Optuna Documentation

Release 3.0.0a0

Optuna Contributors.

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Optuna is an automatic hyperparameter optimization software framework, particularly designed for machine learning. It features an imperative, *define-by-run* style user API. Thanks to our *define-by-run* API, the code written with Optuna enjoys high modularity, and the user of Optuna can dynamically construct the search spaces for the hyperparameters.

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CHAPTER

ONE

KEY FEATURES

Optuna has modern functionalities as follows:

- Lightweight, versatile, and platform agnostic architecture
 - Handle a wide variety of tasks with a simple installation that has few requirements.
- Pythonic search spaces
 - Define search spaces using familiar Python syntax including conditionals and loops.
- Efficient optimization algorithms
 - Adopt state-of-the-art algorithms for sampling hyperparameters and efficiently pruning unpromising trials.
- Easy parallelization
 - Scale studies to tens or hundreds or workers with little or no changes to the code.
- Quick visualization
 - Inspect optimization histories from a variety of plotting functions.

BASIC CONCEPTS

We use the terms *study* and *trial* as follows:

- Study: optimization based on an objective function
- Trial: a single execution of the objective function

Please refer to sample code below. The goal of a *study* is to find out the optimal set of hyperparameter values (e.g., classifier and svm_c) through multiple *trials* (e.g., n_trials=100). Optuna is a framework designed for the automation and the acceleration of the optimization *studies*.



```
import ...
# Define an objective function to be minimized.
def objective(trial):
    # Invoke suggest methods of a Trial object to generate hyperparameters.
    regressor_name = trial.suggest_categorical('classifier', ['SVR', 'RandomForest'])
    if regressor_name == 'SVR':
        svr_c = trial.suggest_float('svr_c', 1e-10, 1e10, log=True)
        regressor_obj = sklearn.svm.SVR(C=svr_c)
    else:
        rf_max_depth = trial.suggest_int('rf_max_depth', 2, 32)
        regressor_obj = sklearn.ensemble.RandomForestRegressor(max_depth=rf_max_depth)
    X, y = sklearn.datasets.fetch_california_housing(return_X_y=True)
   X_train, X_val, y_train, y_val = sklearn.model_selection.train_test_split(X, y,...
→random_state=0)
    regressor_obj.fit(X_train, y_train)
   y_pred = regressor_obj.predict(X_val)
    error = sklearn.metrics.mean_squared_error(y_val, y_pred)
    return error # An objective value linked with the Trial object.
study = optuna.create_study() # Create a new study.
study.optimize(objective, n_trials=100) # Invoke optimization of the objective,
\hookrightarrow function.
```

CHAPTER

THREE

COMMUNICATION

- GitHub Issues for bug reports, feature requests and questions.
- Gitter for interactive chat with developers.
- Stack Overflow for questions.

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CONTRIBUTION

Any contributions to Optuna are welcome! When you send a pull request, please follow the contribution guide.

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|---------|---------|
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LICENSE

MIT License (see LICENSE).

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CHAPTER

SIX

REFERENCE

Takuya Akiba, Shotaro Sano, Toshihiko Yanase, Takeru Ohta, and Masanori Koyama. 2019. Optuna: A Next-generation Hyperparameter Optimization Framework. In KDD (arXiv).

6.1 Installation

Optuna supports Python 3.6 or newer.

We recommend to install Optuna via pip:

```
$ pip install optuna
```

You can also install the development version of Optuna from master branch of Git repository:

```
$ pip install git+https://github.com/optuna/optuna.git
```

You can also install Optuna via conda:

```
$ conda install -c conda-forge optuna
```

6.2 Tutorial

If you are new to Optuna or want a general introduction, we highly recommend the below video.

6.2.1 Key Features

Showcases Optuna's Key Features.

Lightweight, versatile, and platform agnostic architecture

Optuna is entirely written in Python and has few dependencies. This means that we can quickly move to the real example once you get interested in Optuna.

Quadratic Function Example

Usually, Optuna is used to optimize hyperparameters, but as an example, let's optimize a simple quadratic function: $(x-2)^2$.

First of all, import optuna.

```
import optuna
```

In optuna, conventionally functions to be optimized are named *objective*.

```
def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return (x - 2) ** 2
```

This function returns the value of $(x-2)^2$. Our goal is to find the value of x that minimizes the output of the objective function. This is the "optimization." During the optimization, Optuna repeatedly calls and evaluates the objective function with different values of x.

A Trial object corresponds to a single execution of the objective function and is internally instantiated upon each invocation of the function.

The suggest APIs (for example, $suggest_float()$) are called inside the objective function to obtain parameters for a trial. $suggest_float()$ selects parameters uniformly within the range provided. In our example, from -10 to 10.

To start the optimization, we create a study object and pass the objective function to method optimize() as follows.

```
study = optuna.create_study()
study.optimize(objective, n_trials=100)
```

You can get the best parameter as follows.

```
best_params = study.best_params
found_x = best_params["x"]
print("Found x: {}, (x - 2)^2: {}".format(found_x, (found_x - 2) ** 2))
```

Out:

```
Found x: 2.006392544918317, (x - 2)^2: 4.086463053270164e-05
```

We can see that the x value found by Optuna is close to the optimal value of 2.

Note: When used to search for hyperparameters in machine learning, usually the objective function would return the loss or accuracy of the model.

Study Object

Let us clarify the terminology in Optuna as follows:

- **Trial**: A single call of the objective function
- Study: An optimization session, which is a set of trials
- Parameter: A variable whose value is to be optimized, such as x in the above example

In Optuna, we use the study object to manage optimization. Method <code>create_study()</code> returns a study object. A study object has useful properties for analyzing the optimization outcome.

To get the dictionary of parameter name and parameter values:

```
study.best_params
```

Out:

```
{'x': 2.006392544918317}
```

To get the best observed value of the objective function:

```
study.best_value
```

Out:

```
4.086463053270164e-05
```

To get the best trial:

```
study.best_trial
```

Out:

```
FrozenTrial(number=64, values=[4.086463053270164e-05], datetime_start=datetime.

datetime(2021, 12, 6, 6, 47, 49, 959123), datetime_complete=datetime.datetime(2021, 12, 6, 6, 47, 49, 962397), params={'x': 2.006392544918317}, distributions={'x': UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={}, distribution(high=10.0, low=-10.0)}, user_attrs={}, value=None)
```

To get all trials:

```
study.trials
```

Out:

```
[FrozenTrial(number=0, values=[47.858634102809674], datetime_start=datetime.
→datetime(2021, 12, 6, 6, 47, 49, 752153), datetime_complete=datetime.datetime(2021, __
→12, 6, 6, 47, 49, 752550), params={'x': -4.917993502657376}, distributions={'x':...
→UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={},__
→intermediate_values={}, trial_id=0, state=TrialState.COMPLETE, value=None),_
→FrozenTrial(number=1, values=[0.0928948486759982], datetime_start=datetime.
→datetime(2021, 12, 6, 6, 47, 49, 753036), datetime_complete=datetime.datetime(2021, __
\hookrightarrow12, 6, 6, 47, 49, 753324), params={'x': 1.695213437507494}, distributions={'x':_
→UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={},...
→intermediate_values={}, trial_id=1, state=TrialState.COMPLETE, value=None),_
→FrozenTrial(number=2, values=[5.372603752483562], datetime_start=datetime.
→datetime(2021, 12, 6, 6, 47, 49, 753765), datetime_complete=datetime.datetime(2021, __
_{\odot}12, 6, 6, 47, 49, 754025), params={'x': -0.3178877782333558}, distributions={'x': (continues on next page)} _{\odot}UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={},
→intermediate_values={}, trial_id=2, state=TrialState.COMPLETE, value=None),
6.2 rquarial al (number=3, values=[5.9139244033520555], datetime_start=datetime.
                                                                                             15
 datetime(2021, 12, 6, 6, 47, 49, 754432), datetime_complete=datetime.datetime(2021, ...
→12, 6, 6, 47, 49, 754687), params={'x': 4.431856164198873}, distributions={'x':
→UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={},...
```

→intermediate_values={}, trial_id=3, state=TrialState.COMPLETE, value=None),_

To get the number of trials:

```
len(study.trials)
```

Out:

```
100
```

By executing optimize () again, we can continue the optimization.

```
study.optimize(objective, n_trials=100)
```

To get the updated number of trials:

```
len(study.trials)
```

Out:

```
200
```

As the objective function is so easy that the last 100 trials don't improve the result. However, we can check the result again:

```
best_params = study.best_params
found_x = best_params["x"]
print("Found x: {}, (x - 2)^2: {}".format(found_x, (found_x - 2) ** 2))
```

Out:

```
Found x: 2.006392544918317, (x - 2)^2: 4.086463053270164e-05
```

Total running time of the script: (0 minutes 0.794 seconds)

Pythonic Search Space

For hyperparameter sampling, Optuna provides the following features:

- optuna.trial.Trial.suggest_categorical() for categorical parameters
- optuna.trial.Trial.suggest_int() for integer parameters
- optuna.trial.Trial.suggest_float() for floating point parameters

With optional arguments of step and log, we can discretize or take the logarithm of integer and floating point parameters.

```
def objective(trial):
    # Categorical parameter
    optimizer = trial.suggest_categorical("optimizer", ["MomentumSGD", "Adam"])

# Integer parameter
    num_layers = trial.suggest_int("num_layers", 1, 3)
```

```
# Integer parameter (log)
num_channels = trial.suggest_int("num_channels", 32, 512, log=True)

# Integer parameter (discretized)
num_units = trial.suggest_int("num_units", 10, 100, step=5)

# Floating point parameter
dropout_rate = trial.suggest_float("dropout_rate", 0.0, 1.0)

# Floating point parameter (log)
learning_rate = trial.suggest_float("learning_rate", 1e-5, 1e-2, log=True)

# Floating point parameter (discretized)
drop_path_rate = trial.suggest_float("drop_path_rate", 0.0, 1.0, step=0.1)
```

Defining Parameter Spaces

In Optuna, we define search spaces using familiar Python syntax including conditionals and loops.

Also, you can use branches or loops depending on the parameter values.

For more various use, see examples.

· Branches:

```
import sklearn.ensemble
import sklearn.svm

def objective(trial):
    classifier_name = trial.suggest_categorical("classifier", ["SVC", "RandomForest"])
    if classifier_name == "SVC":
        svc_c = trial.suggest_float("svc_c", 1e-10, 1e10, log=True)
        classifier_obj = sklearn.svm.SVC(C=svc_c)
    else:
        rf_max_depth = trial.suggest_int("rf_max_depth", 2, 32, log=True)
        classifier_obj = sklearn.ensemble.RandomForestClassifier(max_depth=rf_max_depth)
```

• Loops:

```
import torch
import torch.nn as nn

def create_model(trial, in_size):
    n_layers = trial.suggest_int("n_layers", 1, 3)

layers = []
    for i in range(n_layers):
        n_units = trial.suggest_int("n_units_l{}".format(i), 4, 128, log=True)
        layers.append(nn.Linear(in_size, n_units))
        layers.append(nn.ReLU())
        in_size = n_units
        layers.append(nn.Linear(in_size, 10))
```

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return nn.Sequential(*layers)

Note on the Number of Parameters

The difficulty of optimization increases roughly exponentially with regard to the number of parameters. That is, the number of necessary trials increases exponentially when you increase the number of parameters, so it is recommended to not add unimportant parameters.

Total running time of the script: (0 minutes 0.001 seconds)

Efficient Optimization Algorithms

Optuna enables efficient hyperparameter optimization by adopting state-of-the-art algorithms for sampling hyperparameters and pruning efficiently unpromising trials.

Sampling Algorithms

Samplers basically continually narrow down the search space using the records of suggested parameter values and evaluated objective values, leading to an optimal search space which giving off parameters leading to better objective values. More detailed explanation of how samplers suggest parameters is in optuna.samplers.BaseSampler.

Optuna provides the following sampling algorithms:

- Grid Search implemented in optuna.samplers.GridSampler
- Random Search implemented in optuna.samplers.RandomSampler
- Tree-structured Parzen Estimator algorithm implemented in optuna.samplers.TPESampler
- CMA-ES based algorithm implemented in optuna.samplers.CmaEsSampler
- Algorithm to enable partial fixed parameters implemented in optuna.samplers.

 PartialFixedSampler
- Nondominated Sorting Genetic Algorithm II implemented in optuna.samplers.NSGAIISampler

The default sampler is optuna.samplers.TPESampler.

Switching Samplers

```
import optuna
```

By default, Optuna uses TPESampler as follows.

```
study = optuna.create_study()
print(f"Sampler is {study.sampler.__class__.__name__})")
```

Out:

```
Sampler is TPESampler
```

If you want to use different samplers for example RandomSampler and CmaEsSampler,

```
study = optuna.create_study(sampler=optuna.samplers.RandomSampler())
print(f"Sampler is {study.sampler.__class__.__name__}}")
study = optuna.create_study(sampler=optuna.samplers.CmaEsSampler())
print(f"Sampler is {study.sampler.__class__.__name__}}")
```

Out:

```
Sampler is RandomSampler
Sampler is CmaEsSampler
```

Pruning Algorithms

Pruners automatically stop unpromising trials at the early stages of the training (a.k.a., automated early-stopping). Optuna provides the following pruning algorithms:

- Median pruning algorithm implemented in optuna.pruners.MedianPruner
- Non-pruning algorithm implementd in optuna.pruners.NopPruner
- Algorithm to operate pruner with tolerance implemented in optuna.pruners.PatientPruner
- Algorithm to prune specified percentile of trials implemented in optuna.pruners.PercentilePruner
- Asynchronous Successive Halving algorithm implemented in optuna.pruners. SuccessiveHalvingPruner
- Hyperband algorithm implemented in optuna.pruners.HyperbandPruner
- Threshold pruning algorithm implemented in optuna.pruners.ThresholdPruner

We use optuna.pruners.MedianPruner in most examples, though basically it is outperformed by optuna.pruners.SuccessiveHalvingPruner and optuna.pruners.HyperbandPruner as in this benchmark result.

Activating Pruners

To turn on the pruning feature, you need to call <code>report()</code> and <code>should_prune()</code> after each step of the iterative training. <code>report()</code> periodically monitors the intermediate objective values. <code>should_prune()</code> decides termination of the trial that does not meet a predefined condition.

We would recommend using integration modules for major machine learning frameworks. Exclusive list is optuna. integration and usecases are available in optuna/examples.

```
import logging
import sys

import sklearn.datasets
import sklearn.linear_model
import sklearn.model_selection

def objective(trial):
    iris = sklearn.datasets.load_iris()
    classes = list(set(iris.target))
    train_x, valid_x, train_y, valid_y = sklearn.model_selection.train_test_split(
```

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```
iris.data, iris.target, test_size=0.25, random_state=0
)

alpha = trial.suggest_float("alpha", 1e-5, 1e-1, log=True)
clf = sklearn.linear_model.SGDClassifier(alpha=alpha)

for step in range(100):
    clf.partial_fit(train_x, train_y, classes=classes)

# Report intermediate objective value.
    intermediate_value = 1.0 - clf.score(valid_x, valid_y)
    trial.report(intermediate_value, step)

# Handle pruning based on the intermediate value.
    if trial.should_prune():
        raise optuna.TrialPruned()

return 1.0 - clf.score(valid_x, valid_y)
```

Set up the median stopping rule as the pruning condition.

```
# Add stream handler of stdout to show the messages
optuna.logging.get_logger("optuna").addHandler(logging.StreamHandler(sys.stdout))
study = optuna.create_study(pruner=optuna.pruners.MedianPruner())
study.optimize(objective, n_trials=20)
```

Out:

```
A new study created in memory with name: no-name-977f9ald-0198-4cdd-afea-fda7cl8cb82c
Trial 0 finished with value: 0.3157894736842105 and parameters: {'alpha': 0.
\rightarrow04339867378931262}. Best is trial 0 with value: 0.3157894736842105.
Trial 1 finished with value: 0.3157894736842105 and parameters: {'alpha': 5.
\rightarrow535503175401156e-05}. Best is trial 0 with value: 0.3157894736842105.
Trial 2 finished with value: 0.21052631578947367 and parameters: { 'alpha': 0.
\rightarrow036165620368716275}. Best is trial 2 with value: 0.21052631578947367.
Trial 3 finished with value: 0.2894736842105263 and parameters: {'alpha': 0.
\rightarrow04189688432778381}. Best is trial 2 with value: 0.21052631578947367.
Trial 4 finished with value: 0.21052631578947367 and parameters: {'alpha': 0.
→0010010296758380653}. Best is trial 2 with value: 0.21052631578947367.
Trial 5 finished with value: 0.3157894736842105 and parameters: { 'alpha': 1.
→3949182459781589e-05}. Best is trial 2 with value: 0.21052631578947367.
Trial 6 pruned.
Trial 7 finished with value: 0.42105263157894735 and parameters: {'alpha': 4.
\hookrightarrow275163374577853e-05}. Best is trial 2 with value: 0.21052631578947367.
Trial 8 finished with value: 0.23684210526315785 and parameters: {'alpha': 0.
\rightarrow0024915971398157296}. Best is trial 2 with value: 0.21052631578947367.
Trial 9 pruned.
Trial 10 pruned.
Trial 11 pruned.
Trial 12 pruned.
Trial 13 pruned.
Trial 14 pruned.
Trial 15 pruned.
Trial 16 pruned.
Trial 17 finished with value: 0.13157894736842102 and parameters: {'alpha': 0.
\rightarrow0012339000220774295}. Best is trial 17 with value: 0.13157894736842102.
Trial 18 finished with value: 0.2894736842105263 and parameters: {'alpha': 0.
 →001430078043603369}. Best is trial 17 with value: 0.13157894736842102.(continues on next page)
```

```
Trial 19 finished with value: 0.07894736842105265 and parameters: {'alpha': 0. $\to 010748626772488189}$. Best is trial 19 with value: 0.07894736842105265.
```

As you can see, several trials were pruned (stopped) before they finished all of the iterations. The format of message is "Trial <Trial Number> pruned.".

Which Sampler and Pruner Should be Used?

From the benchmark results which are available at optuna/optuna - wiki "Benchmarks with Kurobako", at least for not deep learning tasks, we would say that

- For optuna.samplers.RandomSampler, optuna.pruners.MedianPruner is the best.
- For optuna.samplers.TPESampler, optuna.pruners.Hyperband is the best.

However, note that the benchmark is not deep learning. For deep learning tasks, consult the below table. This table is from the Ozaki et al., Hyperparameter Optimization Methods: Overview and Characteristics, in IEICE Trans, Vol.J103-D No.9 pp.615-631, 2020 paper, which is written in Japanese.

| Parallel Compute Re- | Categorical/Conditional Hyper- | Recommended Algorithms |
|----------------------|--------------------------------|---|
| source | parameters | |
| Limited | No | TPE. GP-EI if search space is low-dimensional |
| | | and continuous. |
| | Yes | TPE. GP-EI if search space is low-dimensional |
| | | and continuous |
| Sufficient | No | CMA-ES, Random Search |
| | Yes | Random Search or Genetic Algorithm |

Integration Modules for Pruning

To implement pruning mechanism in much simpler forms, Optuna provides integration modules for the following libraries.

For the complete list of Optuna's integration modules, see optuna.integration.

For example, XGBoostPruningCallback introduces pruning without directly changing the logic of training iteration. (See also example for the entire script.)

Total running time of the script: (0 minutes 2.251 seconds)

Easy Parallelization

It's straightforward to parallelize optuna.study.Study.optimize().

If you want to manually execute Optuna optimization:

- 1. start an RDB server (this example uses MySQL)
- 2. create a study with -storage argument
- 3. share the study among multiple nodes and processes

Of course, you can use Kubernetes as in the kubernetes examples.

To just see how parallel optimization works in Optuna, check the below video.

Create a Study

You can create a study using optuna create-study command. Alternatively, in Python script you can use optuna.create study().

```
$ mysql -u root -e "CREATE DATABASE IF NOT EXISTS example"
$ optuna create-study --study-name "distributed-example" --storage "mysql://

-root@localhost/example"
[I 2020-07-21 13:43:39,642] A new study created with name: distributed-example
```

Then, write an optimization script. Let's assume that foo.py contains the following code.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return (x - 2) ** 2

if __name__ == "__main__":
    study = optuna.load_study(
        study_name="distributed-example", storage="mysql://root@localhost/example"
    )
    study.optimize(objective, n_trials=100)
```

Share the Study among Multiple Nodes and Processes

Finally, run the shared study from multiple processes. For example, run Process 1 in a terminal, and do Process 2 in another one. They get parameter suggestions based on shared trials' history.

Process 1:

```
$ python foo.py
[I 2020-07-21 13:45:02,973] Trial 0 finished with value: 45.35553104173011 and_
→parameters: {'x': 8.73465151598285}. Best is trial 0 with value: 45.35553104173011.
[I 2020-07-21 13:45:04,013] Trial 2 finished with value: 4.6002397305938905 and_
→parameters: {'x': 4.144816945707463}. Best is trial 1 with value: 0.
→028194513284051464.
...
```

Process 2 (the same command as process 1):

Note: n_trials is the number of trials each process will run, not the total number of trials across all processes. For example, the script given above runs 100 trials for each process, 100 trials * 2 processes = 200 trials. optuna. study.MaxTrialsCallback can ensure how many times trials will be performed across all processes.

Note: We do not recommend SQLite for distributed optimizations at scale because it may cause deadlocks and serious performance issues. Please consider to use another database engine like PostgreSQL or MySQL.

Note: Please avoid putting the SQLite database on NFS when running distributed optimizations. See also: https://www.sqlite.org/faq.html#q5

Total running time of the script: (0 minutes 0.000 seconds)

Quick Visualization for Hyperparameter Optimization Analysis

Optuna provides various visualization features in optuna.visualization to analyze optimization results visually.

This tutorial walks you through this module by visualizing the history of lightgbm model for breast cancer dataset.

```
import lightgbm as lgb
import numpy as np
import sklearn.datasets
import sklearn.metrics
from sklearn.model_selection import train_test_split

import optuna
from optuna.visualization import plot_contour
from optuna.visualization import plot_edf
from optuna.visualization import plot_intermediate_values
from optuna.visualization import plot_optimization_history
from optuna.visualization import plot_parallel_coordinate
from optuna.visualization import plot_param_importances
from optuna.visualization import plot_slice

SEED = 42

np.random.seed(SEED)
```

Define the objective function.

```
train_x, valid_x, train_y, valid_y = train_test_split(data, target, test_size=0.
→25)
   dtrain = lgb.Dataset(train_x, label=train_y)
   dvalid = lgb.Dataset(valid_x, label=valid_y)
       "objective": "binary",
       "metric": "auc",
       "verbosity": -1,
       "boosting_type": "gbdt",
       "bagging_fraction": trial.suggest_float("bagging_fraction", 0.4, 1.0),
       "bagging_freq": trial.suggest_int("bagging_freq", 1, 7),
       "min_child_samples": trial.suggest_int("min_child_samples", 5, 100),
   }
   # Add a callback for pruning.
   pruning_callback = optuna.integration.LightGBMPruningCallback(trial, "auc")
   gbm = lgb.train(
       param, dtrain, valid_sets=[dvalid], verbose_eval=False, callbacks=[pruning_
→callback]
   )
   preds = gbm.predict(valid_x)
   pred_labels = np.rint(preds)
   accuracy = sklearn.metrics.accuracy_score(valid_y, pred_labels)
   return accuracy
```

```
study = optuna.create_study(
    direction="maximize",
    sampler=optuna.samplers.TPESampler(seed=SEED),
    pruner=optuna.pruners.MedianPruner(n_warmup_steps=10),
)
study.optimize(objective, n_trials=100, timeout=600)
```

Out:

```
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/

site-packages/lightgbm/engine.py:239: UserWarning:

'verbose_eval' argument is deprecated and will be removed in a future release of_
LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.

/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
site-packages/lightgbm/engine.py:239: UserWarning:

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```

```
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```

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```
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```

```
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```

Plot functions

Visualize the optimization history. See plot_optimization_history() for the details.

```
plot_optimization_history(study)
```

Visualize the learning curves of the trials. See plot_intermediate_values() for the details.

```
plot_intermediate_values(study)
```

Visualize high-dimensional parameter relationships. See plot_parallel_coordinate() for the details.

```
plot_parallel_coordinate(study)
```

Select parameters to visualize.

```
plot_parallel_coordinate(study, params=["bagging_freq", "bagging_fraction"])
```

Visualize hyperparameter relationships. See plot_contour() for the details.

```
plot_contour(study)
```

Select parameters to visualize.

```
plot_contour(study, params=["bagging_freq", "bagging_fraction"])
```

Visualize individual hyperparameters as slice plot. See plot_slice() for the details.

```
plot_slice(study)
```

Select parameters to visualize.

```
plot_slice(study, params=["bagging_freq", "bagging_fraction"])
```

Visualize parameter importances. See plot_param_importances () for the details.

```
plot_param_importances(study)
```

Learn which hyperparameters are affecting the trial duration with hyperparameter importance.

```
optuna.visualization.plot_param_importances(
    study, target=lambda t: t.duration.total_seconds(), target_name="duration"
)
```

Visualize empirical distribution function. See $plot_edf()$ for the details.

```
plot_edf(study)
```

Total running time of the script: (0 minutes 4.503 seconds)

6.2.2 Recipes

Showcases the recipes that might help you using Optuna with comfort.

Saving/Resuming Study with RDB Backend

An RDB backend enables persistent experiments (i.e., to save and resume a study) as well as access to history of studies. In addition, we can run multi-node optimization tasks with this feature, which is described in *Easy Parallelization*.

In this section, let's try simple examples running on a local environment with SQLite DB.

Note: You can also utilize other RDB backends, e.g., PostgreSQL or MySQL, by setting the storage argument to the DB's URL. Please refer to SQLAlchemy's document for how to set up the URL.

New Study

We can create a persistent study by calling <code>create_study()</code> function as follows. An SQLite file <code>example.db</code> is automatically initialized with a new study record.

```
import logging
import sys

import optuna

# Add stream handler of stdout to show the messages
optuna.logging.get_logger("optuna").addHandler(logging.StreamHandler(sys.stdout))
study_name = "example-study" # Unique identifier of the study.
storage_name = "sqlite:///{}.db".format(study_name)
study = optuna.create_study(study_name=study_name, storage=storage_name)
```

Out:

```
A new study created in RDB with name: example-study
```

To run a study, call optimize () method passing an objective function.

```
def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return (x - 2) ** 2

study.optimize(objective, n_trials=3)
```

Out:

```
Trial 0 finished with value: 94.24805496798632 and parameters: {'x': -7. 

→708143744711773}. Best is trial 0 with value: 94.24805496798632.

Trial 1 finished with value: 17.970786126931312 and parameters: {'x': -2. 

→239196401080199}. Best is trial 1 with value: 17.970786126931312.

Trial 2 finished with value: 18.404950229523454 and parameters: {'x': -2. 

→290099093205593}. Best is trial 1 with value: 17.970786126931312.
```

Resume Study

To resume a study, instantiate a *Study* object passing the study name example-study and the DB URL sqlite://example-study.db.

Out:

```
Using an existing study with name 'example-study' instead of creating a new one.

Trial 3 finished with value: 28.1189948132947 and parameters: {'x': -3.

3027346542415925}. Best is trial 1 with value: 17.970786126931312.

Trial 4 finished with value: 89.3881652284026 and parameters: {'x': -7.

4545314653029005}. Best is trial 1 with value: 17.970786126931312.

Trial 5 finished with value: 128.3212120226571 and parameters: {'x': -9.

327895304188555}. Best is trial 1 with value: 17.970786126931312.
```

Experimental History

We can access histories of studies and trials via the *Study* class. For example, we can get all trials of example-study as:

Out:

```
Using an existing study with name 'example-study' instead of creating a new one.
```

The method trials_dataframe() returns a pandas dataframe like:

```
print(df)
```

Out:

```
    number
    value
    params_x
    state

    0
    0
    94.248055
    -7.708144
    COMPLETE

    1
    1
    17.970786
    -2.239196
    COMPLETE

    2
    2
    18.404950
    -2.290099
    COMPLETE

    3
    3
    28.118995
    -3.302735
    COMPLETE

    4
    4
    89.388165
    -7.454531
    COMPLETE

    5
    5
    128.321212
    -9.327895
    COMPLETE
```

A Study object also provides properties such as trials, best_value, best_params (see also Lightweight, versatile, and platform agnostic architecture).

