

Package ‘hetGP’

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Type Package

Title Heteroskedastic Gaussian Process Modeling and Design under Replication

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Description

Performs Gaussian process regression with heteroskedastic noise following the model by Binois, M., Gramacy, R., Ludkovski, M. (2016) <[doi:10.48550/arXiv.1611.05902](https://doi.org/10.48550/arXiv.1611.05902)>, with implementation details in Binois, M. & Gramacy, R. B. (2021) <[doi:10.18637/jss.v098.i13](https://doi.org/10.18637/jss.v098.i13)>. The input dependent noise is modeled as another Gaussian process. Replicated observations are encouraged as they yield computational savings. Sequential design procedures based on the integrated mean square prediction error and lookahead heuristics are provided, and notably fast update functions when adding new observations.

License LGPL

LazyData FALSE

Depends R (>= 2.10),

Imports Rcpp (>= 0.12.3), MASS, methods, DiceDesign, mco, quadprog

LinkingTo Rcpp

Suggests knitr, monomvn, lhs, colorspace

VignetteBuilder knitr

RoxygenNote 7.3.3

NeedsCompilation yes

Author Mickael Binois [aut, cre],
Robert B. Gramacy [aut]

Maintainer Mickael Binois <mickael.binois@inria.fr>

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allocate_mult *Allocation of replicates on existing designs*

Description

Allocation of replicates on existing design locations, based on (29) from (Ankenman et al, 2010)

Usage

```
allocate_mult(model, N, Wijs = NULL, use.Ki = FALSE)
```

Arguments

<code>model</code>	hetGP model
<code>N</code>	total budget of replication to allocate
<code>Wijs</code>	optional previously computed matrix of <code>Wijs</code> , see Wij
<code>use.Ki</code>	should <code>Ki</code> from <code>model</code> be used? Using the inverse of <code>C</code> (covariance matrix only, without noise, using ginv) is also possible

Value

vector with approximated best number of replicates per design

References

B. Ankenman, B. Nelson, J. Staum (2010), Stochastic kriging for simulation metamodeling, Operations research, pp. 371–382, 58

Examples

```
##-----  
## Example: Heteroskedastic GP modeling on the motorcycle data  
##-----  
set.seed(32)  
  
## motorcycle data
```

```

library(MASS)
X <- matrix(mcycle$times, ncol = 1)
Z <- mcycle$accel
nvar <- 1

data_m <- find_reps(X, Z, rescale = TRUE)

plot(rep(data_m$X0, data_m$mult), data_m$Z, ylim = c(-160, 90),
      ylab = 'acceleration', xlab = "time")

## Model fitting
model <- mleHetGP(X = list(X0 = data_m$X0, Z0 = data_m$Z0, mult = data_m$mult),
                 Z = Z, lower = rep(0.1, nvar), upper = rep(5, nvar),
                 covtype = "Matern5_2")
## Compute best allocation
A <- allocate_mult(model, N = 1000)

## Create a prediction grid and obtain predictions
xgrid <- matrix(seq(0, 1, length.out = 301), ncol = 1)
predictions <- predict(x = xgrid, object = model)

## Display mean predictive surface
lines(xgrid, predictions$mean, col = 'red', lwd = 2)
## Display 95% confidence intervals
lines(xgrid, qnorm(0.05, predictions$mean, sqrt(predictions$sd2)), col = 2, lty = 2)
lines(xgrid, qnorm(0.95, predictions$mean, sqrt(predictions$sd2)), col = 2, lty = 2)
## Display 95% prediction intervals
lines(xgrid, qnorm(0.05, predictions$mean, sqrt(predictions$sd2 + predictions$nugs)),
      col = 3, lty = 2)
lines(xgrid, qnorm(0.95, predictions$mean, sqrt(predictions$sd2 + predictions$nugs)),
      col = 3, lty = 2)

par(new = TRUE)
plot(NA, NA, xlim = c(0,1), ylim = c(0,max(A)), axes = FALSE, ylab = "", xlab = "")
segments(x0 = model$X0, x1 = model$X0,
         y0 = rep(0, nrow(model$X)), y1 = A, col = 'grey')
axis(side = 4)
mtext(side = 4, line = 2, expression(a[i]), cex = 0.8)

```

 allocq

Allocation

Description

Allocate replicates based on portfolio weights

Usage

```
allocq(w, q)
```

Arguments

w	weights
q	batch size

Details

proceeds by dichotomy

Value

allocation of integer number of runs depending on weights

Examples

```
set.seed(42)
n <- 10
w <- runif(n)^4
w <- w/sum(w)
q <- 5
al <- allocq(w = w, q = q)
plot(w, pch = 20)
segments(x0 = 1:n, x1 = 1:n, y0 = rep(0, n), y1 = al/10)
# Asynchronous case
q2 <- q + 2
al2 <- allocq(w = w, q = q2)
plot(w, pch = 20, main = "q = 5, q' = 2")
for(i in 1:length(al)){
  if(al[i] > 0){
    for(j in 1:al[i]) arrows(x0 = i, x1 = i, y0 = (j-1)/10, y1 = j/10, code = 3,
      angle = 90, lwd = 2, length = 0.1)
  }
}
for(i in 1:length(al2)){
  if(al2[i] > 0){
    for(j in 1:al2[i]) arrows(x0 = i + 0.05, x1 = i + 0.05, y0 = (j-1)/10, y1 = j/10,
      code = 3, angle = 90, col = "red", lwd = 2, lty = 2, length = 0.1)
  }
}
```

 allocq_c

Allocation under maximum replication constraints

Description

Allocate replicates based on portfolio weights, with constraints on the number of possible designs

Usage

```
allocq_c(w, q, mr)
```

Arguments

w	vector of weights
q	scalar batch size
mr	vector of maximum number of evaluation of each element

Details

proceeds by dichotomy

Value

allocation of integer number of runs depending on weights

Examples

```

set.seed(42)
n <- 10
w <- runif(n)^4
w <- w/sum(w)
q <- 50
mr <- c(rep(2, round(n/2)), rep(q, round(n/2)))
al <- allocq(w = w, q = q)
al_c <- allocq_c(w = w, q = q, mr = mr)
par(mfrow = c(1,2))
plot(w, pch = 20)
plot(mr, ylim = c(0, q), type = "b", col = 4, lty = 3)
segments(x0 = (1:n)-0.02, x1 = (1:n) - 0.02, y0 = rep(0, n), y1 = al)
segments(x0 = (1:n)+0.02, x1 = (1:n) + 0.02, y0 = rep(0, n), y1 = al_c, col = "red")
legend("topleft", legend = c("without max rep", "with max rep"), col = c(1, 2), lty= 1)
par(mfrow = c(1,1))
print(sum(al))
print(sum(al_c))

```

ato

Assemble To Order (ATO) Data and Fits

Description

A batch design-evaluated ATO data set, random partition into training and testing, and fitted **hetGP** model; similarly a sequentially designed adaptive horizon data set, and associated fitted **hetGP** model

Usage

data(ato)

Format

Calling `data(ato)` causes the following objects to be loaded into the namespace.

`X` 2000x8 matrix of inputs coded from 1,...,20 to the unit 8-cube; original inputs can be recreated as $X \cdot 19 + 1$

`Z` 2000x10 matrix of normalized outputs obtained in ten replicates at each of the 2000 inputs `X`. Original outputs can be obtained as $Z \cdot \sqrt{Z_v} + Z_m$

`Zm` scalar mean used to normalize `Z`

`Zv` scalar variance used to normalize `Z`

`train` vector of 1000 rows of `X` and `Z` selected for training

`Xtrain` 1000x8 matrix obtained as a random partition of `X`

`Ztrain` length 1000 list of vectors containing the selected (replicated) observations at each row of `Xtrain`

`mult` the length of each entry of `Ztrain`; same as `unlist(lapply(Ztrain, length))`

`kill` a logical vector indicating which rows of `Xtrain` for which all replicates of `Z` are selected for `Ztrain`; same as `mult == 10`

`Xtrain.out` 897x8 matrix comprised of the subset of `X` where not all replicates are selected for training; i.e., those for which `kill == FALSE`

`Ztrain.out` list of length 897 containing the replicates of `Z` not selected for `Ztrain`

`nc` `noiseControl` argument for `mleHetGP` call

`out` `mleHetGP` model based on `Xtrain` and `Ztrain` using `noiseControl=nc`

`Xtest` 1000x8 matrix containing the other partition of `X` of locations not selected for training

`Ztest` 1000x10 matrix of responses from the partition of `Z` not selected for training

`ato.a` 2000x9 matrix of sequentially designed inputs (8) and outputs (1) obtained under an adaptive horizon scheme

`Xa` 2000x8 matrix of coded inputs from `ato.a` as $(ato.a[, 1:8] - 1) / 19$

`Za` length 2000 vector of outputs from `ato.a` as $(ato.a[, 9] - Z_m) / \sqrt{Z_v}$

`out.a` `mleHetGP` model based on `Xa` and `Za` using `noiseControl=nc`

Details

The assemble to order (ATO) simulator (Hong, Nelson, 2006) is a queuing simulation targeting inventory management scenarios. The setup is as follows. A company manufactures m products. Products are built from base parts called items, some of which are “key” in that the product cannot be built without them. If a random request comes in for a product that is missing a key item, a replenishment order is executed, and is filled after a random period. Holding items in inventory is expensive, so there is a balance between inventory costs and revenue. Hong & Nelson built a Matlab simulator for this setup, which was subsequently reimplemented by Xie, et al., (2012).

Binois, et al (2018a) describe an out-of-sample experiment based on this latter implementation in its default (Hong & Nelson) setting, specifying item cost structure, product makeup (their items) and revenue, distribution of demand and replenishment time, under target stock vector inputs $b \in \{1, \dots, 20\}^8$ for eight items. They worked with 2000 random uniform input locations (X), and ten

replicate responses at each location (Z). The partition of 1000 training data points (Xtrain and Ztrain) and 1000 testing (Xtest and Ztest) sets provided here is an example of one that was used for the Monte Carlo experiment in that paper. The elements Xtrain.out and Ztrain.out comprise of replicates from the training inputs which were not used in training, so may be used for out-of-sample testing. For more details on how the partitions were build, see the code in the examples section below.

Binois, et al (2018b) describe an adaptive lookahead horizon scheme for building a sequential design (Xa, Za) of size 2000 whose predictive performance, via proper scores, is almost as good as the approximately 5000 training data sites in each of the Monte Carlo repetitions described above. The example code below demonstrates this via out-of-sample predictions on Xtest (measured against Ztest) when Xtrain and Ztrain are used compared to those from Xa and Za.

Note

The mleHetGP output objects were build with `return.matrices=FALSE` for more compact storage. Before these objects can be used for calculations, e.g., prediction or design, these covariance matrices need to be rebuilt with `rebuild`. The generic predict method will call `rebuild` automatically, however, some of the other methods will not, and it is often more efficient to call `rebuild` once at the outset, rather than for every subsequent predict call

Author(s)

Mickael Binois, <mbinois@mcs.anl.gov>, and Robert B. Gramacy, <rbg@vt.edu>

References

- Hong L., Nelson B. (2006), Discrete optimization via simulation using COMPASS. Operations Research, 54(1), 115-129.
- Xie J., Frazier P., Chick S. (2012). Assemble to Order Simulator. https://web.archive.org/web/20210308024531/http://simopt.org/wiki/index.php?title=Assemble_to_Order&oldid=447.
- M. Binois, J. Huang, R. Gramacy, M. Ludkovski (2018a), Replication or exploration? Sequential design for stochastic simulation experiments, arXiv preprint arXiv:1710.03206.
- M. Binois, Robert B. Gramacy, M. Ludkovski (2018b), Practical heteroskedastic Gaussian process modeling for large simulation experiments, arXiv preprint arXiv:1611.05902.

See Also

`bfs`, `sirEval`, `link{rebuild}`, `horizon`, `IMSPE_optim`, `mleHetGP`, `vignette("hetGP")`

Examples

```
data(ato)

## Not run:
##
## the code below was used to create the random partition
##
```

```

## recover the data in its original form
X <- X*19+1
Z <- Z*sqrt(Zv) + Zm

## code the inputs and outputs; i.e., undo the transformation
## above
X <- (X-1)/19
Zm <- mean(Z)
Zv <- var(as.vector(Z))
Z <- (Z - Zm)/sqrt(Zv)

## random training and testing partition
train <- sample(1:nrow(X), 1000)
Xtrain <- X[train,]
Xtest <- X[-train,]
Ztest <- as.list(as.data.frame(t(Z[-train,])))
Ztrain <- Ztrain.out <- list()
mult <- rep(NA, nrow(Xtrain))
kill <- rep(FALSE, nrow(Xtrain))
for(i in 1:length(train)) {
  reps <- sample(1:ncol(Z), 1)
  w <- sample(1:ncol(Z), reps)
  Ztrain[[i]] <- Z[train[i],w]
  if(reps < 10) Ztrain.out[[i]] <- Z[train[i],-w]
  else kill[i] <- TRUE
  mult[i] <- reps
}

## calculate training locations and outputs for replicates not
## included in Ztrain
Xtrain.out <- Xtrain[!kill,]
Ztrain.out <- Ztrain[which(!kill)]

## fit hetGP model
out <- mleHetGP(X=list(X0=Xtrain, Z0=sapply(Ztrain, mean), mult=mult),
  Z=unlist(Ztrain), lower=rep(0.01, ncol(X)), upper=rep(30, ncol(X)),
  covtype="Matern5_2", noiseControl=nc, known=list(beta0=0),
  maxit=100000, settings=list(return.matrices=FALSE))

##
## the adaptive lookahead design is read in and fit as
## follows
##
Xa <- (ato.a[,1:8]-1)/19
Za <- ato.a[,9]
Za <- (Za - Zm)/sqrt(Zv)

## uses nc defined above
out.a <- mleHetGP(Xa, Za, lower=rep(0.01, ncol(X)),
  upper=rep(30, ncol(X)), covtype="Matern5_2", known=list(beta0=0),
  noiseControl=nc, maxit=100000, settings=list(return.matrices=FALSE))

## End(Not run)

```

```

##
## the following code duplicates a predictive comparison in
## the package vignette
##

## first using the model fit to the train partition (out)
out <- rebuild(out)

## predicting out-of-sample at the test sights
phet <- predict(out, Xtest)
phets2 <- phet$sd2 + phet$nugs
mhet <- as.numeric(t(matrix(rep(phet$mean, 10), ncol=10)))
s2het <- as.numeric(t(matrix(rep(phets2, 10), ncol=10)))
sehet <- (unlist(t(Ztest)) - mhet)^2
sc <- - sehet/s2het - log(s2het)
mean(sc)

## predicting at the held-out training replicates
phet.out <- predict(out, Xtrain.out)
phets2.out <- phet.out$sd2 + phet.out$nugs
s2het.out <- mhet.out <- Ztrain.out
for(i in 1:length(mhet.out)) {
  mhet.out[[i]] <- rep(phet.out$mean[i], length(mhet.out[[i]]))
  s2het.out[[i]] <- rep(phets2.out[i], length(s2het.out[[i]]))
}
mhet.out <- unlist(t(mhet.out))
s2het.out <- unlist(t(s2het.out))
sehet.out <- (unlist(t(Ztrain.out)) - mhet.out)^2
sc.out <- - sehet.out/s2het.out - log(s2het.out)
mean(sc.out)

## Not run:
## then using the model trained from the "adaptive"
## sequential design, with comparison from the "batch"
## one above, using the scores function
out.a <- rebuild(out.a)
sc.a <- scores(out.a, Xtest = Xtest, Ztest = Ztest)
c(batch=mean(sc), adaptive=sc.a)

## an example of one iteration of sequential design

Wijs <- Wij(out.a$X0, theta=out.a$theta, type=out.a$covtype)
h <- horizon(out.a, Wijs=Wijs)
control = list(tol_dist=1e-4, tol_diff=1e-4, multi.start=30, maxit=100)
opt <- IMSPE_optim(out.a, h, Wijs=Wijs, control=control)
opt$par

## End(Not run)

```

Description

Data from a Bayes factor MCMC-based simulation experiment comparing Student-t to Gaussian errors in an RJ-based Laplace prior Bayesian linear regression setting

Usage

```
data(ato)
```

Format

Calling `data(bfs)` causes the following objects to be loaded into the namespace.

`bfs.exp` 20x11 `data.frame` whose first column is θ , indicating the mean parameter of an exponential distribution encoding the prior of the Student-t degrees of freedom parameter ν . The remaining ten columns comprise of Bayes factor evaluations under that setting

`bfs.gamma` 80x7 `data.frame` whose first two columns are β and α , indicating the second and first parameters to a Gamma distribution encoding the prior of the Student-t degrees of freedom parameters ν . The remaining five columns comprise of Bayes factor evaluations under those settings

Details

Gramacy & Pantaleo (2010), Sections 3-3-3.4, describe an experiment involving Bayes factor (BF) calculations to determine if data are leptokurtic (Student-t errors) or not (simply Gaussian) as a function of the prior parameterization on the Student-t degrees of freedom parameter ν . Franck & Gramacy (2018) created a grid of hyperparameter values in θ describing the mean of an Exponential distribution, evenly spaced in \log_{10} space from 10^{-3} to 10^6 spanning “solidly Student-t” (even Cauchy) to “essentially Gaussian” in terms of the mean of the prior over ν . For each θ setting on the grid they ran the Reversible Jump (RJ) MCMC to approximate the BF of Student-t over Gaussian by feeding in sample likelihood evaluations provided by `monomvn`’s `blasso` to compute the BF. In order to understand the Monte Carlo variability in those calculations, ten replicates of the BFs under each hyperparameter setting were collected. These data are provided in `bfs.exp`.

A similar, larger experiment was provided with ν under a Gamma prior with parameters α and $\beta \equiv \theta$. In this higher dimensional space, a Latin hypercube sample of size eighty was created, and five replicates of BFs were recorded. These data are provided in `bfs.gamma`.

The examples below involve `mleHetTP` fits (Chung, et al., 2018) to these data and a visualization of the predictive surfaces thus obtained. The code here follows an example provided, with more detail, in `vignette("hetGP")`

Note

For code showing how these BFs were calculated, see supplementary material from Franck & Gramacy (2018)

Author(s)

Mickael Binois, <mbinois@mcs.anl.gov>, and Robert B. Gramacy, <rbg@vt.edu>

References

Franck CT, Gramacy RB (2018). Assessing Bayes factor surfaces using interactive visualization and computer surrogate modeling. Preprint available on arXiv:1809.05580.

Gramacy RB (2017). **monomvn**: Estimation for Multivariate Normal and Student-t Data with Monotone Missingness. R package version 1.9-7, <https://CRAN.R-project.org/package=monomvn>.

R.B. Gramacy and E. Pantaleo (2010). Shrinkage regression for multivariate inference with missing data, and an application to portfolio balancing. *Bayesian Analysis* 5(2), 237-262. Preprint available on arXiv:0907.2135

Chung M, Binois M, Gramacy RB, Moquin DJ, Smith AP, Smith AM (2018). Parameter and Uncertainty Estimation for Dynamical Systems Using Surrogate Stochastic Processes. *SIAM Journal on Scientific Computing*, 41(4), 2212-2238. Preprint available on arXiv:1802.00852.

See Also

[ato](#), [sirEval](#), [mleHetTP](#), [vignette\("hetGP"\)](#), [blasso](#)

Examples

```
data(bfs)

##
## Exponential version first
##

thetas <- matrix(bfs.exp$theta, ncol=1)
bfs <- as.matrix(t(bfs.exp[, -1]))

## the data are heavy tailed, so t-errors help
bfs1 <- mleHetTP(X=list(X0=log10(thetas), Z0=colMeans(log(bfs))),
  mult=rep(nrow(bfs), ncol(bfs))), Z=log(as.numeric(bfs)), lower=10^(-4),
  upper=5, covtype="Matern5_2")

## predictions on a grid in 1d
dx <- seq(0,1,length=100)
dx <- 10^(dx*4 - 3)
p <- predict(bfs1, matrix(log10(dx), ncol=1))

## visualization
matplot(log10(thetas), t(log(bfs)), col=1, pch=21, ylab="log(bf)",
  main="Bayes factor surface")
lines(log10(dx), p$mean, lwd=2, col=2)
lines(log10(dx), p$mean + 2*sqrt(p$sd2 + p$nugs), col=2, lty=2, lwd=2)
lines(log10(dx), p$mean - 2*sqrt(p$sd2 + p$nugs), col=2, lty=2, lwd=2)
legend("topleft", c("hetTP mean", "hetTP interval"), lwd=2, lty=1:2, col=2)

##
```

```

## Now Gamma version
##

D <- as.matrix(bfs.gamma[,1:2])
bfs <- as.matrix(t(bfs.gamma[,-(1:2)]))

## fitting in 2fd
bfs2 <- mleHetTP(X=list(X0=log10(D), Z0=colMeans(log(bfs)),
  mult=rep(nrow(bfs), ncol(bfs))), Z = log(as.numeric(bfs)),
  lower = rep(10^(-4), 2), upper = rep(5, 2), covtype = "Matern5_2",
  maxit=100000)

## predictions on a grid in 2d
dx <- seq(0,1,length=100)
dx <- 10^(dx*4 - 3)
DD <- as.matrix(expand.grid(dx, dx))
p <- predict(bfs2, log10(DD))

## visualization via image-contour plots
par(mfrow=c(1,2))
mbfs <- colMeans(bfs)
image(log10(dx), log10(dx), t(matrix(p$mean, ncol=length(dx))),
  col=heat.colors(128), xlab="log10 alpha", ylab="log10 beta",
  main="mean log BF")
text(log10(D[,2]), log10(D[,1]), signif(log(mbfs), 2), cex=0.5)
contour(log10(dx), log10(dx),t(matrix(p$mean, ncol=length(dx))),
  levels=c(-5,-3,-1,0,1,3,5), add=TRUE, col=4)
image(log10(dx), log10(dx), t(matrix(sqrt(p$sd2 + p$nugs),
  ncol=length(dx))), col=heat.colors(128), xlab="log10 alpha",
  ylab="log10 beta", main="sd log BF")
text(log10(D[,2]), log10(D[,1]), signif(apply(log(bfs), 2, sd), 2),
  cex=0.5)

```

compareGP

Likelihood-based comparison of models

Description

Compare two models based on the log-likelihood for hetGP and homGP models

Usage

```
compareGP(model1, model2)
```

Arguments

model1, model2 hetGP or homGP models

Value

Best model based on the likelihood, first one in case of a tie

Note

If comparing homoskedastic and heteroskedastic models, the un-penalised likelihood is used for the later, see e.g., (Binois et al. 2017+).

