# 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

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)
```

2024-05-13 16:10:39.941689: I tensorflow/core/platform/cpu\_feature\_guard.cc:210] This Tensor To enable the following instructions: AVX2 FMA, in other operations, rebuild TensorFlow with 2024-05-13 16:10:40.748725: W tensorflow/compiler/tf2tensorrt/utils/py\_utils.cc:38] TF-TRT W 2024-05-13 16:10:43.532653: I external/local\_xla/xla/stream\_executor/cuda/cuda\_executor.cc:9024-05-13 16:10:43.687259: W tensorflow/core/common\_runtime/gpu/gpu\_device.cc:2251] Cannot Skipping registering GPU devices...

#### Model itself

```
np.random.seed(590154)
population = 1000
initial_infecteds = 10
epidemic_length = 1000
number_of_events = 15000
pv_champ_alpha = 0.4 # prop of effective care
pv_champ_beta = 0.4 # prop of radical cure
pv_champ_gamma_L = 1 / 223 # liver stage clearance rate
pv_champ_delta = 0.05 # prop of imported cases
pv_champ_lambda = 0.04 # transmission rate
pv_champ_f = 1 / 72 # relapse frequency
pv_champ_r = 1 / 60 # blood stage clearance rate
gamma_L_max = 1/30
lambda_max = 0.1
f_max = 1/14
r_max = 1/14
num_lhc_samples = 128
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,
):
    if (0 > (alpha_ or beta_)) or (1 < (alpha_ or beta_)):
        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_{to} = (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
)
new_stages = np.random.choice(
    {
            "t": t,
            "S_0": S_0 - 1,
            "S_L": S_L,
```

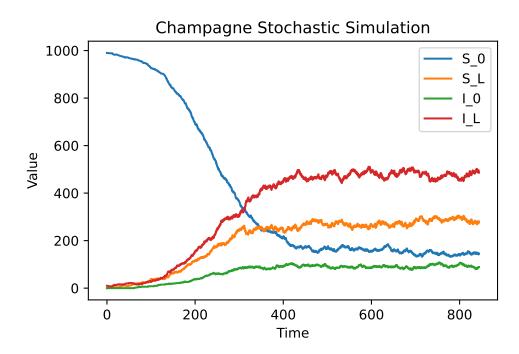
```
"I_0": I_0,
    "I_L": I_L + 1,
    "inc_counter": inc_counter + silent_incidences + 1,
},
{
    "t": t,
    "S_0": S_0 - 1,
    "S_L": S_L + 1,
    "I_0": I_0,
    "I_L": I_L,
    "inc_counter": inc_counter + silent_incidences + 1,
},
{
    "t": t,
    "S_0": S_0 + 1,
    "S_L": S_L,
    "I_0": 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,
) # .melt(id_vars='t')
```

#### **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):
    champ_df_ = champagne_stochastic(alpha_, beta_, gamma_L, lambda_, f, r)
   fin_t = champ_df_.iloc[-1]["t"]
   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)
   fin\_prev = champ\_df\_.iloc[-1]["I\_0"] + champ\_df\_.iloc[-1]["I\_L"]
   return np.array([fin_prev, first_month_inc, fin_week_inc])
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,
def discrepency_fn(alpha_, beta_, gamma_L, lambda_, f, r, mean_of = 20): # best is L1 norm
   mean_obs = 0
   for i in range(mean of):
        x = champ_sum_stats(alpha_, beta_, gamma_L, lambda_, f, r)
        mean_obs += (
           1
            / mean_of
            * np.log(np.linalg.norm((x - observed_sum_stats) / observed_sum_stats))
        )
   # return np.sum(np.abs((x - observed sum_stats) / observed_sum_stats))
   # return np.linalg.norm((x - observed_sum_stats) / observed_sum_stats)
   return mean_obs
```

# 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[:, 2] = 1/50* LHC_samples[:, 2]
# LHC_samples[:, 3] = 0.2 * LHC_samples[:, 3]
# LHC_samples[:, 4] = 1/10 * LHC_samples[:, 4]
# LHC_samples[:, 5] = 1/10 * LHC_samples[:, 5]
# LHC_samples[:, 2] = -pv_champ_gamma_L * np.log(LHC_samples[:, 2])
# LHC_samples[:, 3] = -pv_champ_lambda * np.log(LHC_samples[:, 3])
# LHC_samples[:, 4] = -pv_champ_f * np.log(LHC_samples[:, 4])
# LHC_samples[:, 5] = -pv_champ_r * np.log(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
      r

      0
      0.882816
      0.500918
      0.014975
      0.089356
      0.001630
      0.019512

      1
      0.070010
      0.816779
      0.021772
      0.042146
      0.064415
      0.056634

      2
      0.540452
      0.705079
      0.024414
      0.088323
      0.050239
      0.030581

      3
      0.535875
      0.652563
      0.026679
      0.055069
      0.041084
      0.008563

      4
      0.262114
      0.172826
      0.010177
      0.072764
      0.021838
      0.052903
```

#### **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
     0.150908
1
     0.234689
    1.059515
3
   -0.093519
     0.613619
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**

```
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")
```

#### Making the ARD Kernel

def \_\_call\_\_(self, x):

return self.bias\_lin

```
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",
)
```

```
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

```
# Define Gaussian Process with the custom kernel
champ_GP = tfd.GaussianProcess(
    kernel=kernel_champ,
    observation_noise_variance=observation_noise_variance_champ,
    index_points=index_vals,
    mean_fn=const_mean_fn(),
)

print(champ_GP.trainable_variables)

Adam_optim = tf.keras.optimizers.Adam(learning_rate=0.01)
```

(<tf.Variable 'amplitude\_champ:0' shape=() dtype=float64, numpy=1.3862943611198906>, <tf.Var

#### 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))
      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 = optimize()
      lls_[i] = loss
      # 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}.")
          lls_ = lls_ [range(i + 1)]
#
          break
      previous_loss = loss
```

### **Maximum Likelihood Estimation**

```
# Now we optimize the model parameters.
num_iters = 1000

# Use `tf.function` to trace the loss for more efficient evaluation.
@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)
```

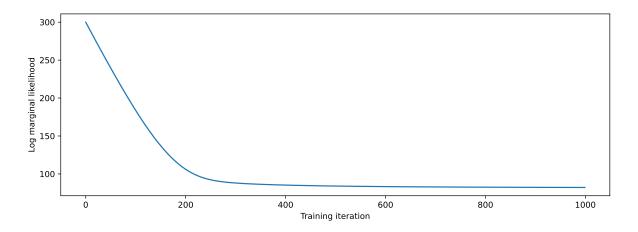
```
Adam_optim.apply_gradients(zip(grads, champ_GP.trainable_variables))
    return loss
# Store the likelihood values during training, so we can plot the progress
lls_ = np.zeros(num_iters, np.float64)
for i in range(num_iters):
    loss = train_model()
   lls_[i] = loss
print("Trained parameters:")
print("amplitude: {}".format(amplitude_champ._value().numpy()))
print("length_scales: {}".format(length_scales_champ._value().numpy()))
print(
    "observation_noise_variance: {}".format(
        observation_noise_variance_champ._value().numpy()
)
# Plot the loss evolution
plt.figure(figsize=(12, 4))
plt.plot(lls_)
plt.xlabel("Training iteration")
plt.ylabel("Log marginal likelihood")
plt.show()
```

#### Trained parameters:

amplitude: 0.4852664671997231

length\_scales: [0.24905499 0.24924018 0.00831123 0.02017699 0.01780131 0.01779375]

observation\_noise\_variance: 0.004872773344395279



```
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 / 4,
                             1.0 / 4,
                             gamma_L_max / 4,
                             lambda_max / 4,
                             f_max / 4,
                             r_max / 4,
                         ],
                    )
                     .forward(var)
                     .numpy()
                     .round(3),
                )
            )
        else:
            print(
                "{} is {}\n".format(
                    var.name, constrain_positive.forward(var).numpy().round(3)
```

```
)
```

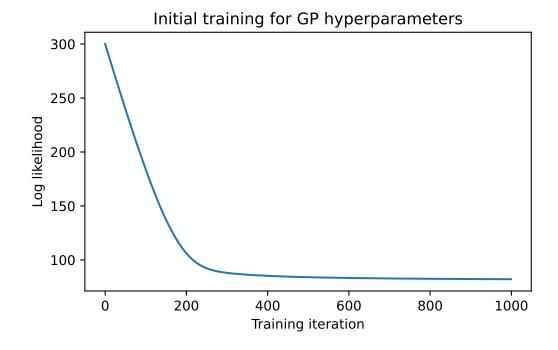
```
Trained parameters:
amplitude_champ:0 is 0.485

length_scales_champ:0 is [0.249 0.249 0.008 0.02 0.018 0.018]

observation_noise_variance_champ:0 is 0.005

bias_mean:0 is 0.315
```

```
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_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), # r
        ),
        axis=1,
    ), 5, 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.
    ), 5, 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,
), 5, 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), # gamma_t_max, plot_
                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), # lam
                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,
```

```
), 5, 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(0, lambda_max, plot_gp_no, dtype=np.float64).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,
"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,
), 5, 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(\frac{0}{1}, r_max, plot_samp_no, dtype=np.float64).reshape(\frac{-1}{1}, \frac{1}{1}), # r
```

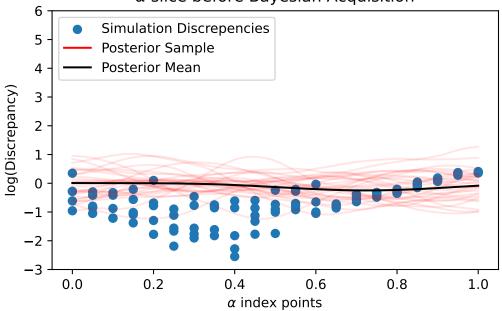
## Plotting the GPs across different slices

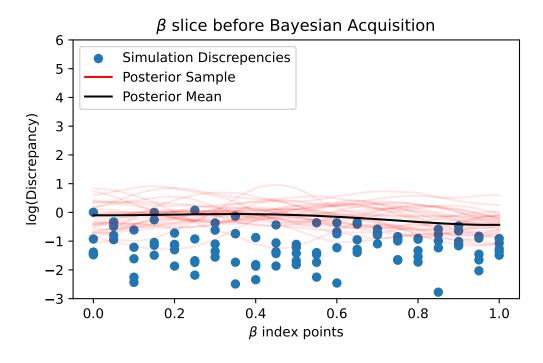
```
GP_seed = tfp.random.sanitize_seed(4362)
vars = ["alpha", "beta", "gamma_L", "lambda", "f", "r"]
slice_indices_dfs_dict = {}
slice_index_vals_dict = {}
slice_discrepencies_dict = {}
for var in vars:
    val_df = pd.DataFrame(
        slice_samples_dict[var + "_slice_samples"], columns=variables_names
    slice_indices_dfs_dict[var + "_slice_indices_df"] = val_df
    slice_index_vals_dict[var + "_slice_index_vals"] = val_df.values
    discreps = val_df.apply(
        lambda x: discrepency_fn(
            x["alpha"], x["beta"], x["gamma_L"], x["lambda"], x["f"], x["r"], mean_of = 1
        ),
        axis=1,
    slice_discrepencies_dict[var + "_slice_discrepencies"] = discreps
    gp_samples_df = pd.DataFrame(
```

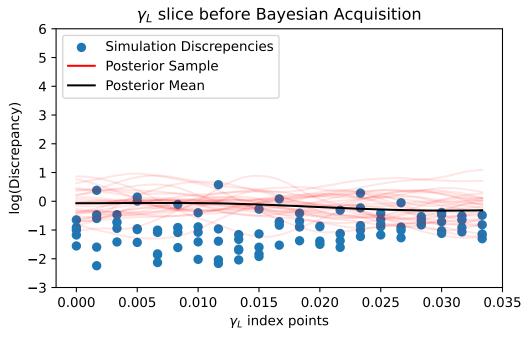
```
slice_samples_dict[var + "_gp_samples"], columns=variables_names
)
slice_indices_dfs_dict[var + "_gp_indices_df"] = gp_samples_df
slice_index_vals_dict[var + "_gp_index_vals"] = gp_samples_df.values
champ_GP_reg_plot = tfd.GaussianProcessRegressionModel(
    kernel=kernel_champ,
    index_points=gp_samples_df.values,
    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)
plt.figure(figsize=(6, 3.5))
plt.scatter(
    val_df[var].values,
    discreps,
    label = "Simulation Discrepencies",
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")
```

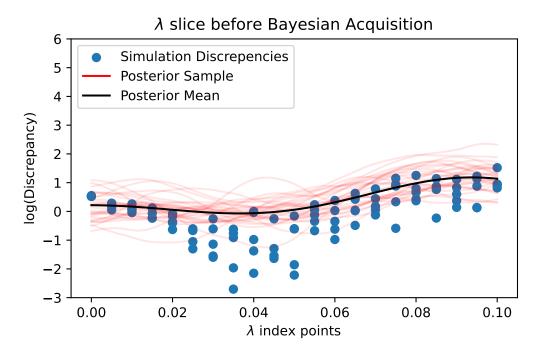
```
plt.title("$" + var + "$ slice before Bayesian Acquisition")
else:
    plt.xlabel("$\\" + var + "$ index points")
    plt.title("$\\" + var + "$ slice before Bayesian Acquisition")
# if var not in ["alpha", "beta"]:
# plt.xscale("log", base=np.e)
plt.ylabel("log(Discrepancy)")
plt.ylim((-3, 6))
plt.savefig("champagne_GP_images/initial_" + var + "_slice_log_discrep.pdf")
plt.show()
```

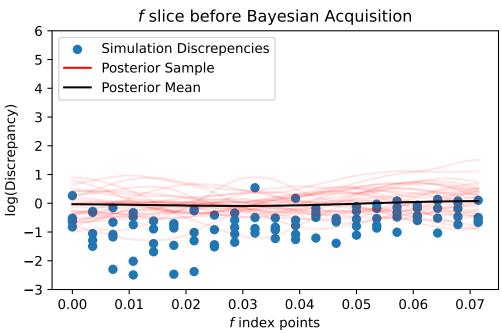
# $\alpha$ slice before Bayesian Acquisition

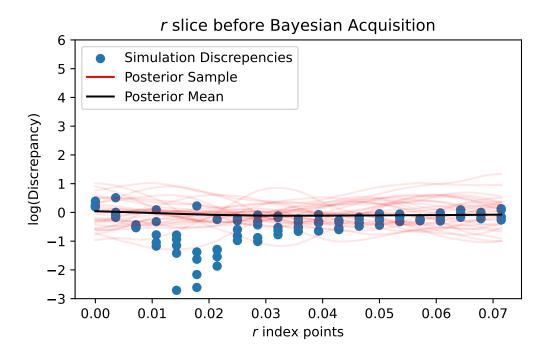












# Acquiring the next datapoint to test

## 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 0.235
0. 0. 0. 0. 0. 0. 0. 0.]
[[5.13273674e+00 -5.96135849e-04 -3.11955890e-03 ... -2.80237180e-02]
  1.78521706e-02 -1.18501103e-02]
 [-5.96135849e-04 \quad 4.38989512e+00 \quad 2.27069886e-02 \quad \dots \quad -6.76215662e-03
  1.02255674e-03 2.32570724e-03]
 [-3.11955890e-03 \ 2.27069886e-02 \ 5.77459397e+00 \ \dots \ 3.74078079e-02
  2.27154551e-03 5.09392507e-03]
 [-2.80237180e-02 -6.76215662e-03 3.74078079e-02 ... 4.41600916e+00
  9.38375714e-03 -2.43437171e-02]
 [ 1.78521706e-02 1.02255674e-03 2.27154551e-03 ... 9.38375714e-03
  5.09278409e+00 3.19185945e-031
 [-1.18501103e-02 \ 2.32570724e-03 \ 5.09392507e-03 \ \dots \ -2.43437171e-02
  3.19185945e-03 4.98016671e+00]]
Variance function is [0.24]
Variance function is 0.235
```

