Inference on the Champagne Model using a Gaussian Process

TODO

- Set seed for LHC and stuff
- Change to log discrepency with custom observation variance
- Change from MLE to cross validation

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

import tensorflow as tf
import tensorflow_probability as tfp

tfb = tfp.bijectors
tfd = tfp.distributions
tfk = tfp.math.psd_kernels
```

2024-04-10 22:01:07.636469: I tensorflow/core/platform/cpu_feature_guard.cc:210] This Tensor To enable the following instructions: AVX2 FMA, in other operations, rebuild TensorFlow with 2024-04-10 22:01:08.431841: W tensorflow/compiler/tf2tensorrt/utils/py_utils.cc:38] TF-TRT W

Model itself

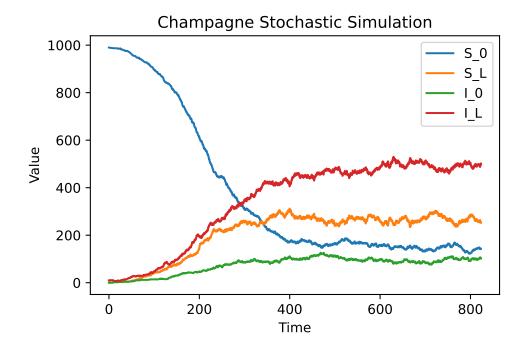
```
np.random.seed(590154)
population = 1000
initial_infecteds = 10
epidemic length = 1000
number_of_events = 15000
pv_champ_alpha = 0.4 # prop of effective care
pv_champ_beta = 0.4 # prop of radical cure
pv_champ_gamma_L = 1 / 223 # liver stage clearance rate
pv_champ_delta = 0.05 # prop of imported cases
pv_champ_lambda = 0.04 # transmission rate
pv\_champ\_f = 1 / 72 # relapse frequency
pv_champ_r = 1 / 60 # blood stage clearance rate
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
    list_of_outcomes = [{"t": 0, "S_0": S_0, "S_L": S_L, "I_0": I_0, "I_L": I_L}]
```

```
for i in range(num_events):
   if S O == N:
       break
   S_0_{t_0} = (1 - alpha) * lambda * (I_L + I_0) / N * S_0
   S_0_{t_0} = alpha_* (1 - beta_) * lambda_* (I_0 + I_L) / N * S_0
   I_0_{to} = r * I_0 / N
   I_0_{to}I_L = lambda_* (I_L + I_0) / N * I_0
   I_L_{to}I_0 = gamma_L * I_L
   I_L_{to}S_L = r * I_L
   S_L_{0} = (gamma_L + (f + lambda_ * (I_0 + I_L) / N) * alpha_ * beta_) * S_L
   S L_{to} I L = (f + lambda_ * (I_0 + I_L) / N) * (1 - alpha_) * S L
   total_rate = (
       S_0_to_I_L
       + S O 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
   )
   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,
   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},
            {"t": t, "S_0": S_0 - 1, "S_L": S_L + 1, "I_0": I_0, "I_L": I_L},
           {"t": t, "S_0": S_0 + 1, "S_L": S_L, "I_0": I_0 - 1, "I_L": I_L},
            {"t": t, "S_0": S_0, "S_L": S_L, "I_0": I_0 - 1, "I_L": I_L + 1},
            {\text{"t": t, "S_0": S_0, "S_L": S_L, "I_0": I_0 + 1, "I_L": I_L - 1},
```

```
{"t": t, "S_0": S_0, "S_L": S_L + 1, "I_0": I_0, "I_L": I_L - 1},
                {"t": t, "S_0": S_0 + 1, "S_L": S_L - 1, "I_0": I_0, "I_L": I_L},
                {"t": t, "S_0": S_0, "S_L": S_L - 1, "I_0": I_0, "I_L": I_L + 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"]
    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.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 champ_prevalence(alpha_, beta_, gamma_L, lambda_, f, r):
    champ_df_ = champagne_stochastic(alpha_, beta_, gamma_L, lambda_, f, r)

    return champ_df_.iloc[-1]["I_0"] + champ_df_.iloc[-1]["I_L"]

observed_final_prevalence = champ_prevalence(
    pv_champ_alpha,
    pv_champ_beta,
    pv_champ_beta,
    pv_champ_lambda,
    pv_champ_lambda,
    pv_champ_f,
    pv_champ_r,
)

def discrepency_fn(alpha_, beta_, gamma_L, lambda_, f, r):
    x = champ_prevalence(alpha_, beta_, gamma_L, lambda_, f, r)
    return np.abs(x - observed_final_prevalence)
```

Gaussian Process Regression on Final Prevalence Discrepency

```
my_seed = np.random.default_rng(seed=1795) # For replicability
num_samples = 50
variables_names = ["alpha", "beta", "gamma_L", "lambda", "f", "r"]
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_lambda = 0.04 # transmission rate
pv_champ_f = 1 / 72 # relapse frequency
pv_champ_r = 1 / 60 # blood stage clearance rate
samples = np.concatenate(
    (
        my_seed.uniform(low=0, high=1, size=(num_samples, 1)), # alpha
        my_seed.uniform(low=0, high=1, size=(num_samples, 1)), # beta
        my_seed.exponential(scale=pv_champ_gamma_L, size=(num_samples, 1)), # gamma_L
        my_seed.exponential(scale=pv_champ_lambda, size=(num_samples, 1)), # lambda
        my_seed.exponential(scale=pv_champ_f, size=(num_samples, 1)), # f
        my_seed.exponential(scale=pv_champ_r, size=(num_samples, 1)), # r
    ),
   axis=1,
)
LHC_sampler = qmc.LatinHypercube(d=6, seed=my_seed)
LHC_samples = LHC_sampler.random(n=num_samples)
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])
random indices df = pd.DataFrame(samples, columns=variables_names)
LHC_indices_df = pd.DataFrame(LHC_samples, columns=variables_names)
print(random_indices_df.head())
print(LHC_indices_df.head())
```

```
alpha beta gamma_L lambda f r
```

```
      0
      0.201552
      0.246202
      0.013085
      0.051287
      0.011657
      0.004164

      1
      0.332324
      0.812946
      0.000390
      0.006251
      0.047737
      0.018725

      2
      0.836050
      0.343292
      0.004725
      0.020082
      0.004604
      0.007983

      3
      0.566773
      0.075311
      0.002784
      0.007547
      0.020959
      0.022937