```
print("Best params: ", study.best_params)
print("Best value: ", study.best_value)
print("Best Trial: ", study.best_trial)
print("Trials: ", study.trials)
```

Out:

```
Best params: {'x': -2.239196401080199}
Best value: 17.970786126931312
Best Trial: FrozenTrial(number=1, values=[17.970786126931312], datetime_
→start=datetime.datetime(2021, 12, 6, 6, 47, 58, 277296), datetime_complete=datetime.
→datetime(2021, 12, 6, 6, 47, 58, 296831), params={'x': -2.239196401080199},
→distributions={'x': UniformDistribution(high=10.0, low=-10.0)}, user_attrs={},...
→system_attrs={}, intermediate_values={}, trial_id=2, state=TrialState.COMPLETE,_
→value=None)
Trials: [FrozenTrial(number=0, values=[94.24805496798632], datetime_start=datetime.
→datetime(2021, 12, 6, 6, 47, 58, 224916), datetime_complete=datetime.datetime(2021,...
→12, 6, 6, 47, 58, 250210), params={'x': -7.708143744711773}, distributions={'x':...
→UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={}, _
→intermediate_values={}, trial_id=1, state=TrialState.COMPLETE, value=None),...
→FrozenTrial(number=1, values=[17.970786126931312], datetime_start=datetime.
→datetime(2021, 12, 6, 6, 47, 58, 277296), datetime_complete=datetime.datetime(2021, __
→12, 6, 6, 47, 58, 296831), params={'x': -2.239196401080199}, distributions={'x':
→UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={},...
→intermediate_values={}, trial_id=2, state=TrialState.COMPLETE, value=None),_
\hookrightarrowFrozenTrial(number=2, values=[18.404950229523454], datetime_start=datetime.
→datetime(2021, 12, 6, 6, 47, 58, 317731), datetime_complete=datetime.datetime(2021, __
→12, 6, 6, 47, 58, 336803), params={'x': -2.290099093205593}, distributions={'x':
→UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={},
→intermediate_values={}, trial_id=3, state=TrialState.COMPLETE, value=None),_
→FrozenTrial(number=3, values=[28.1189948132947], datetime_start=datetime.
→datetime(2021, 12, 6, 6, 47, 58, 391397), datetime_complete=datetime.datetime(2021, __
→12, 6, 6, 47, 58, 413304), params={'x': -3.3027346542415925}, distributions={'x':_
→UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={},
→intermediate_values={}, trial_id=4, state=TrialState.COMPLETE, value=None),_
→FrozenTrial(number=4, values=[89.3881652284026], datetime_start=datetime.
→datetime(2021, 12, 6, 6, 47, 58, 436893), datetime_complete=datetime.datetime(2021, __
\hookrightarrow12, 6, 6, 47, 58, 457548), params={'x': -7.4545314653029005}, distributions={'x':_
→UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={},_
→intermediate_values={}, trial_id=5, state=TrialState.COMPLETE, value=None),_
→FrozenTrial(number=5, values=[128.3212120226571], datetime_start=datetime.
→datetime(2021, 12, 6, 6, 47, 58, 477558), datetime_complete=datetime.datetime(2021, _
→12, 6, 6, 47, 58, 497853), params={'x': -9.327895304188555}, distributions={'x':
→UniformDistribution(high=10.0, low=-10.0)}, user_attrs={}, system_attrs={},
→intermediate_values={}, trial_id=6, state=TrialState.COMPLETE, value=None)]
```

Total running time of the script: (0 minutes 0.717 seconds)

Multi-objective Optimization with Optuna

This tutorial showcases Optuna's multi-objective optimization feature by optimizing the validation accuracy of Fashion MNIST dataset and the FLOPS of the model implemented in PyTorch.

We use thop to measure FLOPS.

```
import thop
import torch
import torch.nn as nn
import torch.nn.functional as F
import torchvision
import optuna
DEVICE = torch.device("cuda") if torch.cuda.is_available() else torch.device("cpu")
DIR = ".."
BATCHSIZE = 128
N_TRAIN_EXAMPLES = BATCHSIZE * 30
N_VALID_EXAMPLES = BATCHSIZE * 10
def define_model(trial):
   n_layers = trial.suggest_int("n_layers", 1, 3)
   layers = []
   in features = 28 * 28
    for i in range(n_layers):
        out_features = trial.suggest_int("n_units_1{}".format(i), 4, 128)
        layers.append(nn.Linear(in_features, out_features))
        layers.append(nn.ReLU())
        p = trial.suggest_float("dropout_{}".format(i), 0.2, 0.5)
        layers.append(nn.Dropout(p))
        in_features = out_features
   layers.append(nn.Linear(in_features, 10))
   layers.append(nn.LogSoftmax(dim=1))
   return nn.Sequential(*layers)
# Defines training and evaluation.
def train_model(model, optimizer, train_loader):
   model.train()
    for batch_idx, (data, target) in enumerate(train_loader):
        data, target = data.view(-1, 28 * 28).to(DEVICE), target.to(DEVICE)
        optimizer.zero_grad()
       F.nll_loss(model(data), target).backward()
        optimizer.step()
def eval_model(model, valid_loader):
   model.eval()
   correct = 0
   with torch.no_grad():
        for batch_idx, (data, target) in enumerate(valid_loader):
```

(continues on next page)

```
data, target = data.view(-1, 28 * 28).to(DEVICE), target.to(DEVICE)
    pred = model(data).argmax(dim=1, keepdim=True)
    correct += pred.eq(target.view_as(pred)).sum().item()

accuracy = correct / N_VALID_EXAMPLES

flops, _ = thop.profile(model, inputs=(torch.randn(1, 28 * 28).to(DEVICE),),
    verbose=False)
    return flops, accuracy
```

Define multi-objective objective function. Objectives are FLOPS and accuracy.

```
def objective(trial):
    train_dataset = torchvision.datasets.FashionMNIST(
        DIR, train=True, download=True, transform=torchvision.transforms.ToTensor()
    train_loader = torch.utils.data.DataLoader(
        torch.utils.data.Subset(train_dataset, list(range(N_TRAIN_EXAMPLES)))),
        batch_size=BATCHSIZE,
       shuffle=True,
    )
    val_dataset = torchvision.datasets.FashionMNIST(
       DIR, train=False, transform=torchvision.transforms.ToTensor()
   val_loader = torch.utils.data.DataLoader(
       torch.utils.data.Subset(val_dataset, list(range(N_VALID_EXAMPLES))),
       batch_size=BATCHSIZE,
       shuffle=True,
   model = define_model(trial).to(DEVICE)
   optimizer = torch.optim.Adam(
       model.parameters(), trial.suggest_float("lr", 1e-5, 1e-1, log=True)
   )
   for epoch in range(10):
       train_model(model, optimizer, train_loader)
    flops, accuracy = eval_model(model, val_loader)
   return flops, accuracy
```

Run multi-objective optimization

If your optimization problem is multi-objective, Optuna assumes that you will specify the optimization direction for each objective. Specifically, in this example, we want to minimize the FLOPS (we want a faster model) and maximize the accuracy. So we set directions to ["minimize", "maximize"].

```
study = optuna.create_study(directions=["minimize", "maximize"])
study.optimize(objective, n_trials=30, timeout=300)
print("Number of finished trials: ", len(study.trials))
```

Out:

```
Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/train-images-
→idx3-ubyte.gz to ../FashionMNIST/raw/train-images-idx3-ubyte.gz
              | 0/26421880 [00:00<?, ?it/s]
             | 40960/26421880 [00:00<01:18, 337803.38it/s]
 0 응 1
             | 103424/26421880 [00:00<01:15, 350577.68it/s]
 0%|
 1%|1
             | 310272/26421880 [00:00<00:29, 889485.38it/s]
             | 748544/26421880 [00:00<00:12, 2005559.26it/s]
 3812
 6%|5
             11%|#1
             | 2979840/26421880 [00:00<00:03, 7123630.78it/s]
18%|#7
             | 4704256/26421880 [00:00<00:02, 10224484.96it/s]
             | 6436864/26421880 [00:00<00:01, 12386373.89it/s]
24%|##4
31%|###
              | 8062976/26421880 [00:01<00:01, 11150617.15it/s]
37%|###6
             | 9688064/26421880 [00:01<00:01, 12486846.83it/s]
             | 11335680/26421880 [00:01<00:01, 13574339.94it/s]
 43% | ####2
             | 13031424/26421880 [00:01<00:00, 14522792.05it/s]
 49%|####9
             | 14698496/26421880 [00:01<00:00, 15137019.84it/s]
 56%|#####5
 62%|######2 | 16403456/26421880 [00:01<00:00, 15691662.97it/s]
 68%|####### | 18065408/26421880 [00:01<00:00, 15185605.28it/s]
75%|#######4 | 19725312/26421880 [00:01<00:00, 15588038.89it/s]
81%|######## | 21321728/26421880 [00:01<00:00, 15696770.87it/s]
87%|######## 6 | 22986752/26421880 [00:02<00:00, 15975313.92it/s]
94%|########## 24721408/26421880 [00:02<00:00, 16378683.49it/s]
26422272it [00:02, 11968614.74it/s]
Extracting ../FashionMNIST/raw/train-images-idx3-ubyte.gz to ../FashionMNIST/raw
Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/train-labels-
→idx1-ubyte.gz to ../FashionMNIST/raw/train-labels-idx1-ubyte.gz
              | 0/29515 [00:00<?, ?it/s]
29696it [00:00, 301399.76it/s]
Extracting ../FashionMNIST/raw/train-labels-idx1-ubyte.gz to ../FashionMNIST/raw
Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/t10k-images-
→idx3-ubyte.gz to ../FashionMNIST/raw/t10k-images-idx3-ubyte.gz
              | 0/4422102 [00:00<?, ?it/s]
 1%|
              | 36864/4422102 [00:00<00:16, 267917.30it/s]
 2%12
              | 100352/4422102 [00:00<00:12, 347641.57it/s]
              | 263168/4422102 [00:00<00:05, 805148.44it/s]
 6% | 5
              | 566272/4422102 [00:00<00:02, 1557383.22it/s]
13%|#2
              | 1062912/4422102 [00:00<00:01, 2667303.20it/s]
24%|##4
           | 2138112/4422102 [00:00<00:00, 5233857.15it/s]
48%|####8
85%|######## 4 | 3748864/4422102 [00:00<00:00, 8626580.91it/s]
4422656it [00:00, 5516829.41it/s]
Extracting ../FashionMNIST/raw/t10k-images-idx3-ubyte.gz to ../FashionMNIST/raw
Downloading http://fashion-mnist.s3-website.eu-central-1.amazonaws.com/t10k-labels-
→idx1-ubyte.gz to ../FashionMNIST/raw/t10k-labels-idx1-ubyte.gz
              | 0/5148 [00:00<?, ?it/s]
6144it [00:00, 35841173.54it/s]
Extracting ../FashionMNIST/raw/t10k-labels-idx1-ubyte.gz to ../FashionMNIST/raw
Processing...
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/torchvision/datasets/mnist.py:479: UserWarning:
The given NumPy array is not writeable, and PyTorch does not support non-writeable,
→tensors. This means you can write to the underlying (supposedly non-writeable)
→NumPy array using the tensor. You may want to copy the array to protect its data or
→ make it writeable before converting it to a tensor. This type of warning will be
\rightarrow suppressed for the rest of this program. (Triggered internally at /pytorch/torch/page)
→csrc/utils/tensor_numpy.cpp:143.)
```

```
Done!
Number of finished trials: 30
```

Check trials on pareto front visually

```
optuna.visualization.plot_pareto_front(study, target_names=["FLOPS", "accuracy"])
```

Out:

```
/home/docs/checkouts/readthedocs.org/user_builds/optuna/checkouts/v3.0.0-a0/tutorial/

->20_recipes/002_multi_objective.py:123: ExperimentalWarning:

plot_pareto_front is experimental (supported from v2.4.0). The interface can change_
->in the future.
```

Learn which hyperparameters are affecting the flops most with hyperparameter importance.

```
optuna.visualization.plot_param_importances(
    study, target=lambda t: t.values[0], target_name="flops"
)
```

Total running time of the script: (1 minutes 37.237 seconds)

User Attributes

This feature is to annotate experiments with user-defined attributes.

Adding User Attributes to Studies

A Study object provides set_user_attr() method to register a pair of key and value as an user-defined attribute. A key is supposed to be a str, and a value be any object serializable with json.dumps.

```
import sklearn.datasets
import sklearn.model_selection
import sklearn.svm

import optuna

study = optuna.create_study(storage="sqlite:///example.db")
study.set_user_attr("contributors", ["Akiba", "Sano"])
study.set_user_attr("dataset", "MNIST")
```

We can access annotated attributes with user_attr property.

```
study.user_attrs # {'contributors': ['Akiba', 'Sano'], 'dataset': 'MNIST'}
```

Out:

42

```
{'contributors': ['Akiba', 'Sano'], 'dataset': 'MNIST'}
```

StudySummary object, which can be retrieved by $get_all_study_summaries()$, also contains user-defined attributes.

Out:

```
{'contributors': ['Akiba', 'Sano'], 'dataset': 'MNIST'}
```

See also:

optuna study set-user-attr command, which sets an attribute via command line interface.

Adding User Attributes to Trials

As with Study, a Trial object provides set_user_attr() method. Attributes are set inside an objective function.

```
def objective(trial):
    iris = sklearn.datasets.load_iris()
    x, y = iris.data, iris.target

    svc_c = trial.suggest_float("svc_c", 1e-10, 1e10, log=True)
    clf = sklearn.svm.SVC(C=svc_c)
    accuracy = sklearn.model_selection.cross_val_score(clf, x, y).mean()

    trial.set_user_attr("accuracy", accuracy)

    return 1.0 - accuracy # return error for minimization

study.optimize(objective, n_trials=1)
```

We can access annotated attributes as:

```
study.trials[0].user_attrs
```

Out:

```
{'accuracy': 0.9400000000001}
```

Note that, in this example, the attribute is not annotated to a Study but a single Trial.

Total running time of the script: (0 minutes 0.245 seconds)

Command-Line Interface

| Command | Description |
|---------------------|----------------------------------|
| create-study | Create a new study. |
| delete-study | Delete a specified study. |
| storage upgrade | Upgrade the schema of a storage. |
| studies | Show a list of studies. |
| study optimize | Start optimization of a study. |
| study set-user-attr | Set a user attribute to a study. |

Optuna provides command-line interface as shown in the above table.

Let us assume you are not in IPython shell and writing Python script files instead. It is totally fine to write scripts like the following:

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return (x - 2) ** 2

if __name__ == "__main__":
    study = optuna.create_study()
    study.optimize(objective, n_trials=100)
    print("Best value: {} (params: {})\n".format(study.best_value, study.best_params))
```

Out:

```
Best value: 7.073980653327265e-06 (params: {'x': 2.00265969559411})
```

However, we can reduce boilerplate codes by using our optuna command. Let us assume that foo.py contains only the following code.

```
def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return (x - 2) ** 2
```

Even so, we can invoke the optimization as follows. (Don't care about ——storage sqlite:///example.db for now, which is described in *Saving/Resuming Study with RDB Backend*.)

```
$ cat foo.py
def objective(trial):
    x = trial.suggest_float('x', -10, 10)
    return (x - 2) ** 2

$ STUDY_NAME=`optuna create-study --storage sqlite:///example.db`
$ optuna study optimize foo.py objective --n-trials=100 --storage sqlite:///example.
    db --study-name $STUDY_NAME
[I 2018-05-09 10:40:25,196] Finished a trial resulted in value: 54.353767789264026.
    dcurrent best value is 54.353767789264026 with parameters: {'x': -5.372500782588228}.
[I 2018-05-09 10:40:25,197] Finished a trial resulted in value: 15.784266965526376.
    dcurrent best value is 15.784266965526376 with parameters: {'x': 5.972941852774387}.
...
[I 2018-05-09 10:40:26,204] Finished a trial resulted in value: 14.704254135013741.
    dcurrent best value is 2.280758099793617e-06 with parameters: {'x': 1.
    decurrent best value is 2.280758099793617e-06 with parameters: {'x': 1.
```

Please note that foo.py only contains the definition of the objective function. By giving the script file name and the method name of objective function to optuna study optimize command, we can invoke the optimization.

Total running time of the script: (0 minutes 0.351 seconds)

User-Defined Sampler

Thanks to user-defined samplers, you can:

- experiment your own sampling algorithms,
- implement task-specific algorithms to refine the optimization performance, or
- wrap other optimization libraries to integrate them into Optuna pipelines (e.g., SkoptSampler).

This section describes the internal behavior of sampler classes and shows an example of implementing a user-defined sampler.

Overview of Sampler

A sampler has the responsibility to determine the parameter values to be evaluated in a trial. When a *suggest* API (e.g., *suggest_float()*) is called inside an objective function, the corresponding distribution object (e.g., *UniformDistribution*) is created internally. A sampler samples a parameter value from the distribution. The sampled value is returned to the caller of the *suggest* API and evaluated in the objective function.

To create a new sampler, you need to define a class that inherits <code>BaseSampler</code>. The base class has three abstract methods; <code>infer_relative_search_space()</code>, <code>sample_relative()</code>, and <code>sample_independent()</code>.

As the method names imply, Optuna supports two types of sampling: one is **relative sampling** that can consider the correlation of the parameters in a trial, and the other is **independent sampling** that samples each parameter independently.

At the beginning of a trial, <code>infer_relative_search_space()</code> is called to provide the relative search space for the trial. Then, <code>sample_relative()</code> is invoked to sample relative parameters from the search space. During the execution of the objective function, <code>sample_independent()</code> is used to sample parameters that don't belong to the relative search space.

Note: Please refer to the document of <code>BaseSampler</code> for further details.

An Example: Implementing SimulatedAnnealingSampler

For example, the following code defines a sampler based on Simulated Annealing (SA):

```
import numpy as np
import optuna

class SimulatedAnnealingSampler(optuna.samplers.BaseSampler):
    def __init__(self, temperature=100):
        self._rng = np.random.RandomState()
        self._temperature = temperature # Current temperature.
        self._current_trial = None # Current state.

def sample_relative(self, study, trial, search_space):
    if search_space == {}:
        return {}

# Simulated Annealing algorithm.
# 1. Calculate transition probability.
        prev_trial = study.trials[-2]
```

(continues on next page)

```
if self._current_trial is None or prev_trial.value <= self._current_trial.</pre>
→value:
           probability = 1.0
       else:
           probability = np.exp(
                (self._current_trial.value - prev_trial.value) / self._temperature
       self._temperature *= 0.9 # Decrease temperature.
       # 2. Transit the current state if the previous result is accepted.
       if self._rng.uniform(0, 1) < probability:</pre>
           self._current_trial = prev_trial
       # 3. Sample parameters from the neighborhood of the current point.
       # The sampled parameters will be used during the next execution of
       # the objective function passed to the study.
       params = {}
       for param_name, param_distribution in search_space.items():
           if not isinstance(param_distribution, optuna.distributions.
→UniformDistribution):
               raise NotImplementedError("Only suggest_float() is supported")
           current_value = self._current_trial.params[param_name]
           width = (param_distribution.high - param_distribution.low) * 0.1
           neighbor_low = max(current_value - width, param_distribution.low)
           neighbor_high = min(current_value + width, param_distribution.high)
           params[param_name] = self._rng.uniform(neighbor_low, neighbor_high)
       return params
   # The rest are unrelated to SA algorithm: boilerplate
   def infer_relative_search_space(self, study, trial):
       return optuna.samplers.intersection_search_space(study)
   def sample_independent(self, study, trial, param_name, param_distribution):
       independent_sampler = optuna.samplers.RandomSampler()
       return independent_sampler.sample_independent(study, trial, param_name, param_
→distribution)
```

Note: In favor of code simplicity, the above implementation doesn't support some features (e.g., maximization). If you're interested in how to support those features, please see examples/samplers/simulated_annealing.py.

You can use SimulatedAnnealingSampler in the same way as built-in samplers as follows:

```
def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    y = trial.suggest_float("y", -5, 5)
    return x ** 2 + y

sampler = SimulatedAnnealingSampler()
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=100)

best_trial = study.best_trial
```

```
print("Best value: ", best_trial.value)
print("Parameters that achieve the best value: ", best_trial.params)
```

Out:

```
Best value: -4.7692616410271 Parameters that achieve the best value: {'x': -0.41949837402912893, 'y': -4.4949837402912893}
```

In this optimization, the values of x and y parameters are sampled by using SimulatedAnnealingSampler. sample_relative method.

Note: Strictly speaking, in the first trial, SimulatedAnnealingSampler.sample_independent method is used to sample parameter values. Because <code>intersection_search_space()</code> used in <code>SimulatedAnnealingSampler.infer_relative_search_space</code> cannot infer the search space if there are no complete trials.

Total running time of the script: (0 minutes 0.356 seconds)

User-Defined Pruner

In *optuna.pruners*, we described how an objective function can optionally include calls to a pruning feature which allows Optuna to terminate an optimization trial when intermediate results do not appear promising. In this document, we describe how to implement your own pruner, i.e., a custom strategy for determining when to stop a trial.

Overview of Pruning Interface

The <code>create_study()</code> constructor takes, as an optional argument, a pruner inheriting from <code>BasePruner</code>. The pruner should implement the abstract method <code>prune()</code>, which takes arguments for the associated <code>Study</code> and <code>Trial</code> and returns a boolean value: <code>True</code> if the trial should be pruned and <code>False</code> otherwise. Using the <code>Study</code> and <code>Trial</code> objects, you can access all other trials through the <code>get_trial()</code> method and, and from a trial, its reported intermediate values through the <code>intermediate_values()</code> (a dictionary which maps an integer <code>step</code> to a float value).

You can refer to the source code of the built-in Optuna pruners as templates for building your own. In this document, for illustration, we describe the construction and usage of a simple (but aggressive) pruner which prunes trials that are in last place compared to completed trials at the same step.

Note: Please refer to the documentation of <code>BasePruner</code> or, for example, <code>ThresholdPruner</code> or <code>PercentilePruner</code> for more robust examples of pruner implementation, including error checking and complex pruner-internal logic.

An Example: Implementing LastPlacePruner

We aim to optimize the loss and alpha hyperparameters for a stochastic gradient descent classifier (SGDClassifier) run on the sklearn iris dataset. We implement a pruner which terminates a trial at a certain step if it is in last place compared to completed trials at the same step. We begin considering pruning after a "warmup" of 1 training step and 5 completed trials. For demonstration purposes, we print () a diagnostic message from prune when it is about to return True (indicating pruning).

It may be important to note that the SGDClassifier score, as it is evaluated on a holdout set, decreases with enough training steps due to overfitting. This means that a trial could be pruned even if it had a favorable (high) value on a previous training set. After pruning, Optuna will take the intermediate value last reported as the value of the trial.

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.model_selection import train_test_split
from sklearn.linear_model import SGDClassifier
import optuna
from optuna.pruners import BasePruner
from optuna.trial._state import TrialState
class LastPlacePruner(BasePruner):
   def __init__(self, warmup_steps, warmup_trials):
        self._warmup_steps = warmup_steps
        self._warmup_trials = warmup_trials
   def prune(self, study: "optuna.study.Study", trial: "optuna.trial.FrozenTrial") ->
→ bool:
        # Get the latest score reported from this trial
        step = trial.last_step
        if step: # trial.last_step == None when no scores have been reported yet
            this_score = trial.intermediate_values[step]
            # Get scores from other trials in the study reported at the same step
            completed_trials = study.get_trials(deepcopy=False, states=(TrialState.
other_scores = [
                t.intermediate_values[step]
                for t in completed_trials
                if step in t.intermediate_values
            other_scores = sorted(other_scores)
            # Prune if this trial at this step has a lower value than all completed.
\hookrightarrowtrials
            # at the same step. Note that steps will begin numbering at 0 in the
→objective
            # function definition below.
            if step >= self._warmup_steps and len(other_scores) > self._warmup_trials:
                if this_score < other_scores[0]:</pre>
                    print(f"prune() True: Trial {trial.number}, Step {step}, Score
→ {this_score}")
                    return True
        return False
```

Lastly, let's confirm the implementation is correct with the simple hyperparameter optimization.

```
def objective(trial):
    iris = load_iris()
   classes = np.unique(iris.target)
   X_train, X_valid, y_train, y_valid = train_test_split(
        iris.data, iris.target, train_size=100, test_size=50, random_state=0
    )
   loss = trial.suggest_categorical("loss", ["hinge", "log", "perceptron"])
   alpha = trial.suggest_float("alpha", 0.00001, 0.001, log=True)
   clf = SGDClassifier(loss=loss, alpha=alpha, random_state=0)
   score = 0
   for step in range (0, 5):
        clf.partial_fit(X_train, y_train, classes=classes)
        score = clf.score(X_valid, y_valid)
       trial.report(score, step)
        if trial.should_prune():
           raise optuna.TrialPruned()
    return score
pruner = LastPlacePruner(warmup_steps=1, warmup_trials=5)
study = optuna.create_study(direction="maximize", pruner=pruner)
study.optimize(objective, n_trials=50)
```

Out:

```
prune() True: Trial 6, Step 3, Score 0.62
prune() True: Trial 8, Step 1, Score 0.62
prune() True: Trial 9, Step 1, Score 0.64
prune() True: Trial 13, Step 4, Score 0.58
prune() True: Trial 15, Step 1, Score 0.64
prune() True: Trial 17, Step 4, Score 0.68
prune() True: Trial 18, Step 1, Score 0.66
prune() True: Trial 26, Step 4, Score 0.68
prune() True: Trial 30, Step 1, Score 0.48
prune() True: Trial 48, Step 3, Score 0.44
```

Total running time of the script: (0 minutes 0.715 seconds)

Callback for Study.optimize

This tutorial showcases how to use & implement Optuna Callback for optimize().

Callback is called after every evaluation of objective, and it takes <code>Study</code> and <code>FrozenTrial</code> as arguments, and does some work.

MLflowCallback is a great example.

Stop optimization after some trials are pruned in a row

This example implements a stateful callback which stops the optimization if a certain number of trials are pruned in a row. The number of trials pruned in a row is specified by threshold.

```
class StopWhenTrialKeepBeingPrunedCallback:
    def __init__(self, threshold: int):
        self.threshold = threshold
        self._consequtive_pruned_count = 0

def __call__(self, study: optuna.study.Study, trial: optuna.trial.FrozenTrial) ->_
-None:
    if trial.state == optuna.trial.TrialState.PRUNED:
        self._consequtive_pruned_count += 1
    else:
        self._consequtive_pruned_count = 0

if self._consequtive_pruned_count >= self.threshold:
        study.stop()
```

This objective prunes all the trials except for the first 5 trials (trial.number starts with 0).

```
def objective(trial):
   if trial.number > 4:
      raise optuna.TrialPruned
   return trial.suggest_float("x", 0, 1)
```

Here, we set the threshold to 2: optimization finishes once two trials are pruned in a row. So, we expect this study to stop after 7 trials.

```
import logging
import sys

# Add stream handler of stdout to show the messages
optuna.logging.get_logger("optuna").addHandler(logging.StreamHandler(sys.stdout))

study_stop_cb = StopWhenTrialKeepBeingPrunedCallback(2)
study = optuna.create_study()
study.optimize(objective, n_trials=10, callbacks=[study_stop_cb])
```

Out:

```
A new study created in memory with name: no-name-502b5e47-efaa-497f-a3c0-2c9e22812c34

Trial 0 finished with value: 0.187263694193879 and parameters: {'x': 0.

$\times 187263694193879$}$. Best is trial 0 with value: 0.187263694193879.

Trial 1 finished with value: 0.40588304626224725 and parameters: {'x': 0.

$\times 40588304626224725$}$. Best is trial 0 with value: 0.187263694193879.

Trial 2 finished with value: 0.5400101802039615 and parameters: {'x': 0.

$\times 5400101802039615$}$. Best is trial 0 with value: 0.187263694193879.

Trial 3 finished with value: 0.8497119259618334 and parameters: {'x': 0.

$\times 8497119259618334$}$. Best is trial 0 with value: 0.187263694193879.

Trial 4 finished with value: 0.0856363157624721 and parameters: {'x': 0.

$\times 0856363157624721$}$. Best is trial 4 with value: 0.0856363157624721.
```

```
Trial 5 pruned.
Trial 6 pruned.
```

As you can see in the log above, the study stopped after 7 trials as expected.

Total running time of the script: (0 minutes 0.008 seconds)

Specify Hyperparameters Manually

It's natural that you have some specific sets of hyperparameters to try first such as initial learning rate values and the number of leaves. Also, it's also possible that you've already tried those sets before having Optuna find better sets of hyperparameters.

Optuna provides two APIs to support such cases:

- 1. Passing those sets of hyperparameters and let Optuna evaluate them enqueue_trial()
- 2. Adding the results of those sets as completed Trials add_trial()

First Scenario: Have Optuna evaluate your hyperparameters

In this scenario, let's assume you have some out-of-box sets of hyperparameters but have not evaluated them yet and decided to use Optuna to find better sets of hyperparameters.

Optuna has optuna.study.Study.enqueue_trial() which lets you pass those sets of hyperparameters to Optuna and Optuna will evaluate them.

This section walks you through how to use this lit API with LightGBM.

```
import lightgbm as lgb
import numpy as np
import sklearn.datasets
import sklearn.metrics
from sklearn.model_selection import train_test_split
import optuna
```

Define the objective function.

```
def objective(trial):
   data, target = sklearn.datasets.load_breast_cancer(return_X_y=True)
   train_x, valid_x, train_y, valid_y = train_test_split(data, target, test_size=0.
→25)
   dtrain = lgb.Dataset(train_x, label=train_y)
   dvalid = lgb.Dataset(valid_x, label=valid_y)
   param = {
        "objective": "binary",
        "metric": "auc",
        "verbosity": -1,
        "boosting_type": "gbdt",
        "bagging_fraction": min(trial.suggest_float("bagging_fraction", 0.4, 1.0 + 1e-
\hookrightarrow12), 1),
        "bagging_freq": trial.suggest_int("bagging_freq", 0, 7),
        "min_child_samples": trial.suggest_int("min_child_samples", 5, 100),
    }
```

(continues on next page)

```
# Add a callback for pruning.
pruning_callback = optuna.integration.LightGBMPruningCallback(trial, "auc")
gbm = lgb.train(
    param, dtrain, valid_sets=[dvalid], verbose_eval=False, callbacks=[pruning_
callback]
)

preds = gbm.predict(valid_x)
pred_labels = np.rint(preds)
accuracy = sklearn.metrics.accuracy_score(valid_y, pred_labels)
return accuracy
```

Then, construct Study for hyperparameter optimization.

```
study = optuna.create_study(direction="maximize", pruner=optuna.pruners.

→MedianPruner())
```

Here, we get Optuna evaluate some sets with larger "bagging_fraq" value and the default values.

Out:

```
/home/docs/checkouts/readthedocs.org/user_builds/optuna/checkouts/v3.0.0-a0/tutorial/
-20_recipes/008_specify_params.py:77: ExperimentalWarning:

enqueue_trial is experimental (supported from v1.2.0). The interface can change in_
-the future.

