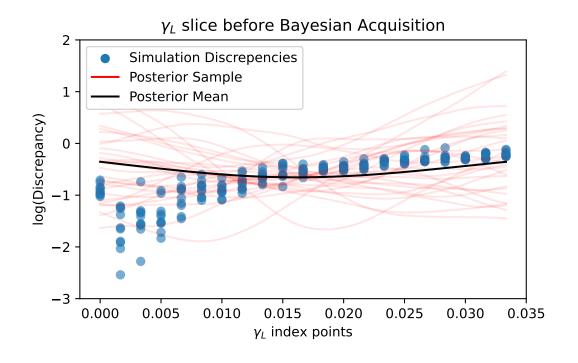
# Plotting the GPs across different slices

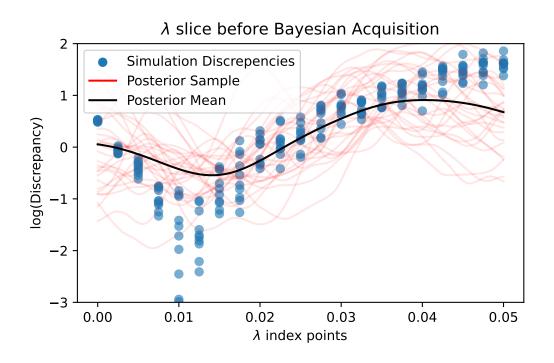
```
GP seed = tfp.random.sanitize seed(4362)
vars = ["alpha", "beta", "gamma_L", "lambda", "f", "r"]
slice_indices_dfs_dict = {}
slice_index_vals_dict = {}
slice_discrepencies_dict = {}
gp_samples_dict = {}
for var in vars:
    val df = pd.DataFrame(
        slice_samples_dict[var + "_slice_samples"], columns=variables_names
    slice_indices_dfs_dict[var + "_slice_indices_df"] = val_df
    slice_index_vals_dict[var + "_slice_index_vals"] = val_df.values
    df_temp = val_df.assign(seed=range(val_df.shape[0]))
    seed = int(np.random.uniform() * 1000000)
    with mp.Pool(processes=mp.cpu_count()) as pool:
        args = list(df_temp.itertuples(index=False, name=None))
        results = pool.starmap(single_discrepency, args)
    discreps = results
    slice_discrepencies_dict[var + "_slice_discrepencies"] = discreps
    gp_samples_df = pd.DataFrame(
        slice_samples_dict[var + "_gp_samples"], columns=variables_names
    slice_indices_dfs_dict[var + "_gp_indices_df"] = gp_samples_df
    slice_index_vals_dict[var + "_gp_index_vals"] = gp_samples_df.values
    champ_GP_reg_plot = tfd.GaussianProcessRegressionModel(
        kernel=kernel champ,
        index_points=gp_samples_df.values,
        observation_index_points=index_vals,
        observations=obs_vals,
        observation_noise_variance=observation_noise_variance_champ,
        predictive_noise_variance=0.0,
        mean_fn=const_mean_fn(),
    GP_samples = champ_GP_reg_plot.sample(gp_samp_no, seed=GP_seed)
```

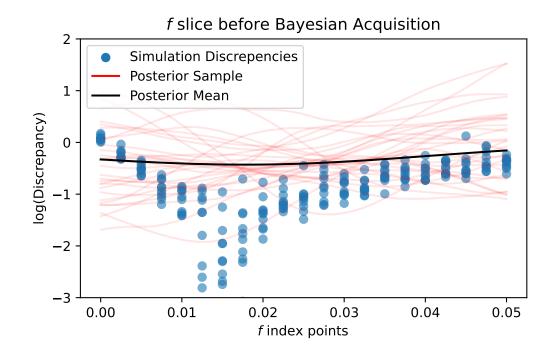
```
gp_samples_dict[var + "initial_gp_samps"] = GP_samples
plt.figure(figsize=(6, 3.5))
plt.scatter(
    val_df[var].values,
    discreps,
    label="Simulation Discrepencies",
    alpha=0.6,
)
for i in range(gp_samp_no):
    plt.plot(
        gp_samples_df[var].values,
        GP_samples[i, :],
        c="r",
        alpha=0.1,
        label="Posterior Sample" if i == 0 else None,
plt.plot(
    slice_indices_dfs_dict[var + "_gp_indices_df"][var].values,
    champ_GP_reg_plot.mean_fn(
        slice_indices_dfs_dict[var + "_gp_indices_df"].values
    ),
    c="black",
    alpha=1,
    label="Posterior Mean",
)
leg = plt.legend(loc="upper left")
for lh in leg.legend_handles:
    lh.set_alpha(1)
if var in ["f", "r"]:
    plt.xlabel("$" + var + "$ index points")
    plt.title("$" + var + "$ slice before Bayesian Acquisition")
else:
    plt.xlabel("$\\" + var + "$ index points")
    plt.title("$\\" + var + "$ slice before Bayesian Acquisition")
# if var not in ["alpha", "beta"]:
     plt.xscale("log", base=np.e)
plt.ylabel("log(Discrepancy)")
plt.ylim((-3, 2))
plt.savefig("champagne_GP_images/initial_" + var + "_slice_log_discrep.pdf")
plt.show()
```

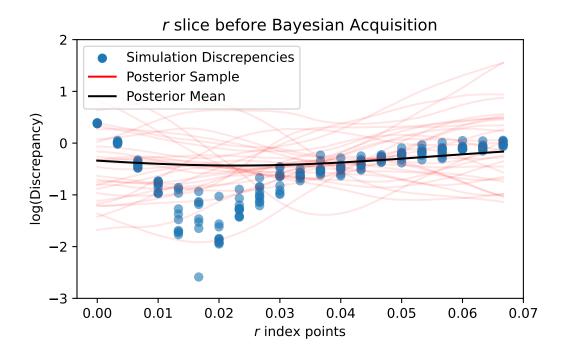












# Acquiring the next datapoint to test

#### Proof that .variance returns what we need in acquisition function

```
champ_GP_reg = tfd.GaussianProcessRegressionModel(
      kernel=kernel_champ,
      observation_index_points=index_vals,
      observations=obs_vals,
      observation_noise_variance=observation_noise_variance_champ,
      mean_fn=const_mean_fn(),
  )
  new guess = np.array([0.4, 0.4, 0.004, 0.04, 0.01, 0.17])
  mean_t = champ_GP_reg.mean_fn(new_guess)
  variance_t = champ_GP_reg.variance(index_points=[new_guess])
  kernel_self = kernel_champ.apply(new_guess, new_guess)
  kernel others = kernel champ.apply(new guess, index vals)
  K = kernel_champ.matrix(
      index_vals, index_vals
  ) + observation_noise_variance_champ * np.identity(index_vals.shape[0])
  inv_K = np.linalg.inv(K)
  print("Self Kernel is {}".format(kernel_self.numpy().round(3)))
  print("Others Kernel is {}".format(kernel_others.numpy().round(3)))
  print(inv_K)
  my_var_t = kernel_self - kernel_others.numpy() @ inv K @ kernel_others.numpy()
  print("Variance function is {}".format(variance_t.numpy().round(3)))
  print("Variance function is {}".format(my_var_t.numpy().round(3)))
Self Kernel is 0.548
Others Kernel is [0.
                      0.
                             0.
                                   0.001 0.002 0.005 0.
                                                           0.001 0.
                                                                       0.
                                                                             0.002 0.
0.
      0.001 0.004 0.004 0.
                             0.007 0.
                                          0.001 0.001 0.001 0.006 0.001
0.
                                                      0. 0.
                                                                  0.
      0.001 0.003 0.
                      0.
                              0.
                                    0.
                                          0.
                                                0.
      0.
            0. 0.006 0.006 0.
                                                0.
                                                      0.003 0.
0.
                                    0.
                                          0.
                                                                  0.001
      0.
[[ 2.33380624e+00 4.96553983e-03 -1.27813573e-02 ... -6.23666743e-02
  4.06492589e-04 -5.11513670e-01]
 [ 4.96553983e-03 2.35381789e+00 1.78783954e-02 ... 3.81195623e-03
 -4.97121878e-01 9.57940430e-04]
 [-1.27813573e-02 \ 1.78783954e-02 \ 2.15731364e+00 \ \dots \ -3.79254994e-01
```

```
9.13202433e-03 -3.71753537e-01]
...

[-6.23666743e-02 3.81195623e-03 -3.79254994e-01 ... 2.23151986e+00
1.30410003e-03 3.85189894e-03]
[ 4.06492589e-04 -4.97121878e-01 9.13202433e-03 ... 1.30410003e-03
2.06686174e+00 3.78201721e-03]
[-5.11513670e-01 9.57940430e-04 -3.71753537e-01 ... 3.85189894e-03
3.78201721e-03 2.53092314e+00]]
Variance function is [0.548]
Variance function is 0.548
```

#### Loss function

```
next_alpha = tfp.util.TransformedVariable(
    initial_value=0.5,
    bijector=tfb.Sigmoid(),
    dtype=np.float64,
    name="next_alpha",
)
next_beta = tfp.util.TransformedVariable(
    initial_value=0.5,
    bijector=tfb.Sigmoid(),
    dtype=np.float64,
    name="next_beta",
)
next_gamma_L = tfp.util.TransformedVariable(
    initial_value=gamma_L_max/2,
    bijector=tfb.Sigmoid(np.float64(0.), gamma_L_max),
    dtype=np.float64,
    name="next_gamma_L",
)
next_lambda = tfp.util.TransformedVariable(
    initial_value=lambda_max/2,
    bijector=tfb.Sigmoid(np.float64(0.), lambda_max),
    dtype=np.float64,
    name="next_lambda",
)
```

```
next_f = tfp.util.TransformedVariable(
      initial_value=f_max/2,
      bijector=tfb.Sigmoid(np.float64(0.), f_max),
      dtype=np.float64,
      name="next_f",
  )
  next_r = tfp.util.TransformedVariable(
      initial_value=r_max/2,
      bijector=tfb.Sigmoid(np.float64(0.), r_max),
      dtype=np.float64,
      name="next_r",
  )
  next_vars = (
      (next_alpha.trainable_variables[0],
      next_beta.trainable_variables[0],
      next_gamma_L.trainable_variables[0],
      next_lambda.trainable_variables[0],
      next_f.trainable_variables[0],
      next_r.trainable_variables[0],)
  )
  next_vars
(<tf.Variable 'next_alpha:0' shape=() dtype=float64, numpy=0.0>,
<tf.Variable 'next_beta:0' shape=() dtype=float64, numpy=0.0>,
<tf.Variable 'next_gamma_L:0' shape=() dtype=float64, numpy=0.0>,
<tf.Variable 'next_lambda:0' shape=() dtype=float64, numpy=0.0>,
 <tf.Variable 'next_f:0' shape=() dtype=float64, numpy=0.0>,
 <tf.Variable 'next_r:0' shape=() dtype=float64, numpy=0.0>)
  eta_t = tf.constant(1.0, dtype=np.float64)
  def UCB_loss(champ_GP_reg):
      next_guess = tf.reshape(
          tf.stack([next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r]),
          [1, 6],
      mean_t = champ_GP_reg.mean_fn(next_guess)
```

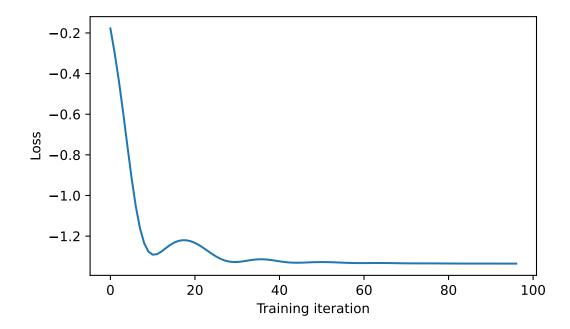
```
std_t = tf.math.sqrt(
        champ_GP_reg.variance(index_points=next_guess)
        - observation_noise_variance_champ
    return tf.squeeze(mean_t - std_t)
optimizer_fast = tf.keras.optimizers.Adam(learning_rate=0.1)
@tf.function(autograph=False, jit_compile=False)
def opt_var():
    with tf.GradientTape() as tape:
        loss = UCB_loss(champ_GP_reg)
    grads = tape.gradient(loss, next_vars)
    optimizer_fast.apply_gradients(zip(grads, next_vars))
    return loss
num_iters = 10000
lls_ = np.zeros(num_iters, np.float64)
tolerance = 1e-6  # Set your desired tolerance level
previous_loss = float("inf")
for i in range(num_iters):
    loss = opt_var()
    lls_[i] = loss
    # Check if change in loss is less than tolerance
    if abs(loss - previous_loss) < tolerance:</pre>
        print(f"Acquisition function convergence reached at iteration {i+1}.")
        lls_= lls_[range(i + 1)]
        break
    previous_loss = loss
print("Trained parameters:")
for var in [next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r]:
    print("{} is {}".format(var.name, (var.bijector.forward(var).numpy().round(3))))
```

Acquisition function convergence reached at iteration 97. Trained parameters:

```
next_beta is 0.644
next_gamma_L is 0.017
next_lambda is 0.025
next_f is 0.025
next_r is 0.034

plt.figure(figsize=(6, 3.5))
plt.plot(lls_)
plt.xlabel("Training iteration")
plt.ylabel("Loss")
plt.savefig("champagne_GP_images/bolfi_optim_loss_log_discrep.pdf")
plt.show()
```

next\_alpha is 0.545



```
means = champ_GP.mean_fn(index_vals)
        K_inv = tf.linalg.inv(K)
        K inv y = K inv @ tf.reshape(obs_vals - means, shape=[obs_vals.shape[0], 1])
        K_inv_diag = tf.linalg.diag_part(K_inv)
        log_var = tf.math.log(K_inv_diag)
        log_mu = tf.reshape(K_inv_y, shape=[-1]) ** 2
        return -tf.math.reduce_sum(log_var - log_mu)
    @tf.function(autograph=False, jit_compile=False)
    def opt_GP():
        with tf.GradientTape() as tape:
            loss = LOO_loss(
                champ_GP, index_vals, obs_vals, observation_noise_variance_champ
            )
        grads = tape.gradient(loss, champ_GP.trainable_variables)
        optimizer_slow.apply_gradients(zip(grads, champ_GP.trainable_variables))
        return loss
    num_iters = 10000
    lls_ = np.zeros(num_iters, np.float64)
    tolerance = 1e-6 # Set your desired tolerance level
    previous_loss = float("inf")
    for i in range(num_iters):
        loss = opt_GP()
        # Check if change in loss is less than tolerance
        if abs(loss - previous_loss) < tolerance:</pre>
            print(f"Hyperparameter convergence reached at iteration {i+1}.")
            break
        previous_loss = loss
    for var in optimizer_slow.variables:
        var.assign(tf.zeros_like(var))
def update_GP_MLE(champ_GP):
    @tf.function(autograph=False, jit_compile=False)
    def train_model():
        with tf.GradientTape() as tape:
```

```
loss = -champ_GP.log_prob(obs_vals)
        grads = tape.gradient(loss, champ_GP.trainable_variables)
        optimizer_slow.apply_gradients(zip(grads, champ_GP.trainable_variables))
        return loss
    num_iters = 10000
    lls_ = np.zeros(num_iters, np.float64)
    tolerance = 1e-6  # Set your desired tolerance level
    previous_loss = float("inf")
    for i in range(num_iters):
        loss = train_model()
        # Check if change in loss is less than tolerance
        if abs(loss - previous_loss) < tolerance:</pre>
            print(f"Hyperparameter convergence reached at iteration {i+1}.")
            break
        previous_loss = loss
    for var in optimizer_slow.variables:
        var.assign(tf.zeros_like(var))
# def UCB_loss(eta_t, champ_GP_reg):
     next_guess = tf.reshape(
          tf.stack([next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r]),
     mean_t = champ_GP_reg.mean_fn(next_guess)
      std_t = champ_GP_reg.stddev(index_points=next_guess)
     return tf.squeeze(mean_t - eta_t * std_t)
def update_var_UCB(eta_t, champ_GP_reg, next_vars):
    optimizer_fast = tf.keras.optimizers.Adam(learning_rate=0.1)
    @tf.function(autograph=False, jit_compile=False)
    def opt_var():
        with tf.GradientTape() as tape:
            loss = UCB_loss(eta_t, champ_GP_reg)
```

```
grads = tape.gradient(loss, next_vars)
        optimizer_fast.apply_gradients(zip(grads, next_vars))
        return loss
    num_iters = 10000
    lls_ = np.zeros(num_iters, np.float64)
    tolerance = 1e-3 # Set your desired tolerance level
   previous_loss = float("inf")
    for i in range(num_iters):
        loss = opt_var()
        lls_[i] = loss
        # Check if change in loss is less than tolerance
        if abs(loss - previous_loss) < tolerance:</pre>
            print(f"Acquisition function convergence reached at iteration {i+1}.")
            break
        previous_loss = loss
   next guess = tf.reshape(
        tf.stack([next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r]),
        [1, 6],
    print(
        "The final UCB loss was {}".format(loss.numpy().round(3))
        + " with predicted mean of {}".format(
            champ_GP_reg.mean_fn(next_guess).numpy().round(3)
    for var in optimizer_fast.variables:
        var.assign(tf.zeros_like(var))
def update_var_EI(GP_reg, alpha, beta, gamma_L, lambda_, f, r, min_obs):
    def EI_loss(alpha, beta, gamma_L, lambda_, f, r, min_obs):
        next_guess = tf.reshape(
            tf.stack([alpha, beta, gamma_L, lambda_, f, r]),
            [1, 6],
        )
```

```
mean_t = GP_reg.mean_fn(next_guess)
    std_t = GP_reg.stddev(index_points=next_guess)
    delt = min_obs - mean_t
    return -tf.squeeze(
        delt * tfd.Normal(0, np.float64(1)).cdf(delt / std_t)
        + std_t * tfd.Normal(0, np.float64(1)).prob(delt / std_t)
    )
optimizer_fast = tf.keras.optimizers.Adam(learning_rate=0.1)
@tf.function(autograph=False, jit_compile=False)
def opt_var():
    with tf.GradientTape() as tape:
        loss = EI_loss(alpha, beta, gamma_L, lambda_, f, r, min_obs)
    grads = tape.gradient(loss, next_vars)
    optimizer_fast.apply_gradients(zip(grads, next_vars))
    return loss
num_iters = 10000
lls_ = np.zeros(num_iters, np.float64)
tolerance = 1e-6 # Set your desired tolerance level
previous_loss = np.float64("inf")
for i in range(num_iters):
    loss = opt_var()
    lls_[i] = loss
    # Check if change in loss is less than tolerance
    if abs(loss - previous_loss) < tolerance:</pre>
        print(f"Acquisition function convergence reached at iteration {i+1}.")
        lls_ = lls_ [range(i + 1)]
        break
    previous_loss = loss
next_guess = tf.reshape(
    tf.stack([next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r]),
)
print(
```

```
"The final EI loss was {}".format(loss.numpy().round(3))
        + " with predicted mean of {}".format(
            champ_GP_reg.mean_fn(next_guess).numpy().round(3)
        )
    )
def new_eta_t(t, d, exploration_rate):
    # return np.log((t + 1) ** (d * 2 + 2) * np.pi**2 / (3 * exploration_rate))
    return np.sqrt(np.log((t + \frac{1}{2}) ** (d * \frac{2}{2} + \frac{2}{2}) * np.pi**2 / (\frac{3}{2} * exploration_rate)))
# optimizer_fast = tf.keras.optimizers.Adam(learning_rate=1.)
# update_var_EI()
# plt.figure(figsize=(6, 3.5))
# plt.plot(lls_)
# plt.xlabel("Training iteration")
# plt.ylabel("Loss")
# plt.show()
num_slice_updates = 10
all_slices = [
    np.linspace(0, 1, num_slice_updates, dtype=np.float64), # alpha
    np.linspace(0, 1, num_slice_updates, dtype=np.float64), # beta
    np.linspace(0, gamma_L_max, num_slice_updates, dtype=np.float64), # gamma_L
    np.linspace(0, lambda_max, num_slice_updates, dtype=np.float64), # lambda
    np.linspace(0, f_max, num_slice_updates, dtype=np.float64), # f
    np.linspace(0, r_max, num_slice_updates, dtype=np.float64), # r
]
exploration_rate = 1
d = 6
update_GP_hp_freq = 20 # how many iterations before updating GP hyperparams
eta_t = tf.Variable(0, dtype=np.float64, name="eta_t")
min_obs = tf.Variable(100, dtype=np.float64, name="min_obs", shape=())
min_index = index_vals[
    champ_GP_reg.mean_fn(index_vals) == min(champ_GP_reg.mean_fn(index_vals))
][0]
simulation_reps = 20
```

```
for t in range (501):
   min_index = index_vals[
       champ GP reg.mean fn(index vals) == min(champ GP reg.mean fn(index vals))
   ][
       0,
   optimizer_slow = tf.keras.optimizers.Adam()
   eta_t.assign(new_eta_t(t, d, exploration_rate))
   min_obs.assign(min(champ_GP_reg.mean_fn(index_vals)))
   print("Iteration " + str(t))
   # print(eta_t)
   # for var in [next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r]:
         var.assign(
             var.bijector.forward(np.float64(100000000.0))
             * np.float64(np.random.uniform())
   #
   index_update = 0
   for var in [next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r]:
       if np.random.uniform() > 0.5:
           var.assign(min_index[index_update])
       else:
           var.assign(
               var.bijector.forward(np.float64(100000000.0))
               * np.float64(np.random.uniform())
           )
       index_update += 1
   # update_var_UCB(eta_t, champ_GP_reg)
   update_var_EI(
       champ_GP_reg,
       next_alpha,
       next_beta,
       next_gamma_L,
       next_lambda,
       next_f,
       next_r,
       min_obs,
```

```
)
new_params = np.array(
        next_alpha.numpy(),
        next_beta.numpy(),
       next_gamma_L.numpy(),
        next_lambda.numpy(),
        next_f.numpy(),
        next_r.numpy(),
    ٦
).reshape(1, -1)
print("The next parameters to simulate from are {}".format(new_params.round(3)))
new_discrepency = discrepency_fn(
    next_alpha.numpy(),
    next_beta.numpy(),
    next_gamma_L.numpy(),
    next_lambda.numpy(),
    next_f.numpy(),
    next_r.numpy(),
)
index_vals = np.append(index_vals, new_params, axis=0)
obs_vals = np.append(obs_vals, new_discrepency)
print("The mean of the samples was {}".format(new_discrepency.round(3)))
slice_var = [next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r][
    t % 6
if np.random.uniform() < 1 / 20 + np.exp(1 - t / 4):
    for val in all_slices[t % 6]:
        slice_var.assign(val)
        new_params = np.array(
                next_alpha.numpy(),
                next_beta.numpy(),
                next_gamma_L.numpy(),
```

```
next_lambda.numpy(),
               next_f.numpy(),
               next_r.numpy(),
           1
       ).reshape(1, -1)
       new discrepency = discrepency fn(
           next_alpha.numpy(),
           next beta.numpy(),
           next_gamma_L.numpy(),
           next_lambda.numpy(),
           next_f.numpy(),
           next_r.numpy(),
       )
       index_vals = np.append(index_vals, new_params, axis=0)
       obs_vals = np.append(obs_vals, new_discrepency)
champ_GP_reg = tfd.GaussianProcessRegressionModel(
   kernel=kernel champ,
   observation_index_points=index_vals,
   observations=obs_vals,
   observation_noise_variance=observation_noise_variance_champ,
   predictive_noise_variance=0.0,
   mean_fn=const_mean_fn(),
)
if t % update_GP_hp_freq == 0:
   champ_GP = tfd.GaussianProcess(
       kernel=kernel_champ,
       observation_noise_variance=observation_noise_variance_champ,
       index_points=index_vals,
       mean_fn=const_mean_fn(),
   )
   update_GP_LOO(champ_GP, index_vals, obs_vals, observation_noise_variance_champ)
   # update_GP_MLE(champ_GP)
   min_value = min(champ_GP_reg.mean_fn(index_vals))
   min_index = index_vals[champ_GP_reg.mean_fn(index_vals) == min_value][0,]
   print(
```

```
"The minimum predicted mean of the observed indices is {}".format(
            min_value.numpy().round(3)
        )
        + " at the point \n{}".format(min_index.round(3))
    )
if (t > 0) & (t \% 50 == 0):
    print("Trained parameters:")
    for train_var in champ_GP.trainable_variables:
        if "bias" in train_var.name:
            print("{} is {}\n".format(train_var.name, train_var.numpy().round(3)))
        else:
            if "length" in train_var.name:
                print(
                    "{} is {}\n".format(
                        train_var.name,
                        tfb.Sigmoid(
                            np.float64(0.0),
                                 1.0 / 2,
                                 1.0 / 2,
                                 gamma_L_max / 2,
                                lambda_max / 2,
                                 f_max / 2,
                                r_max / 2,
                            ],
                        )
                         .forward(train_var)
                         .numpy()
                         .round(3),
                )
            else:
                print(
                    "{} is {}\n".format(
                        train_var.name,
                        constrain_positive.forward(train_var).numpy().round(3),
                )
    for var in vars:
```

```
champ_GP_reg_plot = tfd.GaussianProcessRegressionModel(
    kernel=kernel_champ,
    index_points=slice_indices_dfs_dict[var + "_gp_indices_df"].values,
    observation_index_points=index_vals,
    observations=obs_vals,
    observation_noise_variance=observation_noise_variance_champ,
    predictive_noise_variance=0.0,
    mean_fn=const_mean_fn(),
)
GP_samples = champ_GP_reg_plot.sample(gp_samp_no, seed=GP_seed)
gp_samples_dict[var + "_gp_samps" + str(t) + "iters"] = GP_samples
plt.figure(figsize=(6, 3.5))
plt.scatter(
    slice_indices_dfs_dict[var + "_slice_indices_df"][var].values,
    slice_discrepencies_dict[var + "_slice_discrepencies"],
    label="Simulation Discrepencies",
for i in range(gp_samp_no):
    plt.plot(
        slice_indices_dfs_dict[var + "_gp_indices_df"][var].values,
        GP samples[i, :],
        c="r",
        alpha=0.1,
        label="Posterior Sample" if i == 0 else None,
    )
plt.plot(
    slice_indices_dfs_dict[var + "_gp_indices_df"][var].values,
    champ_GP_reg_plot.mean_fn(
        slice_indices_dfs_dict[var + "_gp_indices_df"].values
    ),
    c="black",
    alpha=1,
    label="Posterior Mean",
leg = plt.legend(loc="upper left")
for lh in leg.legend_handles:
    lh.set_alpha(1)
if var in ["f", "r"]:
    plt.xlabel("$" + var + "$ index points")
    plt.title(
```

```
)
              else:
                  plt.xlabel("$\\" + var + "$ index points")
                  plt.title(
                       "$\\" + var + "$ slice after " + str(t) + " Bayesian acquisitions"
              plt.ylabel("log(Discrepancy)")
              plt.ylim((-3, 2))
              plt.savefig(
                  "champagne_GP_images/"
                  + var
                  + "_slice_"
                  + str(t)
                  + "_bolfi_updates_log_discrep.pdf"
              plt.show()
Iteration 0
Acquisition function convergence reached at iteration 63.
The final EI loss was -0.134 with predicted mean of [-0.916]
The next parameters to simulate from are [[0.157 0.59 0.02 0.013 0.019 0.027]]
The mean of the samples was -1.138
The minimum predicted mean of the observed indices is -1.134 at the point
[0.157 0.59 0.02 0.013 0.019 0.027]
Iteration 1
Acquisition function convergence reached at iteration 109.
The final EI loss was -0.13 with predicted mean of [-0.983]
The next parameters to simulate from are [[0.126 0.637 0.015 0.013 0.009 0.038]]
The mean of the samples was -0.635
Iteration 2
Acquisition function convergence reached at iteration 87.
The final EI loss was -0.128 with predicted mean of [-1.033]
The next parameters to simulate from are [[0.154 0.803 0.025 0.013 0.025 0.022]]
The mean of the samples was -0.71
Iteration 3
Acquisition function convergence reached at iteration 74.
The final EI loss was -0.094 with predicted mean of [-1.404]
The next parameters to simulate from are [[0.136 0.66 0.009 0.014 0.027 0.025]]
The mean of the samples was -1.038
Iteration 4
```

