

# Accepted Manuscript

Comparison of Gaussian process modeling software

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PII: S0377-2217(17)30896-2  
DOI: [10.1016/j.ejor.2017.10.002](https://doi.org/10.1016/j.ejor.2017.10.002)  
Reference: EOR 14726



To appear in: *European Journal of Operational Research*

Received date: 2 November 2016  
Revised date: 29 September 2017  
Accepted date: 4 October 2017

Please cite this article as: Collin B. Erickson, Bruce E. Ankenman, Susan M. Sanchez, Comparison of Gaussian process modeling software, *European Journal of Operational Research* (2017), doi: [10.1016/j.ejor.2017.10.002](https://doi.org/10.1016/j.ejor.2017.10.002)

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## Highlights

- Eight software packages are used to fit Gaussian processes to various functions.
- Comparisons are based on root-mean-square error of predictions over the input space.
- Prediction error estimates are compared with the actual root-mean-square error.
- Stark differences arise between packages even when using the same data and model.

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