/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
-site-packages/optuna/study/study.py:856: ExperimentalWarning:

create_trial is experimental (supported from v2.0.0). The interface can change in the_
-future.
```

```
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/optuna/study/study.py:855: ExperimentalWarning:
add_trial is experimental (supported from v2.0.0). The interface can change in the_
\hookrightarrowfuture.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/checkouts/v3.0.0-a0/tutorial/
→20_recipes/008_specify_params.py:85: ExperimentalWarning:
enqueue_trial is experimental (supported from v1.2.0). The interface can change in_
\rightarrowthe future.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightqbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of ...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 0 finished with value: 0.972027972027972 and parameters: {'bagging_fraction': 1.
→0, 'bagging_freq': 0, 'min_child_samples': 20}. Best is trial 0 with value: 0.
\rightarrow 972027972027972.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 1 finished with value: 0.986013986013986 and parameters: {'bagging_fraction': 0.
→75, 'bagging_freq': 5, 'min_child_samples': 20}. Best is trial 1 with value: 0.
→986013986013986.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 2 finished with value: 0.9370629370629371 and parameters: {'bagging_fraction':_
→0.516317445630604, 'bagging_freq': 6, 'min_child_samples': 83}. Best is trial 1...
\rightarrow with value: 0.986013986013986.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 3 finished with value: 0.951048951048951 and parameters: {'bagging_fraction': 0.
→46829159237769014, 'bagging freg': 5, 'min_child_samples': 38}. Best is trial 1...
\rightarrowwith value: 0.986013986013986.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 4 finished with value: 0.9440559440559441 and parameters: {'bagging_fraction':_
→0.7024042206432171, 'bagging_freq': 6, 'min_child_samples': 26}. Best is trial 1...
\rightarrow with value: 0.986013986013986.
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/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
\hookrightarrow LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 5 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of ...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 6 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 7 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 8 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 9 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of ...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 10 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 11 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 12 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
                                                                         (continues on next page)
→site-packages/lightgbm/engine.py:239: UserWarning:
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'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 13 finished with value: 0.9790209790209791 and parameters: {'bagging_fraction':_
→0.5581503506440508, 'bagging_freq': 0, 'min_child_samples': 51}. Best is trial 1_
\rightarrowwith value: 0.986013986013986.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of ...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 14 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 15 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 16 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 17 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of ...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 18 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 19 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 20 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
                                                                         (continues on next page)
→site-packages/lightgbm/engine.py:239: UserWarning:
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'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 21 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 22 finished with value: 0.965034965034965 and parameters: {'bagging_fraction':_
→0.8910348438771651, 'bagging_freq': 0, 'min_child_samples': 28}. Best is trial 1,
\rightarrowwith value: 0.986013986013986.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 23 finished with value: 0.9790209790209791 and parameters: {'bagging_fraction':...
→0.6282628527443272, 'bagging_freq': 1, 'min_child_samples': 13}. Best is trial 1_
⇒with value: 0.986013986013986.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 24 finished with value: 1.0 and parameters: {'bagging_fraction': 0.
→6334870922496191, 'bagging_freq': 1, 'min_child_samples': 8}. Best is trial 24 with,
\rightarrowvalue: 1.0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 25 pruned. Trial was pruned at iteration 54.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 26 pruned. Trial was pruned at iteration 8.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 27 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument insequipues on next page)
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Trial 28 pruned. Trial was pruned at iteration 10.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 29 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 30 finished with value: 0.986013986013986 and parameters: {'bagging_fraction':_
→0.4946189373515469, 'bagging_freq': 0, 'min_child_samples': 42}. Best is trial 24_
\rightarrowwith value: 1.0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 31 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 32 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 33 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 34 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 35 pruned. Trial was pruned at iteration 6.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument insequipues on next page)
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Trial 36 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 37 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 38 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 39 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 40 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 41 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 42 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 43 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
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Trial 44 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 45 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
\hookrightarrow LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 46 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 47 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 48 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 49 pruned. Trial was pruned at iteration 28.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 50 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 51 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 52 pruned. Trial was pruned at iteration 0.
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/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
\hookrightarrow LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 53 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
\rightarrow LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 54 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 55 finished with value: 0.9790209790209791 and parameters: {'bagging_fraction':...
→0.7058114727074813, 'bagging_freq': 0, 'min_child_samples': 55}. Best is trial 24_
⇒with value: 1.0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 56 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 57 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 58 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 59 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
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Trial 60 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 61 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 62 pruned. Trial was pruned at iteration 3.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 63 finished with value: 0.9790209790209791 and parameters: {'bagging_fraction':...
→0.5546417210031767, 'bagging_freq': 0, 'min_child_samples': 61}. Best is trial 24_
\rightarrowwith value: 1.0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 64 finished with value: 0.986013986013986 and parameters: {'bagging_fraction':,
→0.5547546392662168, 'bagging_freq': 0, 'min_child_samples': 64}. Best is trial 24_
⇒with value: 1.0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 65 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 66 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
\hookrightarrow LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 67 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
```

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```
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 68 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 69 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 70 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 71 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of ...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 72 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 73 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 74 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 75 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument insequipues on next page)
```

```
Trial 76 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 77 pruned. Trial was pruned at iteration 36.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 78 pruned. Trial was pruned at iteration 3.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 79 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 80 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 81 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 82 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 83 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
```

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```
Trial 84 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 85 pruned. Trial was pruned at iteration 3.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 86 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 87 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 88 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 89 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 90 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 91 pruned. Trial was pruned at iteration 2.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 92 pruned. Trial was pruned at iteration 0.
```

```
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 93 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of ...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 94 pruned. Trial was pruned at iteration 3.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 95 pruned. Trial was pruned at iteration 17.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 96 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 97 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 98 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 99 pruned. Trial was pruned at iteration 2.
```

Second scenario: Have Optuna utilize already evaluated hyperparameters

In this scenario, let's assume you have some out-of-box sets of hyperparameters and you have already evaluated them but the results are not desirable so that you are thinking of using Optuna.

Optuna has optuna.study.Study.add_trial() which lets you register those results to Optuna and then Optuna will sample hyperparameters taking them into account.

In this section, the objective is the same as the first scenario.

```
study = optuna.create_study(direction="maximize", pruner=optuna.pruners.
→MedianPruner())
study.add_trial(
   optuna.trial.create_trial(
        params={
            "bagging_fraction": 1.0,
            "bagging_freq": 0,
            "min_child_samples": 20,
        },
        distributions={
            "bagging_fraction": optuna.distributions.UniformDistribution(0.4, 1.0 +_
\hookrightarrow1e-12),
            "bagging_freq": optuna.distributions.IntUniformDistribution(0, 7),
            "min_child_samples": optuna.distributions.IntUniformDistribution(5, 100),
        },
        value=0.94,
    )
study.add_trial(
    optuna.trial.create_trial(
        params={
            "bagging_fraction": 0.75,
            "bagging_freq": 5,
            "min_child_samples": 20,
        },
        distributions={
            "bagging_fraction": optuna.distributions.UniformDistribution(0.4, 1.0 +_
\rightarrow1e-12),
            "bagging_freg": optuna.distributions.IntUniformDistribution(0, 7),
            "min_child_samples": optuna.distributions.IntUniformDistribution(5, 100),
        },
        value=0.95,
    )
study.optimize(objective, n_trials=100, timeout=600)
```

Out:

```
A new study created in memory with name: no-name-bfff208e-b4e9-4fc8-8af7-fb8b4aaca4b1 /home/docs/checkouts/readthedocs.org/user_builds/optuna/checkouts/v3.0.0-a0/tutorial/ \( \to 20\)_recipes/008_specify_params.py:115: ExperimentalWarning: create_trial is experimental (supported from v2.0.0). The interface can change in the_ \( \to future. \) /home/docs/checkouts/readthedocs.org/user_builds/optuna/checkouts/v3.0.0-a0/tutorial/ \( \to 20\)_recipes/008_specify_params.py:114: ExperimentalWarning:
```

```
add trial is experimental (supported from v2.0.0). The interface can change in the
→future.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/checkouts/v3.0.0-a0/tutorial/
\rightarrow20_recipes/008_specify_params.py:130: ExperimentalWarning:
create_trial is experimental (supported from v2.0.0). The interface can change in the

→ future.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/checkouts/v3.0.0-a0/tutorial/
→20_recipes/008_specify_params.py:129: ExperimentalWarning:
add_trial is experimental (supported from v2.0.0). The interface can change in the

→ future.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 2 finished with value: 0.9440559440559441 and parameters: {'bagging_fraction':...
→0.8999339378128064, 'bagging_freq': 1, 'min_child_samples': 89}. Best is trial 1_
\rightarrowwith value: 0.95.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 3 finished with value: 0.993006993006993 and parameters: {'bagging_fraction': 0.
→7297368806310663, 'bagging_freq': 4, 'min_child_samples': 58}. Best is trial 3 with_
→value: 0.993006993006993.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 4 finished with value: 0.965034965034965 and parameters: {'bagging_fraction': 0.
→5875345448651493, 'bagging_freq': 1, 'min_child_samples': 72}. Best is trial 3 with,
→value: 0.993006993006993.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 5 finished with value: 0.9790209790209791 and parameters: {'bagging_fraction':...
→0.5547888084642415, 'bagging_freq': 2, 'min_child_samples': 38}. Best is trial 3_
⇒with value: 0.993006993006993.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
```

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```
Trial 6 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 7 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 8 pruned. Trial was pruned at iteration 3.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 9 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 10 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 11 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 12 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 13 finished with value: 0.972027972027972 and parameters: {'bagging_fraction':_
→0.7960953087288253, 'bagging_freq': 5, 'min_child_samples': 65}. Best is trial 3_
→with value: 0.993006993006993.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
```

```
Trial 14 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 15 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 16 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 17 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 18 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 19 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 20 pruned. Trial was pruned at iteration 5.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 21 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
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Trial 22 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 23 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 24 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 25 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 26 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 27 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 28 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 29 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 30 pruned. Trial was pruned at iteration 3.
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/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
\hookrightarrow LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 31 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 32 finished with value: 0.965034965034965 and parameters: {'bagging_fraction':...
→0.6314992407717637, 'bagging_freq': 1, 'min_child_samples': 52}. Best is trial 3,
→with value: 0.993006993006993.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 33 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 34 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 35 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 36 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 37 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
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Trial 38 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 39 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 40 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 41 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 42 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 43 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 44 pruned. Trial was pruned at iteration 30.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 45 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 46 pruned. Trial was pruned at iteration 0.
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/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 47 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 48 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 49 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 50 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 51 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 52 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 53 finished with value: 0.986013986013986 and parameters: {'bagging_fraction':,
→0.7957087915178618, 'bagging_freq': 5, 'min_child_samples': 16}. Best is trial 3_
⇒with value: 0.993006993006993.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
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Trial 54 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 55 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 56 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 57 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 58 pruned. Trial was pruned at iteration 4.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 59 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 60 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 61 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 62 pruned. Trial was pruned at iteration 1.
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/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 63 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 64 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 65 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightqbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 66 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 67 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 68 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 69 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 70 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
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⇒site-packages/lightgbm/engine.py:239: UserWarning:
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'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 71 pruned. Trial was pruned at iteration 29.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 72 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of ...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 73 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 74 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of_
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 75 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 76 pruned. Trial was pruned at iteration 36.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 77 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 78 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
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'verbose_eval' argument is deprecated and will be removed in a future release of.
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 79 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 80 pruned. Trial was pruned at iteration 17.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 81 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 82 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 83 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 84 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 85 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 86 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument insequipues on next page)
```

```
Trial 87 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 88 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 89 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 90 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 91 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 92 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 93 finished with value: 0.993006993006993 and parameters: {'bagging_fraction':...
→0.6259766288402179, 'bagging_freq': 0, 'min_child_samples': 49}. Best is trial 3_
\rightarrow with value: 0.993006993006993.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of _
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 94 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument insequipues on next page)
```

```
Trial 95 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of __
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 96 pruned. Trial was pruned at iteration 1.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 97 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 98 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 99 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
→site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of...
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 100 pruned. Trial was pruned at iteration 0.
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/
⇒site-packages/lightgbm/engine.py:239: UserWarning:
'verbose_eval' argument is deprecated and will be removed in a future release of,
→LightGBM. Pass 'log_evaluation()' callback via 'callbacks' argument instead.
Trial 101 pruned. Trial was pruned at iteration 3.
```

Total running time of the script: (0 minutes 6.238 seconds)

Ask-and-Tell Interface

Optuna has an *Ask-and-Tell* interface, which provides a more flexible interface for hyperparameter optimization. This tutorial explains three use-cases when the ask-and-tell interface is beneficial:

- Apply Optuna to an existing optimization problem with minimum modifications
- Define-and-Run
- Batch Optimization

Apply Optuna to an existing optimization problem with minimum modifications

Let's consider the traditional supervised classification problem; you aim to maximize the validation accuracy. To do so, you train *LogisticRegression* as a simple model.

```
import numpy as np
from sklearn.datasets import make_classification
from sklearn.linear_model import LogisticRegression
from sklearn.model_selection import train_test_split

import optuna

X, y = make_classification(n_features=10)
X_train, X_test, y_train, y_test = train_test_split(X, y)

C = 0.01
clf = LogisticRegression(C=C)
clf.fit(X_train, y_train)
val_accuracy = clf.score(X_test, y_test) # the objective
```

Then you try to optimize hyperparameters C and solver of the classifier by using optuna. When you introduce optuna naively, you define an objective function such that it takes trial and calls suggest_* methods of trial to sample the hyperparameters:

```
def objective(trial):
    X, y = make_classification(n_features=10)
    X_train, X_test, y_train, y_test = train_test_split(X, y)

    C = trial.suggest_float("C", 1e-7, 10.0, log=True)
    solver = trial.suggest_categorical("solver", ("lbfgs", "saga"))

    clf = LogisticRegression(C=C, solver=solver)
    clf.fit(X_train, y_train)
    val_accuracy = clf.score(X_test, y_test)

    return val_accuracy

study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=10)
```

Out:

```
/home/docs/checkouts/readthedocs.org/user_builds/optuna/envs/v3.0.0-a0/lib/python3.8/

→site-packages/sklearn/linear_model/_sag.py:352: ConvergenceWarning:

The max_iter was reached which means the coef_ did not converge
```

This interface is not flexible enough. For example, if objective requires additional arguments other than trial, you need to define a class as in How to define objective functions that have own arguments? The ask-and-tell interface provides a more flexible syntax to optimize hyperparameters. The following example is equivalent to the previous code block.

```
study = optuna.create_study(direction="maximize")

n_trials = 10
for _ in range(n_trials):
    trial = study.ask()  # `trial` is a `Trial` and not a `FrozenTrial`.

C = trial.suggest_float("C", 1e-7, 10.0, log=True)
    solver = trial.suggest_categorical("solver", ("lbfgs", "saga"))

clf = LogisticRegression(C=C, solver=solver)
    clf.fit(X_train, y_train)
    val_accuracy = clf.score(X_test, y_test)

study.tell(trial, val_accuracy)  # tell the pair of trial and objective value
```

The main difference is to use two methods: <code>optuna.study.Study.ask()</code> and <code>optuna.study.Study.tell()</code>. <code>optuna.study.Study.ask()</code> creates a trial that can sample hyperparameters, and <code>optuna.study.Study.tell()</code> finishes the trial by passing <code>trial</code> and an objective value. You can apply Optuna's hyperparameter optimization to your original code without an <code>objective</code> function.

If you want to make your optimization faster with a pruner, you need to explicitly pass the state of trial to the argument of optuna.study.Study.tell() method as follows:

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear_model import SGDClassifier
from sklearn.model_selection import train_test_split
import optuna
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
classes = np.unique(y)
n_{train_iter} = 100
# define study with hyperband pruner.
study = optuna.create_study(
   direction="maximize",
   pruner=optuna.pruners.HyperbandPruner(
        min_resource=1, max_resource=n_train_iter, reduction_factor=3
    ),
)
for _ in range(20):
    trial = study.ask()
```

(continues on next page)

```
alpha = trial.suggest_float("alpha", 0.0, 1.0)
   clf = SGDClassifier(alpha=alpha)
   pruned_trial = False
   for step in range(n_train_iter):
       clf.partial_fit(X_train, y_train, classes=classes)
       intermediate_value = clf.score(X_valid, y_valid)
       trial.report(intermediate_value, step)
       if trial.should_prune():
           pruned_trial = True
           break
   if pruned_trial:
       study.tell(trial, state=optuna.trial.TrialState.PRUNED) # tell the pruned_
⇔state
   else:
       score = clf.score(X_valid, y_valid)
       study.tell(trial, score) # tell objective value
```

Note: optuna.study.Study.tell() method can take a trial number rather than the trial object. study.tell(trial.number, y) is equivalent to study.tell(trial, y).

Define-and-Run

The ask-and-tell interface supports both *define-by-run* and *define-and-run* APIs. This section shows the example of the *define-and-run* API in addition to the define-by-run example above.

Define distributions for the hyperparameters before calling the <code>optuna.study.Study.ask()</code> method for define-and-run API. For example,

```
distributions = {
    "C": optuna.distributions.LogUniformDistribution(1e-7, 10.0),
    "solver": optuna.distributions.CategoricalDistribution(("lbfgs", "saga")),
}
```

Pass distributions to optuna.study.Study.ask() method at each call. The retuned trial contains the suggested hyperparameters.

```
study = optuna.create_study(direction="maximize")
n_trials = 10

for _ in range(n_trials):
    trial = study.ask(distributions) # pass the pre-defined distributions.

# two hyperparameters are already sampled from the pre-defined distributions
    C = trial.params["C"]
    solver = trial.params["solver"]

clf = LogisticRegression(C=C, solver=solver)
    clf.fit(X_train, y_train)
    val_accuracy = clf.score(X_test, y_test)
```

(continues on next page)

```
study.tell(trial, val_accuracy)
```

Batch Optimization

The ask-and-tell interface enables us to optimize a batched objective for faster optimization. For example, parallelizable evaluation, operation over vectors, etc.

The following objective takes batched hyperparameters xs and ys instead of a single pair of hyperparameters x and y and calculates the objective over the full vectors.

```
def batched_objective(xs: np.ndarray, ys: np.ndarray):
   return xs ** 2 + ys
```

In the following example, the number of pairs of hyperparameters in a batch is 10, and batched_objective is evaluated three times. Thus, the number of trials is 30. Note that you need to store either trial_ids or trial to call optuna.study.Study.tell() method after the batched evaluations.

```
study = optuna.create_study(sampler=optuna.samplers.CmaEsSampler())
for _ in range(3):
    # create batch
   trial_ids = []
   x_batch = []
   y_batch = []
   for _ in range(batch_size):
       trial = study.ask()
       trial_ids.append(trial.number)
        x_batch.append(trial.suggest_float("x", -10, 10))
        y_batch.append(trial.suggest_float("y", -10, 10))
    # evaluate batched objective
   x_batch = np.array(x_batch)
   y_batch = np.array(y_batch)
   objectives = batched_objective(x_batch, y_batch)
    # finish all trials in the batch
    for trial_id, objective in zip(trial_ids, objectives):
        study.tell(trial_id, objective)
```

Total running time of the script: (0 minutes 0.124 seconds)

Re-use the best values

In some cases, you may want to re-evaluate the objective function with the best hyperparameters again after the hyperparameter optimization.

For example,

- You have found good hyperparameters with Optuna and want to run a similar *objective* function using the best hyperparameters found so far to further analyze the results, or
- You have optimized with Optuna using a partial dataset to reduce training time. After the hyperparameter tuning, you want to train the model using the whole dataset with the best hyperparameter values found.

best_trial provides an interface to re-evaluate the objective function with the current best hyperparameter values.

This tutorial shows an example of how to re-run a different *objective* function with the current best values, like the first example above.

Investigating the best model further

Let's consider a classical supervised classification problem with Optuna as follows:

```
from sklearn import metrics
from sklearn.datasets import make_classification
from sklearn.linear_model import LogisticRegression
from sklearn.model_selection import train_test_split

import optuna

def objective(trial):
    X, y = make_classification(n_features=10, random_state=1)
    X_train, X_test, y_train, y_test = train_test_split(X, y, random_state=1)

    C = trial.suggest_float("C", 1e-7, 10.0, log=True)
    clf = LogisticRegression(C=C)
    clf.fit(X_train, y_train)
    return clf.score(X_test, y_test)

study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=10)
print(study.best_trial.value) # Show the best value.
```

Out:

```
0.92
```

Suppose after the hyperparameter optimization, you want to calculate other evaluation metrics such as recall, precision, and f1-score on the same dataset. You can define another objective function that shares most of the objective function to reproduce the model with the best hyperparameters.

```
def detailed_objective(trial):
    # Use same code objective to reproduce the best model
    X, y = make_classification(n_features=10, random_state=1)
    X_train, X_test, y_train, y_test = train_test_split(X, y, random_state=1)

    C = trial.suggest_float("C", 1e-7, 10.0, log=True)

    clf = LogisticRegression(C=C)
    clf.fit(X_train, y_train)

# calculate more evaluation metrics
    pred = clf.predict(X_test)

acc = metrics.accuracy_score(pred, y_test)
    recall = metrics.recall_score(pred, y_test)
    precision = metrics.precision_score(pred, y_test)
    f1 = metrics.fl_score(pred, y_test)

    return acc, f1, recall, precision
```

Pass study.best_trial as the argument of detailed_objective.

```
detailed_objective(study.best_trial) # calculate acc, f1, recall, and precision
```

Out:

```
(0.92, 0.9285714285714286, 0.9285714285714286, 0.9285714285714286)
```

The difference between best trial and ordinal trials

This uses <code>best_trial</code>, which returns the <code>best_trial</code> as a <code>FrozenTrial</code>. The <code>FrozenTrial</code> is different from an active trial and behaves differently from <code>Trial</code> in some situations. For example, pruning does not work because <code>should_prune</code> always returns <code>False</code>.

Total running time of the script: (0 minutes 0.057 seconds)

6.3 API Reference

6.3.1 optuna

The optuna module is primarily used as an alias for basic Optuna functionality coded in other modules. Currently, two modules are aliased: (1) from optuna.study, functions regarding the Study lifecycle, and (2) from optuna.exceptions, the TrialPruned Exception raised when a trial is pruned.

| optuna.create_study | Create a new Study. |
|--------------------------------|---|
| optuna.load_study | Load the existing Study that has the specified name. |
| optuna.delete_study | Delete a Study object. |
| optuna.copy_study | Copy study from one storage to another. |
| optuna.get_all_study_summaries | Get all history of studies stored in a specified storage. |
| optuna.TrialPruned | Exception for pruned trials. |

optuna.create study

```
optuna.create_study(storage=None, sampler=None, pruner=None, study_name=None, direction=None, load_if_exists=False, *, directions=None)

Create a new Study.
```

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", 0, 10)
    return x ** 2

study = optuna.create_study()
study.optimize(objective, n_trials=3)
```

Parameters

• **storage** (Optional[Union[str, optuna.storages._base. BaseStorage]]) - Database URL. If this argument is set to None, in-memory storage is used, and the Study will not be persistent.

Note:

When a database URL is passed, Optuna internally uses SQLAlchemy to handle the database. Please refer to SQLAlchemy's document for further details. If you want to specify non-default options to SQLAlchemy Engine, you can instantiate RDBStorage with your desired options and pass it to the storage argument instead of a URL.

- sampler (Optional[optuna.samplers._base.BaseSampler]) A sampler object that implements background algorithm for value suggestion. If None is specified, TPESampler is used during single-objective optimization and NSGAIISampler during multi-objective optimization. See also samplers.
- **pruner** (Optional [optuna.pruners._base.BasePruner]) A pruner object that decides early stopping of unpromising trials. If None is specified, MedianPruner is used as the default. See also pruners.
- **study_name** (Optional[str]) Study's name. If this argument is set to None, a unique name is generated automatically.
- direction (Optional[Union[str, optuna.study._study_direction. StudyDirection]]) Direction of optimization. Set minimize for minimization and maximize for maximization. You can also pass the corresponding StudyDirection object.

Note: If none of *direction* and *directions* are specified, the direction of the study is set to "minimize".

- load_if_exists (bool) Flag to control the behavior to handle a conflict of study names. In the case where a study named study_name already exists in the storage, a DuplicatedStudyError is raised if load_if_exists is set to False. Otherwise, the creation of the study is skipped, and the existing one is returned.
- directions (Optional[Sequence[Union[str, optuna.study. _study_direction.StudyDirection]]]) A sequence of directions during multi-objective optimization.

Returns A Study object.

Raises ValueError – If the length of directions is zero. Or, if direction is neither 'minimize' nor 'maximize' when it is a string. Or, if the element of directions is neither *minimize* nor *maximize*. Or, if both direction and directions are specified.

Return type optuna.study.study.Study

See also:

```
optuna.create_study() is an alias of optuna.study.create_study().
```

optuna.load_study

```
optuna.load_study(study_name, storage, sampler=None, pruner=None)
Load the existing Study that has the specified name.
```

Example

Parameters

- **study_name** (Optional[str]) Study's name. Each study has a unique name as an identifier. If None, checks whether the storage contains a single study, and if so loads that study.
- **storage** (Union[str, optuna.storages._base.BaseStorage]) Database URL such as sqlite:///example.db. Please see also the documentation of create_study() for further details.
- **sampler** (Optional[optuna.samplers._base.BaseSampler]) A sampler object that implements background algorithm for value suggestion. If None is specified, TPESampler is used as the default. See also samplers.

• **pruner** (Optional [optuna.pruners._base.BasePruner]) – A pruner object that decides early stopping of unpromising trials. If None is specified, MedianPruner is used as the default. See also pruners.

Raises ValueError - If study_name is None and the storage contains more than 1 study.

Return type optuna.study.study.Study

See also:

```
optuna.load_study() is an alias of optuna.study.load_study().
```

optuna.delete study

```
optuna.delete_study (study_name, storage)
Delete a Study object.
```

Example

Parameters

- **study_name** (*str*) Study's name.
- **storage** (Union[str, optuna.storages._base.BaseStorage]) Database URL such as sqlite:///example.db. Please see also the documentation of create_study() for further details.

Return type None

See also:

```
optuna.delete_study() is an alias of optuna.study.delete_study().
```

optuna.copy_study

```
optuna.copy_study (from_study_name, from_storage, to_storage, to_study_name=None) Copy study from one storage to another.
```

The direction(s) of the objective(s) in the study, trials, user attributes and system attributes are copied.

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return (x - 2) ** 2

study = optuna.create_study(
    study_name="example-study",
    storage="sqlite:///example.db",
)
study.optimize(objective, n_trials=3)

optuna.copy_study(
    from_study_name="example-study",
    from_storage="sqlite:///example.db",
    to_storage="sqlite:///example.copy.db",
)

study = optuna.load_study(
    study_name=None,
    storage="sqlite:///example_copy.db",
)
```

Parameters

- from_study_name (str) Name of study.
- from_storage (Union[str, optuna.storages._base.BaseStorage]) Source database URL such as sqlite:///example.db. Please see also the documentation of create_study() for further details.
- to_storage (Union[str, optuna.storages._base.BaseStorage]) Destination database URL.
- to_study_name (Optional[str]) Name of the created study. If omitted from_study_name is used.

Raises DuplicatedStudyError – If a study with a conflicting name already exists in the destination storage.

Return type None

Note: Added in v2.8.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.8.0.

optuna.get_all_study_summaries

```
optuna.get_all_study_summaries(storage)
```

Get all history of studies stored in a specified storage.

Example

Parameters storage (Union[str, optuna.storages._base.BaseStorage]) - Database URL such as sqlite:///example.db. Please see also the documentation of create_study() for further details.

Returns List of study history summarized as *StudySummary* objects.

Return type List[optuna.study._study_summary.StudySummary]

See also:

```
optuna.get_all_study_summaries() is an alias of optuna.study.get_all_study_summaries().
```

optuna.TrialPruned

exception optuna.TrialPruned

Exception for pruned trials.

This error tells a trainer that the current <code>Trial</code> was pruned. It is supposed to be raised after <code>optuna.trial</code>. <code>Trial.should_prune()</code> as shown in the following example.

See also:

optuna. Trial Pruned is an alias of optuna. exceptions. Trial Pruned.

Example

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear_model import SGDClassifier
from sklearn.model_selection import train_test_split
import optuna
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
classes = np.unique(y)
def objective(trial):
    alpha = trial.suggest_float("alpha", 0.0, 1.0)
   clf = SGDClassifier(alpha=alpha)
   n_{train_iter} = 100
    for step in range(n_train_iter):
        clf.partial_fit(X_train, y_train, classes=classes)
        intermediate_value = clf.score(X_valid, y_valid)
        trial.report(intermediate_value, step)
        if trial.should_prune():
            raise optuna.TrialPruned()
    return clf.score(X_valid, y_valid)
study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=20)
```

6.3.2 optuna.cli

The cli module implements Optuna's command-line functionality using the cliff framework.

```
optuna
  [--version]
  [-v | -q]
  [--log-file LOG_FILE]
  [--debug]
  [--storage STORAGE]
```

--version

show program's version number and exit

-v, --verbose

Increase verbosity of output. Can be repeated.

-q, --quiet

Suppress output except warnings and errors.

```
--log-file <LOG_FILE>
```

Specify a file to log output. Disabled by default.

--debug

Show tracebacks on errors.

```
--storage <STORAGE>
DB URL. (e.g. sqlite:///example.db)
```

ask

Create a new trial and suggest parameters.

```
optuna ask
   [--study-name STUDY_NAME]
   [--direction {minimize, maximize}]
   [--directions {minimize, maximize} [{minimize, maximize} ...]]
   [--sampler SAMPLER]
   [--sampler-kwargs SAMPLER_KWARGS]
   [--search-space SEARCH_SPACE]
   [-f {json,table,yaml}]
   [--flatten]
```

--study-name <STUDY_NAME>

Name of study.

--direction <DIRECTION>

Direction of optimization. This argument is deprecated. Please create a study in advance.

--directions <DIRECTIONS>

Directions of optimization, if there are multiple objectives. This argument is deprecated. Please create a study in advance.

```
--sampler <SAMPLER>
```

Class name of sampler object to create.

```
--sampler-kwargs <SAMPLER_KWARGS>
```

Sampler object initialization keyword arguments as JSON.

```
--search-space <SEARCH_SPACE>
```

Search space as JSON. Keys are names and values are outputs from distribution_to_json().

```
-f <FORMAT>, --format <FORMAT>
   Output format.
```

--flatten

Flatten nested columns such as params.

This command is provided by the optuna plugin.

best-trial

Show the best trial.

```
optuna best-trial
   --study-name STUDY_NAME
[-f {json,table,yaml}]
[--flatten]
```

```
--study-name <STUDY_NAME>
```

The name of the study to get the best trial.

```
-f <FORMAT>, --format <FORMAT>
   Output format.
```

--flatten

Flatten nested columns such as params and user_attrs.