"\$" + var + "\$ slice after " + str(t) + " Bayesian acquisitions"

Acquisition function convergence reached at iteration 87.

The final EI loss was -0.004 with predicted mean of [0.032]

The next parameters to simulate from are [[0.998 0.996 0.033 0.008 0.05 0. ]]

The mean of the samples was 0.247

Iteration 5

Acquisition function convergence reached at iteration 75.

The final EI loss was -0.004 with predicted mean of [0.072]

The next parameters to simulate from are [[0.999 0.995 0.033 0.029 0.05 0.001]]

The mean of the samples was 0.49

Iteration 6

Acquisition function convergence reached at iteration 49.

The final EI loss was -0.019 with predicted mean of [-0.683]

The next parameters to simulate from are [[0.346 0.344 0.023 0.013 0.008 0.005]]

The mean of the samples was 0.037

Iteration 7

Acquisition function convergence reached at iteration 101.

The final EI loss was -0.082 with predicted mean of [-1.746]

The next parameters to simulate from are [[0.127 0.722 0.009 0.01 0.025 0.024]]

The mean of the samples was -1.53

Iteration 8

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.641]

The next parameters to simulate from are [[0.134 0.664 0.009 0.031 0.028 0.004]]

The mean of the samples was 1.065

Iteration 9

Acquisition function convergence reached at iteration 85.

The final EI loss was -0.091 with predicted mean of [-1.724]

The next parameters to simulate from are [[0.165 0.675 0.009 0.011 0.029 0.024]]

The mean of the samples was -1.495

Iteration 10

Acquisition function convergence reached at iteration 119.

The final EI loss was -0.005 with predicted mean of [0.072]

The next parameters to simulate from are [[0.999 0.005 0. 0. 0.05 0. ]]

The mean of the samples was 0.277

Iteration 11

Acquisition function convergence reached at iteration 68.

The final EI loss was -0.079 with predicted mean of [-1.597]

The next parameters to simulate from are [[0.106 0.526 0.012 0.01 0.029 0.029]]

The mean of the samples was -1.408

Iteration 12

Acquisition function convergence reached at iteration 49.

The final EI loss was -0.004 with predicted mean of [-0.073]

The next parameters to simulate from are [[0.005 0.996 0.009 0.013 0.001 0.002]]

The mean of the samples was 0.288

Iteration 13

Acquisition function convergence reached at iteration 92.

The final EI loss was -0.004 with predicted mean of [0.183]

The next parameters to simulate from are [[0.001 0. 0.033 0.05 0. 0. ]]

The mean of the samples was 2.079

Iteration 14

Acquisition function convergence reached at iteration 58.

The final EI loss was -0.021 with predicted mean of [-0.768]

The next parameters to simulate from are [[0.352 0.968 0.021 0.015 0.012 0.037]]

The mean of the samples was -0.604

Iteration 15

Acquisition function convergence reached at iteration 110.

The final EI loss was -0.043 with predicted mean of [-1.632]

The next parameters to simulate from are [[0.142 0.652 0.01 0.011 0.025 0.028]]

The mean of the samples was -1.617

Iteration 16

Acquisition function convergence reached at iteration 94.

The final EI loss was -0.004 with predicted mean of [0.13]

The next parameters to simulate from are [[0.999 0.006 0.033 0.039 0. 0.066]]

The mean of the samples was 0.483

Iteration 17

Acquisition function convergence reached at iteration 75.

The final EI loss was -0.017 with predicted mean of [-0.689]

The next parameters to simulate from are [[0.325 0.407 0.027 0.015 0.02 0.049]]

The mean of the samples was -0.679

Iteration 18

Acquisition function convergence reached at iteration 72.

The final EI loss was -0.002 with predicted mean of [0.326]

The next parameters to simulate from are  $[[0.458 \ 0.005 \ 0.$  0.05 0. 0.]

The mean of the samples was 1.615

Iteration 19

Acquisition function convergence reached at iteration 39.

The final EI loss was -0.009 with predicted mean of [-0.477]

The next parameters to simulate from are [[0.414 0.709 0.033 0.012 0.033 0.034]]

The mean of the samples was -0.857

Iteration 20

Acquisition function convergence reached at iteration 75.

The final EI loss was -0.011 with predicted mean of [-0.561]

The next parameters to simulate from are [[0.213 0.003 0.015 0.012 0.031 0.035]]

The mean of the samples was -0.893

The minimum predicted mean of the observed indices is -1.682 at the point

[0.136 0.66 0.009 0.011 0.027 0.025]

Iteration 21

Acquisition function convergence reached at iteration 82.

The final EI loss was -0.099 with predicted mean of [-1.573]

The next parameters to simulate from are [[0.11 0.754 0.009 0.011 0.032 0.029]]

The mean of the samples was -1.165

Iteration 22

Acquisition function convergence reached at iteration 122.

The final EI loss was -0.009 with predicted mean of [0.015]

The next parameters to simulate from are [[0.94 0.987 0. 0.034 0.049 0.065]]

The mean of the samples was 0.74

Iteration 23

Acquisition function convergence reached at iteration 89.

The final EI loss was -0.007 with predicted mean of [0.088]

The next parameters to simulate from are [[0.005 0.002 0.033 0.039 0.05 0.066]]

The mean of the samples was 1.319

Iteration 24

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.873]

The next parameters to simulate from are [[0.135 0.661 0.009 0.035 0.028 0.014]]

The mean of the samples was 1.107

Iteration 25

Acquisition function convergence reached at iteration 59.

The final EI loss was -0.14 with predicted mean of [-1.667]

The next parameters to simulate from are [[0.155 0.578 0.009 0.011 0.022 0.021]]

The mean of the samples was -1.418

Iteration 26

Acquisition function convergence reached at iteration 87.

The final EI loss was -0.084 with predicted mean of [-1.493]

The next parameters to simulate from are [[0.202 0.753 0.009 0.011 0.023 0.027]]

The mean of the samples was -1.325

Iteration 27

Acquisition function convergence reached at iteration 147.

The final EI loss was -0.058 with predicted mean of [-1.02]

The next parameters to simulate from are [[0.289 0.417 0.024 0.013 0.036 0.034]]

The mean of the samples was -0.921

Iteration 28

Acquisition function convergence reached at iteration 60.

The final EI loss was -0.034 with predicted mean of [-0.821]

The next parameters to simulate from are [[0.446 0.662 0.028 0.014 0.033 0.033]]

The mean of the samples was -0.93

Iteration 29

Acquisition function convergence reached at iteration 61.

The final EI loss was -0.066 with predicted mean of [-1.533]

The next parameters to simulate from are [[0.127 0.626 0.012 0.011 0.028 0.021]]

The mean of the samples was -1.207

Iteration 30

Acquisition function convergence reached at iteration 85.

The final EI loss was -0.099 with predicted mean of [-1.491]

The next parameters to simulate from are [[0.127 0.524 0.007 0.01 0.025 0.028]]

The mean of the samples was -1.553

Iteration 31

Acquisition function convergence reached at iteration 110.

The final EI loss was -0.074 with predicted mean of [-1.584]

The next parameters to simulate from are [[0.124 0.65 0.008 0.011 0.022 0.026]]

The mean of the samples was -1.731

Iteration 32

Acquisition function convergence reached at iteration 83.

The final EI loss was -0.056 with predicted mean of [-1.553]

The next parameters to simulate from are [[0.105 0.639 0.008 0.011 0.019 0.029]]

The mean of the samples was -1.29

Iteration 33

Acquisition function convergence reached at iteration 56.

The final EI loss was -0.035 with predicted mean of [-0.94]

The next parameters to simulate from are [[0.352 0.556 0.027 0.013 0.017 0.037]]

The mean of the samples was -0.717

Iteration 34

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.042 with predicted mean of [-0.933]

The next parameters to simulate from are  $[[0.124\ 0.423\ 0.02\ 0.015\ 0.033\ 0.035]]$ 

The mean of the samples was -0.652

Iteration 35

Acquisition function convergence reached at iteration 101.

The final EI loss was -0.084 with predicted mean of [-1.647]

The next parameters to simulate from are [[0.139 0.622 0.007 0.011 0.027 0.024]]

The mean of the samples was -1.501

Iteration 36

Acquisition function convergence reached at iteration 125.

The final EI loss was -0.063 with predicted mean of [-1.488]

The next parameters to simulate from are [[0.157 0.523 0.009 0.01 0.023 0.027]]

The mean of the samples was -1.255

Iteration 37

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.276]

The next parameters to simulate from are [[0.136 0.66 0.008 0.011 0.027 0.007]]

The mean of the samples was -0.208

Acquisition function convergence reached at iteration 56.

The final EI loss was -0.011 with predicted mean of [0.016]

The next parameters to simulate from are [[0.968 0.962 0.033 0. 0. 0.004]]

The mean of the samples was 0.543

Iteration 39

Acquisition function convergence reached at iteration 27.

The final EI loss was -0.041 with predicted mean of [-1.061]

The next parameters to simulate from are [[0.036 0.356 0.008 0.01 0.028 0.029]]

The mean of the samples was -1.455

Iteration 40

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.003]

The next parameters to simulate from are [[0.136 0.66 0.006 0.039 0.023 0.022]]

The mean of the samples was 1.196

Hyperparameter convergence reached at iteration 7217.

The minimum predicted mean of the observed indices is -1.544 at the point

[0.124 0.65 0.008 0.011 0.022 0.026]

Iteration 41

Acquisition function convergence reached at iteration 119.

The final EI loss was -0.085 with predicted mean of [-1.564]

The next parameters to simulate from are [[0.086 0.623 0.009 0.011 0.024 0.025]]

The mean of the samples was -1.442

Iteration 42

Acquisition function convergence reached at iteration 168.

The final EI loss was -0.057 with predicted mean of [-1.378]

The next parameters to simulate from are [[0.068 0.357 0.011 0.011 0.024 0.029]]

The mean of the samples was -1.643

Iteration 43

Acquisition function convergence reached at iteration 72.

The final EI loss was -0.011 with predicted mean of [-0.177]

The next parameters to simulate from are [[0.732 0.97 0.03 0.019 0.004 0.001]]

The mean of the samples was 0.2

Iteration 44

Acquisition function convergence reached at iteration 82.

The final EI loss was -0.08 with predicted mean of [-1.548]

The next parameters to simulate from are [[0.076 0.405 0.01 0.011 0.024 0.028]]

The mean of the samples was -1.502

Iteration 45

Acquisition function convergence reached at iteration 66.

The final EI loss was -0.028 with predicted mean of [-0.753]

The next parameters to simulate from are  $[[0.436\ 0.111\ 0.024\ 0.014\ 0.029\ 0.03\ ]]$ 

The mean of the samples was -1.021

Acquisition function convergence reached at iteration 193.

The final EI loss was -0.012 with predicted mean of [-0.308]

The next parameters to simulate from are [[0.749 0.002 0.022 0.014 0.03 0.004]]

The mean of the samples was -0.291

Iteration 47

Acquisition function convergence reached at iteration 105.

The final EI loss was -0.006 with predicted mean of [0.107]

The next parameters to simulate from are [[0.002 0.992 0.033 0.05 0. 0.067]]

The mean of the samples was 0.99

Iteration 48

Acquisition function convergence reached at iteration 54.

The final EI loss was -0.064 with predicted mean of [-1.368]

The next parameters to simulate from are [[0.018 0.302 0.012 0.011 0.024 0.031]]

The mean of the samples was -1.358

Iteration 49

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.056 with predicted mean of [-1.394]

The next parameters to simulate from are [[0.072 0.246 0.008 0.011 0.023 0.029]]

The mean of the samples was -1.545

Iteration 50

Acquisition function convergence reached at iteration 119.

The final EI loss was -0.055 with predicted mean of [-1.549]

The next parameters to simulate from are [[0.082 0.406 0.009 0.011 0.024 0.028]]

The mean of the samples was -1.483

Trained parameters:

amplitude\_champ:0 is 0.796

length\_scales\_champ:0 is [0.195 0.5 0.01 0.007 0.02 0.018]

observation\_noise\_variance\_champ:0 is 0.067

bias\_mean:0 is 0.669

Iteration 51

Acquisition function convergence reached at iteration 50.

The final EI loss was -0.054 with predicted mean of [-1.415]

The next parameters to simulate from are [[0.083 0.205 0.01 0.011 0.028 0.028]]

The mean of the samples was -1.208

Iteration 52

Acquisition function convergence reached at iteration 103.

The final EI loss was -0.059 with predicted mean of [-1.468]

The next parameters to simulate from are [[0.041 0.378 0.009 0.01 0.02 0.029]]

The mean of the samples was -1.628

Iteration 53

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.063 with predicted mean of [-1.559]

The next parameters to simulate from are [[0.055 0.412 0.009 0.01 0.022 0.029]]

The mean of the samples was -1.59

Iteration 54

Acquisition function convergence reached at iteration 41.

The final EI loss was -0.02 with predicted mean of [-0.7]

The next parameters to simulate from are [[0.454 0.224 0.031 0.012 0.041 0.028]]

The mean of the samples was -0.923

Iteration 55

Acquisition function convergence reached at iteration 67.

The final EI loss was -0.055 with predicted mean of [-1.437]

The next parameters to simulate from are [[0.009 0.361 0.008 0.011 0.02 0.031]]

The mean of the samples was -1.406

Iteration 56

Acquisition function convergence reached at iteration 84.

The final EI loss was -0.051 with predicted mean of [-1.47]

The next parameters to simulate from are [[0.055 0.308 0.009 0.01 0.019 0.029]]

The mean of the samples was -1.306

Iteration 57

Acquisition function convergence reached at iteration 116.

The final EI loss was -0.055 with predicted mean of [-1.552]

The next parameters to simulate from are [[0.056 0.464 0.01 0.011 0.023 0.029]]

The mean of the samples was -1.667

Iteration 58

Acquisition function convergence reached at iteration 45.

The final EI loss was -0.047 with predicted mean of [-1.562]

The next parameters to simulate from are [[0.051 0.477 0.011 0.011 0.023 0.029]]

The mean of the samples was -1.6

Iteration 59

Acquisition function convergence reached at iteration 85.

The final EI loss was -0.042 with predicted mean of [-1.577]

The next parameters to simulate from are [[0.05 0.473 0.01 0.011 0.023 0.029]]

The mean of the samples was -1.514

Iteration 60

Acquisition function convergence reached at iteration 100.

The final EI loss was -0.006 with predicted mean of [0.049]

The next parameters to simulate from are [[0.988 0.002 0. 0.05 0.049 0.066]]

The mean of the samples was 1.623

Hyperparameter convergence reached at iteration 1993.

The minimum predicted mean of the observed indices is -1.569 at the point

[0.056 0.464 0.01 0.011 0.023 0.029]

## Iteration 61

Acquisition function convergence reached at iteration 55.

The final EI loss was -0.042 with predicted mean of [-1.562]

The next parameters to simulate from are [[0.091 0.489 0.01 0.011 0.023 0.028]]

The mean of the samples was -1.732

Iteration 62

Acquisition function convergence reached at iteration 133.

The final EI loss was -0.042 with predicted mean of [-1.579]

The next parameters to simulate from are [[0.093 0.486 0.01 0.011 0.022 0.028]]

The mean of the samples was -1.55

Iteration 63

Acquisition function convergence reached at iteration 54.

The final EI loss was -0.023 with predicted mean of [-1.023]

The next parameters to simulate from are [[0.01 0.146 0.006 0.011 0.024 0.039]]

The mean of the samples was -0.867

Iteration 64

Acquisition function convergence reached at iteration 37.

The final EI loss was -0.017 with predicted mean of [-0.953]

The next parameters to simulate from are [[0.281 0.108 0.02 0.013 0.02 0.027]]

The mean of the samples was -1.157

Iteration 65

Acquisition function convergence reached at iteration 75.

The final EI loss was -0.039 with predicted mean of [-1.59]

The next parameters to simulate from are [[0.083 0.487 0.01 0.011 0.023 0.028]]

The mean of the samples was -1.637

Iteration 66

Acquisition function convergence reached at iteration 96.

The final EI loss was -0.007 with predicted mean of [-0.206]

The next parameters to simulate from are [[0.797 0.021 0.024 0.02 0.002 0. ]]

The mean of the samples was 0.267

Iteration 67

Acquisition function convergence reached at iteration 121.

The final EI loss was -0.035 with predicted mean of [-1.588]

The next parameters to simulate from are [[0.083 0.484 0.011 0.011 0.022 0.028]]

The mean of the samples was -1.521

Iteration 68

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.289]

The next parameters to simulate from are [[0.895 0.498 0.01 0.012 0.023 0.027]]

The mean of the samples was 0.256

Iteration 69

Acquisition function convergence reached at iteration 66.

The final EI loss was -0.031 with predicted mean of [-1.461]

The next parameters to simulate from are [[0.005 0.508 0.011 0.011 0.023 0.029]]

The mean of the samples was -1.429

Iteration 70

Acquisition function convergence reached at iteration 68.

The final EI loss was -0.017 with predicted mean of [-0.74]

The next parameters to simulate from are [[0.272 0.039 0.028 0.011 0.024 0.032]]

The mean of the samples was -0.984

Iteration 71

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.868]

The next parameters to simulate from are [[0.08 0.9 0.014 0.035 0.022 0.028]]

The mean of the samples was 0.932

Iteration 72

Acquisition function convergence reached at iteration 70.

The final EI loss was -0.034 with predicted mean of [-1.578]

The next parameters to simulate from are [[0.069 0.443 0.009 0.011 0.023 0.028]]

The mean of the samples was -1.475

Iteration 73

Acquisition function convergence reached at iteration 102.

The final EI loss was -0.034 with predicted mean of [-1.566]

The next parameters to simulate from are [[0.108 0.559 0.011 0.011 0.023 0.027]]

The mean of the samples was -1.419

Iteration 74

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.035 with predicted mean of [-1.568]

The next parameters to simulate from are [[0.077 0.466 0.009 0.011 0.024 0.028]]

The mean of the samples was -1.59

Iteration 75

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.499]

The next parameters to simulate from are [[0.082 0.604 0.011 0.012 0.022 0.058]]

The mean of the samples was -0.555

Iteration 76

Acquisition function convergence reached at iteration 46.

The final EI loss was -0.034 with predicted mean of [-1.576]

The next parameters to simulate from are [[0.066 0.443 0.01 0.011 0.024 0.029]]

The mean of the samples was -1.46

Iteration 77

Acquisition function convergence reached at iteration 64.

The final EI loss was -0.034 with predicted mean of [-1.525]

The next parameters to simulate from are [[0.058 0.392 0.011 0.012 0.021 0.028]]

The mean of the samples was -1.528

Acquisition function convergence reached at iteration 71.

The final EI loss was -0.031 with predicted mean of [-1.564]

The next parameters to simulate from are [[0.066 0.456 0.01 0.011 0.023 0.028]]

The mean of the samples was -1.585

Iteration 79

Acquisition function convergence reached at iteration 37.

The final EI loss was -0.03 with predicted mean of [-1.552]

The next parameters to simulate from are [[0.088 0.455 0.009 0.011 0.023 0.027]]

The mean of the samples was -1.678

Iteration 80

Acquisition function convergence reached at iteration 44.

The final EI loss was -0.016 with predicted mean of [-0.801]

The next parameters to simulate from are [[0.379 0.083 0.018 0.016 0.017 0.035]]

The mean of the samples was -0.783

Hyperparameter convergence reached at iteration 2087.