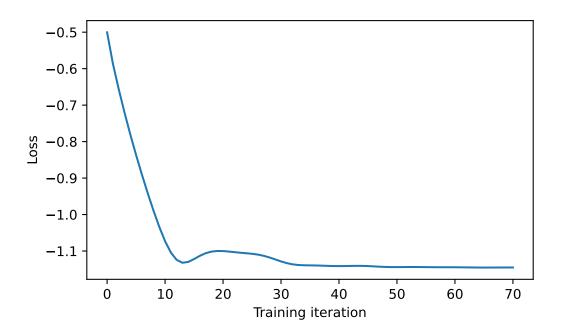
#### Loss function

```
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 71.
Trained parameters:
next_alpha is 0.574
next_beta is 0.569
next_gamma_L is 0.017
next_lambda is 0.051
next_f is 0.036
next_r is 0.036
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()
```



```
def update_GP_LOO():
   @tf.function(autograph=False, jit_compile=False)
   def opt_GP():
       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)
       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]),
#
#
          [1, 6],
     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, std_t).cdf(delt)
           + std_t * GP_reg.prob(delt, index_points=next_guess)
        )
    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]),
        [1, 6],
    )
    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)
        )
    )
# update_var_EI(
      champ_GP_reg, next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r
# )
# EI = tfp_acq.GaussianProcessExpectedImprovement(champ_GP_reg, obs_vals)
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**\frac{2}{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()
```

```
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 (401):
   # min_index = index_vals[
         champ_GP_reg.mean_fn(index_vals) == min(champ_GP_reg.mean_fn(index_vals))
   # ] [
   #
   # ]
   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())
       )
   # 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(),
   1
).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)))
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_L00()
    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 / 4,
                                 1.0 / 4,
                                 gamma_L_max / 4,
                                 lambda_max / 4,
                                 f_max / 4,
                                r_max / 4,
                            ],
                         .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)
    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)
```

```
plt.xlabel("$" + var + "$ index points")
                plt.title(
                    "$" + var + "$ slice after " + str(t) + " Bayesian acquisitions"
            else:
                plt.xlabel("$\\" + var + "$ index points")
                plt.title(
                    "$\\" + var + "$ slice after " + str(t) + " Bayesian acquisitions"
            plt.ylabel("log(Discrepancy)")
            plt.ylim((-3, 6))
            plt.savefig(
                "champagne_GP_images/"
                + var
                + " slice "
                + str(t)
                + "_bolfi_updates_log_discrep.pdf"
            plt.show()
Iteration 0
Acquisition function convergence reached at iteration 190.
The final EI loss was -0.351 with predicted mean of [-0.434]
The next parameters to simulate from are [[0.603 0.738 0.032 0.063 0.017 0.023]]
The mean of the samples was -0.134
The minimum predicted mean of the observed indices is -0.893 at the point
[0.237 0.288 0.032 0.023 0.032 0.037]
Iteration 1
Acquisition function convergence reached at iteration 234.
The final EI loss was -0.399 with predicted mean of [-0.447]
The next parameters to simulate from are [[0.601 0.754 0.032 0.061 0.011 0.022]]
The mean of the samples was -0.352
Iteration 2
Acquisition function convergence reached at iteration 183.
The final EI loss was -0.399 with predicted mean of [-0.446]
The next parameters to simulate from are [[0.473 0.035 0.022 0.061 0.01 0.042]]
The mean of the samples was -0.506
Iteration 3
```

if var in ["f", "r"]:

The next parameters to simulate from are [[0.541 0.919 0.007 0.041 0.016 0.034]]

Acquisition function convergence reached at iteration 85. The final EI loss was -0.391 with predicted mean of [-0.444]

The mean of the samples was -0.333

Iteration 4

Acquisition function convergence reached at iteration 70.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.741 0.049 0.024 0.058 0.004 0.027]]

The mean of the samples was -0.454

Iteration 5

Acquisition function convergence reached at iteration 14.

The final EI loss was 0.0 with predicted mean of [1.099]

The next parameters to simulate from are [[0.22 0.601 0.007 0.083 0.038 0.047]]

The mean of the samples was 1.156

Iteration 6

Acquisition function convergence reached at iteration 9.

The final EI loss was 0.0 with predicted mean of [1.246]

The next parameters to simulate from are [[0.147 0.051 0.003 0.098 0.042 0.037]]

The mean of the samples was 1.668

Iteration 7

Acquisition function convergence reached at iteration 179.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.777 0.062 0.02 0.05 0.069 0.048]]

The mean of the samples was -0.463

Iteration 8

Acquisition function convergence reached at iteration 249.

The final EI loss was -0.037 with predicted mean of [0.016]

The next parameters to simulate from are [[1. 0.996 0. 0.1 0.071 0.071]]

The mean of the samples was 0.399

Iteration 9

Acquisition function convergence reached at iteration 43.

The final EI loss was -0.328 with predicted mean of [-0.414]

The next parameters to simulate from are [[0.272 0.497 0.03 0.011 0.048 0.038]]

The mean of the samples was -0.164

Iteration 10

Acquisition function convergence reached at iteration 219.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.528 0.971 0.006 0.042 0.015 0.032]]

The mean of the samples was -0.371

Iteration 11

Acquisition function convergence reached at iteration 125.

The final EI loss was -0.392 with predicted mean of [-0.449]

The next parameters to simulate from are [[0.786 0.603 0.009 0.019 0.038 0.014]]

The mean of the samples was -0.084

Iteration 12

Acquisition function convergence reached at iteration 203.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.484 0.017 0.021 0.062 0.009 0.044]]

The mean of the samples was -0.422

Iteration 13

Acquisition function convergence reached at iteration 137.

The final EI loss was -0.395 with predicted mean of [-0.438]

The next parameters to simulate from are [[0.059 0.677 0.028 0.016 0.036 0.046]]

The mean of the samples was -0.536

Iteration 14

Acquisition function convergence reached at iteration 249.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.279 0.231 0.028 0.021 0.028 0.052]]

The mean of the samples was -0.531

Iteration 15

Acquisition function convergence reached at iteration 141.

The final EI loss was -0.392 with predicted mean of [-0.444]

The next parameters to simulate from are [[0.253 0.452 0.031 0.016 0.043 0.037]]

The mean of the samples was -0.545

Iteration 16

Acquisition function convergence reached at iteration 484.

The final EI loss was -0.397 with predicted mean of [-0.453]

The next parameters to simulate from are [[0.798 0.629 0.008 0.023 0.043 0.012]]

The mean of the samples was -0.296

Iteration 17

Acquisition function convergence reached at iteration 162.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.392 0.805 0.031 0.022 0.011 0.026]]

The mean of the samples was -0.421

Iteration 18

Acquisition function convergence reached at iteration 195.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.557 0.984 0.006 0.04 0.015 0.029]]

The mean of the samples was -0.325

Iteration 19

Acquisition function convergence reached at iteration 167.

The final EI loss was -0.397 with predicted mean of [-0.442]

The next parameters to simulate from are [[0.776 0.673 0.008 0.026 0.046 0.009]]

The mean of the samples was -0.66

Iteration 20

Acquisition function convergence reached at iteration 101.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.103 0.36 0.007 0.009 0.038 0.05 ]]

The mean of the samples was -0.427

Hyperparameter convergence reached at iteration 3215.

The minimum predicted mean of the observed indices is -0.893 at the point

[0.237 0.288 0.032 0.023 0.032 0.037]

Iteration 21

Acquisition function convergence reached at iteration 109.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.524 0.921 0.007 0.045 0.015 0.032]]

The mean of the samples was -0.428

Iteration 22

Acquisition function convergence reached at iteration 201.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.519 0.893 0.008 0.05 0.015 0.03 ]]

The mean of the samples was -0.475

Iteration 23

Acquisition function convergence reached at iteration 8.

The final EI loss was 0.0 with predicted mean of [1.173]

The next parameters to simulate from are [[0.197 0.63 0.009 0.085 0.004 0.01 ]]

The mean of the samples was 1.268

Iteration 24

Acquisition function convergence reached at iteration 99.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.447 0.247 0.027 0.034 0.051 0.013]]

The mean of the samples was -0.517

Iteration 25

Acquisition function convergence reached at iteration 118.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.339 0.146 0.027 0.023 0.031 0.058]]

The mean of the samples was -0.67

Iteration 26

Acquisition function convergence reached at iteration 120.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.432 0.799 0.032 0.023 0.012 0.027]]

The mean of the samples was -0.433

Iteration 27

Acquisition function convergence reached at iteration 116.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.34 0.821 0.031 0.022 0.012 0.027]]

The mean of the samples was -0.4

Iteration 28

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.399 with predicted mean of [-0.444]

The next parameters to simulate from are [[0.529 0.923 0.007 0.042 0.012 0.032]]

The mean of the samples was -0.372

Iteration 29

Acquisition function convergence reached at iteration 96.

The final EI loss was -0.396 with predicted mean of [-0.448]

The next parameters to simulate from are [[0.44 0.244 0.014 0.026 0.038 0.063]]

The mean of the samples was -0.411

Iteration 30

Acquisition function convergence reached at iteration 129.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.382 0.849 0.032 0.022 0.014 0.027]]

The mean of the samples was -0.376

Iteration 31

Acquisition function convergence reached at iteration 110.

The final EI loss was -0.399 with predicted mean of [-0.444]

The next parameters to simulate from are [[0.378 0.736 0.031 0.021 0.009 0.025]]

The mean of the samples was -0.383

Iteration 32

Acquisition function convergence reached at iteration 17.

The final EI loss was 0.0 with predicted mean of [0.996]

The next parameters to simulate from are [[0.109 0.618 0.019 0.085 0.069 0.065]]

The mean of the samples was 1.397

Iteration 33

Acquisition function convergence reached at iteration 11.

The final EI loss was 0.0 with predicted mean of [0.801]

The next parameters to simulate from are [[0.258 0.25 0.012 0.076 0.025 0.039]]

The mean of the samples was 0.669

Iteration 34

Acquisition function convergence reached at iteration 198.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.061 0.704 0.029 0.014 0.039 0.047]]

The mean of the samples was -0.41

Iteration 35

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [1.28]

The next parameters to simulate from are [[0.235 0.516 0.005 0.083 0.024 0. ]]

The mean of the samples was 1.655

Iteration 36

Acquisition function convergence reached at iteration 414.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.41 0.77 0.032 0.025 0.009 0.026]]

The mean of the samples was -0.577

Iteration 37

Acquisition function convergence reached at iteration 101.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.491 0.875 0.008 0.046 0.016 0.033]]

The mean of the samples was -0.411

Iteration 38

Acquisition function convergence reached at iteration 12.

The final EI loss was 0.0 with predicted mean of [0.897]

The next parameters to simulate from are [[0.125 0.224 0.003 0.083 0.036 0.067]]

The mean of the samples was 1.236

Iteration 39

Acquisition function convergence reached at iteration 8.

The final EI loss was 0.0 with predicted mean of [1.085]

The next parameters to simulate from are [[0.128 0.633 0.016 0.089 0.03 0.05 ]]

The mean of the samples was 1.276

Iteration 40

Acquisition function convergence reached at iteration 119.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.796 0.065 0.021 0.051 0.07 0.049]]

The mean of the samples was -0.436

Hyperparameter convergence reached at iteration 1584.

The minimum predicted mean of the observed indices is -0.893 at the point

[0.237 0.288 0.032 0.023 0.032 0.037]

Iteration 41

Acquisition function convergence reached at iteration 146.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.512 0.938 0.007 0.051 0.015 0.033]]

The mean of the samples was -0.404

Iteration 42

Acquisition function convergence reached at iteration 108.

The final EI loss was -0.398 with predicted mean of [-0.443]

The next parameters to simulate from are [[0.483 0.135 0.029 0.053 0.019 0.061]]

The mean of the samples was -0.382

Iteration 43

Acquisition function convergence reached at iteration 258.

The final EI loss was -0.399 with predicted mean of [-0.445]

The next parameters to simulate from are [[0.468 0.093 0.024 0.062 0.01 0.04]]

The mean of the samples was -0.357

Iteration 44

Acquisition function convergence reached at iteration 182.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.55 0.896 0.007 0.053 0.017 0.029]]

The mean of the samples was -0.256

Iteration 45

Acquisition function convergence reached at iteration 902.

The final EI loss was -0.399 with predicted mean of [-0.444]

The next parameters to simulate from are [[0.734 0.598 0.009 0.018 0.039 0.01 ]]

The mean of the samples was -0.355

Iteration 46

Acquisition function convergence reached at iteration 234.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.382 0.091 0.027 0.022 0.03 0.06 ]]

The mean of the samples was -0.444

Iteration 47

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.396 with predicted mean of [-0.448]

The next parameters to simulate from are [[0.68 0.11 0.001 0.048 0.035 0.022]]

The mean of the samples was -0.551

Iteration 48

Acquisition function convergence reached at iteration 9.

The final EI loss was 0.0 with predicted mean of [0.627]

The next parameters to simulate from are [[0.61 0.95 0.03 0.086 0.038 0.02 ]]

The mean of the samples was 0.701

Iteration 49

Acquisition function convergence reached at iteration 174.

The final EI loss was -0.382 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.087 0.611 0.004 0.047 0.011 0.031]]

The mean of the samples was -0.081

Iteration 50

Acquisition function convergence reached at iteration 117.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.764 0.029 0.022 0.052 0.069 0.052]]

The mean of the samples was -0.373

Trained parameters:

amplitude\_champ:0 is 0.457

length\_scales\_champ:0 is [0.25 0.25 0.008 0.019 0.018 0.018]

observation\_noise\_variance\_champ:0 is 0.0

bias\_mean:0 is 0.323

Iteration 51

Acquisition function convergence reached at iteration 101.

The final EI loss was -0.385 with predicted mean of [-0.444]

The next parameters to simulate from are [[0.187 0.883 0.02 0.03 0.046 0.013]]

The mean of the samples was -0.495

Iteration 52

Acquisition function convergence reached at iteration 8.

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

The next parameters to simulate from are [[0.269 0.687 0.019 0.087 0.053 0.031]]

The mean of the samples was 1.254

Iteration 53

Acquisition function convergence reached at iteration 343.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.835 0.685 0.008 0.025 0.047 0.007]]

The mean of the samples was -0.519

Iteration 54

Acquisition function convergence reached at iteration 9.

The final EI loss was 0.0 with predicted mean of [1.058]

The next parameters to simulate from are [[0.171 0.641 0.026 0.08 0.041 0.04]]

The mean of the samples was 0.949

Iteration 55

Acquisition function convergence reached at iteration 78.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.737 0.02 0.021 0.049 0.071 0.05 ]]

The mean of the samples was -0.427

Iteration 56

Acquisition function convergence reached at iteration 193.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.394 0.237 0.014 0.027 0.037 0.064]]

The mean of the samples was -0.411

Iteration 57

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.294]

The next parameters to simulate from are [[0.216 0.655 0.013 0.085 0.047 0.029]]

The mean of the samples was 1.226

Iteration 58

Acquisition function convergence reached at iteration 32.

The final EI loss was -0.391 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.18 0.766 0.022 0.021 0.061 0.017]]

The mean of the samples was -0.435

Iteration 59

Acquisition function convergence reached at iteration 105.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.378 0.212 0.027 0.034 0.047 0.013]]

The mean of the samples was -0.506

Iteration 60

Acquisition function convergence reached at iteration 107.

The final EI loss was -0.396 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.734 0.355 0.001 0.069 0.004 0.007]]

The mean of the samples was -0.069

Hyperparameter convergence reached at iteration 901.

The minimum predicted mean of the observed indices is -0.893 at the point

[0.237 0.288 0.032 0.023 0.032 0.037]

Iteration 61

Acquisition function convergence reached at iteration 15.

The final EI loss was 0.0 with predicted mean of [0.78]

The next parameters to simulate from are [[0.704 0.445 0.016 0.092 0.045 0.021]]

The mean of the samples was 0.75

Iteration 62

Acquisition function convergence reached at iteration 508.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.212 0.273 0.03 0.02 0.023 0.048]]

The mean of the samples was -0.47

Iteration 63

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.115 0.382 0.007 0.013 0.035 0.051]]

The mean of the samples was -0.535

Iteration 64

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.735]

The next parameters to simulate from are [[0.56 0.55 0.025 0.082 0.039 0.026]]

The mean of the samples was 0.833

Iteration 65

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.996]

The next parameters to simulate from are [[0.201 0.702 0.016 0.078 0.06 0.026]]

The mean of the samples was 1.214

Iteration 66

Acquisition function convergence reached at iteration 303.