This command is provided by the optuna plugin.

best-trials

Show a list of trials located at the Pareto front.

```
optuna best-trials
   --study-name STUDY_NAME
   [-f {json,table,yaml}]
   [--flatten]
```

--study-name <STUDY_NAME>

The name of the study to get the best trials (trials at the Pareto front).

```
-f <FORMAT>, --format <FORMAT>
   Output format.
```

--flatten

Flatten nested columns such as params and user_attrs.

This command is provided by the optuna plugin.

create-study

Create a new study.

```
optuna create-study
  [--study-name STUDY_NAME]
  [--direction {minimize, maximize}]
  [--skip-if-exists]
  [--directions {minimize, maximize} [{minimize, maximize} ...]]
```

--study-name <STUDY_NAME>

A human-readable name of a study to distinguish it from others.

```
--direction <DIRECTION>
```

Set direction of optimization to a new study. Set 'minimize' for minimization and 'maximize' for maximization.

--skip-if-exists

If specified, the creation of the study is skipped without any error when the study name is duplicated.

```
--directions <DIRECTIONS>
```

Set directions of optimization to a new study. Put whitespace between directions. Each direction should be either "minimize" or "maximize".

This command is provided by the optuna plugin.

delete-study

Delete a specified study.

```
optuna delete-study [--study-name STUDY_NAME]
```

```
--study-name <STUDY_NAME>
```

The name of the study to delete.

This command is provided by the optuna plugin.

storage upgrade

Upgrade the schema of a storage.

```
optuna storage upgrade
```

This command is provided by the optuna plugin.

studies

Show a list of studies.

```
optuna studies [-f {json,table,yaml}] [--flatten]
```

```
-f <FORMAT>, --format <FORMAT>
   Output format.
```

--flatten

Flatten nested columns such as directions.

This command is provided by the optuna plugin.

study optimize

Start optimization of a study. Deprecated since version 2.0.0.

```
optuna study optimize
    [--n-trials N_TRIALS]
    [--timeout TIMEOUT]
    [--n-jobs N_JOBS]
    [--study STUDY]
    [--study-name STUDY_NAME]
    file
    method
```

```
--n-trials <N_TRIALS>
```

The number of trials. If this argument is not given, as many trials run as possible.

```
--timeout <TIMEOUT>
```

Stop study after the given number of second(s). If this argument is not given, as many trials run as possible.

```
--n-jobs <N JOBS>
```

The number of parallel jobs. If this argument is set to -1, the number is set to CPU counts.

```
--study <STUDY>
```

This argument is deprecated. Use –study-name instead.

```
--study-name <STUDY_NAME>
```

The name of the study to start optimization on.

file

Python script file where the objective function resides.

method

The method name of the objective function.

This command is provided by the optuna plugin.

study set-user-attr

Set a user attribute to a study.

```
optuna study set-user-attr
[--study STUDY]
[--study-name STUDY_NAME]
--key KEY
--value VALUE
```

--study <STUDY>

This argument is deprecated. Use -study-name instead.

```
--study-name <STUDY_NAME>
```

The name of the study to set the user attribute to.

```
--key <KEY>, -k <KEY>
```

Key of the user attribute.

```
--value <VALUE>, -v <VALUE>
```

Value to be set.

This command is provided by the optuna plugin.

tell

Finish a trial, which was created by the ask command.

```
optuna tell
  [--study-name STUDY_NAME]
  [--trial-number TRIAL_NUMBER]
  [--values VALUES [VALUES ...]]
  [--state STATE]
  [--skip-if-finished]
```

```
--study-name <STUDY_NAME>
    Name of study.

--trial-number <TRIAL_NUMBER>
    Trial number.

--values <VALUES>
    Objective values.

--state <STATE>
    Trial state.
```

--skip-if-finished

If specified, tell is skipped without any error when the trial is alreadyfinished.

This command is provided by the optuna plugin.

trials

Show a list of trials.

```
optuna trials
   --study-name STUDY_NAME
[-f {json,table,yaml}]
[--flatten]
```

--study-name <STUDY_NAME>

The name of the study which includes trials.

```
-f <FORMAT>, --format <FORMAT>
   Output format.
```

--flatten

Flatten nested columns such as params and user_attrs.

This command is provided by the optuna plugin.

6.3.3 optuna.distributions

The distributions module defines various classes representing probability distributions, mainly used to suggest initial hyperparameter values for an optimization trial. Distribution classes inherit from a library-internal BaseDistribution, and is initialized with specific parameters, such as the low and high endpoints for a UniformDistribution.

Optuna users should not use distribution classes directly, but instead use utility functions provided by <code>Trial</code> such as <code>suggest_int()</code>.

| optuna.distributions. | A uniform distribution in the linear domain. |
|---|--|
| UniformDistribution | |
| optuna.distributions. | A uniform distribution in the log domain. |
| LogUniformDistribution | C |
| optuna.distributions. | A discretized uniform distribution in the linear domain. |
| DiscreteUniformDistribution | |
| optuna.distributions. | A uniform distribution on integers. |
| IntUniformDistribution | - |
| optuna.distributions. | A uniform distribution on integers in the log domain. |
| IntLogUniformDistribution | |
| optuna.distributions. | A categorical distribution. |
| CategoricalDistribution | |
| optuna.distributions. | Serialize a distribution to JSON format. |
| distribution_to_json | |
| optuna.distributions. | Deserialize a distribution in JSON format. |
| json_to_distribution | |
| optuna.distributions. | A function to check compatibility of two distributions. |
| <pre>check_distribution_compatibility</pre> | |

optuna.distributions.UniformDistribution

class optuna.distributions.UniformDistribution(low, high)

A uniform distribution in the linear domain.

This object is instantiated by <code>suggest_float()</code>, and passed to <code>samplers</code> in general.

low

Lower endpoint of the range of the distribution. low is included in the range.

high

Upper endpoint of the range of the distribution. high is included from the range.

Raises ValueError – If low value is larger than high value.

Methods

| single() | Test whether the range of this distribution contains |
|--|--|
| | just a single value. |
| to_external_repr(param_value_in_internal_r | epr)Convert internal representation of a parameter value |
| | into external representation. |
| to_internal_repr(param_value_in_external_r | reprConvert external representation of a parameter value |
| | into internal representation. |

single()

Test whether the range of this distribution contains just a single value.

Returns True if the range of this distribution contains just a single value, otherwise False.

Return type bool

to_external_repr (param_value_in_internal_repr)

Convert internal representation of a parameter value into external representation.

Parameters param_value_in_internal_repr (float) - Optuna's internal representation of a parameter value.

Returns Optuna's external representation of a parameter value.

Return type Any

to_internal_repr (param_value_in_external_repr)

Convert external representation of a parameter value into internal representation.

Parameters param_value_in_external_repr (Any) - Optuna's external representation of a parameter value.

Returns Optuna's internal representation of a parameter value.

Return type float

optuna.distributions.LogUniformDistribution

class optuna.distributions.LogUniformDistribution(low, high)

A uniform distribution in the log domain.

This object is instantiated by suggest_float () with log=True, and passed to samplers in general.

low

Lower endpoint of the range of the distribution. low is included in the range.

high

Upper endpoint of the range of the distribution. high is included from the range.

Raises ValueError – If low value is larger than high value, or low value is smaller than or equal to 0.

Methods

| single() | Test whether the range of this distribution contains |
|---|--|
| | just a single value. |
| to_external_repr(param_value_in_internal_ | _repr)Convert internal representation of a parameter value |
| | into external representation. |
| to_internal_repr(param_value_in_external | _reprConvert external representation of a parameter value |
| | into internal representation. |

single()

Test whether the range of this distribution contains just a single value.

Returns True if the range of this distribution contains just a single value, otherwise False.

Return type bool

to_external_repr (param_value_in_internal_repr)

Convert internal representation of a parameter value into external representation.

Parameters param_value_in_internal_repr (float) - Optuna's internal representation of a parameter value.

Returns Optuna's external representation of a parameter value.

Return type Any

to_internal_repr (param_value_in_external_repr)

Convert external representation of a parameter value into internal representation.

Parameters $param_value_in_external_repr$ (Any) — Optuna's external representation of a parameter value.

Returns Optuna's internal representation of a parameter value.

Return type float

optuna.distributions.DiscreteUniformDistribution

class optuna.distributions.DiscreteUniformDistribution (low, high, q)

A discretized uniform distribution in the linear domain.

This object is instantiated by suggest_float() with step argument, and passed to samplers in general.

Note: If the range [low, high] is not divisible by q, high will be replaced with the maximum of kq + low < high, where k is an integer.

low

Lower endpoint of the range of the distribution. low is included in the range.

high

Upper endpoint of the range of the distribution. high is included in the range.

q

A discretization step.

Raises ValueError – If low value is larger than high value, or q value is smaller or equal to 0.

Methods

| single() | Test whether the range of this distribution contains |
|---|---|
| | just a single value. |
| to_external_repr(param_value_in_internal_re | pr)Convert internal representation of a parameter value |
| | into external representation. |
| to_internal_repr(param_value_in_external_re | eprConvert external representation of a parameter value |
| | into internal representation. |

single()

Test whether the range of this distribution contains just a single value.

Returns True if the range of this distribution contains just a single value, otherwise False.

Return type bool

to_external_repr(param_value_in_internal_repr)

Convert internal representation of a parameter value into external representation.

Parameters param_value_in_internal_repr (float) - Optuna's internal representation of a parameter value.

Returns Optuna's external representation of a parameter value.

Return type Any

to_internal_repr (param_value_in_external_repr)

Convert external representation of a parameter value into internal representation.

Parameters param_value_in_external_repr (Any) - Optuna's external representation of a parameter value.

Returns Optuna's internal representation of a parameter value.

Return type float

optuna.distributions.IntUniformDistribution

class optuna.distributions.IntUniformDistribution(low, high, step=1)

A uniform distribution on integers.

This object is instantiated by suggest_int(), and passed to samplers in general.

Note: If the range [low, high] is not divisible by step, high will be replaced with the maximum of $k \times \text{step} + \text{low} < \text{high}$, where k is an integer.

low

Lower endpoint of the range of the distribution. low is included in the range.

high

Upper endpoint of the range of the distribution. high is included in the range.

step

A step for spacing between values.

Raises ValueError – If low value is larger than high value, or step value is smaller or equal to 0.

Methods

| single() | Test whether the range of this distribution contains |
|---|---|
| | just a single value. |
| to_external_repr(param_value_in_internal_re | pr)Convert internal representation of a parameter value |
| | into external representation. |
| to_internal_repr(param_value_in_external_re | eprConvert external representation of a parameter value |
| | into internal representation. |

single()

Test whether the range of this distribution contains just a single value.

Returns True if the range of this distribution contains just a single value, otherwise False.

Return type bool

to_external_repr (param_value_in_internal_repr)

Convert internal representation of a parameter value into external representation.

Parameters param_value_in_internal_repr (float) - Optuna's internal representation of a parameter value.

Returns Optuna's external representation of a parameter value.

Return type int

to_internal_repr (param_value_in_external_repr)

Convert external representation of a parameter value into internal representation.

Parameters param_value_in_external_repr (int) - Optuna's external representation of a parameter value.

Returns Optuna's internal representation of a parameter value.

Return type float

optuna.distributions.IntLogUniformDistribution

class optuna.distributions.IntLogUniformDistribution(low, high, step=1)

A uniform distribution on integers in the log domain.

This object is instantiated by $suggest_int()$, and passed to samplers in general.

low

Lower endpoint of the range of the distribution. low is included in the range.

high

Upper endpoint of the range of the distribution. high is included in the range.

step

A step for spacing between values.

Warning: Deprecated in v2.0.0. step argument will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change.

Samplers and other components in Optuna relying on this distribution will ignore this value and assume that step is always 1. User-defined samplers may continue to use other values besides 1 during the deprecation.

Raises ValueError - If low value is larger than high value, or low value is smaller than 1.

Methods

| single() | Test whether the range of this distribution contains |
|---|---|
| | just a single value. |
| to_external_repr(param_value_in_internal_ | repr)Convert internal representation of a parameter value |
| | into external representation. |
| to_internal_repr(param_value_in_external_ | reprConvert external representation of a parameter value |
| | into internal representation. |

Attributes

step

single()

Test whether the range of this distribution contains just a single value.

Returns True if the range of this distribution contains just a single value, otherwise False.

Return type bool

to_external_repr (param_value_in_internal_repr)

Convert internal representation of a parameter value into external representation.

Parameters param_value_in_internal_repr (float) - Optuna's internal representation of a parameter value.

Returns Optuna's external representation of a parameter value.

Return type int

to_internal_repr (param_value_in_external_repr)

Convert external representation of a parameter value into internal representation.

Parameters param_value_in_external_repr (int) - Optuna's external representation of a parameter value.

Returns Optuna's internal representation of a parameter value.

Return type float

optuna.distributions.CategoricalDistribution

class optuna.distributions.CategoricalDistribution(choices)

A categorical distribution.

This object is instantiated by suggest_categorical(), and passed to samplers in general.

Parameters choices – Parameter value candidates.

Note: Not all types are guaranteed to be compatible with all storages. It is recommended to restrict the types of the choices to None, bool, int, float and str.

choices

Parameter value candidates.

Raises ValueError - If choices do not contain any elements.

Methods

| single() | Test whether the range of this distribution contains |
|--------------------|--|
| | just a single value. |
| to_external_repr(p | aram_value_in_internal_repr)Convert internal representation of a parameter value |
| | into external representation. |
| to_internal_repr(p | aram_value_in_external_reprConvert external representation of a parameter value |
| | into internal representation. |

single()

Test whether the range of this distribution contains just a single value.

Returns True if the range of this distribution contains just a single value, otherwise False.

Return type bool

to_external_repr (param_value_in_internal_repr)

Convert internal representation of a parameter value into external representation.

Parameters param_value_in_internal_repr (float) - Optuna's internal representation of a parameter value.

Returns Optuna's external representation of a parameter value.

Return type Union[None, bool, int, float, str]

to_internal_repr (param_value_in_external_repr)

Convert external representation of a parameter value into internal representation.

Parameters param_value_in_external_repr (Union[None, bool, int, float, str]) - Optuna's external representation of a parameter value.

Returns Optuna's internal representation of a parameter value.

Return type float

optuna.distributions.distribution to json

```
optuna.distributions.distribution_to_json (dist)
Serialize a distribution to JSON format.
```

Parameters dist (optuna.distributions.BaseDistribution) - A distribution to be serialized.

Returns A JSON string of a given distribution.

Return type str

optuna.distributions.json_to_distribution

```
optuna.distributions.json_to_distribution(json_str)
Descrialize a distribution in JSON format.
```

Parameters json_str(str) - A JSON-serialized distribution.

Returns A descrialized distribution.

Raises ValueError – If the unknown class is specified.

Return type optuna.distributions.BaseDistribution

optuna.distributions.check_distribution_compatibility

```
optuna.distributions.check_distribution_compatibility (dist_old, dist_new)
A function to check compatibility of two distributions.
```

Note that this method is not supposed to be called by library users.

Parameters

- **dist_old** (optuna.distributions.BaseDistribution) A distribution previously recorded in storage.
- **dist_new** (optuna.distributions.BaseDistribution) A distribution newly added to storage.

Raises ValueError - If different distribution kinds are set to dist_old and dist_new, or dist_old.choices doesn't match dist_new.choices for CategoricalDistribution.

Return type None

6.3.4 optuna.exceptions

The exceptions module defines Optuna-specific exceptions deriving from a base OptunaError class. Of special importance for library users is the TrialPruned exception to be raised if optuna.trial.Trial.should_prune() returns True for a trial that should be pruned.

| optuna.exceptions.OptunaError | Base class for Optuna specific errors. |
|---------------------------------|--|
| optuna.exceptions.TrialPruned | Exception for pruned trials. |
| optuna.exceptions.CLIUsageError | Exception for CLI. |
| optuna.exceptions. | Exception for storage operation. |
| StorageInternalError | |
| optuna.exceptions. | Exception for a duplicated study name. |
| DuplicatedStudyError | |

optuna.exceptions.OptunaError

```
exception optuna.exceptions.OptunaError
Base class for Optuna specific errors.
```

optuna.exceptions.TrialPruned

```
exception optuna.exceptions.TrialPruned Exception for pruned trials.
```

This error tells a trainer that the current *Trial* was pruned. It is supposed to be raised after *optuna.trial*. *Trial.should_prune()* as shown in the following example.

See also:

optuna. TrialPruned is an alias of optuna. exceptions. TrialPruned.

Example

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear_model import SGDClassifier
from sklearn.model_selection import train_test_split

import optuna

X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
classes = np.unique(y)

def objective(trial):
    alpha = trial.suggest_float("alpha", 0.0, 1.0)
    clf = SGDClassifier(alpha=alpha)
    n_train_iter = 100

for step in range(n_train_iter):
    clf.partial_fit(X_train, y_train, classes=classes)
```

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```
intermediate_value = clf.score(X_valid, y_valid)
    trial.report(intermediate_value, step)

if trial.should_prune():
    raise optuna.TrialPruned()

return clf.score(X_valid, y_valid)

study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=20)
```

optuna.exceptions.CLIUsageError

```
exception optuna.exceptions.CLIUsageError Exception for CLI.
```

CLI raises this exception when it receives invalid configuration.

optuna.exceptions.StorageInternalError

```
exception optuna.exceptions.StorageInternalError Exception for storage operation.
```

This error is raised when an operation failed in backend DB of storage.

optuna.exceptions.DuplicatedStudyError

```
exception optuna.exceptions.DuplicatedStudyError Exception for a duplicated study name.
```

This error is raised when a specified study name already exists in the storage.

6.3.5 optuna.importance

The *importance* module provides functionality for evaluating hyperparameter importances based on completed trials in a given study. The utility function <code>get_param_importances()</code> takes a <code>Study</code> and optional evaluator as two of its inputs. The evaluator must derive from <code>BaseImportanceEvaluator</code>, and is initialized as a <code>FanovaImportanceEvaluator</code> by default when not passed in. Users implementing custom evaluators should refer to either <code>FanovaImportanceEvaluator</code> or <code>MeanDecreaseImpurityImportanceEvaluator</code> as a guide, paying close attention to the format of the return value from the Evaluator's evaluate() function.

| optuna.importance. | Evaluate parameter importances based on completed tri- |
|---|--|
| <pre>get_param_importances</pre> | als in the given study. |
| optuna.importance. | fANOVA importance evaluator. |
| FanovaImportanceEvaluator | |
| optuna.importance. | Mean Decrease Impurity (MDI) parameter importance |
| MeanDecreaseImpurityImportanceEvaluatorevaluator. | |

optuna.importance.get param importances

optuna.importance.get_param_importances(study, *, evaluator=None, params=None, target=None)

Evaluate parameter importances based on completed trials in the given study.

The parameter importances are returned as a dictionary where the keys consist of parameter names and their values importances. The importances are represented by floating point numbers that sum to 1.0 over the entire dictionary. The higher the value, the more important. The returned dictionary is of type collections. OrderedDict and is ordered by its values in a descending order.

If params is None, all parameter that are present in all of the completed trials are assessed. This implies that conditional parameters will be excluded from the evaluation. To assess the importances of conditional parameters, a list of parameter names can be specified via params. If specified, only completed trials that contain all of the parameters will be considered. If no such trials are found, an error will be raised.

If the given study does not contain completed trials, an error will be raised.

Note: If params is specified as an empty list, an empty dictionary is returned.

See also:

See plot_param_importances() to plot importances.

Parameters

- **study** (optuna.study.study) An optimized study.
- evaluator (Optional[optuna.importance._base. BaseImportanceEvaluator]) An importance evaluator object that specifies which algorithm to base the importance assessment on. Defaults to FanovaImportanceEvaluator.
- params (Optional [List[str]]) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to evaluate importances. If it is None and study is being used for single-objective optimization, the objective values are used.

Note: Specify this argument if study is being used for multi-objective optimization. For example, to get the hyperparameter importance of the first objective, use target=lambda t: t.values[0] for the target parameter.

Returns An collections.OrderedDict where the keys are parameter names and the values are assessed importances.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type Dict[str, float]

optuna.importance.FanovalmportanceEvaluator

fANOVA importance evaluator.

Implements the fANOVA hyperparameter importance evaluation algorithm in An Efficient Approach for Assessing Hyperparameter Importance.

Given a study, fANOVA fits a random forest regression model that predicts the objective value given a parameter configuration. The more accurate this model is, the more reliable the importances assessed by this class are.

Note: Requires the sklearn Python package.

Note: Pairwise and higher order importances are not supported through this class. They can be computed using _Fanova directly but is not recommended as interfaces may change without prior notice.

Note: The performance of fANOVA depends on the prediction performance of the underlying random forest model. In order to obtain high prediction performance, it is necessary to cover a wide range of the hyperparameter search space. It is recommended to use an exploration-oriented sampler such as <code>RandomSampler</code>.

Note: For how to cite the original work, please refer to https://automl.github.io/fanova/cite.html.

Parameters

- n_trees The number of trees in the forest.
- max depth The maximum depth of the trees in the forest.
- seed Controls the randomness of the forest. For deterministic behavior, specify a value other than None.

Methods

| evaluate(study[, params, target]) | Evaluate parameter importances based on completed |
|-----------------------------------|---|
| | trials in the given study. |

evaluate (study, params=None, *, target=None)

Evaluate parameter importances based on completed trials in the given study.

Note: This method is not meant to be called by library users.

See also:

Please refer to get_param_importances() for how a concrete evaluator should implement this method.

Parameters

- **study** (optuna.study.study) An optimized study.
- params (Optional[List[str]]) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.
- target (Optional[Callable[[optuna.trial._frozen. FrozenTrial], float]])—A function to specify the value to evaluate importances. If it is None and study is being used for single-objective optimization, the objective values are used. Can also be used for other trial attributes, such as the duration, like target=lambda t: t.duration.total_seconds().

Note: Specify this argument if study is being used for multi-objective optimization. For example, to get the hyperparameter importance of the first objective, use target=lambda t: t.values[0] for the target parameter.

Returns An collections.OrderedDict where the keys are parameter names and the values are assessed importances.

Raises ValueError – If target is None and study is being used for multi-objective optimization.

Return type Dict[str, float]

optuna.importance.MeanDecreaseImpurityImportanceEvaluator

Mean Decrease Impurity (MDI) parameter importance evaluator.

This evaluator fits a random forest that predicts objective values given hyperparameter configurations. Feature importances are then computed using MDI.

Note: This evaluator requires the sklean Python package and is based on sklearn.ensemble.RandomForestClassifier.feature_importances_.

Parameters

- n_trees Number of trees in the random forest.
- max_depth The maximum depth of each tree in the random forest.
- **seed** Seed for the random forest.

Methods

| evaluate(study[, params, target]) | Evaluate parameter importances based on completed |
|-----------------------------------|---|
| | trials in the given study. |

evaluate (study, params=None, *, target=None)

Evaluate parameter importances based on completed trials in the given study.

Note: This method is not meant to be called by library users.

See also:

Please refer to get_param_importances() for how a concrete evaluator should implement this method.

Parameters

- **study** (optuna.study.study.Study) An optimized study.
- params (Optional[List[str]]) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.
- target (Optional[Callable[[optuna.trial._frozen. FrozenTrial], float]])—A function to specify the value to evaluate importances. If it is None and study is being used for single-objective optimization, the objective values are used. Can also be used for other trial attributes, such as the duration, like target=lambda t: t.duration.total seconds().

Note: Specify this argument if study is being used for multi-objective optimization. For example, to get the hyperparameter importance of the first objective, use target=lambda t: t.values[0] for the target parameter.

Returns An collections.OrderedDict where the keys are parameter names and the values are assessed importances.

Raises ValueError – If target is None and study is being used for multi-objective optimization.

Return type Dict[str, float]

6.3.6 optuna.integration

The integration module contains classes used to integrate Optuna with external machine learning frameworks.

For most of the ML frameworks supported by Optuna, the corresponding Optuna integration class serves only to implement a callback object and functions, compliant with the framework's specific callback API, to be called with each intermediate step in the model training. The functionality implemented in these callbacks across the different ML frameworks includes:

- (1) Reporting intermediate model scores back to the Optuna trial using optuna.trial.report(),
- (2) According to the results of optuna.trial.Trial.should_prune(), pruning the current model by raising optuna.TrialPruned(), and
- (3) Reporting intermediate Optuna data such as the current trial number back to the framework, as done in <code>MLflowCallback</code>.

For scikit-learn, an integrated <code>OptunaSearchCV</code> estimator is available that combines scikit-learn BaseEstimator functionality with access to a class-level <code>Study</code> object.

AllenNLP

| optuna.integration.AllenNLPExecutor | AllenNLP extension to use optuna with Jsonnet config file. |
|-------------------------------------|--|
| optuna.integration.allennlp. | Save JSON config file with environment variables and |
| dump_best_config | best performing hyperparameters. |
| optuna.integration. | AllenNLP callback to prune unpromising trials. |
| Allen NLP Pruning Callback | |

optuna.integration.AllenNLPExecutor

AllenNLP extension to use optuna with Jsonnet config file.

This feature is experimental since AllenNLP major release will come soon. The interface may change without prior notice to correspond to the update.

See the examples of objective function.

You can also see the tutorial of our AllenNLP integration on AllenNLP Guide.

Note: From Optuna v2.1.0, users have to cast their parameters by using methods in Jsonnet. Call std. parseInt for integer, or std.parseJson for floating point. Please see the example configuration.

Note: In AllenNLPExecutor, you can pass parameters to AllenNLP by either defining a search space using Optuna suggest methods or setting environment variables just like AllenNLP CLI. If a value is set in both a search space in Optuna and the environment variables, the executor will use the value specified in the search space in Optuna.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- config_file Config file for AllenNLP. Hyperparameters should be masked with std. extVar. Please refer to the config example.
- **serialization_dir** A path which model weights and logs are saved.
- **metrics** An evaluation metric for the result of objective.
- **force** If True, an executor overwrites the output directory if it exists.
- **file_friendly_logging** If True, tqdm status is printed on separate lines and slows tqdm refresh rate.
- include_package Additional packages to include. For more information, please see AllenNLP documentation.

Note: Added in v1.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v1.4.0.

Methods

run()

Train a model using AllenNLP.

run()

Train a model using AllenNLP.

Return type float

optuna.integration.allennlp.dump_best_config

optuna.integration.allennlp.dump_best_config(input_config_file, output_config_file, study)

Save JSON config file with environment variables and best performing hyperparameters.

Parameters

- input_config_file (str) Input Jsonnet config file used with AllenNLPExecutor.
- output_config_file (str) Output JSON config file.
- **study** (optuna.study.study.Study) Instance of Study. Note that optimize() must have been called.

Return type None

optuna.integration.AllenNLPPruningCallback

class optuna.integration.AllenNLPPruningCallback (trial=None, monitor=None)
AllenNLP callback to prune unpromising trials.

See the example if you want to add a pruning callback which observes a metric.

You can also see the tutorial of our AllenNLP integration on AllenNLP Guide.

Note: When *AllenNLPPruningCallback* is instantiated in Python script, trial and monitor are mandatory.

On the other hand, when <code>AllenNLPPruningCallback</code> is used with <code>AllenNLPExecutor</code>, trial and monitor would be <code>None</code>. <code>AllenNLPExecutor</code> sets environment variables for a study name, trial id, monitor, and storage. Then <code>AllenNLPPruningCallback</code> loads them to restore trial and monitor.

Note: Currently, build-in pruners are supported except for <code>PatientPruner</code>.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- monitor An evaluation metric for pruning, e.g. validation_loss or validation_accuracy.

Note: Added in v2.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.0.0.

Methods

| on_epoch(trainer, metrics, epoch[, is_primary]) | Check if a training reaches saturation. |
|---|---|
| register(*args, **kwargs) | Stub method for TrainerCallback.register. |

on_epoch (trainer, metrics, epoch, is_primary=True, **_)
Check if a training reaches saturation.

Parameters

- trainer (GradientDescentTrainer) AllenNLP's trainer
- metrics (Dict[str, Any]) Dictionary of metrics.
- **epoch** (*int*) Number of current epoch.
- is_primary (bool) A flag for AllenNLP internal.
- _ (Any) -

Return type None

classmethod register(*args, **kwargs)

Stub method for TrainerCallback.register.

This method has the same signature as Registrable.register in AllenNLP.

Parameters

- args (Any) -
- kwargs (Any) -

Return type Callable

BoTorch

| optuna.integration.BoTorchSampler | A sampler that uses BoTorch, a Bayesian optimization |
|-----------------------------------|--|
| | library built on top of PyTorch. |
| optuna.integration.botorch. | Quasi MC-based batch Expected Improvement (qEI). |
| qei_candidates_func | |
| optuna.integration.botorch. | Quasi MC-based batch Expected Hypervolume Im- |
| qehvi_candidates_func | provement (qEHVI). |
| optuna.integration.botorch. | Quasi MC-based extended ParEGO (qParEGO) for con- |
| qparego_candidates_func | strained multi-objective optimization. |

optuna.integration.BoTorchSampler

A sampler that uses BoTorch, a Bayesian optimization library built on top of PyTorch.

This sampler allows using BoTorch's optimization algorithms from Optuna to suggest parameter configurations. Parameters are transformed to continuous space and passed to BoTorch, and then transformed back to Optuna's representations. Categorical parameters are one-hot encoded.

See also:

See an example how to use the sampler.

See also:

See the BoTorch homepage for details and for how to implement your own candidates func.

Note: An instance of this sampler *should not be used with different studies* when used with constraints. Instead, a new instance should be created for each new study. The reason for this is that the sampler is stateful keeping all the computed constraints.

Parameters

• candidates_func - An optional function that suggests the next candidates. It must take the training data, the objectives, the constraints, the search space bounds and return the next candidates. The arguments are of type torch. Tensor. The return value must be a torch. Tensor. However, if constraints_func is omitted, constraints will be None. For any constraints that failed to compute, the tensor will contain NaN.

If omitted, it is determined automatically based on the number of objectives. If the number of objectives is one, Quasi MC-based batch Expected Improvement (qEI) is used. If the number of objectives is either two or three, Quasi MC-based batch Expected Hypervolume Improvement (qEHVI) is used. Otherwise, for larger number of objectives, the faster Quasi MC-based extended ParEGO (qParEGO) is used.

The function should assume maximization of the objective.

See also:

See optuna.integration.botorch.qei_candidates_func() for an example.

