For this project, I try four different types of codes. I found Monte\_carlo\_EI\_6.ipynb most successful in finding maximum observation. Following are details of the code files in this folder.

**Initial codebase**

BO\_UCB\_6.ipynb Develop using code from MP-PCMLAI-M12-BayesianOptimNotebook from Required activity 12.2: Jupyter Notebook on Bayesian optimisation. It uses RBF kernel and GaussianProcessRegressor from sklearn.gaussian\_process

Botorch\_UCB\_6.ipynb Develop using code from CapstonUsingBotorchNB2.ipynb from week 18 office hours. It uses UpperConfidenceBound from botorch.acquisition

Monte\_carlo\_EI\_6.ipynb Develop using code from CapstonUsingBotorchNB2.ipynb from week 18 office hours. It uses qExpectedImprovement from botorch.acquisition.monte\_carlo

BO\_EI\_6.ipynb Develop using code from <https://machinelearningmastery.com/what-is-bayesian-optimization/>. It uses estimated improvement using GaussianProcessRegressor from sklearn.gaussian\_process and minimize function from scipy

**Code Modifications**

Monte\_carlo\_EI\_6.ipynb  
Modify it to work with multiple inputs according to function, limiting the output values between 0 and 1. Modify it to run code in a loop for different values of beta and noise level, also manually fine-tune different values of num\_restarts and raw\_samples

BO\_UCB\_6.ipynb   
Modify it to work with multiple inputs according to function, limiting the output values between 0 and 1. Modify it to run code in a loop so I can easily experiment with different values of beta, rbf\_lengthscale and noise\_assumption. Later modify it to use grid values around the existing highest observed values.

Botorch\_UCB\_6.ipynb  
Modify it to work with multiple inputs according to function, limiting the output values between 0 and 1. Modify it to run code in a loop for different values of beta and noise-level, also manually fine-tune different values of num\_restarts and raw\_samples. It uses UpperConfidenceBound from botorch.acquisition

BO\_EI\_6.Ipynb

Modify it to work with multiple inputs according to function, limiting the output values between 0 and 1. I experiment with different values of noise, length scale, number of iterations etc. It uses estimated improvement using GaussianProcessRegressor from sklearn.gaussian\_process and minimize function from scipy.optimize. I tried different values but the output is not useful I produce random values very different or away from existing higher values.

**Results**  
After fine-tuning the values of beta = 0.001, noise\_level value 0.1, num\_restarts=300 and raw\_samples = 300 in code file Monte\_carlo\_EI\_6.ipynb. I am able to push up the observation values from -1.58 and -1.87 to -0.0624 during the final weeks of the project. With the passage of time, my results are getting better and better if I have more time, I may be able to get the maximum value of this function. Also, I will try look into the other code files again to find out why some functions are working well and some are not. Although in theory, all of them should work.