The final EI loss was -0.03 with predicted mean of [0.007]

The next parameters to simulate from are [[0.011 0.998 0.033 0.001 0.071 0.071]]

The mean of the samples was 0.164

Iteration 67

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [1.069]

The next parameters to simulate from are [[0.218 0.292 0.001 0.097 0.032 0.022]]

The mean of the samples was 1.713

Iteration 68

Acquisition function convergence reached at iteration 127.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.775 0.059 0.021 0.049 0.067 0.046]]

The mean of the samples was -0.432

Iteration 69

Acquisition function convergence reached at iteration 112.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.672 0.025 0.021 0.047 0.071 0.051]]

The mean of the samples was -0.264

Iteration 70

Acquisition function convergence reached at iteration 136.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.343 0.771 0.03 0.024 0.006 0.026]]

The mean of the samples was -0.36

Iteration 71

Acquisition function convergence reached at iteration 121.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.106 0.426 0.007 0.009 0.04 0.05 ]]

The mean of the samples was -0.486

Iteration 72

Acquisition function convergence reached at iteration 561.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.088 0.628 0.003 0.041 0.01 0.03 ]]

The mean of the samples was -0.655

Iteration 73

Acquisition function convergence reached at iteration 166.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.38 0.762 0.031 0.027 0.002 0.025]]

The mean of the samples was -0.566

Iteration 74

Acquisition function convergence reached at iteration 13.

The final EI loss was 0.0 with predicted mean of [0.408]

The next parameters to simulate from are [[0.895 0.531 0.008 0.016 0.023 0.028]]

The mean of the samples was 0.353

Iteration 75

Acquisition function convergence reached at iteration 238.

The final EI loss was -0.399 with predicted mean of [-0.448]

The next parameters to simulate from are [[0.657 0.122 0.001 0.052 0.038 0.024]]

The mean of the samples was -0.277

Iteration 76

Acquisition function convergence reached at iteration 113.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.148 0.338 0.006 0.01 0.033 0.052]]

The mean of the samples was -0.292

Iteration 77

Acquisition function convergence reached at iteration 137.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.765 0.003 0.021 0.046 0.071 0.046]]

The mean of the samples was -0.694

Iteration 78

Acquisition function convergence reached at iteration 208.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.349 0.198 0.027 0.035 0.046 0.01 ]]

The mean of the samples was -0.222

Iteration 79

Acquisition function convergence reached at iteration 93.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.094 0.335 0.006 0.013 0.032 0.051]]

The mean of the samples was -0.61

Iteration 80

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 [[0.206 0.248 0.005 0.078 0.029 0.027]]

The mean of the samples was 1.012

Hyperparameter convergence reached at iteration 3744.

The minimum predicted mean of the observed indices is -0.892 at the point

[0.237 0.288 0.032 0.023 0.032 0.037]

Iteration 81

Acquisition function convergence reached at iteration 94.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.045 0.417 0.007 0.008 0.044 0.05 ]]

The mean of the samples was -0.535

Iteration 82

Acquisition function convergence reached at iteration 17.

The final EI loss was 0.0 with predicted mean of [0.987]

The next parameters to simulate from are [[0.233 0.062 0.009 0.087 0.039 0.059]]

The mean of the samples was 1.138

Iteration 83

Acquisition function convergence reached at iteration 165.

The final EI loss was -0.399 with predicted mean of [-0.447]

The next parameters to simulate from are [[0.456 0.016 0.021 0.059 0.007 0.047]]

The mean of the samples was -0.415

Iteration 84

Acquisition function convergence reached at iteration 16.

The final EI loss was 0.0 with predicted mean of [0.707]

The next parameters to simulate from are [[0.16 0.458 0.017 0.065 0.032 0.013]]

The mean of the samples was 0.797

Iteration 85

Acquisition function convergence reached at iteration 127.

The final EI loss was -0.399 with predicted mean of [-0.446]

The next parameters to simulate from are [[0.038 0.676 0.029 0.012 0.034 0.05 ]]

The mean of the samples was -0.296

Iteration 86

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.002]

The next parameters to simulate from are [[0.376 0.558 0.024 0.084 0.044 0.04 ]]

The mean of the samples was 1.0

Iteration 87

Acquisition function convergence reached at iteration 87.

The final EI loss was -0.368 with predicted mean of [-0.437]

The next parameters to simulate from are [[0.361 0.891 0.009 0.041 0.025 0.016]]

The mean of the samples was -1.06

Iteration 88

Acquisition function convergence reached at iteration 8.

The final EI loss was 0.0 with predicted mean of [0.813]

The next parameters to simulate from are [[0.596 0.428 0.001 0.091 0.041 0.028]]

The mean of the samples was 0.921

Iteration 89

Acquisition function convergence reached at iteration 10.

The final EI loss was 0.0 with predicted mean of [0.957]

The next parameters to simulate from are [[0.255 0.442 0.001 0.082 0.047 0.061]]

The mean of the samples was 1.161

Iteration 90

Acquisition function convergence reached at iteration 246.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.196 0.286 0.032 0.018 0.025 0.046]]

The mean of the samples was -0.514

Iteration 91

Acquisition function convergence reached at iteration 153.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.874 0.705 0.007 0.026 0.049 0.003]]

The mean of the samples was -0.783

Iteration 92

Acquisition function convergence reached at iteration 114.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.264 0.118 0.02 0.033 0.027 0.011]]

The mean of the samples was -0.329

Iteration 93

Acquisition function convergence reached at iteration 137.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.194 0.272 0.03 0.024 0.022 0.05 ]]

The mean of the samples was -0.744

Acquisition function convergence reached at iteration 316.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.914 0.679 0.008 0.023 0.047 0.001]]

The mean of the samples was -0.407

Iteration 95

Acquisition function convergence reached at iteration 135.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.382 0.191 0.028 0.03 0.049 0.012]]

The mean of the samples was -0.361

Iteration 96

Acquisition function convergence reached at iteration 211.

The final EI loss was -0.399 with predicted mean of [-0.531]

The next parameters to simulate from are [[0.766 0.042 0.021 0.044 0.063 0.045]]

The mean of the samples was -0.549

Iteration 97

Acquisition function convergence reached at iteration 91.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.031 0.657 0.028 0.018 0.036 0.05 ]]

The mean of the samples was -0.666

Iteration 98

Acquisition function convergence reached at iteration 12.

The final EI loss was 0.0 with predicted mean of [0.841]

The next parameters to simulate from are [[0.227 0.879 0.008 0.08 0.048 0.044]]

The mean of the samples was 0.982

Iteration 99

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.45]

The next parameters to simulate from are [[0.716 0.49 0.029 0.078 0.041 0.019]]

The mean of the samples was 0.703

Iteration 100

Acquisition function convergence reached at iteration 380.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.552 0.984 0.005 0.039 0.014 0.021]]

The mean of the samples was -0.611

Hyperparameter convergence reached at iteration 881.

The minimum predicted mean of the observed indices is -1.058 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Trained parameters:

amplitude\_champ:0 is 0.447

length\_scales\_champ:0 is [0.25 0.25 0.008 0.017 0.018 0.018]

observation\_noise\_variance\_champ:0 is 0.0

bias\_mean:0 is 0.313

Iteration 101

Acquisition function convergence reached at iteration 414.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.951 0.708 0.009 0.025 0.051 0.002]]

The mean of the samples was -0.364

Iteration 102

Acquisition function convergence reached at iteration 177.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.477 0.773 0.03 0.026 0.016 0.024]]

The mean of the samples was -0.545

Iteration 103

Acquisition function convergence reached at iteration 152.

The final EI loss was -0.399 with predicted mean of [-0.531]

The next parameters to simulate from are [[0.448 0.247 0.027 0.038 0.051 0.016]]

The mean of the samples was -0.605

Iteration 104

Acquisition function convergence reached at iteration 202.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.604 0.77 0.033 0.06 0.009 0.017]]

The mean of the samples was -0.585

Iteration 105

Acquisition function convergence reached at iteration 99.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.172 0.862 0.02 0.027 0.055 0.014]]

The mean of the samples was -0.51

Iteration 106

Acquisition function convergence reached at iteration 284.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.931 0.729 0.009 0.029 0.055 0.002]]

The mean of the samples was -0.924

Iteration 107

Acquisition function convergence reached at iteration 168.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.232 0.29 0.03 0.017 0.03 0.042]]

The mean of the samples was -0.465

Iteration 108

Acquisition function convergence reached at iteration 364.

The final EI loss was -0.397 with predicted mean of [-0.525]

The next parameters to simulate from are [[0.732 0.605 0.008 0.027 0.043 0.016]]

The mean of the samples was -0.49

Iteration 109

Acquisition function convergence reached at iteration 149.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.291 0.131 0.019 0.03 0.027 0.013]]

The mean of the samples was -0.536

Iteration 110

Acquisition function convergence reached at iteration 213.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.099 0.643 0.003 0.038 0.008 0.04 ]]

The mean of the samples was -0.517

Iteration 111

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [1.017]

The next parameters to simulate from are [[0.036 0.661 0.017 0.076 0.03 0.009]]

The mean of the samples was 1.213

Iteration 112

Acquisition function convergence reached at iteration 74.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.025 0.367 0.006 0.009 0.04 0.052]]

The mean of the samples was -0.514

Iteration 113

Acquisition function convergence reached at iteration 139.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.379 0.222 0.013 0.03 0.037 0.059]]

The mean of the samples was -0.555

Iteration 114

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.835]

The next parameters to simulate from are [[0.514 0.484 0.015 0.098 0.041 0.007]]

The mean of the samples was 1.332

Iteration 115

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.9]

The next parameters to simulate from are [[0.202 0.219 0.004 0.077 0.028 0.035]]

The mean of the samples was 0.856

Iteration 116

Acquisition function convergence reached at iteration 92.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.123 0.629 0.002 0.037 0.006 0.04 ]]

The mean of the samples was -0.367

Iteration 117

Acquisition function convergence reached at iteration 205.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.182 0.281 0.031 0.022 0.017 0.049]]

The mean of the samples was -0.766

Iteration 118

Acquisition function convergence reached at iteration 170.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.231 0.275 0.031 0.021 0.026 0.052]]

The mean of the samples was -0.558

Iteration 119

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.939]

The next parameters to simulate from are [[0.222 0.829 0.017 0.083 0.068 0.05 ]]

The mean of the samples was 1.314

Iteration 120

Acquisition function convergence reached at iteration 134.

The final EI loss was -0.394 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.325 0.882 0.011 0.026 0.019 0.025]]

The mean of the samples was -0.7

Hyperparameter convergence reached at iteration 882.

The minimum predicted mean of the observed indices is -1.057 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 121

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.923]

The next parameters to simulate from are [[0.438 0.503 0.018 0.086 0.064 0.048]]

The mean of the samples was 1.116

Iteration 122

Acquisition function convergence reached at iteration 8.

The final EI loss was 0.0 with predicted mean of [0.767]

The next parameters to simulate from are [[0.739 0.368 0.017 0.094 0.032 0.01 ]]

The mean of the samples was 0.775

Iteration 123

Acquisition function convergence reached at iteration 147.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.201 0.299 0.033 0.015 0.032 0.042]]

The mean of the samples was -0.316

Iteration 124

Acquisition function convergence reached at iteration 160.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.15 0.433 0.008 0.016 0.036 0.049]]

The mean of the samples was -0.591

Iteration 125

Acquisition function convergence reached at iteration 271.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are  $[[0.676\ 0.575\ 0.009\ 0.017\ 0.04\ 0.007]]$  The mean of the samples was -0.431

Iteration 126

Acquisition function convergence reached at iteration 115.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.189 0.439 0.006 0.019 0.035 0.049]]

The mean of the samples was -0.53

Iteration 127

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.945]

The next parameters to simulate from are [[0.343 0.72 0.021 0.082 0.057 0.067]]

The mean of the samples was 0.985

Iteration 128

Acquisition function convergence reached at iteration 223.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.61 0.786 0.031 0.061 0.01 0.016]]

The mean of the samples was -0.384

Iteration 129

Acquisition function convergence reached at iteration 12.

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

The next parameters to simulate from are [[0.126 0.405 0.023 0.074 0.036 0.009]]

The mean of the samples was 1.205

Iteration 130

Acquisition function convergence reached at iteration 111.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are  $[[0.394\ 0.011\ 0.022\ 0.054\ 0.008\ 0.048]]$ 

The mean of the samples was -0.605

Iteration 131

Acquisition function convergence reached at iteration 97.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.497 0.066 0.025 0.057 0.01 0.042]]

The mean of the samples was -0.666

Iteration 132

Acquisition function convergence reached at iteration 157.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.739 0.634 0.008 0.018 0.039 0.005]]

The mean of the samples was -0.456

Iteration 133

Acquisition function convergence reached at iteration 121.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.547 0.96 0.004 0.037 0.015 0.021]]

The mean of the samples was -0.516

Acquisition function convergence reached at iteration 11.

The final EI loss was 0.0 with predicted mean of [0.87]

The next parameters to simulate from are [[0.569 0.442 0.01 0.084 0.052 0.048]]

The mean of the samples was 0.753

Iteration 135

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.384]

The next parameters to simulate from are [[0.07 0.606 0.02 0.097 0.016 0.014]]

The mean of the samples was 1.918

Iteration 136

Acquisition function convergence reached at iteration 191.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.2 0.874 0.02 0.026 0.051 0.012]]

The mean of the samples was -0.387

Iteration 137

Acquisition function convergence reached at iteration 128.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.453 0.27 0.028 0.032 0.054 0.013]]

The mean of the samples was -0.472

Iteration 138

Acquisition function convergence reached at iteration 61.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.49 0.269 0.028 0.035 0.058 0.015]]

The mean of the samples was -0.705

Iteration 139

Acquisition function convergence reached at iteration 214.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.295 0.159 0.028 0.022 0.025 0.054]]

The mean of the samples was -0.505

Iteration 140

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.717]

The next parameters to simulate from are [[0.383 0.373 0.011 0.091 0.025 0.008]]

The mean of the samples was 1.412

Hyperparameter convergence reached at iteration 903.

The minimum predicted mean of the observed indices is -1.058 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 141

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.41]

The next parameters to simulate from are [[0.782 0.168 0.029 0.095 0.023 0.007]]

The mean of the samples was 0.698

Acquisition function convergence reached at iteration 150.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.832 0.015 0.023 0.05 0.069 0.055]]

The mean of the samples was -0.384

Iteration 143

Acquisition function convergence reached at iteration 154.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.495 0.993 0.006 0.046 0.006 0.027]]

The mean of the samples was -0.434

Iteration 144

Acquisition function convergence reached at iteration 111.

The final EI loss was -0.009 with predicted mean of [0.024]

The next parameters to simulate from are [[1. 0.999 0.033 0.1 0.071 0.071]]

The mean of the samples was 0.655

Iteration 145

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.732]

The next parameters to simulate from are [[0.526 0.296 0.006 0.087 0.047 0.065]]

The mean of the samples was 0.713

Iteration 146

Acquisition function convergence reached at iteration 9.

The final EI loss was 0.0 with predicted mean of [0.745]

The next parameters to simulate from are [[0.209 0.008 0.003 0.079 0.027 0.055]]

The mean of the samples was 0.874

Iteration 147

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.697]

The next parameters to simulate from are [[0.722 0.473 0.021 0.097 0.041 0.023]]

The mean of the samples was 0.864

Iteration 148

Acquisition function convergence reached at iteration 276.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.497 0.254 0.028 0.041 0.054 0.013]]

The mean of the samples was -0.515

Iteration 149

Acquisition function convergence reached at iteration 395.

The final EI loss was -0.399 with predicted mean of [-0.531]

The next parameters to simulate from are [[0.352 0.084 0.027 0.024 0.031 0.064]]

The mean of the samples was -0.408

Iteration 150

Acquisition function convergence reached at iteration 184.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.468 0.094 0.028 0.051 0.017 0.055]]

The mean of the samples was -0.498 Trained parameters:

amplitude\_champ:0 is 0.438

length\_scales\_champ:0 is [0.25 0.25 0.008 0.017 0.018 0.018]

observation\_noise\_variance\_champ:0 is 0.0

bias\_mean:0 is 0.321

Iteration 151

Acquisition function convergence reached at iteration 143.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.396 0.236 0.014 0.03 0.043 0.061]]

The mean of the samples was -0.555

Iteration 152

Acquisition function convergence reached at iteration 465.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.686 0.03 0.023 0.057 0.006 0.032]]

The mean of the samples was -0.51

Iteration 153

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.9]

The next parameters to simulate from are [[0.033 0.675 0.003 0.095 0.035 0.053]]

The mean of the samples was 1.553

Iteration 154

Acquisition function convergence reached at iteration 78.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.412 0.238 0.014 0.03 0.048 0.059]]

The mean of the samples was -0.482

Iteration 155

Acquisition function convergence reached at iteration 318.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.766 0.335 0.001 0.064 0.005 0.011]]

The mean of the samples was -0.462

Iteration 156

Acquisition function convergence reached at iteration 113.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.164 0.463 0.007 0.017 0.042 0.049]]

The mean of the samples was -0.584

Iteration 157

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.884]

The next parameters to simulate from are [[0.327 0.578 0.028 0.09 0.034 0.048]]

The mean of the samples was 0.945

Iteration 158

Acquisition function convergence reached at iteration 497.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.506 0.257 0.028 0.044 0.059 0.015]]

The mean of the samples was -0.326

Iteration 159

Acquisition function convergence reached at iteration 102.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.447 0.028 0.02 0.051 0.008 0.045]]

The mean of the samples was -0.502

Iteration 160

Acquisition function convergence reached at iteration 122.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.185 0.239 0.031 0.021 0.026 0.055]]

The mean of the samples was -0.669

Hyperparameter convergence reached at iteration 952.