      4
      0.880603
      0.964663
      0.004194
      0.008378
      0.012502
      0.009120

      alpha
      beta
      gamma_L
      lambda
      f
      r

      0
      0.100008
      0.122349
      0.005550
      0.047169
      0.015049
      0.023833

      1
      0.659225
      0.590955
      0.015422
      0.009993
      0.026474
      0.050003

      2
      0.503558
      0.005003
      0.000207
      0.024569
      0.044514
      0.020288

      3
      0.011840
      0.630562
      0.001543
      0.016033
      0.004709
      0.010679

      4
      0.271011
      0.942434
      0.003873
      0.020250
      0.006580
      0.004226
```

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())
```

```
0 104.0
1 449.0
2 12.0
3 8.0
4 208.0
dtype: float64
```

Differing Methods to Iterate Function

```
pass
# def function2():
     random_indices_df.apply(
          lambda x: champ_prevalence(
#
              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 function 1: 187.48960775700016 Time taken for function 2: 204.06618941299985

Constrain Variables to be Positive

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

2024-04-10 22:01:25.325337: I external/local_xla/xla/stream_executor/cuda/cuda_executor.cc:9024-04-10 22:01:25.466987: W tensorflow/core/common_runtime/gpu/gpu_device.cc:2251] Cannot of Skipping registering GPU devices...

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=400.0,
```

```
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=50.0,
    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=500.0,
    dtype=np.float64,
    name="amp_gamma_L_mean",
)
self.gamma_L_tp = tf.Variable(
    pv_champ_gamma_L, dtype=np.float64, name="gamma_L_tp"
self.amp_lambda_mean = tfp.util.TransformedVariable(
    bijector=constrain_positive,
    initial_value=16000.0,
    dtype=np.float64,
    name="amp_lambda_mean",
self.lambda_tp = tf.Variable(
    pv_champ_lambda, dtype=np.float64, name="lambda_tp"
self.amp_f_mean = tfp.util.TransformedVariable(
    bijector=constrain_positive,
    initial_value=15000.0,
    dtype=np.float64,
    name="amp_f_mean",
self.f_tp = tf.Variable(pv_champ_f, dtype=np.float64, name="f_tp")
self.amp_r_mean = tfp.util.TransformedVariable(
    bijector=constrain_positive,
    initial_value=13000.0,
    dtype=np.float64,
   name="amp_r_mean",
)
```

```
self.r_tp = tf.Variable(pv_champ_r, dtype=np.float64, name="r_tp")
   self.bias_mean = tfp.util.TransformedVariable(
       bijector=constrain_positive,
        initial_value=50.0,
       dtype=np.float64,
       name="bias_mean",
   )
def __call__(self, x):
   return (
       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.bias_mean
```

Making the ARD Kernel

```
index_vals = LHC_indices_df.values
obs_vals = random_discrepencies.values

amplitude_champ = tfp.util.TransformedVariable(
    bijector=constrain_positive,
    initial_value=150.0,
    dtype=np.float64,
    name="amplitude_champ",
)

observation_noise_variance_champ = tfp.util.TransformedVariable(
    bijector=constrain_positive,
    initial_value=1000.0,
    dtype=np.float64,
    name="observation_noise_variance_champ",
)
```

```
length_scales_champ = tfp.util.TransformedVariable(
   bijector=constrain_positive,
```

```
initial_value=[0.01, 0.01, 0.35, 0.02, 0.27, 0.2],
  dtype=np.float64,
  name="length_scales_champ",
)

kernel_champ = tfk.FeatureScaled(
    tfk.ExponentiatedQuadratic(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=quad_mean_fn(),
)

print(champ_GP.trainable_variables)

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

Train the Hyperparameters

```
Otf.function(autograph=False, jit_compile=False)
def optimize():
    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
```

```
num_iters = 10000

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

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

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

previous_loss = loss</pre>
```

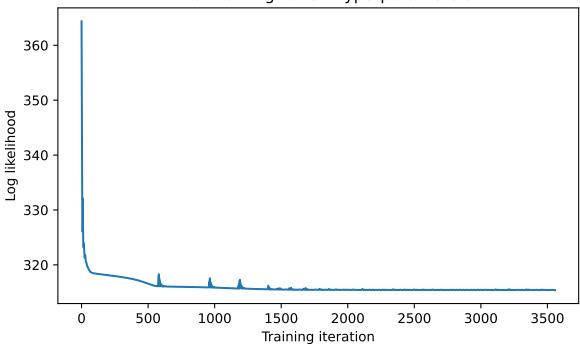
Hyperparameter convergence reached at iteration 3558.

```
Trained parameters:
amplitude_champ:0 is 132.705
length_scales_champ:0 is [7.900e-02 2.000e-02 2.122e+00 1.000e-03 7.661e+00 5.608e+00]
observation_noise_variance_champ:0 is 151.369
alpha_tp:0 is 0.215
amp_alpha_mean:0 is 591.499
amp_beta_mean:0 is 37.292
amp_f_mean:0 is 165497.327
amp_gamma_L_mean:0 is 510282.921
```

```
amp_lambda_mean:0 is 9542.029
amp_r_mean:0 is 47976.955
beta_tp:0 is -0.573
bias_mean:0 is 4.294
f_tp:0 is 0.029
gamma_L_tp:0 is 0.012
lambda_tp:0 is 0.07
r_tp:0 is 0.003
```

```
plt.figure(figsize=(7, 4))
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.pdf")
plt.show()
```





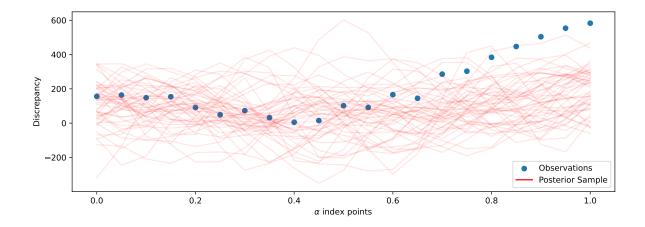
Fitting the GP Regression across alpha

