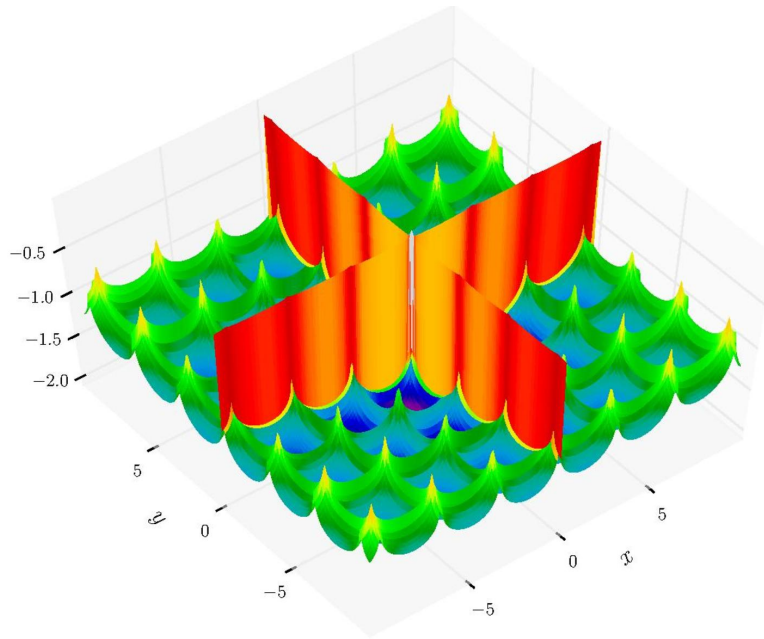


Bayesian Optimization

Undergraduate Math Club
CORNELL UNIVERSITY



SPEAKER

Leo Huang

ABSTRACT

Bayesian optimization is a surrogate optimization method for expensive, black-box functions. It uses Gaussian process regression to quantify the uncertainty in the surrogate and continuously updates the GP with each new function evaluation. Key components are the kernel function – which measures similarity between data points – and the acquisition function – which strikes a balance between exploration and exploitation. In this talk, we take a look at the underlying machinery and give live demos using MATLAB.

OCT 21 at 5:15pm

Malott 532 ★ Refreshments