Errata

Publication I

Supplementary Material (Likelihood)
There is a typo in the equation:

$$\mathrm{P}\left(W(\beta) > f(\beta\boldsymbol{\xi}+\mathbf{x}) - f(\alpha\boldsymbol{\xi}+\mathbf{x}) - w \mid W(\alpha)=w\right)$$
$$= \mathrm{P}\left(\frac{W(\beta)}{\sigma} > \frac{f(\beta\boldsymbol{\xi}+\mathbf{x}) - f(\alpha\boldsymbol{\xi}+\mathbf{x}) - w}{\sigma} \middle| W(\alpha)=w\right).$$

The correct formula is:

$$\mathrm{P}\left(-W(\beta) > f(\beta\boldsymbol{\xi}+\mathbf{x}) - f(\alpha\boldsymbol{\xi}+\mathbf{x}) - w \mid W(\alpha)=w\right)$$
$$= \mathrm{P}\left(\frac{-W(\beta)}{\sigma} > \frac{f(\beta\boldsymbol{\xi}+\mathbf{x}) - f(\alpha\boldsymbol{\xi}+\mathbf{x}) - w}{\sigma} \middle| W(\alpha)=w\right).$$

But since the normal distribution is symmetric, the both lead to the same conclusion:

$$1 - \Phi\left(\frac{f(\beta\boldsymbol{\xi}+\mathbf{x}) - f(\alpha\boldsymbol{\xi}+\mathbf{x}) - w}{\sigma}\right).$$

Publication II

Assumption 2 is overly restrictive. The pre-examiner Prof. Roman Garnett noted that in its present form, it makes "negative transfer extraordinarily unlikely". However, this assumption can be relaxed without affecting the proof in Supplement B.1. The less stringent version eliminates the need to know relationships between different information sources; it merely requires knowing the true kernel for the primary information source:

(revised) Assumption 2. $\kappa((\mathbf{x},m),(\mathbf{x}',m))$ *is known for any* $(\mathbf{x},\mathbf{x}') \in \mathscr{X}^2$.

This combined with Assumption 1 allows us to bound $|f(\mathbf{x},m) - \mu_{t,\mathrm{MF}}(\mathbf{x},m)| = |f(\mathbf{x}) - \mu_{t,\mathrm{MF}}(\mathbf{x})| \leq \varepsilon$ as is done in the proof of Proposition 1 (Supplement B.1).