```
plot_samp_no = 21
gp_samp_no = 50
alpha_slice_samples = 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,
alpha_slice_indices_df = pd.DataFrame(alpha_slice_samples, columns=variables_names)
print(alpha_slice_indices_df.head())
alpha_slice_discrepencies = alpha_slice_indices_df.apply(
    lambda x: discrepency_fn(
       x["alpha"], x["beta"], x["gamma_L"], x["lambda"], x["f"], x["r"]
    ),
    axis=1,
)
alpha_slice_index_vals = alpha_slice_indices_df.values
  alpha beta gamma_L lambda
                                                 r
0
  0.00
          0.4 0.004484
                           0.04 0.013889 0.016667
1 0.05
          0.4 0.004484
                           0.04 0.013889 0.016667
2
  0.10
          0.4 0.004484
                           0.04 0.013889 0.016667
3
  0.15
          0.4 0.004484
                           0.04 0.013889 0.016667
   0.20
          0.4 0.004484
                           0.04 0.013889 0.016667
GP_seed = tfp.random.sanitize_seed(4362)
champ_GP_reg = tfd.GaussianProcessRegressionModel(
```

```
kernel=kernel_champ,
  index_points=alpha_slice_index_vals,
  observation_index_points=index_vals,
  observations=obs_vals,
  observation_noise_variance=observation_noise_variance_champ,
  predictive_noise_variance=0.0,
  mean_fn=quad_mean_fn(),
)

GP_samples = champ_GP_reg.sample(gp_samp_no, seed=GP_seed)
```

```
plt.figure(figsize=(12, 4))
plt.scatter(
    alpha_slice_index_vals[:, 0], alpha_slice_discrepencies, label="Observations"
for i in range(gp_samp_no):
    plt.plot(
        alpha_slice_index_vals[:, 0],
        GP_samples[i, :],
        c="r",
        alpha=0.1,
        label="Posterior Sample" if i == 0 else None,
    )
leg = plt.legend(loc="lower right")
for lh in leg.legend_handles:
    lh.set_alpha(1)
plt.xlabel(r"$\alpha$ index points")
plt.ylabel("Discrepancy")
plt.savefig("champagne_GP_images/initial_alpha_slice.pdf")
plt.show()
```



Fitting the GP Regression across beta

```
beta_slice_samples = 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,
beta_slice_indices_df = pd.DataFrame(beta_slice_samples, columns=variables_names)
print(beta_slice_indices_df.head())
beta_slice_discrepencies = beta_slice_indices_df.apply(
    lambda x: discrepency fn(
        x["alpha"], x["beta"], x["gamma_L"], x["lambda"], x["f"], x["r"]
    ),
    axis=1,
beta_slice_index_vals = beta_slice_indices_df.values
```

alpha beta gamma_L lambda f r

```
0.4 0.10 0.004484
2
                           0.04 0.013889 0.016667
3
    0.4 0.15 0.004484
                           0.04 0.013889 0.016667
    0.4 0.20 0.004484
                           0.04 0.013889 0.016667
champ_GP_reg = tfd.GaussianProcessRegressionModel(
   kernel=kernel champ,
   index_points=beta_slice_index_vals,
   observation_index_points=index_vals,
   observations=obs_vals,
   observation_noise_variance=observation_noise_variance_champ,
   predictive_noise_variance=0.0,
   mean_fn=quad_mean_fn(),
)
GP_samples = champ_GP_reg.sample(gp_samp_no, seed=GP_seed)
```

0.04 0.013889 0.016667

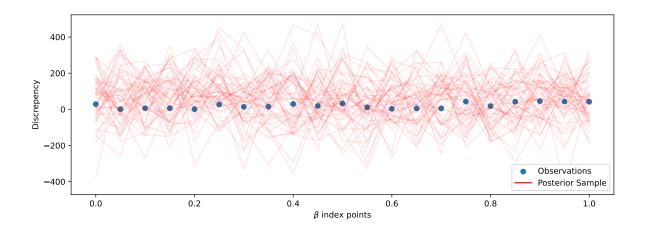
0.4 0.05 0.004484 0.04 0.013889 0.016667

0

1

0.4 0.00 0.004484

```
plt.figure(figsize=(12, 4))
plt.scatter(beta_slice_index_vals[:, 1], beta_slice_discrepencies, label="Observations")
for i in range(gp_samp_no):
    plt.plot(
        beta_slice_index_vals[:, 1],
        GP_samples[i, :],
        c="r",
        alpha=0.1,
        label="Posterior Sample" if i == 0 else None,
    )
leg = plt.legend(loc="lower right")
for lh in leg.legend_handles:
    lh.set_alpha(1)
plt.xlabel(r"$\beta$ index points")
plt.ylabel("Discrepency")
plt.savefig("champagne_GP_images/initial_beta_slice.pdf")
plt.show()
```



Acquiring the next datapoint to test

Proof that .variance returns what we need in acquisition function

```
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 17610.725
0. 0.1
```

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=0.1,
    bijector=constrain_positive,
    dtype=np.float64,
    name="next_gamma_L",
)
next_lambda = tfp.util.TransformedVariable(
   initial_value=0.1,
```

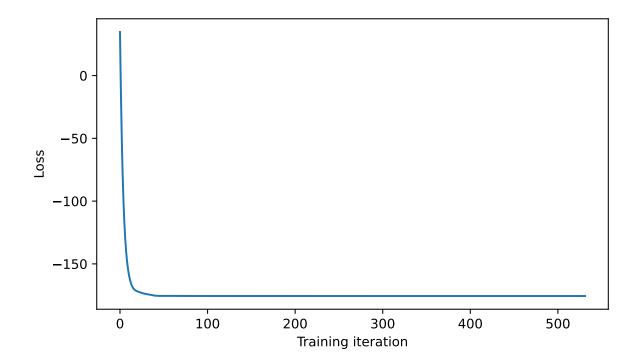
```
bijector=constrain_positive,
    dtype=np.float64,
    name="next_lambda",
next_f = tfp.util.TransformedVariable(
    initial_value=0.1,
    bijector=constrain_positive,
    dtype=np.float64,
    name="next_f",
)
next_r = tfp.util.TransformedVariable(
    initial_value=0.1,
    bijector=constrain_positive,
    dtype=np.float64,
    name="next_r",
next_vars = [
    v.trainable_variables[0]
    for v in [next_alpha, next_beta, next_gamma_L, next_lambda, next_f, next_r]
]
Adam_optim = tf.optimizers.Adam(learning_rate=0.1)
@tf.function(autograph=False, jit_compile=False)
def optimize():
    with tf.GradientTape() as tape:
        next_guess = tf.reshape(
            tfb.Sigmoid().forward(next_vars[0]),
                tfb.Sigmoid().forward(next_vars[1]),
                tfb.Sigmoid().forward(next_vars[2]),
                tfb.Sigmoid().forward(next_vars[3]),
                tfb.Sigmoid().forward(next_vars[4]),
                tfb.Sigmoid().forward(next_vars[5]),
            ],
            [1, 6],
        mean_t = champ_GP_reg.mean_fn(next_guess)
```

```
std_t = champ_GP_reg.stddev(index_points=next_guess)
        loss = tf.squeeze(mean_t - 1.7 * std_t)
    grads = tape.gradient(loss, next_vars)
    Adam_optim.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 = optimize()
    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_vars:
    if ("alpha" in var.name) | ("beta" in var.name):
        print(
            "{} is {}".format(var.name, (tfb.Sigmoid().forward(var).numpy().round(3)))
    else:
        print(
            "{} is {}".format(
                var.name, constrain_positive.forward(var).numpy().round(3)
        )
```