References

M. Binois, Robert B. Gramacy, M. Ludkovski (2018), Practical heteroskedastic Gaussian process modeling for large simulation experiments, *Journal of Computational and Graphical Statistics*, 27(4), 808–821.
Preprint available on arXiv:1611.05902.

cov_gen	<i>Correlation function of selected type, supporting both isotropic and product forms</i>
---------	---

Description

Correlation function of selected type, supporting both isotropic and product forms

Usage

```
cov_gen(X1, X2 = NULL, theta, type = c("Gaussian", "Matern5_2", "Matern3_2"))
```

Arguments

X1	matrix of design locations, one point per row
X2	matrix of design locations if correlation is calculated between X1 and X2 (otherwise calculated between X1 and itself)
theta	vector of lengthscale parameters (either of size one if isotropic or of size d if anisotropic)
type	one of "Gaussian", "Matern5_2", "Matern3_2"

Details

Definition of univariate correlation function and hyperparameters:

- "Gaussian": $c(x, y) = \exp(-(x - y)^2 / \theta)$
- "Matern5_2": $c(x, y) = (1 + \sqrt{5} / \theta * \text{abs}(x - y) + 5 / (3 * \theta^2) (x - y)^2) * \exp(-\sqrt{5} * \text{abs}(x - y) / \theta)$
- "Matern3_2": $c(x, y) = (1 + \sqrt{3} / \theta * \text{abs}(x - y)) * \exp(-\sqrt{3} * \text{abs}(x - y) / \theta)$

Multivariate correlations are product of univariate ones.

crit_cSUR

*Contour Stepwise Uncertainty Reduction criterion***Description**

Computes cSUR infill criterion

Usage

```
crit_cSUR(x, model, thres = 0, preds = NULL)
```

Arguments

x	matrix of new designs, one point per row (size n x d)
model	homGP or hetGP model, including inverse matrices
thres	for contour finding
preds	optional predictions at x to avoid recomputing if already done (must contain cov)

References

Lyu, X., Binois, M. & Ludkovski, M. (2021). Evaluating Gaussian Process Metamodels and Sequential Designs for Noisy Level Set Estimation. *Statistics and Computing*, 31(4), 43. arXiv:1807.06712.

Examples

```
## Infill criterion example
set.seed(42)
branin <- function(x){
  m <- 54.8104; s <- 51.9496
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)
  xx <- 15 * x[,1] - 5; y <- 15 * x[,2]
  f <- (y - 5.1 * xx^2/(4 * pi^2) + 5 * xx/pi - 6)^2 + 10 * (1 - 1/(8 * pi)) * cos(xx) + 10
  f <- (f - m)/s
  return(f)
}

ftest <- function(x, sd = 0.1){
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)
  return(apply(x, 1, branin) + rnorm(nrow(x), sd = sd))
}

ngrid <- 101; xgrid <- seq(0, 1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))
Zgrid <- ftest(Xgrid)

n <- 20
N <- 500
```

```

X <- Xgrid[sample(1:nrow(Xgrid), n),]
X <- X[sample(1:n, N, replace = TRUE),]
Z <- ftest(X)
model <- mleHetGP(X, Z, lower = rep(0.001,2), upper = rep(1,2))

critgrid <- apply(Xgrid, 1, crit_cSUR, model = model)

filled.contour(matrix(critgrid, ngrid), color.palette = terrain.colors, main = "cSUR criterion")

```

crit_EI

Expected Improvement criterion

Description

Computes EI for minimization

Usage

```
crit_EI(x, model, cst = NULL, preds = NULL)
```

Arguments

x	matrix of new designs, one point per row (size n x d)
model	homGP or hetGP model, or their TP equivalents, including inverse matrices
cst	optional plugin value used in the EI, see details
preds	optional predictions at x to avoid recomputing if already done

Details

cst is classically the observed minimum in the deterministic case. In the noisy case, the min of the predictive mean works fine.

Note

This is a beta version at this point.

References

Mockus, J.; Tiesis, V. & Zilinskas, A. (1978). The application of Bayesian methods for seeking the extremum Towards Global Optimization, Amsterdam: Elsevier, 2, 2.

Vazquez E, Villemonteix J, Sidorkiewicz M, Walter E (2008). Global Optimization Based on Noisy Evaluations: An Empirical Study of Two Statistical Approaches, Journal of Physics: Conference Series, 135, IOP Publishing.

A. Shah, A. Wilson, Z. Ghahramani (2014), Student-t processes as alternatives to Gaussian processes, *Artificial Intelligence and Statistics*, 877–885.

Examples

```
## Optimization example
set.seed(42)

## Noise field via standard deviation
noiseFun <- function(x, coef = 1.1, scale = 1){
  if(is.null(nrow(x)))
    x <- matrix(x, nrow = 1)
  return(scale*(coef + cos(x * 2 * pi)))
}

## Test function defined in [0,1]
ftest <- function(x){
  if(is.null(nrow(x)))
    x <- matrix(x, ncol = 1)
  return(f1d(x) + rnorm(nrow(x), mean = 0, sd = noiseFun(x)))
}

n_init <- 10 # number of unique designs
N_init <- 100 # total number of points
X <- seq(0, 1, length.out = n_init)
X <- matrix(X[sample(1:n_init, N_init, replace = TRUE)], ncol = 1)
Z <- ftest(X)

## Predictive grid
ngrid <- 51
xgrid <- seq(0,1, length.out = ngrid)
Xgrid <- matrix(xgrid, ncol = 1)

model <- mleHetGP(X = X, Z = Z, lower = 0.001, upper = 1)

EIgrid <- crit_EI(Xgrid, model)
preds <- predict(x = Xgrid, model)

par(mar = c(3,3,2,3)+0.1)
plot(xgrid, f1d(xgrid), type = 'l', lwd = 1, col = "blue", lty = 3,
     xlab = '', ylab = '', ylim = c(-8,16))
points(X, Z)
lines(Xgrid, preds$mean, col = 'red', lwd = 2)
lines(Xgrid, qnorm(0.05, preds$mean, sqrt(preds$sd2)), col = 2, lty = 2)
lines(Xgrid, qnorm(0.95, preds$mean, sqrt(preds$sd2)), col = 2, lty = 2)
lines(Xgrid, qnorm(0.05, preds$mean, sqrt(preds$sd2 + preds$nugs)), col = 3, lty = 2)
lines(Xgrid, qnorm(0.95, preds$mean, sqrt(preds$sd2 + preds$nugs)), col = 3, lty = 2)
par(new = TRUE)
plot(NA, NA, xlim = c(0, 1), ylim = c(0,max(EIgrid)), axes = FALSE, ylab = "", xlab = "")
```

```

lines(xgrid, EGrid, lwd = 2, col = 'cyan')
axis(side = 4)
mtext(side = 4, line = 2, expression(EI(x)), cex = 0.8)
mtext(side = 2, line = 2, expression(f(x)), cex = 0.8)

```

crit_ICU

*Integrated Contour Uncertainty criterion***Description**

Computes ICU infill criterion

Usage

```
crit_ICU(x, model, thres = 0, Xref, w = NULL, preds = NULL, kxprime = NULL)
```

Arguments

x	matrix of new designs, one point per row (size n x d)
model	homGP or hetGP model, including inverse matrices
thres	for contour finding
Xref	matrix of input locations to approximate the integral by a sum
w	optional weights vector of weights for Xref locations
preds	optional predictions at Xref to avoid recomputing if already done
kxprime	optional covariance matrix between model \times 0 and Xref to avoid its recomputation

References

Lyu, X., Binois, M. & Ludkovski, M. (2021). Evaluating Gaussian Process Metamodels and Sequential Designs for Noisy Level Set Estimation. *Statistics and Computing*, 31(4), 43. arXiv:1807.06712.

Examples

```

## Infill criterion example
set.seed(42)
branin <- function(x){
  m <- 54.8104; s <- 51.9496
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)
  xx <- 15 * x[,1] - 5; y <- 15 * x[,2]
  f <- (y - 5.1 * xx^2/(4 * pi^2) + 5 * xx/pi - 6)^2 + 10 * (1 - 1/(8 * pi)) * cos(xx) + 10
  f <- (f - m)/s
  return(f)
}

ftest <- function(x, sd = 0.1){
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)

```

```

    return(apply(x, 1, branin) + rnorm(nrow(x), sd = sd))
  }

  ngrid <- 51; xgrid <- seq(0, 1, length.out = ngrid)
  Xgrid <- as.matrix(expand.grid(xgrid, xgrid))
  Zgrid <- ftest(Xgrid)

  n <- 20
  N <- 500
  X <- Xgrid[sample(1:nrow(Xgrid), n),]
  X <- X[sample(1:n, N, replace = TRUE),]
  Z <- ftest(X)
  model <- mleHetGP(X, Z, lower = rep(0.001,2), upper = rep(1,2))

  # Precalculations for speedup
  preds <- predict(model, x = Xgrid)
  kxprime <- cov_gen(X1 = model$X0, X2 = Xgrid, theta = model$theta, type = model$covtype)

  critgrid <- apply(Xgrid, 1, crit_ICU, model = model, Xref = Xgrid,
                  preds = preds, kxprime = kxprime)

  filled.contour(matrix(critgrid, ngrid), color.palette = terrain.colors, main = "ICU criterion")

```

crit_IMSPE

Sequential IMSPE criterion

Description

Compute the integrated mean square prediction error after adding a new design

Usage

```
crit_IMSPE(x, model, id = NULL, Wijs = NULL)
```

Arguments

x	matrix for the new design (size 1 x d)
model	homGP or hetGP model, including inverse matrices
id	instead of providing x, one can provide the index of a considered existing design
Wijs	optional previously computed matrix of Wijs, to avoid recomputing it; see Wij

Details

The computations are scale free, i.e., values are not multiplied by $\hat{\nu}$ from homGP or hetGP. Currently this function ignores the extra terms related to the estimation of the mean.

See Also

[deriv_crit_IMSPE](#) for the derivative

Examples

```
## One-d toy example

set.seed(42)
fctest <- function(x, coef = 0.1) return(sin(2*pi*x) + rnorm(1, sd = coef))

n <- 9
designs <- matrix(seq(0.1, 0.9, length.out = n), ncol = 1)
X <- matrix(designs[rep(1:n, sample(1:10, n, replace = TRUE)),])
Z <- apply(X, 1, fctest)

prdata <- find_reps(X, Z, inputBounds = matrix(c(0,1), nrow = 2, ncol = 1))
Z <- prdata$Z
plot(prdata$X0[rep(1:n, times = prdata$mult),], prdata$Z, xlab = "x", ylab = "Y")

model <- mleHetGP(X = list(X0 = prdata$X0, Z0 = prdata$Z0, mult = prdata$mult),
                  Z = Z, lower = 0.1, upper = 5)

ngrid <- 501
xgrid <- matrix(seq(0,1, length.out = ngrid), ncol = 1)

## Precalculations
Wijs <- Wij(mu1 = model$X0, theta = model$theta, type = model$covtype)

t0 <- Sys.time()

IMSPE_grid <- apply(xgrid, 1, crit_IMSPE, Wijs = Wijs, model = model)

t1 <- Sys.time()
print(t1 - t0)

plot(xgrid, IMSPE_grid * model$nu_hat, xlab = "x", ylab = "crit_IMSPE values")
abline(v = designs)

#####
## Bi-variate case

nvar <- 2

set.seed(2)
fctest <- function(x, coef = 0.1) return(sin(2*pi*sum(x)) + rnorm(1, sd = coef))

n <- 16 # must be a square
xgrid0 <- seq(0.1, 0.9, length.out = sqrt(n))
designs <- as.matrix(expand.grid(xgrid0, xgrid0))
X <- designs[rep(1:n, sample(1:10, n, replace = TRUE)),]
Z <- apply(X, 1, fctest)
```

```

prdata <- find_reps(X, Z, inputBounds = matrix(c(0,1), nrow = 2, ncol = 1))
Z <- prdata$Z

model <- mleHetGP(X = list(X0 = prdata$X0, Z0 = prdata$Z0, mult = prdata$mult), Z = Z,
  lower = rep(0.1, nvar), upper = rep(1, nvar))
ngrid <- 51
xgrid <- seq(0,1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))
## Precalculations
Wijs <- Wij(mu1 = model$X0, theta = model$theta, type = model$covtype)
t0 <- Sys.time()

IMSPE_grid <- apply(Xgrid, 1, crit_IMSPE, Wijs = Wijs, model = model)
filled.contour(x = xgrid, y = xgrid, matrix(IMSPE_grid, ngrid),
  nlevels = 20, color.palette = terrain.colors,
  main = "Sequential IMSPE values")

```

crit_logEI

Logarithm of Expected Improvement criterion

Description

Computes log of EI for minimization, with improved stability with respect to EI

Usage

```
crit_logEI(x, model, cst = NULL, preds = NULL)
```

Arguments

x	matrix of new designs, one point per row (size n x d)
model	homGP or hetGP model, or their TP equivalents, including inverse matrices. For TP models, the computation is using the one from regular EI.
cst	optional plugin value used in the EI, see details
preds	optional predictions at x to avoid recomputing if already done

Details

cst is classically the observed minimum in the deterministic case. In the noisy case, the min of the predictive mean works fine.

Note

This is a beta version at this point.

References

Ament, S., Daulton, S., Eriksson, D., Balandat, M., & Bakshy, E. (2024). Unexpected improvements to expected improvement for Bayesian optimization. *Advances in Neural Information Processing Systems*, 36.

See Also

[crit_EI](#) for the regular EI criterion and compare the outcomes

Examples

```
## Optimization example
set.seed(42)

## Noise field via standard deviation
noiseFun <- function(x, coef = 1.1, scale = 1){
  if(is.null(nrow(x)))
    x <- matrix(x, nrow = 1)
  return(scale*(coef + cos(x * 2 * pi)))
}

## Test function defined in [0,1]
ftest <- function(x){
  if(is.null(nrow(x)))
    x <- matrix(x, ncol = 1)
  return(f1d(x) + rnorm(nrow(x), mean = 0, sd = noiseFun(x)))
}

n_init <- 10 # number of unique designs
N_init <- 100 # total number of points
X <- seq(0, 1, length.out = n_init)
X <- matrix(X[sample(1:n_init, N_init, replace = TRUE)], ncol = 1)
Z <- ftest(X)

## Predictive grid
ngrid <- 51
xgrid <- seq(0,1, length.out = ngrid)
Xgrid <- matrix(xgrid, ncol = 1)

model <- mleHetGP(X = X, Z = Z, lower = 0.001, upper = 1)

logEIgrid <- crit_logEI(Xgrid, model)
preds <- predict(x = Xgrid, model)

par(mar = c(3,3,2,3)+0.1)
plot(xgrid, f1d(xgrid), type = 'l', lwd = 1, col = "blue", lty = 3,
     xlab = '', ylab = '', ylim = c(-8,16))
points(X, Z)
lines(Xgrid, preds$mean, col = 'red', lwd = 2)
lines(Xgrid, qnorm(0.05, preds$mean, sqrt(preds$sd2)), col = 2, lty = 2)
lines(Xgrid, qnorm(0.95, preds$mean, sqrt(preds$sd2)), col = 2, lty = 2)
```

```

lines(Xgrid, qnorm(0.05, preds$mean, sqrt(preds$sd2 + preds$nugs)), col = 3, lty = 2)
lines(Xgrid, qnorm(0.95, preds$mean, sqrt(preds$sd2 + preds$nugs)), col = 3, lty = 2)
par(new = TRUE)
plot(NA, NA, xlim = c(0, 1), ylim = range(logEIgrid), axes = FALSE, ylab = "", xlab = "")
lines(xgrid, logEIgrid, lwd = 2, col = 'cyan')
axis(side = 4)
mtext(side = 4, line = 2, expression(logEI(x)), cex = 0.8)
mtext(side = 2, line = 2, expression(f(x)), cex = 0.8)

```

crit_MCU

Maximum Contour Uncertainty criterion

Description

Computes MCU infill criterion

Usage

```
crit_MCU(x, model, thres = 0, gamma = 2, preds = NULL)
```

Arguments

x	matrix of new designs, one point per row (size n x d)
model	homGP or hetGP model, including inverse matrices
thres	for contour finding
gamma	optional weight in $-lf(x) - \text{thres} + \text{gamma} * s(x)$. Default to 2.
preds	optional predictions at x to avoid recomputing if already done

References

Srinivas, N., Krause, A., Kakade, S., & Seeger, M. (2012). Information-theoretic regret bounds for Gaussian process optimization in the bandit setting, *IEEE Transactions on Information Theory*, 58, pp. 3250-3265.

Bogunovic, J., Scarlett, J., Krause, A. & Cevher, V. (2016). Truncated variance reduction: A unified approach to Bayesian optimization and level-set estimation, in *Advances in neural information processing systems*, pp. 1507-1515.

Lyu, X., Binois, M. & Ludkovski, M. (2021). Evaluating Gaussian Process Metamodels and Sequential Designs for Noisy Level Set Estimation. *Statistics and Computing*, 31(4), 43. arXiv:1807.06712.

Examples

```

## Infill criterion example
set.seed(42)
branin <- function(x){
  m <- 54.8104; s <- 51.9496
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)
  xx <- 15 * x[,1] - 5; y <- 15 * x[,2]
  f <- (y - 5.1 * xx^2/(4 * pi^2) + 5 * xx/pi - 6)^2 + 10 * (1 - 1/(8 * pi)) * cos(xx) + 10
  f <- (f - m)/s
  return(f)
}

ftest <- function(x, sd = 0.1){
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)
  return(apply(x, 1, branin) + rnorm(nrow(x), sd = sd))
}

ngrid <- 101; xgrid <- seq(0, 1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))
Zgrid <- ftest(Xgrid)

n <- 20
N <- 500
X <- Xgrid[sample(1:nrow(Xgrid), n),]
X <- X[sample(1:n, N, replace = TRUE),]
Z <- ftest(X)
model <- mleHetGP(X, Z, lower = rep(0.001,2), upper = rep(1,2))

critgrid <- apply(Xgrid, 1, crit_MCU, model = model)

filled.contour(matrix(critgrid, ngrid), color.palette = terrain.colors, main = "MEE criterion")

```

crit_MEE

*Maximum Empirical Error criterion***Description**

Computes MEE infill criterion

Usage

```
crit_MEE(x, model, thres = 0, preds = NULL)
```

Arguments

x	matrix of new designs, one point per row (size n x d)
model	homGP or hetGP model, including inverse matrices
thres	for contour finding
preds	optional predictions at x to avoid recomputing if already done

References

- Ranjan, P., Bingham, D. & Michailidis, G (2008). Sequential experiment design for contour estimation from complex computer codes, *Technometrics*, 50, pp. 527-541.
- Bichon, B., Eldred, M., Swiler, L., Mahadevan, S. & McFarland, J. (2008). Efficient global reliability analysis for nonlinear implicit performance functions, *AIAA Journal*, 46, pp. 2459-2468.
- Lyu, X., Binois, M. & Ludkovski, M. (2021). Evaluating Gaussian Process Metamodels and Sequential Designs for Noisy Level Set Estimation. *Statistics and Computing*, 31(4), 43. arXiv:1807.06712.

Examples

```
## Infill criterion example
set.seed(42)
branin <- function(x){
  m <- 54.8104; s <- 51.9496
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)
  xx <- 15 * x[,1] - 5; y <- 15 * x[,2]
  f <- (y - 5.1 * xx^2/(4 * pi^2) + 5 * xx/pi - 6)^2 + 10 * (1 - 1/(8 * pi)) * cos(xx) + 10
  f <- (f - m)/s
  return(f)
}

ftest <- function(x, sd = 0.1){
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)
  return(apply(x, 1, branin) + rnorm(nrow(x), sd = sd))
}

ngrid <- 101; xgrid <- seq(0, 1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))
Zgrid <- ftest(Xgrid)

n <- 20
N <- 500
X <- Xgrid[sample(1:nrow(Xgrid), n),]
X <- X[sample(1:n, N, replace = TRUE),]
Z <- ftest(X)
model <- mleHetGP(X, Z, lower = rep(0.001,2), upper = rep(1,2))

critgrid <- apply(Xgrid, 1, crit_MEE, model = model)

filled.contour(matrix(critgrid, ngrid), color.palette = terrain.colors, main = "MEE criterion")
```

Description

Search for the best value of available criterion, possibly using a h-steps lookahead strategy to favor designs with replication

Usage

```
crit_optim(
  model,
  crit,
  ...,
  h = 2,
  Xcand = NULL,
  control = list(multi.start = 10, maxit = 100),
  seed = NULL,
  ncores = 1
)
```

Arguments

model	homGP or hetGP model
crit	considered criterion, one of "crit_cSUR", "crit_EI", "crit_ICU", "crit_MCU" and "crit_tmSE". Note that crit_IMSPE has its dedicated method, see IMSPE_optim .
...	additional parameters of the criterion
h	horizon for multi-step ahead framework. The decision is made between: <ul style="list-style-type: none"> • sequential crit search starting by a new design (optimized first) then adding h replicates • sequential crit searches starting by 1 to h replicates before adding a new point Use $h = 0$ for the myopic criterion, i.e., not looking ahead.
Xcand	optional discrete set of candidates (otherwise a maximin LHS is used to initialize continuous search)
control	list in case Xcand == NULL, with elements multi.start, to perform a multi-start optimization based on optim , with maxit iterations each. Also, tol_dist defines the minimum distance to an existing design for a new point to be added, otherwise the closest existing design is chosen. In a similar fashion, tol_dist is the minimum relative change of crit for adding a new design.
seed	optional seed for the generation of LHS designs with maximinSA_LHS
ncores	number of CPU available (> 1 mean parallel TRUE), see mclapply

Details

When looking ahead, the kriging believer heuristic is used, meaning that the non-observed value is replaced by the mean prediction in the update.

