Package ‘ParBayesianOptimization’

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Title Parallel Bayesian Optimization of Hyperparameters
Version 1.1.0
Description Fast, flexible framework for implementing Bayesian optimization of model hyperparameters according to the methods described in Snoek et al. <arXiv:1206.2944>. The package allows the user to run scoring function in parallel, save intermediary results, and tweak other aspects of the process to fully utilize the computing resources available to the user.

URL https://github.com/AnotherSamWilson/ParBayesianOptimization

BugReports https://github.com/AnotherSamWilson/ParBayesianOptimization/issues

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addIterations

Run Additional Optimization Iterations

Description

Use this function to continue optimization of a bayesOpt object.

Usage

```
addIterations(
  optObj,
  iters.n = 1,
  iters.k = 1,
  otherHalting = list(timeLimit = Inf, minUtility = 0),
  bounds = optObj$bounds,
  acq = optObj$optPars$acq,
  kappa = optObj$optPars$kappa,
  eps = optObj$optPars$eps,
  gsPoints = optObj$optPars$gsPoints,
  convThresh = optObj$optPars$convThresh,
  acqThresh = optObj$optPars$acqThresh,
  errorHandling = "stop",
  saveFile = optObj$saveFile,
  parallel = FALSE,
  plotProgress = FALSE,
  verbose = 1,
  ...
)
```

Arguments

- `optObj`: an object of class bayesOpt.
- `iters.n`: The total number of additional times to sample the scoring function.
- `iters.k`: integer that specifies the number of times to sample FUN at each Epoch (optimization step). If running in parallel, good practice is to set `iters.k` to some multiple of the number of cores you have designated for this process. Must be lower than, and preferably some multiple of `iters.n`.
- `otherHalting`: Same as bayesOpt()
- `bounds`: Same as bayesOpt()
Details

By default, this function uses the original parameters used to create optObj, however the parameters (including the bounds) can be customized. If new bounds are used which cause some of the prior runs to fall outside of the bounds, these samples are removed from the optimization procedure, but will remain in scoreSummary. FUN should return the same elements and accept the same inputs as the original, or this function may fail.

Value

A bayesOpt object.

Description

Maximizes a user defined function within a set of bounds. After the function is sampled a predetermined number of times, a Gaussian process is fit to the results. An acquisition function is then maximized to determine the most likely location of the global maximum of the user defined function. This process is repeated for a set number of iterations.

Usage

bayesOpt(
  FUN,
  bounds,
  saveFile = NULL,
  initGrid,
  initPoints = 4,
  iters.n = 3,
bayesOpt

iters.k = 1,
otherHalting = list(timeLimit = Inf, minUtility = 0),
acq = "ucb",
kappa = 2.576,
eps = 0,
parallel = FALSE,
gsPoints = pmax(100, length(bounds)^3),
convThresh = 1e+08,
acqThresh = 1,
errorHandling = "stop",
plotProgress = FALSE,
verbose = 1,
...
)

Arguments

FUN                   the function to be maximized. This function should return a named list with at
                        least 1 component. The first component must be named Score and should con-
                        tain the metric to be maximized. You may return other named scalar elements
                        that you wish to include in the final summary table.

bounds               named list of lower and upper bounds for each FUN input. The names of the list
                        should be arguments passed to FUN. Use "L" suffix to indicate integers.

saveFile              character filepath (including file name and extension, .RDS) that specifies the
                        location to save results as they are obtained. A bayesOpt object is saved to the
                        file after each epoch.

initGrid              user specified points to sample the scoring function, should be a data.frame or
                        data.table with identical column names as bounds.

initPoints            Number of points to initialize the process with. Points are chosen with latin
                        hypercube sampling within the bounds supplied.

iters.n               The total number of times FUN will be run after initialization.

iters.k               integer that specifies the number of times to sample FUN at each Epoch (optim-
                        ization step). If running in parallel, good practice is to set iters.k to some
                        multiple of the number of cores you have designated for this process. Must
                        be lower than, and preferably some multiple of iters.n.

otherHalting          A list of other halting specifications. The process will stop if any of the follow-
                        ing is true. These checks are only performed in between optimization steps:
                        • The elapsed seconds is greater than the list element timeLimit.
                        • The utility expected from the Gaussian process is less than the list element
                          minUtility.

