Data: Set of feasible observations $A_{*,l}^{\mathrm{obs}}$ for each subkernel, maximum subkernel size κ, observation selection operator $\mathcal{S}$.

Result: Set A_*^{obs} of observations that are informative for test input x^*

1   $A_*^{\mathrm{obs}} \leftarrow \emptyset$;

2   **for** $i \leftarrow 1$ **to** n_{ker} **do**

3      $\kappa' \leftarrow i\kappa - |A_*^{\mathrm{obs}}|$;

4      $A_*^{\mathrm{obs}} \leftarrow A_*^{\mathrm{obs}} \cup \mathcal{S}(A_{*,i}^{\mathrm{obs}}, \kappa')$;

5   **end**