• **constraints_func** – An optional function that computes the objective constraints. It must take a *FrozenTrial* and return the constraints. The return value must be a sequence of float s. A value strictly larger than 0 means that a constraint is violated. A value equal to or smaller than 0 is considered feasible.

If omitted, no constraints will be passed to candidates_func nor taken into account during suggestion.

- n_startup_trials Number of initial trials, that is the number of trials to resort to independent sampling.
- **independent_sampler** An independent sampler to use for the initial trials and for parameters that are conditional.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. | |
|---|--|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative | |
| trial) | sampling in the target trial. | |
| reseed_rng() | Reseed sampler's random number generator. | |
| sample_independent(study, trial, | Sample a parameter for a given distribution. | |
| param_name,) | | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. | |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed_rng()

Reseed sampler's random number generator.

This method is called by the *Study* instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

sample_independent (study, trial, param_name, param_distribution)

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by <code>sample_relative()</code> method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

sample_relative (study, trial, search_space)

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

• search_space (Dict[str, optuna.distributions. BaseDistribution]) - The search space returned by infer relative search space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.integration.botorch.qei_candidates_func

optuna.integration.botorch.qei_candidates_func(train_x, train_obj, train_con, bounds)
Quasi MC-based batch Expected Improvement (qEI).

The default value of candidates_func in BoTorchSampler with single-objective optimization.

Parameters

- train_x(torch.Tensor) Previous parameter configurations. A torch.Tensor of shape (n_trials, n_params). n_trials is the number of already observed trials and n_params is the number of parameters. n_params may be larger than the actual number of parameters if categorical parameters are included in the search space, since these parameters are one-hot encoded. Values are not normalized.
- train_obj (torch.Tensor) Previously observed objectives. A torch.Tensor of shape (n_trials, n_objectives). n_trials is identical to that of train_x. n_objectives is the number of objectives. Observations are not normalized.
- train_con (Optional[torch.Tensor]) Objective constraints. A torch. Tensor of shape (n_trials, n_constraints). n_trials is identical to that of train_x. n_constraints is the number of constraints. A constraint is violated if strictly larger than 0. If no constraints are involved in the optimization, this argument will be None.
- **bounds** (*torch.Tensor*) Search space bounds. A torch.Tensor of shape (2, n_params). n_params is identical to that of train_x. The first and the second rows correspond to the lower and upper bounds for each parameter respectively.

Returns Next set of candidates. Usually the return value of BoTorch's optimize_acqf.

Return type torch. Tensor

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

optuna.integration.botorch.qehvi candidates func

```
optuna.integration.botorch.qehvi_candidates_func(train_x, train_obj, train_con, bounds)
```

 $Quasi\ MC\text{-}based\ batch\ Expected\ Hypervolume\ Improvement\ (qEHVI).$

The default value of candidates_func in BoTorchSampler with multi-objective optimization when the number of objectives is three or less.

See also:

gei_candidates_func() for argument and return value descriptions.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- train_x (torch. Tensor) -
- train_obj (torch.Tensor) -
- train_con(Optional[torch.Tensor])-
- bounds (torch.Tensor) -

Return type torch. Tensor

optuna.integration.botorch.qparego_candidates_func

```
optuna.integration.botorch.qparego_candidates_func(train_x, train_obj, train_con, hounds)
```

Quasi MC-based extended ParEGO (qParEGO) for constrained multi-objective optimization.

The default value of candidates_func in BoTorchSampler with multi-objective optimization when the number of objectives is larger than three.

See also

qei_candidates_func() for argument and return value descriptions.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- train_x(torch.Tensor) -
- train_obj (torch.Tensor) -
- train_con(Optional[torch.Tensor])-
- bounds (torch. Tensor) -

Return type torch. Tensor

Catalyst

optuna.integration.
CatalystPruningCallback

Catalyst callback to prune unpromising trials.

optuna.integration.CatalystPruningCallback

class optuna.integration.CatalystPruningCallback(*args, **kwargs)

Catalyst callback to prune unpromising trials.

This class is an alias to Catalyst's OptunaPruningCallback.

See the Catalyst's documentation for the detailed description.

Warning: Deprecated in v2.7.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.7.0.

Chainer

| optuna.integration. ChainerPruningExtension | Chainer extension to prune unpromising trials. |
|---|---|
| optuna.integration.ChainerMNStudy | A wrapper of <i>Study</i> to incorporate Optuna with ChainerMN. |

optuna.integration.ChainerPruningExtension

Chainer extension to prune unpromising trials.

See the example if you want to add a pruning extension which observes validation accuracy of a Chainer Trainer.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- observation_key An evaluation metric for pruning, e.g., main/loss and validation/main/accuracy. Please refer to chainer.Reporter reference for further details.
- pruner_trigger A trigger to execute pruning. pruner_trigger is an instance of IntervalTrigger or ManualScheduleTrigger. IntervalTrigger can be specified by a tuple of the interval length and its unit like (1, 'epoch').

optuna.integration.ChainerMNStudy

class optuna.integration.ChainerMNStudy(study, comm)

A wrapper of Study to incorporate Optuna with ChainerMN.

See also:

ChainerMNStudy provides the same interface as Study. Please refer to optuna.study.Study for further details.

See the example if you want to optimize an objective function that trains neural network written with ChainerMN.

Parameters

- study A Study object.
- comm A ChainerMN communicator.

Methods

| optimize(func[, n_trials, timeout, catch]) | Optimize an objective function. |
|--|---------------------------------|

optimize (func, n_trials=None, timeout=None, catch=())

Optimize an objective function.

This method provides the same interface as optuna.study.Study.optimize() except the absence of n_jobs argument.

Parameters

- func(Callable[[ChainerMNTrial, CommunicatorBase], float])-
- n_trials(Optional[int])-
- timeout (Optional[float]) -
- catch (Tuple [Type [Exception], ..]) -

Return type None

fast.ai

| optuna.integration. FastAIV1PruningCallback | FastAI callback to prune unpromising trials for fastai. |
|--|--|
| optuna.integration. FastAIV2PruningCallback | FastAI callback to prune unpromising trials for fastai. |
| optuna.integration. FastAIPruningCallback | alias of optuna.integration.fastaiv2. FastAIV2PruningCallback |

optuna.integration.FastAIV1PruningCallback

class optuna.integration.**FastAIV1PruningCallback** (*learn*, *trial*, *monitor*) FastAI callback to prune unpromising trials for fastai.

Note: This callback is for fastai<2.0.

See the example if you want to add a pruning callback which monitors validation loss of a Learner.

Example

Register a pruning callback to learn.fit and learn.fit_one_cycle.

```
learn.fit(n_epochs, callbacks=[FastAIPruningCallback(learn, trial, "valid_loss")])
learn.fit_one_cycle(
    n_epochs,
    cyc_len,
    max_lr,
    callbacks=[FastAIPruningCallback(learn, trial, "valid_loss")],
)
```

Parameters

- learn fastai.basic train.Learner.
- **trial** A *Trial* corresponding to the current evaluation of the objective function.
- monitor An evaluation metric for pruning, e.g. valid_loss and Accuracy. Please refer to fastai.callbacks.TrackerCallback reference for further details.

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Methods

```
on_epoch_end(epoch, **kwargs)
```

optuna.integration.FastAIV2PruningCallback

class optuna.integration.**FastAIV2PruningCallback** (*trial*, *monitor='valid_loss'*) FastAI callback to prune unpromising trials for fastai.

Note: This callback is for fastai>=2.0.

See the example if you want to add a pruning callback which monitors validation loss of a Learner.

Example

Register a pruning callback to learn.fit and learn.fit_one_cycle.

```
learn = cnn_learner(dls, resnet18, metrics=[error_rate])
learn.fit(n_epochs, cbs=[FastAIPruningCallback(trial)]) # Monitor "valid_loss"
learn.fit_one_cycle(
    n_epochs,
    lr_max,
```

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Parameters

- **trial** A *Trial* corresponding to the current evaluation of the objective function.
- monitor An evaluation metric for pruning, e.g. valid_loss or accuracy. Please refer to fastai.callback.TrackerCallback reference for further details.

Methods

```
after_epoch()
after_fit()
```

optuna.integration.FastAlPruningCallback

```
optuna.integration.FastAIPruningCallback alias of optuna.integration.fastaiv2.FastAIV2PruningCallback
```

Keras

| optuna.integr | ation. |
|---------------|---------|
| KerasPruningC | allback |

Keras callback to prune unpromising trials.

optuna.integration.KerasPruningCallback

class optuna.integration.**KerasPruningCallback** (*trial*, *monitor*, *interval=1*) Keras callback to prune unpromising trials.

See the example if you want to add a pruning callback which observes validation accuracy.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- monitor An evaluation metric for pruning, e.g., val_loss and val_accuracy. Please refer to keras.Callback reference for further details.
- interval Check if trial should be pruned every n-th epoch. By default interval=1 and pruning is performed after every epoch. Increase interval to run several epochs faster before applying pruning.

Warning: Deprecated in v2.1.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.1.0.

Recent Keras release (2.4.0) simply redirects all APIs in the standalone keras package to point to tf.keras. There is now only one Keras: tf.keras. There may be some breaking changes for some workflows by upgrading to keras 2.4.0. Test before upgrading. REF: https://github.com/keras-team/keras/releases/tag/2.4.0. There is an alternative callback function that can be used instead: TFKerasPruningCallback

Methods

on_epoch_end(epoch[, logs])

LightGBM

| optuna.integration. | Callback for LightGBM to prune unpromising trials. |
|-----------------------------------|--|
| ${\it LightGBMPruningCallback}$ | |
| optuna.integration.lightgbm.train | Wrapper of LightGBM Training API to tune hyperpa- |
| | rameters. |
| optuna.integration.lightgbm. | Hyperparameter tuner for LightGBM. |
| LightGBMTuner | |
| optuna.integration.lightgbm. | Hyperparameter tuner for LightGBM with cross- |
| Light GBMTunerCV | validation. |

optuna.integration.LightGBMPruningCallback

Callback for LightGBM to prune unpromising trials.

See the example if you want to add a pruning callback which observes AUC of a LightGBM model.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- metric An evaluation metric for pruning, e.g., binary_error and multi_error. Please refer to LightGBM reference for further details.
- valid_name The name of the target validation. Validation names are specified by valid_names option of train method. If omitted, valid_0 is used which is the default name of the first validation. Note that this argument will be ignored if you are calling cv method instead of train method.
- report_interval Check if the trial should report intermediate values for pruning every n-th boosting iteration. By default report_interval=1 and reporting is performed after every iteration. Note that the pruning itself is performed according to the interval definition of the pruner.

optuna.integration.lightgbm.train

```
optuna.integration.lightgbm.train(*args, **kwargs)
Wrapper of LightGBM Training API to tune hyperparameters.
```

It tunes important hyperparameters (e.g., min_child_samples and feature_fraction) in a stepwise manner. It is a drop-in replacement for lightgbm.train(). See a simple example of LightGBM Tuner which optimizes the validation log loss of cancer detection.

train() is a wrapper function of LightGBMTuner. To use feature in Optuna such as suspended/resumed optimization and/or parallelization, refer to LightGBMTuner instead of this function.

Arguments and keyword arguments for lightgbm.train() can be passed.

Parameters

- args (Any) -
- kwargs (Any) -

Return type Any

optuna.integration.lightgbm.LightGBMTuner

```
class optuna.integration.lightgbm.LightGBMTuner (params,
                                                                                         train_set,
                                                               num boost round=1000,
                                                               valid_sets=None, valid_names=None,
                                                               fobj=None,
                                                                                      feval=None,
                                                               feature name='auto',
                                                                                              cat-
                                                               egorical_feature='auto',
                                                               early stopping rounds=None,
                                                               evals_result=None,
                                                               verbose eval='warn',
                                                               learning rates=None,
                                                               keep_training_booster=False,
                                                               backs=None,
                                                                                time_budget=None,
                                                               sample_size=None,
                                                                                      study=None,
                                                               optuna_callbacks=None,
                                                               model_dir=None,
                                                                                   verbosity=None,
                                                               show_progress_bar=True,
                                                               tuna_seed=None)
```

Hyperparameter tuner for LightGBM.

It optimizes the following hyperparameters in a stepwise manner: lambda_11, lambda_12, num_leaves, feature_fraction, bagging_fraction, bagging_freq and min_child_samples.

You can find the details of the algorithm and benchmark results in this blog article by Kohei Ozaki, a Kaggle Grandmaster.

Arguments and keyword arguments for lightgbm.train() can be passed. The arguments that only LightGBMTuner has are listed below:

Parameters

- time_budget A time budget for parameter tuning in seconds.
- **study** A *Study* instance to store optimization results. The *Trial* instances in it has the following user attributes: elapsed_secs is the elapsed time since the optimization starts. average_iteration_time is the average time of iteration to train the booster model

in the trial. lgbm_params is a JSON-serialized dictionary of LightGBM parameters used in the trial.

- optuna_callbacks List of Optuna callback functions that are invoked at the end of each trial. Each function must accept two parameters with the following types in this order: Study and FrozenTrial. Please note that this is not a callbacks argument of lightgbm.train().
- model_dir A directory to save boosters. By default, it is set to None and no boosters are saved. Please set shared directory (e.g., directories on NFS) if you want to access get_best_booster() in distributed environments. Otherwise, it may raise ValueError. If the directory does not exist, it will be created. The filenames of the boosters will be {model_dir}/{trial_number}.pkl(e.g., ./boosters/0.pkl).
- **verbosity** A verbosity level to change Optuna's logging level. The level is aligned to LightGBM's verbosity.

Warning: Deprecated in v2.0.0. verbosity argument will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change.

Please use set_verbosity() instead.

• **show_progress_bar** – Flag to show progress bars or not. To disable progress bar, set this False.

Note: Progress bars will be fragmented by logging messages of LightGBM and Optuna. Please suppress such messages to show the progress bars properly.

• optuna_seed - seed of *TPESampler* for random number generator that affects sampling for num_leaves, bagging_fraction, bagging_freq, lambda_11, and lambda_12.

Note: The deterministic parameter of LightGBM makes training reproducible. Please enable it when you use this argument.

Methods

| compare_validation_metrics(val_score, | |
|---------------------------------------|--|
| best_score) | |
| get_best_booster() | Return the best booster. |
| higher_is_better() | |
| | |
| run() | Perform the hyperparameter-tuning with given pa- |
| | rameters. |
| <pre>sample_train_set()</pre> | Make subset of self.train_set Dataset object. |
| tune_bagging([n_trials]) | |
| | |

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Table 28 – continued from previous page

| Table 25 Continued from provided page | |
|--|--|
| <pre>tune_feature_fraction([n_trials])</pre> | |
| 0(5,4217) | |
| tune_feature_fraction_stage2([n_trials]) | |
| | |
| tune_min_data_in_leaf() | |
| | |
| tune_num_leaves([n_trials]) | |
| | |
| | |
| tune_regularization_factors([n_trials]) | |
| | |

Attributes

| best_params | Return parameters of the best booster. |
|-------------|--|
| best_score | Return the score of the best booster. |

property best_params

Return parameters of the best booster.

property best_score

Return the score of the best booster.

get_best_booster()

Return the best booster.

If the best booster cannot be found, <code>ValueError</code> will be raised. To prevent the errors, please save boosters by specifying the <code>model_dir</code> argument of <code>__init__</code>(), when you resume tuning or you run tuning in parallel.

Return type lightgbm.basic.Booster

run()

Perform the hyperparameter-tuning with given parameters.

Return type None

sample_train_set()

Make subset of self.train_set Dataset object.

Return type None

optuna.integration.lightgbm.LightGBMTunerCV

```
class optuna.integration.lightgbm.LightGBMTunerCV (params,
                                                                                        train_set,
                                                                 num boost round=1000,
                                                                folds=None,
                                                                               nfold=5,
                                                                                           strat-
                                                                 ified=True,
                                                                                     shuffle=True,
                                                                                     feval=None,
                                                                fobj=None,
                                                                feature name='auto',
                                                                                             cat-
                                                                 egorical feature='auto',
                                                                 early_stopping_rounds=None, fpre-
                                                                 proc=None, verbose eval=None,
                                                                 show stdv=True, seed=0, call-
                                                                 backs=None, time_budget=None,
                                                                                     study=None,
                                                                 sample_size=None,
                                                                 optuna callbacks=None,
                                                                 verbosity=None,
                                                                 show_progress_bar=True,
                                                                 model_dir=None,
                                                                                              re-
```

Hyperparameter tuner for LightGBM with cross-validation.

It employs the same stepwise approach as LightGBMTuner. LightGBMTunerCV invokes lightgbm.cv() to train and validate boosters while LightGBMTuner invokes lightgbm.train(). See a simple example which optimizes the validation log loss of cancer detection.

turn_cvbooster=False,

tuna_seed=None)

op-

Arguments and keyword arguments for lightgbm.cv() can be passed except metrics, init_model and eval_train_metric. The arguments that only <code>LightGBMTunerCV</code> has are listed below:

Parameters

- **time_budget** A time budget for parameter tuning in seconds.
- **study** A *Study* instance to store optimization results. The *Trial* instances in it has the following user attributes: elapsed_secs is the elapsed time since the optimization starts. average_iteration_time is the average time of iteration to train the booster model in the trial. lgbm_params is a JSON-serialized dictionary of LightGBM parameters used in the trial.
- optuna_callbacks List of Optuna callback functions that are invoked at the end of each trial. Each function must accept two parameters with the following types in this order: Study and FrozenTrial. Please note that this is not a callbacks argument of lightgbm.train().
- model_dir A directory to save boosters. By default, it is set to None and no boosters are saved. Please set shared directory (e.g., directories on NFS) if you want to access get_best_booster() in distributed environments. Otherwise, it may raise ValueError. If the directory does not exist, it will be created. The filenames of the boosters will be {model dir}/{trial number}.pkl(e.g., ./boosters/0.pkl).
- **verbosity** A verbosity level to change Optuna's logging level. The level is aligned to LightGBM's verbosity.

Warning: Deprecated in v2.0.0. verbosity argument will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change.

Please use set_verbosity() instead.

• **show_progress_bar** - Flag to show progress bars or not. To disable progress bar, set this False.

Note: Progress bars will be fragmented by logging messages of LightGBM and Optuna. Please suppress such messages to show the progress bars properly.

- return_cvbooster Flag to enable get_best_booster().
- optuna_seed seed of *TPESampler* for random number generator that affects sampling for num_leaves, bagging_fraction, bagging_freq, lambda_11, and lambda_12.

Note: The deterministic parameter of LightGBM makes training reproducible. Please enable it when you use this argument.

Methods

| compare_validation_metrics(val_score, | |
|---|--|
| best_score) | |
| <pre>get_best_booster()</pre> | Return the best cybooster. |
| higher_is_better() | |
| run() | Perform the hyperparameter-tuning with given pa- |
| i unit | rameters. |
| <pre>sample_train_set()</pre> | Make subset of self.train_set Dataset object. |
| tune_bagging([n_trials]) | |
| | |
| <pre>tune_feature_fraction([n_trials])</pre> | |
| <pre>tune_feature_fraction_stage2([n_trials])</pre> | |
| <pre>tune_min_data_in_leaf()</pre> | |
| tune_num_leaves([n_trials]) | |
| tune_regularization_factors([n_trials]) | |

Attributes

| best_params | Return parameters of the best booster. |
|-------------|--|
| best_score | Return the score of the best booster. |

property best_params

Return parameters of the best booster.

property best_score

Return the score of the best booster.

get_best_booster()

Return the best cvbooster.

If the best booster cannot be found, ValueError will be raised. To prevent the errors, please save boosters by specifying both of the model_dir and the return_cvbooster arguments of __init__(), when you resume tuning or you run tuning in parallel.

Return type lightgbm.engine.CVBooster

run()

Perform the hyperparameter-tuning with given parameters.

Return type None

```
sample_train_set()
```

Make subset of self.train_set Dataset object.

Return type None

MLflow

optuna.integration.MLflowCallback

Callback to track Optuna trials with MLflow.

optuna.integration.MLflowCallback

```
class optuna.integration.MLflowCallback (tracking\_uri=None, metric\_name='value', create\_experiment=True, mlflow\_kwargs=None, tag\_study\_user\_attrs=False, tag\_trial\_user\_attrs=True)
```

Callback to track Optuna trials with MLflow.

This callback adds relevant information that is tracked by Optuna to MLflow.

Example

Add MLflow callback to Optuna optimization.

```
import optuna
from optuna.integration.mlflow import MLflowCallback

def objective(trial):
    x = trial.suggest_float("x", -10, 10)
```

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```
return (x - 2) ** 2

mlflc = MLflowCallback(
    tracking_uri=YOUR_TRACKING_URI,
    metric_name="my metric score",
)

study = optuna.create_study(study_name="my_study")
study.optimize(objective, n_trials=10, callbacks=[mlflc])
```

Add additional logging to MLflow

```
import optuna
import mlflow
from optuna.integration.mlflow import MLflowCallback

mlflc = MLflowCallback(
    tracking_uri=YOUR_TRACKING_URI,
    metric_name="my metric score",
)

@mlflc.track_in_mlflow()
def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    mlflow.log_param("power", 2)
    mlflow.log_metric("base of metric", x - 2)

    return (x - 2) ** 2

study = optuna.create_study(study_name="my_other_study")
study.optimize(objective, n_trials=10, callbacks=[mlflc])
```

Parameters

- tracking_uri The URI of the MLflow tracking server.
 - Please refer to mlflow.set_tracking_uri for more details.
- metric_name Name assigned to optimized metric. In case of multi-objective optimization, list of names can be passed. Those names will be assigned to metrics in the order returned by objective function. If single name is provided, or this argument is left to default value, it will be broadcasted to each objective with a number suffix in order returned by objective function e.g. two objectives and default metric name will be logged as value_0 and value_1.
- create_experiment When True, new MLflow experiment will be created for each optimization run, named after the Optuna study. Setting this argument to False lets user run optimization under existing experiment, set via mlflow.set_experiment, by passing experiment_id as one of mlflow_kwargs or under default MLflow experiment, when no additional arguments are passed. Note that this argument must be set to False when using Optuna with this callback within Databricks Notebook.
- mlflow_kwargs Set of arguments passed when initializing MLflow run. Please refer to MLflow API documentation for more details.

- tag_study_user_attrs Flag indicating whether or not to add the study's user attrs to the mlflow trial as tags. Please note that when this flag is set, key value pairs in user_attrs will supersede existing tags.
- tag_trial_user_attrs Flag indicating whether or not to add the trial's user attrs to the mlflow trial as tags. Please note that when both trial and study user attributes are logged, the latter will supersede the former in case of a collison.

Note: nest_trials argument added in v2.3.0 is a part of mlflow_kwargs since v3.0.0. Anyone using nest_trials=True should migrate to mlflow_kwargs={"nested": True} to avoid raising TypeError.

Raises

- ValueError If there are missing or extra metric names in multi-objective optimization.
- **TypeError** When metric names are not passed as sequence.

Note: Added in v1.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v1.4.0.

Methods

| track_in_mlflow() | Decorator for using MLflow logging in the objective |
|-------------------|---|
| | function. |

track in mlflow()

Decorator for using MLflow logging in the objective function.

This decorator enables the extension of MLflow logging provided by the callback.

All information logged in the decorated objective function will be added to the MLflow run for the trial created by the callback.

Returns Objective function with tracking to MLflow enabled.

Return type ObjectiveFuncType

Note: Added in v2.9.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.9.0.

Weights & Biases

```
optuna.integration.
WeightsAndBiasesCallback
```

Callback to track Optuna trials with Weights & Biases.

optuna.integration.WeightsAndBiasesCallback

Callback to track Optuna trials with Weights & Biases.

This callback enables tracking of Optuna study in Weights & Biases. The study is tracked as a single experiment run, where all suggested hyperparameters and optimized metrics are logged and plotted as a function of optimizer steps.

Note: User needs to be logged in to Weights & Biases before using this callback in online mode. For more information, please refer to wandb setup.

Note: Users who want to run multiple Optuna studies within the same process should call wandb.finish() between subsequent calls to study.optimize(). Calling wandb.finish() is not necessary if you are running one Optuna study per process.

Note: To ensure correct trial order in Weights & Biases, this callback should only be used with study. optimize (n_jobs=1).

Example

Add Weights & Biases callback to Optuna optimization.

```
import optuna
from optuna.integration.wandb import WeightsAndBiasesCallback

def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return (x - 2) ** 2

wandb_kwargs = {"project": "my-project"}
wandbc = WeightsAndBiasesCallback(wandb_kwargs=wandb_kwargs)

study = optuna.create_study(study_name="my_study")
study.optimize(objective, n_trials=10, callbacks=[wandbc])
```

Parameters

• metric_name – Name assigned to optimized metric. In case of multi-objective optimization, list of names can be passed. Those names will be assigned to metrics in the order

returned by objective function. If single name is provided, or this argument is left to default value, it will be broadcasted to each objective with a number suffix in order returned by objective function e.g. two objectives and default metric name will be logged as value_0 and value_1.

• wandb_kwargs – Set of arguments passed when initializing Weights & Biases run. Please refer to Weights & Biases API documentation for more details.

Raises

- ValueError If there are missing or extra metric names in multi-objective optimization.
- **TypeError** When metric names are not passed as sequence.

Note: Added in v2.9.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.9.0.

MXNet

| optuna.integration. | MXNet callback to prune unpromising trials. |
|------------------------------|---|
| ${\it MXNetPruningCallback}$ | |

optuna.integration.MXNetPruningCallback

class optuna.integration.MXNetPruningCallback(trial, eval_metric)

MXNet callback to prune unpromising trials.

See the example if you want to add a pruning callback which observes accuracy.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- eval_metric An evaluation metric name for pruning, e.g., cross-entropy and accuracy. If using default metrics like mxnet.metrics.Accuracy, use it's default metric name. For custom metrics, use the metric_name provided to constructor. Please refer to mxnet.metrics reference for further details.

pycma

| optuna.integration.PyCmaSampler | A Sampler using cma library as the backend. |
|---------------------------------|--|
| optuna.integration.CmaEsSampler | Wrapper class of PyCmaSampler for backward compat- |
| | ibility. |

optuna.integration.PyCmaSampler

```
class optuna.integration.PyCmaSampler (x0=None, sigma0=None, cma\_stds=None, seed=None, cma\_opts=None, cma\_opts=None, n\_startup\_trials=1, independent\_sampler=None, warn\_independent\_sampling=True)
```

A Sampler using cma library as the backend.

Example

Optimize a simple quadratic function by using PyCmaSampler.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -1, 1)
    y = trial.suggest_int("y", -1, 1)
    return x ** 2 + y

sampler = optuna.integration.PyCmaSampler()
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=20)
```

Note that parallel execution of trials may affect the optimization performance of CMA-ES, especially if the number of trials running in parallel exceeds the population size.

Note: CmaEsSampler is deprecated and renamed to PyCmaSampler in v2.0.0. Please use PyCmaSampler instead of CmaEsSampler.

Parameters

- x0 A dictionary of an initial parameter values for CMA-ES. By default, the mean of low and high for each distribution is used. Please refer to cma.CMAEvolutionStrategy for further details of x0.
- **sigma0** Initial standard deviation of CMA-ES. By default, sigma0 is set to min_range / 6, where min_range denotes the minimum range of the distributions in the search space. If distribution is categorical, min_range is len(choices) 1. Please refer to cma.CMAEvolutionStrategy for further details of sigma0.
- **cma_stds** A dictionary of multipliers of sigma0 for each parameters. The default value is 1.0. Please refer to cma.CMAEvolutionStrategy for further details of cma_stds.
- **seed** A random seed for CMA-ES.
- cma_opts Options passed to the constructor of cma.CMAEvolutionStrategy class.

Note that BoundaryHandler, bounds, CMA_stds and seed arguments in cma_opts will be ignored because it is added by PyCmaSampler automatically.

• n_startup_trials – The independent sampling is used instead of the CMA-ES algorithm until the given number of trials finish in the same study.

• independent_sampler - A BaseSampler instance that is used for independent sampling. The parameters not contained in the relative search space are sampled by this sampler. The search space for PyCmaSampler is determined by intersection_search_space().

If None is specified, RandomSampler is used as the default.

See also:

optuna.samplers module provides built-in independent samplers such as RandomSampler and TPESampler.

• warn_independent_sampling – If this is True, a warning message is emitted when the value of a parameter is sampled by using an independent sampler.

Note that the parameters of the first trial in a study are always sampled via an independent sampler, so no warning messages are emitted in this case.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. |
|--|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| <pre>sample_relative(study, trial, search_space)</pre> | Sample parameters in a given search space. |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed_rng()

Reseed sampler's random number generator.

This method is called by the Study instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

sample_independent (study, trial, param_name, param_distribution)

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by $sample_relative()$ method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- $param_name(str)$ Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type float

sample_relative (study, trial, search_space)

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, float]

optuna.integration.CmaEsSampler

```
class optuna.integration.CmaEsSampler(x0=None, sigma0=None, cma\_stds=None, seed=None, cma\_opts=None, cma\_opts=None, n\_startup\_trials=1, independent\_sampler=None, warn\ independent\ sampling=True)
```

Wrapper class of PyCmaSampler for backward compatibility.

Warning: Deprecated in v2.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.0.0.

This class is renamed to PyCmaSampler.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. |
|--|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| <pre>sample_relative(study, trial, search_space)</pre> | Sample parameters in a given search space. |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- state (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed_rng()

Reseed sampler's random number generator.

This method is called by the Study instance if trials are executed in parallel with the option $n_jobs>1$. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

 $\verb|sample_independent| (study, trial, param_name, param_distribution)|$

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by $sample_relative()$ method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

• **study** (optuna.study.study) - Target study object.

- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type float

sample_relative (study, trial, search_space)

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, float]

PyTorch

| optuna.integration. | PyTorch Ignite handler to prune unpromising trials. |
|---|---|
| PyTorchIgnitePruningHandler | |
| optuna.integration. | PyTorch Lightning callback to prune unpromising trials. |
| ${\it PyTorchLightningPruningCallback}$ | |
| optuna.integration. | A wrapper of Trial to incorporate Optuna with Py- |
| TorchDistributedTrial | Torch distributed. |

optuna.integration.PyTorchlgnitePruningHandler

class optuna.integration.**PyTorchIgnitePruningHandler** (*trial*, *metric*, *trainer*) PyTorch Ignite handler to prune unpromising trials.