The minimum predicted mean of the observed indices is -1.575 at the point

[0.083 0.487 0.01 0.011 0.023 0.028]

Iteration 81

Acquisition function convergence reached at iteration 63.

The final EI loss was -0.031 with predicted mean of [-1.571]

The next parameters to simulate from are [[0.088 0.468 0.009 0.011 0.023 0.027]]

The mean of the samples was -1.643

Iteration 82

Acquisition function convergence reached at iteration 142.

The final EI loss was -0.031 with predicted mean of [-1.571]

The next parameters to simulate from are [[0.095 0.466 0.009 0.011 0.023 0.027]]

The mean of the samples was -1.663

Iteration 83

Acquisition function convergence reached at iteration 221.

The final EI loss was -0.031 with predicted mean of [-1.577]

The next parameters to simulate from are [[0.09 0.453 0.009 0.011 0.023 0.027]]

The mean of the samples was -1.645

Iteration 84

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.609]

The next parameters to simulate from are [[0.222 0.797 0.01 0.028 0.038 0.029]]

The mean of the samples was 0.765

Iteration 85

Acquisition function convergence reached at iteration 80.

The final EI loss was -0.002 with predicted mean of [0.194]

The next parameters to simulate from are [[0.001 0.002 0. 0.05 0.05 0.]]

The mean of the samples was 2.103

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.353]

The next parameters to simulate from are [[0.083 0.486 0.01 0.046 0.039 0.028]]

The mean of the samples was 1.605

Iteration 87

Acquisition function convergence reached at iteration 75.

The final EI loss was -0.029 with predicted mean of [-1.583]

The next parameters to simulate from are [[0.082 0.496 0.009 0.011 0.024 0.027]]

The mean of the samples was -1.61

Iteration 88

Acquisition function convergence reached at iteration 61.

The final EI loss was -0.027 with predicted mean of [-1.581]

The next parameters to simulate from are [[0.081 0.497 0.009 0.011 0.024 0.027]]

The mean of the samples was -1.542

Iteration 89

Acquisition function convergence reached at iteration 84.

The final EI loss was -0.003 with predicted mean of [0.103]

The next parameters to simulate from are [[0.998 0.994 0. 0.05 0.05 0.001]]

The mean of the samples was 0.846

Iteration 90

Acquisition function convergence reached at iteration 163.

The final EI loss was -0.026 with predicted mean of [-1.572]

The next parameters to simulate from are [[0.106 0.525 0.01 0.011 0.023 0.027]]

The mean of the samples was -1.415

Iteration 91

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.027 with predicted mean of [-1.557]

The next parameters to simulate from are [[0.058 0.46 0.009 0.011 0.024 0.027]]

The mean of the samples was -1.444

Iteration 92

Acquisition function convergence reached at iteration 37.

The final EI loss was -0.028 with predicted mean of [-1.556]

The next parameters to simulate from are [[0.08 0.422 0.011 0.011 0.022 0.028]]

The mean of the samples was -1.386

Iteration 93

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.812]

The next parameters to simulate from are [[0.082 0.493 0.009 0.011 0.024 0.015]]

The mean of the samples was -0.657

Iteration 94

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.026 with predicted mean of [-1.565]

The next parameters to simulate from are [[0.079 0.494 0.009 0.011 0.024 0.028]]

The mean of the samples was -1.553

Iteration 95

Acquisition function convergence reached at iteration 69.

The final EI loss was -0.014 with predicted mean of [-0.96]

The next parameters to simulate from are [[0.363 0.29 0.023 0.01 0.03 0.025]]

The mean of the samples was -0.987

Iteration 96

Acquisition function convergence reached at iteration 83.

The final EI loss was -0.025 with predicted mean of [-1.548]

The next parameters to simulate from are [[0.082 0.466 0.008 0.011 0.022 0.027]]

The mean of the samples was -1.575

Iteration 97

Acquisition function convergence reached at iteration 110.

The final EI loss was -0.027 with predicted mean of [-1.543]

The next parameters to simulate from are [[0.122 0.634 0.01 0.011 0.023 0.026]]

The mean of the samples was -1.613

Iteration 98

Acquisition function convergence reached at iteration 83.

The final EI loss was -0.009 with predicted mean of [-0.43]

The next parameters to simulate from are [[0.186 0.988 0.031 0.013 0.031 0.047]]

The mean of the samples was -0.907

Iteration 99

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.221]

The next parameters to simulate from are [[0.081 0.806 0.016 0.047 0.024 0.014]]

The mean of the samples was 1.616

Iteration 100

Acquisition function convergence reached at iteration 52.

The final EI loss was -0.013 with predicted mean of [-0.624]

The next parameters to simulate from are [[0.004 0.991 0.021 0.01 0.032 0.04 ]]

The mean of the samples was -1.047

Hyperparameter convergence reached at iteration 5546.

The minimum predicted mean of the observed indices is -1.567 at the point

[0.082 0.496 0.009 0.011 0.024 0.027]

Trained parameters:

amplitude\_champ:0 is 0.762

length\_scales\_champ:0 is [0.241 0.5 0.012 0.007 0.024 0.02]

observation\_noise\_variance\_champ:0 is 0.087

bias\_mean:0 is 0.866

Iteration 101

Acquisition function convergence reached at iteration 44.

The final EI loss was -0.026 with predicted mean of [-1.512]

The next parameters to simulate from are [[0.107 0.432 0.009 0.011 0.02 0.027]]

The mean of the samples was -1.529

Iteration 102

Acquisition function convergence reached at iteration 49.

The final EI loss was -0.025 with predicted mean of [-1.543]

The next parameters to simulate from are [[0.116 0.611 0.009 0.011 0.022 0.026]]

The mean of the samples was -1.484

Iteration 103

Acquisition function convergence reached at iteration 41.

The final EI loss was -0.011 with predicted mean of [-0.578]

The next parameters to simulate from are [[0.412 0.001 0.021 0.012 0.049 0.026]]

The mean of the samples was -0.496

Iteration 104

Acquisition function convergence reached at iteration 32.

The final EI loss was -0.014 with predicted mean of [-0.666]

The next parameters to simulate from are [[0.502 0.094 0.033 0.013 0.017 0.029]]

The mean of the samples was -0.913

Iteration 105

Acquisition function convergence reached at iteration 72.

The final EI loss was -0.001 with predicted mean of [0.322]

The next parameters to simulate from are [[0.001 0.003 0.033 0.05 0. 0.066]]

The mean of the samples was 1.06

Iteration 106

Acquisition function convergence reached at iteration 44.

The final EI loss was -0.014 with predicted mean of [-0.545]

The next parameters to simulate from are [[0.027 0.966 0.029 0.009 0.05 0.043]]

The mean of the samples was -0.714

Iteration 107

Acquisition function convergence reached at iteration 50.

The final EI loss was -0.025 with predicted mean of [-1.56]

The next parameters to simulate from are [[0.077 0.476 0.009 0.011 0.025 0.028]]

The mean of the samples was -1.503

Iteration 108

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.409]

The next parameters to simulate from are [[0.08 0.483 0.009 0.025 0.024 0.028]]

The mean of the samples was 0.469

Iteration 109

Acquisition function convergence reached at iteration 49.

The final EI loss was -0.017 with predicted mean of [-0.723]

The next parameters to simulate from are [[0.002 0.665 0.028 0.01 0.025 0.045]]

The mean of the samples was -0.819

Iteration 110

Acquisition function convergence reached at iteration 106.

The final EI loss was -0.025 with predicted mean of [-1.55]

The next parameters to simulate from are [[0.072 0.486 0.009 0.011 0.022 0.027]]

The mean of the samples was -1.665

Iteration 111

Acquisition function convergence reached at iteration 108.

The final EI loss was -0.025 with predicted mean of [-1.547]

The next parameters to simulate from are [[0.069 0.487 0.008 0.011 0.021 0.027]]

The mean of the samples was -1.607

Iteration 112

Acquisition function convergence reached at iteration 89.

The final EI loss was -0.004 with predicted mean of [0.053]

The next parameters to simulate from are [[0.999 0.992 0. 0. 0.049 0.066]]

The mean of the samples was 0.491

Iteration 113

Acquisition function convergence reached at iteration 97.

The final EI loss was -0.006 with predicted mean of [-0.204]

The next parameters to simulate from are [[0.001 0.995 0.001 0.008 0. 0.034]]

The mean of the samples was 0.421

Iteration 114

Acquisition function convergence reached at iteration 115.

The final EI loss was -0.024 with predicted mean of [-1.557]

The next parameters to simulate from are [[0.087 0.46 0.008 0.011 0.022 0.027]]

The mean of the samples was -1.521

Iteration 115

Acquisition function convergence reached at iteration 72.

The final EI loss was -0.024 with predicted mean of [-1.563]

The next parameters to simulate from are [[0.074 0.505 0.01 0.011 0.023 0.028]]

The mean of the samples was -1.474

Iteration 116

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.38]

The next parameters to simulate from are [[0.281 0.524 0.009 0.049 0.023 0.031]]

The mean of the samples was 1.437

Iteration 117

Acquisition function convergence reached at iteration 76.

The final EI loss was -0.024 with predicted mean of [-1.54]

The next parameters to simulate from are [[0.068 0.419 0.009 0.012 0.022 0.028]]

The mean of the samples was -1.445

Acquisition function convergence reached at iteration 53.

The final EI loss was -0.021 with predicted mean of [-1.44]

The next parameters to simulate from are [[0.011 0.502 0.009 0.011 0.027 0.029]]

The mean of the samples was -1.322

Iteration 119

Acquisition function convergence reached at iteration 70.

The final EI loss was -0.004 with predicted mean of [0.057]

The next parameters to simulate from are [[0.998 0.998 0. 0.018 0.05 0.001]]

The mean of the samples was 0.321

Iteration 120

Acquisition function convergence reached at iteration 83.

The final EI loss was -0.025 with predicted mean of [-1.551]

The next parameters to simulate from are [[0.121 0.537 0.009 0.011 0.023 0.026]]

The mean of the samples was -1.612

Hyperparameter convergence reached at iteration 7128.

The minimum predicted mean of the observed indices is -1.564 at the point

[0.088 0.468 0.009 0.011 0.023 0.027]

Iteration 121

Acquisition function convergence reached at iteration 21.

The final EI loss was -0.025 with predicted mean of [-1.559]

The next parameters to simulate from are [[0.108 0.48 0.01 0.011 0.023 0.027]]

The mean of the samples was -1.516

Iteration 122

Acquisition function convergence reached at iteration 100.

The final EI loss was -0.009 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.572 0.022 0.033 0.008 0.029 0.022]]

The mean of the samples was -0.605

Iteration 123

Acquisition function convergence reached at iteration 68.

The final EI loss was -0.045 with predicted mean of [-1.499]

The next parameters to simulate from are [[0.134 0.225 0.009 0.011 0.018 0.026]]

The mean of the samples was -1.594

Iteration 124

Acquisition function convergence reached at iteration 52.

The final EI loss was -0.011 with predicted mean of [-0.609]

The next parameters to simulate from are [[0. 0.993 0.024 0.013 0.036 0.057]]

The mean of the samples was -0.584

Iteration 125

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.043 with predicted mean of [-1.563]

The next parameters to simulate from are  $[[0.12 \quad 0.274 \quad 0.009 \quad 0.011 \quad 0.02 \quad 0.027]]$ 

The mean of the samples was -1.519

Acquisition function convergence reached at iteration 37.

The final EI loss was -0.037 with predicted mean of [-1.458]

The next parameters to simulate from are [[0.153 0.173 0.007 0.011 0.019 0.026]]

The mean of the samples was -1.68

Iteration 127

Acquisition function convergence reached at iteration 106.

The final EI loss was -0.022 with predicted mean of [-1.227]

The next parameters to simulate from are [[0.047 0.996 0.012 0.011 0.029 0.028]]

The mean of the samples was -1.308

Iteration 128

Acquisition function convergence reached at iteration 90.

The final EI loss was -0.01 with predicted mean of [-0.627]

The next parameters to simulate from are [[0.418 0.039 0.033 0.014 0.037 0.044]]

The mean of the samples was -0.689

Iteration 129

Acquisition function convergence reached at iteration 60.

The final EI loss was -0.046 with predicted mean of [-1.558]

The next parameters to simulate from are [[0.143 0.225 0.008 0.011 0.02 0.027]]

The mean of the samples was -1.609

Iteration 130

Acquisition function convergence reached at iteration 96.

The final EI loss was -0.01 with predicted mean of [-0.656]

The next parameters to simulate from are [[0.225 0.581 0.033 0.013 0.046 0.044]]

The mean of the samples was -0.716

Iteration 131

Acquisition function convergence reached at iteration 130.

The final EI loss was -0.044 with predicted mean of [-1.512]

The next parameters to simulate from are [[0.161 0.129 0.009 0.01 0.018 0.026]]

The mean of the samples was -1.492

Iteration 132

Acquisition function convergence reached at iteration 83.

The final EI loss was -0.042 with predicted mean of [-1.581]

The next parameters to simulate from are [[0.125 0.269 0.008 0.011 0.021 0.027]]

The mean of the samples was -1.698

Iteration 133

Acquisition function convergence reached at iteration 78.

The final EI loss was -0.006 with predicted mean of [-0.298]

The next parameters to simulate from are [[0.012 0.024 0.03 0.01 0.047 0.04]]

The mean of the samples was -0.76

Iteration 134

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.072]

The next parameters to simulate from are [[0.125 0.269 0.01 0.044 0.021 0.062]]

The mean of the samples was 1.132

Iteration 135

Acquisition function convergence reached at iteration 141.

The final EI loss was -0.022 with predicted mean of [-1.494]

The next parameters to simulate from are [[0.08 0.751 0.011 0.011 0.023 0.027]]

The mean of the samples was -1.42

Iteration 136

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.051]

The next parameters to simulate from are [[0.125 0.911 0.008 0.041 0.021 0.027]]

The mean of the samples was 1.208

Iteration 137

Acquisition function convergence reached at iteration 57.

The final EI loss was -0.041 with predicted mean of [-1.592]

The next parameters to simulate from are [[0.127 0.269 0.008 0.011 0.021 0.027]]

The mean of the samples was -1.543

Iteration 138

Acquisition function convergence reached at iteration 64.

The final EI loss was -0.02 with predicted mean of [-1.257]

The next parameters to simulate from are [[0.185 0.995 0.011 0.011 0.028 0.026]]

The mean of the samples was -1.303

Iteration 139

Acquisition function convergence reached at iteration 40.

The final EI loss was -0.008 with predicted mean of [-0.492]

The next parameters to simulate from are [[0.007 0.065 0.014 0.008 0.05 0.033]]

The mean of the samples was -0.893

Iteration 140

Acquisition function convergence reached at iteration 59.

The final EI loss was -0.039 with predicted mean of [-1.593]

The next parameters to simulate from are [[0.124 0.288 0.008 0.011 0.021 0.027]]

The mean of the samples was -1.619

Hyperparameter convergence reached at iteration 3363.

The minimum predicted mean of the observed indices is -1.594 at the point

[0.124 0.288 0.008 0.011 0.021 0.027]

Iteration 141

Acquisition function convergence reached at iteration 58.

The final EI loss was -0.007 with predicted mean of [-0.477]

The next parameters to simulate from are [[0.286 0.007 0.033 0.014 0.002 0.034]]

The mean of the samples was -0.683

Iteration 142

Acquisition function convergence reached at iteration 77.

The final EI loss was -0.035 with predicted mean of [-1.589]

The next parameters to simulate from are [[0.134 0.287 0.009 0.011 0.021 0.027]]

The mean of the samples was -1.675

Iteration 143

Acquisition function convergence reached at iteration 80.

The final EI loss was -0.004 with predicted mean of [-0.079]

The next parameters to simulate from are [[0.458 0.007 0. 0.01 0. 0.001]]

The mean of the samples was 0.086

Iteration 144

Acquisition function convergence reached at iteration 70.

The final EI loss was -0.034 with predicted mean of [-1.597]

The next parameters to simulate from are [[0.134 0.291 0.009 0.011 0.021 0.027]]

The mean of the samples was -1.724

Iteration 145

Acquisition function convergence reached at iteration 40.

The final EI loss was -0.034 with predicted mean of [-1.595]

The next parameters to simulate from are [[0.141 0.278 0.009 0.011 0.021 0.027]]

The mean of the samples was -1.485

Iteration 146

Acquisition function convergence reached at iteration 88.

The final EI loss was -0.005 with predicted mean of [-0.324]

The next parameters to simulate from are [[0.716 0.006 0.033 0.011 0.049 0.039]]

The mean of the samples was -0.384

Iteration 147

Acquisition function convergence reached at iteration 113.

The final EI loss was -0.033 with predicted mean of [-1.543]

The next parameters to simulate from are [[0.124 0.222 0.007 0.01 0.022 0.026]]

The mean of the samples was -1.834

Iteration 148

Acquisition function convergence reached at iteration 64.

The final EI loss was -0.003 with predicted mean of [-0.035]

The next parameters to simulate from are [[0.004 0.014 0. 0.018 0.001 0.067]]

The mean of the samples was 0.405

Iteration 149

Acquisition function convergence reached at iteration 43.

The final EI loss was -0.042 with predicted mean of [-1.56]

The next parameters to simulate from are [[0.13 0.202 0.007 0.01 0.023 0.026]]

The mean of the samples was -1.784

Iteration 150

Acquisition function convergence reached at iteration 100.

The final EI loss was -0.049 with predicted mean of [-1.606]

The next parameters to simulate from are [[0.131 0.203 0.006 0.01 0.023 0.026]]

The mean of the samples was -1.674

Trained parameters:

amplitude\_champ:0 is 0.736

length\_scales\_champ:0 is [0.26 0.5 0.013 0.007 0.023 0.02 ]

observation\_noise\_variance\_champ:0 is 0.095

bias mean:0 is 0.836

Iteration 151

Acquisition function convergence reached at iteration 59.

The final EI loss was -0.044 with predicted mean of [-1.618]

The next parameters to simulate from are [[0.13 0.187 0.006 0.01 0.023 0.026]]

The mean of the samples was -1.654

Iteration 152

Acquisition function convergence reached at iteration 167.

The final EI loss was -0.04 with predicted mean of [-1.635]

The next parameters to simulate from are [[0.129 0.207 0.007 0.01 0.023 0.026]]

The mean of the samples was -1.481

Iteration 153

Acquisition function convergence reached at iteration 56.

The final EI loss was -0.01 with predicted mean of [-1.254]

The next parameters to simulate from are [[0.002 0.747 0.014 0.01 0.026 0.031]]

The mean of the samples was -1.235

Iteration 154

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.992]

The next parameters to simulate from are [[0.123 0.218 0.007 0.038 0.022 0.027]]

The mean of the samples was 1.126

Iteration 155

Acquisition function convergence reached at iteration 73.

The final EI loss was -0.037 with predicted mean of [-1.604]

The next parameters to simulate from are [[0.112 0.198 0.006 0.01 0.021 0.026]]

The mean of the samples was -1.617

Iteration 156

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.986]

The next parameters to simulate from are [[0.124 0.222 0.007 0.047 0.024 0.064]]

The mean of the samples was 1.359

Iteration 157

Acquisition function convergence reached at iteration 141.

The final EI loss was -0.036 with predicted mean of [-1.626]

The next parameters to simulate from are [[0.122 0.228 0.008 0.01 0.022 0.026]]

The mean of the samples was -1.662

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.319]

The next parameters to simulate from are [[0.124 0.526 0.007 0.01 0.022 0.062]]

The mean of the samples was -0.329

Iteration 159

Acquisition function convergence reached at iteration 100.

The final EI loss was -0.035 with predicted mean of [-1.612]

The next parameters to simulate from are [[0.149 0.222 0.007 0.01 0.024 0.026]]

The mean of the samples was -1.615

Iteration 160

Acquisition function convergence reached at iteration 88.

The final EI loss was -0.04 with predicted mean of [-1.629]

The next parameters to simulate from are [[0.102 0.223 0.008 0.01 0.02 0.026]]

The mean of the samples was -1.741

Hyperparameter convergence reached at iteration 2211.

The minimum predicted mean of the observed indices is -1.637 at the point

[0.102 0.223 0.008 0.01 0.02 0.026]

Iteration 161

Acquisition function convergence reached at iteration 150.

The final EI loss was -0.038 with predicted mean of [-1.636]

The next parameters to simulate from are [[0.101 0.227 0.008 0.01 0.02 0.026]]

The mean of the samples was -1.602

Iteration 162

Acquisition function convergence reached at iteration 102.

The final EI loss was -0.037 with predicted mean of [-1.638]

The next parameters to simulate from are [[0.103 0.231 0.008 0.01 0.02 0.026]]

The mean of the samples was -1.621

Iteration 163

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.742]

The next parameters to simulate from are [[0.299 0.108 0.008 0.032 0.028 0.026]]

The mean of the samples was 0.88

Iteration 164

Acquisition function convergence reached at iteration 65.

The final EI loss was -0.008 with predicted mean of [-0.696]

The next parameters to simulate from are [[0.114 0.989 0.016 0.011 0.049 0.032]]

The mean of the samples was -0.926

Iteration 165

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.718]

The next parameters to simulate from are [[0.103 0.923 0.008 0.029 0.039 0.022]]

The mean of the samples was 0.884

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.24]

The next parameters to simulate from are [[0.103 0.348 0.001 0.044 0.02 0.026]]

The mean of the samples was 1.426

Iteration 167

Acquisition function convergence reached at iteration 89.

The final EI loss was -0.005 with predicted mean of [-0.521]

The next parameters to simulate from are [[0.2 0.006 0.033 0.01 0.05 0.025]]

The mean of the samples was -0.476

Iteration 168

Acquisition function convergence reached at iteration 51.

The final EI loss was -0.033 with predicted mean of [-1.63]

The next parameters to simulate from are [[0.102 0.226 0.008 0.01 0.02 0.026]]

The mean of the samples was -1.586

Iteration 169

Acquisition function convergence reached at iteration 165.

The final EI loss was -0.033 with predicted mean of [-1.64]

The next parameters to simulate from are [[0.113 0.261 0.008 0.01 0.021 0.026]]

The mean of the samples was -1.549

Iteration 170

Acquisition function convergence reached at iteration 63.

The final EI loss was -0.009 with predicted mean of [-0.847]

The next parameters to simulate from are [[0.004 0.525 0.02 0.009 0.044 0.038]]

The mean of the samples was -0.967

Iteration 171

Acquisition function convergence reached at iteration 61.

The final EI loss was -0.001 with predicted mean of [0.191]

The next parameters to simulate from are [[0.995 0.002 0.033 0.05 0. 0.067]]

The mean of the samples was 0.574

Iteration 172

Acquisition function convergence reached at iteration 165.

The final EI loss was -0.029 with predicted mean of [-1.56]

The next parameters to simulate from are [[0.095 0.15 0.007 0.01 0.019 0.026]]

The mean of the samples was -1.702

Iteration 173

Acquisition function convergence reached at iteration 101.

The final EI loss was -0.032 with predicted mean of [-1.609]

The next parameters to simulate from are [[0.095 0.18 0.007 0.01 0.019 0.026]]

The mean of the samples was -1.68

Iteration 174

Acquisition function convergence reached at iteration 32.

The final EI loss was -0.005 with predicted mean of [-0.638]

The next parameters to simulate from are [[0.449 0.016 0.025 0.012 0.002 0.032]]

The mean of the samples was -0.232

Iteration 175

Acquisition function convergence reached at iteration 81.

The final EI loss was -0.032 with predicted mean of [-1.614]

The next parameters to simulate from are [[0.092 0.166 0.007 0.01 0.019 0.026]]

The mean of the samples was -1.794

Iteration 176

Acquisition function convergence reached at iteration 66.

The final EI loss was -0.034 with predicted mean of [-1.606]

The next parameters to simulate from are [[0.085 0.14 0.007 0.01 0.019 0.025]]

The mean of the samples was -1.735

Iteration 177

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.956]

The next parameters to simulate from are [[0.102 0.548 0.008 0.034 0.02 0.026]]

The mean of the samples was 0.943

Iteration 178

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.491]

The next parameters to simulate from are [[0.142 0.223 0.008 0.046 0.02 0.008]]

The mean of the samples was 1.677

Iteration 179

Acquisition function convergence reached at iteration 63.

