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Microsoft Research One Microsoft Way, Redmond, WA 98052, USA {akapoor,
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A Brief Overview Why Optimization? Of Optimization Problems

Global Vs. Local Optimization" •!For General Nonlinear Functions, Most Algorithms

Only Guarantee A Local Optimum" –!that Is, A Feasible x_0 Such That $f_0(x_0) \neq f_0(x)$ For All Feasible x Within Some Neighborhood $\|x-x_0\|$

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 Apr 20th, 2024

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