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[Hierarchical Bayesian Optimization Algorithm: Toward a New Generation of Evolutionary Algorithms](#) Martin Pelikan¹, David E. Goldberg^{2,3}, and Shigeyoshi Tsutsui⁴
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[6 Hierarchical Bayesian Optimization Algorithm](#) The previous chapter has discussed how hierarchy can be used to reduce prob-lem complexity in black-box optimization.

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[Chapter 6: Hierarchical Bayesian Optimization Algorithm](#) Chapter 6 describes how to incorporate the important features of a successful hierarchical optimizer into BOA. Decomposition and chunking are incorporated by using local structures that ensure compact representation of Bayesian networks for problems with high-order and complex interactions.

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[Bayesian hierarchical modeling - Wikipedia](#)

Bayesian hierarchical modelling is a statistical model

written in multiple levels (hierarchical form) that estimates the parameters of the posterior distribution

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Read "A new epsilon-dominance hierarchical Bayesian optimization algorithm for large multiobjective monitoring network design problems, *Advances in Water Resources*
Bayesian optimization, experimental design and bandits ...

Opportunity Cost in Bayesian Optimization In this talk I will review some recent theoretical works including the Hierarchical Optimistic Optimization