

Expected loss derviation from Osborne 2009 GPGO article

Mazin Abdelghany, MD, MS

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1 Problem statement

In 2009, Osborne et al. introduced a novel Bayesian approach to global optimization using Gaussian processes [1]. In Section 3.1, they derive an analytical expression for a new loss function to determine where best to evaluate a function being optimized using Bayesian optimization. They call this new loss the Bayesian expected loss criterion.

The article sets up the problem as such:

Suppose $(\mathbf{x}_0, \mathbf{y}_0)$ are the function evaluations gathered thus far and define $\eta := \min \mathbf{y}_0$. Given this, we can define the loss of evaluating the function one last time at x and its returning y

$$\lambda(y) := \begin{cases} y; & y < \eta \\ n; & y \geq \eta \end{cases}$$

The loss at the new observed minimum is $\min(y, \eta)$. The analytic form is then dervied

$$\Lambda_1(x | I_0) := \int \lambda(y) \cdot p(y | x, I_0) dy = \sum_{i \in S} \rho_i V_i(x | I_0)$$

$V_i(x | I_0)$ is then shown to be

$$\begin{aligned} V_i(x | I_0) &:= \eta \int_{\eta}^{\infty} \mathcal{N}(y; m_i, C_i) dy + \int_{-\infty}^{\eta} y \mathcal{N}(y; m_i, C_i) dy \\ &= \eta + (m_i - \eta) \Phi(\eta; m_i, C_i) - C_i \mathcal{N}(\eta; m_i, C_i) \end{aligned}$$

Where m_i is $m_i(y|I_0)$ —the mean function—and C_i is $C_i(y|I_0)$ —the covariance function, with notation sometimes seen as $k(y_0, y | I_0)$.

2 Derivation

We focus on this derivation of $V_i(x | I_0)$. Our integral must be split at the critical value η . When $y < \eta$, $\lambda(y) = y$ and when $y \geq \eta$, $\lambda(y) = \eta$. Calling $\Lambda_1(x | I_0) = \mathbb{E}[\lambda(y)]$ and making explicit that we are integrating over y ,

$$\mathbb{E}[\lambda(y)] := \int_{y=-\infty}^{y=\eta} y \cdot p(y | x, I_0) dy + \int_{y=\eta}^{y=\infty} \eta \cdot p(y | x, I_0) dy$$

Note that $p(y | x, I_0)$ is driven by the Gaussian process!

$$p(y | x, I_0) = \mathcal{N}(y; m(y | I_0), C_i(y | I_0))$$

Plugging this into the integrals, we get

$$\begin{aligned} \mathbb{E}[\lambda(y)] &= \int_{-\infty}^{\eta} y \cdot \mathcal{N}(y; m(y | I_0), C_i(y | I_0)) dy \\ &\quad + \int_{\eta}^{\infty} \eta \cdot \mathcal{N}(y; m_i(y | I_0), C_i(y | I_0)) dy \end{aligned}$$

Let us work on each integral at a time. We can call the first integral A and the second integral B .

2.1 Integral B

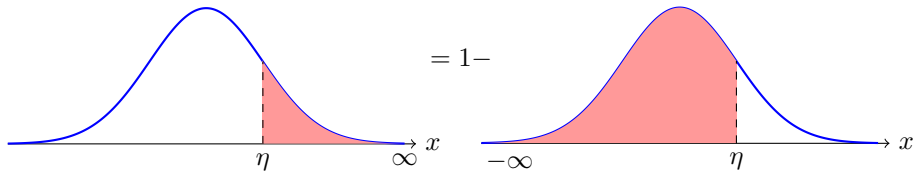
Starting with B ,

$$B = \int_{\eta}^{\infty} \eta \cdot \mathcal{N}(y; m_i(y | I_0), C_i(y | I_0)) dy$$

Pulling out the η as the integral is with respect to y and replacing $m_i(y | I_0)$ and $C_i(y | I_0)$ with μ and σ^2 , respectively, for notational simplicity.

$$B = \eta \int_{\eta}^{\infty} \mathcal{N}(y; \mu, \sigma^2) dy$$

Notice here that we are integrating the pdf of the normal distribution, which can be calculated using its cdf, $\Phi(\cdot)$. All that is needed to replace the integral with $\Phi(\cdot)$ is to notice that the integral from a value x to infinity is equal to the integral of 1 minus the integral of negative infinity to that value.