The minimum predicted mean of the observed indices is -1.058 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 161

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.995]

The next parameters to simulate from are [[0.293 0.603 0.006 0.083 0.051 0.008]]

The mean of the samples was 1.406

Iteration 162

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.339]

The next parameters to simulate from are [[0.958 0.472 0.007 0.022 0.021 0.025]]

The mean of the samples was 0.378

Iteration 163

Acquisition function convergence reached at iteration 105.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.197 0.827 0.021 0.03 0.044 0.012]]

The mean of the samples was -0.434

Iteration 164

Acquisition function convergence reached at iteration 145.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.617 0.795 0.032 0.06 0.004 0.013]]

The mean of the samples was -0.628

Iteration 165

Acquisition function convergence reached at iteration 226.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.499 0.927 0.002 0.037 0.017 0.023]]

The mean of the samples was -0.421

Iteration 166

Acquisition function convergence reached at iteration 112.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.426 0.199 0.016 0.03 0.034 0.06 ]]

The mean of the samples was -0.586

Iteration 167

Acquisition function convergence reached at iteration 100.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.208 0.302 0.03 0.019 0.015 0.045]]

The mean of the samples was -0.288

Iteration 168

Acquisition function convergence reached at iteration 151.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.816 0.027 0.022 0.042 0.062 0.044]]

The mean of the samples was -0.426

Iteration 169

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.945]

The next parameters to simulate from are [[0.113 0.888 0.016 0.077 0.028 0.015]]

The mean of the samples was 1.19

Iteration 170

Acquisition function convergence reached at iteration 114.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.098 0.435 0.007 0.013 0.043 0.054]]

The mean of the samples was -0.659

Iteration 171

Acquisition function convergence reached at iteration 147.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.082 0.435 0.007 0.012 0.04 0.044]]

The mean of the samples was -0.676

Iteration 172

Acquisition function convergence reached at iteration 156.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.668 0.578 0.007 0.026 0.043 0.018]]

The mean of the samples was -0.553

Iteration 173

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.339]

The next parameters to simulate from are [[0.658 0.888 0.025 0.078 0.062 0.007]]

The mean of the samples was 0.41

Acquisition function convergence reached at iteration 173.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.452 0.266 0.03 0.04 0.056 0.018]]

The mean of the samples was -0.836

Iteration 175

Acquisition function convergence reached at iteration 10.

The final EI loss was 0.0 with predicted mean of [0.67]

The next parameters to simulate from are [[0.559 0.611 0.025 0.096 0.068 0.014]]

The mean of the samples was 1.308

Iteration 176

Acquisition function convergence reached at iteration 225.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.124 0.685 0.03 0.018 0.038 0.043]]

The mean of the samples was -0.676

Iteration 177

Acquisition function convergence reached at iteration 174.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.553 0.288 0.027 0.036 0.058 0.012]]

The mean of the samples was -0.431

Iteration 178

Acquisition function convergence reached at iteration 223.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.598 0.737 0.032 0.055 0.014 0.022]]

The mean of the samples was -0.786

Iteration 179

Acquisition function convergence reached at iteration 9.

The final EI loss was 0.0 with predicted mean of [0.875]

The next parameters to simulate from are [[0.164 0.771 0.006 0.069 0.071 0.023]]

The mean of the samples was 1.035

Iteration 180

Acquisition function convergence reached at iteration 122.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.668 0.628 0.007 0.018 0.04 0.007]]

The mean of the samples was -0.508

Hyperparameter convergence reached at iteration 963.

The minimum predicted mean of the observed indices is -1.057 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 181

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.789]

The next parameters to simulate from are [[0.5 0.67 0.026 0.084 0.055 0.05 ]]

The mean of the samples was 0.91

Acquisition function convergence reached at iteration 229.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.368 0.254 0.027 0.041 0.047 0.018]]

The mean of the samples was -0.581

Iteration 183

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.383]

The next parameters to simulate from are [[0.899 0.448 0.012 0.014 0.013 0.031]]

The mean of the samples was 0.377

Iteration 184

Acquisition function convergence reached at iteration 190.

The final EI loss was -0.397 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.576 0.085 0.027 0.059 0.008 0.04 ]]

The mean of the samples was -0.484

Iteration 185

Acquisition function convergence reached at iteration 169.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.408 0.171 0.018 0.029 0.033 0.063]]

The mean of the samples was -0.614

Iteration 186

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 [[0.928 0.101 0.008 0.044 0.022 0.052]]

The mean of the samples was 0.284

Iteration 187

Acquisition function convergence reached at iteration 497.

The final EI loss was -0.399 with predicted mean of [-0.531]

The next parameters to simulate from are [[0.056 0.679 0.003 0.038 0.01 0.042]]

The mean of the samples was -0.52

Iteration 188

Acquisition function convergence reached at iteration 140.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.153 0.199 0.029 0.019 0.025 0.057]]

The mean of the samples was -0.544

Iteration 189

Acquisition function convergence reached at iteration 132.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.327 0.864 0.011 0.022 0.019 0.022]]

The mean of the samples was -0.601

Iteration 190

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.744]

The next parameters to simulate from are [[0.206 0.689 0.031 0.086 0.066 0.056]]

The mean of the samples was 1.242

Iteration 191

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.109]

The next parameters to simulate from are [[0.234 0.691 0.017 0.089 0.028 0.046]]

The mean of the samples was 1.135

Iteration 192

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.713]

The next parameters to simulate from are [[0.659 0.444 0.026 0.094 0.025 0.02 ]]

The mean of the samples was 0.803

Iteration 193

Acquisition function convergence reached at iteration 108.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.658 0.794 0.03 0.056 0.012 0.015]]

The mean of the samples was -0.748

Iteration 194

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.861]

The next parameters to simulate from are [[0.264 0.418 0.003 0.074 0.002 0.014]]

The mean of the samples was 0.692

Iteration 195

Acquisition function convergence reached at iteration 154.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.058 0.601 0.029 0.016 0.034 0.051]]

The mean of the samples was -0.394

Iteration 196

Acquisition function convergence reached at iteration 11.

The final EI loss was 0.0 with predicted mean of [0.187]

The next parameters to simulate from are [[0.198 0.287 0.03 0. 0.034 0.044]]

The mean of the samples was 0.341

Iteration 197

Acquisition function convergence reached at iteration 146.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.005 0.653 0.004 0.041 0.01 0.037]]

The mean of the samples was -0.465

Iteration 198

Acquisition function convergence reached at iteration 326.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.254 0.165 0.027 0.024 0.019 0.053]]

The mean of the samples was -0.474

Iteration 199

Acquisition function convergence reached at iteration 165.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.31 0.159 0.02 0.029 0.029 0.012]]

The mean of the samples was -0.479

Iteration 200

Acquisition function convergence reached at iteration 227.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.607 0.849 0.033 0.062 0.003 0.012]]

The mean of the samples was -0.18

Hyperparameter convergence reached at iteration 975.

The minimum predicted mean of the observed indices is -1.057 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Trained parameters:

amplitude\_champ:0 is 0.419

length\_scales\_champ:0 is [0.25 0.25 0.008 0.016 0.018 0.018]

observation\_noise\_variance\_champ:0 is 0.0

bias\_mean:0 is 0.346

Iteration 201

Acquisition function convergence reached at iteration 10.

The final EI loss was 0.0 with predicted mean of [0.404]

The next parameters to simulate from are [[0.777 0.543 0.026 0.095 0.011 0.029]]

The mean of the samples was 0.444

Iteration 202

Acquisition function convergence reached at iteration 345.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.763 0.334 0. 0.063 0.001 0.014]]

The mean of the samples was 0.013

Iteration 203

Acquisition function convergence reached at iteration 144.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.611 0.604 0.008 0.019 0.039 0.005]]

The mean of the samples was -0.285

Iteration 204

Acquisition function convergence reached at iteration 136.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.478 0.941 0.002 0.036 0.017 0.018]]

The mean of the samples was -0.67

Iteration 205

Acquisition function convergence reached at iteration 124.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.793 0.044 0.02 0.046 0.071 0.056]]

The mean of the samples was -0.404

Iteration 206

Acquisition function convergence reached at iteration 161.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.433 0.023 0.021 0.057 0.013 0.048]]

The mean of the samples was -0.463

Iteration 207

Acquisition function convergence reached at iteration 152.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.147 0.131 0.028 0.021 0.023 0.059]]

The mean of the samples was -0.496

Iteration 208

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.699]

The next parameters to simulate from are [[0.547 0.705 0.019 0.074 0.057 0.016]]

The mean of the samples was 0.529

Iteration 209

Acquisition function convergence reached at iteration 105.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.788 0.056 0.02 0.038 0.064 0.044]]

The mean of the samples was -0.43

Iteration 210

Acquisition function convergence reached at iteration 10.

The final EI loss was 0.0 with predicted mean of [0.378]

The next parameters to simulate from are [[0.892 0.256 0.009 0.028 0.015 0.063]]

The mean of the samples was 0.382

Iteration 211

Acquisition function convergence reached at iteration 99.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.633 0.028 0.027 0.057 0.007 0.038]]

The mean of the samples was -0.538

Iteration 212

Acquisition function convergence reached at iteration 126.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.128 0.159 0.03 0.02 0.027 0.062]]

The mean of the samples was -0.428

Iteration 213

Acquisition function convergence reached at iteration 32.

The final EI loss was -0.364 with predicted mean of [-0.497]

The next parameters to simulate from are [[0.545 0.083 0.021 0.036 0.053 0.038]]

The mean of the samples was -0.755

Acquisition function convergence reached at iteration 168.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.671 0.62 0.004 0.017 0.043 0.009]]

The mean of the samples was -0.395

Iteration 215

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.981]

The next parameters to simulate from are [[0.398 0.769 0.009 0.076 0.042 0.007]]

The mean of the samples was 0.933

Iteration 216

Acquisition function convergence reached at iteration 92.

The final EI loss was -0.398 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.64 0.133 0.021 0.039 0.058 0.041]]

The mean of the samples was -0.669

Iteration 217

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 [[0.348 0.237 0.002 0.08 0.066 0.025]]

The mean of the samples was 1.132

Iteration 218

Acquisition function convergence reached at iteration 94.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.129 0.874 0.02 0.032 0.049 0.014]]

The mean of the samples was -0.493

Iteration 219

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.624]

The next parameters to simulate from are [[0.121 0.119 0.007 0.088 0.051 0.038]]

The mean of the samples was 1.614

Iteration 220

Acquisition function convergence reached at iteration 162.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.608 0.96 0.004 0.037 0.014 0.017]]

The mean of the samples was -0.566

Hyperparameter convergence reached at iteration 1003.

The minimum predicted mean of the observed indices is -1.056 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 221

Acquisition function convergence reached at iteration 87.

The final EI loss was -0.01 with predicted mean of [0.004]

The next parameters to simulate from are [[0.114 0.999 0.009 0.001 0.071 0.071]]

The mean of the samples was 0.173

Acquisition function convergence reached at iteration 125.

The final EI loss was -0.008 with predicted mean of [0.018]

The next parameters to simulate from are [[0.999 0.004 0. 0.1 0. 0.071]]

The mean of the samples was 0.396

Iteration 223

Acquisition function convergence reached at iteration 160.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.065 0.169 0.03 0.022 0.027 0.06 ]]

The mean of the samples was -0.725

Iteration 224

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.212]

The next parameters to simulate from are [[0.704 0.841 0.021 0.013 0.052 0.058]]

The mean of the samples was 0.219

Iteration 225

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.226]

The next parameters to simulate from are [[0.015 0.789 0.01 0.083 0.035 0.002]]

The mean of the samples was 1.848

Iteration 226

Acquisition function convergence reached at iteration 216.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.278 0.251 0.026 0.041 0.045 0.018]]

The mean of the samples was -0.705

Iteration 227

Acquisition function convergence reached at iteration 110.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.323 0.02 0.022 0.055 0.006 0.049]]

The mean of the samples was -0.59

Iteration 228

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.32]

The next parameters to simulate from are [[0.943 0.919 0.01 0.029 0.052 0.058]]

The mean of the samples was 0.344

Iteration 229

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.092]

The next parameters to simulate from are [[0.739 0.709 0.013 0.029 0.015 0.035]]

The mean of the samples was 0.069

Iteration 230

Acquisition function convergence reached at iteration 365.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.146 0.29 0.03 0.02 0.01 0.048]]

The mean of the samples was -0.228

Iteration 231

Acquisition function convergence reached at iteration 126.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.656 0.671 0.004 0.021 0.043 0.011]]

The mean of the samples was -0.591

Iteration 232

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.387]

The next parameters to simulate from are [[0.945 0.002 0.018 0.087 0.069 0.007]]

The mean of the samples was 0.16

Iteration 233

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.883]

The next parameters to simulate from are [[0.324 0.973 0.006 0.097 0.043 0.034]]

The mean of the samples was 1.28

Iteration 234

Acquisition function convergence reached at iteration 166.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.186 0.802 0.022 0.032 0.046 0.015]]

The mean of the samples was -0.606

Iteration 235

Acquisition function convergence reached at iteration 244.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.161 0.118 0.03 0.025 0.027 0.062]]

The mean of the samples was -0.753

Iteration 236

Acquisition function convergence reached at iteration 8.

The final EI loss was 0.0 with predicted mean of [0.88]

The next parameters to simulate from are [[0.095 0.375 0.003 0.07 0.053 0.044]]

The mean of the samples was 1.041

Iteration 237

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.747]

The next parameters to simulate from are [[0.519 0.049 0.007 0.079 0.058 0.036]]

The mean of the samples was 0.877

Iteration 238

Acquisition function convergence reached at iteration 8.

The final EI loss was 0.0 with predicted mean of [0.661]

The next parameters to simulate from are [[0.587 0.962 0.029 0.097 0.055 0.023]]

The mean of the samples was 1.012

Iteration 239

Acquisition function convergence reached at iteration 306.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.271 0.9 0.013 0.039 0.031 0.013]]

The mean of the samples was -0.615

Iteration 240

Acquisition function convergence reached at iteration 112.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.278 0.115 0.029 0.028 0.03 0.067]]

The mean of the samples was -0.741

Hyperparameter convergence reached at iteration 997.

The minimum predicted mean of the observed indices is -1.056 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 241

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.857]

The next parameters to simulate from are [[0.264 0.495 0.001 0.072 0.026 0.027]]

The mean of the samples was 0.899

Iteration 242

Acquisition function convergence reached at iteration 121.

The final EI loss was -0.008 with predicted mean of [0.015]

The next parameters to simulate from are [[0.999 1. 0. 0.068 0.001 0.071]]

The mean of the samples was 0.537

Iteration 243

Acquisition function convergence reached at iteration 137.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.23 0.861 0.019 0.024 0.052 0.016]]

The mean of the samples was -0.638

Iteration 244

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.739]

The next parameters to simulate from are [[0.646 0.223 0.003 0.088 0.063 0.031]]

The mean of the samples was 0.778

Iteration 245

Acquisition function convergence reached at iteration 12.

The final EI loss was 0.0 with predicted mean of [0.889]

The next parameters to simulate from are [[0.191 0.334 0.03 0.093 0.045 0.032]]

The mean of the samples was 1.526

Iteration 246

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.547]

The next parameters to simulate from are [[0.685 0.393 0.001 0.065 0.003 0.026]]

The mean of the samples was 0.03

Iteration 247

Acquisition function convergence reached at iteration 125.