Value

list with elements:

- par: best first design,
- value: criterion h-steps ahead starting from adding par,
- path: list of elements list(par, value, new) at each step h

References

M. Binois, J. Huang, R. B. Gramacy, M. Ludkovski (2019), Replication or exploration? Sequential design for stochastic simulation experiments, *Technometrics*, 61(1), 7-23.
Preprint available on arXiv:1710.03206.

Examples

```
#####
## Bi-variate example (myopic version)
#####

nvar <- 2

set.seed(42)
ftest <- function(x, coef = 0.1) return(sin(2*pi*sum(x)) + rnorm(1, sd = coef))

n <- 25 # must be a square
xgrid0 <- seq(0.1, 0.9, length.out = sqrt(n))
designs <- as.matrix(expand.grid(xgrid0, xgrid0))
X <- designs[rep(1:n, sample(1:10, n, replace = TRUE)),]
Z <- apply(X, 1, ftest)

model <- mleHomGP(X, Z, lower = rep(0.1, nvar), upper = rep(1, nvar))

ngrid <- 51
xgrid <- seq(0,1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))

preds <- predict(x = Xgrid, object = model)

## Initial plots
contour(x = xgrid, y = xgrid, z = matrix(preds$mean, ngrid),
        main = "Predicted mean", nlevels = 20)
points(model$X0, col = 'blue', pch = 20)

crit <- "crit_EI"
crit_grid <- apply(Xgrid, 1, crit, model = model)
filled.contour(x = xgrid, y = xgrid, matrix(crit_grid, ngrid),
              nlevels = 20, color.palette = terrain.colors,
              main = "Initial criterion landscape",
              plot.axes = {axis(1); axis(2); points(model$X0, pch = 20)})

## Sequential crit search
```

```

nsteps <- 1 # Increase for better results

for(i in 1:nsteps){
  res <- crit_optim(model, crit = crit, h = 0, control = list(multi.start = 50, maxit = 30))
  newX <- res$par
  newZ <- ftest(newX)
  model <- update(object = model, Xnew = newX, Znew = newZ)
}

## Final plots
contour(x = xgrid, y = xgrid, z = matrix(preds$mean, ngrid),
        main = "Predicted mean", nlevels = 20)
points(model$X0, col = 'blue', pch = 20)

crit_grid <- apply(Xgrid, 1, crit, model = model)
filled.contour(x = xgrid, y = xgrid, matrix(crit_grid, ngrid),
              nlevels = 20, color.palette = terrain.colors,
              main = "Final criterion landscape",
              plot.axes = {axis(1); axis(2); points(model$X0, pch = 20)})

#####
## Bi-variate example (look-ahead version)
#####
## Not run:
nvar <- 2

set.seed(42)
ftest <- function(x, coef = 0.1) return(sin(2*pi*sum(x)) + rnorm(1, sd = coef))

n <- 25 # must be a square
xgrid0 <- seq(0.1, 0.9, length.out = sqrt(n))
designs <- as.matrix(expand.grid(xgrid0, xgrid0))
X <- designs[rep(1:n, sample(1:10, n, replace = TRUE)),]
Z <- apply(X, 1, ftest)

model <- mleHomGP(X, Z, lower = rep(0.1, nvar), upper = rep(1, nvar))

ngrid <- 51
xgrid <- seq(0,1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))

nsteps <- 5 # Increase for more steps
crit <- "crit_EI"

# To use parallel computation (turn off on Windows)
library(parallel)
parallel <- FALSE #TRUE #
if(parallel) ncores <- detectCores() else ncores <- 1

for(i in 1:nsteps){
  res <- crit_optim(model, h = 3, crit = crit, ncores = ncores,
                    control = list(multi.start = 100, maxit = 50))
}

```

```

# If a replicate is selected
if(!res$path[[1]]$new) print("Add replicate")

newX <- res$par
newZ <- ftest(newX)
model <- update(object = model, Xnew = newX, Znew = newZ)

## Plots
preds <- predict(x = Xgrid, object = model)
contour(x = xgrid, y = xgrid, z = matrix(preds$mean, ngrid),
        main = "Predicted mean", nlevels = 20)
points(model$X0, col = 'blue', pch = 20)
points(newX, col = "red", pch = 20)

crit_grid <- apply(Xgrid, 1, crit, model = model)
filled.contour(x = xgrid, y = xgrid, matrix(crit_grid, ngrid),
              nlevels = 20, color.palette = terrain.colors,
              plot.axes = {axis(1); axis(2); points(model$X0, pch = 20)})
}

## End(Not run)

```

crit_qEI

Parallel Expected improvement

Description

Fast approximated batch-Expected Improvement criterion (for minimization)

Usage

```
crit_qEI(x, model, cst = NULL, preds = NULL)
```

Arguments

x	matrix of new designs representing the batch of q points, one point per row (size q x d)
model	homGP or hetGP model, including inverse matrices.
cst	optional plugin value used in the EI, see details
preds	optional predictions at x to avoid recomputing if already done (must include the predictive covariance, i.e., the cov slot)

Details

cst is classically the observed minimum in the deterministic case. In the noisy case, the min of the predictive mean works fine.

Note

This is a beta version at this point. It may work for for TP models as well.

References

M. Binois (2015), Uncertainty quantification on Pareto fronts and high-dimensional strategies in Bayesian optimization, with applications in multi-objective automotive design. Ecole Nationale Supérieure des Mines de Saint-Etienne, PhD thesis.

Examples

```
## Optimization example (noiseless)
set.seed(42)

## Test function defined in [0,1]
ftest <- f1d

n_init <- 5 # number of unique designs
X <- seq(0, 1, length.out = n_init)
X <- matrix(X, ncol = 1)
Z <- ftest(X)

## Predictive grid
ngrid <- 51
xgrid <- seq(0,1, length.out = ngrid)
Xgrid <- matrix(xgrid, ncol = 1)

model <- mleHomGP(X = X, Z = Z, lower = 0.01, upper = 1, known = list(g = 2e-8))

# Regular EI function
cst <- min(model$Z0)
EIgrid <- crit_EI(Xgrid, model, cst = cst)
plot(xgrid, EIgrid, type = "l")
abline(v = X, lty = 2) # observations

# Create batch (based on regular EI peaks)
xbatch <- matrix(c(0.37, 0.17, 0.7), 3, 1)
abline(v = xbatch, col = "red")
fqEI <- crit_qEI(xbatch, model, cst = cst)

# Compare with Monte Carlo qEI
preds <- predict(model, xbatch, xprime = xbatch)
nsim <- 1e4
simus <- matrix(rnorm(3 * nsim), nsim) %*% chol(preds$cov)
simus <- simus + matrix(preds$mean, nrow = nsim, ncol = 3, byrow = TRUE)
MCqEI <- mean(apply(cst - simus, 1, function(x) max(c(x, 0))))
```

crit_tMSE	<i>t-MSE criterion</i>
-----------	------------------------

Description

Computes targeted mean squared error infill criterion

Usage

```
crit_tMSE(x, model, thres = 0, preds = NULL, seps = 0.05)
```

Arguments

x	matrix of new designs, one point per row (size n x d)
model	homGP or hetGP model, including inverse matrices
thres	for contour finding
preds	optional predictions at x to avoid recomputing if already done (must contain cov)
seps	parameter for the target window

References

Picheny, V., Ginsbourger, D., Roustant, O., Haftka, R., Kim, N. (2010). Adaptive designs of experiments for accurate approximation of a target region, *Journal of Mechanical Design* (132), p. 071008.

Lyu, X., Binois, M. & Ludkovski, M. (2021). Evaluating Gaussian Process Metamodels and Sequential Designs for Noisy Level Set Estimation. *Statistics and Computing*, 31(4), 43. arXiv:1807.06712.

Examples

```
## Infill criterion example
set.seed(42)
branin <- function(x){
  m <- 54.8104; s <- 51.9496
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)
  xx <- 15 * x[,1] - 5; y <- 15 * x[,2]
  f <- (y - 5.1 * xx^2/(4 * pi^2) + 5 * xx/pi - 6)^2 + 10 * (1 - 1/(8 * pi)) * cos(xx) + 10
  f <- (f - m)/s
  return(f)
}

ftest <- function(x, sd = 0.1){
  if(is.null(dim(x))) x <- matrix(x, nrow = 1)
  return(apply(x, 1, branin) + rnorm(nrow(x), sd = sd))
}
```

```

ngrid <- 101; xgrid <- seq(0, 1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))
Zgrid <- ftest(Xgrid)

n <- 20
N <- 500
X <- Xgrid[sample(1:nrow(Xgrid), n),]
X <- X[sample(1:n, N, replace = TRUE),]
Z <- ftest(X)
model <- mleHetGP(X, Z, lower = rep(0.001,2), upper = rep(1,2))

critgrid <- apply(Xgrid, 1, crit_tmSE, model = model)

filled.contour(matrix(critgrid, ngrid), color.palette = terrain.colors, main = "tmSE criterion")

```

deriv_crit_EI

Derivative of EI criterion for GP models

Description

Derivative of EI criterion for GP models

Usage

```
deriv_crit_EI(x, model, cst = NULL, preds = NULL)
```

Arguments

x	matrix for the new design (size 1 x d)
model	homGP or hetGP model
cst	optional plugin value used in the EI, see details
preds	optional predictions at x to avoid recomputing if already done

References

Ginsbourger, D. Multiples metamodeles pour l'approximation et l'optimisation de fonctions numeriques multivariables Ecole Nationale Superieure des Mines de Saint-Etienne, Ecole Nationale Superieure des Mines de Saint-Etienne, 2009

Roustant, O., Ginsbourger, D., DiceKriging, DiceOptim: Two R packages for the analysis of computer experiments by kriging-based metamodeling and optimization, Journal of Statistical Software, 2012

See Also

[crit_EI](#) for the criterion

deriv_crit_IMSPE *Derivative of crit_IMSPE*

Description

Derivative of crit_IMSPE

Usage

```
deriv_crit_IMSPE(x, model, Wijs = NULL)
```

Arguments

x matrix for the new design (size 1 x d)
model homGP or hetGP model
Wijs optional previously computed matrix of Wijs, see [Wij](#)

Value

Derivative of the sequential IMSPE with respect to x

See Also

[crit_IMSPE](#) for the criterion

deriv_crit_logEI *Derivative of logEI criterion for GP models*

Description

Derivative of logEI criterion for GP models

Usage

```
deriv_crit_logEI(x, model, cst = NULL, preds = NULL)
```

Arguments

x matrix for the new design (size 1 x d)
model homGP or hetGP model
cst threshold for contour criteria
preds pre-computed preds for contour criteria

References

Ginsbourger, D. Multiples metamodeles pour l'approximation et l'optimisation de fonctions numeriques multivariables Ecole Nationale Superieure des Mines de Saint-Etienne, Ecole Nationale Superieure des Mines de Saint-Etienne, 2009

Roustant, O., Ginsbourger, D., DiceKriging, DiceOptim: Two R packages for the analysis of computer experiments by kriging-based metamodeling and optimization, Journal of Statistical Software, 2012 Ament, S., Daulton, S., Eriksson, D., Balandat, M., & Bakshy, E. (2024). Unexpected improvements to expected improvement for Bayesian optimization. Advances in Neural Information Processing Systems, 36.

See Also

[crit_logEI](#) for the criterion

f1d

1d test function (1)

Description

1d test function (1)

Usage

f1d(x)

Arguments

x scalar or matrix (size n x 1) in [0,1]

References

A. Forrester, A. Sobester, A. Keane (2008), Engineering design via surrogate modelling: a practical guide, John Wiley & Sons

Examples

plot(f1d)

f1d2	<i>1d test function (2)</i>
------	-----------------------------

Description

1d test function (2)

Usage

f1d2(x)

Arguments

x scalar or matrix (size n x 1) in [0,1]

References

A. Boukouvalas, and D. Cornford (2009), Learning heteroscedastic Gaussian processes for complex datasets, Technical report.

M. Yuan, and G. Wahba (2004), Doubly penalized likelihood estimator in heteroscedastic regression, *Statistics and Probability Letters* 69, 11-20.

Examples

plot(f1d2)

f1d2_n	<i>Noisy 1d test function (2) Add Gaussian noise with variance $r(x) = scale * (\exp(\sin(2 \pi x)))^2$ to f1d2</i>
--------	--

Description

Noisy 1d test function (2) Add Gaussian noise with variance $r(x) = scale * (\exp(\sin(2 \pi x)))^2$ to [f1d2](#)

Usage

f1d2_n(x, scale = 1)

Arguments

x scalar or matrix (size n x 1) in [0,1]
 scale scalar in [0, Inf] to control the signal to noise ratio

Examples

```
X <- matrix(seq(0, 1, length.out = 101), ncol = 1)
Xr <- X[sort(sample(x = 1:101, size = 500, replace = TRUE)),, drop = FALSE]
plot(Xr, f1d2_n(Xr))
lines(X, f1d2(X), col = "red", lwd = 2)
```

f1d_n	<i>Noisy 1d test function (1) Add Gaussian noise with variance $r(x) = scale * (1.1 + \sin(2 \pi x))^2$ to f1d</i>
-------	---

Description

Noisy 1d test function (1) Add Gaussian noise with variance $r(x) = scale * (1.1 + \sin(2 \pi x))^2$ to [f1d](#)

Usage

```
f1d_n(x, scale = 1)
```

Arguments

x	scalar or matrix (size n x 1) in [0,1]
scale	scalar in [0, Inf] to control the signal to noise ratio

Examples

```
X <- matrix(seq(0, 1, length.out = 101), ncol = 1)
Xr <- X[sort(sample(x = 1:101, size = 500, replace = TRUE)),, drop = FALSE]
plot(Xr, f1d_n(Xr))
lines(X, f1d(X), col = "red", lwd = 2)
```

find_reps	<i>Data preprocessing</i>
-----------	---------------------------

Description

Prepare data for use with [mleHetGP](#), in particular to find replicated observations

Usage

```
find_reps(
  X,
  Z,
  return.Zlist = TRUE,
  rescale = FALSE,
  normalize = FALSE,
  inputBounds = NULL
)
```

Arguments

X	matrix of design locations, one point per row
Z	vector of observations at X
return.Zlist	to return Zlist, see below
rescale	if TRUE, the inputs are rescaled to the unit hypercube
normalize	if TRUE, the outputs are centered and normalized
inputBounds	optional matrix of known boundaries in original input space, of size 2 times ncol(X). If not provided, and rescale == TRUE, it is estimated from the data.

Details

Replicates are searched based on character representation, using [unique](#).

Value

A list with the following elements that can be passed to the main fitting functions, e.g., [mleHetGP](#) and [mleHomGP](#)

- X0 matrix with unique designs locations, one point per row,
- Z0 vector of averaged observations at X0,
- mult number of replicates at X0,
- Z vector with all observations, sorted according to X0,
- Zlist optional list, each element corresponds to observations at a design in X0,
- inputBounds optional matrix, to rescale back to the original input space,
- outputStats optional vector, with mean and variance of the original outputs.

Examples

```
##-----
## Find replicates on the motorcycle data
##-----
## motorcycle data
library(MASS)
X <- matrix(mcycle$times, ncol = 1)
Z <- mcycle$accel

data_m <- find_reps(X, Z)

# Initial data
plot(X, Z, ylim = c(-160, 90), ylab = 'acceleration', xlab = "time")
# Display mean values
points(data_m$X0, data_m$Z0, pch = 20)
```

horizon	<i>Adapt horizon</i>
---------	----------------------

Description

Adapt the look-ahead horizon depending on the replicate allocation or a target ratio

Usage

```
horizon(
  model,
  current_horizon = NULL,
  previous_ratio = NULL,
  target = NULL,
  Wijs = NULL
)
```

Arguments

model	hetGP or homGP model
current_horizon	horizon used for the previous iteration, see details
previous_ratio	ratio before adding the previous new design
target	scalar in]0,1] for desired n/N
Wijs	optional previously computed matrix of W_{ij} , see W_{ij}

Details

If target is provided, along with previous_ratio and current_horizon:

- the horizon is increased by one if more replicates are needed but a new ppint has been added at the previous iteration,
- the horizon is decreased by one if new points are needed but a replicate has been added at the previous iteration,
- otherwise it is unchanged.

If no target is provided, [allocate_mult](#) is used to obtain the best allocation of the existing replicates, then the new horizon is sampled from the difference between the actual allocation and the best one, bounded below by 0. See (Binois et al. 2017).

Value

randomly selected horizon for next iteration (adpative) if no target is provided, otherwise returns the update horizon value.

References

M. Binois, J. Huang, R. B. Gramacy, M. Ludkovski (2019), Replication or exploration? Sequential design for stochastic simulation experiments, *Technometrics*, 61(1), 7-23.
Preprint available on arXiv:1710.03206.

hyperSharpeMax	<i>Hypervolume Sharpe ratio maximization</i>
----------------	--

Description

Hypervolume Sharpe ratio maximization

Usage

```
hyperSharpeMax(A, l, u, eps = sqrt(.Machine$double.eps))
```

Arguments

A	matrix of assets, in R^p
l, u	vector of lower and upper bounds in R^p
eps	jitter used in the inversion of the covariance matrix for numerical stability

Value

list with the allocation vector a , corresponding Sharpe ratio value, return vector r and the covariance Q .

References

A. P. Guerreiro, C. M. Fonseca, Hypervolume Sharpe-Ratio indicator: Formalization and first theoretical results, *International Conference on Parallel Problem Solving from Nature*, 2016, 814-823.

Examples

```
#####
### 2 objectives example
#####
set.seed(42)
nA <- 20 # Number of assets
p <- 2 # Number of objectives
A <- matrix(runif(nA * p), nA)
sol <- hyperSharpeMax(A = A, l = c(0, 0), u = c(1, 1))
plot(A, pch = 20, xlim = c(0, 1), ylim = c(0, 1))
points(A[which(sol$par > 1e-6),,drop = FALSE], col = 2)
```

hyperSharperQ *Hypervolume Sharpe ratio return and covariance*

Description

Hypervolume Sharpe ratio return and covariance

Usage

```
hyperSharperQ(A, l, u)
```

Arguments

A matrix of assets, in R^p
 l, u vector of lower and upper bounds in R^p

Value

list with the return vector r and the covariance Q.

References

A. P. Guerreiro, C. M. Fonseca, Hypervolume Sharpe-Ratio indicator: Formalization and first theoretical results, International Conference on Parallel Problem Solving from Nature, 2016, 814-823.

Examples

```
#####  

### 2 objectives example  

#####  

A <- matrix(runif(20*2),20)  

res <- hyperSharperQ(A = A, l = c(0,0), u = c(1,1))  

plot(A, pch = 20, xlim = c(0,1), ylim = c(0,1))
```

IMSPE

Integrated Mean Square Prediction Error

Description

IMSPE of a given design

Usage

```
IMSPE(
  X,
  theta = NULL,
  Lambda = NULL,
  mult = NULL,
  covtype = NULL,
  nu = NULL,
  eps = sqrt(.Machine$double.eps)
)
```

Arguments

X	hetGP or homGP model. Alternatively, one can provide a matrix of unique designs considered
theta	lengthscales
Lambda	diagonal matrix for the noise
mult	number of replicates at each design
covtype	either "Gaussian", "Matern3_2" or "Matern5_2"
nu	variance parameter
eps	numerical nugget

Details

One can provide directly a model of class hetGP or homGP, or provide X and all other arguments

IMSPE_optim

IMSPE optimization

Description

Search for the best value of the IMSPE criterion, possibly using a h-steps lookahead strategy to favor designs with replication

Usage

```
IMSPE_optim(
  model,
  h = 2,
  Xcand = NULL,
  control = list(tol_dist = 1e-06, tol_diff = 1e-06, multi.start = 20, maxit = 100),
  Wijs = NULL,
  seed = NULL,
  ncores = 1
)
```

Arguments

model	homGP or hetGP model
h	horizon for multi-step ahead framework. The decision is made between: <ul style="list-style-type: none"> • sequential crit search starting by a new design (optimized first) then adding h replicates • sequential crit searches starting by 1 to h replicates before adding a new point <p>Use $h = 0$ for the myopic criterion, i.e., not looking ahead.</p>
Xcand	optional discrete set of candidates (otherwise a maximin LHS is used to initialise continuous search)
control	list in case Xcand == NULL, with elements multi.start, to perform a multi-start optimization based on <code>optim</code> , with <code>maxit</code> iterations each. Also, <code>tol_dist</code> defines the minimum distance to an existing design for a new point to be added, otherwise the closest existing design is chosen. In a similar fashion, <code>tol_dist</code> is the minimum relative change of IMSPE for adding a new design.
Wijs	optional previously computed matrix of Wijs, see <code>Wij</code>
seed	optional seed for the generation of designs with <code>maximinSA_LHS</code>
ncores	number of CPU available (> 1 mean parallel TRUE), see <code>mclapply</code>

Details

The domain needs to be $[0, 1]^d$ for now.

Value

list with elements:

- par: best first design,
- value: IMSPE h-steps ahead starting from adding par,
- path: list of elements `list(par, value, new)` at each step h

References

M. Binois, J. Huang, R. B. Gramacy, M. Ludkovski (2019), Replication or exploration? Sequential design for stochastic simulation experiments, *Technometrics*, 61(1), 7-23.
Preprint available on arXiv:1710.03206.