acq                   acquisition function type to be used. Can be "ucb", "ei", "eips" or "poi".
                        • ucb Upper Confidence Bound
                        • ei Expected Improvement
                        • eips Expected Improvement Per Second
                        • poi Probability of Improvement
kappa  
  tunable parameter kappa of the upper confidence bound. Adjusts exploitation/exploration. Increasing kappa will increase the importance that uncertainty (unexplored space) has, therefore incentivising exploration. This number represents the standard deviations above 0 of your upper confidence bound. Default is 2.56, which corresponds to the ~99th percentile.

eps  
  tunable parameter epsilon of ei, eips and poi. Adjusts exploitation/exploration. This value is added to y_max after the scaling, so should be between -0.1 and 0.1. Increasing eps will make the "improvement" threshold for new points higher, therefore incentivising exploitation.

parallel  
  should the process run in parallel? If TRUE, several criteria must be met: 
  • A parallel backend must be registered  
  • Objects required by FUN must be loaded into each cluster.  
  • Packages required by FUN must be loaded into each cluster. See vignettes.  
  • FUN must be thread safe.

gsPoints  
  integer that specifies how many initial points to try when searching for the optimum of the acquisition function. Increase this for a higher chance to find global optimum, at the expense of more time.

convThresh  
  convergence threshold passed to factr when the optim function (L-BFGS-B) is called. Lower values will take longer to converge, but may be more accurate.

acqThresh  
  number 0-1. Represents the minimum percentage of the global optimal utility required for a local optimum to be included as a candidate parameter set in the next scoring function. If 1.0, only the global optimum will be used as a candidate parameter set. If 0.5, only local optimums with 50 percent of the utility of the global optimum will be used.

errorHandling  
  If FUN returns an error, how to proceed. All errors are stored in scoreSummary. Can be one of 3 options: "stop" stops the function running and returns results. "continue" keeps the process running. Passing an integer will allow the process to continue until that many errors have occurred, after which the results will be returned.

plotProgress  
  Should the progress of the Bayesian optimization be printed? Top graph shows the score(s) obtained at each iteration. The bottom graph shows the estimated utility of each point. This is useful to display how much utility the Gaussian Process is assuming still exists. If your utility is approaching 0, then you can be confident you are close to an optimal parameter set.

verbose  
  Whether or not to print progress to the console. If 0, nothing will be printed. If 1, progress will be printed. If 2, progress and information about new parameter-score pairs will be printed.

...  
  Other parameters passed to DiceKriging::km(). All FUN inputs and scores are scaled from 0-1 before being passed to km. FUN inputs are scaled within bounds, and scores are scaled by 0 = min(scores), 1 = max(scores).

Value

A bayesOpt object, containing information about the process.
Vignettes

It is highly recommended to read the GitHub for examples. There are also several vignettes available from the official CRAN Listing.

References


Examples

```r
# Example 1 - Optimization of a continuous single parameter function
scoringFunction <- function(x) {
  a <- exp(-(2-x)^2)*1.5
  b <- exp(-(4-x)^2)*2
  c <- exp(-(6-x)^2)*1
  return(list(Score = a+b+c))
}

bounds <- list(x = c(0,8))

Results <- bayesOpt(
  FUN = scoringFunction
  , bounds = bounds
  , initPoints = 3
  , iters.n = 2
  , gsPoints = 10
)

## Not run:
# Example 2 - Hyperparameter Tuning in xgboost
library("xgboost")

data(agaricus.train, package = "xgboost")

Folds <- list(
  Fold1 = as.integer(seq(1,nrow(agaricus.train$data),by = 3))
  , Fold2 = as.integer(seq(2,nrow(agaricus.train$data),by = 3))
  , Fold3 = as.integer(seq(3,nrow(agaricus.train$data),by = 3))
)

scoringFunction <- function(max_depth, min_child_weight, subsample) {
  dtrain <- xgb.DMatrix(agaricus.train$data,label = agaricus.train$label)

  Pars <- list(
    booster = "gbtree"
    , eta = 0.01
    , max_depth = max_depth
    , min_child_weight = min_child_weight
    , subsample = subsample
    , objective = "binary:logistic"
  )

