Expected Improvement

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These notes are based on "A Tutorial on Bayesian Optimization of Expensive Cost Functions, with Application to Active User Modeling and Hierarchical Reinforcement Learning" by Eric Brochu et al. In this tutorial on way expected improvement is defined is

$$EI(\mathbf{x}) = \begin{cases} (\mu(\mathbf{x}) - f(\mathbf{x}^+) - \xi)\Phi(Z) + \sigma(\mathbf{x})\phi(Z) & \text{if } \sigma(\mathbf{x}) > 0 \\ 0 & \text{if } \sigma(\mathbf{x}) = 0 \end{cases} \tag{1}$$

where

$$Z = \begin{cases} \frac{\mu(\mathbf{x}) - f(\mathbf{x}^+) - \xi}{\sigma(\mathbf{x})} & \text{if } \sigma(\mathbf{x}) > 0 \\ 0 & \text{if } \sigma(\mathbf{x}) = 0 \end{cases} \tag{2}$$

Here ξ is a parameter which trades off between the algorithms tendency to explore or exploit and its recommended value is $\xi = 0.01$. Additionally $\mathbf{x}$ is a data point and $f(\mathbf{x}^+)$ is the optimal value of function f at optimal point $\mathbf{x}^+$ in the dataset $\mathbf{X}$.

A key point which I initially missed is that $\mu(\mathbf{x})$ and $\sigma(\mathbf{x})$ are the mean and standard deviation of the Gaussian Process prediction for the objective function $f(\mathbf{x})$. This Gaussian Processes covariance kernel is the Radial Basis function (RBF) with length scale $l = 2$ defined as

$$K(\mathbf{x}, \mathbf{x}') = \exp\left(-\frac{||\mathbf{x} - \mathbf{x}'||}{2l^2}\right) \tag{3}$$

and the Gaussian Process is defined as

$$GP(m(\mathbf{x}), K(\mathbf{x}, \mathbf{x}')) \tag{4}$$

where the mean of $f(\mathbf{x})$ at data point $\mathbf{x}$ is

$$\mathbb{E}[f(\mathbf{x})|\mathbf{X}', \mathbf{y}', \mathbf{x}] = K(\mathbf{X}', \mathbf{x})[K(\mathbf{X}', \mathbf{X}') + \sigma_n^2\mathbf{I}]^{-1}\mathbf{y}' \tag{5}$$

given test data and labels $(\mathbf{X}', \mathbf{y}')$. Similarly the variance of $f(\mathbf{x})$ is

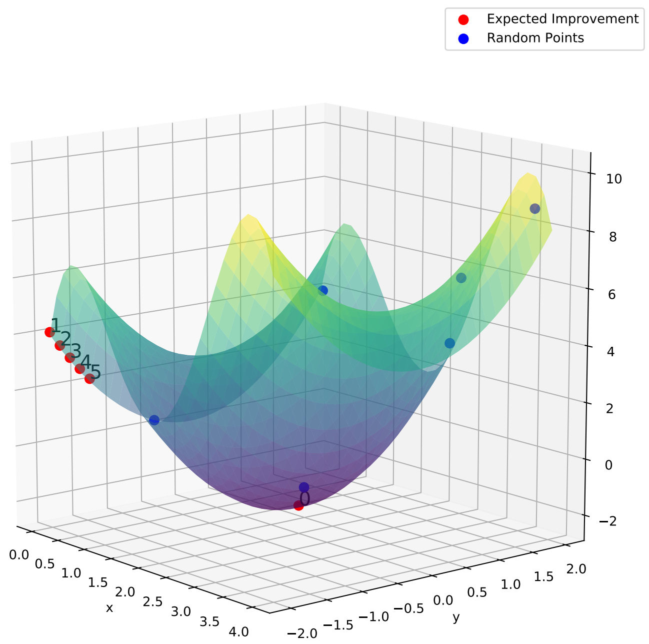
$$\text{Var}(f(\mathbf{x})) = K(\mathbf{x}, \mathbf{x}) - K(\mathbf{x}, \mathbf{X}')[K(\mathbf{X}', \mathbf{X}') + \sigma_n^2\mathbf{I}]^{-1}K(\mathbf{X}', \mathbf{x}) \tag{6}$$

Choosing a initial sample point $\mathbf{x}_0$ and subsequent points using the expected improvement algorithm as $\mathbf{x}^* = \text{argmax}_{\mathbf{x}\in\mathbf{D}}(EI(\mathbf{x}))$ in an attempt to maximize objective function Equation (7) where $\mathbf{D}$ is the set of potential points.

$$f(x, y) = -x(x-1)(x-3)(x-4) + x + y^2 \tag{7}$$

The results for 6 samples given initial points $(0.414, 0)$ and $(2, 0)$ with $\xi = 0.01$ are shown in Figure 1 relative to a random sample of 6 points from a set of 900 points. In this example the success of the expected improvement sampling scheme appears sensitive to initial sampling point and I have found it can also be sensitive to the value of ξ.

The code implementing this expected improvement sampling scheme and Figure 1 can be found at: `https://github.com/sophist0/expected_improvement`



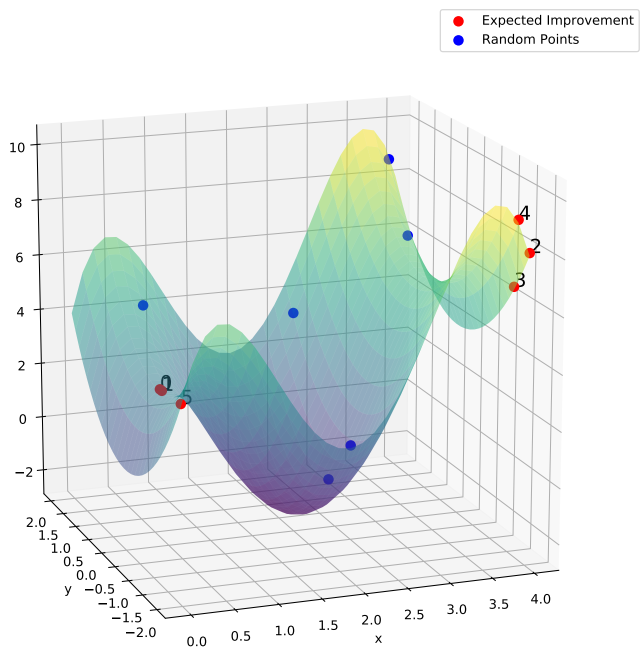


Figure 1: **Top:** Initial sample point $(0.414, 0)$, **Bottom:** Initial sample point $(2, 0)$. In both figures the numbers indicate the order of the samples.