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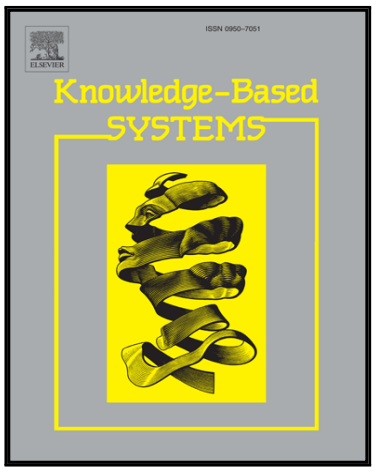

A sequential multi-fidelity metamodeling approach for data regression

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Highlights

- A sequential multi-fidelity (SMF) metamodeling approach is proposed.
- Different fidelity information can be incorporated in SMF metamodeling process.
- Where to allocate low-fidelity (LF) and high-fidelity (HF) sample points is solved.
- How to split the total computational budget between LF and HF models is addressed.
- The effectiveness and merits of the proposed SMF method are tested on three cases.

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