Therefore,

$$\begin{aligned} B &= \eta \left(1 - \int_{-\infty}^{\eta} \mathcal{N}(y; \mu, \sigma^2) dy \right) \\ &= \eta(1 - \Phi(\eta; \mu, \sigma^2)) \end{aligned}$$

2.2 Integral A

Now, we move to integral A:

$$A = \int_{-\infty}^{\eta} y \cdot \mathcal{N}(y; m(y | I_0), C_i(y | I_0)) dy$$

Substituting the pdf of the normal distribution

$$A = \int_{-\infty}^{\eta} y \cdot \frac{1}{\sqrt{2\pi\sigma^2}} \cdot \exp \left\{ -\frac{1}{2} \left(\frac{y - \mu}{\sigma} \right)^2 \right\} dy$$

Making the substitution $z = \frac{y - \mu}{\sigma}$,

$$\begin{aligned} dz &= d \left(\frac{y - \mu}{\sigma} \right) \\ &= d \left(\frac{y}{\sigma} - \frac{\mu}{\sigma} \right) \\ &= \frac{1}{\sigma} dy \\ \sigma \cdot dz &= dy \end{aligned}$$

We also have to substitute y , which is $\sigma z + \mu$ by simple rearrangement.

Plugging in z for y ,

$$A = \int_{-\infty}^{\eta} (\sigma z + \mu) \cdot \frac{1}{\sqrt{2\pi\sigma^2}} \cdot \exp \left\{ -\frac{1}{2} z^2 \right\} \sigma \cdot dz$$

The limits of integration also need to be changed. When $y = \infty$,

$$\begin{aligned} z &= \frac{y - \mu}{\sigma} \\ &= \frac{-\infty - \mu}{\sigma} \\ &= -\infty \end{aligned}$$

And when $y = \eta$,

$$z = \frac{\eta - \mu}{\sigma}$$

Thus,

$$A = \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} (\sigma z + \mu) \cdot \frac{1}{\sqrt{2\pi\sigma^2}} \cdot \exp\left\{-\frac{1}{2}z^2\right\} \sigma \cdot dz$$

Pulling out the constant and rearranging the sigma,

$$A = \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \sigma(\sigma z + \mu) \cdot \exp\left\{-\frac{1}{2}z^2\right\} dz$$

Mutlplying out,

$$\begin{aligned} A &= \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \sigma(\sigma z + \mu) \cdot \exp\left\{-\frac{1}{2}z^2\right\} dz \\ &= \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} (\sigma^2 z + \sigma\mu) \cdot \exp\left\{-\frac{1}{2}z^2\right\} dz \\ &= \frac{1}{\sqrt{2\pi\sigma^2}} \left[\int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \sigma^2 z \exp\left\{-\frac{1}{2}z^2\right\} + \sigma\mu \exp\left\{-\frac{1}{2}z^2\right\} dz \right] \end{aligned}$$

Distributing the constant $\frac{1}{\sqrt{2\pi\sigma^2}}$ and the integral,

$$A = \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \sigma^2 z \exp\left\{-\frac{1}{2}z^2\right\} dz + \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \sigma\mu \exp\left\{-\frac{1}{2}z^2\right\} dz$$

We can split this integrals again,

$$A_1 = \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \sigma^2 z \exp\left\{-\frac{1}{2}z^2\right\} dz \quad A_2 = \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \sigma\mu \exp\left\{-\frac{1}{2}z^2\right\} dz$$

Taking the first integral A_1 ,

$$\begin{aligned} A_1 &= \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \sigma^2 z \exp\left\{-\frac{1}{2}z^2\right\} dz \\ &= \frac{\sigma^2}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} z \exp\left\{-\frac{1}{2}z^2\right\} dz \end{aligned}$$

This integral can be solved using u -substitution with $u = -\frac{1}{2}z^2$.

$$A_1 = \frac{\sigma^2}{\sqrt{2\pi\sigma^2}} \left[-\exp\left\{-\frac{1}{2}z^2\right\} \right]_{-\infty}^{\frac{\eta-\mu}{\sigma}}$$

At minus infinity, the above evaluates to 0. Thus, we have

$$\begin{aligned}
A_1 &= \frac{\sigma^2}{\sqrt{2\pi\sigma^2}} - \exp \left\{ -\frac{1}{2} \left(\frac{\eta - \mu}{\sigma} \right)^2 \right\} \\
&= -\sigma^2 \underbrace{\frac{1}{\sqrt{2\pi\sigma^2}} \exp \left\{ -\frac{1}{2} \left(\frac{\eta - \mu}{\sigma} \right)^2 \right\}}_{\text{pdf of normal}} \\
&= -\sigma^2 \mathcal{N}(\eta; \mu, \sigma^2)
\end{aligned}$$

