

Topic: Model selection for Gaussian processes utilizing sensitivity of posterior predictive distribution

Members: Shaan Desai, Spencer Hallyburton, Salvador Barragan

This paper presents 2 major ways of selecting features, a KL divergence method and a Variance on posterior means method. Our goal is to focus on the KL divergence method since it is a concept we have studied in class. However, if time permits we will extend our testing to the variance method. The paper presents a toy model which was initially used to test these methods and we plan to use it to see if the results presented in fig 2 are reproducible. At present, we have been able to replicate the results for the ARD method (base case comparison). However, we are not able to generate the expected results for the KL method. We plan to investigate this further and extend our toy model to real life datasets from the UCI Repo.