Acquisition function convergence reached at iteration 532. Trained parameters:
next_alpha:0 is 0.4
next_beta:0 is 0.4

```
next_gamma_L:0 is 0.005
next_lambda:0 is 0.042
next_f:0 is 0.014
next_r:0 is 0.017
```

```
plt.figure(figsize=(7, 4))
plt.plot(lls_)
plt.xlabel("Training iteration")
plt.ylabel("Loss")
plt.savefig("champagne_GP_images/bolfi_optim_loss.pdf")
plt.show()
```



```
y = 2
print(f(1))
```

None None

```
exploration_rate = 0.1
d = 6
update_freq = 10  # how many iterations before updating GP hyperparams
def update_GP():
    @tf.function
    def opt_GP():
        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 = opt_GP()
        lls_[i] = loss.numpy()
        # 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
    for var in optimizer_slow.variables:
        var.assign(tf.zeros_like(var))
```

```
def update_var():
    @tf.function
    def opt_var():
        with tf.GradientTape() as tape:
            next_guess = tf.reshape(
                Γ
                    tfb.Sigmoid().forward(next_vars[0]),
                    tfb.Sigmoid().forward(next_vars[1]),
                    tfb.Sigmoid().forward(next_vars[2]),
                    tfb.Sigmoid().forward(next_vars[3]),
                    tfb.Sigmoid().forward(next_vars[4]),
                    tfb.Sigmoid().forward(next_vars[5]),
                ],
                [1, 6],
            )
            mean_t = champ_GP_reg.mean_fn(next_guess)
            std_t = champ_GP_reg.stddev(index_points=next_guess)
            loss = tf.squeeze(mean_t - eta_t * std_t)
        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(loss)
    for var in optimizer_fast.variables:
        var.assign(tf.zeros_like(var))
```

```
# opt_GP = tf.function(optimize_hypers)
# opt_var = tf.function(optimize_next_var)
def new_eta_t(t, d, exploration_rate):
    return np.sqrt(np.log((t + 1) ** (d / 2 + 2) * np.pi**2 / (3 * exploration_rate)))
for t in range (400):
    optimizer_fast = tf.optimizers.Adam(learning_rate=0.01)
    optimizer_slow = tf.optimizers.Adam()
    eta_t = new_eta_t(t, d, exploration_rate)
    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,
        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),
        axis=0,
    )
    obs_vals = np.append(obs_vals, new_discrepency)
    if t % update_freq == 0:
        champ_GP = tfd.GaussianProcess(
            kernel=kernel_champ,
```

```
observation_noise_variance=observation_noise_variance_champ,
            index_points=index_vals,
            mean_fn=quad_mean_fn(),
        update_GP()
    champ_GP_reg = tfd.GaussianProcessRegressionModel(
        kernel=kernel_champ,
        index_points=alpha_slice_index_vals,
        observation_index_points=index_vals,
        observations=obs_vals,
        observation noise variance=observation noise variance champ,
        predictive_noise_variance=0.0,
        mean_fn=quad_mean_fn(),
    update_var()
print(index_vals[-200,])
print(index_vals[-20,])
print(index_vals[-2,])
print(index_vals[-1,])
Hyperparameter convergence reached at iteration 5948.
Acquisition function convergence reached at iteration 96.
tf.Tensor(-197.94940914911436, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 112.
tf.Tensor(-301.4567938861355, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 305.
tf.Tensor(-347.3739472079962, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 124.
tf.Tensor(-381.39103842083625, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 460.
tf.Tensor(-435.778811458467, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 133.
tf.Tensor(-453.2716906814892, shape=(), dtype=float64)
```

```
Acquisition function convergence reached at iteration 112.
tf.Tensor(-465.8998052271594, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 139.
tf.Tensor(-475.48977245740434, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 112.
tf.Tensor(-493.6444814676611, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 122.
tf.Tensor(-497.6043173520252, shape=(), dtype=float64)
Hyperparameter convergence reached at iteration 7471.
Acquisition function convergence reached at iteration 59.
tf.Tensor(-470.5511351463295, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 6586.
tf.Tensor(-490.21931345876493, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 361.
tf.Tensor(-493.86672059630484, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 3454.
tf.Tensor(-432.4102320052687, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 581.
tf.Tensor(-505.119151487905, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 379.
tf.Tensor(-511.46683370175475, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 4893.
tf.Tensor(-504.30237584095863, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 581.
tf.Tensor(-510.3957485832574, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 1281.
tf.Tensor(-515.0818514009774, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 6694.
tf.Tensor(-517.7485320656162, shape=(), dtype=float64)
```

```
20
```

```
Hyperparameter convergence reached at iteration 6834.
Acquisition function convergence reached at iteration 5029.
tf.Tensor(-574.8106951040019, shape=(), dtype=float64)
21
tf.Tensor(-532.9862794901223, shape=(), dtype=float64)
tf.Tensor(-424.2386756758308, shape=(), dtype=float64)
tf.Tensor(-368.9769688473663, shape=(), dtype=float64)
24
tf.Tensor(-295.14076744453394, shape=(), dtype=float64)
tf.Tensor(-311.01971136538907, shape=(), dtype=float64)
tf.Tensor(-496.18467237233347, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 704.
tf.Tensor(-75.13030153459337, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 123.
tf.Tensor(401.77943027396793, shape=(), dtype=float64)
tf.Tensor(-22.201867824203646, shape=(), dtype=float64)
30
Hyperparameter convergence reached at iteration 5780.
Acquisition function convergence reached at iteration 506.
tf.Tensor(58.05771317983465, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 159.
tf.Tensor(439.09116478938427, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 85.
tf.Tensor(517.6828860114805, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 183.
tf.Tensor(470.75531839918636, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 688.
tf.Tensor(-356.38241296443897, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 659.
tf.Tensor(-491.35509819225774, shape=(), dtype=float64)
```

```
36
Acquisition function convergence reached at iteration 172.
tf.Tensor(-132.84362637324438, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 180.
tf.Tensor(140.2823630951151, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 2444.
tf.Tensor(-496.9730383614632, shape=(), dtype=float64)
tf.Tensor(-385.66257626315576, shape=(), dtype=float64)
40
Hyperparameter convergence reached at iteration 5977.
Acquisition function convergence reached at iteration 133.
tf.Tensor(458.38129441093633, shape=(), dtype=float64)
41
Acquisition function convergence reached at iteration 92.
tf.Tensor(519.3471513806087, shape=(), dtype=float64)
42
Acquisition function convergence reached at iteration 4266.
tf.Tensor(-505.42300669027554, shape=(), dtype=float64)
43
Acquisition function convergence reached at iteration 2022.
tf.Tensor(-439.7179621486501, shape=(), dtype=float64)
44
Acquisition function convergence reached at iteration 671.
tf.Tensor(-517.828237176192, shape=(), dtype=float64)
45
Acquisition function convergence reached at iteration 738.
tf.Tensor(-405.78603132161703, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 141.
tf.Tensor(-194.4641852965498, shape=(), dtype=float64)
tf.Tensor(-122.74823834432107, shape=(), dtype=float64)
48
Acquisition function convergence reached at iteration 530.
tf.Tensor(-6.662470290156449, shape=(), dtype=float64)
```