Examples

```
#####
## Bi-variate example (myopic version)
#####

nvar <- 2

set.seed(42)
ftest <- function(x, coef = 0.1) return(sin(2*pi*sum(x)) + rnorm(1, sd = coef))
```

```

n <- 25 # must be a square
xgrid0 <- seq(0.1, 0.9, length.out = sqrt(n))
designs <- as.matrix(expand.grid(xgrid0, xgrid0))
X <- designs[rep(1:n, sample(1:10, n, replace = TRUE)),]
Z <- apply(X, 1, ftest)

model <- mleHomGP(X, Z, lower = rep(0.1, nvar), upper = rep(1, nvar))

ngrid <- 51
xgrid <- seq(0,1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))

preds <- predict(x = Xgrid, object = model)

## Initial plots
contour(x = xgrid, y = xgrid, z = matrix(preds$mean, ngrid),
        main = "Predicted mean", nlevels = 20)
points(model$X0, col = 'blue', pch = 20)

IMSPE_grid <- apply(Xgrid, 1, crit_IMSPE, model = model)
filled.contour(x = xgrid, y = xgrid, matrix(IMSPE_grid, ngrid),
               nlevels = 20, color.palette = terrain.colors,
               main = "Initial IMSPE criterion landscape",
               plot.axes = {axis(1); axis(2); points(model$X0, pch = 20)})

## Sequential IMSPE search
nsteps <- 1 # Increase for better results

for(i in 1:nsteps){
  res <- IMSPE_optim(model, control = list(multi.start = 30, maxit = 30))
  newX <- res$par
  newZ <- ftest(newX)
  model <- update(object = model, Xnew = newX, Znew = newZ)
}

## Final plots
contour(x = xgrid, y = xgrid, z = matrix(preds$mean, ngrid),
        main = "Predicted mean", nlevels = 20)
points(model$X0, col = 'blue', pch = 20)

IMSPE_grid <- apply(Xgrid, 1, crit_IMSPE, model = model)
filled.contour(x = xgrid, y = xgrid, matrix(IMSPE_grid, ngrid),
               nlevels = 20, color.palette = terrain.colors,
               main = "Final IMSPE criterion landscape",
               plot.axes = {axis(1); axis(2); points(model$X0, pch = 20)})

#####
## Bi-variate example (look-ahead version)
#####
## Not run:
nvar <- 2

```

```

set.seed(42)
ftest <- function(x, coef = 0.1) return(sin(2*pi*sum(x)) + rnorm(1, sd = coef))

n <- 25 # must be a square
xgrid0 <- seq(0.1, 0.9, length.out = sqrt(n))
designs <- as.matrix(expand.grid(xgrid0, xgrid0))
X <- designs[rep(1:n, sample(1:10, n, replace = TRUE)),]
Z <- apply(X, 1, ftest)

model <- mleHomGP(X, Z, lower = rep(0.1, nvar), upper = rep(1, nvar))

ngrid <- 51
xgrid <- seq(0,1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))

nsteps <- 5 # Increase for more steps

# To use parallel computation (turn off on Windows)
library(parallel)
parallel <- FALSE #TRUE #
if(parallel) ncores <- detectCores() else ncores <- 1

for(i in 1:nsteps){
  res <- IMSPE_optim(model, h = 3, control = list(multi.start = 100, maxit = 50),
    ncores = ncores)

  # If a replicate is selected
  if(!res$path[[1]]$new) print("Add replicate")

  newX <- res$par
  newZ <- ftest(newX)
  model <- update(object = model, Xnew = newX, Znew = newZ)

  ## Plots
  preds <- predict(x = Xgrid, object = model)
  contour(x = xgrid, y = xgrid, z = matrix(preds$mean, ngrid),
    main = "Predicted mean", nlevels = 20)
  points(model$X0, col = 'blue', pch = 20)
  points(newX, col = "red", pch = 20)

  ## Precalculations
  Wijs <- Wij(mu1 = model$X0, theta = model$theta, type = model$covtype)

  IMSPE_grid <- apply(Xgrid, 1, crit_IMSPE, Wijs = Wijs, model = model)
  filled.contour(x = xgrid, y = xgrid, matrix(IMSPE_grid, ngrid),
    nlevels = 20, color.palette = terrain.colors,
    plot.axes = {axis(1); axis(2); points(model$X0, pch = 20)})
}

## End(Not run)

```

LOO_preds	<i>Leave one out predictions</i>
-----------	----------------------------------

Description

Provide leave one out predictions, e.g., for model testing and diagnostics. This is used in the method plot available on GP and TP models.

Usage

```
LOO_preds(model, ids = NULL)
```

Arguments

model	homGP or hetGP model, TP version is not considered at this point
ids	vector of indices of the unique design point considered (default to all)

Value

list with mean and variance predictions at x_i assuming this point has not been evaluated

Note

For TP models, psi is considered fixed.

References

O. Dubrule (1983), Cross validation of Kriging in a unique neighborhood, *Mathematical Geology* 15, 687–699.

F. Bachoc (2013), Cross Validation and Maximum Likelihood estimations of hyper-parameters of Gaussian processes with model misspecification, *Computational Statistics & Data Analysis*, 55–69.

Examples

```
set.seed(32)
## motorcycle data
library(MASS)
X <- matrix(mcycle$times, ncol = 1)
Z <- mcycle$accel
nvar <- 1

## Model fitting
model <- mleHomGP(X = X, Z = Z, lower = rep(0.1, nvar), upper = rep(10, nvar),
                 covtype = "Matern5_2", known = list(beta0 = 0))
LOO_p <- LOO_preds(model)
```

```

# model minus observation(s) at x_i
d_mot <- find_reps(X, Z)

LOO_ref <- matrix(NA, nrow(d_mot$X0), 2)
for(i in 1:nrow(d_mot$X0)){
  model_i <- mleHomGP(X = list(X0 = d_mot$X0[-i,, drop = FALSE], Z0 = d_mot$Z0[-i],
    mult = d_mot$mult[-i]), Z = unlist(d_mot$Zlist[-i]),
    lower = rep(0.1, nvar), upper = rep(50, nvar), covtype = "Matern5_2",
    known = list(theta = model$theta, k_theta_g = model$k_theta_g, g = model$g,
    beta0 = 0))

  model_i$nu_hat <- model$nu_hat
  p_i <- predict(model_i, d_mot$X0[i,,drop = FALSE])
  LOO_ref[i,] <- c(p_i$mean, p_i$sd2)
}

# Compare results

range(LOO_ref[,1] - LOO_p$mean)
range(LOO_ref[,2] - LOO_p$sd2)

# Use of LOO for diagnostics
plot(model)

```

mleCRNGP

Gaussian process modeling with correlated noise

Description

Gaussian process regression when seed (or trajectory) information is provided, based on maximum likelihood estimation of the hyperparameters. Trajectory handling involves observing all times for any given seed.

Usage

```

mleCRNGP(
  X,
  Z,
  T0 = NULL,
  stype = c("none", "XS"),
  lower = NULL,
  upper = NULL,
  known = NULL,
  noiseControl = list(g_bounds = c(sqrt(.Machine$double.eps) * 10, 100), rho_bounds =
    c(0.001, 0.9)),
  init = NULL,
  covtype = c("Gaussian", "Matern5_2", "Matern3_2"),
  maxit = 100,
  eps = sqrt(.Machine$double.eps),
  settings = list(return.Ki = TRUE, factr = 1e+07)
)

```

Arguments

<code>X</code>	matrix of all designs, one per row. The last column is assumed to contain the integer seed value.
<code>Z</code>	vector of all observations. If <code>ts</code> is provided, the <code>Z</code> is a matrix of size <code>nrow(X) x length(ts)</code> .
<code>T0</code>	optional vector of times (same for all <code>Xs</code>)
<code>stype</code>	structural assumptions, options include: <ul style="list-style-type: none"> • <code>none</code>: no structure, regular matrix inversion is used (only when no time is present); <p>When time is present, the Kronecker structure is always used (the alternative is to provide times as an extra variable in <code>X</code>) Using the Kronecker structure becomes efficient when the product $(n_x \times n_s) \times n_t$ becomes large.</p>
<code>lower, upper</code>	optional bounds for the <code>theta</code> parameter (see cov_gen for the exact parameterization). In the multivariate case, it is possible to give vectors for bounds (resp. scalars) for anisotropy (resp. isotropy)
<code>known</code>	optional list of known parameters, e.g., <code>beta0</code> , <code>theta</code> , <code>g</code> or <code>rho</code> .
<code>noiseControl</code>	list with element, <ul style="list-style-type: none"> • <code>g_bounds</code>, vector providing minimal and maximal noise to signal ratio; • <code>rho_bounds</code>, vector providing minimal and maximal correlation between seed values, in $[0,1]$;
<code>init</code>	optional list specifying starting values for MLE optimization, with elements: <ul style="list-style-type: none"> • <code>theta_init</code> initial value of the <code>theta</code> parameters to be optimized over (default to 10% of the range determined with <code>lower</code> and <code>upper</code>) • <code>g_init</code> initial value of the nugget parameter to be optimized over. • <code>rho_init</code> initial value of the seed correlation parameter.
<code>covtype</code>	covariance kernel type, either <code>'Gaussian'</code> , <code>'Matern5_2'</code> or <code>'Matern3_2'</code> , see cov_gen
<code>maxit</code>	maximum number of iteration for L-BFGS-B of optim
<code>eps</code>	jitter used in the inversion of the covariance matrix for numerical stability
<code>settings</code>	list with argument <code>return.Ki</code> , to include the inverse covariance matrix in the object for further use (e.g., prediction). Arguments <code>factr</code> (default to $1e9$) and <code>pgtol</code> are available to be passed to <code>control</code> for L-BFGS-B in optim .

Details

The global covariance matrix of the model is parameterized as $\text{nu_hat} * (C_x + g \text{Id}) * C_s = \text{nu_hat} * K$, with C_x the spatial correlation matrix between unique designs, depending on the family of kernel used (see [cov_gen](#) for available choices) and values of lengthscale parameters. C_s is the correlation matrix between seed values, equal to 1 if the seeds are equal, ρ otherwise. `nu_hat` is the plugin estimator of the variance of the process.

Compared to [mleHomGP](#), here the replications have a specific identifier, i.e., the seed.

Value

a list which is given the S3 class "CRNGP", with elements:

- theta: maximum likelihood estimate of the lengthscale parameter(s),
- g: maximum likelihood estimate of the nugget variance,
- rho: maximum likelihood estimate of the seed correlation parameter,
- trendtype: either "SK" if beta0 is given, else "OK"
- beta0: estimated trend unless given in input,
- nu_hat: plugin estimator of the variance,
- ll: log-likelihood value,
- X0, S0, T0: values for the spatial, seed and time designs
- Z, eps, covtype, stype,: values given in input,
- call: user call of the function
- used_args: list with arguments provided in the call
- nit_opt, msg: counts and msg returned by [optim](#)
- Ki: inverse covariance matrix (not scaled by nu_hat) (if return.Ki is TRUE in settings)
- Ct: if time is used, corresponding covariance matrix.
- time: time to train the model, in seconds.

Note

This function is experimental at this time and could evolve in the future.

References

Xi Chen, Bruce E Ankenman, and Barry L Nelson. The effects of common random numbers on stochastic kriging metamodels. *ACM Transactions on Modeling and Computer Simulation (TOMACS)*, 22(2):1-20, 2012.

Michael Pearce, Matthias Poloczek, and Juergen Branke. Bayesian simulation optimization with common random numbers. In *2019 Winter Simulation Conference (WSC)*, pages 3492-3503. IEEE, 2019.

A Fadikar, M Binois, N Collier, A Stevens, KB Toh, J Ozik. Trajectory-oriented optimization of stochastic epidemiological models. *arXiv preprint arXiv:2305.03926*

See Also

[predict.CRNGP](#) for predictions, [simul.CRNGP](#) for generating conditional simulation on a Kronecker grid. `summary` and `plot` functions are available as well.

Examples

```

##-----
## Example 1: CRN GP modeling on 1d sims
##-----
#' set.seed(42)
nx <- 50
ns <- 5
x <- matrix(seq(0,1, length.out = nx), nx)
s <- matrix(seq(1, ns, length.out = ns))
g <- 1e-3
theta <- 0.01
KX <- cov_gen(x, theta = theta)
rho <- 0.3
KS <- matrix(rho, ns, ns)
diag(KS) <- 1
YY <- MASS::mvrnorm(n = 1, mu = rep(0, nx*ns), Sigma = kronecker(KX, KS) + g * diag(nx*ns))
YYmat <- matrix(YY, ns, nx)
matplot(x, t(YYmat), pch = 1, type = "b", lty = 3)

Xgrid <- as.matrix(expand.grid(s, x))
Xgrid <- cbind(Xgrid[,2], Xgrid[,1])
ids <- sample(1:nrow(Xgrid), 20)
X0 <- Xgrid[ids,]
Y0 <- YY[ids]
points(X0[,1], Y0, pch = 20, col = 1 + ((X0[,2] - 1) %% 6))

model <- mleCRNGP(X0, Y0, known = list(theta = 0.01, g = 1e-3, rho = 0.3))

preds <- predict(model, x = Xgrid, xprime = Xgrid)
matlines(x, t(matrix(preds$mean, ns, nx)), lty = 1)
# prediction on new seed (i.e., average prediction)
xs1 <- cbind(x, ns+1)
predsm <- predict(model, x = xs1)
lines(x, predsm$mean, col = "orange", lwd = 3)
lines(x, predsm$mean + 2 * sqrt(predsm$sd2), col = "orange", lwd = 2, lty = 3)
lines(x, predsm$mean - 2 * sqrt(predsm$sd2), col = "orange", lwd = 2, lty = 3)

# Conditional realizations
sims <- MASS::mvrnorm(n = 1, mu = preds$mean, Sigma = 1/2 * (preds$cov + t(preds$cov)))
plot(Xgrid[,1], sims, col = 1 + ((Xgrid[,2] - 1) %% 6))
points(X0[,1], Y0, pch = 20, col = 1 + ((X0[,2] - 1) %% 6))
## Not run:
##-----
## Example 2: Homoskedastic GP modeling on 2d sims
##-----
set.seed(2)
nx <- 31
ns <- 5
d <- 2
x <- as.matrix(expand.grid(seq(0,1, length.out = nx), seq(0,1, length.out = nx)))
s <- matrix(seq(1, ns, length.out = ns))
Xgrid <- as.matrix(expand.grid(seq(1, ns, length.out = ns), seq(0,1, length.out = nx),

```

```

                                seq(0,1, length.out = nx)))
Xgrid <- Xgrid[,c(2, 3, 1)]
g <- 1e-3
theta <- c(0.02, 0.05)
KX <- cov_gen(x, theta = theta)
rho <- 0.33
KS <- matrix(rho, ns, ns)
diag(KS) <- 1
YY <- MASS::mvrnorm(n = 1, mu = rep(0, nx*nx*ns), Sigma = kronecker(KX, KS) + g * diag(nx*nx*ns))
YYmat <- matrix(YY, ns, nx*nx)
filled.contour(matrix(YYmat[1,], nx))
filled.contour(matrix(YYmat[2,], nx))

ids <- sample(1:nrow(Xgrid), 80)
X0 <- Xgrid[ids,]
Y0 <- YY[ids]

## Uncomment below for For 3D visualisation
# library(rgl)
# plot3d(Xgrid[,1], Xgrid[,2], YY, col = 1 + (Xgrid[,3] - 1) %% 6)
# points3d(X0[,1], X0[,2], Y0, size = 10, col = 1 + ((X0[,3] - 1) %% 6))

model <- mleCRNGP(X0, Y0, know = list(beta0 = 0))

preds <- predict(model, x = Xgrid, xprime = Xgrid)
# surface3d(unique(Xgrid[1:nx^2,1]),unique(Xgrid[,2]), matrix(YY[Xgrid[,3]==1], nx),
# front = "lines", back = "lines")
# aspect3d(1, 1, 1)
# surface3d(unique(Xgrid[1:nx^2,1]),unique(Xgrid[,2]), matrix(preds$mean[Xgrid[,3]==1], nx),
# front = "lines", back = "lines", col = "red")
plot(preds$mean, YY)

# prediction on new seed (i.e., average prediction)
xs1 <- cbind(x, ns+1)
predsm <- predict(model, x = xs1)
# surface3d(unique(x[,1]), unique(x[,2]), matrix(predsm$mean, nx), col = "orange",
# front = "lines", back = "lines")

# Conditional realizations
sims <- MASS::mvrnorm(n = 1, mu = preds$mean, Sigma = 1/2 * (preds$cov + t(preds$cov)))
# plot3d(X0[,1], X0[,2], Y0, size = 10, col = 1 + ((X0[,3] - 1) %% 6))
# surface3d(unique(x[,1]), unique(x[,2]), matrix(sims[Xgrid[,3] == 1], nx), col = 1,
# front = "lines", back = "lines")
# surface3d(unique(x[,1]), unique(x[,2]), matrix(sims[Xgrid[,3] == 2], nx), col = 2,
# front = "lines", back = "lines")

# Faster alternative for conditional realizations
# (note: here the design points are part of the simulation points)
Xgrid0 <- unique(Xgrid[, -(d + 1), drop = FALSE])
sims2 <- simul(object = model, Xgrid = Xgrid, ids = ids, nsim = 5, check = TRUE)

##-----
## Example 3: Homoskedastic GP modeling on 1d trajectories (with time)

```

```

##-----
set.seed(42)
nx <- 11
nt <- 9
ns <- 7
x <- matrix(sort(seq(0,1, length.out = nx)), nx)
s <- matrix(sort(seq(1, ns, length.out = ns)))
t <- matrix(sort(seq(0, 1, length.out = nt)), nt)
covtype <- "Matern5_2"
g <- 1e-3
theta <- c(0.3, 0.5)
KX <- cov_gen(x, theta = theta[1], type = covtype)
KT <- cov_gen(t, theta = theta[2], type = covtype)
rho <- 0.3
KS <- matrix(rho, ns, ns)
diag(KS) <- 1
XST <- as.matrix(expand.grid(x, s, t))

Kmc <- kronecker(chol(KT), kronecker(chol(KS), chol(KX)))
YY <- t(Kmc) %*% rnorm(nrow(Kmc))

ninit <- 50
XS <- as.matrix(expand.grid(x, s))
ids <- sort(sample(1:nrow(XS), ninit))
XST0 <- cbind(XS[ids[rep(1:ninit, each = nt)],], rep(t[,1], times = ninit))
X0 <- XST[which(duplicated(rbind(XST, XST0), fromLast = TRUE)),]
Y0 <- YY[which(duplicated(rbind(XST, XST0), fromLast = TRUE))]

# tmp <- hetGP::find_reps(X = X0[,-3], Y0)
model <- mleCRNGP(X = XS[ids,], T=t, Z = matrix(Y0, ncol = nt), covtype = covtype)

preds <- predict(model, x = XS, xprime = XS)

# compare with regular CRN GP
mref <- mleCRNGP(X = X0[, c(1, 3, 2)], Z = Y0, covtype = covtype)
pref <- predict(mref, x = XST[, c(1, 3, 2)], xprime = XST[, c(1, 3, 2)])

print(model$time) # Use Kronecker structure for time
print(mref$time)

plot(as.vector(preds$mean), YY)
plot(pref$mean, YY)

## End(Not run)

```

Description

Gaussian process regression under input dependent noise based on maximum likelihood estimation of the hyperparameters. A second GP is used to model latent (log-) variances. This function is enhanced to deal with replicated observations.

