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Global Vs. Local Optimization" •!For General Nonlinear Functions, Most Algorithms Only Guarantee A Local Optimum" -!that Is, A Feasible X O Such That F 0(x O) # F 0(x) For All Feasible X Within Some Neighborhood ||x-x O||

Scalable Global Optimization Via Local Bayesian Optimization

The Global Optimization Of High-dimensional Black-box Functions—where Closed Form Expressions And Derivatives Are Unavailable—is A Ubiquitous Task Arising In Hyperparameter Tuning [36]; In Reinforcement Learning, When Searching For An Optimal Parametrized Policy [7]; In Simulation, When Jan 2th, 2024

3.7 Optimization Problems 215 3.7 Optimization Problems

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