Acquisition function convergence reached at iteration 87. tf.Tensor(-34.94033824671974, shape=(), dtype=float64) 50

Hyperparameter convergence reached at iteration 8202.

49

```
Acquisition function convergence reached at iteration 279.
tf.Tensor(-876.6074983562219, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 1098.
tf.Tensor(-546.1606209175034, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 695.
tf.Tensor(-418.065884369009, shape=(), dtype=float64)
tf.Tensor(-539.6040879799774, shape=(), dtype=float64)
54
Acquisition function convergence reached at iteration 2004.
tf.Tensor(-380.5712103073121, shape=(), dtype=float64)
55
Acquisition function convergence reached at iteration 141.
tf.Tensor(38.92690227115054, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 616.
tf.Tensor(-236.14866628290105, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 308.
tf.Tensor(85.76802217059372, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 432.
tf.Tensor(295.62636489787917, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 6059.
tf.Tensor(-551.8531204295602, shape=(), dtype=float64)
Hyperparameter convergence reached at iteration 7728.
Acquisition function convergence reached at iteration 3666.
tf.Tensor(-664.7979914526373, shape=(), dtype=float64)
61
Acquisition function convergence reached at iteration 369.
tf.Tensor(-554.8404530033705, shape=(), dtype=float64)
62
Acquisition function convergence reached at iteration 195.
tf.Tensor(-412.19848811046194, shape=(), dtype=float64)
63
Acquisition function convergence reached at iteration 2941.
tf.Tensor(-454.93801325799956, shape=(), dtype=float64)
64
Acquisition function convergence reached at iteration 230.
```

```
65
Acquisition function convergence reached at iteration 238.
tf.Tensor(-86.74488564821888, shape=(), dtype=float64)
66
Acquisition function convergence reached at iteration 144.
tf.Tensor(219.64472320744855, shape=(), dtype=float64)
67
Acquisition function convergence reached at iteration 9067.
tf.Tensor(107.0128569436983, shape=(), dtype=float64)
68
Acquisition function convergence reached at iteration 1147.
tf.Tensor(303.01712560764764, shape=(), dtype=float64)
69
Acquisition function convergence reached at iteration 112.
tf.Tensor(362.3507419902261, shape=(), dtype=float64)
70
Hyperparameter convergence reached at iteration 7553.
Acquisition function convergence reached at iteration 147.
tf.Tensor(334.9312545893021, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 94.
tf.Tensor(369.62044037818885, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 94.
tf.Tensor(378.95240901253453, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 69.
tf.Tensor(383.9255089144322, shape=(), dtype=float64)
74
Acquisition function convergence reached at iteration 98.
tf.Tensor(385.69436844103336, shape=(), dtype=float64)
75
Acquisition function convergence reached at iteration 244.
tf.Tensor(-675.2002187903893, shape=(), dtype=float64)
76
Acquisition function convergence reached at iteration 158.
tf.Tensor(-277.76377790245846, shape=(), dtype=float64)
77
Acquisition function convergence reached at iteration 155.
tf.Tensor(168.66816258551182, shape=(), dtype=float64)
78
Acquisition function convergence reached at iteration 81.
```

tf.Tensor(-116.61602536492967, shape=(), dtype=float64)

```
tf.Tensor(328.2408364578107, shape=(), dtype=float64)
79
Acquisition function convergence reached at iteration 139.
tf.Tensor(334.29872243385125, shape=(), dtype=float64)
80
Hyperparameter convergence reached at iteration 9162.
Acquisition function convergence reached at iteration 100.
tf.Tensor(350.0142648771796, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 73.
tf.Tensor(347.17567296302946, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 79.
tf.Tensor(341.45672763115743, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 74.
tf.Tensor(336.90527133464883, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 92.
tf.Tensor(327.91351218864787, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 74.
tf.Tensor(318.4157138324269, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 89.
tf.Tensor(299.6369820941309, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 119.
tf.Tensor(257.768555189103, shape=(), dtype=float64)
88
Acquisition function convergence reached at iteration 105.
tf.Tensor(288.1844747966311, shape=(), dtype=float64)
89
Acquisition function convergence reached at iteration 114.
tf.Tensor(313.6344031957819, shape=(), dtype=float64)
90
Hyperparameter convergence reached at iteration 9100.
Acquisition function convergence reached at iteration 158.
tf.Tensor(62.052647823026234, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 148.
tf.Tensor(-83.41884184854956, shape=(), dtype=float64)
```

92

```
Acquisition function convergence reached at iteration 155. tf.Tensor(92.45835859309835, shape=(), dtype=float64) 93
```