Usage

```
mleHetGP(
  X,
  Z,
  lower = NULL,
  upper = NULL,
  noiseControl = list(k_theta_g_bounds = c(1, 100), g_max = 100, g_bounds = c(1e-06, 1)),
  settings = list(linkThetas = "joint", logN = TRUE, initStrategy = "residuals", checkHom
    = TRUE, penalty = TRUE, trace = 0, return.matrices = TRUE, return.hom = FALSE, factr
    = 1e+09, rescaleLogNoiseInit = TRUE),
  covtype = c("Gaussian", "Matern5_2", "Matern3_2"),
  maxit = 100,
  known = NULL,
  init = NULL,
  eps = sqrt(.Machine$double.eps)
)
```

Arguments

- | | |
|--------------|--|
| X | matrix of all designs, one per row, or list with elements: <ul style="list-style-type: none"> • X_0 matrix of unique design locations, one point per row • Z_0 vector of averaged observations, of length $nrow(X_0)$ • <code>mult</code> number of replicates at designs in X_0, of length $nrow(X_0)$ |
| Z | vector of all observations. If using a list with X, Z has to be ordered with respect to X_0 , and of length $sum(mult)$ |
| lower, upper | optional bounds for the theta parameter (see cov_gen for the exact parameterization). In the multivariate case, it is possible to give vectors for bounds (resp. scalars) for anisotropy (resp. isotropy) |
| noiseControl | list with elements related to optimization of the noise process parameters: <ul style="list-style-type: none"> • <code>g_min</code>, <code>g_max</code> minimal and maximal noise to signal ratio (of the mean process) • <code>lowerDelta</code>, <code>upperDelta</code> optional vectors (or scalars) of bounds on <code>Delta</code>, of length $nrow(X_0)$ (default to $rep(eps, nrow(X_0))$ and $rep(noiseControl\$g_max, nrow(X_0))$ resp., or their log) • <code>lowerTheta_g</code>, <code>upperTheta_g</code> optional vectors of bounds for the length-scales of the noise process if <code>linkThetas == 'none'</code>. Same as for theta if not provided. • <code>k_theta_g_bounds</code> if <code>linkThetas == 'joint'</code>, vector with minimal and maximal values for <code>k_theta_g</code> (default to $c(1, 100)$). See Details. |

- `g_bounds` vector for minimal and maximal noise to signal ratios for the noise of the noise process, i.e., the smoothing parameter for the noise process. (default to `c(1e-6, 1)`).
- `settings` list for options about the general modeling procedure, with elements:
- `linkThetas` defines the relation between lengthscales of the mean and noise processes. Either `'none'`, `'joint'` (default) or `'constr'`, see Details.
 - `logN`, when TRUE (default), the log-noise process is modeled.
 - `initStrategy` one of `'simple'`, `'residuals'` (default) and `'smoothed'` to obtain starting values for `Delta`, see Details
 - `penalty` when TRUE, the penalized version of the likelihood is used (i.e., the sum of the log-likelihoods of the mean and variance processes, see References).
 - `checkHom` when TRUE, if the log-likelihood with a homoskedastic model is better, then return it.
 - `trace` optional scalar (default to 0). If positive, tracing information on the fitting process. If 1, information is given about the result of the heterogeneous model optimization. Level 2 gives more details. Level 3 additionally displays all details about initialization of hyperparameters.
 - `return.matrices` boolean to include the inverse covariance matrix in the object for further use (e.g., prediction).
 - `return.hom` boolean to include homoskedastic GP models used for initialization (i.e., `modHom` and `modNugs`).
 - `factr` (default to `1e9`) and `pgtol` are available to be passed to `control` for L-BFGS-B in `optim`.
 - `rescaleLogNoiseInit` (default to TRUE): from Jensen inequality, averaging after the log transform underestimates the variance. When this is set to TRUE (default), we rescale the values to match the log of the average.
- `covtype` covariance kernel type, either `'Gaussian'`, `'Matern5_2'` or `'Matern3_2'`, see `cov_gen`
- `maxit` maximum number of iterations for L-BFGS-B of `optim` dedicated to maximum likelihood optimization
- `init, known` optional lists of starting values for mle optimization or that should not be optimized over, respectively. Values in `known` are not modified, while it can happen to these of `init`, see Details. One can set one or several of the following:
- `theta` lengthscale parameter(s) for the mean process either one value (isotropic) or a vector (anisotropic)
 - `Delta` vector of nuggets corresponding to each design in X_0 , that are smoothed to give `Lambda` (as the global covariance matrix depend on `Delta` and `nu_hat`, it is recommended to also pass values for `theta`)
 - `beta0` constant trend of the mean process
 - `k_theta_g` constant used for link mean and noise processes lengthscales, when `settings$linkThetas == 'joint'`
 - `theta_g` either one value (isotropic) or a vector (anisotropic) for lengthscale parameter(s) of the noise process, when `settings$linkThetas != 'joint'`

- `g` scalar nugget of the noise process
 - `g_H` scalar homoskedastic nugget for the initialisation with a [mleHomGP](#). See [Details](#).
- `eps` jitter used in the inversion of the covariance matrix for numerical stability

Details

The global covariance matrix of the model is parameterized as $\text{nu_hat} * (C + \text{Lambda} * \text{diag}(1/\text{mult})) = \text{nu_hat} * K$, with C the correlation matrix between unique designs, depending on the family of kernel used (see [cov_gen](#) for available choices) and values of lengthscale parameters. `nu_hat` is the plugin estimator of the variance of the process. Lambda is the prediction on the noise level given by a second (homoskedastic) GP:

$$\Lambda = C_g(C_g + \text{diag}(g/\text{mult}))^{-1} \Delta$$

with C_g the correlation matrix between unique designs for this second GP, with lengthscales hyperparameters `theta_g` and nugget `g` and Δ the variance level at X_0 that are estimated.

It is generally recommended to use [find_reps](#) to pre-process the data, to rescale the inputs to the unit cube and to normalize the outputs.

The noise process lengthscales can be set in several ways:

- using `k_theta_g` (`settings$linkThetas == 'joint'`), supposed to be greater than one by default. In this case lengthscales of the noise process are multiples of those of the mean process.
- if `settings$linkThetas == 'constr'`, then the lower bound on `theta_g` correspond to estimated values of an homoskedastic GP fit.
- else lengthscales between the mean and noise process are independent (both either anisotropic or not).

When no starting nor fixed parameter values are provided with `init` or `known`, the initialization process consists of fitting first an homoskedastic model of the data, called `modHom`. Unless provided with `init$theta`, initial lengthscales are taken at 10% of the range determined with `lower` and `upper`, while `init$g_H` may be use to pass an initial nugget value. The resulting lengthscales provide initial values for `theta` (or update them if given in `init`).

If necessary, a second homoskedastic model, `modNugs`, is fitted to the empirical residual variance between the prediction given by `modHom` at X_0 and Z (up to `modHom$nu_hat`). Note that when specifying `settings$linkThetas == 'joint'`, then this second homoskedastic model has fixed lengthscale parameters. Starting values for `theta_g` and `g` are extracted from `modNugs`.

Finally, three initialization schemes for Δ are available with `settings$initStrategy`:

- for `settings$initStrategy == 'simple'`, Δ is simply initialized to the estimated `g` value of `modHom`. Note that this procedure may fail when `settings$penalty == TRUE`.
- for `settings$initStrategy == 'residuals'`, Δ is initialized to the estimated residual variance from the homoskedastic mean prediction.

- for `settings$initStrategy == 'smoothed'`, Delta takes the values predicted by `modNugs` at X_0 .

Notice that lower and upper bounds cannot be equal for `optim`.

Value

a list which is given the S3 class "hetGP", with elements:

- `theta`: unless given, maximum likelihood estimate (mle) of the lengthscale parameter(s),
- `Delta`: unless given, mle of the nugget vector (non-smoothed),
- `Lambda`: predicted input noise variance at X_0 ,
- `nu_hat`: plugin estimator of the variance,
- `theta_g`: unless given, mle of the lengthscale(s) of the noise/log-noise process,
- `k_theta_g`: if `settings$linkThetas == 'joint'`, mle for the constant by which lengthscale parameters of `theta` are multiplied to get `theta_g`,
- `g`: unless given, mle of the nugget of the noise/log-noise process,
- `trendtype`: either "SK" if `beta0` is provided, else "OK",
- `beta0` constant trend of the mean process, plugin-estimator unless given,
- `nmean`: plugin estimator for the constant noise/log-noise process mean,
- `ll`: log-likelihood value, (`ll_non_pen`) is the value without the penalty,
- `nit_opt`, `msg`: counts and message returned by `optim`
- `modHom`: homoskedastic GP model of class `homGP` used for initialization of the mean process,
- `modNugs`: homoskedastic GP model of class `homGP` used for initialization of the noise/log-noise process,
- `nu_hat_var`: variance of the noise process,
- `used_args`: list with arguments provided in the call to the function, which is saved in `call`,
- `Ki`, `Kgi`: inverse of the covariance matrices of the mean and noise processes (not scaled by `nu_hat` and `nu_hat_var`),
- `X0`, `Z0`, `Z`, `eps`, `logN`, `covtype`: values given in input,
- `time`: time to train the model, in seconds.

References

M. Binois, Robert B. Gramacy, M. Ludkovski (2018), Practical heteroskedastic Gaussian process modeling for large simulation experiments, *Journal of Computational and Graphical Statistics*, 27(4), 808–821.

Preprint available on arXiv:1611.05902.

See Also

`predict.hetGP` for predictions, `update.hetGP` for updating an existing model. `summary` and `plot` functions are available as well. `mleHetTP` provide a Student-t equivalent.

Examples

```

##-----
## Example 1: Heteroskedastic GP modeling on the motorcycle data
##-----
set.seed(32)

## motorcycle data
library(MASS)
X <- matrix(mcycle$times, ncol = 1)
Z <- mcycle$accel
nvar <- 1
plot(X, Z, ylim = c(-160, 90), ylab = 'acceleration', xlab = "time")

## Model fitting
model <- mleHetGP(X = X, Z = Z, lower = rep(0.1, nvar), upper = rep(50, nvar),
                 covtype = "Matern5_2")

## Display averaged observations
points(model$X0, model$Z0, pch = 20)

## A quick view of the fit
summary(model)

## Create a prediction grid and obtain predictions
xgrid <- matrix(seq(0, 60, length.out = 301), ncol = 1)
predictions <- predict(x = xgrid, object = model)

## Display mean predictive surface
lines(xgrid, predictions$mean, col = 'red', lwd = 2)
## Display 95% confidence intervals
lines(xgrid, qnorm(0.05, predictions$mean, sqrt(predictions$sd2)), col = 2, lty = 2)
lines(xgrid, qnorm(0.95, predictions$mean, sqrt(predictions$sd2)), col = 2, lty = 2)
## Display 95% prediction intervals
lines(xgrid, qnorm(0.05, predictions$mean, sqrt(predictions$sd2 + predictions$nugs)),
      col = 3, lty = 2)
lines(xgrid, qnorm(0.95, predictions$mean, sqrt(predictions$sd2 + predictions$nugs)),
      col = 3, lty = 2)

##-----
## Example 2: 2D Heteroskedastic GP modeling
##-----
set.seed(1)
nvar <- 2

## Branin redefined in [0,1]^2
branin <- function(x){
  if(is.null(nrow(x)))
    x <- matrix(x, nrow = 1)
  x1 <- x[,1] * 15 - 5
  x2 <- x[,2] * 15
  (x2 - 5/(4 * pi^2) * (x1^2) + 5/pi * x1 - 6)^2 + 10 * (1 - 1/(8 * pi)) * cos(x1) + 10
}

```

```

}

## Noise field via standard deviation
noiseFun <- function(x){
  if(is.null(nrow(x)))
    x <- matrix(x, nrow = 1)
  return(1/5*(3*(2 + 2*sin(x[,1]*pi)*cos(x[,2]*3*pi) + 5*rowSums(x^2))))
}

## data generating function combining mean and noise fields
ftest <- function(x){
  return(branin(x) + rnorm(nrow(x), mean = 0, sd = noiseFun(x)))
}

## Grid of predictive locations
ngrid <- 51
xgrid <- matrix(seq(0, 1, length.out = ngrid), ncol = 1)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))

## Unique (randomly chosen) design locations
n <- 50
Xu <- matrix(runif(n * 2), n)

## Select replication sites randomly
X <- Xu[sample(1:n, 20*n, replace = TRUE),]

## obtain training data response at design locations X
Z <- ftest(X)

## Formating of data for model creation (find replicated observations)
prdata <- find_reps(X, Z, rescale = FALSE, normalize = FALSE)

## Model fitting
model <- mleHetGP(X = list(X0 = prdata$X0, Z0 = prdata$Z0, mult = prdata$mult), Z = prdata$Z,
  lower = rep(0.01, nvar), upper = rep(0.5, nvar),
  covtype = "Matern5_2")

## a quick view into the data stored in the "hetGP"-class object
summary(model)

## prediction from the fit on the grid
predictions <- predict(x = Xgrid, object = model)

## Visualization of the predictive surface
par(mfrow = c(2, 2))
contour(x = xgrid, y = xgrid, z = matrix(branin(Xgrid), ngrid),
  main = "Branin function", nlevels = 20)
points(X, col = 'blue', pch = 20)
contour(x = xgrid, y = xgrid, z = matrix(predictions$mean, ngrid),
  main = "Predicted mean", nlevels = 20)
points(Xu, col = 'blue', pch = 20)
contour(x = xgrid, y = xgrid, z = matrix(noiseFun(Xgrid), ngrid),
  main = "Noise standard deviation function", nlevels = 20)

```

```

points(Xu, col = 'blue', pch = 20)
contour(x = xgrid, y = xgrid, z = matrix(sqrt(predictions$nugs), ngrid),
  main = "Predicted noise values", nlevels = 20)
points(Xu, col = 'blue', pch = 20)
par(mfrow = c(1, 1))

```

mleHetTP

Student-t process modeling with heteroskedastic noise

Description

Student-t process regression under input dependent noise based on maximum likelihood estimation of the hyperparameters. A GP is used to model latent (log-) variances. This function is enhanced to deal with replicated observations.

Usage

```

mleHetTP(
  X,
  Z,
  lower = NULL,
  upper = NULL,
  noiseControl = list(k_theta_g_bounds = c(1, 100), g_max = 10000, g_bounds = c(1e-06,
    0.1), nu_bounds = c(2 + 0.001, 30), sigma2_bounds = c(sqrt(.Machine$double.eps),
    10000)),
  settings = list(linkThetas = "joint", logN = TRUE, initStrategy = "residuals", checkHom
    = TRUE, penalty = TRUE, trace = 0, return.matrices = TRUE, return.hom = FALSE, factr
    = 1e+09),
  covtype = c("Gaussian", "Matern5_2", "Matern3_2"),
  maxit = 100,
  known = list(beta0 = 0),
  init = list(nu = 3),
  eps = sqrt(.Machine$double.eps)
)

```

Arguments

X	matrix of all designs, one per row, or list with elements: <ul style="list-style-type: none"> • X0 matrix of unique design locations, one point per row • Z0 vector of averaged observations, of length <code>nrow(X0)</code> • <code>mult</code> number of replicates at designs in X0, of length <code>nrow(X0)</code>
Z	vector of all observations. If using a list with X, Z has to be ordered with respect to X0, and of length <code>sum(mult)</code>
lower, upper	bounds for the theta parameter (see cov_gen for the exact parameterization). In the multivariate case, it is possible to give vectors for bounds (resp. scalars) for anisotropy (resp. isotropy)

noiseControl	<p>list with elements related to optimization of the noise process parameters:</p> <ul style="list-style-type: none"> • <code>g_min</code>, <code>g_max</code> minimal and maximal noise to signal ratio (of the mean process) • <code>lowerDelta</code>, <code>upperDelta</code> optional vectors (or scalars) of bounds on <code>Delta</code>, of length <code>nrow(X0)</code> (default to <code>rep(eps, nrow(X0))</code> and <code>rep(noiseControl\$g_max, nrow(X0))</code> resp., or their log) • <code>lowerTheta_g</code>, <code>upperTheta_g</code> optional vectors of bounds for the length-scales of the noise process if <code>linkThetas == 'none'</code>. Same as for <code>theta</code> if not provided. • <code>k_theta_g_bounds</code> if <code>linkThetas == 'joint'</code>, vector with minimal and maximal values for <code>k_theta_g</code> (default to <code>c(1, 100)</code>). See Details. • <code>g_bounds</code> vector for minimal and maximal noise to signal ratios for the noise of the noise process, i.e., the smoothing parameter for the noise process. (default to <code>c(1e-6, 1)</code>). • <code>sigma2_bounds</code>, vector providing minimal and maximal signal variance. • <code>nu_bounds</code>, vector providing minimal and maximal values for the degrees of freedom.
settings	<p>list for options about the general modeling procedure, with elements:</p> <ul style="list-style-type: none"> • <code>linkThetas</code> defines the relation between lengthscales of the mean and noise processes. Either <code>'none'</code>, <code>'joint'</code> (default) or <code>'constr'</code>, see Details. • <code>logN</code>, when TRUE (default), the log-noise process is modeled. • <code>initStrategy</code> one of <code>'simple'</code>, <code>'residuals'</code> (default) and <code>'smoothed'</code> to obtain starting values for <code>Delta</code>, see Details • <code>penalty</code> when TRUE, the penalized version of the likelihood is used (i.e., the sum of the log-likelihoods of the mean and variance processes, see References). • <code>checkHom</code> when TRUE, if the log-likelihood with a homoskedastic model is better, then return it. • <code>trace</code> optional scalar (default to 0). If positive, tracing information on the fitting process. If 1, information is given about the result of the heterogeneous model optimization. Level 2 gives more details. Level 3 additionally displays all details about initialization of hyperparameters. • <code>return.matrices</code> boolean too include the inverse covariance matrix in the object for further use (e.g., prediction). • Arguments <code>factr</code> (default to <code>1e9</code>) and <code>pgtol</code> are available to be passed to control for L-BFGS-B in <code>optim</code>.
covtype	covariance kernel type, either <code>'Gaussian'</code> , <code>'Matern5_2'</code> or <code>'Matern3_2'</code> , see cov_gen
maxit	maximum number of iterations for L-BFGS-B of <code>optim</code> dedicated to maximum likelihood optimization
init, known	optional lists of starting values for mle optimization or that should not be optimized over, respectively. Values in <code>known</code> are not modified, while it can happen to those of <code>init</code> , see Details. One can set one or several of the following:

- theta lengthscale parameter(s) for the mean process either one value (isotropic) or a vector (anisotropic)
- Delta vector of nuggets corresponding to each design in X_0 , that are smoothed to give Lambda (as the global covariance matrix depend on Delta and nu_hat, it is recommended to also pass values for theta)
- beta0 constant trend of the mean process
- k_theta_g constant used for link mean and noise processes lengthscales, when settings\$linkThetas == 'joint'
- theta_g either one value (isotropic) or a vector (anisotropic) for lengthscale parameter(s) of the noise process, when settings\$linkThetas != 'joint'
- g scalar nugget of the noise process
- nu degree of freedom parameter
- sigma2 scale variance
- g_H scalar homoskedastic nugget for the initialisation with a [mleHomGP](#). See Details.

eps jitter used in the inversion of the covariance matrix for numerical stability

Details

The global covariance matrix of the model is parameterized as $K = \sigma^2 * C + \Lambda * \text{diag}(1/\text{mult})$, with C the correlation matrix between unique designs, depending on the family of kernel used (see [cov_gen](#) for available choices). Lambda is the prediction on the noise level given by a (homoskedastic) GP:

$$\Lambda = C_g(C_g + \text{diag}(g/\text{mult}))^{-1}\Delta$$

with C_g the correlation matrix between unique designs for this second GP, with lengthscales hyperparameters theta_g and nugget g and Delta the variance level at X_0 that are estimated.

It is generally recommended to use [find_reps](#) to pre-process the data, to rescale the inputs to the unit cube and to normalize the outputs.

The noise process lengthscales can be set in several ways:

- using k_theta_g (settings\$linkThetas == 'joint'), supposed to be greater than one by default. In this case lengthscales of the noise process are multiples of those of the mean process.
- if settings\$linkThetas == 'constr', then the lower bound on theta_g correspond to estimated values of an homoskedastic GP fit.
- else lengthscales between the mean and noise process are independent (both either anisotropic or not).

When no starting nor fixed parameter values are provided with init or known, the initialization process consists of fitting first an homoskedastic model of the data, called modHom. Unless provided with init\$theta, initial lengthscales are taken at 10% of the range determined with lower and upper, while init\$g_H may be use to pass an initial nugget value. The resulting lengthscales provide initial values for theta (or update them if given in init).

If necessary, a second homoskedastic model, `modNugs`, is fitted to the empirical residual variance between the prediction given by `modHom` at X_0 and Z (up to `modHom$nu_hat`). Note that when specifying `settings$linkThetas == 'joint'`, then this second homoskedastic model has fixed lengthscale parameters. Starting values for `theta_g` and `g` are extracted from `modNugs`.

Finally, three initialization schemes for `Delta` are available with `settings$initStrategy`:

- for `settings$initStrategy == 'simple'`, `Delta` is simply initialized to the estimated `g` value of `modHom`. Note that this procedure may fail when `settings$penalty == TRUE`.
- for `settings$initStrategy == 'residuals'`, `Delta` is initialized to the estimated residual variance from the homoskedastic mean prediction.
- for `settings$initStrategy == 'smoothed'`, `Delta` takes the values predicted by `modNugs` at X_0 .

Notice that lower and upper bounds cannot be equal for `optim`.

Value

a list which is given the S3 class "hetTP", with elements:

- `theta`: unless given, maximum likelihood estimate (mle) of the lengthscale parameter(s),
- `Delta`: unless given, mle of the nugget vector (non-smoothed),
- `Lambda`: predicted input noise variance at X_0 ,
- `sigma2`: plugin estimator of the variance,
- `theta_g`: unless given, mle of the lengthscale(s) of the noise/log-noise process,
- `k_theta_g`: if `settings$linkThetas == 'joint'`, mle for the constant by which lengthscale parameters of `theta` are multiplied to get `theta_g`,
- `g`: unless given, mle of the nugget of the noise/log-noise process,
- `trendtype`: either "SK" if `beta0` is provided, else "OK",
- `beta0` constant trend of the mean process, plugin-estimator unless given,
- `nmean`: plugin estimator for the constant noise/log-noise process mean,
- `ll`: log-likelihood value, (`ll_non_pen`) is the value without the penalty,
- `nit_opt`, `msg`: counts and message returned by `optim`
- `modHom`: homoskedastic GP model of class `homGP` used for initialization of the mean process,
- `modNugs`: homoskedastic GP model of class `homGP` used for initialization of the noise/log-noise process,
- `nu_hat_var`: variance of the noise process,
- `used_args`: list with arguments provided in the call to the function, which is saved in `call`,
- `X0`, `Z0`, `Z`, `eps`, `logN`, `covtype`: values given in input,
- `time`: time to train the model, in seconds.

References

M. Binois, Robert B. Gramacy, M. Ludkovski (2018), Practical heteroskedastic Gaussian process modeling for large simulation experiments, *Journal of Computational and Graphical Statistics*, 27(4), 808–821.

Preprint available on arXiv:1611.05902.

A. Shah, A. Wilson, Z. Ghahramani (2014), Student-t processes as alternatives to Gaussian processes, *Artificial Intelligence and Statistics*, 877–885.

See Also

[predict.hetTP](#) for predictions. `summary` and `plot` functions are available as well.

