

Objective:

given the sampling budget.

Greedy Sampling

1. Check whether an unsampled vertex ξ is valid. e.g. Vectors A and D contribute the most to the size of the feasible region. Valid: A and D lie on opposite sides of the hyperplane



2. Find the vertex that most closely separates the feasible region in half among all the valid vertices.



Greedy: our proposed algorithm Random: 50 times random sampling Full sampling: all the vertices are sampled

2748

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