The final EI loss was -0.035 with predicted mean of [-1.615]

The next parameters to simulate from are [[0.09 0.125 0.007 0.01 0.018 0.025]]

The mean of the samples was -1.621

Iteration 180

Acquisition function convergence reached at iteration 47.

The final EI loss was -0.032 with predicted mean of [-1.64]

The next parameters to simulate from are [[0.087 0.151 0.008 0.01 0.02 0.025]]

The mean of the samples was -1.818

Hyperparameter convergence reached at iteration 2209.

The minimum predicted mean of the observed indices is -1.662 at the point

[0.102 0.223 0.008 0.01 0.02 0.026]

Iteration 181

Acquisition function convergence reached at iteration 63.

The final EI loss was -0.001 with predicted mean of [0.07]

The next parameters to simulate from are [[0.989 0.011 0. 0.017 0. 0.001]]

The mean of the samples was 0.326

Iteration 182

Acquisition function convergence reached at iteration 67.

The final EI loss was -0.034 with predicted mean of [-1.645]

The next parameters to simulate from are [[0.081 0.147 0.008 0.01 0.02 0.025]]

The mean of the samples was -1.722

Iteration 183

Acquisition function convergence reached at iteration 90.

The final EI loss was -0.004 with predicted mean of [-0.762]

The next parameters to simulate from are [[0.357 0.002 0.033 0.016 0.028 0.027]]

The mean of the samples was -0.578

Iteration 184

Acquisition function convergence reached at iteration 124.

The final EI loss was -0.034 with predicted mean of [-1.647]

The next parameters to simulate from are [[0.079 0.138 0.008 0.01 0.02 0.025]]

The mean of the samples was -1.63

Iteration 185

Acquisition function convergence reached at iteration 89.

The final EI loss was -0.032 with predicted mean of [-1.656]

The next parameters to simulate from are [[0.086 0.177 0.007 0.01 0.019 0.026]]

The mean of the samples was -1.544

Iteration 186

Acquisition function convergence reached at iteration 53.

The final EI loss was -0.029 with predicted mean of [-1.586]

The next parameters to simulate from are [[0.1 0.064 0.007 0.01 0.019 0.025]]

The mean of the samples was -1.781

Iteration 187

Acquisition function convergence reached at iteration 50.

The final EI loss was -0.033 with predicted mean of [-1.604]

The next parameters to simulate from are [[0.107 0.051 0.006 0.01 0.02 0.024]]

The mean of the samples was -1.836

Iteration 188

Acquisition function convergence reached at iteration 11.

The final EI loss was -0.004 with predicted mean of [-0.477]

The next parameters to simulate from are [[0.036 0.069 0.031 0.012 0.031 0.056]]

The mean of the samples was -0.903

Iteration 189

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.959]

The next parameters to simulate from are [[0.271 0.166 0.007 0.035 0.019 0.026]]

The mean of the samples was 0.982

Iteration 190

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.339]

The next parameters to simulate from are [[0.092 0.686 0.007 0.043 0.019 0.022]]

The mean of the samples was 1.349

Iteration 191

Acquisition function convergence reached at iteration 40.

The final EI loss was -0.006 with predicted mean of [-0.527]

The next parameters to simulate from are [[0. 0.005 0.018 0.01 0.046 0.057]]

The mean of the samples was -0.494

Iteration 192

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.006 with predicted mean of [-0.646]

The next parameters to simulate from are [[0.001 0.011 0.033 0.01 0.02 0.038]]

The mean of the samples was -0.657

Iteration 193

Acquisition function convergence reached at iteration 38.

The final EI loss was -0.01 with predicted mean of [-1.424]

The next parameters to simulate from are [[0.172 0.833 0.009 0.01 0.018 0.024]]

The mean of the samples was -1.17

Iteration 194

Acquisition function convergence reached at iteration 63.

The final EI loss was -0.001 with predicted mean of [0.14]

The next parameters to simulate from are [[0.001 0.006 0.033 0.022 0. 0. ]]

The mean of the samples was 0.802

Iteration 195

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.794]

The next parameters to simulate from are [[0.397 0.166 0.007 0.033 0.019 0.026]]

The mean of the samples was 0.803

Iteration 196

Acquisition function convergence reached at iteration 73.

The final EI loss was -0.037 with predicted mean of [-1.631]

The next parameters to simulate from are [[0.104 0.066 0.005 0.01 0.018 0.025]]

The mean of the samples was -1.354

Iteration 197

Acquisition function convergence reached at iteration 50.

The final EI loss was -0.011 with predicted mean of [-1.22]

The next parameters to simulate from are [[0.03 0.991 0.007 0.009 0.03 0.025]]

The mean of the samples was -1.429

Iteration 198

Acquisition function convergence reached at iteration 84.

The final EI loss was -0.009 with predicted mean of [-1.281]

The next parameters to simulate from are [[0.01 0.997 0.008 0.012 0.025 0.026]]

The mean of the samples was -1.286

Iteration 199

Acquisition function convergence reached at iteration 69.

The final EI loss was -0.002 with predicted mean of [-0.173]

The next parameters to simulate from are [[0.691 0.004 0.033 0.007 0.05 0.004]]

The mean of the samples was 0.063

Iteration 200

Acquisition function convergence reached at iteration 72.

The final EI loss was -0.037 with predicted mean of [-1.645]

The next parameters to simulate from are [[0.097 0.102 0.009 0.01 0.021 0.024]]

The mean of the samples was -1.484

Hyperparameter convergence reached at iteration 2804.

The minimum predicted mean of the observed indices is -1.669 at the point

[0.092 0.166 0.007 0.01 0.019 0.026]

Trained parameters:

amplitude\_champ:0 is 0.699

length\_scales\_champ:0 is [0.292 0.5 0.012 0.007 0.024 0.021]

observation\_noise\_variance\_champ:0 is 0.108

bias\_mean:0 is 0.819

Iteration 201

Acquisition function convergence reached at iteration 69.

The final EI loss was -0.008 with predicted mean of [-1.34]

The next parameters to simulate from are [[0.13 0.99 0.007 0.01 0.03 0.025]]

The mean of the samples was -1.545

Iteration 202

Acquisition function convergence reached at iteration 55.

The final EI loss was -0.026 with predicted mean of [-1.514]

The next parameters to simulate from are [[0.046 0.032 0.007 0.01 0.024 0.024]]

The mean of the samples was -1.606

Iteration 203

Acquisition function convergence reached at iteration 108.

The final EI loss was -0.029 with predicted mean of [-1.665]

The next parameters to simulate from are [[0.08 0.142 0.007 0.01 0.021 0.025]]

The mean of the samples was -1.62

Iteration 204

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.516]

The next parameters to simulate from are [[0.258 0.166 0.003 0.046 0.019 0.011]]

The mean of the samples was 1.557

Iteration 205

Acquisition function convergence reached at iteration 68.

The final EI loss was -0.028 with predicted mean of [-1.661]

The next parameters to simulate from are [[0.099 0.12 0.008 0.01 0.02 0.026]]

The mean of the samples was -1.653

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.07]

The next parameters to simulate from are [[0.585 0.164 0.007 0.046 0.019 0.026]]

The mean of the samples was 1.24

Iteration 207

Acquisition function convergence reached at iteration 62.

The final EI loss was -0.001 with predicted mean of [0.133]

The next parameters to simulate from are [[1. 0.004 0. 0.028 0.05 0.001]]

The mean of the samples was 0.933

Iteration 208

Acquisition function convergence reached at iteration 57.

The final EI loss was -0.027 with predicted mean of [-1.652]

The next parameters to simulate from are [[0.072 0.165 0.007 0.01 0.021 0.025]]

The mean of the samples was -1.653

Iteration 209

Acquisition function convergence reached at iteration 87.

The final EI loss was -0.027 with predicted mean of [-1.657]

The next parameters to simulate from are [[0.1 0.121 0.008 0.01 0.019 0.026]]

The mean of the samples was -1.734

Iteration 210

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.516]

The next parameters to simulate from are [[0.091 0.165 0.007 0.025 0.033 0.019]]

The mean of the samples was 0.564

Iteration 211

Acquisition function convergence reached at iteration 87.

The final EI loss was -0.027 with predicted mean of [-1.659]

The next parameters to simulate from are [[0.099 0.12 0.008 0.01 0.019 0.027]]

The mean of the samples was -1.382

Iteration 212

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.323]

The next parameters to simulate from are [[0.2 0.396 0.007 0.049 0.019 0.043]]

The mean of the samples was 1.402

Iteration 213

Acquisition function convergence reached at iteration 128.

The final EI loss was -0.029 with predicted mean of [-1.648]

The next parameters to simulate from are [[0.093 0.139 0.007 0.01 0.022 0.024]]

The mean of the samples was -1.668

Iteration 214

Acquisition function convergence reached at iteration 88.

The final EI loss was -0.004 with predicted mean of [-0.317]

The next parameters to simulate from are [[0.066 0.004 0.033 0.009 0.005 0.062]]

The mean of the samples was -0.043

Iteration 215

Acquisition function convergence reached at iteration 76.

The final EI loss was -0.028 with predicted mean of [-1.656]

The next parameters to simulate from are [[0.084 0.166 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.655

Iteration 216

Acquisition function convergence reached at iteration 73.

The final EI loss was -0.025 with predicted mean of [-1.666]

The next parameters to simulate from are [[0.088 0.16 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.84

Iteration 217

Acquisition function convergence reached at iteration 85.

The final EI loss was -0.003 with predicted mean of [-0.374]

The next parameters to simulate from are [[0.072 0.008 0.033 0.015 0.049 0.066]]

The mean of the samples was -0.116

Iteration 218

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.104]

The next parameters to simulate from are [[0.088 0.16 0.007 0.039 0.021 0.026]]

The mean of the samples was 1.197

Iteration 219

Acquisition function convergence reached at iteration 63.

The final EI loss was -0.002 with predicted mean of [-0.234]

The next parameters to simulate from are [[0.492 0.007 0.033 0.02 0.001 0.05 ]]

The mean of the samples was -0.369

Iteration 220

Acquisition function convergence reached at iteration 63.

The final EI loss was -0.024 with predicted mean of [-1.665]

The next parameters to simulate from are [[0.081 0.166 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.787

Hyperparameter convergence reached at iteration 3795.

The minimum predicted mean of the observed indices is -1.676 at the point

[0.088 0.16 0.007 0.01 0.021 0.026]

Iteration 221

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.001]

The next parameters to simulate from are [[0.088 0.157 0.007 0.015 0.015 0.005]]

The mean of the samples was 0.059

Iteration 222

Acquisition function convergence reached at iteration 85.

The final EI loss was -0.024 with predicted mean of [-1.656]

The next parameters to simulate from are [[0.069 0.162 0.006 0.01 0.021 0.026]]

The mean of the samples was -1.628

Iteration 223

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.347]

The next parameters to simulate from are [[0.088 0.195 0.007 0.01 0.021 0.009]]

The mean of the samples was -0.322

Iteration 224

Acquisition function convergence reached at iteration 51.

The final EI loss was -0.023 with predicted mean of [-1.662]

The next parameters to simulate from are [[0.069 0.18 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.821

Iteration 225

Acquisition function convergence reached at iteration 45.

The final EI loss was -0.004 with predicted mean of [-0.833]

The next parameters to simulate from are [[0.196 0.378 0.033 0.01 0.03 0.039]]

The mean of the samples was -0.727

Iteration 226

Acquisition function convergence reached at iteration 56.

The final EI loss was -0.024 with predicted mean of [-1.661]

The next parameters to simulate from are [[0.065 0.178 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.723

Iteration 227

Acquisition function convergence reached at iteration 84.

The final EI loss was -0.023 with predicted mean of [-1.665]

The next parameters to simulate from are [[0.066 0.172 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.73

Iteration 228

Acquisition function convergence reached at iteration 64.

The final EI loss was -0.023 with predicted mean of [-1.665]

The next parameters to simulate from are [[0.061 0.176 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.643

Iteration 229

Acquisition function convergence reached at iteration 129.

The final EI loss was -0.022 with predicted mean of [-1.672]

The next parameters to simulate from are [[0.07 0.173 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.775

Iteration 230

Acquisition function convergence reached at iteration 39.

The final EI loss was -0.001 with predicted mean of [-0.027]

The next parameters to simulate from are [[0.992 0.006 0.033 0.015 0.049 0.058]]

The mean of the samples was 0.568

Iteration 231

Acquisition function convergence reached at iteration 82.

The final EI loss was -0.025 with predicted mean of [-1.6]

The next parameters to simulate from are [[0.049 0.809 0.007 0.01 0.025 0.026]]

The mean of the samples was -1.509

Iteration 232

Acquisition function convergence reached at iteration 67.

The final EI loss was -0.023 with predicted mean of [-1.658]

The next parameters to simulate from are [[0.063 0.204 0.006 0.01 0.02 0.026]]

The mean of the samples was -1.681

Iteration 233

Acquisition function convergence reached at iteration 127.

The final EI loss was -0.017 with predicted mean of [-1.592]

The next parameters to simulate from are [[0.053 0.815 0.007 0.01 0.025 0.026]]

The mean of the samples was -1.693

Iteration 234

Acquisition function convergence reached at iteration 29.

The final EI loss was -0.022 with predicted mean of [-1.645]

The next parameters to simulate from are [[0.076 0.213 0.005 0.01 0.02 0.026]]

The mean of the samples was -1.723

Iteration 235

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.211]

The next parameters to simulate from are [[0.088 0.16 0.01 0.041 0.021 0.026]]

The mean of the samples was 1.27

Iteration 236

Acquisition function convergence reached at iteration 99.

The final EI loss was -0.022 with predicted mean of [-1.669]

The next parameters to simulate from are [[0.066 0.207 0.006 0.01 0.02 0.026]]

The mean of the samples was -1.715

Iteration 237

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.03]

The next parameters to simulate from are [[0.088 0.185 0.007 0.042 0.003 0.026]]

The mean of the samples was 1.095

Iteration 238

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.925]

The next parameters to simulate from are [[0.083 0.151 0.033 0.042 0.022 0.027]]

The mean of the samples was 1.303

Iteration 239

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.866]

The next parameters to simulate from are [[0.376 0.921 0.032 0.045 0.021 0.028]]

The mean of the samples was 1.146

WARNING:tensorflow:5 out of the last 106 calls to <function update\_var\_EI.<locals>.opt\_var a Acquisition function convergence reached at iteration 102.

The final EI loss was -0.022 with predicted mean of [-1.669]

The next parameters to simulate from are [[0.065 0.193 0.006 0.01 0.02 0.026]]

The mean of the samples was -1.733

Hyperparameter convergence reached at iteration 2401.

The minimum predicted mean of the observed indices is -1.689 at the point

[0.088 0.16 0.007 0.01 0.021 0.026]

Iteration 241

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.149]

The next parameters to simulate from are [[0.088 0.16 0.007 0.041 0.04 0.026]]

The mean of the samples was 1.472

Iteration 242

Acquisition function convergence reached at iteration 110.

The final EI loss was -0.023 with predicted mean of [-1.667]

The next parameters to simulate from are [[0.067 0.179 0.006 0.01 0.022 0.026]]

The mean of the samples was -1.66

Iteration 243

Acquisition function convergence reached at iteration 103.

The final EI loss was -0.022 with predicted mean of [-1.68]

The next parameters to simulate from are [[0.071 0.195 0.006 0.01 0.021 0.026]]

The mean of the samples was -1.715

Iteration 244

Acquisition function convergence reached at iteration 61.

The final EI loss was -0.018 with predicted mean of [-1.608]

The next parameters to simulate from are [[0.059 0.805 0.007 0.01 0.024 0.026]]

The mean of the samples was -1.718

Iteration 245

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.7]

The next parameters to simulate from are [[0.315 0.504 0.007 0.036 0.003 0.026]]

The mean of the samples was 0.481

Iteration 246

Acquisition function convergence reached at iteration 21.

The final EI loss was -0.001 with predicted mean of [-0.491]

The next parameters to simulate from are [[0.27 0.024 0.025 0.01 0.04 0.058]]

The mean of the samples was -0.552

Iteration 247

Acquisition function convergence reached at iteration 65.

The final EI loss was -0.022 with predicted mean of [-1.671]

The next parameters to simulate from are [[0.074 0.171 0.006 0.01 0.022 0.026]]

The mean of the samples was -1.506

Iteration 248

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.097]

The next parameters to simulate from are [[0.816 0.146 0.007 0.01 0.02 0.024]]

The mean of the samples was -0.046

Iteration 249

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.513]

The next parameters to simulate from are [[0.147 0.347 0.007 0.045 0.042 0.026]]

The mean of the samples was 1.605

Iteration 250

Acquisition function convergence reached at iteration 21.

The final EI loss was -0.002 with predicted mean of [-0.471]

The next parameters to simulate from are [[0.74 0.081 0.033 0.016 0.021 0.026]]

The mean of the samples was -0.62

Trained parameters:

amplitude\_champ:0 is 0.678

length\_scales\_champ:0 is [0.299 0.5 0.012 0.007 0.022 0.02 ]

observation noise variance champ:0 is 0.111

bias\_mean:0 is 0.819

Iteration 251

Acquisition function convergence reached at iteration 79.

The final EI loss was -0.022 with predicted mean of [-1.669]

The next parameters to simulate from are [[0.062 0.18 0.007 0.01 0.019 0.026]]

The mean of the samples was -1.764

Iteration 252

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.691]

The next parameters to simulate from are [[0.088 0.16 0.002 0.033 0.015 0.026]]

The mean of the samples was 0.834

Iteration 253

Acquisition function convergence reached at iteration 36.

The final EI loss was -0.021 with predicted mean of [-1.628]

The next parameters to simulate from are [[0.033 0.122 0.007 0.01 0.02 0.026]]

The mean of the samples was -1.666

Iteration 254

Acquisition function convergence reached at iteration 36.

The final EI loss was -0.019 with predicted mean of [-1.621]

The next parameters to simulate from are [[0.056 0.822 0.007 0.01 0.024 0.026]]

The mean of the samples was -1.749

Iteration 255

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.088]

The next parameters to simulate from are [[0.088 0.16 0.007 0.046 0.021 0.066]]

The mean of the samples was 1.266

Iteration 256

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.916]

The next parameters to simulate from are [[0.732 0.159 0.008 0.044 0.037 0.026]]

The mean of the samples was 1.357

Iteration 257

Acquisition function convergence reached at iteration 63.

The final EI loss was -0.022 with predicted mean of [-1.677]

The next parameters to simulate from are [[0.07 0.186 0.008 0.01 0.019 0.026]]

The mean of the samples was -1.68

Iteration 258

Acquisition function convergence reached at iteration 31.

The final EI loss was -0.021 with predicted mean of [-1.682]

The next parameters to simulate from are [[0.071 0.207 0.008 0.01 0.02 0.026]]

The mean of the samples was -1.652

Iteration 259

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.44]

The next parameters to simulate from are [[0.088 0.082 0.007 0.049 0.021 0.026]]

The mean of the samples was 1.548

Iteration 260

Acquisition function convergence reached at iteration 110.

The final EI loss was -0.021 with predicted mean of [-1.669]

The next parameters to simulate from are [[0.063 0.182 0.007 0.01 0.019 0.026]]

The mean of the samples was -1.685

The minimum predicted mean of the observed indices is -1.693 at the point

[0.092 0.166 0.007 0.01 0.019 0.026]

Iteration 261

Acquisition function convergence reached at iteration 91.

The final EI loss was -0.024 with predicted mean of [-1.654]

The next parameters to simulate from are [[0.074 0.192 0.007 0.01 0.016 0.026]]

The mean of the samples was -1.591

Iteration 262

Acquisition function convergence reached at iteration 94.

The final EI loss was -0.021 with predicted mean of [-1.668]

The next parameters to simulate from are [[0.076 0.155 0.007 0.01 0.017 0.026]]

The mean of the samples was -1.525

Iteration 263

Acquisition function convergence reached at iteration 93.

The final EI loss was -0.017 with predicted mean of [-1.488]

The next parameters to simulate from are [[0.008 0.009 0.008 0.01 0.018 0.026]]

The mean of the samples was -1.374

Iteration 264

Acquisition function convergence reached at iteration 87.

The final EI loss was -0.003 with predicted mean of [-0.301]

The next parameters to simulate from are [[0.052 0.994 0.033 0.013 0.002 0.051]]

The mean of the samples was -0.306

Iteration 265

Acquisition function convergence reached at iteration 37.

The final EI loss was -0.007 with predicted mean of [-0.846]

The next parameters to simulate from are [[0.001 0.023 0.02 0.009 0.027 0.03 ]]

The mean of the samples was -0.827

Iteration 266

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.234]

The next parameters to simulate from are [[0.088 0.625 0.009 0.04 0.021 0.026]]

The mean of the samples was 1.27

Iteration 267

Acquisition function convergence reached at iteration 64.

The final EI loss was -0.001 with predicted mean of [-0.047]

The next parameters to simulate from are [[0.003 0.996 0.033 0.001 0. 0.058]]

The mean of the samples was 0.416

Iteration 268

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.886]

The next parameters to simulate from are [[0.273 0.492 0.007 0.032 0.03 0.026]]

The mean of the samples was 0.893

Iteration 269

Acquisition function convergence reached at iteration 49.

The final EI loss was -0.004 with predicted mean of [-0.873]

The next parameters to simulate from are [[0.021 0.195 0.025 0.012 0.028 0.043]]

The mean of the samples was -1.151

Iteration 270

Acquisition function convergence reached at iteration 40.

The final EI loss was -0.02 with predicted mean of [-1.674]

The next parameters to simulate from are [[0.081 0.144 0.007 0.01 0.023 0.026]]

The mean of the samples was -1.683

Iteration 271

Acquisition function convergence reached at iteration 71.

The final EI loss was -0.019 with predicted mean of [-1.683]

The next parameters to simulate from are [[0.085 0.167 0.007 0.01 0.022 0.026]]

The mean of the samples was -1.708

Iteration 272

Acquisition function convergence reached at iteration 138.

The final EI loss was -0.019 with predicted mean of [-1.638]

The next parameters to simulate from are [[0.088 0.85 0.008 0.011 0.024 0.025]]

The mean of the samples was -1.788

Iteration 273

Acquisition function convergence reached at iteration 120.

The final EI loss was -0.019 with predicted mean of [-1.676]

The next parameters to simulate from are [[0.088 0.139 0.007 0.01 0.023 0.026]]

The mean of the samples was -1.714

Iteration 274

Acquisition function convergence reached at iteration 47.

The final EI loss was -0.001 with predicted mean of [0.112]

The next parameters to simulate from are [[0.998 0.001 0.033 0.032 0.001 0. ]]

The mean of the samples was 0.615

Iteration 275

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.022]

The next parameters to simulate from are [[0.088 0.159 0.007 0.002 0.021 0.026]]

The mean of the samples was -0.013

Iteration 276

Acquisition function convergence reached at iteration 48.

The final EI loss was -0.001 with predicted mean of [-0.172]

The next parameters to simulate from are [[0.617 0.004 0.033 0.011 0.002 0.053]]

The mean of the samples was 0.15

Iteration 277

Acquisition function convergence reached at iteration 89.

The final EI loss was -0.019 with predicted mean of [-1.685]

The next parameters to simulate from are [[0.076 0.193 0.007 0.01 0.022 0.026]]

The mean of the samples was -1.716

Iteration 278

Acquisition function convergence reached at iteration 90.

The final EI loss was -0.019 with predicted mean of [-1.672]

The next parameters to simulate from are [[0.097 0.119 0.007 0.01 0.023 0.026]]

The mean of the samples was -1.578

Iteration 279

Acquisition function convergence reached at iteration 76.