Examples

```
##-----
## Example 1: Heteroskedastic TP modeling on the motorcycle data
##-----
set.seed(32)

## motorcycle data
library(MASS)
X <- matrix(mcycle$times, ncol = 1)
Z <- mcycle$accel
nvar <- 1
plot(X, Z, ylim = c(-160, 90), ylab = 'acceleration', xlab = "time")

## Model fitting
model <- mleHetTP(X = X, Z = Z, lower = rep(0.1, nvar), upper = rep(50, nvar),
                 covtype = "Matern5_2")

## Display averaged observations
points(model$X0, model$Z0, pch = 20)

## A quick view of the fit
summary(model)

## Create a prediction grid and obtain predictions
xgrid <- matrix(seq(0, 60, length.out = 301), ncol = 1)
preds <- predict(x = xgrid, object = model)

## Display mean predictive surface
lines(xgrid, preds$mean, col = 'red', lwd = 2)
## Display 95% confidence intervals
lines(xgrid, preds$mean + sqrt(preds$sd2) * qt(0.05, df = model$nu + nrow(X)), col = 2, lty = 2)
lines(xgrid, preds$mean + sqrt(preds$sd2) * qt(0.95, df = model$nu + nrow(X)), col = 2, lty = 2)
## Display 95% prediction intervals
lines(xgrid, preds$mean + sqrt(preds$sd2 + preds$nugs) * qt(0.05, df = model$nu + nrow(X)),
      col = 3, lty = 2)
```

```

lines(xgrid, preds$mean + sqrt(preds$sd2 + preds$nugs) * qt(0.95, df = model$nu + nrow(X)),
      col = 3, lty = 2)

##-----
## Example 2: 2D Heteroskedastic TP modeling
##-----
set.seed(1)
nvar <- 2

## Branin redefined in  $[0,1]^2$ 
branin <- function(x){
  if(is.null(nrow(x)))
    x <- matrix(x, nrow = 1)
  x1 <- x[,1] * 15 - 5
  x2 <- x[,2] * 15
  (x2 - 5/(4 * pi^2) * (x1^2) + 5/pi * x1 - 6)^2 + 10 * (1 - 1/(8 * pi)) * cos(x1) + 10
}

## Noise field via standard deviation
noiseFun <- function(x){
  if(is.null(nrow(x)))
    x <- matrix(x, nrow = 1)
  return(1/5*(3*(2 + 2*sin(x[,1]*pi)*cos(x[,2]*3*pi) + 5*rowSums(x^2))))
}

## data generating function combining mean and noise fields
ftest <- function(x){
  return(branin(x) + rnorm(nrow(x), mean = 0, sd = noiseFun(x)))
}

## Grid of predictive locations
ngrid <- 51
xgrid <- matrix(seq(0, 1, length.out = ngrid), ncol = 1)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))

## Unique (randomly chosen) design locations
n <- 100
Xu <- matrix(runif(n * 2), n)

## Select replication sites randomly
X <- Xu[sample(1:n, 20*n, replace = TRUE),]

## obtain training data response at design locations X
Z <- ftest(X)

## Formatting of data for model creation (find replicated observations)
prdata <- find_reps(X, Z, rescale = FALSE, normalize = FALSE)

## Model fitting
model <- mleHetTP(X = list(X0 = prdata$X0, Z0 = prdata$Z0, mult = prdata$mult), Z = prdata$Z, ,
                 lower = rep(0.01, nvar), upper = rep(10, nvar),
                 covtype = "Matern5_2")

```

```

## a quick view into the data stored in the "hetTP"-class object
summary(model)

## prediction from the fit on the grid
preds <- predict(x = Xgrid, object = model)

## Visualization of the predictive surface
par(mfrow = c(2, 2))
contour(x = xgrid, y = xgrid, z = matrix(branin(Xgrid), ngrid),
  main = "Branin function", nlevels = 20)
points(X, col = 'blue', pch = 20)
contour(x = xgrid, y = xgrid, z = matrix(preds$mean, ngrid),
  main = "Predicted mean", nlevels = 20)
points(X, col = 'blue', pch = 20)
contour(x = xgrid, y = xgrid, z = matrix(noiseFun(Xgrid), ngrid),
  main = "Noise standard deviation function", nlevels = 20)
points(X, col = 'blue', pch = 20)
contour(x = xgrid, y = xgrid, z = matrix(sqrt(preds$nugs), ngrid),
  main = "Predicted noise values", nlevels = 20)
points(X, col = 'blue', pch = 20)
par(mfrow = c(1, 1))

```

mleHomGP

Gaussian process modeling with homoskedastic noise

Description

Gaussian process regression under homoskedastic noise based on maximum likelihood estimation of the hyperparameters. This function is enhanced to deal with replicated observations.

Usage

```

mleHomGP(
  X,
  Z,
  lower = NULL,
  upper = NULL,
  known = NULL,
  noiseControl = list(g_bounds = c(sqrt(.Machine$double.eps), 100)),
  init = NULL,
  covtype = c("Gaussian", "Matern5_2", "Matern3_2"),
  maxit = 100,
  eps = sqrt(.Machine$double.eps),
  settings = list(return.Ki = TRUE, factr = 1e+07, method = "MLE")
)

```

Arguments

X	matrix of all designs, one per row, or list with elements: <ul style="list-style-type: none"> • X_0 matrix of unique design locations, one point per row • Z_0 vector of averaged observations, of length $nrow(X_0)$ • <code>mult</code> number of replicates at designs in X_0, of length $nrow(X_0)$
Z	vector of all observations. If using a list with X, Z has to be ordered with respect to X_0 , and of length $sum(mult)$
lower, upper	optional bounds for the theta parameter (see cov_gen for the exact parameterization). In the multivariate case, it is possible to give vectors for bounds (resp. scalars) for anisotropy (resp. isotropy)
known	optional list of known parameters, e.g., β_0 , theta or g
noiseControl	list with element , <ul style="list-style-type: none"> • <code>g_bounds</code>, vector providing minimal and maximal noise to signal ratio
init	optional list specifying starting values for MLE optimization, with elements: <ul style="list-style-type: none"> • <code>theta_init</code> initial value of the theta parameters to be optimized over (default to 10% of the range determined with lower and upper) • <code>g_init</code> initial value of the nugget parameter to be optimized over (based on the variance at replicates if there are any, else 0.1)
covtype	covariance kernel type, either 'Gaussian', 'Matern5_2' or 'Matern3_2', see cov_gen
maxit	maximum number of iteration for L-BFGS-B of optim
eps	jitter used in the inversion of the covariance matrix for numerical stability
settings	list with argument <code>return.Ki</code> , to include the inverse covariance matrix in the object for further use (e.g., prediction). Arguments <code>factr</code> (default to $1e9$) and <code>pgtol</code> are available to be passed to <code>control</code> for L-BFGS-B in optim (for the joint likelihood only). Argument <code>method</code> is for the fitting method: either 'MLE' for maximum likelihood or 'LOO' for leave-one-out estimation.

Details

The global covariance matrix of the model is parameterized as $\nu_{\hat{}} * (C + g * \text{diag}(1/mult)) = \nu_{\hat{}} * K$, with C the correlation matrix between unique designs, depending on the family of kernel used (see [cov_gen](#) for available choices) and values of lengthscale parameters. $\nu_{\hat{}}$ is the plugin estimator of the variance of the process.

It is generally recommended to use [find_reps](#) to pre-process the data, to rescale the inputs to the unit cube and to normalize the outputs.

Value

a list which is given the S3 class "homGP", with elements:

- `theta`: maximum likelihood estimate of the lengthscale parameter(s),
- `g`: maximum likelihood estimate of the nugget variance,
- `trendtype`: either "SK" if β_0 is given, else "OK"

- β_0 : estimated trend unless given in input,
- ν_{hat} : plugin estimator of the variance,
- l_1 : log-likelihood value,
- $X_0, Z_0, Z, \text{mult}, \text{eps}, \text{covtype}$: values given in input,
- `call`: user call of the function
- `used_args`: list with arguments provided in the call
- `nit_opt, msg`: counts and `msg` returned by `optim`
- K_i : inverse covariance matrix (not scaled by ν_{hat}) (if `return.Ki` is TRUE in settings)
- `time`: time to train the model, in seconds.

References

M. Binois, Robert B. Gramacy, M. Ludkovski (2018), Practical heteroskedastic Gaussian process modeling for large simulation experiments, *Journal of Computational and Graphical Statistics*, 27(4), 808–821.

Preprint available on arXiv:1611.05902.

See Also

`predict.homGP` for predictions, `update.homGP` for updating an existing model. `summary` and `plot` functions are available as well. `mleHomTP` provide a Student-t equivalent.

Examples

```
##-----
## Example 1: Homoskedastic GP modeling on the motorcycle data
##-----
set.seed(32)

## motorcycle data
library(MASS)
X <- matrix(mcycle$times, ncol = 1)
Z <- mcycle$accel
plot(X, Z, ylim = c(-160, 90), ylab = 'acceleration', xlab = "time")

model <- mleHomGP(X = X, Z = Z, lower = 0.01, upper = 100)

## Display averaged observations
points(model$X0, model$Z0, pch = 20)
xgrid <- matrix(seq(0, 60, length.out = 301), ncol = 1)
predictions <- predict(x = xgrid, object = model)

## Display mean prediction
lines(xgrid, predictions$mean, col = 'red', lwd = 2)
## Display 95% confidence intervals
lines(xgrid, qnorm(0.05, predictions$mean, sqrt(predictions$sd2)), col = 2, lty = 2)
```

```

lines(xgrid, qnorm(0.95, predictions$mean, sqrt(predictions$sd2)), col = 2, lty = 2)
## Display 95% prediction intervals
lines(xgrid, qnorm(0.05, predictions$mean, sqrt(predictions$sd2 + predictions$nugs)),
      col = 3, lty = 2)
lines(xgrid, qnorm(0.95, predictions$mean, sqrt(predictions$sd2 + predictions$nugs)),
      col = 3, lty = 2)

```

mleHomTP

Student-T process modeling with homoskedastic noise

Description

Student-t process regression under homoskedastic noise based on maximum likelihood estimation of the hyperparameters. This function is enhanced to deal with replicated observations.

Usage

```

mleHomTP(
  X,
  Z,
  lower = NULL,
  upper = NULL,
  known = list(beta0 = 0),
  noiseControl = list(g_bounds = c(sqrt(.Machine$double.eps), 10000), nu_bounds = c(2 +
    0.001, 30), sigma2_bounds = c(sqrt(.Machine$double.eps), 10000)),
  init = list(nu = 3),
  covtype = c("Gaussian", "Matern5_2", "Matern3_2"),
  maxit = 100,
  eps = sqrt(.Machine$double.eps),
  settings = list(return.Ki = TRUE, factr = 1e+09)
)

```

Arguments

X	matrix of all designs, one per row, or list with elements: <ul style="list-style-type: none"> • X_0 matrix of unique design locations, one point per row • Z_0 vector of averaged observations, of length $nrow(X_0)$ • mult number of replicates at designs in X_0, of length $nrow(X_0)$
Z	vector of all observations. If using a list with X, Z has to be ordered with respect to X_0 , and of length $\text{sum}(\text{mult})$
lower, upper	bounds for the theta parameter (see cov_gen for the exact parameterization). In the multivariate case, it is possible to give vectors for bounds (resp. scalars) for anisotropy (resp. isotropy)
known	optional list of known parameters, e.g., beta0 (default to 0), theta, g, sigma2 or nu
noiseControl	list with element,

	<ul style="list-style-type: none"> • <code>g_bound</code>, vector providing minimal and maximal noise variance • <code>sigma2_bounds</code>, vector providing minimal and maximal signal variance • <code>nu_bounds</code>, vector providing minimal and maximal values for the degrees of freedom. The minimal value has to be strictly greater than 2. If the mle optimization gives a large value, e.g., 30, considering a GP with <code>mleHomGP</code> may be better.
<code>init</code>	list specifying starting values for MLE optimization, with elements: <ul style="list-style-type: none"> • <code>theta_init</code> initial value of the theta parameters to be optimized over (default to 10% of the range determined with lower and upper) • <code>g_init</code> initial value of the nugget parameter to be optimized over (based on the variance at replicates if there are any, else 10% of the variance) • <code>sigma2</code> initial value of the variance parameter (default to 1) • <code>nu</code> initial value of the degrees of freedom parameter (default to 3)
<code>covtype</code>	covariance kernel type, either 'Gaussian', 'Matern5_2' or 'Matern3_2', see <code>cov_gen</code>
<code>maxit</code>	maximum number of iteration for L-BFGS-B of <code>optim</code>
<code>eps</code>	jitter used in the inversion of the covariance matrix for numerical stability
<code>settings</code>	list with argument <code>return.Ki</code> , to include the inverse covariance matrix in the object for further use (e.g., prediction). Arguments <code>factr</code> (default to 1e9) and <code>pgtol</code> are available to be passed to <code>control</code> for L-BFGS-B in <code>optim</code> .

Details

The global covariance matrix of the model is parameterized as $K = \text{sigma2} * C + g * \text{diag}(1/\text{mult})$, with C the correlation matrix between unique designs, depending on the family of kernel used (see `cov_gen` for available choices).

It is generally recommended to use `find_reps` to pre-process the data, to rescale the inputs to the unit cube and to normalize the outputs.

Value

a list which is given the S3 class "homGP", with elements:

- `theta`: maximum likelihood estimate of the lengthscale parameter(s),
- `g`: maximum likelihood estimate of the nugget variance,
- `trendtype`: either "SK" if `beta0` is given, else "OK"
- `beta0`: estimated trend unless given in input,
- `sigma2`: maximum likelihood estimate of the scale variance,
- `nu2`: maximum likelihood estimate of the degrees of freedom parameter,
- `ll`: log-likelihood value,
- `X0`, `Z0`, `Z`, `mult`, `eps`, `covtype`: values given in input,
- `call`: user call of the function
- `used_args`: list with arguments provided in the call
- `nit_opt`, `msg`: counts and msg returned by `optim`
- `Ki`, inverse covariance matrix (if `return.Ki` is TRUE in `settings`)
- `time`: time to train the model, in seconds.

References

M. Binois, Robert B. Gramacy, M. Ludkovski (2018), Practical heteroskedastic Gaussian process modeling for large simulation experiments, *Journal of Computational and Graphical Statistics*, 27(4), 808–821.

Preprint available on arXiv:1611.05902.

A. Shah, A. Wilson, Z. Ghahramani (2014), Student-t processes as alternatives to Gaussian processes, *Artificial Intelligence and Statistics*, 877–885.

M. Chung, M. Binois, RB Gramacy, DJ Moquin, AP Smith, AM Smith (2019). Parameter and Uncertainty Estimation for Dynamical Systems Using Surrogate Stochastic Processes. *SIAM Journal on Scientific Computing*, 41(4), 2212-2238.

Preprint available on arXiv:1802.00852.

See Also

[predict.homTP](#) for predictions. `summary` and `plot` functions are available as well.

Examples

```
##-----
## Example 1: Homoskedastic Student-t modeling on the motorcycle data
##-----
set.seed(32)

## motorcycle data
library(MASS)
X <- matrix(mcycle$times, ncol = 1)
Z <- mcycle$accel
plot(X, Z, ylim = c(-160, 90), ylab = 'acceleration', xlab = "time")

noiseControl = list(g_bounds = c(1e-3, 1e4))
model <- mleHomTP(X = X, Z = Z, lower = 0.01, upper = 100, noiseControl = noiseControl)
summary(model)

## Display averaged observations
points(model$X0, model$Z0, pch = 20)
xgrid <- matrix(seq(0, 60, length.out = 301), ncol = 1)
preds <- predict(x = xgrid, object = model)

## Display mean prediction
lines(xgrid, preds$mean, col = 'red', lwd = 2)
## Display 95% confidence intervals
lines(xgrid, preds$mean + sqrt(preds$sd2) * qt(0.05, df = model$nu + nrow(X)), col = 2, lty = 2)
lines(xgrid, preds$mean + sqrt(preds$sd2) * qt(0.95, df = model$nu + nrow(X)), col = 2, lty = 2)
## Display 95% prediction intervals
lines(xgrid, preds$mean + sqrt(preds$sd2 + preds$nugs) * qt(0.05, df = model$nu + nrow(X)),
      col = 3, lty = 2)
```

```
lines(xgrid, preds$mean + sqrt(preds$sd2 + preds$nugs) * qt(0.95, df = model$nu + nrow(X)),
      col = 3, lty = 2)
```

predict.CRNGP	<i>Gaussian process predictions using a GP object for correlated noise (of class CRNGP)</i>
---------------	---

Description

Gaussian process predictions using a GP object for correlated noise (of class CRNGP)

Usage

```
## S3 method for class 'CRNGP'
predict(object, x, xprime = NULL, t0 = NULL, ...)
```

Arguments

object	an object of class CRNGP; e.g., as returned by mleCRNGP
x	matrix of designs locations to predict at (one point per row). Last column is for the integer valued seed. If trajectories are considered, i.e., with time, the prediction will occur at the same times as the training data unless t0 is provided.
xprime	optional second matrix of predictive locations to obtain the predictive covariance matrix between x and xprime
t0	single column matrix of times to predict at, if trajectories are considered. By default the prediction is at the same times as the training data.
...	no other argument for this method

Details

The full predictive variance corresponds to the sum of sd2 and nugs. See [mleHomGP](#) for examples.

Value

list with elements

- mean: kriging mean;
- sd2: kriging variance (filtered, e.g. without the nugget value)
- cov: predictive covariance matrix between x and xprime
- nugs: nugget value at each prediction location, for consistency with [mleHomGP](#).

predict.hetGP	<i>Gaussian process predictions using a heterogeneous noise GP object (of class hetGP)</i>
---------------	--

Description

Gaussian process predictions using a heterogeneous noise GP object (of class hetGP)

Usage

```
## S3 method for class 'hetGP'
predict(object, x, noise.var = FALSE, xprime = NULL, nugs.only = FALSE, ...)
```

Arguments

object	an object of class hetGP; e.g., as returned by mleHetGP
x	matrix of designs locations to predict at (one point per row)
noise.var	should the variance of the latent variance process be returned?
xprime	optional second matrix of predictive locations to obtain the predictive covariance matrix between x and xprime
nugs.only	if TRUE, only return noise variance prediction
...	no other argument for this method.

Details

The full predictive variance corresponds to the sum of sd2 and nugs. See [mleHetGP](#) for examples.

Value

list with elements

- mean: kriging mean;
- sd2: kriging variance (filtered, e.g. without the nugget values)
- nugs: noise variance prediction
- sd2_var: (returned if noise.var = TRUE) kriging variance of the noise process (i.e., on log-variances if logN = TRUE)
- cov: (returned if xprime is given) predictive covariance matrix between x and xprime

predict.hetTP	<i>Student-t process predictions using a heterogeneous noise TP object (of class hetTP)</i>
---------------	---

Description

Student-t process predictions using a heterogeneous noise TP object (of class hetTP)

Usage

```
## S3 method for class 'hetTP'
predict(object, x, noise.var = FALSE, xprime = NULL, nugs.only = FALSE, ...)
```

Arguments

object	an object of class hetTP; e.g., as returned by mleHetTP
x	matrix of designs locations to predict at
noise.var	should the variance of the latent variance process be returned?
xprime	optional second matrix of predictive locations to obtain the predictive covariance matrix between x and xprime
nugs.only	if TRUE, only return noise variance prediction
...	no other argument for this method.

Details

The full predictive variance corresponds to the sum of sd2 and nugs.

Value

list with elements

- mean: kriging mean;
- sd2: kriging variance (filtered, e.g. without the nugget values)
- nugs: noise variance
- sd2_var: (optional) kriging variance of the noise process (i.e., on log-variances if logN = TRUE)
- cov: (optional) predictive covariance matrix between x and xprime

predict.homGP	<i>Gaussian process predictions using a homoskedastic noise GP object (of class homGP)</i>
---------------	--

Description

Gaussian process predictions using a homoskedastic noise GP object (of class homGP)

Usage

```
## S3 method for class 'homGP'
predict(object, x, xprime = NULL, ...)
```

Arguments

object	an object of class homGP; e.g., as returned by mleHomGP
x	matrix of designs locations to predict at (one point per row)
xprime	optional second matrix of predictive locations to obtain the predictive covariance matrix between x and xprime
...	no other argument for this method

Details

The full predictive variance corresponds to the sum of sd2 and nugs. See [mleHomGP](#) for examples.

Value

list with elements

- mean: kriging mean;
- sd2: kriging variance (filtered, e.g. without the nugget value)
- cov: predictive covariance matrix between x and xprime
- nugs: nugget value at each prediction location, for consistency with [mleHomGP](#).

predict.homTP	<i>Student-t process predictions using a homoskedastic noise GP object (of class homGP)</i>
---------------	---

Description

Student-t process predictions using a homoskedastic noise GP object (of class homGP)

Usage

```
## S3 method for class 'homTP'
predict(object, x, xprime = NULL, ...)
```

Arguments

object	an object of class homGP; e.g., as returned by mleHomTP
x	matrix of designs locations to predict at
xprime	optional second matrix of predictive locations to obtain the predictive covariance matrix between x and xprime
...	no other argument for this method

Details

The full predictive variance corresponds to the sum of sd2 and nugs.

Value

list with elements

- mean: kriging mean;
- sd2: kriging variance (filtered, e.g. without the nugget value)
- cov: predictive covariance matrix between x and xprime
- nugs: nugget value at each prediction location

pred_noisy_input	<i>Gaussian process prediction prediction at a noisy input x, with centered Gaussian noise of variance sigma_x. Several options are available, with different efficiency/accuracy tradeoffs.</i>
------------------	--

Description

Gaussian process prediction prediction at a noisy input x, with centered Gaussian noise of variance sigma_x. Several options are available, with different efficiency/accuracy tradeoffs.

Usage

```
pred_noisy_input(x, model, sigma_x, type = c("simple", "taylor", "exact"))
```

Arguments

x	design considered
model	GP
sigma_x	input variance
type	available options include <ul style="list-style-type: none"> • simple relying on a corrective term, see (McHutchon2011); • taylor based on a Taylor expansion, see, e.g., (Girard2003); • exact for exact moments (only for the Gaussian covariance).

Note

Beta version.

References

A. McHutchon and C.E. Rasmussen (2011), Gaussian process training with input noise, *Advances in Neural Information Processing Systems*, 1341-1349.