Now for integral A_2 ,

$$\begin{aligned}
A_2 &= \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \sigma \mu \exp \left\{ -\frac{1}{2} z^2 \right\} dz \\
&= \sigma \mu \underbrace{\frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\frac{\eta-\mu}{\sigma}} \exp \left\{ -\frac{1}{2} z^2 \right\} dz}_{\text{the error function}}
\end{aligned}$$

The general form for the integral of the error function is

$$\int \exp\{-ax^2\} dx = \frac{1}{2} \sqrt{\frac{\pi}{a}} \cdot \text{erf}(\sqrt{a}x)$$

Using this, we complete the above integral as,

$$A_2 = \sigma \mu \frac{1}{\sqrt{2\pi\sigma^2}} \left(\frac{1}{2} \cdot \sqrt{\frac{\pi}{1/2}} \cdot \text{erf} \left(\sqrt{\frac{1}{2}} \cdot z \right) \right) \bigg|_{-\infty}^{\frac{\eta-\mu}{\sigma}}$$

The limit as $z \rightarrow -\infty$ of the error function is -1. Thus, we have

$$\begin{aligned}
A_2 &= \sigma \mu \frac{1}{\sqrt{2\pi\sigma^2}} \left(\frac{1}{2} \cdot \sqrt{\frac{\pi}{1/2}} \cdot \text{erf} \left(\sqrt{\frac{1}{2}} \cdot \frac{\eta - \mu}{\sigma} \right) - -\frac{1}{2} \cdot \sqrt{\frac{\pi}{1/2}} \right) \\
&= \sigma \mu \frac{1}{\sqrt{2\pi\sigma^2}} \left(\frac{1}{2} \cdot \sqrt{2\pi} \cdot \text{erf} \left(\frac{1}{\sqrt{2}} \cdot \frac{\eta - \mu}{\sigma} \right) + \frac{1}{2} \cdot \sqrt{2\pi} \right)
\end{aligned}$$

Pull the $\sqrt{2\pi}$ all the way out,

$$A_2 = \sigma \mu \frac{1}{\sqrt{2\pi\sigma^2}} \cdot \sqrt{2\pi} \left(\frac{1}{2} \text{erf} \left(\frac{1}{\sqrt{2}} \cdot \frac{\eta - \mu}{\sigma} \right) + \frac{1}{2} \right)$$

Pull the $\frac{1}{2}$, but keep it within the parentheses. Also note that $\sqrt{2\pi}$ cancels and σ cancels with $1/\sigma^2$ leaving μ alone out front,

$$A_2 = \mu \left(\frac{1}{2} \left(1 + \text{erf} \left(\frac{1}{\sqrt{2}} \cdot \frac{\eta - \mu}{\sigma} \right) \right) \right)$$

Finally, we can use the definition of the cdf of the normal distribution,

$$\Phi(x; \mu, \sigma^2) = \frac{1}{2} \left(1 + \operatorname{erf} \left(\frac{x - \mu}{\sqrt{2}\sigma} \right) \right)$$

So,

$$A_2 = \mu \Phi(\eta; \mu, \sigma^2)$$

Combining the two, we get

$$A = -\sigma^2 \mathcal{N}(\eta; \mu, \sigma^2) + \mu \Phi(\eta; \mu, \sigma^2)$$

Adding this to B ,

$$\begin{aligned} \mathbb{E}[\lambda(y)] &= \eta(1 - \Phi(\eta; \mu, \sigma^2)) - \sigma^2 \mathcal{N}(\eta; \mu, \sigma^2) + \mu \Phi(\eta; \mu, \sigma^2) \\ &= \eta + \mu \Phi(\eta; \mu, \sigma^2) - \eta \Phi(\eta; \mu, \sigma^2) - \sigma^2 \mathcal{N}(\eta; \mu, \sigma^2) \\ &= \eta + (\mu - \eta) \Phi(\eta; \mu, \sigma^2) - \sigma^2 \mathcal{N}(\eta; \mu, \sigma^2) \end{aligned}$$

Substituting back in m_i for μ and C_i for σ^2 , we can finally right,

$$\mathbb{E}[\lambda(y)] = \eta + (m_i - \eta) \Phi(\eta; m_i, C_i) - C_i \mathcal{N}(\eta; m_i, C_i). \quad \square$$

References

- [1] Michael A. Osborne, Roman Garnett, and Stephen J. Roberts. “Gaussian Processes for Global Optimization”. In: *Proceedings of the 3rd International Conference on Learning and Intelligent Optimization (LION3)*. 2009.