Acquisition function convergence reached at iteration 141. tf.Tensor(207.10690540614635, shape=(), dtype=float64) 94

Acquisition function convergence reached at iteration 141. tf.Tensor(196.25005727363734, shape=(), dtype=float64) 95

Acquisition function convergence reached at iteration 76. tf.Tensor(249.5430935525046, shape=(), dtype=float64) 96

Acquisition function convergence reached at iteration 180. tf.Tensor(188.43273325777955, shape=(), dtype=float64) 97

Acquisition function convergence reached at iteration 116. tf.Tensor(252.84921332178013, shape=(), dtype=float64) 98

Acquisition function convergence reached at iteration 1377. tf.Tensor(-507.6494286488235, shape=(), dtype=float64)

Acquisition function convergence reached at iteration 481. tf.Tensor(-491.0266909207868, shape=(), dtype=float64)

Hyperparameter convergence reached at iteration 6564. Acquisition function convergence reached at iteration 557. tf.Tensor(-523.3672561824004, shape=(), dtype=float64) 101

Acquisition function convergence reached at iteration 497. tf.Tensor(-321.28130115959686, shape=(), dtype=float64) 102

Acquisition function convergence reached at iteration 561. tf.Tensor(-515.0793928778915, shape=(), dtype=float64) 103

Acquisition function convergence reached at iteration 403. tf.Tensor(-415.2112395762068, shape=(), dtype=float64)

Acquisition function convergence reached at iteration 151. tf.Tensor(-181.5075309947427, shape=(), dtype=float64) 105

Acquisition function convergence reached at iteration 157. tf.Tensor(-37.06498146919995, shape=(), dtype=float64) 106

```
Acquisition function convergence reached at iteration 752.
tf.Tensor(-525.8935764415685, shape=(), dtype=float64)
107
Acquisition function convergence reached at iteration 291.
tf.Tensor(-499.2838051063721, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 154.
tf.Tensor(-472.3666496164958, shape=(), dtype=float64)
Acquisition function convergence reached at iteration 162.
tf.Tensor(-249.27068502297135, shape=(), dtype=float64)
Hyperparameter convergence reached at iteration 6527.
Acquisition function convergence reached at iteration 877.
tf.Tensor(-536.7369600939859, shape=(), dtype=float64)
111
Acquisition function convergence reached at iteration 300.
tf.Tensor(-486.1274889505571, shape=(), dtype=float64)
112
Acquisition function convergence reached at iteration 8163.
tf.Tensor(-377.8892374505922, shape=(), dtype=float64)
113
Acquisition function convergence reached at iteration 1382.
tf.Tensor(-16.459612650070426, shape=(), dtype=float64)
114
Acquisition function convergence reached at iteration 113.
tf.Tensor(154.04400581314, shape=(), dtype=float64)
115
Acquisition function convergence reached at iteration 109.
tf.Tensor(229.88782959272078, shape=(), dtype=float64)
116
Acquisition function convergence reached at iteration 110.
```

Acquisition function convergence reached at iteration 71. tf.Tensor(303.12772640604567, shape=(), dtype=float64)

tf.Tensor(273.788907128053, shape=(), dtype=float64)

118

117

Acquisition function convergence reached at iteration 94. tf.Tensor(324.46962387091855, shape=(), dtype=float64)

Acquisition function convergence reached at iteration 89. tf.Tensor(340.8419363624017, shape=(), dtype=float64) 120

Hyperparameter convergence reached at iteration 5763. Acquisition function convergence reached at iteration 120. tf.Tensor(298.7344590320322, shape=(), dtype=float64) 121

Acquisition function convergence reached at iteration 76. tf.Tensor(316.77246665382563, shape=(), dtype=float64) 122

Acquisition function convergence reached at iteration 96. tf.Tensor(331.565270271762, shape=(), dtype=float64) 123

Acquisition function convergence reached at iteration 72. tf.Tensor(343.87906626155774, shape=(), dtype=float64) 124

Acquisition function convergence reached at iteration 75. tf.Tensor(354.25329455980295, shape=(), dtype=float64) 125

Acquisition function convergence reached at iteration 80. tf.Tensor(363.0772516281311, shape=(), dtype=float64) 126

Acquisition function convergence reached at iteration 77. tf.Tensor(370.6293172644505, shape=(), dtype=float64) 127

Acquisition function convergence reached at iteration 73. tf.Tensor(377.0994460931049, shape=(), dtype=float64) 128

Acquisition function convergence reached at iteration 5179. tf.Tensor(320.08886606012527, shape=(), dtype=float64) 129

Acquisition function convergence reached at iteration 1479. tf.Tensor(303.67038626175326, shape=(), dtype=float64) 130

Hyperparameter convergence reached at iteration 6545. Acquisition function convergence reached at iteration 42. tf.Tensor(310.2507819577667, shape=(), dtype=float64) 131

Acquisition function convergence reached at iteration 43. tf.Tensor(306.44507489464877, shape=(), dtype=float64) 132

Acquisition function convergence reached at iteration 22. tf.Tensor(302.80729629350805, shape=(), dtype=float64) 133

Acquisition function convergence reached at iteration 54. tf.Tensor(299.09934806759526, shape=(), dtype=float64)

```
134
```

Acquisition function convergence reached at iteration 42. tf.Tensor(296.1439260159672, shape=(), dtype=float64) 135

Acquisition function convergence reached at iteration 46. tf.Tensor(293.61456313354904, shape=(), dtype=float64) 136

Acquisition function convergence reached at iteration 36. tf.Tensor(290.5552129479187, shape=(), dtype=float64) 137

Acquisition function convergence reached at iteration 55. tf.Tensor(288.2946067168298, shape=(), dtype=float64) 138

Acquisition function convergence reached at iteration 31. tf.Tensor(286.5716241165852, shape=(), dtype=float64) 139

Acquisition function convergence reached at iteration 37. tf.Tensor(283.9741742335914, shape=(), dtype=float64) 140

Hyperparameter convergence reached at iteration 7053. tf.Tensor(-207.90000249891074, shape=(), dtype=float64) 141

Acquisition function convergence reached at iteration 10. tf.Tensor(108.65200133602173, shape=(), dtype=float64) 142

Acquisition function convergence reached at iteration 448. tf.Tensor(195.24283473635973, shape=(), dtype=float64) 143

Acquisition function convergence reached at iteration 70. tf.Tensor(180.6791384353646, shape=(), dtype=float64)

