Pandora's Box
Bayesian Optimization
$f(x)$
$c = 2$
$c = 1$
add correlations and
take continuum limit
$f(x)$
$c(x)$
$\alpha^\star$: Bayesian-optimal
acquisition function
incorporate $f \mid y_1, .., y_t$
α_t^{PBGI}: acquisition function
proposed in this work