```
```r
xgbcv <- xgb.cv(
  params = Pars,
  data = dtrain,
  nround = 100,
  folds = Folds,
  prediction = TRUE,
  showsd = TRUE,
  early_stopping_rounds = 5,
  maximize = TRUE,
  verbose = 0
)

return(
  list(
    Score = max(xgbcv$evaluation_log$test_auc_mean),
    nrounds = xgbcv$best_iteration
  )
)

bounds <- list(
  max_depth = c(2L, 10L),
  min_child_weight = c(1, 100),
  subsample = c(0.25, 1)
)

ScoreResult <- bayesOpt(
  FUN = scoringFunction,
  bounds = bounds,
  initPoints = 3,
  iters.n = 2,
  iters.k = 1,
  acq = "ei",
  gsPoints = 10,
  parallel = FALSE,
  verbose = 1
)
```

## End(Not run)

---

### Description

Use this to change the saveFile parameter in a pre-existing bayesOpt object.
Usage

changeSaveFile(optObj, saveFile = NULL)

Arguments

optObj       An object of class bayesOpt
saveFile     A filepath stored as a character. Must include the filename and extension as a .RDS.

Value

The same optObj with the updated saveFile.

getBestPars  Get the Best Parameter Set

Description

Returns the parameter set which resulted in the maximum score from FUN.

Usage

getBestPars(optObj, N = 1)

Arguments

optObj       An object of class bayesOpt
N            The number of parameter sets to return

Details

If N > 1, a data.table with N rows is returned, order by score decreasing. If N = 1, a list of parameters is returned.
getLocalOptimums

Get Local Optimums of the Acquisition Function From a bayesOpt Object

Returns all local optimums of the acquisition function, no matter the utility. gsPoints points in the parameter space are randomly initialized, and the L-BFGS-B method is used to find the closest local optimum to each point. dbscan is then used to cluster points together which converged to the same optimum - only unique optimums are returned.

Usage

getLocalOptimums(
  optObj,
  bounds = optObj$bounds,
  acq = optObj$optPars$acq,
  kappa = optObj$optPars$kappa,
  eps = optObj$optPars$eps,
  convThresh = optObj$optPars$convThresh,
  gsPoints = optObj$optPars$gsPoints,
  parallel = FALSE,
  verbose = 1
)

Arguments

optObj an object of class bayesOpt. The following parameters are all defaulted to the options provided in this object, but can be manually specified.

bounds Same as in bayesOpt()
acq Same as in bayesOpt()
kappa Same as in bayesOpt()
eps Same as in bayesOpt()
convThresh Same as in bayesOpt()

Arguments

gsPoints Same as in bayesOpt()
parallel Same as in bayesOpt()
verbose Should warnings be shown before results are returned prematurely?
**Value**

A data table of local optimums, including the utility (gpUtility), the utility relative to the max utility (relUtility), and the steps taken in the L-BFGS-B method (gradCount).

**plot.bayesOpt**

*Plot a bayesOpt object*

**Description**

Returns 2 stacked plots - the top shows the results from FUN at each iteration. The bottom shows the utility from each point before the search took place.

**Usage**

```r
## S3 method for class 'bayesOpt'
plot(x, ...)
```

**Arguments**

- `x`: An object of class bayesOpt
- `...`: Passed to `ggarrange()` when plots are stacked.

**Value**

an object of class ggarrange

**print.bayesOpt**

*Print a bayesOpt object*

**Description**

Print a bayesOpt object

**Usage**

```r
## S3 method for class 'bayesOpt'
print(x, ...)
```

**Arguments**

- `x`: Object of class bayesOpt
- `...`: required to use S3 method

**Value**

`NULL`
updateGP

Update Gaussian Processes in a bayesOpt Object

Description

To save time, Gaussian processes are not updated after the last iteration in `addIterations()`. The user can do this manually, using this function if they wish.

Usage

`updateGP(optObj, bounds = optObj$bounds, verbose = 1, ...)`

Arguments

- `optObj` an object of class `bayesOpt`
- `bounds` The bounds to scale the parameters within.
- `verbose` Should the user be warned if the GP is already up to date?
- `...` passed to `DiceKriging::km()`

Value

a `bayesOpt` object with updated Gaussian Processes.
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