The final EI loss was -0.019 with predicted mean of [-1.685]

The next parameters to simulate from are [[0.075 0.223 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.783

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-1.116]

The next parameters to simulate from are [[0.09 0.152 0.007 0.009 0.02 0.016]]

The mean of the samples was -1.012

Hyperparameter convergence reached at iteration 3125.

The minimum predicted mean of the observed indices is -1.694 at the point

[0.088 0.16 0.007 0.01 0.021 0.026]

Iteration 281

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.545]

The next parameters to simulate from are [[0.035 0.719 0.007 0.027 0.021 0.026]]

The mean of the samples was 0.609

Iteration 282

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.742]

The next parameters to simulate from are [[0.09 0.708 0.023 0.01 0.023 0.027]]

The mean of the samples was -0.67

Iteration 283

WARNING:tensorflow:5 out of the last 83 calls to <function update\_var\_EI.<locals>.opt\_var at Acquisition function convergence reached at iteration 61.

The final EI loss was -0.004 with predicted mean of [-0.712]

The next parameters to simulate from are [[0.004 0.517 0.032 0.015 0.03 0.045]]

The mean of the samples was -0.761

Iteration 284

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.979]

The next parameters to simulate from are [[0.752 0.16 0.026 0.047 0.021 0.026]]

The mean of the samples was 1.088

Iteration 285

Acquisition function convergence reached at iteration 69.

The final EI loss was -0.003 with predicted mean of [-0.672]

The next parameters to simulate from are [[0.003 0.002 0.026 0.015 0.017 0.048]]

The mean of the samples was -1.029

Iteration 286

Acquisition function convergence reached at iteration 50.

The final EI loss was -0.001 with predicted mean of [0.101]

The next parameters to simulate from are [[0.99 0.001 0. 0.014 0. 0.066]]

The mean of the samples was 0.55

Iteration 287

Acquisition function convergence reached at iteration 78.

The final EI loss was -0.022 with predicted mean of [-1.662]

The next parameters to simulate from are [[0.093 0.846 0.008 0.011 0.024 0.025]]

The mean of the samples was -1.832

Iteration 288

Acquisition function convergence reached at iteration 53.

The final EI loss was -0.001 with predicted mean of [0.149]

The next parameters to simulate from are [[0.995 0.988 0.014 0.05 0.001 0.066]]

The mean of the samples was 0.529

Iteration 289

Acquisition function convergence reached at iteration 108.

The final EI loss was -0.025 with predicted mean of [-1.674]

The next parameters to simulate from are [[0.092 0.852 0.008 0.011 0.024 0.025]]

The mean of the samples was -1.853

Iteration 290

Acquisition function convergence reached at iteration 39.

The final EI loss was -0.001 with predicted mean of [-0.129]

The next parameters to simulate from are [[0.199 0.019 0.017 0.018 0.046 0.066]]

The mean of the samples was 0.447

Iteration 291

Acquisition function convergence reached at iteration 26.

The final EI loss was -0.002 with predicted mean of [-0.788]

The next parameters to simulate from are [[0.557 0.476 0.032 0.013 0.024 0.024]]

The mean of the samples was -0.977

Iteration 292

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.668]

The next parameters to simulate from are [[0.088 0.505 0.007 0.028 0.021 0.026]]

The mean of the samples was 0.622

Iteration 293

Acquisition function convergence reached at iteration 72.

The final EI loss was -0.019 with predicted mean of [-1.689]

The next parameters to simulate from are [[0.077 0.226 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.804

Iteration 294

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.334]

The next parameters to simulate from are [[0.088 0.16 0.007 0.044 0.018 0.032]]

The mean of the samples was 1.354

Iteration 295

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.564]

The next parameters to simulate from are [[0.088 0.16 0.007 0.045 0.038 0.026]]

The mean of the samples was 1.6

Iteration 296

Acquisition function convergence reached at iteration 102.

The final EI loss was -0.029 with predicted mean of [-1.685]

The next parameters to simulate from are [[0.093 0.851 0.008 0.011 0.024 0.025]]

The mean of the samples was -1.862

Iteration 297

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.319]

The next parameters to simulate from are [[0.092 0.852 0.008 0.045 0.024 0.024]]

The mean of the samples was 1.456

Iteration 298

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.966]

The next parameters to simulate from are [[0.339 0.852 0.008 0.039 0.024 0.025]]

The mean of the samples was 0.957

Iteration 299

Acquisition function convergence reached at iteration 44.

The final EI loss was -0.003 with predicted mean of [-0.825]

The next parameters to simulate from are [[0.018 0.311 0.027 0.014 0.011 0.038]]

The mean of the samples was -0.966

Iteration 300

Acquisition function convergence reached at iteration 171.

The final EI loss was -0.032 with predicted mean of [-1.696]

The next parameters to simulate from are [[0.093 0.855 0.008 0.011 0.024 0.025]]

The mean of the samples was -1.693

Hyperparameter convergence reached at iteration 2107.

The minimum predicted mean of the observed indices is -1.699 at the point

[0.092 0.852 0.008 0.011 0.024 0.025]

Trained parameters:

amplitude\_champ:0 is 0.671

length\_scales\_champ:0 is [0.304 0.5 0.009 0.007 0.023 0.02 ]

observation\_noise\_variance\_champ:0 is 0.103

bias\_mean:0 is 0.793

Iteration 301

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.003]

The next parameters to simulate from are [[0.541 0.768 0.008 0.048 0.024 0.025]]

The mean of the samples was 1.233

Iteration 302

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.256]

The next parameters to simulate from are [[0.905 0.867 0.008 0.01 0.025 0.023]]

The mean of the samples was 0.306

Iteration 303

Acquisition function convergence reached at iteration 47.

The final EI loss was -0.018 with predicted mean of [-1.693]

The next parameters to simulate from are [[0.073 0.224 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.659

Iteration 304

Acquisition function convergence reached at iteration 23.

The final EI loss was -0.004 with predicted mean of [-0.751]

The next parameters to simulate from are [[0.254 0.974 0.024 0.013 0.044 0.035]]

The mean of the samples was -0.746

Iteration 305

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.38]

The next parameters to simulate from are [[0.305 0.246 0.018 0.046 0.024 0.025]]

The mean of the samples was 1.349

Iteration 306

Acquisition function convergence reached at iteration 34.

The final EI loss was -0.029 with predicted mean of [-1.696]

The next parameters to simulate from are [[0.079 0.849 0.008 0.011 0.024 0.025]]

The mean of the samples was -1.501

Iteration 307

Acquisition function convergence reached at iteration 60.

The final EI loss was -0.019 with predicted mean of [-1.692]

The next parameters to simulate from are [[0.075 0.224 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.588

Iteration 308

Acquisition function convergence reached at iteration 109.

The final EI loss was -0.018 with predicted mean of [-1.693]

The next parameters to simulate from are [[0.078 0.213 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.671

Iteration 309

Acquisition function convergence reached at iteration 57.

The final EI loss was -0.001 with predicted mean of [-0.021]

The next parameters to simulate from are [[0.726 0.013 0.023 0.003 0.003 0. ]]

The mean of the samples was 0.393

Iteration 310

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.019 with predicted mean of [-1.687]

The next parameters to simulate from are [[0.107 0.123 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.909

Iteration 311

Acquisition function convergence reached at iteration 30.

The final EI loss was -0.002 with predicted mean of [-0.908]

The next parameters to simulate from are [[0.547 0.262 0.028 0.012 0.029 0.035]]

The mean of the samples was -0.762

Iteration 312

Acquisition function convergence reached at iteration 129.

The final EI loss was -0.025 with predicted mean of [-1.687]

The next parameters to simulate from are [[0.104 0.857 0.007 0.011 0.024 0.025]]

The mean of the samples was -1.748

Iteration 313

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.02 with predicted mean of [-1.692]

The next parameters to simulate from are [[0.104 0.114 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.707

Iteration 314

Acquisition function convergence reached at iteration 198.

The final EI loss was -0.025 with predicted mean of [-1.692]

The next parameters to simulate from are [[0.101 0.854 0.007 0.011 0.024 0.025]]

The mean of the samples was -1.618

Iteration 315

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.042]

The next parameters to simulate from are [[0.829 0.16 0.007 0.01 0.018 0.026]]

The mean of the samples was 0.056

Iteration 316

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.646]

The next parameters to simulate from are [[0.139 0.158 0.007 0.01 0.021 0.047]]

The mean of the samples was -0.607

Iteration 317

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.943]

The next parameters to simulate from are [[0.633 0.16 0.007 0.039 0.021 0.026]]

The mean of the samples was 0.96

Iteration 318

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.849]

The next parameters to simulate from are [[0.828 0.625 0.022 0.046 0.021 0.012]]

The mean of the samples was 0.952

Iteration 319

Acquisition function convergence reached at iteration 36.

The final EI loss was -0.003 with predicted mean of [-0.724]

The next parameters to simulate from are [[0.167 0.749 0.022 0.009 0.046 0.048]]

The mean of the samples was -0.678

Iteration 320

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.402]

The next parameters to simulate from are [[0.253 0.235 0.007 0.047 0.045 0.032]]

The mean of the samples was 1.633

Hyperparameter convergence reached at iteration 4078.

The minimum predicted mean of the observed indices is -1.701 at the point

[0.088 0.16 0.007 0.01 0.021 0.026]

Iteration 321

Acquisition function convergence reached at iteration 40.

The final EI loss was -0.019 with predicted mean of [-1.695]

The next parameters to simulate from are [[0.107 0.129 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.624

Iteration 322

Acquisition function convergence reached at iteration 106.

The final EI loss was -0.019 with predicted mean of [-1.687]

The next parameters to simulate from are [[0.11 0.112 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.671

Iteration 323

Acquisition function convergence reached at iteration 58.

The final EI loss was -0.016 with predicted mean of [-1.591]

The next parameters to simulate from are [[0.125 0.004 0.007 0.01 0.022 0.026]]

The mean of the samples was -1.605

Iteration 324

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.266]

The next parameters to simulate from are [[0.188 0.16 0.026 0.046 0.021 0.013]]

The mean of the samples was 1.555

Iteration 325

Acquisition function convergence reached at iteration 41.

The final EI loss was -0.004 with predicted mean of [-1.]

The next parameters to simulate from are [[0.148 0.011 0.027 0.014 0.031 0.041]]

The mean of the samples was -0.825

Iteration 326

Acquisition function convergence reached at iteration 151.

The final EI loss was -0.018 with predicted mean of [-1.698]

The next parameters to simulate from are [[0.102 0.142 0.007 0.01 0.02 0.026]]

The mean of the samples was -1.74

Iteration 327

Acquisition function convergence reached at iteration 71.

The final EI loss was -0.018 with predicted mean of [-1.699]

The next parameters to simulate from are [[0.101 0.144 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.555

Iteration 328

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.345]

The next parameters to simulate from are [[0.144 0.16 0.016 0.046 0.028 0.026]]

The mean of the samples was 1.516

Iteration 329

Acquisition function convergence reached at iteration 80.

The final EI loss was -0.001 with predicted mean of [-0.113]

The next parameters to simulate from are [[0.015 0.005 0.011 0.001 0.05 0.066]]

The mean of the samples was -0.075

Iteration 330

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.863]

The next parameters to simulate from are [[0.128 0.157 0.025 0.034 0.021 0.026]]

The mean of the samples was 0.919

Iteration 331

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.048]

The next parameters to simulate from are [[0.534 0.16 0.029 0.046 0.021 0.055]]

The mean of the samples was 1.013

Iteration 332

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.325]

The next parameters to simulate from are [[0.088 0.416 0.012 0.04 0.042 0.028]]

The mean of the samples was 1.384

Iteration 333

Acquisition function convergence reached at iteration 26.

The final EI loss was -0.002 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.319 1. 0.033 0.017 0.021 0.038]]

The mean of the samples was -1.051

Iteration 334

Acquisition function convergence reached at iteration 84.

The final EI loss was -0.025 with predicted mean of [-1.688]

The next parameters to simulate from are [[0.102 0.853 0.007 0.011 0.024 0.026]]

The mean of the samples was -1.749

Iteration 335

Acquisition function convergence reached at iteration 104.

The final EI loss was -0.017 with predicted mean of [-1.695]

The next parameters to simulate from are [[0.099 0.139 0.007 0.01 0.02 0.026]]

The mean of the samples was -1.668

Iteration 336

Acquisition function convergence reached at iteration 32.

The final EI loss was -0.013 with predicted mean of [-1.585]

The next parameters to simulate from are [[0.089 0.025 0.007 0.01 0.025 0.026]]

The mean of the samples was -1.549

Iteration 337

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.171]

The next parameters to simulate from are [[0.088 0.27 0.007 0.039 0.021 0.026]]

The mean of the samples was 1.176

Iteration 338

Acquisition function convergence reached at iteration 45.

The final EI loss was -0.001 with predicted mean of [-0.051]

The next parameters to simulate from are [[0.228 0.006 0.033 0.003 0.001 0.031]]

The mean of the samples was 0.214

Iteration 339

Acquisition function convergence reached at iteration 37.

The final EI loss was -0.012 with predicted mean of [-1.516]

The next parameters to simulate from are [[0.124 0.028 0.007 0.01 0.015 0.025]]

The mean of the samples was -1.336

Iteration 340

Acquisition function convergence reached at iteration 46.

The final EI loss was -0.018 with predicted mean of [-1.696]

The next parameters to simulate from are [[0.083 0.183 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.627

Hyperparameter convergence reached at iteration 2069.

The minimum predicted mean of the observed indices is -1.699 at the point

[0.088 0.16 0.007 0.01 0.021 0.026]

Iteration 341

Acquisition function convergence reached at iteration 50.

The final EI loss was -0.004 with predicted mean of [-0.792]

The next parameters to simulate from are [[0.003 0.287 0.021 0.009 0.024 0.051]]

The mean of the samples was -0.824

Iteration 342

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.213]

The next parameters to simulate from are [[0.855 0.873 0.015 0.009 0.02 0.025]]

The mean of the samples was 0.221

Iteration 343

Acquisition function convergence reached at iteration 44.

The final EI loss was -0.003 with predicted mean of [-0.687]

The next parameters to simulate from are [[0.005 0.031 0.022 0.007 0.046 0.038]]

The mean of the samples was -0.702

Iteration 344

Acquisition function convergence reached at iteration 41.

The final EI loss was -0.026 with predicted mean of [-1.693]

The next parameters to simulate from are [[0.098 0.846 0.007 0.011 0.024 0.026]]

The mean of the samples was -1.776

Iteration 345

Acquisition function convergence reached at iteration 41.

The final EI loss was -0.001 with predicted mean of [-0.006]

The next parameters to simulate from are [[0.919 0.009 0.033 0. 0.047 0.036]]

The mean of the samples was 0.399

Iteration 346

Acquisition function convergence reached at iteration 85.

The final EI loss was -0.027 with predicted mean of [-1.697]

The next parameters to simulate from are [[0.102 0.849 0.007 0.011 0.024 0.026]]

The mean of the samples was -1.683

Iteration 347

Acquisition function convergence reached at iteration 156.

The final EI loss was -0.026 with predicted mean of [-1.695]

The next parameters to simulate from are [[0.102 0.855 0.007 0.011 0.024 0.026]]

The mean of the samples was -1.725

Iteration 348

Acquisition function convergence reached at iteration 103.

The final EI loss was -0.018 with predicted mean of [-1.697]

The next parameters to simulate from are [[0.086 0.164 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.66

Iteration 349

Acquisition function convergence reached at iteration 41.

The final EI loss was -0.002 with predicted mean of [-0.38]

The next parameters to simulate from are [[0.016 0.003 0.022 0.013 0.004 0.063]]

The mean of the samples was -0.234

Iteration 350

Acquisition function convergence reached at iteration 51.

The final EI loss was -0.026 with predicted mean of [-1.698]

The next parameters to simulate from are [[0.098 0.845 0.007 0.011 0.024 0.025]]

The mean of the samples was -1.678

Trained parameters:

amplitude\_champ:0 is 0.665

length\_scales\_champ:0 is [0.332 0.5 0.008 0.007 0.022 0.02 ]

observation\_noise\_variance\_champ:0 is 0.105

bias\_mean:0 is 0.788

Iteration 351

Acquisition function convergence reached at iteration 30.

The final EI loss was -0.001 with predicted mean of [0.084]

The next parameters to simulate from are [[0.986 0.95 0.017 0.02 0.047 0.002]]

The mean of the samples was 0.118

Iteration 352

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.711]

The next parameters to simulate from are [[0.098 0.066 0.007 0.032 0.009 0.015]]

The mean of the samples was 0.887

Iteration 353

Acquisition function convergence reached at iteration 101.

The final EI loss was -0.015 with predicted mean of [-1.691]

The next parameters to simulate from are [[0.082 0.167 0.007 0.011 0.021 0.025]]

The mean of the samples was -1.614

Iteration 354

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.634]

The next parameters to simulate from are [[0.274 0.845 0.007 0.03 0.024 0.025]]

The mean of the samples was 0.589

Iteration 355

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.885]

The next parameters to simulate from are [[0.054 0.846 0.007 0.036 0.024 0.044]]

The mean of the samples was 1.018

Iteration 356

Acquisition function convergence reached at iteration 72.

The final EI loss was -0.015 with predicted mean of [-1.694]

The next parameters to simulate from are [[0.079 0.185 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.673

Iteration 357

Acquisition function convergence reached at iteration 66.

The final EI loss was -0.002 with predicted mean of [-0.438]

The next parameters to simulate from are [[0.484 0.982 0.033 0.017 0.002 0.04 ]]

The mean of the samples was -0.466

Iteration 358

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.001 with predicted mean of [-0.147]

The next parameters to simulate from are [[0.256 0.992 0.033 0.021 0.001 0.066]]

The mean of the samples was -0.415

Iteration 359

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.647]

The next parameters to simulate from are [[0.098 0.845 0.026 0.011 0.024 0.025]]

The mean of the samples was -0.639

Iteration 360

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.113]

The next parameters to simulate from are [[0.098 0.845 0.019 0.039 0.031 0.025]]

The mean of the samples was 1.207

Hyperparameter convergence reached at iteration 2073.

The minimum predicted mean of the observed indices is -1.703 at the point

[0.098 0.845 0.007 0.011 0.024 0.025]

Iteration 361

Acquisition function convergence reached at iteration 28.

The final EI loss was -0.001 with predicted mean of [-0.617]

The next parameters to simulate from are [[0.119 0.012 0.023 0.017 0.007 0.035]]

The mean of the samples was -1.075

Iteration 362

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.589]

The next parameters to simulate from are [[0.098 0.846 0.007 0.026 0.047 0.025]]

The mean of the samples was 0.764

Iteration 363

Acquisition function convergence reached at iteration 65.

The final EI loss was -0.025 with predicted mean of [-1.703]

The next parameters to simulate from are [[0.093 0.843 0.007 0.011 0.023 0.025]]

The mean of the samples was -1.527

Iteration 364

Acquisition function convergence reached at iteration 187.

The final EI loss was -0.017 with predicted mean of [-1.697]

The next parameters to simulate from are [[0.089 0.175 0.007 0.01 0.021 0.025]]

The mean of the samples was -1.809

Iteration 365

Acquisition function convergence reached at iteration 38.

The final EI loss was -0.002 with predicted mean of [-0.606]

The next parameters to simulate from are [[0.282 0.012 0.008 0.011 0.001 0.023]]

The mean of the samples was -0.076

Iteration 366

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.627]

The next parameters to simulate from are [[0.089 0.174 0.027 0.01 0.021 0.025]]

The mean of the samples was -0.574

Iteration 367

Acquisition function convergence reached at iteration 103.

The final EI loss was -0.017 with predicted mean of [-1.698]

The next parameters to simulate from are [[0.086 0.158 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.615

Iteration 368

Acquisition function convergence reached at iteration 53.

The final EI loss was -0.017 with predicted mean of [-1.697]

The next parameters to simulate from are [[0.086 0.173 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.902

Iteration 369

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.918]

The next parameters to simulate from are [[0.089 0.072 0.027 0.037 0.021 0.036]]

The mean of the samples was 0.998

Iteration 370

Acquisition function convergence reached at iteration 25.

The final EI loss was -0.002 with predicted mean of [-0.74]

The next parameters to simulate from are [[0.185 0.525 0.014 0.01 0.05 0.03 ]]

The mean of the samples was -0.929

Iteration 371

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.978]

The next parameters to simulate from are [[0.323 0.175 0.007 0.034 0.023 0.02 ]]

The mean of the samples was 0.905

Iteration 372

Acquisition function convergence reached at iteration 101.

The final EI loss was -0.021 with predicted mean of [-1.689]

The next parameters to simulate from are [[0.109 0.869 0.007 0.01 0.025 0.025]]

The mean of the samples was -1.665

Iteration 373

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.325]

The next parameters to simulate from are [[0.089 0.631 0.007 0.023 0.021 0.025]]

The mean of the samples was 0.255

Iteration 374

Acquisition function convergence reached at iteration 179.

The final EI loss was -0.017 with predicted mean of [-1.7]

The next parameters to simulate from are [[0.085 0.166 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.768

Iteration 375

Acquisition function convergence reached at iteration 52.

The final EI loss was -0.001 with predicted mean of [-0.967]

The next parameters to simulate from are [[0.202 0.003 0.027 0.015 0.013 0.04 ]]

The mean of the samples was -1.055

Iteration 376

Acquisition function convergence reached at iteration 28.

The final EI loss was -0.001 with predicted mean of [-0.006]

The next parameters to simulate from are [[0.538 0.016 0.024 0.025 0.003 0.061]]

The mean of the samples was -0.084

Iteration 377

Acquisition function convergence reached at iteration 53.

The final EI loss was -0.002 with predicted mean of [-0.481]

The next parameters to simulate from are [[0.232 0.992 0.033 0.017 0.049 0.034]]

The mean of the samples was -0.339

Iteration 378

Acquisition function convergence reached at iteration 51.

The final EI loss was -0.002 with predicted mean of [-0.697]

The next parameters to simulate from are [[0.2 0.508 0.025 0.009 0.049 0.03 ]]

The mean of the samples was -0.839

Iteration 379

Acquisition function convergence reached at iteration 88.

The final EI loss was -0.021 with predicted mean of [-1.679]

The next parameters to simulate from are [[0.076 0.819 0.007 0.011 0.022 0.026]]

The mean of the samples was -1.744

Iteration 380

Acquisition function convergence reached at iteration 64.

The final EI loss was -0.002 with predicted mean of [-0.973]

The next parameters to simulate from are [[0.268 0.386 0.016 0.013 0.032 0.023]]

The mean of the samples was -1.007

Hyperparameter convergence reached at iteration 2159.

The minimum predicted mean of the observed indices is -1.705 at the point

[0.089 0.175 0.007 0.01 0.021 0.025]

Iteration 381

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.747]

The next parameters to simulate from are [[0.089 0.197 0.007 0.037 0. 0.026]]

The mean of the samples was 0.758

Iteration 382

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.1]

The next parameters to simulate from are [[0.855 0.175 0.007 0.012 0.021 0.028]]

The mean of the samples was 0.091

Iteration 383

Acquisition function convergence reached at iteration 107.

The final EI loss was -0.016 with predicted mean of [-1.702]

The next parameters to simulate from are [[0.083 0.162 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.744

Iteration 384

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.38]

The next parameters to simulate from are [[0.088 0.215 0.022 0.027 0.016 0.026]]

The mean of the samples was 0.391

Iteration 385

Acquisition function convergence reached at iteration 14.

The final EI loss was -0.0 with predicted mean of [0.201]

The next parameters to simulate from are [[0.007 0.212 0.003 0.03 0.003 0.064]]

The mean of the samples was 0.075

Iteration 386

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.29]

The next parameters to simulate from are [[0.094 0.175 0.007 0.043 0.015 0.025]]

The mean of the samples was 1.265

Iteration 387

Acquisition function convergence reached at iteration 21.