The final EI loss was -0.398 with predicted mean of [-0.524]

The next parameters to simulate from are  $[[0.47 \quad 0.272 \quad 0.026 \quad 0.042 \quad 0.047 \quad 0.02 \,]]$ 

The mean of the samples was -0.687

Iteration 248

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.425]

The next parameters to simulate from are [[0.696 0.986 0.029 0.087 0.064 0.01 ]]

The mean of the samples was 0.511

Iteration 249

Acquisition function convergence reached at iteration 130.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.705 0.097 0. 0.045 0.029 0.023]]

The mean of the samples was -0.616

Iteration 250

Acquisition function convergence reached at iteration 196.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.265 0.85 0.019 0.029 0.046 0.013]]

The mean of the samples was -0.686

Trained parameters:

amplitude\_champ:0 is 0.416

length\_scales\_champ:0 is [0.25 0.25 0.008 0.017 0.018 0.018]

observation\_noise\_variance\_champ:0 is 0.001

bias\_mean:0 is 0.35

Iteration 251

Acquisition function convergence reached at iteration 144.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.661 0.623 0.005 0.018 0.047 0.012]]

The mean of the samples was -0.383

Iteration 252

Acquisition function convergence reached at iteration 1062.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.602 0.709 0.032 0.057 0.022 0.024]]

The mean of the samples was -0.466

Iteration 253

Acquisition function convergence reached at iteration 142.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.727 0.125 0.001 0.043 0.024 0.023]]

The mean of the samples was -0.508

Acquisition function convergence reached at iteration 195.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.648 0.054 0.021 0.041 0.065 0.045]]

The mean of the samples was -0.496

Iteration 255

Acquisition function convergence reached at iteration 83.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.697 0.03 0.001 0.044 0.033 0.019]]

The mean of the samples was -0.912

Iteration 256

Acquisition function convergence reached at iteration 317.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.744 0.651 0.007 0.024 0.051 0.013]]

The mean of the samples was -0.412

Iteration 257

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.82]

The next parameters to simulate from are [[0.241 0.714 0.001 0.07 0.068 0.038]]

The mean of the samples was 1.068

Iteration 258

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.156]

The next parameters to simulate from are [[0.175 0.749 0.02 0.079 0.023 0.013]]

The mean of the samples was 1.155

Iteration 259

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.743]

The next parameters to simulate from are [[0.193 0.556 0.019 0.066 0.021 0.006]]

The mean of the samples was 0.882

Iteration 260

WARNING:tensorflow:5 out of the last 325 calls to <function update\_var\_EI.<locals>.opt\_var a Acquisition function convergence reached at iteration 8.

The final EI loss was 0.0 with predicted mean of [0.578]

The next parameters to simulate from are [[0.79 0.366 0.002 0.092 0.045 0.025]]

The mean of the samples was 0.698

Hyperparameter convergence reached at iteration 998.

The minimum predicted mean of the observed indices is -1.054 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 261

Acquisition function convergence reached at iteration 195.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.265 0.467 0.03 0.018 0.048 0.037]]

The mean of the samples was -0.697

Iteration 262

Acquisition function convergence reached at iteration 221.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.767 0.667 0.007 0.026 0.057 0.01 ]]

The mean of the samples was -0.56

Iteration 263

Acquisition function convergence reached at iteration 5.

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

The next parameters to simulate from are [[0.965 0.682 0.025 0.083 0.03 0.041]]

The mean of the samples was 0.285

Iteration 264

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.804]

The next parameters to simulate from are [[0.017 0.819 0.02 0.076 0.065 0.032]]

The mean of the samples was 1.315

Iteration 265

Acquisition function convergence reached at iteration 124.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.14 0.46 0.006 0.012 0.044 0.043]]

The mean of the samples was -0.574

Iteration 266

Acquisition function convergence reached at iteration 127.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.158 0.499 0.006 0.022 0.036 0.049]]

The mean of the samples was -0.388

Iteration 267

Acquisition function convergence reached at iteration 106.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.467 0.021 0.021 0.057 0.006 0.038]]

The mean of the samples was -0.463

Iteration 268

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.808]

The next parameters to simulate from are [[0.332 0.114 0.021 0.088 0.039 0.016]]

The mean of the samples was 1.185

Iteration 269

Acquisition function convergence reached at iteration 114.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.119 0.424 0.007 0.014 0.039 0.059]]

The mean of the samples was -0.61

Iteration 270

Acquisition function convergence reached at iteration 457.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.619 0.696 0.032 0.053 0.027 0.024]]

The mean of the samples was -0.599

Iteration 271

Acquisition function convergence reached at iteration 133.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.773 0.005 0.02 0.042 0.059 0.044]]

The mean of the samples was -0.56

Iteration 272

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.365]

The next parameters to simulate from are [[0.676 0.185 0.009 0.004 0.033 0.042]]

The mean of the samples was 0.338

Iteration 273

Acquisition function convergence reached at iteration 59.

The final EI loss was -0.013 with predicted mean of [-0.019]

The next parameters to simulate from are [[0.034 0.982 0. 0.027 0. 0.071]]

The mean of the samples was 0.437

Iteration 274

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.883]

The next parameters to simulate from are [[0.298 0.197 0.009 0.077 0.043 0.066]]

The mean of the samples was 1.018

Iteration 275

Acquisition function convergence reached at iteration 140.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.073 0.835 0.021 0.031 0.052 0.018]]

The mean of the samples was -0.592

Iteration 276

Acquisition function convergence reached at iteration 169.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.032 0.76 0.027 0.016 0.039 0.048]]

The mean of the samples was -0.782

Iteration 277

Acquisition function convergence reached at iteration 206.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.497 0.871 0.01 0.041 0.019 0.032]]

The mean of the samples was -0.534

Iteration 278

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.857]

The next parameters to simulate from are [[0.048 0.557 0.01 0.062 0.034 0.008]]

The mean of the samples was 0.868

Acquisition function convergence reached at iteration 377.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.254 0.112 0.03 0.022 0.022 0.056]]

The mean of the samples was -0.526

Iteration 280

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.106]

The next parameters to simulate from are [[0.816 0.837 0.025 0.076 0.066 0.01 ]]

The mean of the samples was 0.431

Hyperparameter convergence reached at iteration 1001.

The minimum predicted mean of the observed indices is -1.055 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 281

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.567]

The next parameters to simulate from are [[0.709 0.869 0.023 0.08 0.049 0.022]]

The mean of the samples was 0.558

Iteration 282

Acquisition function convergence reached at iteration 118.

The final EI loss was -0.006 with predicted mean of [0.024]

The next parameters to simulate from are [[0.997 0.998 0.033 0.1 0. 0.071]]

The mean of the samples was 0.396

Iteration 283

Acquisition function convergence reached at iteration 6.

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

The next parameters to simulate from are [[0.584 0.473 0.023 0.09 0.032 0.039]]

The mean of the samples was 0.565

Iteration 284

Acquisition function convergence reached at iteration 108.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.228 0.382 0.007 0.018 0.038 0.053]]

The mean of the samples was -0.553

Iteration 285

Acquisition function convergence reached at iteration 229.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.426 0.965 0.001 0.038 0.019 0.023]]

The mean of the samples was -0.432

Iteration 286

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.525]

The next parameters to simulate from are [[0.284 0.587 0.027 0.067 0.054 0.065]]

The mean of the samples was 0.731

Acquisition function convergence reached at iteration 240.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.422 0.047 0.026 0.027 0.028 0.059]]

The mean of the samples was -0.66

Iteration 288

Acquisition function convergence reached at iteration 188.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.577 0.283 0.025 0.036 0.053 0.015]]

The mean of the samples was -0.862

Iteration 289

Acquisition function convergence reached at iteration 139.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.7 0.019 0.017 0.046 0.066 0.049]]

The mean of the samples was -0.48

Iteration 290

Acquisition function convergence reached at iteration 101.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.749 0.037 0.017 0.04 0.059 0.046]]

The mean of the samples was -0.559

Iteration 291

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.964]

The next parameters to simulate from are [[0.025 0.852 0.005 0.068 0.043 0.01 ]]

The mean of the samples was 1.028

Iteration 292

Acquisition function convergence reached at iteration 287.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.043 0.807 0.028 0.012 0.039 0.048]]

The mean of the samples was -0.341

Iteration 293

Acquisition function convergence reached at iteration 313.

The final EI loss was -0.399 with predicted mean of [-0.53]

The next parameters to simulate from are [[0.681 0.854 0.029 0.055 0.015 0.015]]

The mean of the samples was -0.646

Iteration 294

Acquisition function convergence reached at iteration 63.

The final EI loss was -0.124 with predicted mean of [-1.222]

The next parameters to simulate from are [[0.283 0.312 0.028 0.031 0.041 0.033]]

The mean of the samples was -1.002

Iteration 295

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.529]

The next parameters to simulate from are [[0.827 0.459 0.016 0.095 0.044 0.036]]

The mean of the samples was 0.3

Iteration 296

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.395]

The next parameters to simulate from are [[0.25 0.591 0.026 0.093 0.033 0.023]]

The mean of the samples was 1.286

Iteration 297

Acquisition function convergence reached at iteration 125.

The final EI loss was -0.399 with predicted mean of [-0.525]

The next parameters to simulate from are [[0.519 0.765 0.029 0.027 0.019 0.027]]

The mean of the samples was -0.544

Iteration 298

Acquisition function convergence reached at iteration 246.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.034 0.64 0.029 0.017 0.035 0.057]]

The mean of the samples was -0.67

Iteration 299

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.512]

The next parameters to simulate from are [[0.831 0.709 0.024 0.088 0.046 0.032]]

The mean of the samples was 0.323

Iteration 300

Acquisition function convergence reached at iteration 139.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.251 0.035 0.022 0.057 0.005 0.049]]

The mean of the samples was -0.395

Hyperparameter convergence reached at iteration 1005.

The minimum predicted mean of the observed indices is -1.054 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Trained parameters:

amplitude\_champ:0 is 0.408

length\_scales\_champ:0 is [0.25 0.25 0.008 0.017 0.018 0.018]

observation\_noise\_variance\_champ:0 is 0.001

bias\_mean:0 is 0.351

Iteration 301

Acquisition function convergence reached at iteration 293.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.788 0.329 0.002 0.061 0.01 0.014]]

The mean of the samples was -0.222

Iteration 302

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.818]

The next parameters to simulate from are [[0.426 0.317 0.001 0.099 0.069 0.032]]

The mean of the samples was 1.474

Iteration 303

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.894]

The next parameters to simulate from are [[0.095 0.758 0.017 0.093 0.055 0.071]]

The mean of the samples was 1.597

Iteration 304

Acquisition function convergence reached at iteration 98.

The final EI loss was -0.396 with predicted mean of [-0.522]

The next parameters to simulate from are [[0.747 0.037 0.001 0.043 0.02 0.028]]

The mean of the samples was -0.235

Iteration 305

Acquisition function convergence reached at iteration 122.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.554 0.004 0.021 0.04 0.059 0.043]]

The mean of the samples was -0.673

Iteration 306

Acquisition function convergence reached at iteration 188.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.424 0.16 0.028 0.033 0.053 0.014]]

The mean of the samples was -0.421

Iteration 307

Acquisition function convergence reached at iteration 10.

The final EI loss was 0.0 with predicted mean of [0.315]

The next parameters to simulate from are [[0.912 0.148 0.009 0.037 0.008 0.062]]

The mean of the samples was 0.409

Iteration 308

Acquisition function convergence reached at iteration 338.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.273 0.923 0.012 0.025 0.02 0.029]]

The mean of the samples was -0.75

Iteration 309

Acquisition function convergence reached at iteration 402.

The final EI loss was -0.398 with predicted mean of [-0.522]

The next parameters to simulate from are [[0.512 0.875 0.006 0.041 0.024 0.025]]

The mean of the samples was -0.516

Iteration 310

Acquisition function convergence reached at iteration 259.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.727 0.032 0. 0.045 0.029 0.028]]

The mean of the samples was -0.51

Iteration 311

Acquisition function convergence reached at iteration 113.

The final EI loss was -0.399 with predicted mean of [-0.529]

The next parameters to simulate from are [[0.272 0.833 0.019 0.019 0.055 0.017]]

The mean of the samples was -0.525

Iteration 312

Acquisition function convergence reached at iteration 134.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.053 0.7 0.004 0.037 0.015 0.043]]

The mean of the samples was -0.381

Iteration 313

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.927]

The next parameters to simulate from are [[0.019 0.488 0.015 0.088 0.067 0.026]]

The mean of the samples was 1.737

Iteration 314

Acquisition function convergence reached at iteration 198.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.222 0.379 0.008 0.018 0.038 0.061]]

The mean of the samples was -0.48

Iteration 315

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.576]

The next parameters to simulate from are [[0.458 0.581 0.028 0.088 0.032 0.054]]

The mean of the samples was 0.768

Iteration 316

Acquisition function convergence reached at iteration 130.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.545 0.074 0.024 0.055 0.004 0.036]]

The mean of the samples was -0.694

Iteration 317

Acquisition function convergence reached at iteration 301.

The final EI loss was -0.399 with predicted mean of [-0.527]

The next parameters to simulate from are [[0.505 0.01 0.024 0.06 0.012 0.048]]

The mean of the samples was -0.324

Iteration 318

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.632]

The next parameters to simulate from are [[0.284 0.21 0.012 0.073 0.032 0.069]]

The mean of the samples was 0.646

Acquisition function convergence reached at iteration 257.

The final EI loss was -0.399 with predicted mean of [-0.528]

The next parameters to simulate from are [[0.175 0.177 0.03 0.023 0.011 0.053]]

The mean of the samples was -0.4

Iteration 320

Acquisition function convergence reached at iteration 87.

The final EI loss was -0.357 with predicted mean of [-0.516]

The next parameters to simulate from are [[0.857 0.996 0.007 0.043 0.057 0.001]]

The mean of the samples was -0.364

Hyperparameter convergence reached at iteration 1050.

The minimum predicted mean of the observed indices is -1.051 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 321

Acquisition function convergence reached at iteration 209.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.486 0.274 0.031 0.037 0.056 0.012]]

The mean of the samples was -0.49

Iteration 322

Acquisition function convergence reached at iteration 420.

The final EI loss was -0.399 with predicted mean of [-0.524]

The next parameters to simulate from are [[0.673 0.827 0.028 0.056 0.02 0.02 ]]

The mean of the samples was -0.489

Iteration 323

Acquisition function convergence reached at iteration 5.

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

The next parameters to simulate from are [[0.516 0.483 0.015 0.084 0.043 0.056]]

The mean of the samples was 0.808

Iteration 324

Acquisition function convergence reached at iteration 44.

The final EI loss was -0.007 with predicted mean of [-0.043]

The next parameters to simulate from are [[0.643 0.489 0. 0.065 0.001 0.045]]

The mean of the samples was 0.357

Iteration 325

Acquisition function convergence reached at iteration 233.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.851 0.33 0.002 0.061 0.008 0.01]]

The mean of the samples was -0.276

Iteration 326

Acquisition function convergence reached at iteration 8.

The final EI loss was 0.0 with predicted mean of [0.284]

The next parameters to simulate from are [[0.703 0.387 0.014 0.009 0.032 0.065]]

The mean of the samples was 0.333

Acquisition function convergence reached at iteration 14.

The final EI loss was 0.0 with predicted mean of [0.776]

The next parameters to simulate from are [[0.207 0.087 0.027 0.093 0.057 0.03 ]]

The mean of the samples was 1.619

Iteration 328

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.629]

The next parameters to simulate from are [[0.74 0.271 0.006 0.086 0.05 0.041]]

The mean of the samples was 0.542

Iteration 329

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.617]

The next parameters to simulate from are [[0.616 0.342 0.005 0.085 0.056 0.056]]

The mean of the samples was 0.795

Iteration 330

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.85]

The next parameters to simulate from are [[0.423 0.768 0.013 0.096 0.041 0.056]]

The mean of the samples was 1.023

Iteration 331

Acquisition function convergence reached at iteration 214.

The final EI loss was -0.399 with predicted mean of [-0.524]

The next parameters to simulate from are [[0.431 0.78 0.03 0.026 0.018 0.032]]

The mean of the samples was -0.71

Iteration 332

Acquisition function convergence reached at iteration 9.