A. Girard, C.E. Rasmussen, J.Q. Candela and R. Murray-Smith (2003), Gaussian process priors with uncertain inputs application to multiple-step ahead time series forecasting, *Advances in Neural Information Processing Systems*, 545-552.

Examples

```
#####
### Illustration of prediction with input noise
#####

## noise std deviation function defined in [0,1]
noiseFun <- function(x, coef = 1.1, scale = 0.25){
  if(is.null(nrow(x))) x <- matrix(x, nrow = 1)
  return(scale*(coef + sin(x * 2 * pi)))
}

## data generating function combining mean and noise fields
ftest <- function(x, scale = 0.25){
  if(is.null(nrow(x))) x <- matrix(x, ncol = 1)
  return(f1d(x) + rnorm(nrow(x), mean = 0, sd = noiseFun(x, scale = scale)))
}

ntest <- 101; xgrid <- seq(0,1, length.out = ntest); Xgrid <- matrix(xgrid, ncol = 1)
set.seed(42)
Xpred <- Xgrid[rep(1:ntest, each = 100),,drop = FALSE]
Zpred <- matrix(ftest(Xpred), byrow = TRUE, nrow = ntest)
n <- 10
```

```

N <- 20
X <- matrix(seq(0, 1, length.out = n))
if(N > n) X <- rbind(X, X[sample(1:n, N-n, replace = TRUE),,drop = FALSE])
X <- X[order(X[,1]),,drop = FALSE]

Z <- apply(X, 1, ftest)
par(mfrow = c(1, 2))
plot(X, Z, ylim = c(-10,15), xlim = c(-0.1,1.1))
lines(xgrid, f1d(xgrid))
lines(xgrid, drop(f1d(xgrid)) + 2*noiseFun(xgrid), lty = 3)
lines(xgrid, drop(f1d(xgrid)) - 2*noiseFun(xgrid), lty = 3)
model <- mleHomGP(X, Z, known = list(beta0 = 0))
preds <- predict(model, Xgrid)
lines(xgrid, preds$mean, col = "red", lwd = 2)
lines(xgrid, preds$mean - 2*sqrt(preds$sd2), col = "blue")
lines(xgrid, preds$mean + 2*sqrt(preds$sd2), col = "blue")
lines(xgrid, preds$mean - 2*sqrt(preds$sd2 + preds$nugs), col = "blue", lty = 2)
lines(xgrid, preds$mean + 2*sqrt(preds$sd2 + preds$nugs), col = "blue", lty = 2)

sigmax <- 0.1
X1 <- matrix(0.5)

lines(xgrid, dnorm(xgrid, X1, sigmax) - 10, col = "darkgreen")

# MC experiment
nmc <- 1000
XX <- matrix(rnorm(nmc, X1, sigmax))
pxx <- predict(model, XX)
YXX <- rnorm(nmc, mean = pxx$mean, sd = sqrt(pxx$sd2 + pxx$nugs))
points(XX, YXX, pch = '.')

hh <- hist(YXX, breaks = 51, plot = FALSE)
dd <- density(YXX)
plot(hh$density, hh$mids, ylim = c(-10, 15))
lines(dd$y, dd$x)

# GP predictions
pin1 <- pred_noisy_input(X1, model, sigmax^2, type = "exact")
pin2 <- pred_noisy_input(X1, model, sigmax^2, type = "taylor")
pin3 <- pred_noisy_input(X1, model, sigmax^2, type = "simple")
ygrid <- seq(-10, 15,, ntest)
lines(dnorm(ygrid, pin1$mean, sqrt(pin1$sd2)), ygrid, lty = 2, col = "orange")
lines(dnorm(ygrid, pin2$mean, sqrt(pin2$sd2)), ygrid, lty = 2, col = "violet")
lines(dnorm(ygrid, pin3$mean, sqrt(pin3$sd2)), ygrid, lty = 2, col = "grey")
abline(h = mean(YXX), col = "red") # empirical mean

par(mfrow = c(1, 1))

```

Description

Bayesian optimization loop with parallel EI starting from initial observations

Usage

```
qEI_loop(X0, Y0, model, q, nrep = 1, fun, budget, lower, upper, control = NULL)
```

Arguments

X0	initial design of experiments matrix
Y0	initial vector of responses at X0
model	homGP or hetGP model
q	batch size
nrep	number of replicates at the q points, default to 1
fun	test function to minimize
budget	optimization budget
lower, upper	domain bounds
control	list with parameters <ul style="list-style-type: none"> • nunif: number of uniformly sampled candidates points for acquisition function optimization • ncb: number of initial candidate batches • maxit: passed to <code>optim</code> • trackbest: if TRUE, the best estimated solution will be saved at each iteration • maxtime: alternative stopping criterion

Value

A list with components:

- par: all points evaluated,
- value: the matrix of objective values at the points given in par,
- model: the last kriging models fitted.
- membest: a matrix of best estimated designs at each iteration.
- estbest: corresponding predicted mean values.

Examples

```
d <- 2
n <- 10*d
N <- 5*n
budget <- 130 # Increase for better results

## Noise field via standard deviation
noiseFun <- function(x){
  if(is.null(nrow(x)))
```

```

    x <- matrix(x, nrow = 1)
    return(1/5*(3*(2 + 2*sin(x[,1]*pi)*cos(x[,2]*3*pi) + 5*rowSums(x^2))))
  }

## Branin redefined in [0,1]^2
branin <- function(x){
  if(is.null(nrow(x))) x <- matrix(x, nrow = 1)
  x1 <- x[,1] * 15 - 5
  x2 <- x[,2] * 15
  return((x2 - 5/(4 * pi^2) * (x1^2) + 5/pi * x1 - 6)^2 + 10 * (1 - 1/(8 * pi)) * cos(x1) + 10)
}

## data generating function combining mean and noise fields
ftest <- function(x){
  if(is.null(nrow(x))) x <- matrix(x, nrow = 1)
  return(branin(x) + rnorm(nrow(x), mean = 0, sd = noiseFun(x)))
}

ngrid <- 51
Xgrid <- as.matrix(expand.grid(seq(0,1,length.out = ngrid), seq(0,1,length.out = ngrid)))
Ygrid <- branin(Xgrid)
Ygrid <- cbind(Ygrid, noiseFun(Xgrid)^2)
x1 <- c(0.9616520, 0.15); x2 <- c(0.1238946, 0.8166644); x3 <- c(0.5427730, 0.15)
fstar <- 0.3978874

X0 <- matrix(runif(n*d),n, d)
X0 <- X0[sample(1:n, size = N, replace = TRUE),]
Y0 <- ftest(X0)

mod <- mleHetGP(X0, Y0, covtype = "Matern5_2", known = list(beta0 = 0))

opt <- qEI_loop(X0, Y0, mod, q = 10, nrep = 1, fun = ftest, budget = budget,
  lower = rep(0, d), upper = rep(1, d))
est <- predict(opt$model, opt$model$X0)$mean
xbest <- opt$model$X0[which.min(est),,drop=FALSE]
par(mfrow = c(1, 2))
contour(matrix(Ygrid[,1], ngrid), nlevels = 21,
  main = "True function")
points(opt$model$X0, col = 4, pch = 20, cex = opt$model$mult/10)
points(rbind(t(x1), t(x2), t(x3)), pch=20, col="red")
points(xbest, col = "pink", pch = 15)
contour(matrix(sqrt(Ygrid[,2]^2), ngrid), nlevels = 21,
  main = "True variance")
points(rbind(t(x1), t(x2), t(x3)), pch=20, col="red")
points(opt$model$X0, col = 4, pch = 20, cex = opt$model$mult/10)
points(xbest, col = "pink", pch = 15)
par(mfrow = c(1, 1))

```

Description

Bayesian optimization loop with portfolio based batch EI

Usage

```
qHSRI_loop(X0, Y0, model, q, fun, budget, lower, upper, control = NULL)
```

Arguments

X0	initial design of experiments matrix
Y0	initial vector of responses at X0
model	homGP or hetGP model
q	batch size
fun	test function to minimize
budget	optimization budget
lower, upper	domain bounds
control	list with parameters <ul style="list-style-type: none"> • <code>nunif</code>: number of uniformly sampled candidates points for acquisition function optimization • <code>pop.gen</code>: population size and number of generations for nsga2 • <code>maxit</code>: passed to optim • <code>trackbest</code>: if TRUE, the best estimated solution will be saved at each iteration • <code>maxtime</code>: alternative stopping criterion • <code>trace</code>: boolean for printing messages • <code>minPI</code>: minimum probability of improvement for filtering solutions on the exploration-exploitation Pareto front • <code>extendper</code>: parameter to set the reference point for hypervolume computation • <code>tol_dist</code>: minimal distance to an existing design • <code>tol_bdist</code>: minimal distance to a design in the batch • <code>max_rep</code>: maximal degree of replication for a given design • <code>max_brep</code>: maximal degree of replication per batch point

Value

A list with components:

- `par`: all points evaluated,
- `value`: the matrix of objective values at the points given in `par`,
- `model`: the last kriging models fitted.
- `membest`: a matrix of best estimated designs at each iteration.
- `estbest`: corresponding predicted mean values.

References

Binois, M., Collier, N., Ozik, J. (2025). A portfolio approach to massively parallel Bayesian optimization. *Journal of Artificial Intelligence Research*, 82, pp. 137-167.

Examples

```
d <- 2
n <- 10*d
N <- 5*n
budget <- 150 # Increase for better results

## Noise field via standard deviation
noiseFun <- function(x){
  if(is.null(nrow(x)))
    x <- matrix(x, nrow = 1)
  return(1/5*(3*(2 + 2*sin(x[,1]*pi)*cos(x[,2]*3*pi) + 5*rowSums(x^2))))
}

## Branin redefined in [0,1]^2
branin <- function(x){
  if(is.null(nrow(x))) x <- matrix(x, nrow = 1)
  x1 <- x[,1] * 15 - 5
  x2 <- x[,2] * 15
  return((x2 - 5/(4 * pi^2) * (x1^2) + 5/pi * x1 - 6)^2 + 10 * (1 - 1/(8 * pi)) * cos(x1) + 10)
}

## data generating function combining mean and noise fields
ftest <- function(x){
  if(is.null(nrow(x))) x <- matrix(x, nrow = 1)
  return(branin(x) + rnorm(nrow(x), mean = 0, sd = noiseFun(x)))
}

ngrid <- 51
Xgrid <- as.matrix(expand.grid(seq(0,1,length.out = ngrid), seq(0,1,length.out = ngrid)))
Ygrid <- branin(Xgrid)
Ygrid <- cbind(Ygrid, noiseFun(Xgrid)^2)
x1 <- c(0.9616520, 0.15); x2 <- c(0.1238946, 0.8166644); x3 <- c(0.5427730, 0.15)
fstar <- 0.3978874

X0 <- matrix(runif(n*d),n, d)
X0 <- X0[sample(1:n, size = N, replace = TRUE),]
Y0 <- ftest(X0)

mod <- mleHetGP(X0, Y0, covtype = "Matern5_2", known = list(beta0 = 0))
opt <- qHSRI_loop(X0, Y0, mod, q = 10, fun = ftest, budget = budget,
  lower = rep(0, d), upper = rep(1, d))
est <- predict(opt$model, opt$model$X0)$mean
xbest <- opt$model$X0[which.min(est),,drop=FALSE]
preds <- predict(opt$model, Xgrid)

par(mfrow = c(2, 2))
```

```

contour(matrix(preds$mean, ngrid), levels = c(1, seq(0,300,10)),
  main="Mean prediction")
points(opt$model$X0, col = 4, pch = 20, cex = opt$model$mult/10)
contour(matrix(sqrt(preds$nugs), ngrid), nlevels = 21,
  main="Variance prediction")
points(opt$model$X0, col = 4, pch = 20, cex = opt$model$mult/10)
contour(matrix(Ygrid[,1], ngrid), levels = c(1, seq(0,300,10)),
  main = "True function")
points(opt$model$X0, col = 4, pch = 20, cex = opt$model$mult/10)
points(rbind(t(x1), t(x2), t(x3)), pch=20, col="red")
points(xbest, col = "pink", pch = 15)
contour(matrix(sqrt(Ygrid[,2]^2), ngrid), nlevels = 21,
  main = "True variance")
points(rbind(t(x1), t(x2), t(x3)), pch=20, col="red")
points(opt$model$X0, col = 4, pch = 20, cex = opt$model$mult/10)
points(xbest, col = "pink", pch = 15)
par(mfrow = c(1, 1))

```

rebuild

*Import and export of hetGP objects***Description**

Functions to make hetGP objects lighter before exporting them, and to reverse this after import. The rebuild function may also be used to obtain more robust inverse of covariance matrices using [ginv](#).

Usage

```

rebuild(object, robust)

## S3 method for class 'homGP'
rebuild(object, robust = FALSE)

strip(object)

## S3 method for class 'hetGP'
rebuild(object, robust = FALSE)

## S3 method for class 'homTP'
rebuild(object, robust = FALSE)

## S3 method for class 'hetTP'
rebuild(object, robust = FALSE)

```

Arguments

object	homGP or homTP model without slot Ki (inverse covariance matrix), or hetGP or hetTP model without slot Ki or Kgi
robust	if TRUE ginv is used for matrix inversion, otherwise it is done via Cholesky.

Value

object with additional or removed slots.

Examples

```
set.seed(32)
## motorcycle data
library(MASS)
X <- matrix(mcycle$times, ncol = 1)
Z <- mcycle$accel
## Model fitting
model <- mleHetGP(X = X, Z = Z, lower = 0.1, upper = 50)

# Check size
object.size(model)

# Remove internal elements, e.g., to save it
model <- strip(model)

# Check new size
object.size(model)

# Now rebuild model, and use ginv instead
model <- rebuild(model, robust = TRUE)
object.size(model)
```

scores	<i>Score and RMSE function To asses the performance of the prediction, this function computes the root mean squared error and proper score function (also known as negative log-probability density).</i>
--------	---

Description

Score and RMSE function To asses the performance of the prediction, this function computes the root mean squared error and proper score function (also known as negative log-probability density).

Usage

```
scores(model, Xtest, Ztest, return.rmse = FALSE)
```

Arguments

model	homGP or hetGP model, including inverse matrices
Xtest	matrix of new design locations
Ztest	corresponding vector of observations, or alternatively, a matrix of size [nrow(Xtest) x number of replicates], a list of size nrow(Xtest) with a least one value per element
return.rmse	if TRUE, return the root mean squared error

References

T. Gneiting, and A. Raftery (2007). Strictly Proper Scoring Rules, Prediction, and Estimation, *Journal of the American Statistical Association*, 102(477), 359-378.

simul	<i>Conditional simulation for CRNGP</i>
-------	---

Description

Conditional simulation for CRNGP

Usage

```
simul(object, Xgrid, ids, nsim, eps, seqseeds, check)
```

Arguments

object	CRNGP model
Xgrid	matrix of (x, seed) locations where the simulation is performed. Where all design locations are matched with all seed values. In particular, it is assumed that each unique x values is matched with all seeds before going to the next x value. The last column MUST correspond to seeds values. Xgrid must also contain the evaluated designs (e.g., in model\$X0)
ids	vector of indices corresponding to observed values in Xgrid
nsim	number of simulations to return
eps	jitter used in the Cholesky decomposition of the covariance matrix for numerical stability
seqseeds	is the seed sequence repeated (e.g., 1 2 3 1 2 3), else it is assumed to be ordered (e.g., 1 1 2 2 3 3)
check	if TRUE, check that Xgrid has the proper structure (slower)

Value

Conditional simulation matrix.

simul.CRNGP

*Fast conditional simulation for a CRNGP model***Description**

Fast conditional simulation for a CRNGP model

Usage

```
## S3 method for class 'CRNGP'
simul(
  object,
  Xgrid,
  ids = NULL,
  nsim = 1,
  eps = sqrt(.Machine$double.eps),
  seqseeds = TRUE,
  check = TRUE
)
```

Arguments

object	a CRNGP model obtained with mleCRNGP
Xgrid	matrix of (x, seed) locations where the simulation is performed. The last column MUST correspond to seeds values. Xgrid must also contain the evaluated designs (e.g., in object\$X0). All design locations are matched with all seed values, either by increasing seed values or repeating the seed sequence.
ids	vector of indices corresponding to observed values in Xgrid
nsim	number of simulations to return
eps	jitter used in the Cholesky decomposition of the covariance matrix for numerical stability
seqseeds	is the seed sequence repeated (e.g., 1 2 3 1 2 3), else it is assumed to be ordered (e.g., 1 1 2 2 3 3)
check	if TRUE, check that Xgrid has the proper structure (slower)

Value

A matrix of size `nrow(Xgrid) x nsim`.

References

Chiles, J. P., & Delfiner, P. (2012). Geostatistics: modeling spatial uncertainty (Vol. 713). John Wiley & Sons.

Chevalier, C.; Emery, X.; Ginsbourger, D. Fast Update of Conditional Simulation Ensembles Mathematical Geosciences, 2014

Examples

```

## Not run:
##-----
## Example: Homoskedastic GP modeling on 2d sims
##-----
set.seed(2)
nx <- 31
ns <- 5
d <- 2
x <- as.matrix(expand.grid(seq(0,1, length.out = nx), seq(0,1, length.out = nx)))
s <- matrix(seq(1, ns, length.out = ns))
Xgrid <- as.matrix(expand.grid(seq(1, ns, length.out = ns), seq(0,1, length.out = nx),
                             seq(0,1, length.out = nx)))

Xgrid <- Xgrid[,c(2, 3, 1)]
g <- 1e-6
theta <- c(0.2, 0.5)
KX <- cov_gen(x, theta = theta)
rho <- 0.33
KS <- matrix(rho, ns, ns)
diag(KS) <- 1

YY <- MASS::mvrnorm(n = 1, mu = rep(0, nx*nx*ns), Sigma = kronecker(KX, KS) + g * diag(nx*nx*ns))
YYmat <- matrix(YY, ns, nx*nx)
filled.contour(matrix(YYmat[1,], nx))
filled.contour(matrix(YYmat[2,], nx))

ids <- sample(1:nrow(Xgrid), 80)
X0 <- Xgrid[ids,]
Y0 <- YY[ids]

# For 3d visualization
# library(rgl)
# plot3d(Xgrid[,1], Xgrid[,2], YY, col = 1 + (Xgrid[,3] - 1) %% 6)
# points3d(X0[,1], X0[,2], Y0, size = 10, col = 1 + ((X0[,3] - 1) %% 6))

model <- mleCRNGP(X0, Y0, known = list(g = 1e-6))

preds <- predict(model, x = Xgrid, xprime = Xgrid)
# surface3d(unique(Xgrid[1:nx^2,1]),unique(Xgrid[,2]), matrix(YY[Xgrid[,3]==1], nx),
# front = "lines", back = "lines")
# aspect3d(1, 1, 1)
# surface3d(unique(Xgrid[1:nx^2,1]),unique(Xgrid[,2]), matrix(preds$mean[Xgrid[,3]==1], nx),
# front = "lines", back = "lines", col = "red")

# Conditional realizations (classical way)
set.seed(2)
t0 <- Sys.time()
SigmaCond <- 1/2 * (preds$cov + t(preds$cov))
sims <- t(chol(SigmaCond + diag(sqrt(.Machine$double.eps), nrow(Xgrid)))) %*% rnorm(nrow(Xgrid))
sims <- sims + preds$mean
print(difftime(Sys.time(), t0))
# sims <- MASS::mvrnorm(n = 1, mu = preds$mean, Sigma = 1/2 * (preds$cov + t(preds$cov)))

```

```

# plot3d(X0[,1], X0[,2], Y0, size = 10, col = 1 + ((X0[,3] - 1) %% 6))
# surface3d(unique(x[,1]), unique(x[,2]), matrix(sims[Xgrid[,3]] == 1], nx), col = 1,
#   front = "lines", back = "lines")
# surface3d(unique(x[,1]), unique(x[,2]), matrix(sims[Xgrid[,3]] == 2], nx), col = 2,
#   front = "lines", back = "lines")

# Alternative for conditional realizations
# (note: here the design points are part of the simulation points)
set.seed(2)
t0 <- Sys.time()
condreas <- simul(model, Xgrid, ids = ids)
print(difftime(Sys.time(), t0))
# plot3d(X0[,1], X0[,2], Y0, size = 10, col = 1 + ((X0[,3] - 1) %% 6))
# surface3d(unique(x[,1]), unique(x[,2]), matrix(condreas[Xgrid[,3]] == 1], nx), col = 1,
#   front = "lines", back = "lines")
# surface3d(unique(x[,1]), unique(x[,2]), matrix(condreas[Xgrid[,3]] == 2], nx), col = 2,
#   front = "lines", back = "lines")

# Alternative using ordered seeds:
Xgrid2 <- as.matrix(expand.grid(seq(0,1, length.out = nx),
  seq(0,1, length.out = nx), seq(1, ns, length.out = ns)))
condreas2 <- simul(model, Xgrid2, ids = ids, seqseeds = FALSE)

## Check that values at X0 are coherent:
# condreas[ids,1] - Y0
# sims[ids,1] - Y0

## Check that the empirical mean/covariance is correct
condreas2 <- simul(model, Xgrid, ids = ids, nsim = 1000)
print(range(rowMeans(condreas2) - preds$mean))
print(range(cov(t(condreas2)) - preds$cov))

## End(Not run)

```

sirEval

SIR test problem

Description

Epidemiology problem, initial and rescaled to $[0,1]^2$ versions.

Usage

```
sirEval(x)
```

```
sirSimulate(S0 = 1990, I0 = 10, M = S0 + I0, beta = 0.75, gamma = 0.5, imm = 0)
```

Arguments

x vector of size two
 S0 initial number of susceptibles
 I0 initial number of infected
 M total population
 beta, gamma, imm control rates

References

R. Hu, M. Ludkovski (2017), Sequential Design for Ranking Response Surfaces, SIAM/ASA Journal on Uncertainty Quantification, 5(1), 212-239.