The final EI loss was -0.001 with predicted mean of [-0.76]

The next parameters to simulate from are [[0.571 0.033 0.027 0.013 0.025 0.02 ]]

The mean of the samples was -1.121

Iteration 388

Acquisition function convergence reached at iteration 60.

The final EI loss was -0.016 with predicted mean of [-1.703]

The next parameters to simulate from are [[0.08 0.175 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.594

Iteration 389

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.118]

The next parameters to simulate from are [[0.089 0.175 0.007 0.021 0.021 0.025]]

The mean of the samples was 0.118

Iteration 390

Acquisition function convergence reached at iteration 9.

The final EI loss was -0.0 with predicted mean of [0.045]

The next parameters to simulate from are [[0.945 0.926 0.026 0.017 0.044 0.021]]

The mean of the samples was 0.247

Iteration 391

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.771]

The next parameters to simulate from are [[0.096 0.175 0.007 0.027 0.034 0.013]]

The mean of the samples was 0.786

Iteration 392

Acquisition function convergence reached at iteration 61.

The final EI loss was -0.016 with predicted mean of [-1.702]

The next parameters to simulate from are [[0.083 0.167 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.888

Acquisition function convergence reached at iteration 86.

The final EI loss was -0.016 with predicted mean of [-1.704]

The next parameters to simulate from are [[0.082 0.164 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.656

Iteration 394

Acquisition function convergence reached at iteration 52.

The final EI loss was -0.02 with predicted mean of [-1.678]

The next parameters to simulate from are [[0.086 0.804 0.007 0.011 0.022 0.026]]

The mean of the samples was -1.715

Iteration 395

Acquisition function convergence reached at iteration 149.

The final EI loss was -0.016 with predicted mean of [-1.703]

The next parameters to simulate from are [[0.083 0.168 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.608

Iteration 396

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.76]

The next parameters to simulate from are [[0.184 0.174 0.024 0.03 0.036 0.025]]

The mean of the samples was 0.807

Iteration 397

Acquisition function convergence reached at iteration 73.

The final EI loss was -0.021 with predicted mean of [-1.687]

The next parameters to simulate from are [[0.073 0.814 0.007 0.011 0.023 0.026]]

The mean of the samples was -1.672

Iteration 398

Acquisition function convergence reached at iteration 119.

The final EI loss was -0.02 with predicted mean of [-1.688]

The next parameters to simulate from are [[0.106 0.868 0.007 0.01 0.024 0.026]]

The mean of the samples was -1.67

Iteration 399

Acquisition function convergence reached at iteration 55.

The final EI loss was -0.001 with predicted mean of [-0.101]

The next parameters to simulate from are [[0.684 0.992 0.033 0.014 0.001 0.066]]

The mean of the samples was 0.221

Iteration 400

Acquisition function convergence reached at iteration 87.

The final EI loss was -0.016 with predicted mean of [-1.702]

The next parameters to simulate from are [[0.083 0.171 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.755

Hyperparameter convergence reached at iteration 2151.

The minimum predicted mean of the observed indices is -1.705 at the point

[0.089 0.175 0.007 0.01 0.021 0.025]

Trained parameters:

amplitude\_champ:0 is 0.656

length\_scales\_champ:0 is [0.336 0.5 0.008 0.007 0.022 0.02 ]

observation\_noise\_variance\_champ:0 is 0.102

bias\_mean:0 is 0.801

Iteration 401

Acquisition function convergence reached at iteration 36.

The final EI loss was -0.001 with predicted mean of [-0.715]

The next parameters to simulate from are [[0.297 0.009 0.027 0.008 0.042 0.038]]

The mean of the samples was -0.807

Iteration 402

Acquisition function convergence reached at iteration 113.

The final EI loss was -0.02 with predicted mean of [-1.681]

The next parameters to simulate from are [[0.069 0.811 0.007 0.011 0.022 0.026]]

The mean of the samples was -1.629

Iteration 403

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.166]

The next parameters to simulate from are [[0.748 0.29 0.012 0.004 0.022 0.025]]

The mean of the samples was 0.132

Iteration 404

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.032]

The next parameters to simulate from are [[0.089 0.77 0.007 0.049 0.01 0.006]]

The mean of the samples was 1.857

Iteration 405

Acquisition function convergence reached at iteration 22.

The final EI loss was -0.001 with predicted mean of [-0.192]

The next parameters to simulate from are [[0.462 0.958 0.013 0.016 0.008 0.009]]

The mean of the samples was -0.668

Iteration 406

Acquisition function convergence reached at iteration 85.

The final EI loss was -0.019 with predicted mean of [-1.682]

The next parameters to simulate from are [[0.116 0.875 0.007 0.01 0.024 0.025]]

The mean of the samples was -1.562

Iteration 407

Acquisition function convergence reached at iteration 7.

The final EI loss was -0.0 with predicted mean of [0.041]

The next parameters to simulate from are [[0.853 0.274 0.012 0.019 0.023 0.001]]

The mean of the samples was 0.146

Iteration 408

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.705]

The next parameters to simulate from are [[0.736 0.998 0.028 0.044 0.02 0.035]]

The mean of the samples was 0.648

Iteration 409

Acquisition function convergence reached at iteration 117.

The final EI loss was -0.018 with predicted mean of [-1.668]

The next parameters to simulate from are [[0.061 0.79 0.007 0.011 0.022 0.026]]

The mean of the samples was -1.81

Iteration 410

Acquisition function convergence reached at iteration 32.

The final EI loss was -0.001 with predicted mean of [-0.352]

The next parameters to simulate from are [[0.006 0.051 0.033 0.016 0.049 0.036]]

The mean of the samples was -0.165

Iteration 411

Acquisition function convergence reached at iteration 43.

The final EI loss was -0.002 with predicted mean of [-0.773]

The next parameters to simulate from are [[0.471 0.006 0.026 0.018 0.018 0.028]]

The mean of the samples was -0.752

Iteration 412

Acquisition function convergence reached at iteration 73.

The final EI loss was -0.002 with predicted mean of [-0.656]

The next parameters to simulate from are [[0.002 0.876 0.02 0.009 0.05 0.023]]

The mean of the samples was -0.442

Iteration 413

Acquisition function convergence reached at iteration 51.

The final EI loss was -0.015 with predicted mean of [-1.698]

The next parameters to simulate from are [[0.079 0.149 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.735

Iteration 414

Acquisition function convergence reached at iteration 75.

The final EI loss was -0.015 with predicted mean of [-1.703]

The next parameters to simulate from are [[0.079 0.179 0.007 0.01 0.022 0.025]]

The mean of the samples was -1.71

Iteration 415

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.21]

The next parameters to simulate from are [[0.089 0.175 0.001 0.042 0.021 0.025]]

The mean of the samples was 1.306

Iteration 416

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.376]

The next parameters to simulate from are [[0.09 0.171 0. 0.01 0.014 0.025]]

The mean of the samples was -0.532

Iteration 417

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.332]

The next parameters to simulate from are [[0.089 0.021 0.012 0.045 0.021 0.025]]

The mean of the samples was 1.455

Iteration 418

Acquisition function convergence reached at iteration 45.

The final EI loss was -0.002 with predicted mean of [-1.]

The next parameters to simulate from are [[0.157 0.006 0.022 0.012 0.022 0.041]]

The mean of the samples was -1.051

Iteration 419

Acquisition function convergence reached at iteration 40.

The final EI loss was -0.002 with predicted mean of [-0.378]

The next parameters to simulate from are [[0.036 0.949 0.033 0.017 0.028 0.065]]

The mean of the samples was -0.623

Iteration 420

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.951]

The next parameters to simulate from are [[0.089 0.048 0.007 0.039 0.007 0.025]]

The mean of the samples was 0.949

Hyperparameter convergence reached at iteration 2249.

The minimum predicted mean of the observed indices is -1.704 at the point

[0.089 0.175 0.007 0.01 0.021 0.025]

Iteration 421

Acquisition function convergence reached at iteration 54.

The final EI loss was -0.0 with predicted mean of [0.101]

The next parameters to simulate from are [[0.002 0.009 0. 0. 0.049 0.001]]

The mean of the samples was 0.465

Iteration 422

Acquisition function convergence reached at iteration 58.

The final EI loss was -0.001 with predicted mean of [-0.78]

The next parameters to simulate from are [[0.004 0.004 0.026 0.008 0.028 0.048]]

The mean of the samples was -0.616

Iteration 423

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.324]

The next parameters to simulate from are [[0.089 0.048 0.016 0.046 0.016 0.015]]

The mean of the samples was 1.669

Iteration 424

Acquisition function convergence reached at iteration 53.

The final EI loss was -0.016 with predicted mean of [-1.701]

The next parameters to simulate from are [[0.075 0.171 0.008 0.01 0.022 0.025]]

The mean of the samples was -1.507

Iteration 425

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.101]

The next parameters to simulate from are [[0.089 0.175 0.017 0.04 0.048 0.025]]

The mean of the samples was 1.442

Iteration 426

Acquisition function convergence reached at iteration 55.

The final EI loss was -0.001 with predicted mean of [-0.038]

The next parameters to simulate from are [[0.004 0.013 0.011 0.001 0.004 0.064]]

The mean of the samples was 0.441

Iteration 427

Acquisition function convergence reached at iteration 45.

The final EI loss was -0.001 with predicted mean of [0.102]

The next parameters to simulate from are [[0.996 0.008 0.001 0. 0.049 0.065]]

The mean of the samples was 0.601

Iteration 428

Acquisition function convergence reached at iteration 76.

The final EI loss was -0.015 with predicted mean of [-1.698]

The next parameters to simulate from are [[0.079 0.166 0.007 0.01 0.021 0.025]]

The mean of the samples was -1.625

Iteration 429

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.159]

The next parameters to simulate from are [[0.086 0.258 0.007 0.004 0.021 0.014]]

The mean of the samples was -0.217

Iteration 430

Acquisition function convergence reached at iteration 47.

The final EI loss was -0.002 with predicted mean of [-0.522]

The next parameters to simulate from are [[0.023 0.391 0.033 0.018 0.005 0.047]]

The mean of the samples was -1.138

Iteration 431

Acquisition function convergence reached at iteration 53.

The final EI loss was -0.015 with predicted mean of [-1.699]

The next parameters to simulate from are [[0.084 0.166 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.753

Iteration 432

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.131]

The next parameters to simulate from are [[0.089 0.033 0.007 0.02 0.021 0.052]]

The mean of the samples was 0.138

Acquisition function convergence reached at iteration 88.

The final EI loss was -0.015 with predicted mean of [-1.698]

The next parameters to simulate from are [[0.086 0.157 0.007 0.01 0.022 0.026]]

The mean of the samples was -1.627

Iteration 434

Acquisition function convergence reached at iteration 86.

The final EI loss was -0.015 with predicted mean of [-1.695]

The next parameters to simulate from are [[0.088 0.166 0.008 0.01 0.022 0.026]]

The mean of the samples was -1.704

Iteration 435

Acquisition function convergence reached at iteration 51.

The final EI loss was -0.015 with predicted mean of [-1.694]

The next parameters to simulate from are [[0.089 0.139 0.007 0.01 0.022 0.026]]

The mean of the samples was -1.763

Iteration 436

Acquisition function convergence reached at iteration 66.

The final EI loss was -0.018 with predicted mean of [-1.66]

The next parameters to simulate from are [[0.047 0.79 0.008 0.011 0.022 0.026]]

The mean of the samples was -1.682

Iteration 437

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.476]

The next parameters to simulate from are [[0.089 0.175 0.024 0.047 0.021 0.008]]

The mean of the samples was 1.773

Iteration 438

Acquisition function convergence reached at iteration 41.

The final EI loss was -0.015 with predicted mean of [-1.689]

The next parameters to simulate from are [[0.094 0.118 0.007 0.01 0.023 0.026]]

The mean of the samples was -1.654

Iteration 439

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.014 with predicted mean of [-1.688]

The next parameters to simulate from are [[0.059 0.21 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.739

Iteration 440

Acquisition function convergence reached at iteration 38.

The final EI loss was -0.002 with predicted mean of [-0.813]

The next parameters to simulate from are [[0.003 0.008 0.018 0.015 0.02 0.031]]

The mean of the samples was -0.962

Hyperparameter convergence reached at iteration 2192.

The minimum predicted mean of the observed indices is -1.704 at the point

[0.089 0.175 0.007 0.01 0.021 0.025]

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.262]

The next parameters to simulate from are [[0.089 0.22 0.02 0.025 0.021 0.03 ]]

The mean of the samples was 0.308

Iteration 442

Acquisition function convergence reached at iteration 92.

The final EI loss was -0.017 with predicted mean of [-1.646]

The next parameters to simulate from are [[0.034 0.785 0.008 0.011 0.022 0.026]]

The mean of the samples was -1.658

Iteration 443

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.915]

The next parameters to simulate from are [[0.092 0.17 0.018 0.011 0.022 0.025]]

The mean of the samples was -0.853

Iteration 444

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.216]

The next parameters to simulate from are [[0.248 0.175 0.023 0.039 0.038 0.025]]

The mean of the samples was 1.223

Iteration 445

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.441]

The next parameters to simulate from are [[0.089 0.853 0.007 0.047 0.021 0.025]]

The mean of the samples was 1.563

Iteration 446

Acquisition function convergence reached at iteration 54.

The final EI loss was -0.015 with predicted mean of [-1.696]

The next parameters to simulate from are [[0.068 0.17 0.008 0.01 0.022 0.026]]

The mean of the samples was -1.639

Iteration 447

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.266]

The next parameters to simulate from are [[0.089 0.205 0.007 0.01 0.021 0.002]]

The mean of the samples was 0.255

Iteration 448

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.125]

The next parameters to simulate from are [[0.879 0.175 0.005 0.01 0.022 0.025]]

The mean of the samples was 0.152

Iteration 449

Acquisition function convergence reached at iteration 75.

The final EI loss was -0.014 with predicted mean of [-1.697]

The next parameters to simulate from are [[0.07 0.172 0.008 0.01 0.022 0.026]]

The mean of the samples was -1.743

Iteration 450

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.543]

The next parameters to simulate from are [[0.089 0.381 0.011 0.025 0.031 0.025]]

The mean of the samples was 0.501

Trained parameters:

amplitude\_champ:0 is 0.652

observation\_noise\_variance\_champ:0 is 0.104

bias\_mean:0 is 0.822

Iteration 451

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.372]

The next parameters to simulate from are [[0.364 0.504 0.03 0.045 0.02 0.025]]

The mean of the samples was 1.251

Iteration 452

Acquisition function convergence reached at iteration 106.

The final EI loss was -0.014 with predicted mean of [-1.695]

The next parameters to simulate from are [[0.101 0.124 0.007 0.01 0.022 0.026]]

The mean of the samples was -1.506

Iteration 453

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.349]

The next parameters to simulate from are [[0.473 0.175 0.007 0.047 0.021 0.029]]

The mean of the samples was 1.314

Iteration 454

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.854]

The next parameters to simulate from are [[0.089 0.175 0.018 0.01 0.021 0.025]]

The mean of the samples was -0.821

Iteration 455

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.018 with predicted mean of [-1.681]

The next parameters to simulate from are [[0.062 0.796 0.008 0.011 0.023 0.026]]

The mean of the samples was -1.556

Iteration 456

Acquisition function convergence reached at iteration 35.

The final EI loss was -0.001 with predicted mean of [-0.058]

The next parameters to simulate from are [[0.37 0.996 0.02 0.023 0.002 0.064]]

The mean of the samples was -0.076

Iteration 457

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [-0.821]

The next parameters to simulate from are [[0.089 0.234 0.007 0.01 0.021 0.043]]

The mean of the samples was -0.831

Iteration 458

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.822]

The next parameters to simulate from are [[0.568 0.175 0.014 0.045 0.001 0.025]]

The mean of the samples was 0.786

Iteration 459

Acquisition function convergence reached at iteration 18.

The final EI loss was -0.014 with predicted mean of [-1.683]

The next parameters to simulate from are [[0.064 0.217 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.625

Iteration 460

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.014 with predicted mean of [-1.683]

The next parameters to simulate from are [[0.069 0.259 0.008 0.01 0.021 0.026]]

The mean of the samples was -1.637

Hyperparameter convergence reached at iteration 2194.

The minimum predicted mean of the observed indices is -1.699 at the point

[0.089 0.175 0.007 0.01 0.021 0.025]

Iteration 461

Acquisition function convergence reached at iteration 51.

The final EI loss was -0.0 with predicted mean of [0.109]

The next parameters to simulate from are [[0.992 0.993 0.021 0.03 0.001 0. ]]

The mean of the samples was 0.132

Iteration 462

Acquisition function convergence reached at iteration 43.

The final EI loss was -0.016 with predicted mean of [-1.684]

The next parameters to simulate from are [[0.071 0.805 0.008 0.011 0.023 0.025]]

The mean of the samples was -1.666

Iteration 463

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.952]

The next parameters to simulate from are [[0.064 0.175 0.007 0.03 0.043 0.025]]

The mean of the samples was 1.015

Iteration 464

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.685]

The next parameters to simulate from are [[0.102 0.175 0.026 0.028 0.034 0.025]]

The mean of the samples was 0.673

Iteration 465

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.513]

The next parameters to simulate from are [[0.089 0.175 0.007 0.047 0.033 0.036]]

The mean of the samples was 1.595

Iteration 466

Acquisition function convergence reached at iteration 44.

The final EI loss was -0.001 with predicted mean of [-0.271]

The next parameters to simulate from are [[0.005 0.986 0.023 0.006 0.041 0.065]]

The mean of the samples was -0.506

Iteration 467

Acquisition function convergence reached at iteration 141.

The final EI loss was -0.017 with predicted mean of [-1.684]

The next parameters to simulate from are [[0.07 0.828 0.008 0.011 0.024 0.025]]

The mean of the samples was -1.638

Iteration 468

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.86]

The next parameters to simulate from are [[0.013 0.175 0.007 0.035 0.009 0.025]]

The mean of the samples was 0.881

Iteration 469

Acquisition function convergence reached at iteration 36.

The final EI loss was -0.014 with predicted mean of [-1.7]

The next parameters to simulate from are [[0.087 0.17 0.007 0.01 0.021 0.026]]

The mean of the samples was -1.815

Iteration 470

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.261]

The next parameters to simulate from are [[0.961 0.166 0.007 0.017 0.02 0.025]]

The mean of the samples was 0.332

Iteration 471

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.212]

The next parameters to simulate from are [[0.087 0.726 0.007 0.045 0.047 0.026]]

The mean of the samples was 1.628

Iteration 472

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.022]

The next parameters to simulate from are [[0.335 0.428 0.021 0.044 0.003 0.026]]

The mean of the samples was 1.018

Acquisition function convergence reached at iteration 48.

The final EI loss was -0.0 with predicted mean of [0.175]

The next parameters to simulate from are [[0.934 0.004 0. 0.032 0.001 0.066]]

The mean of the samples was 0.499

Iteration 474

Acquisition function convergence reached at iteration 41.

The final EI loss was -0.004 with predicted mean of [-0.91]

The next parameters to simulate from are [[0.207 0.618 0.033 0.018 0.013 0.04 ]]

The mean of the samples was -0.957

Iteration 475

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.003 with predicted mean of [-0.744]

The next parameters to simulate from are [[0.008 0.017 0.03 0.019 0. 0.044]]

The mean of the samples was -0.924

Iteration 476

Acquisition function convergence reached at iteration 34.

The final EI loss was -0.001 with predicted mean of [-0.63]

The next parameters to simulate from are [[0.547 0.996 0.033 0.014 0.024 0.032]]

The mean of the samples was -0.65

Iteration 477

Acquisition function convergence reached at iteration 40.

The final EI loss was -0.001 with predicted mean of [-0.421]

The next parameters to simulate from are [[0.269 0.011 0.007 0.009 0.05 0.028]]

The mean of the samples was -0.268

Iteration 478

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.705]

The next parameters to simulate from are [[0.403 0.17 0.007 0.031 0.022 0.026]]

The mean of the samples was 0.755

Iteration 479

Acquisition function convergence reached at iteration 46.

The final EI loss was -0.003 with predicted mean of [-0.823]

The next parameters to simulate from are [[0.011 0.141 0.033 0.018 0.015 0.053]]

The mean of the samples was -1.04

Iteration 480

Acquisition function convergence reached at iteration 76.

The final EI loss was -0.014 with predicted mean of [-1.69]

The next parameters to simulate from are [[0.079 0.132 0.007 0.01 0.021 0.025]]

The mean of the samples was -1.829

Hyperparameter convergence reached at iteration 2224.

The minimum predicted mean of the observed indices is -1.703 at the point

[0.087 0.17 0.007 0.01 0.021 0.026]

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.249]

The next parameters to simulate from are [[0.087 0.17 0.027 0.025 0.021 0.026]]

The mean of the samples was 0.155

Iteration 482

Acquisition function convergence reached at iteration 64.

The final EI loss was -0.002 with predicted mean of [-0.806]

The next parameters to simulate from are [[0.185 0.375 0.028 0.019 0. 0.042]]

The mean of the samples was -0.812

Iteration 483

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.526]

The next parameters to simulate from are [[0.861 0.158 0.008 0.028 0.031 0.025]]

The mean of the samples was 0.587

Iteration 484

Acquisition function convergence reached at iteration 71.

The final EI loss was -0.002 with predicted mean of [-0.815]

The next parameters to simulate from are [[0.008 0.289 0.033 0.015 0.001 0.039]]

The mean of the samples was -0.736

Iteration 485

Acquisition function convergence reached at iteration 26.

The final EI loss was -0.003 with predicted mean of [-0.968]

The next parameters to simulate from are [[0.001 0.504 0.012 0.009 0.04 0.038]]

The mean of the samples was -0.863

Iteration 486

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.79]

The next parameters to simulate from are [[0.827 0.297 0.007 0.036 0.032 0.01 ]]

The mean of the samples was 1.004

Iteration 487

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.988]

The next parameters to simulate from are [[0.709 0.17 0.002 0.05 0.034 0.053]]

The mean of the samples was 1.366

Iteration 488

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.249]

The next parameters to simulate from are [[0.526 0.17 0.016 0.045 0.021 0.019]]

The mean of the samples was 1.21

Iteration 489

Acquisition function convergence reached at iteration 40.

The final EI loss was -0.0 with predicted mean of [0.051]

The next parameters to simulate from are  $[[0.996\ 0.007\ 0.032\ 0.018\ 0.048\ 0.]]$  The mean of the samples was 0.2

Iteration 490

Acquisition function convergence reached at iteration 83.

The final EI loss was -0.002 with predicted mean of [-0.614]

The next parameters to simulate from are [[0.012 0.967 0.033 0.02 0.014 0.045]]

The mean of the samples was -0.683

Iteration 491

Acquisition function convergence reached at iteration 58.

The final EI loss was -0.001 with predicted mean of [-0.329]

The next parameters to simulate from are [[0.306 0.993 0.033 0.012 0.049 0.063]]

The mean of the samples was -0.461

Iteration 492

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.707]

The next parameters to simulate from are [[0.087 0.17 0.032 0.046 0.014 0.004]]

The mean of the samples was 1.74

Iteration 493

Acquisition function convergence reached at iteration 51.

The final EI loss was -0.001 with predicted mean of [-0.371]

The next parameters to simulate from are [[0.267 0.008 0.02 0.004 0.049 0.024]]

The mean of the samples was -0.401

Iteration 494

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [1.05]

The next parameters to simulate from are [[0.79 0.17 0.007 0.042 0.021 0.026]]

The mean of the samples was 1.006

Iteration 495

Acquisition function convergence reached at iteration 95.

The final EI loss was -0.014 with predicted mean of [-1.692]

The next parameters to simulate from are [[0.083 0.134 0.007 0.011 0.021 0.026]]

The mean of the samples was -1.651

Iteration 496

Acquisition function convergence reached at iteration 27.