The final EI loss was 0.0 with predicted mean of [0.339]

The next parameters to simulate from are [[0.987 0.207 0.006 0.024 0.017 0.059]]

The mean of the samples was 0.456

Iteration 333

Acquisition function convergence reached at iteration 156.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.315 0.147 0.017 0.028 0.025 0.013]]

The mean of the samples was -0.548

Iteration 334

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.215]

The next parameters to simulate from are [[0.82 0.743 0.024 0.019 0.054 0.059]]

The mean of the samples was 0.239

Iteration 335

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.783]

The next parameters to simulate from are [[0.067 0.525 0.01 0.067 0.041 0.052]]

The mean of the samples was 0.865

Iteration 336

Acquisition function convergence reached at iteration 175.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.429 0.144 0.028 0.049 0.02 0.059]]

The mean of the samples was -0.433

Iteration 337

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.751]

The next parameters to simulate from are [[0.349 0.447 0.018 0.077 0.006 0.013]]

The mean of the samples was 0.734

Iteration 338

Acquisition function convergence reached at iteration 163.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.215 0.206 0.026 0.021 0.028 0.049]]

The mean of the samples was -0.684

Iteration 339

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.894]

The next parameters to simulate from are [[0.359 0.478 0.029 0.082 0.065 0.014]]

The mean of the samples was 1.087

Iteration 340

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.834]

The next parameters to simulate from are [[0.345 0.556 0.005 0.087 0.018 0.037]]

The mean of the samples was 0.855

Hyperparameter convergence reached at iteration 1075.

The minimum predicted mean of the observed indices is -1.051 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 341

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.655]

The next parameters to simulate from are [[0.196 0.795 0.011 0.09 0.03 0.023]]

The mean of the samples was 1.494

Iteration 342

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.169]

The next parameters to simulate from are [[0.604 0.536 0.009 0.018 0.023 0.05 ]]

The mean of the samples was 0.176

Iteration 343

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.493]

The next parameters to simulate from are [[0.811 0.385 0.016 0.083 0.039 0.015]]

The mean of the samples was 0.464

Iteration 344

Acquisition function convergence reached at iteration 13.

The final EI loss was 0.0 with predicted mean of [0.333]

The next parameters to simulate from are [[0.832 0.467 0.01 0.017 0.027 0.045]]

The mean of the samples was 0.369

Iteration 345

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.592]

The next parameters to simulate from are [[0.65 0.53 0.012 0.089 0.036 0.044]]

The mean of the samples was 0.688

Iteration 346

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.373]

The next parameters to simulate from are [[0.804 0.247 0.007 0.004 0.04 0.046]]

The mean of the samples was 0.425

Iteration 347

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.587]

The next parameters to simulate from are [[0.62 0.081 0.023 0.082 0.027 0.011]]

The mean of the samples was 0.448

Iteration 348

Acquisition function convergence reached at iteration 160.

The final EI loss was -0.399 with predicted mean of [-0.525]

The next parameters to simulate from are [[0.442 0.119 0.028 0.033 0.05 0.017]]

The mean of the samples was -0.664

Iteration 349

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.772]

The next parameters to simulate from are [[0.116 0.957 0.009 0.085 0.029 0.055]]

The mean of the samples was 1.194

Iteration 350

Acquisition function convergence reached at iteration 173.

The final EI loss was -0.399 with predicted mean of [-0.524]

The next parameters to simulate from are [[0.008 0.631 0.03 0.015 0.035 0.062]]

The mean of the samples was -0.576

Trained parameters:

amplitude\_champ:0 is 0.398

length\_scales\_champ:0 is [0.25 0.25 0.008 0.017 0.018 0.018]

observation\_noise\_variance\_champ:0 is 0.001

bias\_mean:0 is 0.377

Iteration 351

Acquisition function convergence reached at iteration 195.

The final EI loss was -0.399 with predicted mean of [-0.525]

The next parameters to simulate from are [[0.103 0.537 0.03 0.02 0.033 0.052]]

The mean of the samples was -1.05

Iteration 352

Acquisition function convergence reached at iteration 109.

The final EI loss was -0.399 with predicted mean of [-0.525]

The next parameters to simulate from are [[0.644 0.053 0.021 0.037 0.066 0.041]]

The mean of the samples was -0.84

Iteration 353

Acquisition function convergence reached at iteration 104.

The final EI loss was -0.399 with predicted mean of [-0.525]

The next parameters to simulate from are [[0.358 0.084 0.02 0.053 0.007 0.05 ]]

The mean of the samples was -0.551

Iteration 354

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.396]

The next parameters to simulate from are [[0.99 0.372 0.009 0.02 0.024 0.058]]

The mean of the samples was 0.458

Iteration 355

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.251]

The next parameters to simulate from are [[0.726 0.934 0.02 0.016 0.046 0.054]]

The mean of the samples was 0.229

Iteration 356

Acquisition function convergence reached at iteration 286.

The final EI loss was -0.399 with predicted mean of [-0.526]

The next parameters to simulate from are [[0.277 0.168 0.028 0.025 0.031 0.069]]

The mean of the samples was -0.623

Iteration 357

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.558]

The next parameters to simulate from are [[0.506 0.63 0.027 0.09 0.024 0.06]]

The mean of the samples was 0.667

Iteration 358

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.681]

The next parameters to simulate from are [[0.4 0.616 0.021 0.069 0.069 0.018]]

The mean of the samples was 0.493

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.892]

The next parameters to simulate from are [[0.119 0.158 0.019 0.094 0.058 0.055]]

The mean of the samples was 1.595

Iteration 360

Acquisition function convergence reached at iteration 251.

The final EI loss was -0.399 with predicted mean of [-0.524]

The next parameters to simulate from are [[0.239 0.946 0.012 0.019 0.022 0.029]]

The mean of the samples was -0.515

Hyperparameter convergence reached at iteration 1079.

The minimum predicted mean of the observed indices is -1.049 at the point

[0.361 0.891 0.009 0.041 0.025 0.016]

Iteration 361

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.436]

The next parameters to simulate from are [[0.701 0.314 0.021 0.095 0.061 0.064]]

The mean of the samples was 0.73

Iteration 362

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.602]

The next parameters to simulate from are [[0.066 0.28 0.006 0.089 0.06 0.046]]

The mean of the samples was 1.702

Iteration 363

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.96]

The next parameters to simulate from are [[0.602 0.416 0.006 0.086 0.042 0.017]]

The mean of the samples was 0.839

Iteration 364

WARNING:tensorflow:5 out of the last 260 calls to <function update\_var\_EI.<locals>.opt\_var a Acquisition function convergence reached at iteration 149.

The final EI loss was -0.399 with predicted mean of [-0.525]

The next parameters to simulate from are [[0.138 0.135 0.028 0.025 0.016 0.06 ]]

The mean of the samples was -0.457

Iteration 365

Acquisition function convergence reached at iteration 233.

The final EI loss was -0.399 with predicted mean of [-0.524]

The next parameters to simulate from are [[0.657 0.773 0.029 0.053 0.027 0.02 ]]

The mean of the samples was -0.588

Iteration 366

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.733]

The next parameters to simulate from are [[0.628 0.153 0.009 0.095 0.059 0.019]]

The mean of the samples was 1.029

Iteration 367

Acquisition function convergence reached at iteration 6.

The final EI loss was 0.0 with predicted mean of [0.652]

The next parameters to simulate from are [[0.498 0.643 0.008 0.08 0.026 0.033]]

The mean of the samples was 0.69

Iteration 368

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.131]

The next parameters to simulate from are [[0.556 0.501 0.017 0.099 0.031 0.004]]

The mean of the samples was 1.295

Iteration 369

Acquisition function convergence reached at iteration 116.

The final EI loss was -0.399 with predicted mean of [-0.525]

The next parameters to simulate from are [[0.032 0.353 0.008 0.009 0.036 0.053]]

The mean of the samples was -0.439

Iteration 370

Acquisition function convergence reached at iteration 167.

The final EI loss was -0.399 with predicted mean of [-0.524]

The next parameters to simulate from are [[0.326 0.822 0.01 0.021 0.018 0.016]]

The mean of the samples was -0.684

Iteration 371

Acquisition function convergence reached at iteration 10.

The final EI loss was 0.0 with predicted mean of [0.721]

The next parameters to simulate from are [[0.418 0.93 0.011 0.089 0.042 0.065]]

The mean of the samples was 0.964

Iteration 372

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.721]

The next parameters to simulate from are [[0.133 0.881 0.008 0.064 0.066 0.012]]

The mean of the samples was 0.679

Iteration 373

Acquisition function convergence reached at iteration 142.

The final EI loss was -0.399 with predicted mean of [-0.525]

The next parameters to simulate from are [[0.866 0.945 0.006 0.041 0.057 0.001]]

The mean of the samples was -0.395

Iteration 374

Acquisition function convergence reached at iteration 196.

The final EI loss was -0.399 with predicted mean of [-0.524]

The next parameters to simulate from are [[0.627 0.298 0.027 0.036 0.061 0.015]]

The mean of the samples was -1.151

Iteration 375

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [1.198]

The next parameters to simulate from are [[0.371 0.54 0.014 0.094 0.048 0.001]]

The mean of the samples was 1.64

Iteration 376

Acquisition function convergence reached at iteration 161.

The final EI loss was -0.399 with predicted mean of [-0.555]

The next parameters to simulate from are [[0.024 0.648 0.029 0.015 0.03 0.062]]

The mean of the samples was -0.435

Iteration 377

Acquisition function convergence reached at iteration 178.

The final EI loss was -0.399 with predicted mean of [-0.555]

The next parameters to simulate from are [[0.049 0.373 0.011 0.013 0.037 0.051]]

The mean of the samples was -0.645

Iteration 378

Acquisition function convergence reached at iteration 114.

The final EI loss was -0.399 with predicted mean of [-0.554]

The next parameters to simulate from are [[0.096 0.321 0.007 0.01 0.044 0.048]]

The mean of the samples was -0.603

Iteration 379

Acquisition function convergence reached at iteration 135.

The final EI loss was -0.399 with predicted mean of [-0.554]

The next parameters to simulate from are [[0.698 0.064 0.018 0.04 0.055 0.046]]

The mean of the samples was -0.677

Iteration 380

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.644]

The next parameters to simulate from are [[0.524 0.696 0.014 0.075 0.038 0.001]]

The mean of the samples was 0.892

Hyperparameter convergence reached at iteration 1094.

The minimum predicted mean of the observed indices is -1.098 at the point

[0.627 0.298 0.027 0.036 0.061 0.015]

Iteration 381

Acquisition function convergence reached at iteration 9.

The final EI loss was 0.0 with predicted mean of [0.262]

The next parameters to simulate from are [[0.981 0.928 0.007 0.036 0.047 0.07 ]]

The mean of the samples was 0.364

Iteration 382

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.957]

The next parameters to simulate from are [[0.14 0.694 0.027 0.078 0.052 0.029]]

The mean of the samples was 1.208

Iteration 383

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.513]

The next parameters to simulate from are [[0.726 0.202 0.02 0.096 0.054 0.069]]

The mean of the samples was 0.572

Iteration 384

Acquisition function convergence reached at iteration 130.

The final EI loss was -0.399 with predicted mean of [-0.549]

The next parameters to simulate from are [[0.548 0.066 0.021 0.052 0.004 0.036]]

The mean of the samples was -0.451

Iteration 385

Acquisition function convergence reached at iteration 77.

The final EI loss was -0.399 with predicted mean of [-0.544]

The next parameters to simulate from are [[0.342 0.199 0.026 0.022 0.036 0.063]]

The mean of the samples was -0.472

Iteration 386

Acquisition function convergence reached at iteration 3.

The final EI loss was 0.0 with predicted mean of [0.619]

The next parameters to simulate from are [[0.498 0.363 0.022 0.073 0.043 0.026]]

The mean of the samples was 0.494

Iteration 387

Acquisition function convergence reached at iteration 130.

The final EI loss was -0.399 with predicted mean of [-0.55]

The next parameters to simulate from are [[0.767 0.105 0.021 0.037 0.062 0.036]]

The mean of the samples was -0.589

Iteration 388

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.645]

The next parameters to simulate from are [[0.404 0.172 0.013 0.077 0.032 0.06 ]]

The mean of the samples was 0.446

Iteration 389

Acquisition function convergence reached at iteration 7.

The final EI loss was 0.0 with predicted mean of [0.626]

The next parameters to simulate from are [[0.718 0.047 0.015 0.088 0.057 0.022]]

The mean of the samples was 0.541

Iteration 390

Acquisition function convergence reached at iteration 5.

The final EI loss was 0.0 with predicted mean of [0.741]

The next parameters to simulate from are [[0.027 0.764 0.017 0.066 0.049 0.058]]

The mean of the samples was 0.833

Iteration 391

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.911]

The next parameters to simulate from are [[0.652 0.373 0.017 0.099 0.057 0.021]]

The mean of the samples was 0.971

Acquisition function convergence reached at iteration 120.

The final EI loss was -0.399 with predicted mean of [-0.549]

The next parameters to simulate from are [[0.078 0.295 0.006 0.015 0.027 0.052]]

The mean of the samples was -0.388

Iteration 393

Acquisition function convergence reached at iteration 215.

The final EI loss was -0.399 with predicted mean of [-0.548]

The next parameters to simulate from are [[0.801 0.138 0.021 0.035 0.058 0.03 ]]

The mean of the samples was -0.553

Iteration 394

Acquisition function convergence reached at iteration 382.

The final EI loss was -0.399 with predicted mean of [-0.55]

The next parameters to simulate from are [[0.746 0.824 0.029 0.057 0.018 0.015]]

The mean of the samples was -0.65

Iteration 395

Acquisition function convergence reached at iteration 111.

The final EI loss was -0.399 with predicted mean of [-0.55]

The next parameters to simulate from are [[0.201 0.949 0.011 0.02 0.024 0.031]]

The mean of the samples was -0.616

Iteration 396

Acquisition function convergence reached at iteration 222.

The final EI loss was -0.399 with predicted mean of [-0.549]

The next parameters to simulate from are [[0.793 0.826 0.03 0.057 0.02 0.019]]

The mean of the samples was -0.414

Iteration 397

Acquisition function convergence reached at iteration 4.

The final EI loss was 0.0 with predicted mean of [0.643]

The next parameters to simulate from are [[0.532 0.921 0.017 0.091 0.04 0.068]]

The mean of the samples was 0.645

Iteration 398

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.923]

The next parameters to simulate from are [[0.561 0.095 0.012 0.09 0.048 0.019]]

The mean of the samples was 0.996

Iteration 399

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.427]

The next parameters to simulate from are [[0.273 0.731 0.022 0.066 0.038 0.057]]

The mean of the samples was 0.53

Iteration 400

Acquisition function convergence reached at iteration 2.

The final EI loss was 0.0 with predicted mean of [0.796]

The next parameters to simulate from are [[0.35 0.753 0.028 0.084 0.037 0.009]]

The mean of the samples was 1.256

Hyperparameter convergence reached at iteration 1097.