See the example if you want to add a pruning handler which observes validation accuracy.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- metric A name of metric for pruning, e.g., accuracy and loss.
- trainer A trainer engine of PyTorch Ignite. Please refer to ignite.engine. Engine reference for further details.

optuna.integration.PyTorchLightningPruningCallback

class optuna.integration.PyTorchLightningPruningCallback(trial, monitor)
 PyTorch Lightning callback to prune unpromising trials.

See the example if you want to add a pruning callback which observes accuracy.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- monitor An evaluation metric for pruning, e.g., val_loss or val_acc. The metrics are obtained from the returned dictionaries from e.g. pytorch_lightning. LightningModule.training_step or pytorch_lightning. LightningModule.validation_epoch_end and the names thus depend on how this dictionary is formatted.

Note: For the distributed data parallel training, the version of PyTorchLightning needs to be higher than or equal to v1.4.0. In addition, *Study* should be instantiated with RDB storage.

Methods

on_fit_end(trainer, pl_module)
on_init_start(trainer)
on_validation_end(trainer, pl_module)

optuna.integration.TorchDistributedTrial

class optuna.integration.**TorchDistributedTrial** (*trial*, *device=None*)
A wrapper of *Trial* to incorporate Optuna with PyTorch distributed.

See also:

TorchDistributedTrial provides the same interface as Trial. Please refer to optuna.trial. Trial for further details.

See the example if you want to optimize an objective function that trains neural network written with PyTorch distributed data parallel.

Parameters

- trial A *Trial* object or None. Please set trial object in rank-0 node and set None in the other rank node.
- **device** A *torch.device* to communicate with the other nodes. Please set a CUDA device assigned to the current node if you use "nccl" as *torch.distributed* backend.

Note: The methods of *TorchDistributedTrial* are expected to be called by all workers at once. They invoke synchronous data transmission to share processing results and synchronize timing.

Note: Added in v2.6.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.6.0.

Methods

| report(value, step) |
|---|
| set_system_attr(key, value) |
| act was attacker value) |
| set_user_attr(key, value) |
| should_prune() |
| <pre>suggest_categorical(name, choices)</pre> |
| <pre>suggest_discrete_uniform(name, low, high, q)</pre> |
| <pre>suggest_float(name, low, high, *[, step, log])</pre> |
| <pre>suggest_int(name, low, high[, step, log])</pre> |
| <pre>suggest_loguniform(name, low, high)</pre> |
| <pre>suggest_uniform(name, low, high)</pre> |

Attributes

```
datetime_start

distributions

number

params

system_attrs

user_attrs
```

suggest_discrete_uniform(name, low, high, q)

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float() instead.

Parameters

- name (str) -
- low(float)-
- high (float) -
- q(float)-

Return type float

 ${\tt suggest_loguniform}\ (name,\ low,\ high)$

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float() instead.

Parameters

- name (str) -
- low (float) -
- high (float) -

Return type float

suggest_uniform(name, low, high)

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float() instead.

Parameters

- name (str)-
- low (float) -
- high (float) -

Return type float

scikit-learn

optuna.integration.OptunaSearchCV

Hyperparameter search with cross-validation.

optuna.integration.OptunaSearchCV

```
class optuna.integration.OptunaSearchCV (estimator,
                                                              param_distributions,
                                                                                    cv=5,
                                                   able_pruning=False,
                                                                                error_score=nan,
                                                   max_iter=1000,
                                                                      n\_jobs=1,
                                                                                    n_{trials}=10,
                                                   random_state=None,
                                                                            refit=True,
                                                   turn_train_score=False,
                                                                                   scoring=None,
                                                   study=None,
                                                                 subsample=1.0,
                                                                                  timeout=None,
                                                   verbose=0)
```

Hyperparameter search with cross-validation.

Parameters

- **estimator** Object to use to fit the data. This is assumed to implement the scikit-learn estimator interface. Either this needs to provide score, or scoring must be passed.
- **param_distributions** Dictionary where keys are parameters and values are distributions. Distributions are assumed to implement the optuna distribution interface.
- cv Cross-validation strategy. Possible inputs for cv are:
 - integer to specify the number of folds in a CV splitter,
 - a CV splitter,
 - an iterable yielding (train, validation) splits as arrays of indices.

For integer, if estimator is a classifier and y is either binary or multiclass, sklearn.model_selection.StratifiedKFold is used. otherwise, sklearn.model selection.KFold is used.

• enable_pruning — If True, pruning is performed in the case where the underlying estimator supports partial fit.

- error_score Value to assign to the score if an error occurs in fitting. If 'raise', the error is raised. If numeric, sklearn.exceptions.FitFailedWarning is raised. This does not affect the refit step, which will always raise the error.
- max_iter Maximum number of epochs. This is only used if the underlying estimator supports partial_fit.
- n_jobs Number of threading based parallel jobs. -1 means using the number is set to CPU count.

Note: n_jobs allows parallelization using threading and may suffer from Python's GIL. It is recommended to use *process-based parallelization* if func is CPU bound.

Warning: Deprecated in v2.7.0. This feature will be removed in the future. It is recommended to use *process-based parallelization*. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.7.0.

- n_trials Number of trials. If None, there is no limitation on the number of trials. If timeout is also set to None, the study continues to create trials until it receives a termination signal such as Ctrl+C or SIGTERM. This trades off runtime vs quality of the solution.
- random_state Seed of the pseudo random number generator. If int, this is the seed used by the random number generator. If numpy.random.RandomState object, this is the random number generator. If None, the global random state from numpy.random is used.
- refit If True, refit the estimator with the best found hyperparameters. The refitted estimator is made available at the best_estimator_attribute and permits using predict directly.
- return_train_score If True, training scores will be included. Computing training scores is used to get insights on how different hyperparameter settings impact the over-fitting/underfitting trade-off. However computing training scores can be computationally expensive and is not strictly required to select the hyperparameters that yield the best generalization performance.
- **scoring** String or callable to evaluate the predictions on the validation data. If None, score on the estimator is used.
- study Study corresponds to the optimization task. If None, a new study is created.
- **subsample** Proportion of samples that are used during hyperparameter search.
 - If int, then draw subsample samples.
 - If float, then draw subsample * X.shape[0] samples.
- timeout Time limit in seconds for the search of appropriate models. If None, the study is executed without time limitation. If n_trials is also set to None, the study continues to create trials until it receives a termination signal such as Ctrl+C or SIGTERM. This trades off runtime vs quality of the solution.
- **verbose** Verbosity level. The higher, the more messages.

best estimator

Estimator that was chosen by the search. This is present only if refit is set to True.

n_splits_

Number of cross-validation splits.

refit_time_

Time for refitting the best estimator. This is present only if refit is set to True.

sample indices

Indices of samples that are used during hyperparameter search.

scorer_

Scorer function.

study_

Actual study.

Examples

Note: By following the scikit-learn convention for scorers, the direction of optimization is maximize. See https://scikit-learn.org/stable/modules/model_evaluation.html. For the minimization problem, please multiply -1.

Note: Added in v0.17.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v0.17.0.

Methods

| fit(X[, y, groups]) | Run fit with all sets of parameters. |
|-------------------------------|---------------------------------------|
| <pre>get_params([deep])</pre> | Get parameters for this estimator. |
| score(X[, y]) | Return the score on the given data. |
| set_params(**params) | Set the parameters of this estimator. |

Attributes

| best_index_ | Index which corresponds to the best candidate pa- |
|-------------------|---|
| | rameter setting. |
| best_params_ | Parameters of the best trial in the Study. |
| best_score_ | Mean cross-validated score of the best estimator. |
| best_trial_ | Best trial in the Study. |
| classes_ | Class labels. |
| decision_function | Call decision_function on the best estimator. |
| inverse_transform | Call inverse_transform on the best estimator. |
| n_trials_ | Actual number of trials. |
| predict | Call predict on the best estimator. |
| predict_log_proba | Call predict_log_proba on the best estimator. |
| predict_proba | Call predict_proba on the best estimator. |
| score_samples | Call score_samples on the best estimator. |
| set_user_attr | Call set_user_attr on the Study. |
| transform | Call transform on the best estimator. |
| trials_ | All trials in the Study. |
| trials_dataframe | Call trials_dataframe on the Study. |
| user_attrs_ | User attributes in the Study. |

property best_index_

Index which corresponds to the best candidate parameter setting.

property best_params_

Parameters of the best trial in the Study.

property best_score_

Mean cross-validated score of the best estimator.

property best_trial_

Best trial in the Study.

property classes_

Class labels.

property decision_function

Call decision_function on the best estimator.

This is available only if the underlying estimator supports $decision_function$ and refit is set to True

fit (*X*, *y*=*None*, *groups*=*None*, **fit_params)

Run fit with all sets of parameters.

Parameters

- X (Union[List[List[float]], numpy.ndarray, pandas.core. frame.DataFrame, scipy.sparse.base.spmatrix]) Training data.
- y (Optional[Union[List[float], numpy.ndarray, pandas. core.series.Series, List[List[float]], pandas.core.frame.

 DataFrame, scipy.sparse.base.spmatrix]])-Target variable.
- groups (Optional[Union[List[float], numpy.ndarray, pandas. core.series.Series]]) Group labels for the samples used while splitting the dataset into train/validation set.

- **fit_params Parameters passed to fit on the estimator.
- fit_params (Any) -

Returns Return self.

Return type self

get params (deep=True)

Get parameters for this estimator.

Parameters deep (bool, default=True) – If True, will return the parameters for this estimator and contained subobjects that are estimators.

Returns params – Parameter names mapped to their values.

Return type dict

property inverse_transform

Call inverse_transform on the best estimator.

This is available only if the underlying estimator supports inverse_transform and refit is set to True.

property n_trials_

Actual number of trials.

property predict

Call predict on the best estimator.

This is available only if the underlying estimator supports predict and refit is set to True.

property predict_log_proba

Call predict_log_proba on the best estimator.

This is available only if the underlying estimator supports predict_log_proba and refit is set to True.

property predict_proba

Call predict_proba on the best estimator.

This is available only if the underlying estimator supports predict_proba and refit is set to True.

score(X, y=None)

Return the score on the given data.

Parameters

- X (Union[List[List[float]], numpy.ndarray, pandas.core. frame.DataFrame, scipy.sparse.base.spmatrix]) Data.
- y (Optional[Union[List[float], numpy.ndarray, pandas. core.series.Series, List[List[float]], pandas.core.frame.

 DataFrame, scipy.sparse.base.spmatrix]])-Target variable.

Returns Scaler score.

Return type score

property score_samples

Call score_samples on the best estimator.

This is available only if the underlying estimator supports score_samples and refit is set to True.

```
set_params (**params)
```

Set the parameters of this estimator.

The method works on simple estimators as well as on nested objects (such as Pipeline). The latter have parameters of the form <component>___<parameter> so that it's possible to update each component of a nested object.

```
Parameters **params (dict) - Estimator parameters.
```

Returns self – Estimator instance.

Return type estimator instance

```
property set_user_attr
```

Call set_user_attr on the Study.

property transform

Call transform on the best estimator.

This is available only if the underlying estimator supports transform and refit is set to True.

property trials_

All trials in the Study.

property trials_dataframe

Call trials_dataframe on the Study.

property user_attrs_

User attributes in the Study.

scikit-optimize

optuna.integration.SkoptSampler

Sampler using Scikit-Optimize as the backend.

optuna.integration.SkoptSampler

Sampler using Scikit-Optimize as the backend.

Example

Optimize a simple quadratic function by using SkoptSampler.

```
def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    y = trial.suggest_int("y", 0, 10)
    return x ** 2 + y

sampler = optuna.integration.SkoptSampler()
```

6.3. API Reference

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study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)

Parameters

• independent_sampler - A BaseSampler instance that is used for independent sampling. The parameters not contained in the relative search space are sampled by this sampler. The search space for SkoptSampler is determined by intersection_search_space().

If None is specified, RandomSampler is used as the default.

See also:

optuna.samplers module provides built-in independent samplers such as RandomSampler and TPESampler.

• warn_independent_sampling – If this is True, a warning message is emitted when the value of a parameter is sampled by using an independent sampler.

Note that the parameters of the first trial in a study are always sampled via an independent sampler, so no warning messages are emitted in this case.

- skopt_kwargs Keyword arguments passed to the constructor of skopt. Optimizer class.
 Note that dimensions argument in skopt_kwargs will be ignored because it is added by SkoptSampler automatically.
- n_startup_trials The independent sampling is used until the given number of trials finish in the same study.
- **consider_pruned_trials** If this is True, the PRUNED trials are considered for sampling.

Note: Added in v2.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.0.0.

Note: As the number of trials n increases, each sampling takes longer and longer on a scale of $O(n^3)$. And, if this is True, the number of trials will increase. So, it is suggested to set this flag False when each evaluation of the objective function is relatively faster than each sampling. On the other hand, it is suggested to set this flag True when each evaluation of the objective function is relatively slower than each sampling.

Methods

| <pre>after_trial(study, trial, state, values)</pre> | Trial post-processing. |
|---|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

```
Please refer to intersection_search_space() as an implementation of infer_relative_search_space().
```

reseed rng()

Reseed sampler's random number generator.

This method is called by the *Study* instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

sample_independent (study, trial, param_name, param_distribution)

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by $sample_relative()$ method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
sample_relative (study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

skorch

optuna.integration. SkorchPruningCallback Skorch callback to prune unpromising trials.

optuna.integration.SkorchPruningCallback

class optuna.integration.SkorchPruningCallback(trial, monitor)

Skorch callback to prune unpromising trials.

New in version 2.1.0.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- monitor An evaluation metric for pruning, e.g. val_loss or val_acc. The metrics are obtained from the returned dictionaries, i.e., net.histroy. The names thus depend on how this dictionary is formatted.

Methods

on_epoch_end(net, **kwargs)

TensorFlow

| optuna.integration. | Callback to track Optuna trials with TensorBoard. |
|------------------------|---|
| TensorBoardCallback | |
| optuna.integration. | TensorFlow SessionRunHook to prune unpromising tri- |
| TensorFlowPruningHook | als. |
| optuna.integration. | tf.keras callback to prune unpromising trials. |
| TFKerasPruningCallback | |

optuna.integration.TensorBoardCallback

class optuna.integration.TensorBoardCallback(dirname, metric_name)

Callback to track Optuna trials with TensorBoard.

This callback adds relevant information that is tracked by Optuna to TensorBoard.

See the example.

Parameters

- dirname Directory to store TensorBoard logs.
- metric_name Name of the metric. Since the metric itself is just a number, metric_name can be used to give it a name. So you know later if it was roc-auc or accuracy.

Note: Added in v2.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.0.0.

optuna.integration.TensorFlowPruningHook

TensorFlow SessionRunHook to prune unpromising trials.

See the example if you want to add a pruning hook to TensorFlow's estimator.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- estimator An estimator which you will use.
- metric An evaluation metric for pruning, e.g., accuracy and loss.
- run_every_steps An interval to watch the summary file.

Methods

after_run(run_context, run_values)
before_run(run_context)
begin()

optuna.integration.TFKerasPruningCallback

 $\textbf{class} \hspace{0.1cm} \texttt{optuna.integration.TFKerasPruningCallback} \hspace{0.1cm} \textit{(trial, monitor)} \\$

tf.keras callback to prune unpromising trials.

This callback is intend to be compatible for TensorFlow v1 and v2, but only tested with TensorFlow v2.

See the example if you want to add a pruning callback which observes the validation accuracy.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- monitor An evaluation metric for pruning, e.g., val_loss or val_acc.

Methods

on_epoch_end(epoch[, logs])

XGBoost

| optuna.integration. | Callback for XGBoost to prune unpromising trials. |
|------------------------|---|
| XGBoostPruningCallback | |

optuna.integration.XGBoostPruningCallback

class optuna.integration.**XGBoostPruningCallback** (*trial*, *observation_key*) Callback for XGBoost to prune unpromising trials.

See the example if you want to add a pruning callback which observes validation AUC of a XGBoost model.

Parameters

- trial A Trial corresponding to the current evaluation of the objective function.
- observation_key An evaluation metric for pruning, e.g., validation-error and validation-merror. When using the Scikit-Learn API, the index number of eval_set must be included in the observation_key, e.g., validation_0-error and validation_0-merror. Please refer to eval_metric in XGBoost reference for further details.

6.3.7 optuna.logging

The *logging* module implements logging using the Python logging package. Library users may be especially interested in setting verbosity levels using <code>set_verbosity()</code> to one of optuna.logging.CRITICAL (aka optuna.logging.FATAL), optuna.logging.ERROR, optuna.logging.WARNING (aka optuna.logging.WARN), optuna.logging.INFO, or optuna.logging.DEBUG.

| optuna.logging.get_verbosity | Return the current level for the Optuna's root logger. |
|--|--|
| optuna.logging.set_verbosity | Set the level for the Optuna's root logger. |
| optuna.logging.disable_default_handler | Disable the default handler of the Optuna's root logger. |
| optuna.logging.enable_default_handler | Enable the default handler of the Optuna's root logger. |
| optuna.logging.disable_propagation | Disable propagation of the library log outputs. |
| optuna.logging.enable_propagation | Enable propagation of the library log outputs. |

optuna.logging.get_verbosity

optuna.logging.get_verbosity()

Return the current level for the Optuna's root logger.

Example

Get the default verbosity level.

```
import optuna

# The default verbosity level of Optuna is `optuna.logging.INFO`.
print(optuna.logging.get_verbosity())
# 20
print(optuna.logging.INFO)
# 20

# There are logs of the INFO level.
study = optuna.create_study()
study.optimize(objective, n_trials=5)
# [I 2021-10-31 05:35:17,232] A new study created ...
# [I 2021-10-31 05:35:17,238] Trial 0 finished with value: ...
# [I 2021-10-31 05:35:17,245] Trial 1 finished with value: ...
# ...
```

Returns Logging level, e.g., optuna.logging.DEBUG and optuna.logging.INFO.

Return type int

Note: Optuna has following logging levels:

- optuna.logging.CRITICAL, optuna.logging.FATAL
- optuna.logging.ERROR
- optuna.logging.WARNING, optuna.logging.WARN
- optuna.logging.INFO
- optuna.logging.DEBUG

optuna.logging.set verbosity

```
optuna.logging.set_verbosity(verbosity)
Set the level for the Optuna's root logger.
```

Example

Set the logging level optuna.logging.WARNING.

```
import optuna

# There are INFO level logs.
study = optuna.create_study()
study.optimize(objective, n_trials=10)

# [I 2021-10-31 02:59:35,088] Trial 0 finished with value: 16.0 ...

# [I 2021-10-31 02:59:35,091] Trial 1 finished with value: 1.0 ...

# [I 2021-10-31 02:59:35,096] Trial 2 finished with value: 1.0 ...

# Setting the logging level WARNING, the INFO logs are suppressed.
```

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```
optuna.logging.set_verbosity(optuna.logging.WARNING) study.optimize(objective, n_trials=10)
```

Parameters verbosity (*int*) - Logging level, e.g., optuna.logging.DEBUG and optuna.logging.INFO.

Return type None

Note: Optuna has following logging levels:

- optuna.logging.CRITICAL, optuna.logging.FATAL
- optuna.logging.ERROR
- optuna.logging.WARNING, optuna.logging.WARN
- optuna.logging.INFO
- optuna.logging.DEBUG

optuna.logging.disable_default_handler

```
optuna.logging.disable_default_handler()

Disable the default handler of the Optuna's root logger.
```

Example

Stop and then resume logging to sys.stderr.

```
import optuna

study = optuna.create_study()

# There are no logs in sys.stderr.
optuna.logging.disable_default_handler()
study.optimize(objective, n_trials=10)

# There are logs in sys.stderr.
optuna.logging.enable_default_handler()
study.optimize(objective, n_trials=10)

# [I 2020-02-23 17:00:54,314] Trial 10 finished with value: ...
# [I 2020-02-23 17:00:54,356] Trial 11 finished with value: ...
# ...
```

Return type None

optuna.logging.enable default handler

```
optuna.logging.enable_default_handler()
```

Enable the default handler of the Optuna's root logger.

Please refer to the example shown in disable_default_handler().

Return type None

optuna.logging.disable propagation

```
optuna.logging.disable_propagation()
```

Disable propagation of the library log outputs.

Note that log propagation is disabled by default. You only need to use this function to stop log propagation when you use enable_propagation().

Example

Stop propagating logs to the root logger on the second optimize call.

```
import optuna
import logging
optuna.logging.disable_default_handler() # Disable the default handler.
logger = logging.getLogger()
logger.setLevel(logging.INFO) # Setup the root logger.
logger.addHandler(logging.FileHandler("foo.log", mode="w"))
optuna.logging.enable_propagation() # Propagate logs to the root logger.
study = optuna.create_study()
logger.info("Logs from first optimize call") # The logs are saved in the logs_
\hookrightarrow file.
study.optimize(objective, n_trials=10)
optuna.logging.disable_propagation() # Stop propagating logs to the root logger.
logger.info("Logs from second optimize call")
# The new logs for second optimize call are not saved.
study.optimize(objective, n_trials=10)
with open("foo.log") as f:
   assert f.readline().startswith("A new study created")
    assert f.readline() == "Logs from first optimize call\n"
    # Check for logs after second optimize call.
    assert f.read().split("Logs from second optimize call\n")[-1] == ""
```

Return type None

optuna.logging.enable propagation

```
optuna.logging.enable_propagation()

Enable propagation of the library log outputs.
```

Please disable the Optuna's default handler to prevent double logging if the root logger has been configured.

Example

Propagate all log output to the root logger in order to save them to the file.

```
import optuna
import logging

logger = logging.getLogger()

logger.setLevel(logging.INFO)  # Setup the root logger.
logger.addHandler(logging.FileHandler("foo.log", mode="w"))

optuna.logging.enable_propagation()  # Propagate logs to the root logger.
optuna.logging.disable_default_handler()  # Stop showing logs in sys.stderr.

study = optuna.create_study()

logger.info("Start optimization.")
study.optimize(objective, n_trials=10)

with open("foo.log") as f:
    assert f.readline().startswith("A new study created")
    assert f.readline() == "Start optimization.\n"
```

Return type None

6.3.8 optuna.multi_objective

This module is deprecated, with former functionality moved to optuna.samplers, optuna.study, optuna.trial and optuna.visualization.

optuna.multi_objective.samplers

| optuna.multi_objective.samplers. | Base class for multi-objective samplers. |
|----------------------------------|--|
| BaseMultiObjectiveSampler | |
| optuna.multi_objective.samplers. | Multi-objective sampler using the NSGA-II algorithm. |
| NSGAIIMultiObjectiveSampler | |
| optuna.multi_objective.samplers. | Multi-objective sampler using random sampling. |
| RandomMultiObjectiveSampler | |
| optuna.multi_objective.samplers. | Multi-objective sampler using the MOTPE algorithm. |
| MOTPEMultiObjectiveSampler | |

optuna.multi objective.samplers.BaseMultiObjectiveSampler

Base class for multi-objective samplers.

The abstract methods of this class are the same as ones defined by <code>BaseSampler</code> except for taking multi-objective versions of study and trial instances as the arguments.

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Methods

| infer_relative_search_space(study, | Infer the search space that will be used by relative |
|---|--|
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. |

abstract infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
 Target trial object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed_rng()

Reseed sampler's random number generator.

This method is called by the MultiObjectiveStudy instance if trials are executed in parallel with the option $n_jobs>1$. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

abstract sample_independent (*study*, *trial*, *param_name*, *param_distribution*) Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by sample_relative() method. This method is suitable for sampling algorithms that do not use the relationship between parameters such as random sampling.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
 Target trial object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
abstract sample_relative(study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use the relationship between parameters.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial) Target trial object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) - The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.multi_objective.samplers.NSGAllMultiObjectiveSampler

Multi-objective sampler using the NSGA-II algorithm.

NSGA-II stands for "Nondominated Sorting Genetic Algorithm II", which is a well known, fast and elitist multi-objective genetic algorithm.

For further information about NSGA-II, please refer to the following paper:

• A fast and elitist multiobjective genetic algorithm: NSGA-II

Parameters

- **population_size** Number of individuals (trials) in a generation.
- mutation_prob Probability of mutating each parameter when creating a new individual. If None is specified, the value 1.0 / len(parent_trial.params) is used where parent_trial is the parent trial of the target individual.
- **crossover_prob** Probability that a crossover (parameters swapping between parents) will occur when creating a new individual.
- swapping_prob Probability of swapping each parameter of the parents during crossover.
- **seed** Seed for random number generator.

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Methods

| infer_relative_search_space(study, | Infer the search space that will be used by relative |
|--|--|
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| <pre>sample_relative(study, trial, search_space)</pre> | Sample parameters in a given search space. |

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
 Target trial object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed rng()

Reseed sampler's random number generator.

This method is called by the MultiObjectiveStudy instance if trials are executed in parallel with the option $n_jobs>1$. In that case, the sampler instance will be replicated including the state of the random

number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

```
sample_independent (study, trial, param_name, param_distribution)
```

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by sample_relative() method. This method is suitable for sampling algorithms that do not use the relationship between parameters such as random sampling.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
 Target trial object.
- **param_name** (*str*) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
sample_relative (study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use the relationship between parameters.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
 Target trial object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.multi objective.samplers.RandomMultiObjectiveSampler

This sampler is based on *independent sampling*. See also <code>BaseMultiObjectiveSampler</code> for more details of 'independent sampling'.

Example

```
import optuna
from optuna.multi_objective.samplers import RandomMultiObjectiveSampler

def objective(trial):
    x = trial.suggest_float("x", -5, 5)
    y = trial.suggest_float("y", -5, 5)
    return x ** 2, y + 10

study = optuna.multi_objective.create_study(
    ["minimize", "minimize"], sampler=RandomMultiObjectiveSampler()
)
study.optimize(objective, n_trials=10)
```

Args: seed: Seed for random number generator.

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Methods

| infer_relative_search_space(study, | Infer the search space that will be used by relative |
|---|--|
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. |

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
 Target trial object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of

```
infer_relative_search_space().
```

reseed_rng()

Reseed sampler's random number generator.

This method is called by the MultiObjectiveStudy instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

```
\verb|sample_independent| (study, trial, param_name, param_distribution)|
```

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by sample_relative() method. This method is suitable for sampling algorithms that do not use the relationship between parameters such as random sampling.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
 Target trial object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
sample_relative (study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use the relationship between parameters.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
 Target trial object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.multi objective.samplers.MOTPEMultiObjectiveSampler

Multi-objective sampler using the MOTPE algorithm.

This sampler is a multiobjective version of TPESampler.

For further information about MOTPE algorithm, please refer to the following paper:

Multiobjective tree-structured parzen estimator for computationally expensive optimization problems

Parameters

- consider_prior Enhance the stability of Parzen estimator by imposing a Gaussian prior when True. The prior is only effective if the sampling distribution is either UniformDistribution, DiscreteUniformDistribution, LogUniformDistribution, IntUniformDistribution, or IntLogUniformDistribution.
- prior_weight The weight of the prior. This argument is used in UniformDistribution, DiscreteUniformDistribution, LogUniformDistribution, IntUniformDistribution, IntLogUniformDistribution, and CategoricalDistribution.
- consider_magic_clip Enable a heuristic to limit the smallest variances of Gaussians used in the Parzen estimator.
- **consider_endpoints** Take endpoints of domains into account when calculating variances of Gaussians in Parzen estimator. See the original paper for details on the heuristics to calculate the variances.
- n_startup_trials The random sampling is used instead of the MOTPE algorithm until the given number of trials finish in the same study. 11 * number of variables 1 is recommended in the original paper.
- n_ehvi_candidates Number of candidate samples used to calculate the expected hypervolume improvement.
- gamma A function that takes the number of finished trials and returns the number of trials
 to form a density function for samples with low grains. See the original paper for more
 details.
- weights_above A function that takes the number of finished trials and returns a weight for them. As default, weights are automatically calculated by the MOTPE's default strategy.
- **seed** Seed for random number generator.

Note: Initialization with Latin hypercube sampling may improve optimization performance. However, the current implementation only supports initialization with random sampling.

Example

```
import optuna
seed = 128
num_variables = 9
n_startup_trials = 11 * num_variables - 1

def objective(trial):
    x = []
    for i in range(1, num_variables + 1):
        x.append(trial.suggest_float(f"x(i)", 0.0, 2.0 * i))
    return x

sampler = optuna.multi_objective.samplers.MOTPEMultiObjectiveSampler(
    n_startup_trials=n_startup_trials, n_ehvi_candidates=24, seed=seed)
study = optuna.multi_objective.create_study(
    ["minimize"] * num_variables, sampler=sampler
)
study.optimize(objective, n_trials=250)
```

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Methods

| infer_relative_search_space(study, | Infer the search space that will be used by relative |
|--|--|
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| <pre>sample_relative(study, trial, search_space)</pre> | Sample parameters in a given search space. |

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

• study (optuna.multi_objective.study.MultiObjectiveStudy) - Tar-

get study object.

• trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
- Target trial object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed_rng()

Reseed sampler's random number generator.

This method is called by the MultiObjectiveStudy instance if trials are executed in parallel with the option $n_jobs>1$. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

```
sample_independent (study, trial, param_name, param_distribution)
```

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by sample_relative() method. This method is suitable for sampling algorithms that do not use the relationship between parameters such as random sampling.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial) Target trial object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
sample_relative (study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use the relationship between parameters.

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) Target study object.
- trial(optuna.multi_objective.trial.FrozenMultiObjectiveTrial)
 Target trial object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer relative search space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.multi_objective.study

| optuna.multi_objective.study. | A study corresponds to a multi-objective optimization |
|-------------------------------|---|
| MultiObjectiveStudy | task, i.e., a set of trials. |
| optuna.multi_objective.study. | Create a new MultiObjectiveStudy. |
| create_study | |
| optuna.multi_objective.study. | Load the existing MultiObjectiveStudy that has |
| load_study | the specified name. |

optuna.multi_objective.study.MultiObjectiveStudy

class optuna.multi_objective.study.MultiObjectiveStudy(study)

A study corresponds to a multi-objective optimization task, i.e., a set of trials.

This object provides interfaces to run a new Trial, access trials' history, set/get user-defined attributes of the study itself.

Note that the direct use of this constructor is not recommended. To create and load a study, please refer to the documentation of <code>create_study()</code> and <code>load_study()</code> respectively.

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Methods

| enqueue_trial(params) | Enqueue a trial with given parameter values. |
|--|---|
| <pre>get_pareto_front_trials()</pre> | Return trials located at the pareto front in the study. |
| <pre>get_trials([deepcopy, states])</pre> | Return all trials in the study. |
| <pre>optimize(objective[, timeout, n_trials,])</pre> | Optimize an objective function. |
| set_system_attr(key, value) | Set a system attribute to the study. |
| set_user_attr(key, value) | Set a user attribute to the study. |

Attributes

| directions | Return the optimization direction list. |
|--------------|---|
| n_objectives | Return the number of objectives. |
| sampler | Return the sampler. |
| system_attrs | Return system attributes. |
| trials | Return all trials in the study. |
| user_attrs | Return user attributes. |

property directions

Return the optimization direction list.

Returns A list that contains the optimization direction for each objective value.

enqueue_trial(params)

Enqueue a trial with given parameter values.

You can fix the next sampling parameters which will be evaluated in your objective function.

Please refer to the documentation of optuna.study.Study.enqueue_trial() for further details.

Parameters params (Dict[str, Any]) - Parameter values to pass your objective function

Return type None

get_pareto_front_trials()

Return trials located at the pareto front in the study.

A trial is located at the pareto front if there are no trials that dominate the trial. It's called that a trial t0 dominates another trial t1 if all (v0 \leq v1) for v0, v1 in zip(t0.values, t1.values) and any (v0 \leq v1) for v0, v1 in zip(t0.values, t1.values) are held.

 $\textbf{Returns} \ \ \textbf{A list of } \textit{FrozenMultiObjectiveTrial objects}.$

Return type List[optuna.multi_objective.trial.FrozenMultiObjectiveTrial]

```
get_trials (deepcopy=True, states=None)
```

Return all trials in the study.

The returned trials are ordered by trial number.

Parameters

- **deepcopy** (bool) Flag to control whether to apply copy.deepcopy() to the trials. Note that if you set the flag to False, you shouldn't mutate any fields of the returned trial. Otherwise the internal state of the study may corrupt and unexpected behavior may happen.
- states (Optional [Tuple [optuna.trial._state.TrialState, ..]]) Trial states to filter on. If None, include all states.

Returns A list of FrozenMultiObjectiveTrial objects.

Return type List[optuna.multi_objective.trial.FrozenMultiObjectiveTrial]

property n_objectives

Return the number of objectives.

Returns Number of objectives.

This method is the same as <code>optuna.study.Study.optimize()</code> except for taking an objective function that returns multi-objective values as the argument.

Please refer to the documentation of optuna.study.Study.optimize() for further details.

Example

```
import optuna

def objective(trial):
    # Binh and Korn function.
    x = trial.suggest_float("x", 0, 5)
    y = trial.suggest_float("y", 0, 3)

    v0 = 4 * x ** 2 + 4 * y ** 2
    v1 = (x - 5) ** 2 + (y - 5) ** 2
    return v0, v1

study = optuna.multi_objective.create_study(["minimize", "minimize"])
study.optimize(objective, n_trials=3)
```

Parameters

```
• objective (Callable[[optuna.multi_objective.trial. MultiObjectiveTrial], Sequence[float]])-
```

- timeout (Optional[int]) -
- n_trials(Optional[int])-
- n_jobs (int) -
- catch (Tuple[Type[Exception], ..]) -
- callbacks (Optional[List[Callable[[optuna.multi_objective.study.MultiObjectiveStudy, optuna.multi_objective.trial. FrozenMultiObjectiveTrial], None]]])-
- gc_after_trial (bool) -
- show_progress_bar(bool) -

Return type None

property sampler

Return the sampler.

Returns A BaseMultiObjectiveSampler object.

