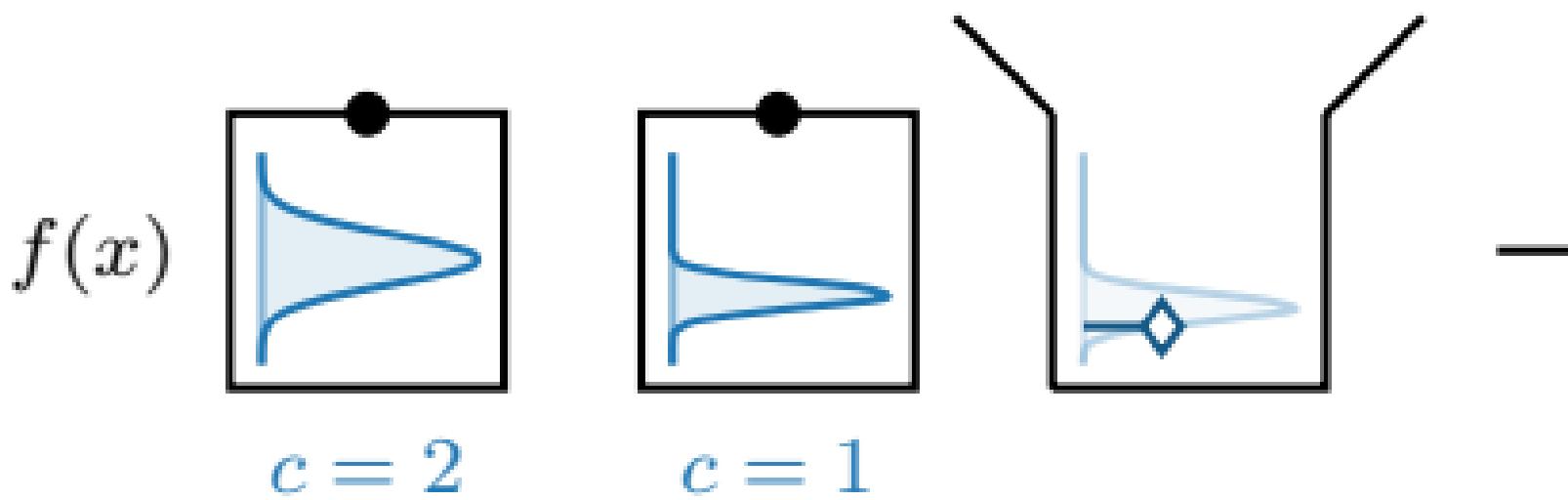


Pandora's Box



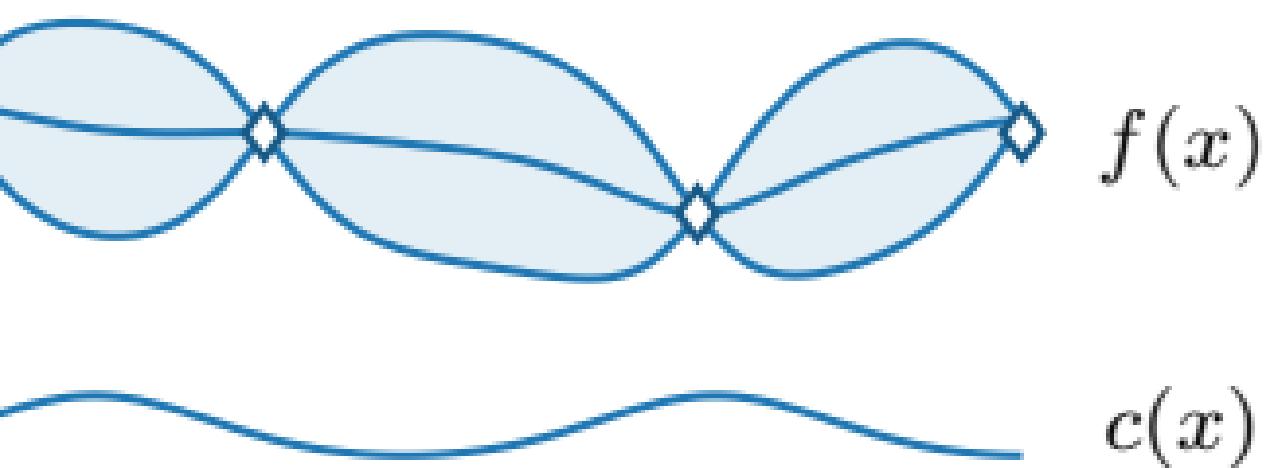
α^* : Bayesian-optimal
acquisition function

add correlations and
take continuum limit

incorporate $f \mid y_1, \dots, y_t$

----->

Bayesian Optimization



α_t^{PBGI} : acquisition function
proposed in this work