Bayesian statistics project

Frank-Wolfe Bayesian Quadrature: Probabilistic Integration with Theoretical Guarantees

Group members : Lyn Boussengui, Antoine Browaeys, Achraf Bzili, Nicolas Cloarec

1 Introduction

The goal of this project ...

References

[1] François-Xavier Briol, Chris J. Oates, Mark Girolami, and Michael A. Osborne. Frank-wolfe bayesian quadrature: Probabilistic integration with theoretical guarantees.