

Start

Input the calibration samples, the convergence error (E), the number of iterations (N_c), the hyperparameters search space and the object function (f)

Randomly sample the initial candidate (x_θ) and set the iteration index to $i = 1$

Update the posterior expectation of f using the GP model

Track the new candidate (x_i) by $x_i = \arg \max EI(x)$

Compute $f(x_i)$

$f(x_i) \leq E$

No

Yes

Output the candidate x_i

End

$i = i + 1$

No

Yes

$i > N_c$