Acquisition function convergence reached at iteration 45. tf.Tensor(168.64452042560154, shape=(), dtype=float64) 145

Acquisition function convergence reached at iteration 64. tf.Tensor(156.50237468883768, shape=(), dtype=float64)

Acquisition function convergence reached at iteration 66. tf.Tensor(146.3476952147613, shape=(), dtype=float64) 147

Acquisition function convergence reached at iteration 73. tf.Tensor(137.29602603422148, shape=(), dtype=float64) 148

Acquisition function convergence reached at iteration 69. tf.Tensor(127.08120376508856, shape=(), dtype=float64) 149

Acquisition function convergence reached at iteration 2614. tf.Tensor(115.59958545629425, shape=(), dtype=float64) 150

Hyperparameter convergence reached at iteration 6129. Acquisition function convergence reached at iteration 445. tf.Tensor(-111.78501476848311, shape=(), dtype=float64) 151

Acquisition function convergence reached at iteration 85. tf.Tensor(-32.521830300083366, shape=(), dtype=float64) 152

Acquisition function convergence reached at iteration 103. tf.Tensor(18.167642872450784, shape=(), dtype=float64) 153

Acquisition function convergence reached at iteration 91. tf.Tensor(52.21846835706671, shape=(), dtype=float64) 154

Acquisition function convergence reached at iteration 87. tf.Tensor(76.6423749065809, shape=(), dtype=float64) 155

Acquisition function convergence reached at iteration 79. tf.Tensor(92.8343835415765, shape=(), dtype=float64) 156

Acquisition function convergence reached at iteration 706. tf.Tensor(-701.1610547245867, shape=(), dtype=float64) 157

Acquisition function convergence reached at iteration 404. tf.Tensor(-612.8618342698799, shape=(), dtype=float64) 158

Acquisition function convergence reached at iteration 2425. tf.Tensor(-698.914118155856, shape=(), dtype=float64)

Acquisition function convergence reached at iteration 469. tf.Tensor(-657.2003423458806, shape=(), dtype=float64)

Hyperparameter convergence reached at iteration 6492. Acquisition function convergence reached at iteration 858. tf.Tensor(-622.7560298217677, shape=(), dtype=float64) 161

Acquisition function convergence reached at iteration 195. tf.Tensor(-558.3786822223165, shape=(), dtype=float64)

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162
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Acquisition function convergence reached at iteration 225. tf.Tensor(-578.8268388758255, shape=(), dtype=float64) 163

tf.Tensor(-372.02236481570947, shape=(), dtype=float64)

Acquisition function convergence reached at iteration 142. tf.Tensor(-24.934727519301077, shape=(), dtype=float64) 165

Acquisition function convergence reached at iteration 521. tf.Tensor(-17.72941313390413, shape=(), dtype=float64) 166

Acquisition function convergence reached at iteration 101. tf.Tensor(99.81677933953631, shape=(), dtype=float64) 167

Acquisition function convergence reached at iteration 154. tf.Tensor(91.66797801904693, shape=(), dtype=float64) 168

Acquisition function convergence reached at iteration 81. tf.Tensor(147.83540103779254, shape=(), dtype=float64) 169

Acquisition function convergence reached at iteration 176. tf.Tensor(154.88695498932287, shape=(), dtype=float64) 170

Hyperparameter convergence reached at iteration 5192. Acquisition function convergence reached at iteration 141. tf.Tensor(186.72000613781304, shape=(), dtype=float64) 171

Acquisition function convergence reached at iteration 134. tf.Tensor(202.74852712692936, shape=(), dtype=float64) 172

Acquisition function convergence reached at iteration 200. tf.Tensor(198.9776614417611, shape=(), dtype=float64) 173

Acquisition function convergence reached at iteration 60. tf.Tensor(218.61597253368475, shape=(), dtype=float64) 174

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Acquisition function convergence reached at iteration 493. tf.Tensor(-618.0888257310219, shape=(), dtype=float64) 179

Acquisition function convergence reached at iteration 307. tf.Tensor(-579.5727628999065, shape=(), dtype=float64) 180

Hyperparameter convergence reached at iteration 4965. Acquisition function convergence reached at iteration 1983. tf.Tensor(-492.8563740256126, shape=(), dtype=float64) 181

Acquisition function convergence reached at iteration 161. tf.Tensor(-417.84068533185626, shape=(), dtype=float64) 182

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Acquisition function convergence reached at iteration 7508. tf.Tensor(-360.5571774538904, shape=(), dtype=float64) 185

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Acquisition function convergence reached at iteration 1331. tf.Tensor(-559.1435494548439, shape=(), dtype=float64) 189

Acquisition function convergence reached at iteration 6455. tf.Tensor(-382.6120094982882, shape=(), dtype=float64) 190

Hyperparameter convergence reached at iteration 6384. Acquisition function convergence reached at iteration 1136. tf.Tensor(-573.4695873237429, shape=(), dtype=float64) 191

Acquisition function convergence reached at iteration 140. tf.Tensor(-560.9701890160518, shape=(), dtype=float64) 192

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Acquisition function convergence reached at iteration 125. tf.Tensor(-473.1931680790334, shape=(), dtype=float64) 197

Acquisition function convergence reached at iteration 146. tf.Tensor(-336.2267510465745, shape=(), dtype=float64) 198

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Hyperparameter convergence reached at iteration 8229. Acquisition function convergence reached at iteration 5302. tf.Tensor(-24.904895936009268, shape=(), dtype=float64) 201

Acquisition function convergence reached at iteration 29. tf.Tensor(-20.256938827202447, shape=(), dtype=float64) 202

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Acquisition function convergence reached at iteration 110. tf.Tensor(28.41186861121055, shape=(), dtype=float64) 220

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Hyperparameter convergence reached at iteration 7447. Acquisition function convergence reached at iteration 127. tf.Tensor(-16.59853961032462, shape=(), dtype=float64) 231

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Hyperparameter convergence reached at iteration 8919. Acquisition function convergence reached at iteration 113. tf.Tensor(-82.43009095618751, shape=(), dtype=float64) 241

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246
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Acquisition function convergence reached at iteration 59. tf.Tensor(-45.27266982107071, shape=(), dtype=float64) 252

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260
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Acquisition function convergence reached at iteration 85. tf.Tensor(-34.31332747946179, shape=(), dtype=float64) 270