The minimum predicted mean of the observed indices is -1.097 at the point  $[0.627\ 0.298\ 0.027\ 0.036\ 0.061\ 0.015]$ 

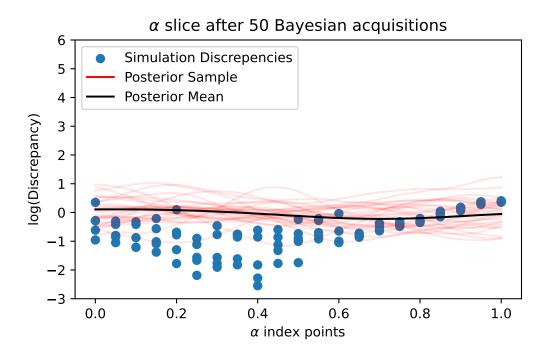
Trained parameters:

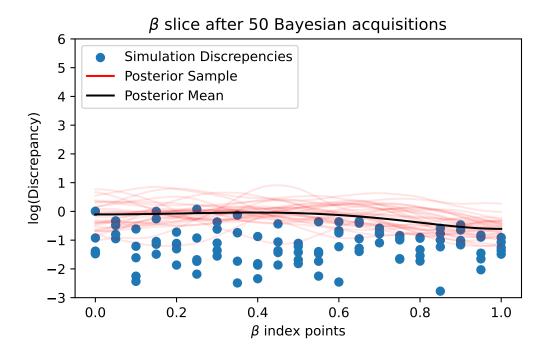
amplitude\_champ:0 is 0.387

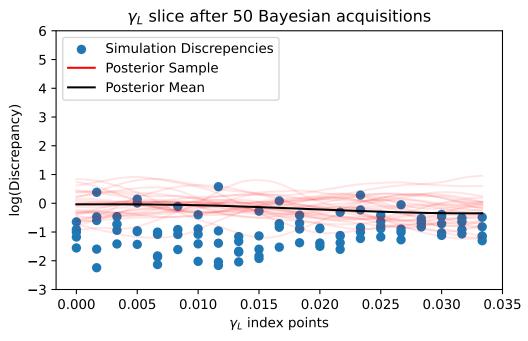
length\_scales\_champ:0 is [0.25 0.25 0.008 0.017 0.018 0.018]

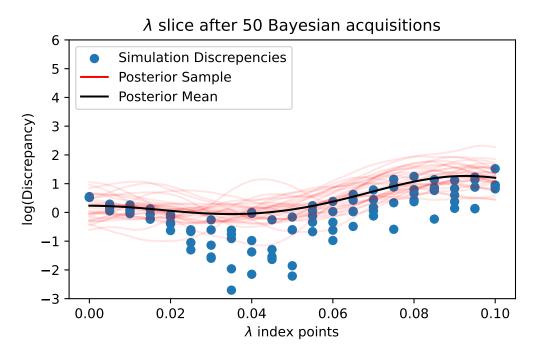
observation\_noise\_variance\_champ:0 is 0.002

