

1 We thank the reviewers for their insightful feedback. We are encouraged that they found our approach to be interesting
2 (R2, R4) and distinct from existing approaches (R1) with thorough and detailed experiments (R3) and reasonable
3 baselines for a fair evaluation (R1). We are pleased that R1 recognizes the novelty and value of using *both* upper
4 and lower bounds, *in contrast to existing approaches*, for resource allocation and for the provision of performance
5 guarantees (regret) that current methods lack. Indeed, incorporating existing estimators of MI that are *biased in known*
6 *directions* as bounds (rather than proxies for true MI) is the critical insight that directly leads to both algorithmic
7 improvement *and* performance guarantees.

8 (R2, R4) **Baselines** R1 feels the paper does “a good job of including reasonable baselines” while R2 and R4 prefer
9 comparison to additional MI bounds. We emphasize that our goal is not to identify the most accurate MI proxies, but to
10 propose an approach which exploits available bounds to guarantee performance with minimal computation. While we
11 consider specific bounds (Eqn. 4) **other bounds are easily substituted** including variational bounds suggested by R2
12 (Supplement Sec 3). R4 considers the comparisons to be “a variant of proposed methods”, which we disagree with
13 since the typical Bayesian optimal experimental design (BOED) approach uses our chosen bounds (‘bed-lb’, ‘bed-up’)
14 as proxies [5, 2, 3]. Additional comparisons suggested address a different, *continuous design*, problem (R2 [3], R3 [4]).

15 (R3) **Dimension Experiment or Discussion** R3 is concerned that the experiments are 1D designs. Design dimension
16 is relevant only for continuous designs, whereas in discrete settings the number of distinct design elements is a better
17 measure of complexity. For the Gaussian MRF we use a set size of 100 and for the Tracking experiment there are 6669
18 choices. We do not have experiments explicitly analyzing the impact of increasing set size, but expect our approach to
19 yield greater savings (w.r.t. baseline) as allocating resources to promising designs is increasingly important.

20 (R2) **One needs to compute the expected information gain (EIG), requiring a nested estimator, given Eq(2),**
21 **right?** Not exactly. The bounds (*e.g.* Eqn. 4) *are typically used as proxies for the true MI (Eqn. 2)*, but we explicitly
22 treat them as bounds. We select the design with the highest performance guarantee (L104-110) which is afforded by
23 two-sided bounds. We use nested estimators in our experiments because they are simple – and common in the BOED
24 literature [1, 3]. One could use (non-nested) alternatives (Supp. Sec 3), but we illustrate the benefits of an approach
25 incorporating two-sided bounds. We will also add references as suggested by R1, R3.

26 (R2) **Added cost of knapsack algorithm, scaling with variables** The algorithm only adds a small cost (< .01% of
27 the total computational cost for GMRF experiment) because the marginal utility (MU) of each design doesn’t require
28 any computation over the samples. In general, cost of bound evaluation (quadratic in samples) will far outweigh that of
29 knapsack. The knapsack cost is *linear* in the number of designs since the MUs depend on each lower and upper bound.

30 (R2) **Motivation for the cost function formulation (L125) unclear.** The computational cost arises from the particular
31 bounds used in the BOEDIR framework. The nested bound evaluations in Eqn. (4) are quadratic in the total number of
32 samples (= $|\mathcal{Y}| + N$ where N is the incremental update when refining), resulting in the cost function of L125. The
33 costs take a different form for other bounds (Supp. Sec 3).

34 (R3, R4) **Estimating Costs** The costs for sampling can be directly estimated using any method for measuring code
35 performance, including functions that measure wall time. The coefficients of the bounding function can be estimated by
36 a quadratic fit to timing measurements at various sample sizes. Alternatively, one could learn these parameters online;
37 measuring and adaptively estimating the computational cost adds little computation.

38 (R2) **Does Eq(4) need to be computed for each experimental design setup?** Yes, we bound EIG of each design
39 (Eqn. 4) with an initial amount of computation. This may suffice to exclude some designs from further computational
40 resources; over half of the designs in the tracking experiment do not receive additional evaluation.

41 (R1) **Why are approximations in Sec. 3.1 made?** One can exactly evaluate the change in performance guarantee
42 under an assumed update to the lower/upper bounds. However, the result is sensitive to the update assumption due to
43 the discontinuous max function, so we use a standard smooth approximation: LogSumExp.

44 (R4) **Selection of the refinement set should be described.** The refinement set, \mathcal{R} in Alg. 2, consists of all designs
45 with upper bound greater than the highest lowest bound. These are all designs that may feasibly be optimal.

46 (R1, R3, R4) **Presentation** In addition to comments above we will: clarify the definition of $g(I_a, I_a^*)$ (R1), give an
47 example of cost parameter estimation (R3, R4), explicitly reference Alg. 1 (R3), discuss suboptimality gap of greedy
48 (myopic) vs. non-myopic BOED (R3), and expand derivations of the bounds (Eqn. 4) in the supplement (R3). Additions
49 to the main text are minor, but we will shift details of the GMRF experiment to the supplement (R1) for extra space.

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