Resources

- Rasmussen and Williams 2006. *Gaussian Processes for Machine Learning*. https://gaussianprocess.org/gpml/
  - Chapters 1, 2, 4, 5
- Gramacy 2020. *Surrogates: Gaussian process modeling, design and optimization for the applied sciences*. https://bookdown.org/rbg/surrogates/
- Frazier 2018. A Tutorial on Bayesian Optimization. https://arxiv.org/abs/1807.02811
- Software options include:
  - scikit-learn, GPy, GPflow, GPyTorch
- My setup for this tutorial: pip install X
  - X = jupyterlab, notebook, numpy, matplotlib, scikit-learn
- Broderick et al 2023. Toward a taxonomy of trust for probabilistic machine learning, *Science Advances*.