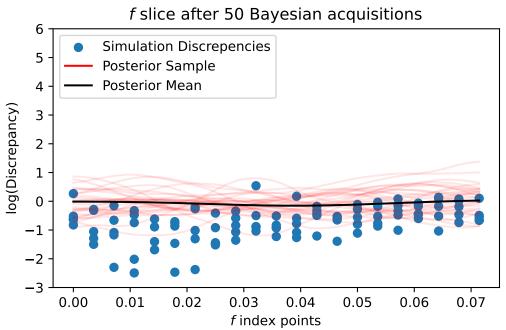
bias\_mean:0 is 0.382

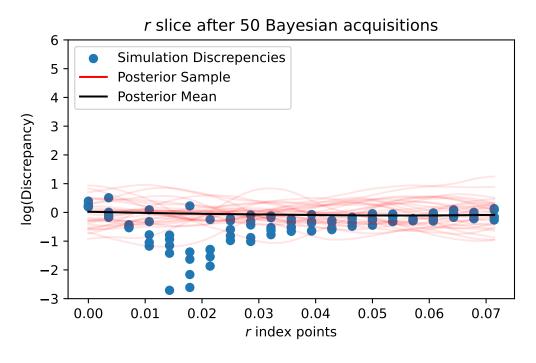


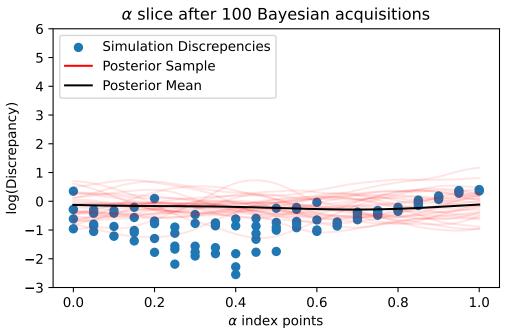


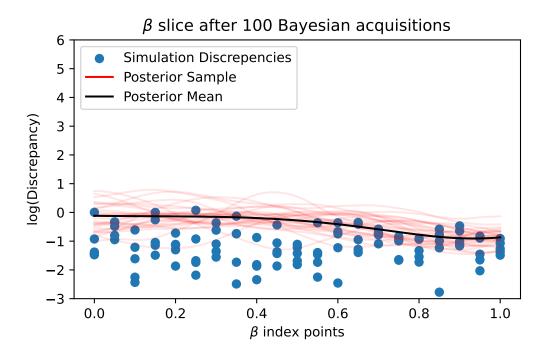


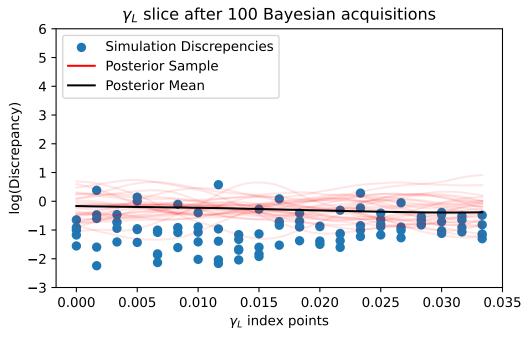


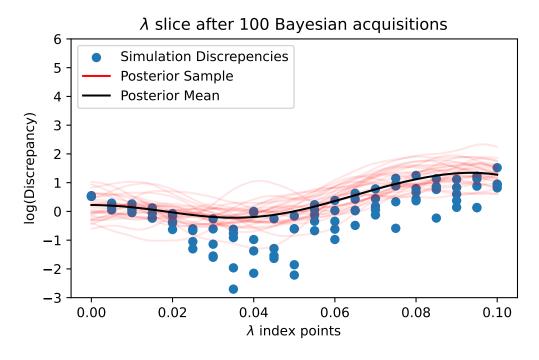


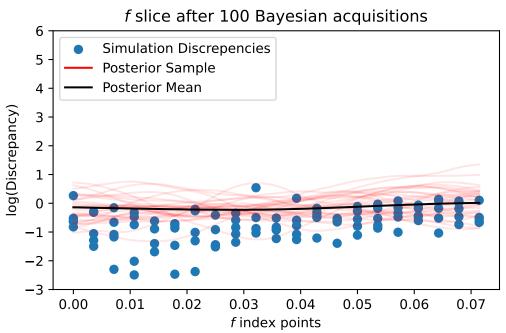


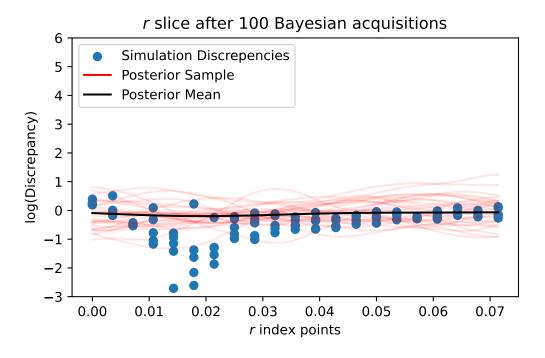


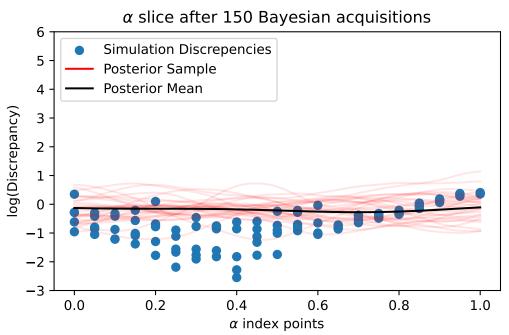


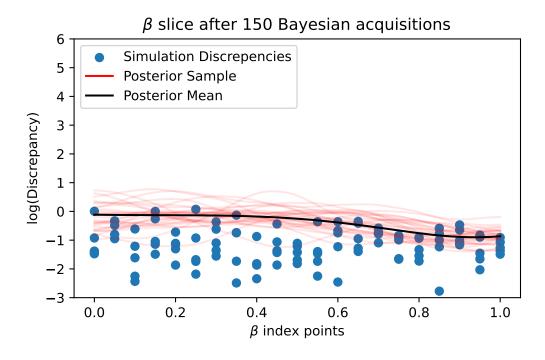


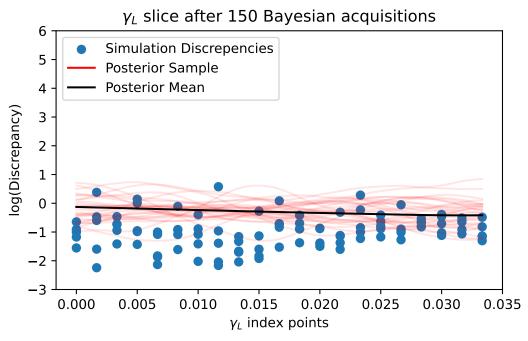


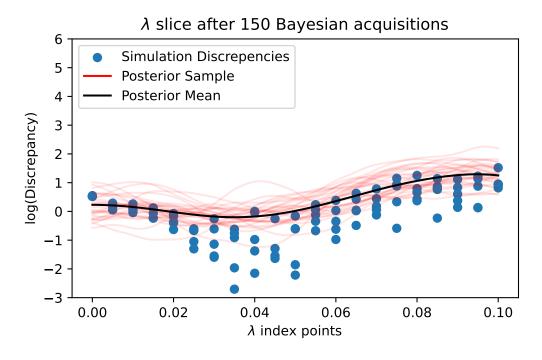


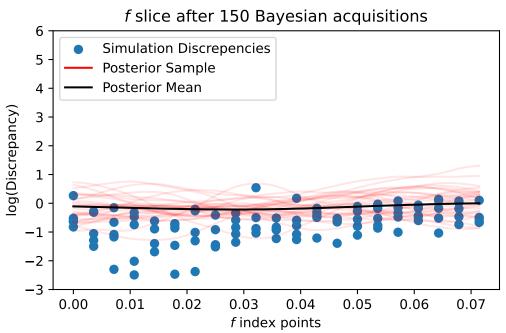


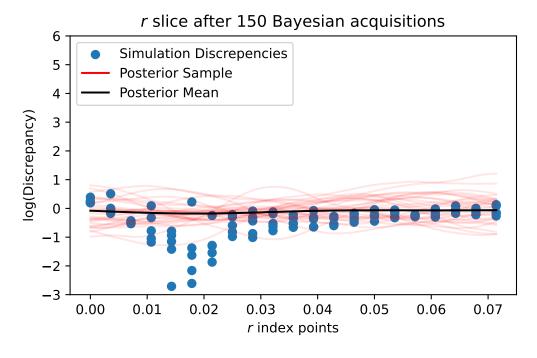


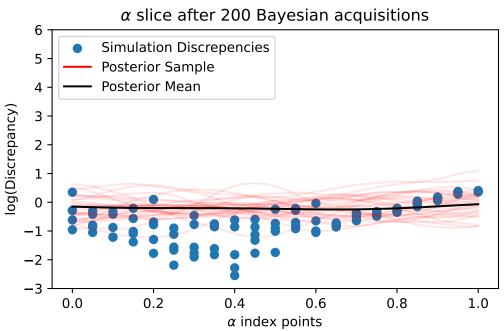


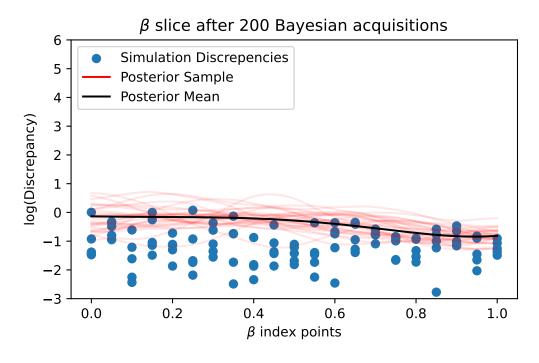


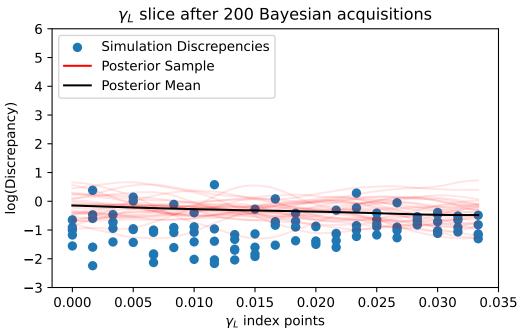


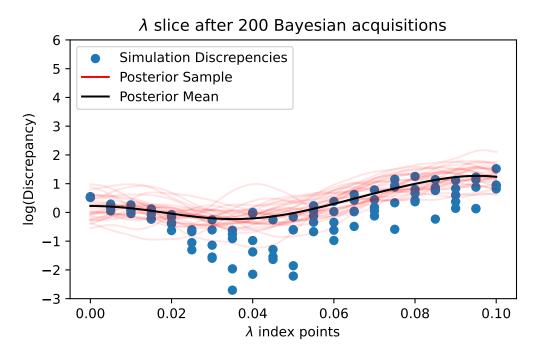


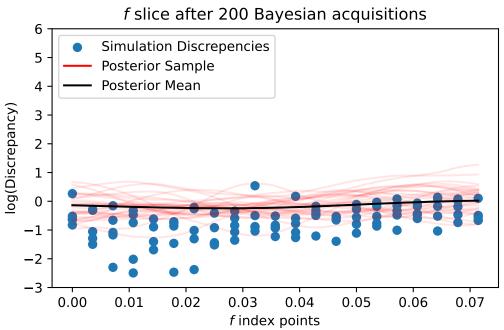


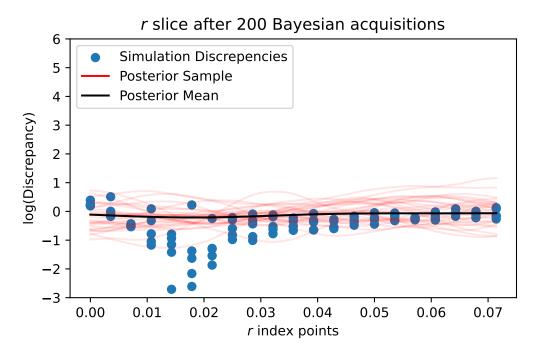


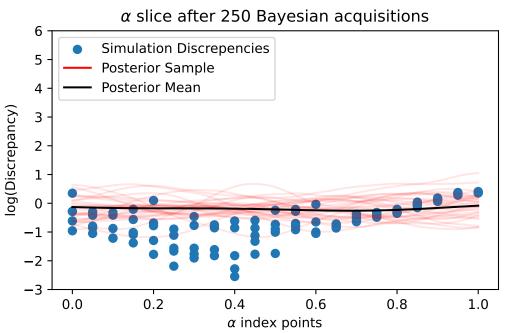


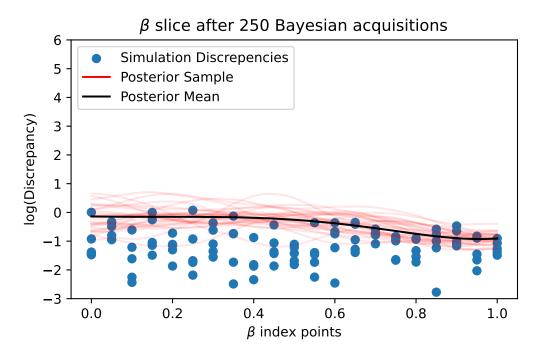


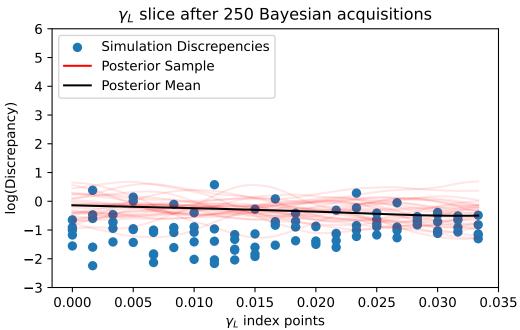


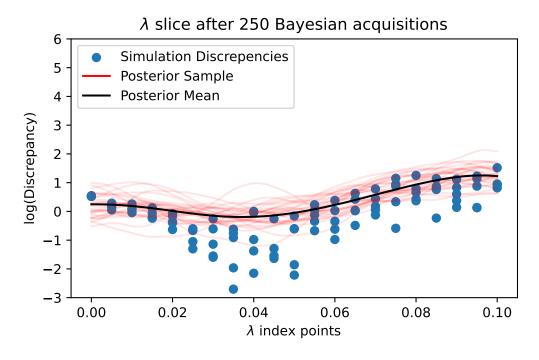


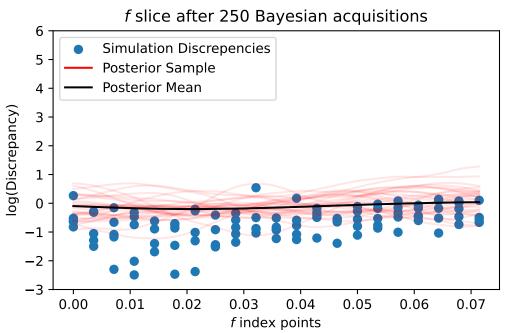


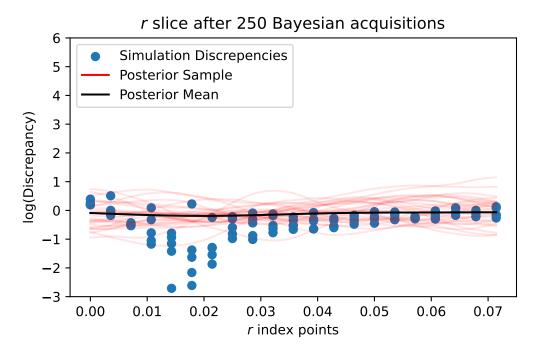


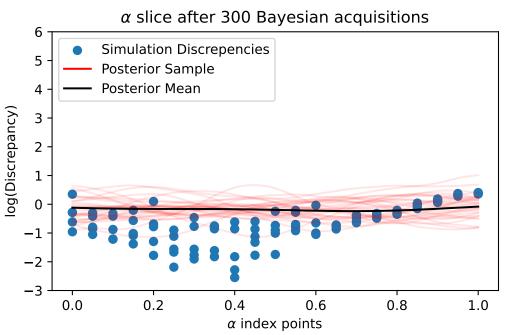


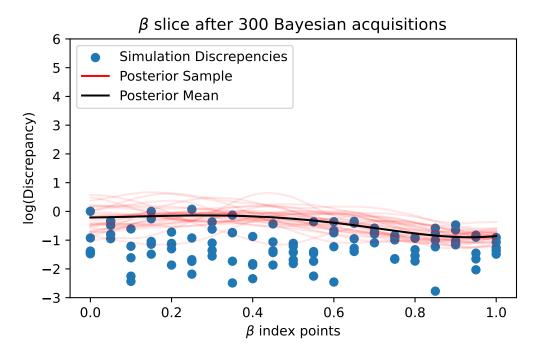


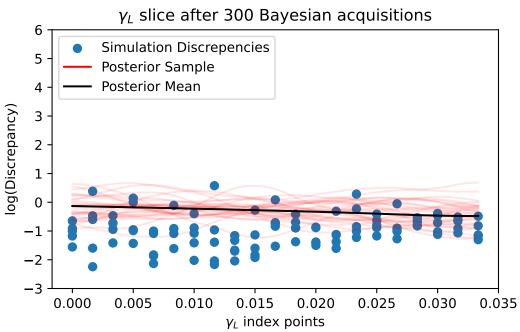


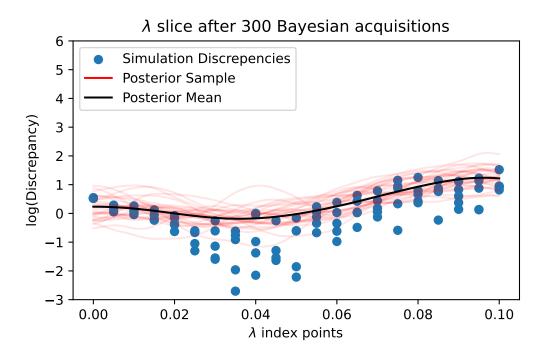


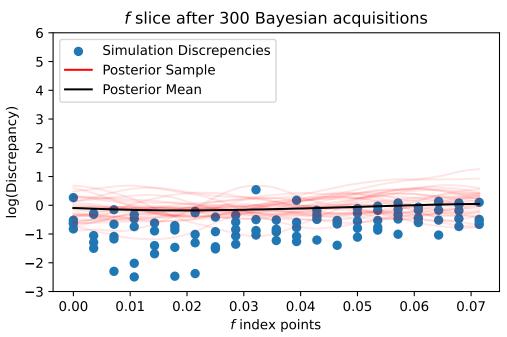


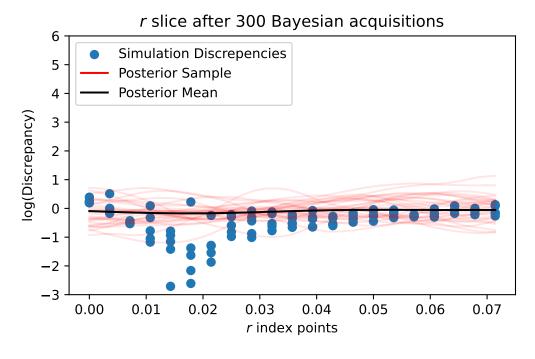


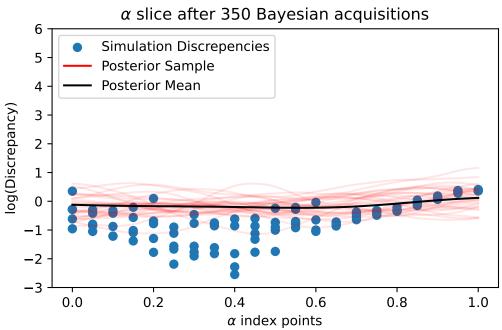


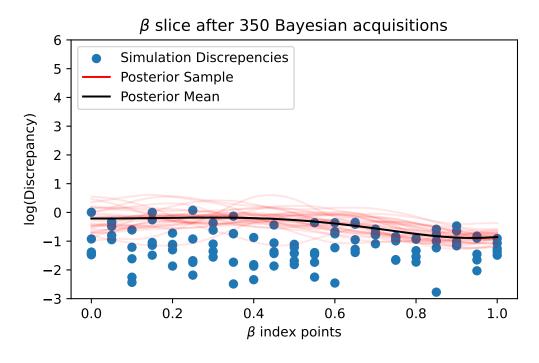


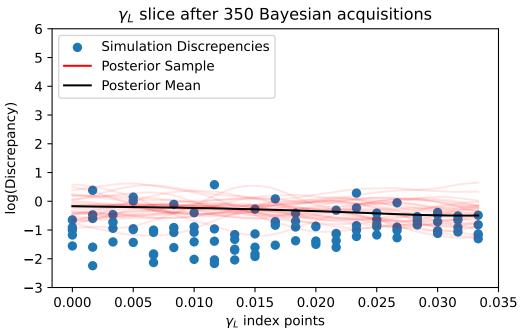


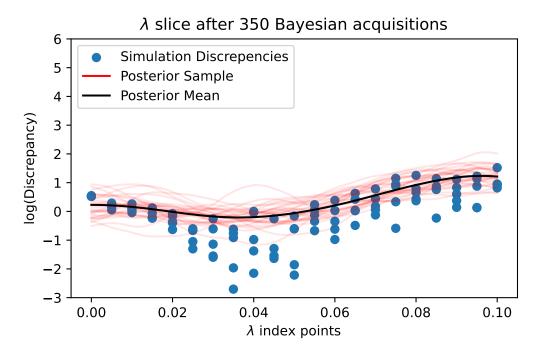


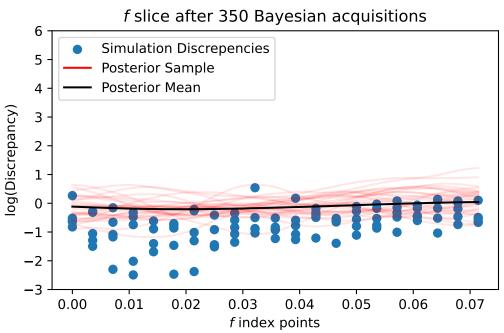


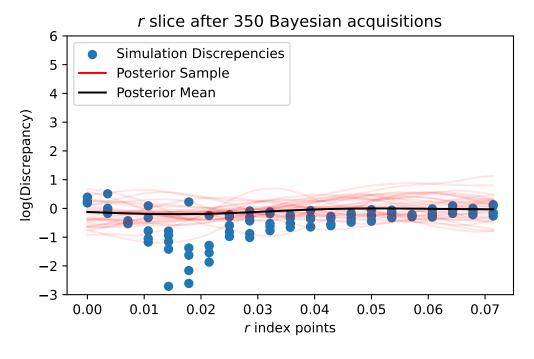


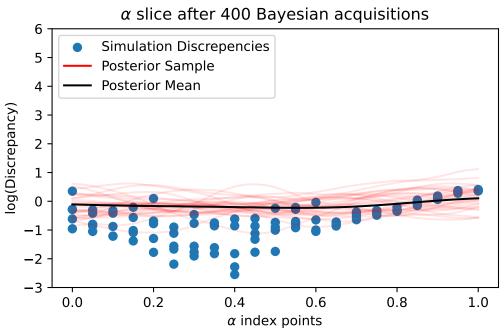


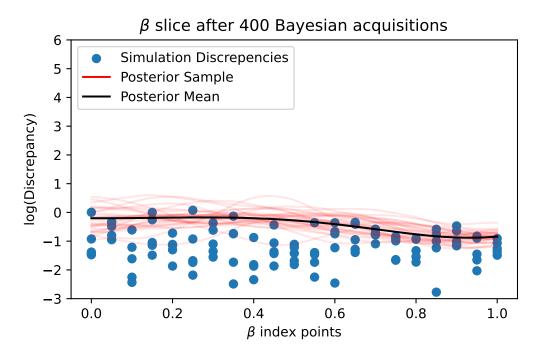


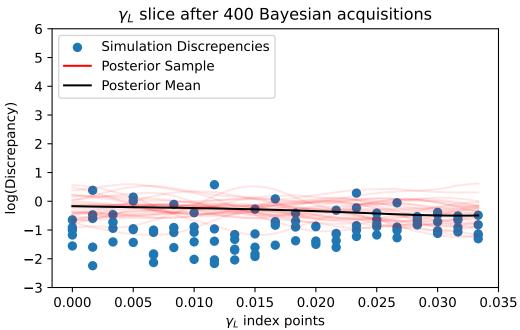


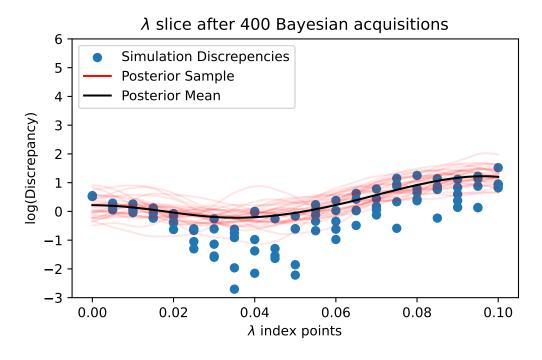


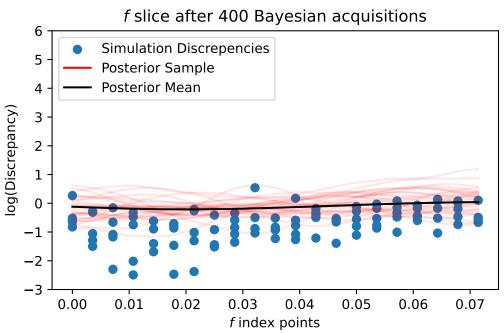




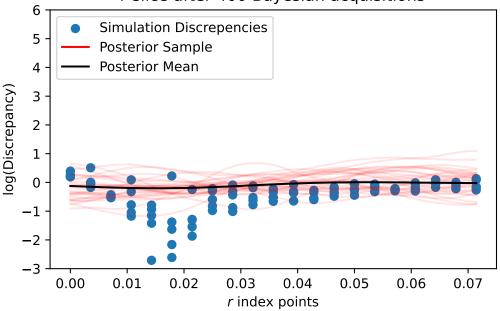






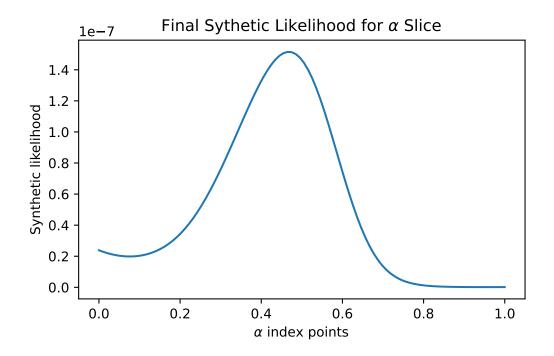


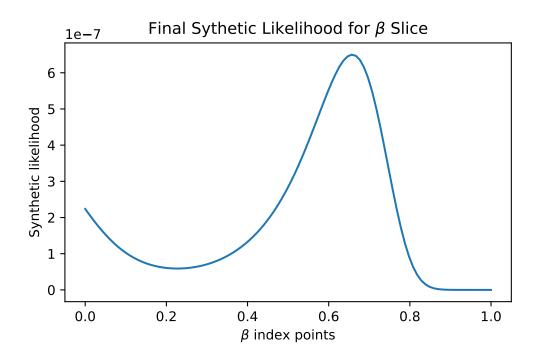
## r slice after 400 Bayesian acquisitions

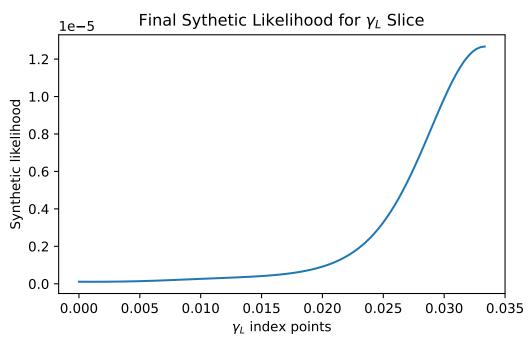


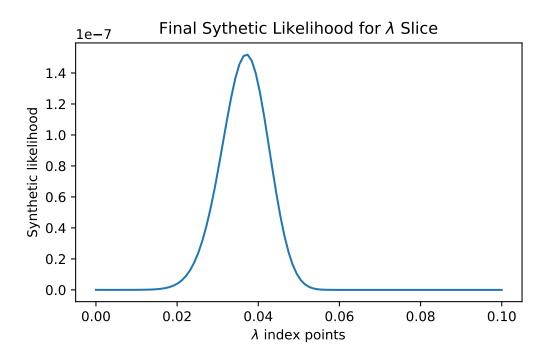
```
epsilon = -2.
for var in vars:
    champ_GP_reg = tfd.GaussianProcessRegressionModel(
        kernel=kernel_champ,
        index_points=slice_indices_dfs_dict[var + "_gp_indices_df"].values,
        observation_index_points=index_vals,
        observations=obs_vals,
        observation_noise_variance=observation_noise_variance_champ,
        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 = champ_GP_reg.variance(index_points=indices_for_lik)
    post_std = np.sqrt(variance)
    cdf_vals = tfd.Normal(mean, post_std).log_cdf(epsilon)
    plt.figure(figsize=(6, 3.5))
    plt.plot(
        slice_indices_dfs_dict[var + "_gp_indices_df"][var].values,
        np.exp(cdf_vals),
```

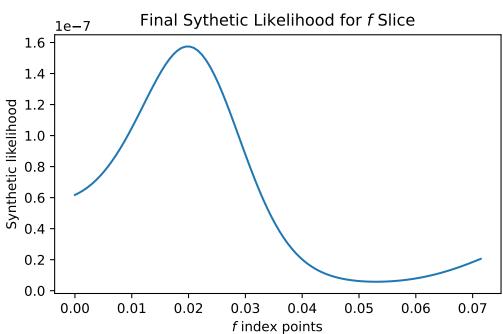
```
if var in ["f", "r"]:
    plt.xlabel("$" + var + "$ index points")
    plt.title("Final Sythetic Likelihood for $" + var + "$ Slice")
else:
    plt.xlabel("$\\" + var + "$ index points")
    plt.title("Final Sythetic Likelihood for $\\" + var + "$ Slice")
plt.ylabel("Synthetic likelihood")
plt.savefig(
    "champagne_GP_images/"
    + var
    + "_slice_"
    + str(t)
    + "_synth_likelihood.pdf"
)
plt.show()
```

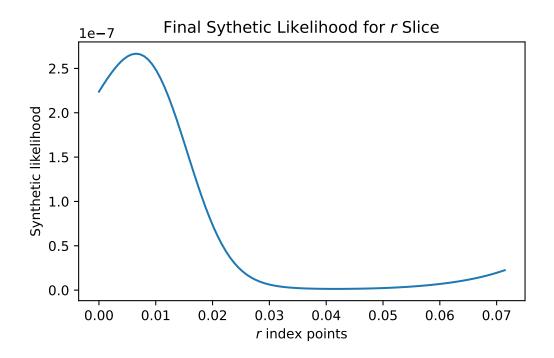












```
# print(index_vals[-600,].round(3))
print(index_vals[-400,].round(3))
print(index_vals[-200,].round(3))
print(index_vals[-80,].round(3))
print(index_vals[-40,].round(3))
print(index_vals[-20,].round(3))
print(index_vals[-8,].round(3))
print(index_vals[-4,].round(3))
print(index_vals[-2,].round(3))
print(index_vals[-1,].round(3))
```

```
[0.601 0.754 0.032 0.061 0.011 0.022]
[0.777 0.543 0.026 0.095 0.011 0.029]
[0.486 0.274 0.031 0.037 0.056 0.012]
[0.701 0.314 0.021 0.095 0.061 0.064]
[0.981 0.928 0.007 0.036 0.047 0.07 ]
[0.801 0.138 0.021 0.035 0.058 0.03 ]
[0.532 0.921 0.017 0.091 0.04 0.068]
[0.273 0.731 0.022 0.066 0.038 0.057]
[0.35 0.753 0.028 0.084 0.037 0.009]
```