The final EI loss was -0.0 with predicted mean of [-0.308]

The next parameters to simulate from are [[0.211 0.027 0.024 0.014 0.045 0.014]]

The mean of the samples was -0.151

Iteration 497

Acquisition function convergence reached at iteration 2.

The final EI loss was -0.0 with predicted mean of [0.659]

The next parameters to simulate from are [[0.084 0.164 0.033 0.034 0.047 0.025]]

The mean of the samples was 1.08

Iteration 498

Acquisition function convergence reached at iteration 10.

The final EI loss was -0.0 with predicted mean of [0.095]

The next parameters to simulate from are [[0.601 0.079 0.014 0.013 0.012 0.066]]

The mean of the samples was 0.136

Iteration 499

Acquisition function convergence reached at iteration 115.

The final EI loss was -0.014 with predicted mean of [-1.694]

The next parameters to simulate from are [[0.083 0.138 0.007 0.01 0.021 0.025]]

The mean of the samples was -1.747

Iteration 500

Acquisition function convergence reached at iteration 59.

The final EI loss was -0.014 with predicted mean of [-1.676]

The next parameters to simulate from are [[0.085 0.868 0.008 0.011 0.024 0.024]]

The mean of the samples was -1.564

Hyperparameter convergence reached at iteration 2145.

The minimum predicted mean of the observed indices is -1.703 at the point

[0.087 0.17 0.007 0.01 0.021 0.026]

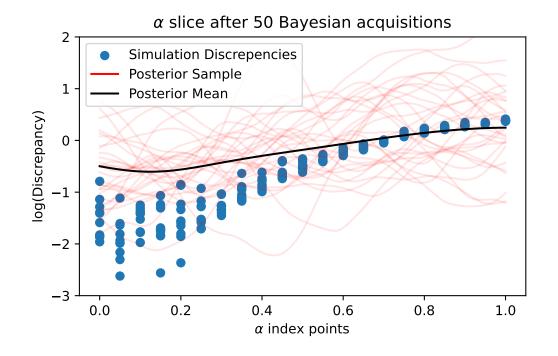
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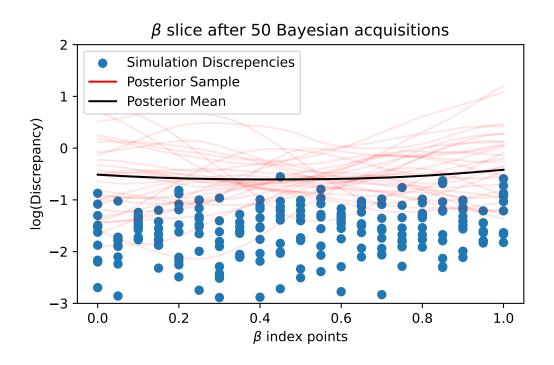
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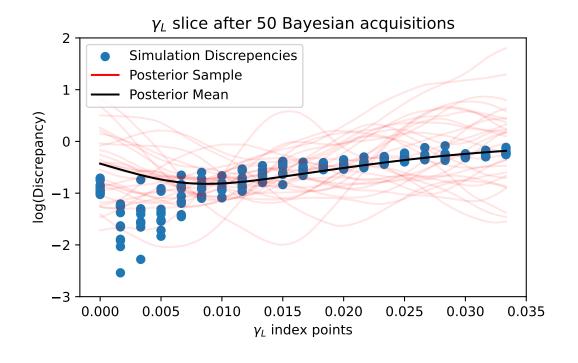
length\_scales\_champ:0 is [0.335 0.5 0.009 0.007 0.022 0.02 ]

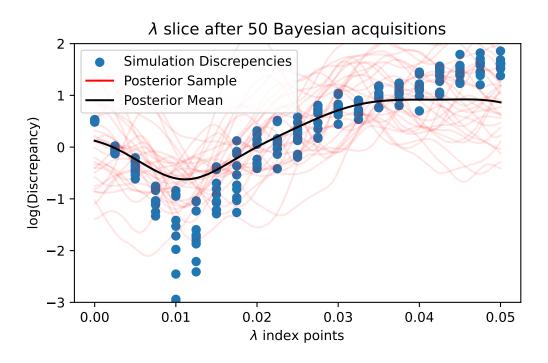
observation\_noise\_variance\_champ:0 is 0.102