Examples

```
## SIR test problem illustration
ngrid <- 10 # increase
xgrid <- seq(0, 1, length.out = ngrid)
Xgrid <- as.matrix(expand.grid(xgrid, xgrid))

nrep <- 5 # increase
X <- Xgrid[rep(1:nrow(Xgrid), nrep),]
Y <- apply(X, 1, sirEval)
dataSIR <- find_reps(X, Y)
filled.contour(xgrid, xgrid, matrix(lapply(dataSIR$Zlist, sd), ngrid),
  xlab = "Susceptibles", ylab = "Infecteds", color.palette = terrain.colors)
```

 update.hetGP

Update "hetGP"-class model fit with new observations

Description

Fast update of existing hetGP model with new observations.

Usage

```
## S3 method for class 'hetGP'
update(
  object,
  Xnew,
  Znew,
  ginit = 0.01,
  lower = NULL,
  upper = NULL,
  noiseControl = NULL,
  settings = NULL,
  known = NULL,
```

```

    maxit = 100,
    method = "quick",
    ...
  )

```

Arguments

object	previously fit "hetGP"-class model
Xnew	matrix of new design locations; ncol(Xnew) must match the input dimension encoded in object
Znew	vector new observations at those design locations, of length nrow(X). NAs can be passed, see Details
ginit	minimal value of the smoothing parameter (i.e., nugget of the noise process) for optimization initialization. It is compared to the g hyperparameter in the object.
lower, upper, noiseControl, settings, known	optional bounds for mle optimization, see mleHetGP . If not provided, they are extracted from the existing model
maxit	maximum number of iterations for the internal L-BFGS-B optimization method; see optim for more details
method	one of "quick", "mixed" see Details.
...	no other argument for this method.

Details

The update can be performed with or without re-estimating hyperparameter. In the first case, [mleHetGP](#) is called, based on previous values for initialization. The only missing values are the latent variables at the new points, that are initialized based on two possible update schemes in method:

- "quick" the new delta value is the predicted nugs value from the previous noise model;
- "mixed" new values are taken as the barycenter between prediction given by the noise process and empirical variance.

The subsequent number of MLE computations can be controlled with `maxit`.

In case hyperparameters need not be updated, `maxit` can be set to 0. In this case it is possible to pass NAs in `Znew`, then the model can still be used to provide updated variance predictions.

Examples

```

##-----
## Sequential update example
##-----
set.seed(42)

## Spatially varying noise function
noisefun <- function(x, coef = 1){
  return(coef * (0.05 + sqrt(abs(x)*20/(2*pi))/10))
}

```

```

## Initial data set
nvar <- 1
n <- 20
X <- matrix(seq(0, 2 * pi, length=n), ncol = 1)
mult <- sample(1:10, n, replace = TRUE)
X <- rep(X, mult)
Z <- sin(X) + rnorm(length(X), sd = noisefun(X))

## Initial fit
testpts <- matrix(seq(0, 2*pi, length = 10*n), ncol = 1)
model <- model_init <- mleHetGP(X = X, Z = Z, lower = rep(0.1, nvar),
  upper = rep(50, nvar), maxit = 1000)

## Visualizing initial predictive surface
preds <- predict(x = testpts, model_init)
plot(X, Z)
lines(testpts, preds$mean, col = "red")

## 10 fast update steps
nsteps <- 5
npersteps <- 10
for(i in 1:nsteps){
  newIds <- sort(sample(1:(10*n), npersteps))

  newX <- testpts[newIds, drop = FALSE]
  newZ <- sin(newX) + rnorm(length(newX), sd = noisefun(newX))
  points(newX, newZ, col = "blue", pch = 20)
  model <- update(object = model, Xnew = newX, Znew = newZ)
  X <- c(X, newX)
  Z <- c(Z, newZ)
  plot(X, Z)
  print(model$nit_opt)
}

## Final predictions after 10 updates
p_fin <- predict(x=testpts, model)

## Visualizing the result by augmenting earlier plot
lines(testpts, p_fin$mean, col = "blue")
lines(testpts, qnorm(0.05, p_fin$mean, sqrt(p_fin$sd2)), col = "blue", lty = 2)
lines(testpts, qnorm(0.95, p_fin$mean, sqrt(p_fin$sd2)), col = "blue", lty = 2)
lines(testpts, qnorm(0.05, p_fin$mean, sqrt(p_fin$sd2 + p_fin$nugs)),
  col = "blue", lty = 3)
lines(testpts, qnorm(0.95, p_fin$mean, sqrt(p_fin$sd2 + p_fin$nugs)),
  col = "blue", lty = 3)

## Now compare to what you would get if you did a full batch fit instead
model_direct <- mleHetGP(X = X, Z = Z, maxit = 1000,
  lower = rep(0.1, nvar), upper = rep(50, nvar),
  init = list(theta = model_init$theta, k_theta_g = model_init$k_theta_g))
p_dir <- predict(x = testpts, model_direct)
print(model_direct$nit_opt)

```

```

lines(testpts, p_dir$mean, col = "green")
lines(testpts, qnorm(0.05, p_dir$mean, sqrt(p_dir$sd2)), col = "green",
      lty = 2)
lines(testpts, qnorm(0.95, p_dir$mean, sqrt(p_dir$sd2)), col = "green",
      lty = 2)
lines(testpts, qnorm(0.05, p_dir$mean, sqrt(p_dir$sd2 + p_dir$nugs)),
      col = "green", lty = 3)
lines(testpts, qnorm(0.95, p_dir$mean, sqrt(p_dir$sd2 + p_dir$nugs)),
      col = "green", lty = 3)
lines(testpts, sin(testpts), col = "red", lty = 2)

## Compare outputs
summary(model_init)
summary(model)
summary(model_direct)

```

update.hetTP

Update "hetTP"-class model fit with new observations

Description

Fast update of existing hetTP model with new observations.

Usage

```

## S3 method for class 'hetTP'
update(
  object,
  Xnew,
  Znew,
  ginit = 0.01,
  lower = NULL,
  upper = NULL,
  noiseControl = NULL,
  settings = NULL,
  known = NULL,
  maxit = 100,
  method = "quick",
  ...
)

```

Arguments

object	previously fit "hetTP"-class model
Xnew	matrix of new design locations; ncol(Xnew) must match the input dimension encoded in object

Znew	vector new observations at those design locations, of length nrow(X). NAs can be passed, see Details
ginit	minimal value of the smoothing parameter (i.e., nugget of the noise process) for optimization initialisation. It is compared to the g hyperparameter in the object.
lower, upper, noiseControl, settings, known	optional bounds for mle optimization, see mleHetTP . If not provided, they are extracted from the existing model
maxit	maximum number of iterations for the internal L-BFGS-B optimization method; see optim for more details
method	one of "quick", "mixed" see Details.
...	no other argument for this method.

Details

The update can be performed with or without re-estimating hyperparameter. In the first case, [mleHetTP](#) is called, based on previous values for initialization. The only missing values are the latent variables at the new points, that are initialized based on two possible update schemes in method:

- "quick" the new delta value is the predicted nugs value from the previous noise model;
- "mixed" new values are taken as the barycenter between prediction given by the noise process and empirical variance.

The subsequent number of MLE computations can be controlled with `maxit`.

In case hyperparameters need not be updated, `maxit` can be set to 0. In this case it is possible to pass NAs in `Znew`, then the model can still be used to provide updated variance predictions.

Examples

```
##-----
## Sequential update example
##-----
set.seed(42)

## Spatially varying noise function
noisefun <- function(x, coef = 1){
  return(coef * (0.05 + sqrt(abs(x)*20/(2*pi))/10))
}

## Initial data set
nvar <- 1
n <- 20
X <- matrix(seq(0, 2 * pi, length=n), ncol = 1)
mult <- sample(1:10, n, replace = TRUE)
X <- rep(X, mult)
Z <- sin(X) + noisefun(X) * rt(length(X), df = 10)

## Initial fit
testpts <- matrix(seq(0, 2*pi, length = 10*n), ncol = 1)
```

```

model <- model_init <- mleHetTP(X = X, Z = Z, lower = rep(0.1, nvar),
  upper = rep(50, nvar), maxit = 1000)

## Visualizing initial predictive surface
preds <- predict(x = testpts, model_init)
plot(X, Z)
lines(testpts, preds$mean, col = "red")

## 10 fast update steps
nsteps <- 5
npersteps <- 10
for(i in 1:nsteps){
  newIds <- sort(sample(1:(10*n), npersteps))

  newX <- testpts[newIds, drop = FALSE]
  newZ <- sin(newX) + noisefun(newX) * rt(length(newX), df = 10)
  points(newX, newZ, col = "blue", pch = 20)
  model <- update(object = model, Xnew = newX, Znew = newZ)
  X <- c(X, newX)
  Z <- c(Z, newZ)
  plot(X, Z)
  print(model$nit_opt)
}

## Final predictions after 10 updates
p_fin <- predict(x=testpts, model)

## Visualizing the result by augmenting earlier plot
lines(testpts, p_fin$mean, col = "blue")
lines(testpts, qnorm(0.05, p_fin$mean, sqrt(p_fin$sd2)), col = "blue", lty = 2)
lines(testpts, qnorm(0.95, p_fin$mean, sqrt(p_fin$sd2)), col = "blue", lty = 2)
lines(testpts, qnorm(0.05, p_fin$mean, sqrt(p_fin$sd2 + p_fin$nugs)),
  col = "blue", lty = 3)
lines(testpts, qnorm(0.95, p_fin$mean, sqrt(p_fin$sd2 + p_fin$nugs)),
  col = "blue", lty = 3)

## Now compare to what you would get if you did a full batch fit instead
model_direct <- mleHetTP(X = X, Z = Z, maxit = 1000,
  lower = rep(0.1, nvar), upper = rep(50, nvar),
  init = list(theta = model_init$theta, k_theta_g = model_init$k_theta_g))
p_dir <- predict(x = testpts, model_direct)
print(model_direct$nit_opt)
lines(testpts, p_dir$mean, col = "green")
lines(testpts, qnorm(0.05, p_dir$mean, sqrt(p_dir$sd2)), col = "green",
  lty = 2)
lines(testpts, qnorm(0.95, p_dir$mean, sqrt(p_dir$sd2)), col = "green",
  lty = 2)
lines(testpts, qnorm(0.05, p_dir$mean, sqrt(p_dir$sd2 + p_dir$nugs)),
  col = "green", lty = 3)
lines(testpts, qnorm(0.95, p_dir$mean, sqrt(p_dir$sd2 + p_dir$nugs)),
  col = "green", lty = 3)
lines(testpts, sin(testpts), col = "red", lty = 2)

```

```
## Compare outputs
summary(model_init)
summary(model)
summary(model_direct)
```

update.homGP	<i>Fast homGP-update</i>
--------------	--------------------------

Description

Update existing homGP model with new observations

Usage

```
## S3 method for class 'homGP'
update(
  object,
  Xnew,
  Znew = NULL,
  lower = NULL,
  upper = NULL,
  noiseControl = NULL,
  known = NULL,
  maxit = 100,
  ...
)
```

Arguments

object	initial model of class homGP
Xnew	matrix of new design locations; $\text{ncol}(X_{\text{new}})$ must match the input dimension encoded in object
Znew	vector new observations at those new design locations, of length $\text{nrow}(X)$. NAs can be passed, see Details
lower, upper, noiseControl, known	optional bounds for MLE optimization, see mleHomGP . If not provided, they are extracted from the existing model
maxit	maximum number of iterations for the internal L-BFGS-B optimization method; see optim for more details
...	no other argument for this method.

Details

In case hyperparameters need not be updated, `maxit` can be set to 0. In this case it is possible to pass NAs in `Znew`, then the model can still be used to provide updated variance predictions.

Examples

```

## Not run:
##-----
## Example : Sequential Homoskedastic GP modeling
##-----
set.seed(42)

## Spatially varying noise function
noisefun <- function(x, coef = 1){
  return(coef * (0.05 + sqrt(abs(x)*20/(2*pi))/10))
}

nvar <- 1
n <- 10
X <- matrix(seq(0, 2 * pi, length=n), ncol = 1)
mult <- sample(1:10, n)
X <- rep(X, mult)
Z <- sin(X) + rnorm(length(X), sd = noisefun(X))

testpts <- matrix(seq(0, 2*pi, length = 10*n), ncol = 1)
model <- model_init <- mleHomGP(X = X, Z = Z,
                              lower = rep(0.1, nvar), upper = rep(50, nvar))
preds <- predict(x = testpts, object = model_init)
plot(X, Z)
lines(testpts, preds$mean, col = "red")

nsteps <- 10
for(i in 1:nsteps){
  newIds <- sort(sample(1:(10*n), 10))

  newX <- testpts[newIds, drop = FALSE]
  newZ <- sin(newX) + rnorm(length(newX), sd = noisefun(newX))
  points(newX, newZ, col = "blue", pch = 20)
  model <- update(object = model, newX, newZ)
  X <- c(X, newX)
  Z <- c(Z, newZ)
  plot(X, Z)
  print(model$nit_opt)
}
p_fin <- predict(x = testpts, object = model)
lines(testpts, p_fin$mean, col = "blue")
lines(testpts, qnorm(0.05, p_fin$mean, sqrt(p_fin$sd2)), col = "blue", lty = 2)
lines(testpts, qnorm(0.95, p_fin$mean, sqrt(p_fin$sd2)), col = "blue", lty = 2)
lines(testpts, qnorm(0.05, p_fin$mean, sqrt(p_fin$sd2 + p_fin$nugs)),
      col = "blue", lty = 3)
lines(testpts, qnorm(0.95, p_fin$mean, sqrt(p_fin$sd2 + p_fin$nugs)),
      col = "blue", lty = 3)

model_direct <- mleHomGP(X = X, Z = Z, lower = rep(0.1, nvar), upper = rep(50, nvar))
p_dir <- predict(x = testpts, object = model_direct)
print(model_direct$nit_opt)

```

```

lines(testpts, p_dir$mean, col = "green")
lines(testpts, qnorm(0.05, p_dir$mean, sqrt(p_dir$sd2)), col = "green", lty = 2)
lines(testpts, qnorm(0.95, p_dir$mean, sqrt(p_dir$sd2)), col = "green", lty = 2)
lines(testpts, qnorm(0.05, p_dir$mean, sqrt(p_dir$sd2 + p_dir$nugs)),
      col = "green", lty = 3)
lines(testpts, qnorm(0.95, p_dir$mean, sqrt(p_dir$sd2 + p_dir$nugs)),
      col = "green", lty = 3)

lines(testpts, sin(testpts), col = "red", lty = 2)

## Compare outputs
summary(model_init)
summary(model)
summary(model_direct)

## End(Not run)

```

update.homTP

Fast homTP-update

Description

Update existing homTP model with new observations

Usage

```

## S3 method for class 'homTP'
update(
  object,
  Xnew,
  Znew = NULL,
  lower = NULL,
  upper = NULL,
  noiseControl = NULL,
  known = NULL,
  maxit = 100,
  ...
)

```

Arguments

object	initial model of class homTP
Xnew	matrix of new design locations; ncol(Xnew) must match the input dimension encoded in object
Znew	vector new observations at those new design locations, of length nrow(X). NAs can be passed, see Details

lower, upper, noiseControl, known
 optional bounds for MLE optimization, see [mleHomTP](#). If not provided, they are extracted from the existing model

maxit
 maximum number of iterations for the internal L-BFGS-B optimization method; see [optim](#) for more details

...
 no other argument for this method.

Details

In case hyperparameters need not be updated, `maxit` can be set to 0. In this case it is possible to pass NAs in `Znew`, then the model can still be used to provide updated variance predictions.

Examples

```
## Not run:
##-----
## Example : Sequential Homoskedastic TP moding
##-----
set.seed(42)

## Spatially varying noise function
noisefun <- function(x, coef = 1){
  return(coef * (0.05 + sqrt(abs(x)*20/(2*pi))/10))
}

df_noise <- 3
nvar <- 1
n <- 10
X <- matrix(seq(0, 2 * pi, length=n), ncol = 1)
mult <- sample(1:50, n, replace = TRUE)
X <- rep(X, mult)
Z <- sin(X) + noisefun(X) * rt(length(X), df = df_noise)

testpts <- matrix(seq(0, 2*pi, length = 10*n), ncol = 1)
mod <- mod_init <- mleHomTP(X = X, Z = Z, covtype = "Matern5_2",
  lower = rep(0.1, nvar), upper = rep(50, nvar))
preds <- predict(x = testpts, object = mod_init)
plot(X, Z)
lines(testpts, preds$mean, col = "red")

nsteps <- 10
for(i in 1:nsteps){
  newIds <- sort(sample(1:(10*n), 5))

  newX <- testpts[rep(newIds, times = sample(1:50, length(newIds), replace = TRUE)), drop = FALSE]
  newZ <- sin(newX) + noisefun(newX) * rt(length(newX), df = df_noise)
  points(newX, newZ, col = "blue", pch = 20)
  mod <- update(object = mod, newX, newZ)
  X <- c(X, newX)
  Z <- c(Z, newZ)
  plot(X, Z)
```

```

    print(mod$nit_opt)
  }
  p_fin <- predict(x = testpts, object = mod)
  lines(testpts, p_fin$mean, col = "blue")
  lines(testpts, p_fin$mean + sqrt(p_fin$sd2) * qt(0.05, df = mod$nu + length(Z)),
        col = "blue", lty = 2)
  lines(testpts, p_fin$mean + sqrt(p_fin$sd2) * qt(0.95, df = mod$nu + length(Z)),
        col = "blue", lty = 2)
  lines(testpts, p_fin$mean + sqrt(p_fin$sd2 + p_fin$nugs) * qt(0.05, df = mod$nu + length(Z)),
        col = "blue", lty = 3)
  lines(testpts, p_fin$mean + sqrt(p_fin$sd2 + p_fin$nugs) * qt(0.95, df = mod$nu + length(Z)),
        col = "blue", lty = 3)

  mod_dir <- mleHomTP(X = X, Z = Z, covtype = "Matern5_2",
                    lower = rep(0.1, nvar), upper = rep(50, nvar))
  p_dir <- predict(x = testpts, object = mod_dir)
  print(mod_dir$nit_opt)
  lines(testpts, p_dir$mean, col = "green")
  lines(testpts, p_dir$mean + sqrt(p_dir$sd2) * qt(0.05, df = mod_dir$nu + length(Z)),
        col = "green", lty = 2)
  lines(testpts, p_dir$mean + sqrt(p_dir$sd2) * qt(0.95, df = mod_dir$nu + length(Z)),
        col = "green", lty = 2)
  lines(testpts, p_dir$mean + sqrt(p_dir$sd2 + p_dir$nugs) * qt(0.05, df = mod_dir$nu + length(Z)),
        col = "green", lty = 3)
  lines(testpts, p_dir$mean + sqrt(p_dir$sd2 + p_dir$nugs) * qt(0.95, df = mod_dir$nu + length(Z)),
        col = "green", lty = 3)

  lines(testpts, sin(testpts), col = "red", lty = 2)

  ## Compare outputs
  summary(mod_init)
  summary(mod)
  summary(mod_dir)

  ## End(Not run)

```

 update_pred

Prediction update with new designs and observations

Description

Fast updated prediction formulas (fixed hyperparameters)

Usage

```

update_pred(
  model,
  Xnew,

```

```

x = NULL,
Znew = NULL,
multnew = rep(1, nrow(Xnew)),
covreturn = TRUE,
forceSym = TRUE
)

```

Arguments

model	a fitted "hetGP"-class or "homGP"-class object as output from one of the main fitting functions, e.g., <code>mleHetGP</code> and <code>mleHomGP</code> . TP variants are not yet supported.
Xnew	matrix of new design location(s)
x	optional matrix of designs locations to predict at (one point per row). If not provided, the prediction is at Xnew.
Znew	optional averaged observations at Xnew. If not provided, only the MSPE is returned
multnew	number of replicates at each design in Xnew
covreturn	boolean to return the predicted covariance matrix
forceSym	boolean to enforce the return of a symmetric predictive covariance matrix (default to TRUE)

Details

This is alpha functionality at this time. Note that the `nu_hat` parameter is not updated.

References

Gramacy, R. B. *Surrogates: Gaussian Process Modeling, Design, and Optimization for the Applied Sciences* CRC Press, 2020

Chevalier, C., Ginsbourger, D., & Emery, X. (2013). Corrected kriging update formulae for batch-sequential data assimilation. In *Mathematics of Planet Earth: Proceedings of the 15th Annual Conference of the International Association for Mathematical Geosciences* (pp. 119-122). Berlin, Heidelberg: Springer Berlin Heidelberg.

Lyu, X., Binois, M. & Ludkovski, M. (2021). Evaluating Gaussian Process Metamodels and Sequential Designs for Noisy Level Set Estimation. *Statistics and Computing*, 31(4), 43. arXiv:1807.06712.

Examples

```

## Not run:
##-----
## Illustration of the update procedure
##-----

```



```

      covtype = "Matern5_2")
pred_v1 <- predict(x = Xgrid, object = model_v1)

print(max(abs(pred_v1$mean - prednew1$mean)))
print(max(abs(pred_v1$sd2 - prednew1$sd2)))
print(max(abs(predictions$nugs - prednew1$nugs)))

## End(Not run)

```

Wij *Compute double integral of the covariance kernel over a $[0,1]^d$ domain*

Description

Compute double integral of the covariance kernel over a $[0,1]^d$ domain

Usage

```
Wij(mu1, mu2 = NULL, theta, type)
```

Arguments

mu1, mu2	input locations considered
theta	lengthscale hyperparameter of the kernel
type	kernel type, one of "Gaussian", "Matern5_2" or "Matern3_2", see cov_gen

References

M. Binois, J. Huang, R. B. Gramacy, M. Ludkovski (2019), Replication or exploration? Sequential design for stochastic simulation experiments, *Technometrics*, 61(1), 7-23.
Preprint available on arXiv:1710.03206.

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