```
set_system_attr(key, value)
```

Set a system attribute to the study.

Note that Optuna internally uses this method to save system messages. Please use $set_user_attr()$ to set users' attributes.

Parameters

- **key** (str) A key string of the attribute.
- **value** (*Any*) A value of the attribute. The value should be JSON serializable.

Return type None

```
set_user_attr(key, value)
```

Set a user attribute to the study.

Parameters

- **key** (str) A key string of the attribute.
- **value** (Any) A value of the attribute. The value should be JSON serializable.

Return type None

property system_attrs

Return system attributes.

Returns A dictionary containing all system attributes.

property trials

Return all trials in the study.

The returned trials are ordered by trial number.

This is a short form of self.get_trials(deepcopy=True, states=None).

Returns A list of FrozenMultiObjectiveTrial objects.

property user_attrs

Return user attributes.

Returns A dictionary containing all user attributes.

optuna.multi_objective.study.create_study

```
optuna.multi_objective.study.create_study(directions, study_name=None, storage=None, sampler=None, load_if_exists=False)

Create a new MultiObjectiveStudy.
```

Example

```
def objective(trial):
    # Binh and Korn function.
    x = trial.suggest_float("x", 0, 5)
    y = trial.suggest_float("y", 0, 3)

    v0 = 4 * x ** 2 + 4 * y ** 2
    v1 = (x - 5) ** 2 + (y - 5) ** 2
    return v0, v1

study = optuna.multi_objective.create_study(["minimize", "minimize"])
study.optimize(objective, n_trials=3)
```

Parameters

- **directions** (*List[str]*) Optimization direction for each objective value. Set minimize for minimization and maximize for maximization.
- **study_name** (Optional[str]) Study's name. If this argument is set to None, a unique name is generated automatically.

• **storage** (Optional[Union[str, optuna.storages._base. BaseStorage]]) - Database URL. If this argument is set to None, in-memory storage is used, and the Study will not be persistent.

Note:

When a database URL is passed, Optuna internally uses SQLAlchemy to handle the database. Please refer to SQLAlchemy's document for further details. If you want to specify non-default options to SQLAlchemy Engine, you can instantiate RDBStorage with your desired options and pass it to the storage argument instead of a URL.

- sampler (Optional[optuna.multi_objective.samplers._base. BaseMultiObjectiveSampler]) A sampler object that implements background algorithm for value suggestion. If None is specified, NSGAIIMultiObjectiveSampler is used as the default. See also samplers.
- load_if_exists (bool) Flag to control the behavior to handle a conflict of study names. In the case where a study named study_name already exists in the storage, a DuplicatedStudyError is raised if load_if_exists is set to False. Otherwise, the creation of the study is skipped, and the existing one is returned.

Returns A MultiObjectiveStudy object.

Return type optuna.multi_objective.study.MultiObjectiveStudy

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

optuna.multi_objective.study.load_study

optuna.multi_objective.study.load_study (study_name, storage, sampler=None) Load the existing MultiObjectiveStudy that has the specified name.

Example

```
import optuna

def objective(trial):
    # Binh and Korn function.
    x = trial.suggest_float("x", 0, 5)
    y = trial.suggest_float("y", 0, 3)

    v0 = 4 * x ** 2 + 4 * y ** 2
    v1 = (x - 5) ** 2 + (y - 5) ** 2
    return v0, v1

study = optuna.multi_objective.create_study(
```

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```
directions=["minimize", "minimize"],
    study_name="my_study",
    storage="sqlite:///example.db",
)
study.optimize(objective, n_trials=3)

loaded_study = optuna.multi_objective.study.load_study(
    study_name="my_study", storage="sqlite:///example.db"
)
assert len(loaded_study.trials) == len(study.trials)
```

Parameters

- **study_name** (str) Study's name. Each study has a unique name as an identifier.
- **storage** (Union[str, optuna.storages._base.BaseStorage]) Database URL such as sqlite:///example.db. Please see also the documentation of create_study() for further details.
- sampler (Optional[optuna.multi_objective.samplers._base. BaseMultiObjectiveSampler]) A sampler object that implements background algorithm for value suggestion. If None is specified, RandomMultiObjectiveSampler is used as the default. See also samplers.

Returns A MultiObjectiveStudy object.

Return type optuna.multi_objective.study.MultiObjectiveStudy

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

optuna.multi_objective.trial

| optuna.multi_objective.trial. MultiObjectiveTrial | A trial is a process of evaluating an objective function. |
|---|---|
| optuna.multi_objective.trial. FrozenMultiObjectiveTrial | Status and results of a MultiObjectiveTrial. |

optuna.multi_objective.trial.MultiObjectiveTrial

```
class optuna.multi_objective.trial.MultiObjectiveTrial(trial)

A trial is a process of evaluating an objective function.
```

This object is passed to an objective function and provides interfaces to get parameter suggestion, manage the trial's state, and set/get user-defined attributes of the trial.

Note that the direct use of this constructor is not recommended. This object is seamlessly instantiated and passed to the objective function behind the <code>optuna.multi_objective.study.MultiObjectiveStudy.optimize()</code> method; hence library users do not care about instantiation of this object.

Parameters trial – A *Trial* object.

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Methods

| report(values, step) | Report intermediate objective function values for a |
|---|---|
| | given step. |
| set_system_attr(key, value) | Set system attributes to the trial. |
| set_user_attr(key, value) | Set user attributes to the trial. |
| suggest_categorical(name, choices) | Suggest a value for the categorical parameter. |
| suggest_discrete_uniform(name, low, | Suggest a value for the discrete parameter. |
| high, q) | |
| <pre>suggest_float(name, low, high, *[, step, log])</pre> | Suggest a value for the floating point parameter. |
| suggest_int(name, low, high[, step, log]) | Suggest a value for the integer parameter. |
| suggest_loguniform(name, low, high) | Suggest a value for the continuous parameter. |
| suggest_uniform(name, low, high) | Suggest a value for the continuous parameter. |

Attributes

| datetime_start | Return start datetime. |
|----------------|---|
| distributions | Return distributions of parameters to be optimized. |
| number | Return trial's number which is consecutive and |
| | unique in a study. |
| params | Return parameters to be optimized. |
| system_attrs | Return system attributes. |
| user_attrs | Return user attributes. |

property datetime_start

Return start datetime.

Returns Datetime where the *Trial* started.

property distributions

Return distributions of parameters to be optimized.

Returns A dictionary containing all distributions.

property number

Return trial's number which is consecutive and unique in a study.

Returns A trial number.

property params

Return parameters to be optimized.

Returns A dictionary containing all parameters.

report (values, step)

Report intermediate objective function values for a given step.

The reported values are used by the pruners to determine whether this trial should be pruned.

See also:

Please refer to BasePruner.

Note: The reported values are converted to float type by applying float () function internally. Thus, it accepts all float-like types (e.g., numpy.float32). If the conversion fails, a TypeError is raised.

Parameters

- values (Sequence[float]) Intermediate objective function values for a given step.
- **step** (*int*) Step of the trial (e.g., Epoch of neural network training).

Return type None

```
set_system_attr(key, value)
```

Set system attributes to the trial.

Please refer to the documentation of optuna.trial.Trial.set_system_attr() for further details.

Parameters

- key (str) -
- value (Any) -

Return type None

set_user_attr(key, value)

Set user attributes to the trial.

Please refer to the documentation of optuna.trial.Trial.set_user_attr() for further details.

Parameters

- key (str) -
- value (Any) -

Return type None

suggest_categorical(name, choices)

Suggest a value for the categorical parameter.

Please refer to the documentation of optuna.trial.Trial.suggest_categorical() for further details.

Parameters

- name (str)-
- choices (Sequence [Union [None, bool, int, float, str]]) -

Return type Union[None, bool, int, float, str]

suggest_discrete_uniform(name, low, high, q)

Suggest a value for the discrete parameter.

Please refer to the documentation of optuna.trial.Trial.suggest_discrete_uniform() for further details.

Parameters

```
    name (str) -
    low (float) -
    high (float) -
    q(float) -
```

Return type float

```
suggest_float (name, low, high, *, step=None, log=False)
```

Suggest a value for the floating point parameter.

Please refer to the documentation of optuna.trial.Trial.suggest_float() for further details.

Parameters

```
name (str) -
low (float) -
high (float) -
step (Optional[float]) -
log (bool) -
```

Return type float

```
suggest_int (name, low, high, step=1, log=False)
```

Suggest a value for the integer parameter.

Please refer to the documentation of optuna.trial.Trial.suggest_int() for further details.

Parameters

```
• name (str) -
• low (int) -
• high (int) -
• step (int) -
• log (bool) -
```

Return type int

$suggest_loguniform(name, low, high)$

Suggest a value for the continuous parameter.

Please refer to the documentation of optuna.trial.Trial.suggest_loguniform() for further details.

Parameters

```
name (str) -
low (float) -
high (float) -

Return type float
```

suggest_uniform(name, low, high)

Suggest a value for the continuous parameter.

Please refer to the documentation of optuna.trial.Trial.suggest_uniform() for further details.

Parameters

- name (str) -
- **low** (float) -
- high (float) -

Return type float

property system_attrs

Return system attributes.

Returns A dictionary containing all system attributes.

property user_attrs

Return user attributes.

Returns A dictionary containing all user attributes.

optuna.multi_objective.trial.FrozenMultiObjectiveTrial

```
class optuna.multi_objective.trial.FrozenMultiObjectiveTrial (n_objectives, trial)
    Status and results of a MultiObjectiveTrial.
```

number

Unique and consecutive number of MultiObjectiveTrial for each MultiObjectiveStudy. Note that this field uses zero-based numbering.

state

TrialState of the MultiObjectiveTrial.

values

Objective values of the MultiObjectiveTrial.

datetime start

Datetime where the MultiObjectiveTrial started.

datetime_complete

Datetime where the MultiObjectiveTrial finished.

params

Dictionary that contains suggested parameters.

distributions

Dictionary that contains the distributions of params.

user attrs

Dictionary that contains the attributes of the MultiObjectiveTrial set with optuna. multi_objective.trial.MultiObjectiveTrial.set_user_attr().

intermediate_values

Intermediate objective values set with optuna.multi_objective.trial.
MultiObjectiveTrial.report().

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Attributes

```
datetime_complete

datetime_start

distributions

last_step

number

params

state

system_attrs

user_attrs
```

optuna.multi_objective.visualization

Note: optuna.multi_objective.visualization module uses plotly to create figures, but JupyterLab cannot render them by default. Please follow this installation guide to show figures in JupyterLab.

```
optuna.multi_objective.visualization. Plot the pareto front of a study. plot_pareto_front
```

optuna.multi_objective.visualization.plot_pareto_front

```
optuna.multi_objective.visualization.plot_pareto_front(study, names=None, in-
clude_dominated_trials=False,
axis order=None)
```

Plot the pareto front of a study.

Example

The following code snippet shows how to plot the pareto front of a study.

```
def objective(trial):
    x = trial.suggest_float("x", 0, 5)
    y = trial.suggest_float("y", 0, 3)
```

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```
v0 = 4 * x ** 2 + 4 * y ** 2
v1 = (x - 5) ** 2 + (y - 5) ** 2
return v0, v1

study = optuna.multi_objective.create_study(["minimize", "minimize"])
study.optimize(objective, n_trials=50)

fig = optuna.multi_objective.visualization.plot_pareto_front(study)
fig.show()
```

Parameters

- **study** (optuna.multi_objective.study.MultiObjectiveStudy) A MultiObjectiveStudy object whose trials are plotted for their objective values.
- names (Optional[List[str]]) Objective name list used as the axis titles. If None is specified, "Objective {objective_index}" is used instead.
- include_dominated_trials (bool) A flag to include all dominated trial's objective values.
- axis_order (Optional[List[int]]) A list of indices indicating the axis order. If None is specified, default order is used.

Returns A plotly.graph_objs.Figure object.

Raises ValueError – If the number of objectives of study isn't 2 or 3.

Return type plotly.graph_objs._figure.Figure

Warning: Deprecated in v2.4.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

6.3.9 optuna.pruners

The pruners module defines a BasePruner class characterized by an abstract prune() method, which, for a given trial and its associated study, returns a boolean value representing whether the trial should be pruned. This determination is made based on stored intermediate values of the objective function, as previously reported for the trial using optuna.trial.Trial.report(). The remaining classes in this module represent child classes, inheriting from BasePruner, which implement different pruning strategies.

See also:

Efficient Optimization Algorithms tutorial explains the concept of the pruner classes and a minimal example.

| optuna.pruners.BasePruner | Base class for pruners. |
|---------------------------------|--|
| optuna.pruners.MedianPruner | Pruner using the median stopping rule. |
| optuna.pruners.NopPruner | Pruner which never prunes trials. |
| optuna.pruners.PatientPruner | Pruner which wraps another pruner with tolerance. |
| optuna.pruners.PercentilePruner | Pruner to keep the specified percentile of the trials. |
| | ., |

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| optuna.pruners.SuccessiveHalvingPruner | Pruner using Asynchronous Successive Halving Algorithm. |
|--|---|
| optuna.pruners.HyperbandPruner | Pruner using Hyperband. |
| optuna.pruners.ThresholdPruner | Pruner to detect outlying metrics of the trials. |

optuna.pruners.BasePruner

class optuna.pruners.BasePruner

Base class for pruners.

Methods

| prune(study, trial) | Judge whether the trial should be pruned based on |
|---------------------|---|
| | the reported values. |

abstract prune (study, trial)

Judge whether the trial should be pruned based on the reported values.

Note that this method is not supposed to be called by library users. Instead, <code>optuna.trial.Trial.report()</code> and <code>optuna.trial.Trial.should_prune()</code> provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (optuna.study.study) Study object of the target study.
- **trial** (optuna.trial._frozen.FrozenTrial) FrozenTrial object of the target trial. Take a copy before modifying this object.

Returns A boolean value representing whether the trial should be pruned.

Return type bool

optuna.pruners.MedianPruner

Pruner using the median stopping rule.

Prune if the trial's best intermediate result is worse than median of intermediate results of previous trials at the same step.

Example

We minimize an objective function with the median stopping rule.

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear_model import SGDClassifier
from sklearn.model_selection import train_test_split
import optuna
```

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```
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
classes = np.unique(y)
def objective(trial):
    alpha = trial.suggest_float("alpha", 0.0, 1.0)
    clf = SGDClassifier(alpha=alpha)
    n_{train_iter} = 100
    for step in range(n_train_iter):
        clf.partial_fit(X_train, y_train, classes=classes)
        intermediate_value = clf.score(X_valid, y_valid)
        trial.report(intermediate_value, step)
        if trial.should_prune():
            raise optuna.TrialPruned()
    return clf.score(X_valid, y_valid)
study = optuna.create_study(
    direction="maximize",
    pruner=optuna.pruners.MedianPruner(
        n_startup_trials=5, n_warmup_steps=30, interval_steps=10
    ) .
study.optimize(objective, n_trials=20)
```

Parameters

- n_startup_trials Pruning is disabled until the given number of trials finish in the same study.
- n_warmup_steps Pruning is disabled until the trial exceeds the given number of step. Note that this feature assumes that step starts at zero.
- **interval_steps** Interval in number of steps between the pruning checks, offset by the warmup steps. If no value has been reported at the time of a pruning check, that particular check will be postponed until a value is reported.
- n_min_trials Minimum number of reported trial results at a step to judge whether to prune. If the number of reported intermediate values from all trials at the current step is less than n_min_trials, the trial will not be pruned. This can be used to ensure that a minimum number of trials are run to completion without being pruned.

Methods

| prune(study, trial) | Judge whether the trial should be pruned based on |
|---------------------|---|
| | the reported values. |

```
prune (study, trial)
```

Judge whether the trial should be pruned based on the reported values.

Note that this method is not supposed to be called by library users. Instead, <code>optuna.trial.Trial.report()</code> and <code>optuna.trial.Trial.should_prune()</code> provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (optuna.study.study.Study) Study object of the target study.
- **trial** (optuna.trial._frozen.FrozenTrial) FrozenTrial object of the target trial. Take a copy before modifying this object.

Returns A boolean value representing whether the trial should be pruned.

Return type bool

optuna.pruners.NopPruner

```
class optuna.pruners.NopPruner
Pruner which never prunes trials.
```

Example

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear_model import SGDClassifier
from sklearn.model_selection import train_test_split
import optuna
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
classes = np.unique(y)
def objective(trial):
   alpha = trial.suggest_float("alpha", 0.0, 1.0)
   clf = SGDClassifier(alpha=alpha)
   n_train_iter = 100
    for step in range(n_train_iter):
        clf.partial_fit(X_train, y_train, classes=classes)
        intermediate_value = clf.score(X_valid, y_valid)
        trial.report(intermediate_value, step)
        if trial.should_prune():
            assert False, "should_prune() should always return False with this.
⇔pruner."
```

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Methods

| prune(study, trial) | Judge whether the trial should be pruned based on |
|---------------------|---|
| | the reported values. |

prune (study, trial)

Judge whether the trial should be pruned based on the reported values.

Note that this method is not supposed to be called by library users. Instead, <code>optuna.trial.Trial.report()</code> and <code>optuna.trial.Trial.should_prune()</code> provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (optuna.study.study) **Study** object of the target study.
- **trial** (optuna.trial._frozen.FrozenTrial) FrozenTrial object of the target trial. Take a copy before modifying this object.

Returns A boolean value representing whether the trial should be pruned.

Return type bool

optuna.pruners.PatientPruner

class optuna.pruners.**PatientPruner** (*wrapped_pruner*, *patience*, *min_delta=0.0*)

Pruner which wraps another pruner with tolerance.

Example

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear_model import SGDClassifier
from sklearn.model_selection import train_test_split

import optuna

X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
classes = np.unique(y)

def objective(trial):
    alpha = trial.suggest_float("alpha", 0.0, 1.0)
```

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Parameters

- wrapped_pruner Wrapped pruner to perform pruning when PatientPruner allows a trial to be pruned. If it is None, this pruner is equivalent to early-stopping taken the intermediate values in the individual trial.
- patience Pruning is disabled until the objective doesn't improve for patience consecutive steps.
- min_delta Tolerance value to check whether or not the objective improves. This value should be non-negative.

Note: Added in v2.8.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.8.0.

Methods

| prune(study, trial) | Judge whether the trial should be pruned based on |
|---------------------|---|
| | the reported values. |

prune (study, trial)

Judge whether the trial should be pruned based on the reported values.

Note that this method is not supposed to be called by library users. Instead, <code>optuna.trial.Trial.report()</code> and <code>optuna.trial.Trial.should_prune()</code> provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (optuna. study. study. Study) Study object of the target study.
- trial (optuna.trial._frozen.FrozenTrial) FrozenTrial object of the tar-

get trial. Take a copy before modifying this object.

Returns A boolean value representing whether the trial should be pruned.

Return type bool

optuna.pruners.PercentilePruner

Pruner to keep the specified percentile of the trials.

Prune if the best intermediate value is in the bottom percentile among trials at the same step.

Example

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear_model import SGDClassifier
from sklearn.model_selection import train_test_split
import optuna
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
classes = np.unique(y)
def objective(trial):
   alpha = trial.suggest_float("alpha", 0.0, 1.0)
   clf = SGDClassifier(alpha=alpha)
   n_{train_iter} = 100
    for step in range(n_train_iter):
        clf.partial_fit(X_train, y_train, classes=classes)
        intermediate_value = clf.score(X_valid, y_valid)
        trial.report(intermediate_value, step)
        if trial.should_prune():
            raise optuna.TrialPruned()
    return clf.score(X_valid, y_valid)
study = optuna.create_study(
   direction="maximize",
   pruner=optuna.pruners.PercentilePruner(
        25.0, n_startup_trials=5, n_warmup_steps=30, interval_steps=10
study.optimize(objective, n_trials=20)
```

Parameters

• **percentile** – Percentile which must be between 0 and 100 inclusive (e.g., When given 25.0, top of 25th percentile trials are kept).

- n_startup_trials Pruning is disabled until the given number of trials finish in the same study.
- n_warmup_steps Pruning is disabled until the trial exceeds the given number of step. Note that this feature assumes that step starts at zero.
- **interval_steps** Interval in number of steps between the pruning checks, offset by the warmup steps. If no value has been reported at the time of a pruning check, that particular check will be postponed until a value is reported. Value must be at least 1.
- n_min_trials Minimum number of reported trial results at a step to judge whether to prune. If the number of reported intermediate values from all trials at the current step is less than n_min_trials, the trial will not be pruned. This can be used to ensure that a minimum number of trials are run to completion without being pruned.

Methods

| prune(study, trial) | Judge whether the trial should be pruned based on |
|---------------------|---|
| | the reported values. |

prune (study, trial)

Judge whether the trial should be pruned based on the reported values.

Note that this method is not supposed to be called by library users. Instead, <code>optuna.trial.Trial.report()</code> and <code>optuna.trial.Trial.should_prune()</code> provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (optuna.study.study) Study object of the target study.
- **trial** (optuna.trial._frozen.FrozenTrial) FrozenTrial object of the target trial. Take a copy before modifying this object.

Returns A boolean value representing whether the trial should be pruned.

Return type bool

optuna.pruners.SuccessiveHalvingPruner

Pruner using Asynchronous Successive Halving Algorithm.

Successive Halving is a bandit-based algorithm to identify the best one among multiple configurations. This class implements an asynchronous version of Successive Halving. Please refer to the paper of Asynchronous Successive Halving for detailed descriptions.

Note that, this class does not take care of the parameter for the maximum resource, referred to as R in the paper. The maximum resource allocated to a trial is typically limited inside the objective function (e.g., step number in simple pruning.py, EPOCH number in chainer integration.py).

See also:

Please refer to report ().

Example

We minimize an objective function with SuccessiveHalvingPruner.

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear model import SGDClassifier
from sklearn.model_selection import train_test_split
import optuna
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
classes = np.unique(y)
def objective(trial):
    alpha = trial.suggest_float("alpha", 0.0, 1.0)
    clf = SGDClassifier(alpha=alpha)
    n train iter = 100
    for step in range(n_train_iter):
        clf.partial_fit(X_train, y_train, classes=classes)
        intermediate_value = clf.score(X_valid, y_valid)
        trial.report(intermediate value, step)
        if trial.should_prune():
            raise optuna. Trial Pruned ()
    return clf.score(X_valid, y_valid)
study = optuna.create_study(
    direction="maximize", pruner=optuna.pruners.SuccessiveHalvingPruner()
study.optimize(objective, n_trials=20)
```

Parameters

• min_resource – A parameter for specifying the minimum resource allocated to a trial (in the paper this parameter is referred to as r). This parameter defaults to 'auto' where the value is determined based on a heuristic that looks at the number of required steps for the first trial to complete.

A trial is never pruned until it executes min_resource \times reduction_factor min_early_stopping_rate steps (i.e., the completion point of the first rung). When the trial completes the first rung, it will be promoted to the next rung only if the value of the trial is placed in the top $\frac{1}{\text{reduction_factor}}$ fraction of the all trials that already have reached the point (otherwise it will be pruned there). If the trial won the competition, it runs until the next completion point (i.e., min_resource \times reduction_factor (min_early_stopping_rate+rung) steps) and repeats the same procedure.

Note: If the step of the last intermediate value may change with each trial, please manually specify the minimum possible step to min_resource.

- **reduction_factor** A parameter for specifying reduction factor of promotable trials (in the paper this parameter is referred to as η). At the completion point of each rung, about $\frac{1}{\text{reduction_factor}}$ trials will be promoted.
- min_early_stopping_rate A parameter for specifying the minimum early-stopping rate (in the paper this parameter is referred to as s).
- **bootstrap_count** Minimum number of trials that need to complete a rung before any trial is considered for promotion into the next rung.

Methods

| prune(study, trial) | Judge whether the trial should be pruned based on |
|---------------------|---|
| | the reported values. |

prune (study, trial)

Judge whether the trial should be pruned based on the reported values.

Note that this method is not supposed to be called by library users. Instead, <code>optuna.trial.Trial.report()</code> and <code>optuna.trial.Trial.should_prune()</code> provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- study (optuna.study.study) Study object of the target study.
- **trial** (optuna.trial._frozen.FrozenTrial) FrozenTrial object of the target trial. Take a copy before modifying this object.

Returns A boolean value representing whether the trial should be pruned.

Return type bool

optuna.pruners.HyperbandPruner

```
class optuna.pruners.HyperbandPruner(min_resource=1, max_resource='auto', reduc-
tion_factor=3, bootstrap_count=0)
```

Pruner using Hyperband.

As SuccessiveHalving (SHA) requires the number of configurations n as its hyperparameter. For a given finite budget B, all the configurations have the resources of $\frac{B}{n}$ on average. As you can see, there will be a trade-off of B and $\frac{B}{n}$. Hyperband attacks this trade-off by trying different n values for a fixed budget.

Note:

- In the Hyperband paper, the counterpart of RandomSampler is used.
- Optuna uses TPESampler by default.
- The benchmark result shows that optuna.pruners.HyperbandPruner supports both samplers.

Note: If you use HyperbandPruner with *TPESampler*, it's recommended to consider to set larger n_trials or timeout to make full use of the characteristics of *TPESampler* because *TPESampler* uses some (by default, 10) *Trials* for its startup.

As Hyperband runs multiple SuccessiveHalvingPruner and collect trials based on the current Trial's bracket ID, each bracket needs to observe more than 10 Trials for TPESampler to adapt its search space.

Thus, for example, if HyperbandPruner has 4 pruners in it, at least 4×10 trials are consumed for startup.

Note: Hyperband has several *SuccessiveHalvingPruner*. Each *SuccessiveHalvingPruner* is referred as "bracket" in the original paper. The number of brackets is an important factor to control the early stopping behavior of Hyperband and is automatically determined by min_resource, max_resource and reduction_factor as *The number of brackets = floor(log_{reduction_factor}(max_resource / min_resource)) + 1*. Please set reduction_factor so that the number of brackets is not too large (about 4 ~ 6 in most use cases). Please see Section 3.6 of the original paper for the detail.

See also:

Please refer to report ().

Example

We minimize an objective function with Hyperband pruning algorithm.

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear_model import SGDClassifier
from sklearn.model_selection import train_test_split
import optuna
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
classes = np.unique(y)
n_{train_iter} = 100
def objective(trial):
    alpha = trial.suggest_float("alpha", 0.0, 1.0)
    clf = SGDClassifier(alpha=alpha)
    for step in range(n_train_iter):
        clf.partial_fit(X_train, y_train, classes=classes)
        intermediate_value = clf.score(X_valid, y_valid)
        trial.report(intermediate_value, step)
        if trial.should_prune():
            raise optuna. Trial Pruned ()
    return clf.score(X_valid, y_valid)
study = optuna.create_study(
    direction="maximize",
    pruner=optuna.pruners.HyperbandPruner(
        min_resource=1, max_resource=n_train_iter, reduction_factor=3
    ),
```

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study.optimize(objective, n_trials=20)

Parameters

- min_resource A parameter for specifying the minimum resource allocated to a trial noted as r in the paper. A smaller r will give a result faster, but a larger r will give a better guarantee of successful judging between configurations. See the details for SuccessiveHalvingPruner.
- max_resource A parameter for specifying the maximum resource allocated to a trial. R in the paper corresponds to max_resource / min_resource. This value represents and should match the maximum iteration steps (e.g., the number of epochs for neural networks). When this argument is "auto", the maximum resource is estimated according to the completed trials. The default value of this argument is "auto".

