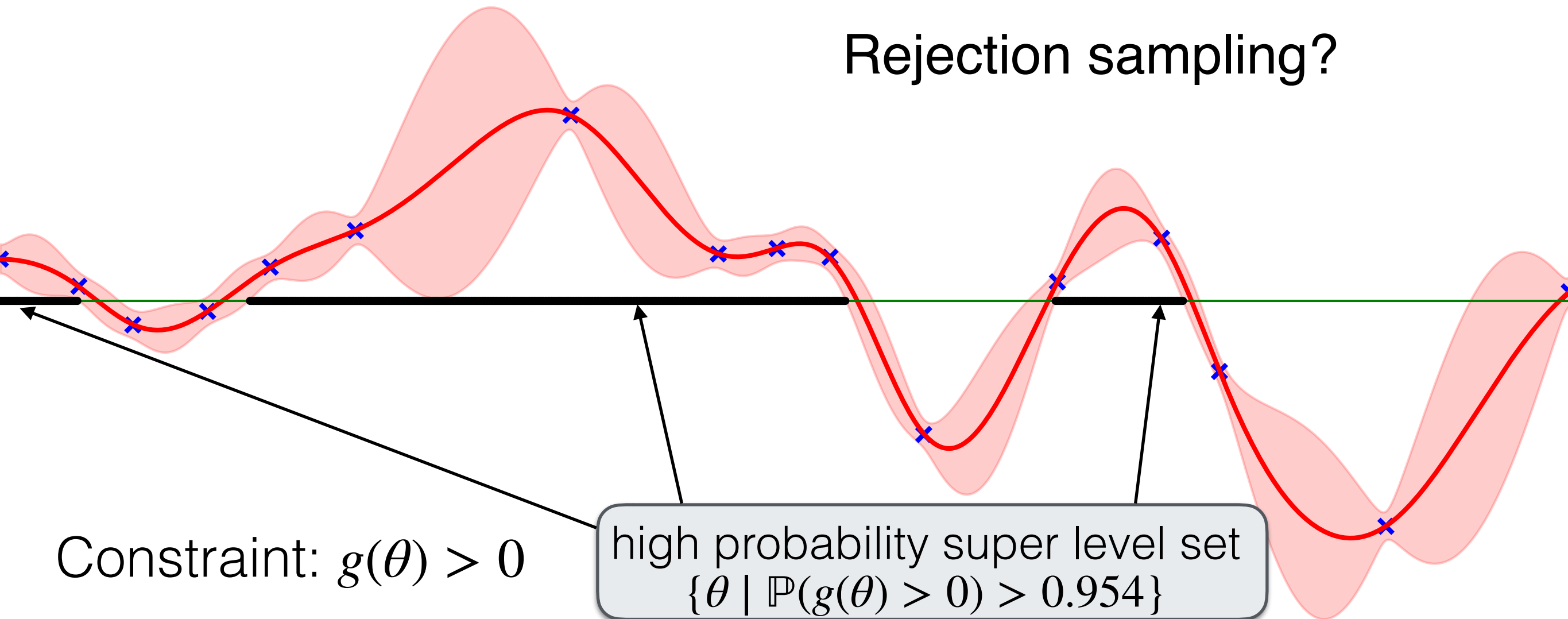


Sampling from the super level set

- mean function $\mu(\theta)$
- confidence interval $\mu(\theta) \pm 2\sigma(\theta)$
- × observation $(\theta_i, g(\theta_i))$
- $g(\theta) = 0$

Rejection sampling?



Adaptive sampling from the high-probability super level set