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Hyperparameter convergence reached at iteration 9979. Acquisition function convergence reached at iteration 68. tf.Tensor(-11.427062709871418, shape=(), dtype=float64) 361

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Acquisition function convergence reached at iteration 67. tf.Tensor(-10.15981948706531, shape=(), dtype=float64) 380

Hyperparameter convergence reached at iteration 8126. Acquisition function convergence reached at iteration 67. tf.Tensor(-9.323609951354417, shape=(), dtype=float64) 381

Acquisition function convergence reached at iteration 69. tf.Tensor(-9.083042756292816, shape=(), dtype=float64) 382

Acquisition function convergence reached at iteration 69. tf.Tensor(-8.851178370253017, shape=(), dtype=float64)

Acquisition function convergence reached at iteration 52. tf.Tensor(-8.394647132840603, shape=(), dtype=float64) 384

Acquisition function convergence reached at iteration 57. tf.Tensor(-8.155209307652179, shape=(), dtype=float64) 385

Acquisition function convergence reached at iteration 48. tf.Tensor(-7.888246682833614, shape=(), dtype=float64) 386

Acquisition function convergence reached at iteration 90. tf.Tensor(-8.63786193752713, shape=(), dtype=float64) 387

Acquisition function convergence reached at iteration 84. tf.Tensor(-8.658389115625866, shape=(), dtype=float64) 388

Acquisition function convergence reached at iteration 78. tf.Tensor(-8.406657339104868, shape=(), dtype=float64) 389

Acquisition function convergence reached at iteration 75. tf.Tensor(-8.238519842885363, shape=(), dtype=float64) 390

Hyperparameter convergence reached at iteration 6209. Acquisition function convergence reached at iteration 75. tf.Tensor(-7.93792736323633, shape=(), dtype=float64) 391

Acquisition function convergence reached at iteration 70. tf.Tensor(-7.705901799031956, shape=(), dtype=float64) 392

Acquisition function convergence reached at iteration 77. tf.Tensor(-7.667341271891395, shape=(), dtype=float64) 393

Acquisition function convergence reached at iteration 57. tf.Tensor(-7.666428970277604, shape=(), dtype=float64) 394

Acquisition function convergence reached at iteration 64. tf.Tensor(-7.665424892951542, shape=(), dtype=float64) 395

Acquisition function convergence reached at iteration 69. tf.Tensor(-7.493976505458328, shape=(), dtype=float64) 396

Acquisition function convergence reached at iteration 69. tf.Tensor(-7.500556717088816, shape=(), dtype=float64)

Acquisition function convergence reached at iteration 69. tf.Tensor(-7.521140309873079, shape=(), dtype=float64) 398

Acquisition function convergence reached at iteration 63. tf.Tensor(-7.404466285136163, shape=(), dtype=float64) 399

```
Acquisition function convergence reached at iteration 72. tf.Tensor(-7.381982686292588, shape=(), dtype=float64) [9.99998647e-01 4.00000000e-01 6.73712391e-01 4.82790814e-14 4.63330940e-14 1.43642268e-14] [9.20767659e-01 3.99946673e-01 4.50452627e-03 5.01265129e-14 4.67490366e-14 1.32642656e-14] [9.07115368e-01 3.99954490e-01 4.50397533e-03 5.01447119e-14 4.67454524e-14 1.32114752e-14] [9.07138978e-01 4.00083986e-01 4.50427522e-03 5.01453710e-14 4.67451920e-14 1.32087346e-14]
```

Fitting the GP Regression across alpha

```
plot_samp_no = 21
gp_samp_no = 50
```

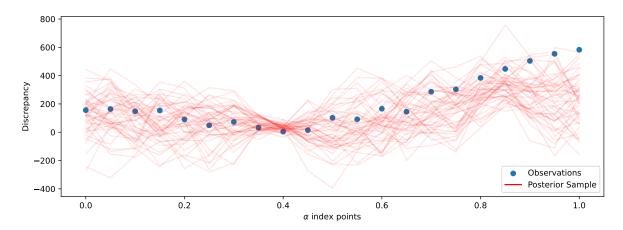
```
GP_seed = tfp.random.sanitize_seed(4362)

champ_GP_reg = tfd.GaussianProcessRegressionModel(
    kernel=kernel_champ,
    index_points=alpha_slice_index_vals,
    observation_index_points=index_vals,
    observations=obs_vals,
    observation_noise_variance=observation_noise_variance_champ,
    predictive_noise_variance=0.0,
    mean_fn=quad_mean_fn(),
)

GP_samples = champ_GP_reg.sample(gp_samp_no, seed=GP_seed)
```

```
plt.figure(figsize=(12, 4))
plt.scatter(
    alpha_slice_index_vals[:, 0], alpha_slice_discrepencies, label="Observations")
for i in range(gp_samp_no):
    plt.plot(
        alpha_slice_index_vals[:, 0],
        GP_samples[i, :],
        c="r",
        alpha=0.1,
```

```
label="Posterior Sample" if i == 0 else None,
)
leg = plt.legend(loc="lower right")
for lh in leg.legend_handles:
    lh.set_alpha(1)
plt.xlabel(r"$\alpha$ index points")
plt.ylabel("Discrepancy")
plt.savefig("champagne_GP_images/new_alpha_slice.pdf")
plt.show()
```



Fitting the GP Regression across beta

```
champ_GP_reg = tfd.GaussianProcessRegressionModel(
    kernel=kernel_champ,
    index_points=beta_slice_index_vals,
    observation_index_points=index_vals,
    observations=obs_vals,
    observation_noise_variance=observation_noise_variance_champ,
    predictive_noise_variance=0.0,
    mean_fn=quad_mean_fn(),
)

GP_samples = champ_GP_reg.sample(gp_samp_no, seed=GP_seed)
```

```
plt.figure(figsize=(12, 4))
plt.scatter(beta_slice_index_vals[:, 1], beta_slice_discrepencies, label="Observations")
for i in range(gp_samp_no):
```

```
plt.plot(
    beta_slice_index_vals[:, 1],
    GP_samples[i, :],
    c="r",
    alpha=0.1,
    label="Posterior Sample" if i == 0 else None,
)
leg = plt.legend(loc="lower right")
for lh in leg.legend_handles:
    lh.set_alpha(1)
plt.xlabel(r"$\beta$ index points")
plt.ylabel("Discrepency")
plt.savefig("champagne_GP_images/new_beta_slice.pdf")
plt.show()
```

