**References:**

1. Gaussian Processes - <https://mlg.eng.cam.ac.uk/pub/pdf/Ras04.pdf>
2. Based on the code from pymc package examples.
3. <https://ekamperi.github.io/machine%20learning/2021/06/11/acquisition-functions.html>
4. <https://ekamperi.github.io/machine%20learning/2021/05/08/bayesian-optimization.html#acquisition-function>