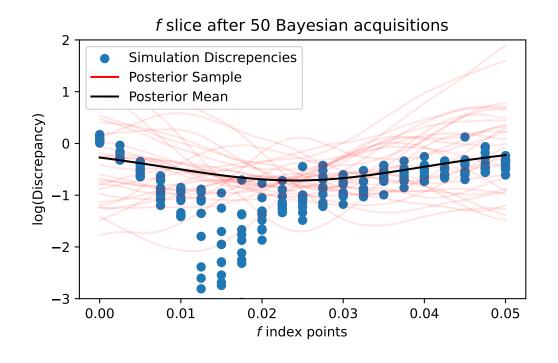
bias\_mean:0 is 0.804

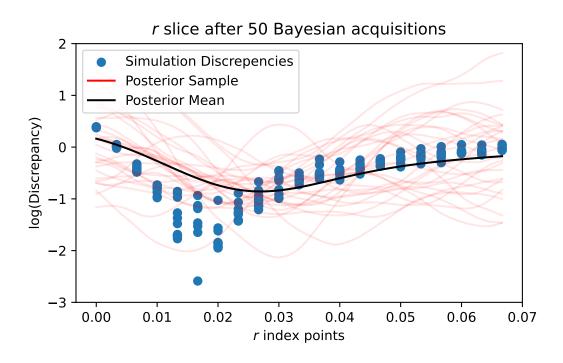


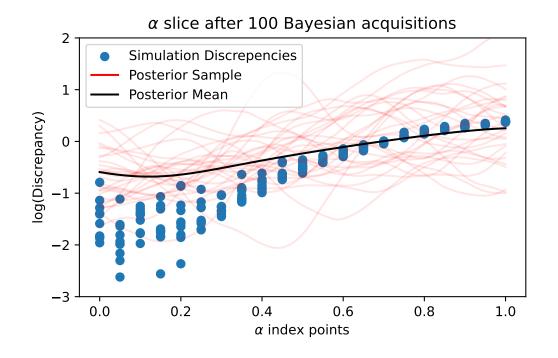


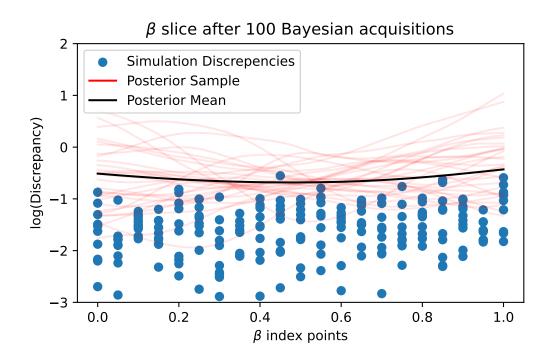


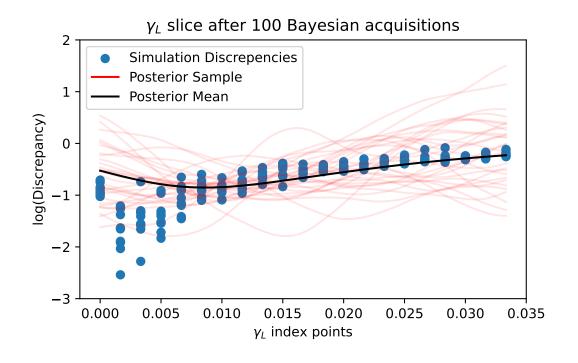


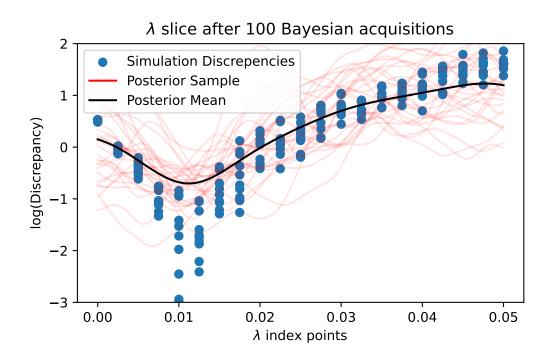


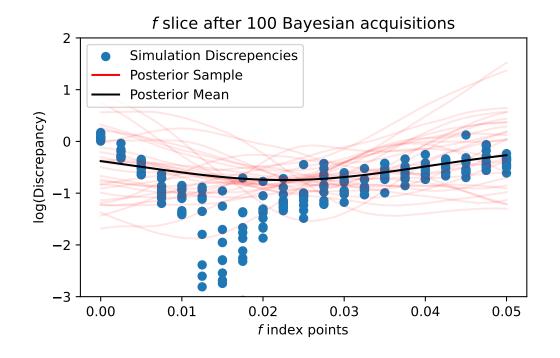


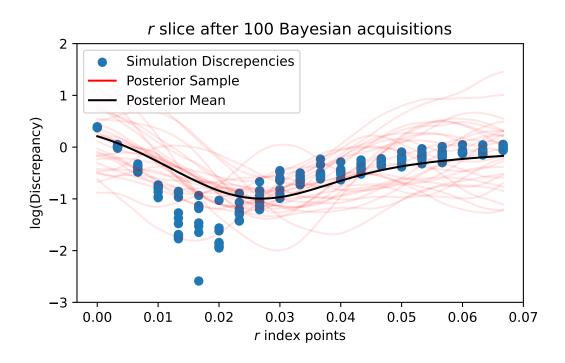


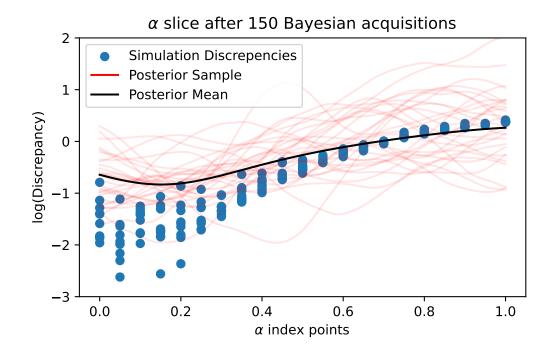


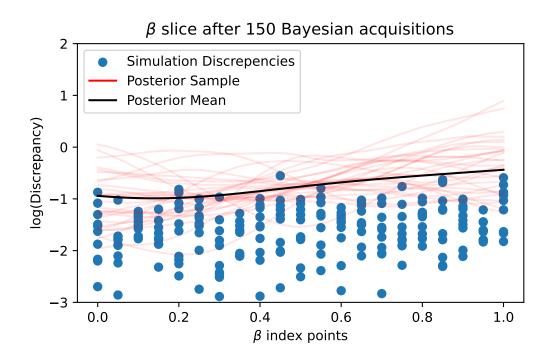


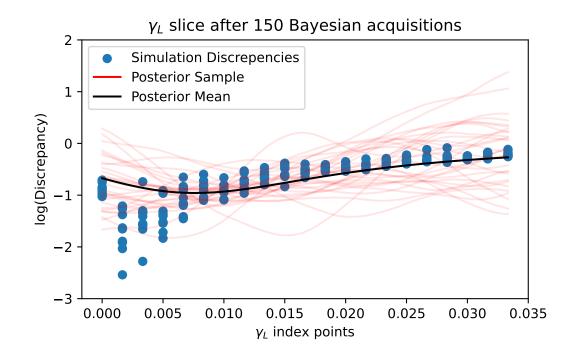


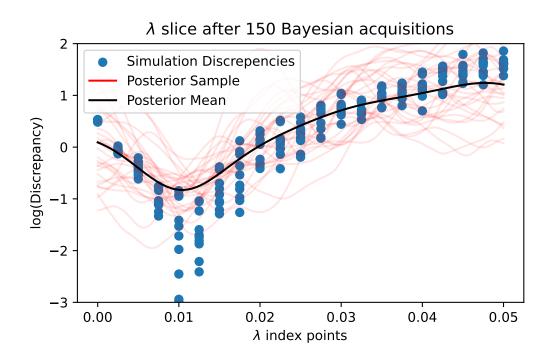


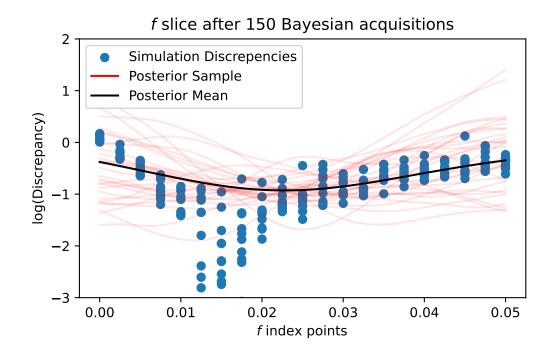


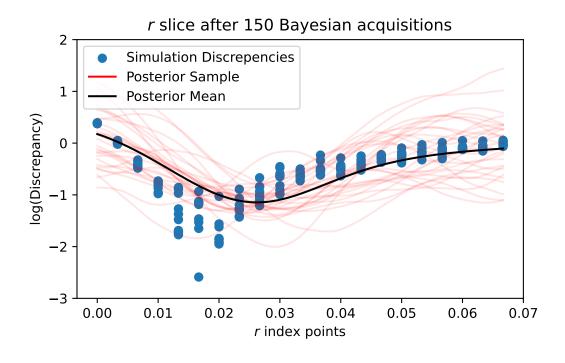


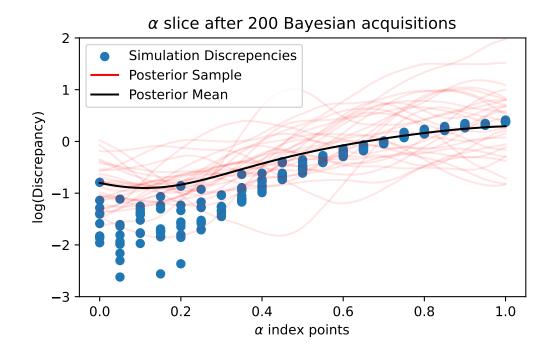


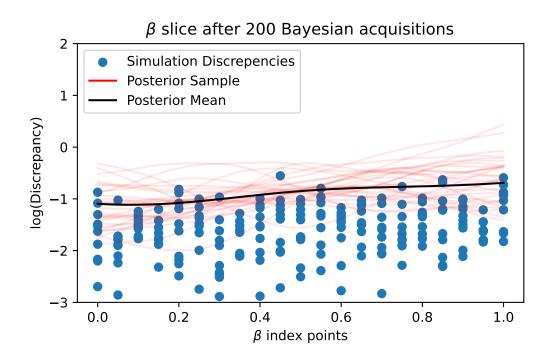


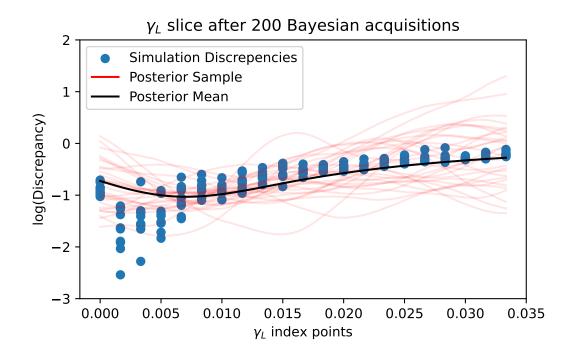


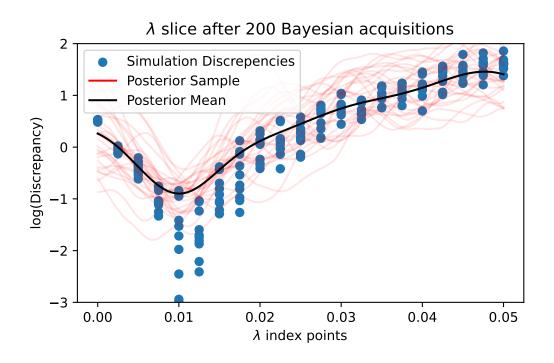


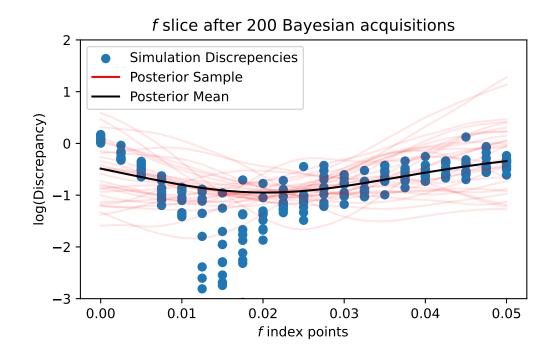


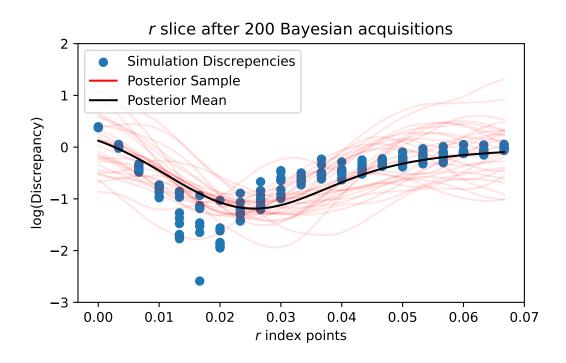


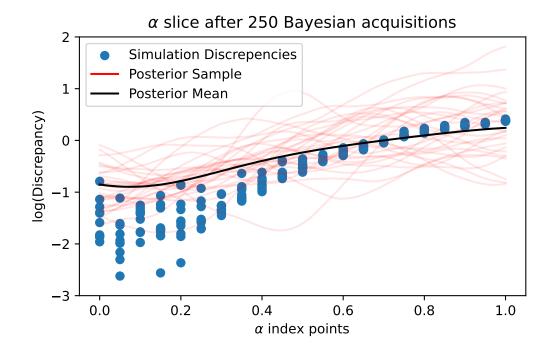


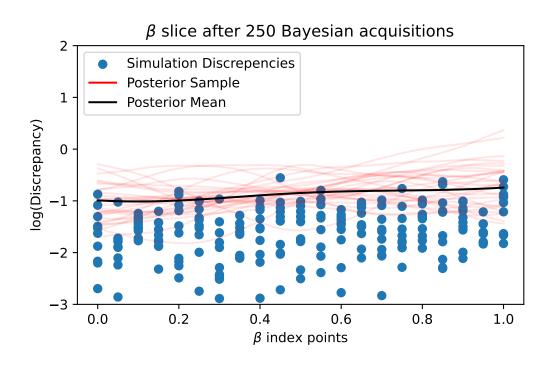


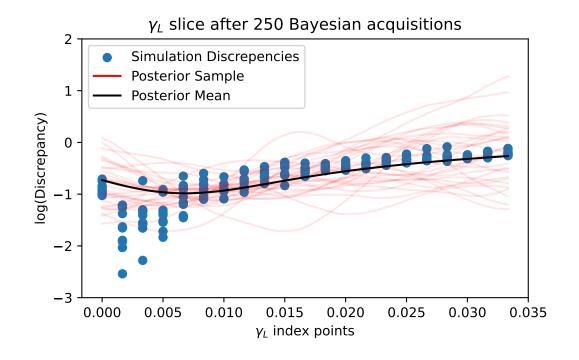


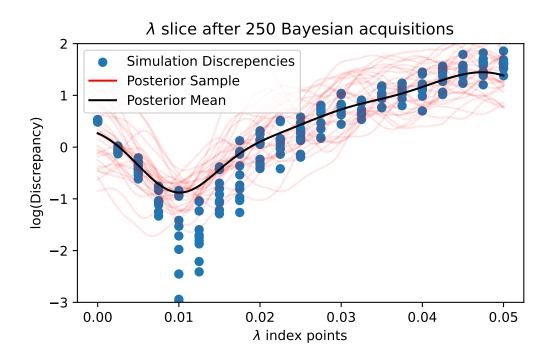


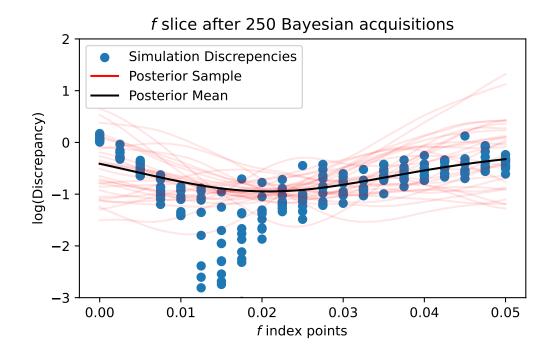


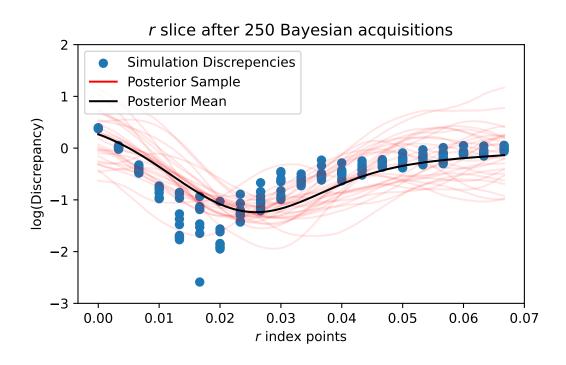


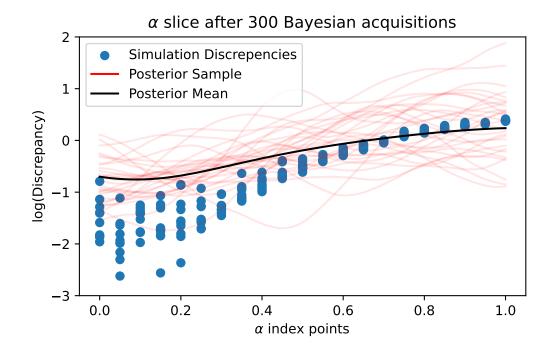


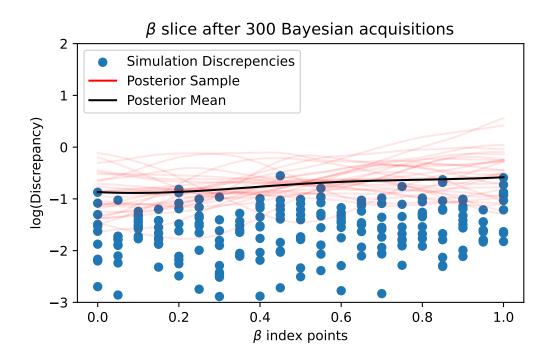


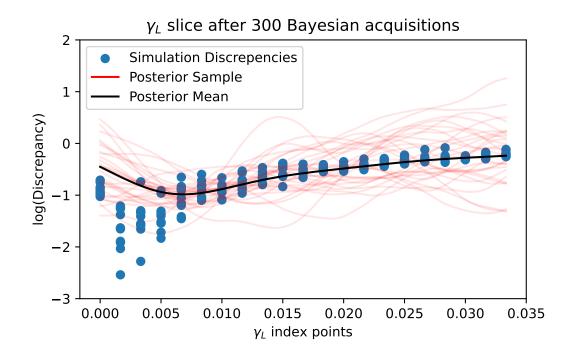


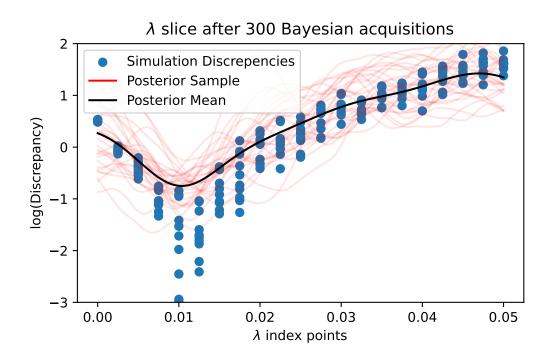


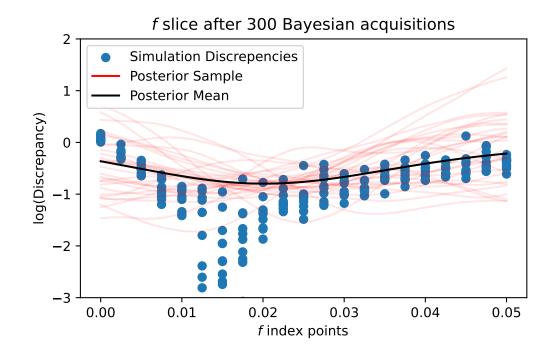


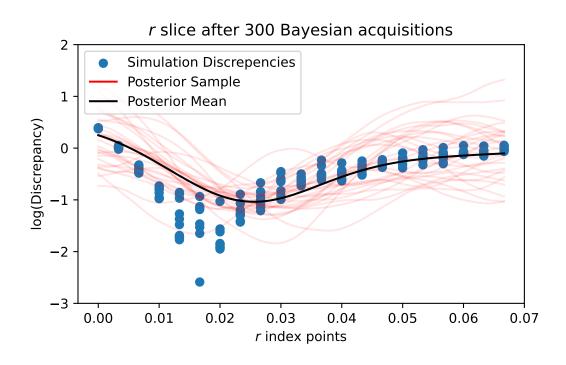


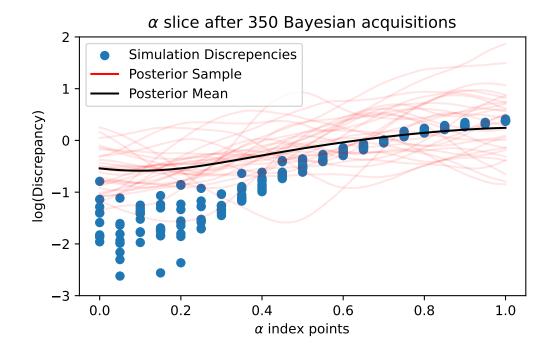


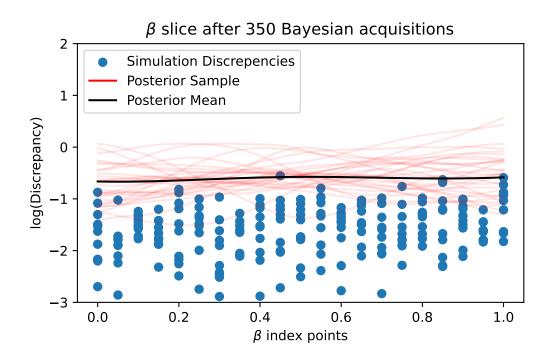


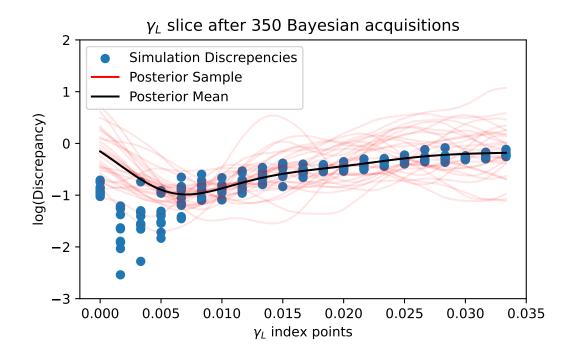


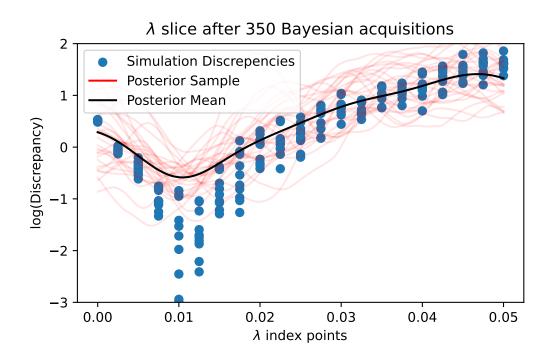


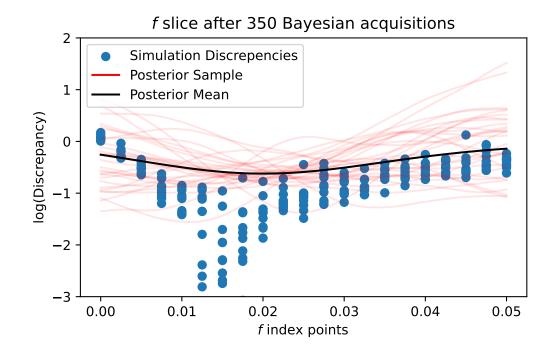


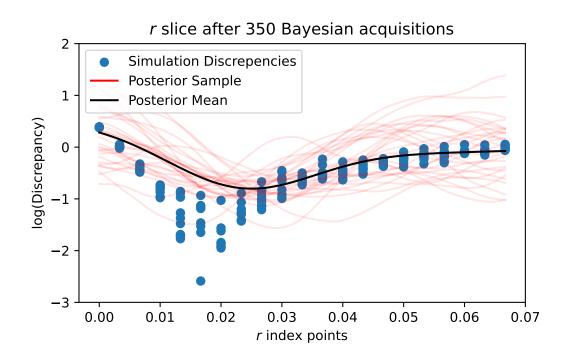


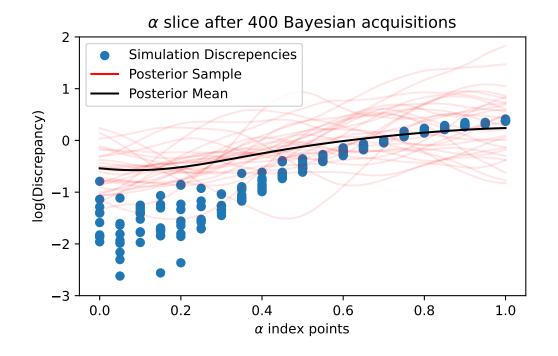


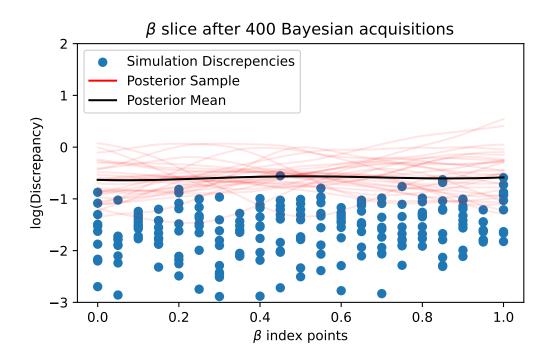


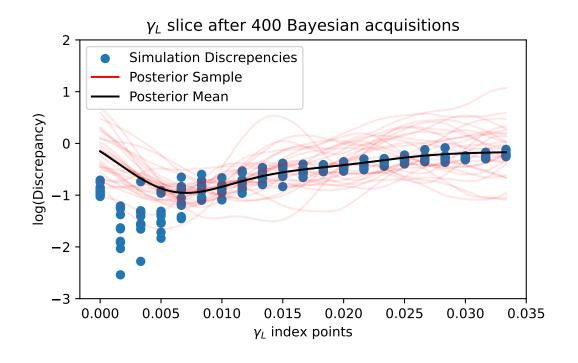


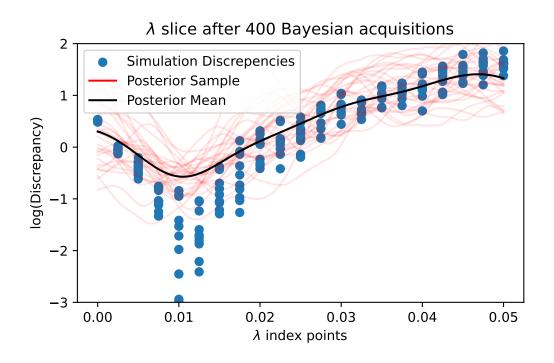


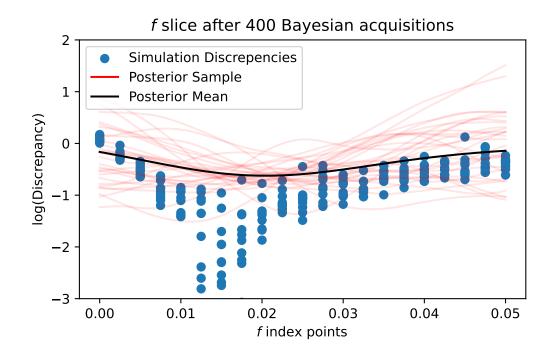


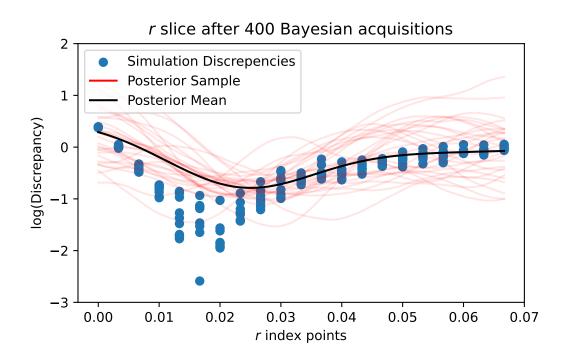


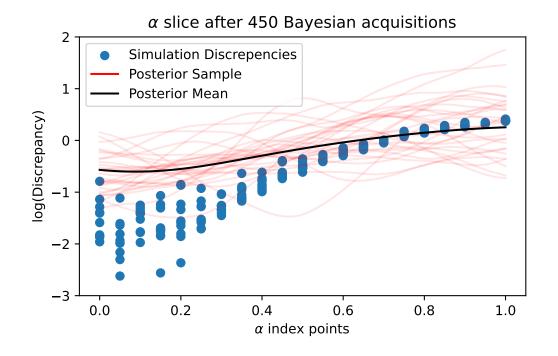


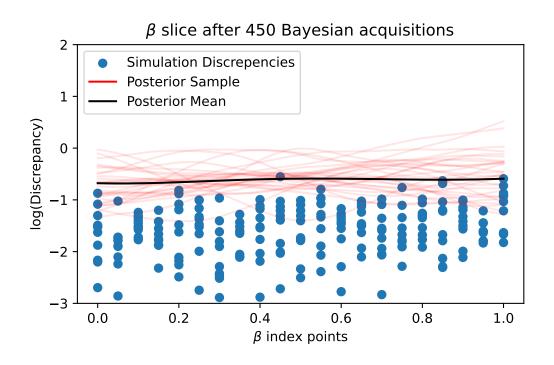


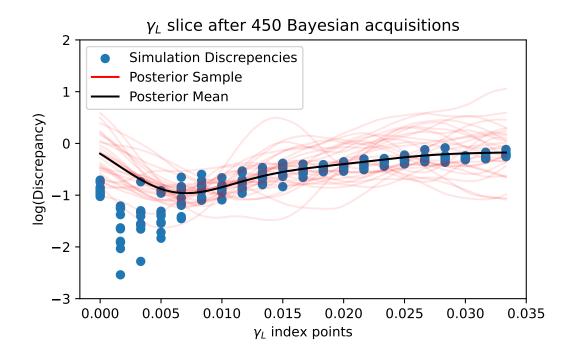


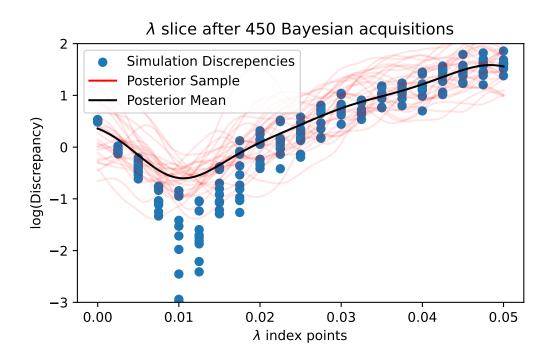


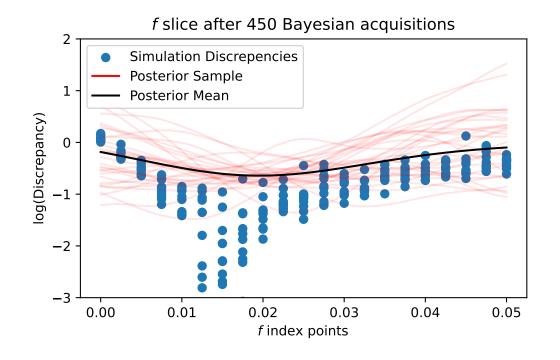


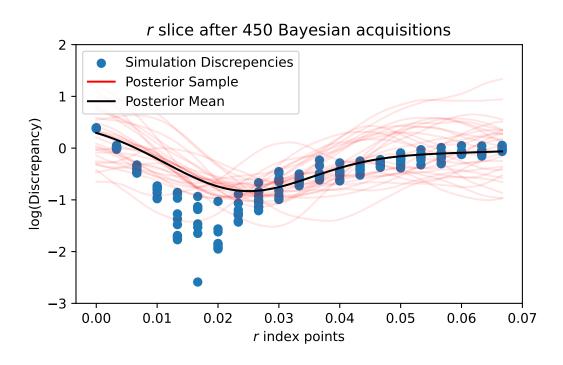


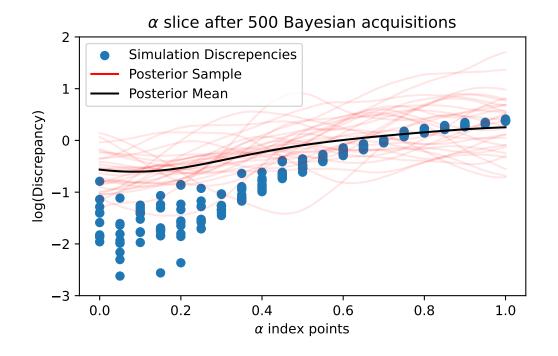


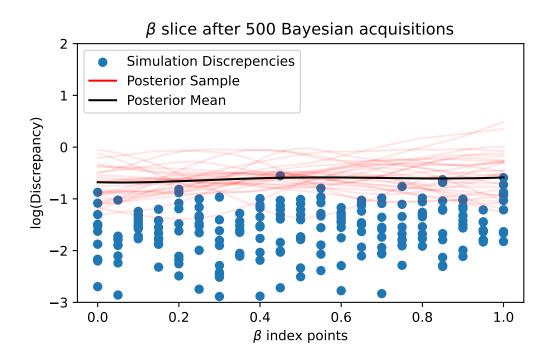


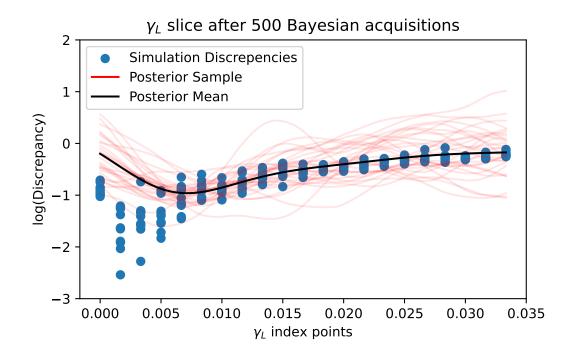


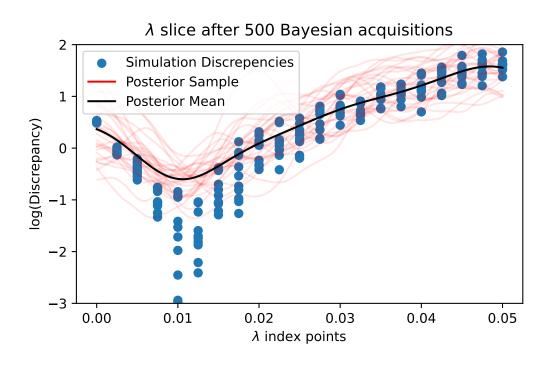


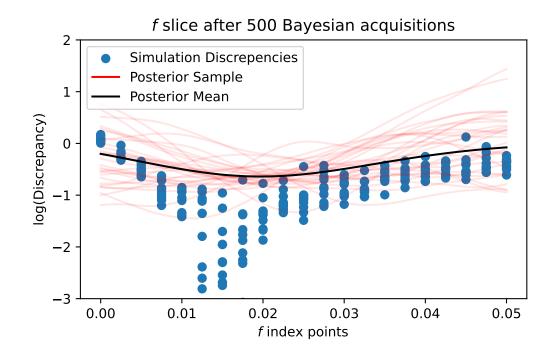


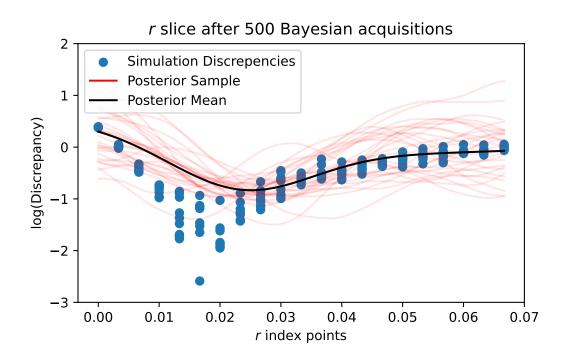




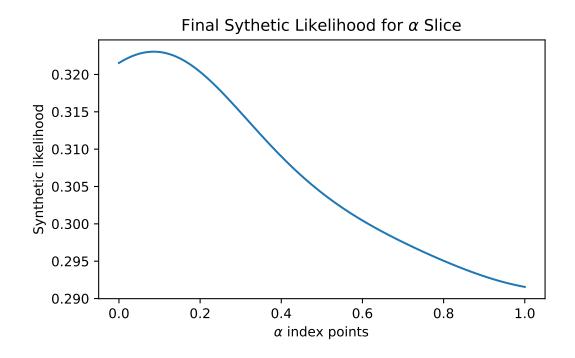


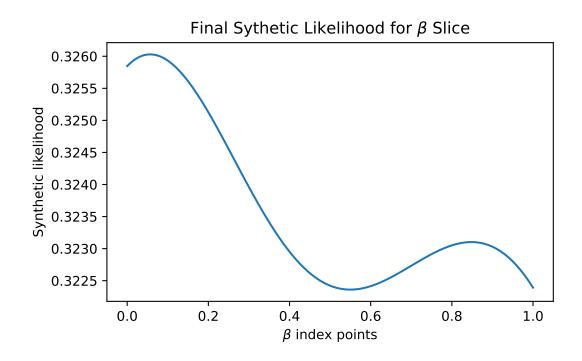


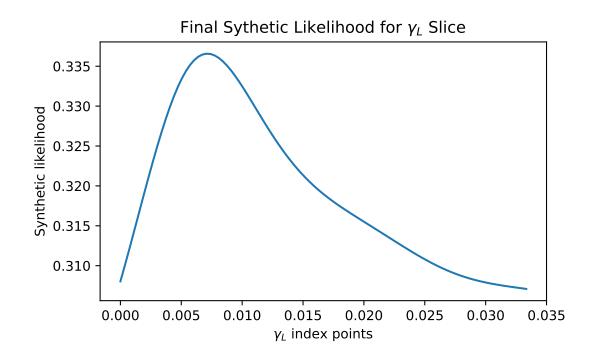


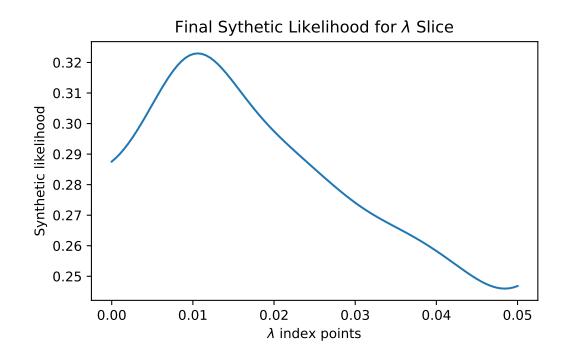


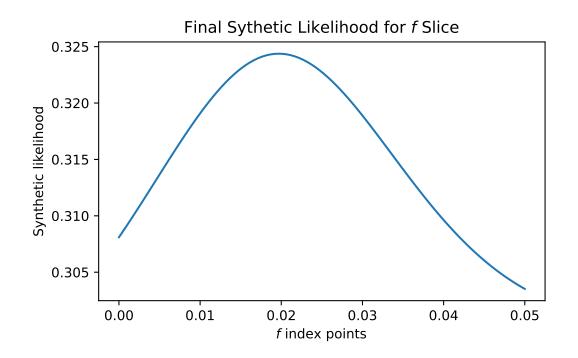
```
epsilon = -5
likelihood_dict = {}
for var in vars:
    champ_GP_reg = tfd.GaussianProcessRegressionModel(
        kernel=kernel_champ,
        index_points=slice_indices_dfs_dict[var + "_gp_indices_df"].values,
        observation_index_points=index_vals,
        observations=obs_vals,
        observation_noise_variance=observation_noise_variance_champ,
        predictive_noise_variance=0.0,
        mean_fn=const_mean_fn(),
    )
    indices_for_lik = slice_indices_dfs_dict[var + "_gp_indices_df"].values
    mean = champ_GP_reg.mean_fn(indices_for_lik)
    variance = 30**2 * observation_noise_variance_champ.numpy()
    post_std = np.sqrt(variance)
    cdf_vals = tfd.Normal(mean, post_std).log_cdf(epsilon)
    likelihood_dict[var + "_synth_lik"] = cdf_vals
    plt.figure(figsize=(6, 3.5))
    plt.plot(
        slice_indices_dfs_dict[var + "_gp_indices_df"][var].values,
        np.exp(cdf_vals),
    if var in ["f", "r"]:
        plt.xlabel("$" + var + "$ index points")
        plt.title("Final Sythetic Likelihood for $" + var + "$ Slice")
    else:
        plt.xlabel("$\\" + var + "$ index points")
        plt.title("Final Sythetic Likelihood for $\\" + var + "$ Slice")
    plt.ylabel("Synthetic likelihood")
    plt.savefig(
        "champagne_GP_images/" + var + "_slice_" + str(t) + "_synth_likelihood.pdf"
    plt.show()
```

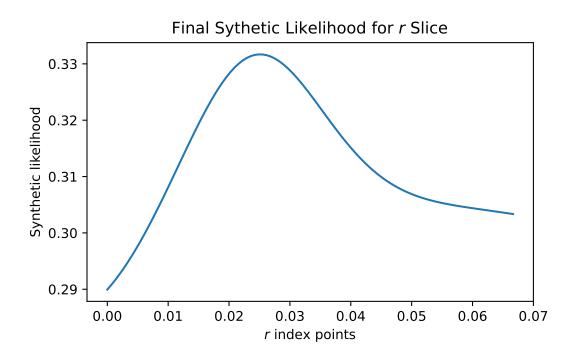












```
# print(index_vals[-600,].round(3))
  # print(index_vals[-400,].round(3))
  print(index_vals[-200,].round(3))
  print(index_vals[-80,].round(3))
  print(index_vals[-40,].round(3))
  print(index vals[-20,].round(3))
  print(index vals[-8,].round(3))
  print(index_vals[-4,].round(3))
  print(index_vals[-2,].round(3))
  print(index_vals[-1,].round(3))
[0.323 0.175 0.007 0.034 0.023 0.02 ]
[0.07 0.172 0.008 0.01 0.022 0.007]
[0.087 0.726 0.007 0.045 0.047 0.026]
[0.008 0.289 0.033 0.015 0.033 0.039]
[0.267 0.008 0.02 0.004 0.049 0.024]
[0.084 0.164 0.033 0.034 0.047 0.025]
[0.083 0.138 0.007 0.01 0.021 0.025]
[0.085 0.868 0.008 0.011 0.024 0.024]
  objects_to_preserve = [
      index_vals,
      discreps,
      champ_samp,
      initial_losses_LOOCV,
      slice_samples_dict,
      slice_discrepencies_dict,
      LHC_indices_df,
      gp_samples_dict,
      likelihood_dict,
  ]
  with open("gp_objs.pkl", "wb") as fp:
      pickle.dump(objects_to_preserve, fp)
      print("dictionary saved successfully to file")
```

dictionary saved successfully to file