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Warping

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Abstract On peut [Victor's comment: faire un commentaire] [Coralie's comment: chacun avec sa couleur], on peut aussi enlever des trucs ou bien ajouter d'autres trucs, et Gael aussi.

Keywords to do

1 Introduction

[Victor's comment: toi ou moi] Mathematical modelling for design, in particular in epidemiology

[Victor's comment: pour toi... mais peut-ltre plus facile faire une fois que le reste aura avanc]

The sharka model and objectives

[Victor's comment: le reste de l'intro pour moi]

Generalities on optimization

Bayesian optimization

Problem at hand: dealing with local invariances

Outline

2 Model description and problem set-up

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to do

2 Victor Picheny et al.

[Victor's comment: Section remplir par toi! Suggestion de plan dtaill.]

What does it model
How the model works
What problem do we want to solve
Inputs description
Invariances descriptions
Table of inputs with range of variation
Table of invariance relations

3 Methods Bayesian optimization

- 3.1 Overview
- 3.2 Bayesian optimization of stochastic simulators
- 3.3 Bayesian optimization with invariances
- 3.3.1 Definitions
- 3.3.2 Simple warping
- 3.3.3 Warping based on linear relations
- 3.3.4 Combining warpings

4 Experiments on toy problems

- 4.1 Problem descriptions
- 4.2 Comparison metrics
- 4.3 Results

5 A warping-based Bayesian optimization of the Sharka model

- 5.1 Numerical setup
- 5.1.1 Experiments description

[Victor's comment: Premier jet par toi ?]

5.1.2 Comparison with standard BO

Description of comparison metrics

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[Victor's comment: Idem juste pour les mthodes de comparaison, je me charge du paragraphe pour dire quoi on se compare et je m'occupe de la partie krigeage et warping.]

5.2 Results and insights into the Sharka model

6 Conclusion

What we did (the problem we solved)

What we proposed: warping to tackle invariances. Proof of concept

Possible extensions

References