Note: With "auto", the maximum resource will be the largest step reported by report () in the first, or one of the first if trained in parallel, completed trial. No trials will be pruned until the maximum resource is determined.

Note: If the step of the last intermediate value may change with each trial, please manually specify the maximum possible step to max_resource.

- **reduction_factor** A parameter for specifying reduction factor of promotable trials noted as η in the paper. See the details for SuccessiveHalvingPruner.
- bootstrap_count Parameter specifying the number of trials required in a rung before any trial can be promoted. Incompatible with max_resouce is "auto". See the details for SuccessiveHalvingPruner.

Methods

| prune(study, trial) | Judge whether the trial should be pruned based on |
|---------------------|---|
| | the reported values. |

prune (study, trial)

Judge whether the trial should be pruned based on the reported values.

Note that this method is not supposed to be called by library users. Instead, <code>optuna.trial.Trial.report()</code> and <code>optuna.trial.Trial.should_prune()</code> provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (optuna.study.study) Study object of the target study.
- **trial** (optuna.trial._frozen.FrozenTrial) FrozenTrial object of the target trial. Take a copy before modifying this object.

Returns A boolean value representing whether the trial should be pruned.

Return type bool

optuna.pruners.ThresholdPruner

Pruner to detect outlying metrics of the trials.

Prune if a metric exceeds upper threshold, falls behind lower threshold or reaches nan.

Example

```
from optuna import create_study
from optuna.pruners import ThresholdPruner
from optuna import TrialPruned
def objective_for_upper(trial):
    for step, y in enumerate(ys_for_upper):
        trial.report(y, step)
        if trial.should_prune():
            raise TrialPruned()
    return ys_for_upper[-1]
def objective_for_lower(trial):
    for step, y in enumerate(ys_for_lower):
        trial.report(y, step)
        if trial.should prune():
            raise TrialPruned()
    return ys_for_lower[-1]
ys_for_upper = [0.0, 0.1, 0.2, 0.5, 1.2]
ys_for_lower = [100.0, 90.0, 0.1, 0.0, -1]
study = create_study(pruner=ThresholdPruner(upper=1.0))
study.optimize(objective_for_upper, n_trials=10)
study = create_study(pruner=ThresholdPruner(lower=0.0))
study.optimize(objective_for_lower, n_trials=10)
```

Parameters

- **lower** A minimum value which determines whether pruner prunes or not. If an intermediate value is smaller than lower, it prunes.
- **upper** A maximum value which determines whether pruner prunes or not. If an intermediate value is larger than upper, it prunes.
- n_warmup_steps Pruning is disabled if the step is less than the given number of warmup steps.
- interval_steps Interval in number of steps between the pruning checks, offset by the warmup steps. If no value has been reported at the time of a pruning check, that particular check will be postponed until a value is reported. Value must be at least 1.

Methods

| prune(study, trial) | Judge whether the trial should be pruned based on |
|---------------------|---|
| | the reported values. |

prune (study, trial)

Judge whether the trial should be pruned based on the reported values.

Note that this method is not supposed to be called by library users. Instead, <code>optuna.trial.Trial.report()</code> and <code>optuna.trial.Trial.should_prune()</code> provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (optuna.study.study) Study object of the target study.
- **trial** (optuna.trial._frozen.FrozenTrial) FrozenTrial object of the target trial. Take a copy before modifying this object.

Returns A boolean value representing whether the trial should be pruned.

Return type bool

6.3.10 optuna.samplers

The samplers module defines a base class for parameter sampling as described extensively in BaseSampler. The remaining classes in this module represent child classes, deriving from BaseSampler, which implement different sampling strategies.

See also:

Efficient Optimization Algorithms tutorial explains the overview of the sampler classes.

| optuna.samplers.BaseSampler | Base class for samplers. |
|-------------------------------------|---|
| optuna.samplers.GridSampler | Sampler using grid search. |
| optuna.samplers.RandomSampler | Sampler using random sampling. |
| optuna.samplers.TPESampler | Sampler using TPE (Tree-structured Parzen Estimator) |
| | algorithm. |
| optuna.samplers.CmaEsSampler | A sampler using cmaes as the backend. |
| optuna.samplers.PartialFixedSampler | Sampler with partially fixed parameters. |
| optuna.samplers.NSGAIISampler | Multi-objective sampler using the NSGA-II algorithm. |
| optuna.samplers.MOTPESampler | Multi-objective sampler using the MOTPE algorithm. |
| optuna.samplers. | A class to calculate the intersection search space of a |
| IntersectionSearchSpace | Study. |
| optuna.samplers. | Return the intersection search space of the Study. |
| intersection_search_space | |

optuna.samplers.BaseSampler

class optuna.samplers.BaseSampler

Base class for samplers.

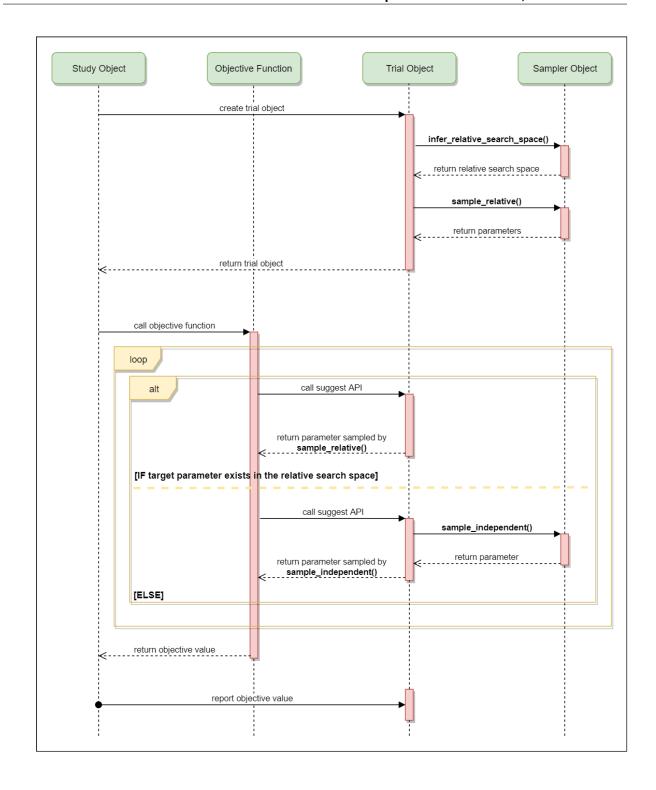
Optuna combines two types of sampling strategies, which are called *relative sampling* and *independent sampling*.

The relative sampling determines values of multiple parameters simultaneously so that sampling algorithms can use relationship between parameters (e.g., correlation). Target parameters of the relative sampling are described in a relative search space, which is determined by <code>infer_relative_search_space()</code>.

The independent sampling determines a value of a single parameter without considering any relationship between parameters. Target parameters of the independent sampling are the parameters not described in the relative search space.

More specifically, parameters are sampled by the following procedure. At the beginning of a trial, <code>infer_relative_search_space()</code> is called to determine the relative search space for the trial. Then, <code>sample_relative()</code> is invoked to sample parameters from the relative search space. During the execution of the objective function, <code>sample_independent()</code> is used to sample parameters that don't belong to the relative search space.

The following figure depicts the lifetime of a trial and how the above three methods are called in the trial.



Methods

| after_trial(study, trial, state, values) | Trial post-processing. |
|---|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

abstract infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- study (optuna.study.study.Study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to $intersection_search_space()$ as an implementation of $infer_relative_search_space()$.

reseed_rng()

Reseed sampler's random number generator.

This method is called by the Study instance if trials are executed in parallel with the option $n_jobs>1$. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

```
abstract sample_independent (study, trial, param_name, param_distribution)
Sample a parameter for a given distribution.
```

This method is called only for the parameters not contained in the search space returned by <code>sample_relative()</code> method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

abstract sample_relative(study, trial, search_space)

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.samplers.GridSampler

```
class optuna.samplers.GridSampler(search_space)
Sampler using grid search.
```

With *GridSampler*, the trials suggest all combinations of parameters in the given search space during the study.

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_int("y", -100, 100)
    return x ** 2 + y ** 2

search_space = {"x": [-50, 0, 50], "y": [-99, 0, 99]}
study = optuna.create_study(sampler=optuna.samplers.GridSampler(search_space))
study.optimize(objective)
```

Note: *GridSampler* automatically stops the optimization if all combinations in the passed search_space have already been evaluated, internally invoking the *stop()* method.

Note: GridSampler does not take care of a parameter's quantization specified by discrete suggest methods but just samples one of values specified in the search space. E.g., in the following code snippet, either of -0.5 or 0.5 is sampled as x instead of an integer point.

```
def objective(trial):
    # The following suggest method specifies integer points between -5 and 5.
    x = trial.suggest_float("x", -5, 5, step=1)
    return x ** 2

# Non-int points are specified in the grid.
search_space = {"x": [-0.5, 0.5]}
study = optuna.create_study(sampler=optuna.samplers.GridSampler(search_space))
study.optimize(objective, n_trials=2)
```

Note: A parameter configuration in the grid is not considered finished until its trial is finished. Therefore, during distributed optimization where trials run concurrently, different workers will occasionally suggest the same parameter configuration. The total number of actual trials may therefore exceed the size of the grid.

Note: The grid is randomly shuffled and the order in which parameter configurations are suggested may vary.

This is to reduce duplicate suggestions during distributed optimization.

Note: All parameters must be specified when using <code>GridSampler</code> with <code>enqueue_trial()</code>.

Parameters search_space – A dictionary whose key and value are a parameter name and the corresponding candidates of values, respectively.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. |
|---|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- study (optuna.study.study.Study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed_rng()

Reseed sampler's random number generator.

This method is called by the Study instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

sample_independent (study, trial, param_name, param_distribution)

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by <code>sample_relative()</code> method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

sample relative (study, trial, search space)

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

• study (optuna.study.study) - Target study object.

• **trial** (optuna.trial._frozen.FrozenTrial) - Target trial object. Take a copy before modifying this object.

```
• search_space (Dict[str, optuna.distributions. BaseDistribution]) - The search space returned by infer_relative_search_space().
```

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.samplers.RandomSampler

```
class optuna.samplers.RandomSampler(seed=None)
    Sampler using random sampling.
```

This sampler is based on *independent sampling*. See also *BaseSampler* for more details of 'independent sampling'.

Example

```
import optuna
from optuna.samplers import RandomSampler

def objective(trial):
    x = trial.suggest_float("x", -5, 5)
    return x ** 2

study = optuna.create_study(sampler=RandomSampler())
study.optimize(objective, n_trials=10)
```

Parameters seed – Seed for random number generator.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. |
|---|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. |

```
\verb"after_trial" (study, trial, state, values)"
```

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without

prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- state (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed_rng()

Reseed sampler's random number generator.

This method is called by the Study instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

sample_independent (study, trial, param_name, param_distribution)

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by $sample_relative()$ method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
sample_relative (study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.samplers.TPESampler

```
class optuna.samplers.TPESampler (consider_prior=True, prior_weight=1.0, consider_magic_clip=True, consider_endpoints=False, n_startup_trials=10, n_ei_candidates=24, gamma=<function default_gamma>, weights=<function default_weights>, seed=None, *, multivariate=False, group=False, warn_independent_sampling=True, constant liar=False)
```

Sampler using TPE (Tree-structured Parzen Estimator) algorithm.

This sampler is based on *independent sampling*. See also *BaseSampler* for more details of 'independent sampling'.

On each trial, for each parameter, TPE fits one Gaussian Mixture Model (GMM) 1 (x) to the set of parameter values associated with the best objective values, and another GMM g(x) to the remaining parameter values. It chooses the parameter value x that maximizes the ratio 1 (x)/g(x).

For further information about TPE algorithm, please refer to the following papers:

- Algorithms for Hyper-Parameter Optimization
- Making a Science of Model Search: Hyperparameter Optimization in Hundreds of Dimensions for Vision Architectures
- Multiobjective tree-structured parzen estimator for computationally expensive optimization problems

Example

```
import optuna
from optuna.samplers import TPESampler

def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return x ** 2

study = optuna.create_study(sampler=TPESampler())
study.optimize(objective, n_trials=10)
```

Parameters

- consider_prior Enhance the stability of Parzen estimator by imposing a Gaussian prior when True. The prior is only effective if the sampling distribution is either UniformDistribution, DiscreteUniformDistribution, LogUniformDistribution, IntUniformDistribution, or IntLogUniformDistribution.
- prior_weight The weight of the prior. This argument is used in UniformDistribution, DiscreteUniformDistribution, LogUniformDistribution, IntUniformDistribution, IntLogUniformDistribution, and CategoricalDistribution.
- **consider_magic_clip** Enable a heuristic to limit the smallest variances of Gaussians used in the Parzen estimator.
- **consider_endpoints** Take endpoints of domains into account when calculating variances of Gaussians in Parzen estimator. See the original paper for details on the heuristics to calculate the variances.
- n_startup_trials The random sampling is used instead of the TPE algorithm until the given number of trials finish in the same study.
- n_ei_candidates Number of candidate samples used to calculate the expected improvement.
- gamma A function that takes the number of finished trials and returns the number of trials to form a density function for samples with low grains. See the original paper for more details.
- weights A function that takes the number of finished trials and returns a weight for them. See Making a Science of Model Search: Hyperparameter Optimization in Hundreds of Dimensions for Vision Architectures for more details.

Note: In the multi-objective case, this argument is only used to compute the weights of bad trials, i.e., trials to construct g(x) in the paper). The weights of good trials, i.e., trials to

construct l(x), are computed by a rule based on the hypervolume contribution proposed in the paper of MOTPE.

- **seed** Seed for random number generator.
- multivariate If this is True, the multivariate TPE is used when suggesting parameters. The multivariate TPE is reported to outperform the independent TPE. See BOHB: Robust and Efficient Hyperparameter Optimization at Scale for more details.

Note: Added in v2.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.2.0.

• group – If this and multivariate are True, the multivariate TPE with the group decomposed search space is used when suggesting parameters. The sampling algorithm decomposes the search space based on past trials and samples from the joint distribution in each decomposed subspace. The decomposed subspaces are a partition of the whole search space. Each subspace is a maximal subset of the whole search space, which satisfies the following: for a trial in completed trials, the intersection of the subspace and the search space of the trial becomes subspace itself or an empty set. Sampling from the joint distribution on the subspace is realized by multivariate TPE.

Note: Added in v2.8.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.8.0.

Example:

```
import optuna

def objective(trial):
    x = trial.suggest_categorical("x", ["A", "B"])
    if x == "A":
        return trial.suggest_float("y", -10, 10)
    else:
        return trial.suggest_int("z", -10, 10)

sampler = optuna.samplers.TPESampler(multivariate=True, group=True)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)
```

- warn_independent_sampling If this is True and multivariate=True, a warning message is emitted when the value of a parameter is sampled by using an independent sampler. If multivariate=False, this flag has no effect.
- constant_liar If True, penalize running trials to avoid suggesting parameter configurations nearby.

Note: Abnormally terminated trials often leave behind a record with a state of *RUNNING* in the storage. Such "zombie" trial parameters will be avoided by the constant liar algorithm during subsequent sampling. When using an *RDBStorage*, it is possible to enable the heartbeat_interval to change the records for abnormally terminated trials to *FAIL*.

Note: It is recommended to set this value to True during distributed optimization to avoid having multiple workers evaluating similar parameter configurations. In particular, if each objective function evaluation is costly and the durations of the running states are significant, and/or the number of workers is high.

Note: Added in v2.8.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.8.0.

Raises ValueError - If multivariate is False and group is True.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. |
|---|--|
| hyperopt_parameters() | Return the the default parameters of hyperopt |
| | (v0.1.2). |
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

static hyperopt_parameters()

Return the default parameters of hyperopt (v0.1.2).

TPESampler can be instantiated with the parameters returned by this method.

Example

Create a TPESampler instance with the default parameters of hyperopt.

```
import optuna
from optuna.samplers import TPESampler

def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return x ** 2

sampler = TPESampler(**TPESampler.hyperopt_parameters())
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)
```

Returns A dictionary containing the default parameters of hyperopt.

Return type Dict[str, Any]

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- study (optuna.study.study.Study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

```
Please refer to intersection_search_space() as an implementation of infer_relative_search_space().
```

reseed_rng()

Reseed sampler's random number generator.

This method is called by the *Study* instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

```
{\tt sample\_independent} \ (\mathit{study}, \mathit{trial}, \mathit{param\_name}, \mathit{param\_distribution})
```

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by $sample_relative()$ method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
sample_relative (study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.samplers.CmaEsSampler

```
class optuna.samplers.CmaEsSampler (x0=None, sigma0=None, n_startup_trials=1, independent_sampler=None, warn_independent_sampling=True, seed=None, *, consider_pruned_trials=False, restart_strategy=None, inc_popsize=2, use_separable_cma=False, source_trials=None)
```

A sampler using cmaes as the backend.

Example

Optimize a simple quadratic function by using CmaEsSampler.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -1, 1)
    y = trial.suggest_int("y", -1, 1)
    return x ** 2 + y

sampler = optuna.samplers.CmaEsSampler()
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=20)
```

Please note that this sampler does not support CategoricalDistribution. However, DiscreteUniformDistribution (suggest_float()) and Int(Log)Distribution (suggest_int()) are supported.

If your search space contains categorical parameters, I recommend you to use *TPESampler* instead. Furthermore, there is room for performance improvements in parallel optimization settings. This sampler cannot use some trials for updating the parameters of multivariate normal distribution.

For further information about CMA-ES algorithm, please refer to the following papers:

- N. Hansen, The CMA Evolution Strategy: A Tutorial. arXiv:1604.00772, 2016.
- A. Auger and N. Hansen. A restart CMA evolution strategy with increasing population size. In Proceedings
 of the IEEE Congress on Evolutionary Computation (CEC 2005), pages 1769–1776. IEEE Press, 2005.
- Raymond Ros, Nikolaus Hansen. A Simple Modification in CMA-ES Achieving Linear Time and Space Complexity. 10th International Conference on Parallel Problem Solving From Nature, Sep 2008, Dortmund, Germany. inria-00287367.
- Masahiro Nomura, Shuhei Watanabe, Youhei Akimoto, Yoshihiko Ozaki, Masaki Onishi. Warm Starting CMA-ES for Hyperparameter Optimization, AAAI. 2021.

See also:

You can also use optuna.integration.PyCmaSampler which is a sampler using cma library as the backend.

Parameters

- **x0** A dictionary of an initial parameter values for CMA-ES. By default, the mean of low and high for each distribution is used. Note that x0 is sampled uniformly within the search space domain for each restart if you specify restart_strategy argument.
- **sigma0** Initial standard deviation of CMA-ES. By default, sigma0 is set to min_range / 6, where min_range denotes the minimum range of the distributions in the search space.
- seed A random seed for CMA-ES.
- n_startup_trials The independent sampling is used instead of the CMA-ES algorithm until the given number of trials finish in the same study.
- independent_sampler A BaseSampler instance that is used for independent sampling. The parameters not contained in the relative search space are sam-

pled by this sampler. The search space for CmaEsSampler is determined by intersection_search_space().

If None is specified, RandomSampler is used as the default.

See also:

optuna.samplers module provides built-in independent samplers such as RandomSampler and TPESampler.

• warn_independent_sampling – If this is True, a warning message is emitted when the value of a parameter is sampled by using an independent sampler.

Note that the parameters of the first trial in a study are always sampled via an independent sampler, so no warning messages are emitted in this case.

• restart_strategy - Strategy for restarting CMA-ES optimization when converges to a local minimum. If given None, CMA-ES will not restart (default). If given 'ipop', CMA-ES will restart with increasing population size. Please see also inc_popsize parameter.

Note: Added in v2.1.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.1.0.

- inc_popsize Multiplier for increasing population size before each restart. This argument will be used when setting restart_strategy = 'ipop'.
- **consider_pruned_trials** If this is True, the PRUNED trials are considered for sampling.

Note: Added in v2.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.0.0.

Note: It is suggested to set this flag False when the *MedianPruner* is used. On the other hand, it is suggested to set this flag True when the *HyperbandPruner* is used. Please see the benchmark result for the details.

• use_separable_cma – If this is True, the covariance matrix is constrained to be diagonal. Due to reduce the model complexity, the learning rate for the covariance matrix is increased. Consequently, this algorithm outperforms CMA-ES on separable functions.

Note: Added in v2.6.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.6.0.

• source_trials – This option is for Warm Starting CMA-ES, a method to transfer prior knowledge on similar HPO tasks through the initialization of CMA-ES. This method estimates a promising distribution from source_trials and generates the parameter of multivariate gaussian distribution. Please note that it is prohibited to use x0, sigma0, or use_separable_cma argument together.

Note: Added in v2.6.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.6.0.

Raises ValueError - If restart_strategy is not 'ipop' or None.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. |
|---|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- study (optuna.study.study.Study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (optuna.trial. state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed rng()

Reseed sampler's random number generator.

This method is called by the *Study* instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

sample_independent (study, trial, param_name, param_distribution)

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by $sample_relative()$ method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- $param_name(str)$ Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

sample_relative (study, trial, search_space)

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.samplers.PartialFixedSampler

New in version 2.4.0.

Example

After several steps of optimization, you can fix the value of y and re-optimize it.

Parameters

- **fixed_params** A dictionary of parameters to be fixed.
- base_sampler A sampler which samples unfixed parameters.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. |
|---|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

```
Please refer to intersection_search_space() as an implementation of infer_relative_search_space().
```

reseed rng()

Reseed sampler's random number generator.

This method is called by the *Study* instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

sample_independent (study, trial, param_name, param_distribution)

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by $sample_relative()$ method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
sample_relative (study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.samplers.NSGAllSampler

Multi-objective sampler using the NSGA-II algorithm.

NSGA-II stands for "Nondominated Sorting Genetic Algorithm II", which is a well known, fast and elitist multi-objective genetic algorithm.

For further information about NSGA-II, please refer to the following paper:

A fast and elitist multiobjective genetic algorithm: NSGA-II

Parameters

- **population_size** Number of individuals (trials) in a generation.
- mutation_prob Probability of mutating each parameter when creating a new individual. If None is specified, the value 1.0 / len(parent_trial.params) is used where parent_trial is the parent trial of the target individual.
- **crossover** Crossover to be applied when creating child individuals. The available crossovers are *uniform* (default), *blxalpha*, *sbx*, *vsbx*, *undx*, and *spx*.

For CategoricalDistribution, uniform crossover will be applied, and for other distributions, the specified crossover will be applied.

For more information on each of the crossover method, please refer to the following.

- uniform: Select each parameter with equal probability from the two parent individuals.
 - * Gilbert Syswerda. 1989. Uniform Crossover in Genetic Algorithms. In Proceedings of the 3rd International Conference on Genetic Algorithms. Morgan Kaufmann Publishers Inc., San Francisco, CA, USA, 2–9.
- blxalpha: It uniformly samples child individuals from the hyper-rectangles created by the two parent individuals.
 - * Eshelman, L. and J. D. Schaffer. Real-Coded Genetic Algorithms and Interval-Schemata, FOGA (1992).
- sbx: Generate a child from two parent individuals according to the polynomial probability distribution.
 - * Deb, K. and R. Agrawal. "Simulated Binary Crossover for Continuous Search Space." Complex Syst. 9 (1995): n. pag.
- vsbx: In SBX, the probability of occurrence of child individuals becomes zero in some parameter regions. vSBX generates child individuals without excluding any region of the parameter space, while maintaining the excellent properties of SBX.
 - * Pedro J. Ballester, Jonathan N. Carter. Real-Parameter Genetic Algorithms for Finding Multiple Optimal Solutions in Multi-modal Optimization. GECCO 2003: 706-717
- undx: Generate child individuals from the three parents using a multivariate normal distribution.
 - * H. Kita, I. Ono and S. Kobayashi, Multi-parental extension of the unimodal normal distribution crossover for real-coded genetic algorithms, Proceedings of the 1999 Congress on Evolutionary Computation-CEC99 (Cat. No. 99TH8406), 1999, pp. 1581-1588 Vol. 2
- spx: It uniformly samples child individuals from within a single simplex that is similar to the simplex produced by the parent individual.
 - * Shigeyoshi Tsutsui and Shigeyoshi Tsutsui and David E. Goldberg and David E. Goldberg and Kumara Sastry and Kumara Sastry Progress Toward Linkage Learning in Real-Coded GAs with Simplex Crossover. IlliGAL Report. 2000.
- crossover_prob Probability that a crossover (parameters swapping between parents) will occur when creating a new individual.
- **swapping_prob** Probability of swapping each parameter of the parents during crossover.
- **seed** Seed for random number generator.

• constraints_func - An optional function that computes the objective constraints. It must take a FrozenTrial and return the constraints. The return value must be a sequence of float s. A value strictly larger than 0 means that a constraints is violated. A value equal to or smaller than 0 is considered feasible. If constraints_func returns more than one value for a trial, that trial is considered feasible if and only if all values are equal to 0 or smaller.

The constraints_func will be evaluated after each successful trial. The function won't be called when trials fail or they are pruned, but this behavior is subject to change in the future releases.

The constraints are handled by the constrained domination. A trial x is said to constrained-dominate a trial y, if any of the following conditions is true:

- 1. Trial x is feasible and trial y is not.
- 2. Trial x and y are both infeasible, but trial x has a smaller overall violation.
- 3. Trial x and y are feasible and trial x dominates trial y.

Note: Added in v2.5.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.5.0.

Raises ValueError – If crossover is not in [uniform, blxalpha, sbx, vsbx, undx, spx]. Or, if population_size <= n_parents. The n_parents is determined by each crossover. For undx and spx, n_parents=3, and for the other algorithms, n_parents=2.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. |
|--|--|
| infer_relative_search_space(study, | Infer the search space that will be used by relative |
| trial) | sampling in the target trial. |
| reseed_rng() | Reseed sampler's random number generator. |
| sample_independent(study, trial, | Sample a parameter for a given distribution. |
| param_name,) | |
| <pre>sample_relative(study, trial, search_space)</pre> | Sample parameters in a given search space. |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (optuna.trial._state.TrialState) Resulting trial state.

• values (Optional[Sequence[float]]) - Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed_rng()

Reseed sampler's random number generator.

This method is called by the *Study* instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

sample_independent (study, trial, param_name, param_distribution)

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by $sample_relative()$ method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- $param_name(str)$ Name of the sampled parameter.
- param_distribution (optuna.distributions.BaseDistribution) Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
sample_relative (study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.samplers.MOTPESampler

```
 \begin{array}{llll} \textbf{class} & \texttt{optuna.samplers.MOTPESampler}(*, & consider\_prior=True, & prior\_weight=1.0, & consider\_magic\_clip=True, & consider\_endpoints=True, & n\_startup\_trials=10, & n\_ehvi\_candidates=24, & gamma=<function & default\_gamma>, & weights\_above=<function & __default\_weights\_above>, & seed=None) \\ \end{array}
```

Multi-objective sampler using the MOTPE algorithm.

This sampler is a multiobjective version of TPESampler.

For further information about MOTPE algorithm, please refer to the following paper:

Multiobjective tree-structured parzen estimator for computationally expensive optimization problems

Parameters

- consider_prior Enhance the stability of Parzen estimator by imposing a Gaussian prior when True. The prior is only effective if the sampling distribution is either UniformDistribution, DiscreteUniformDistribution, LogUniformDistribution, IntUniformDistribution, or IntLogUniformDistribution.
- prior_weight The weight of the prior. This argument is used in UniformDistribution, DiscreteUniformDistribution, LogUniformDistribution, IntUniformDistribution, IntLogUniformDistribution, and CategoricalDistribution.
- consider_magic_clip Enable a heuristic to limit the smallest variances of Gaussians used in the Parzen estimator.

- **consider_endpoints** Take endpoints of domains into account when calculating variances of Gaussians in Parzen estimator. See the original paper for details on the heuristics to calculate the variances.
- n_startup_trials The random sampling is used instead of the MOTPE algorithm until the given number of trials finish in the same study. 11 * number of variables 1 is recommended in the original paper.
- n_ehvi_candidates Number of candidate samples used to calculate the expected hypervolume improvement.
- gamma A function that takes the number of finished trials and returns the number of trials
 to form a density function for samples with low grains. See the original paper for more
 details.
- weights_above A function that takes the number of finished trials and returns a weight for them. As default, weights are automatically calculated by the MOTPE's default strategy.
- **seed** Seed for random number generator.

Note: Initialization with Latin hypercube sampling may improve optimization performance. However, the current implementation only supports initialization with random sampling.

Example

Warning: Deprecated in v2.9.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.9.0.

Methods

| after_trial(study, trial, state, values) | Trial post-processing. | |
|---|--|--|
| hyperopt_parameters() | Return the the default parameters of hyperopt | |
| | (v0.1.2). | |
| infer_relative_search_space(study, | Infer the search space that will be used by relative | |
| trial) | sampling in the target trial. | |
| reseed_rng() | Reseed sampler's random number generator. | |
| sample_independent(study, trial, | Sample a parameter for a given distribution. | |
| param_name,) | | |
| sample_relative(study, trial, search_space) | Sample parameters in a given search space. | |

after_trial (study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trials is finished and its state is stored.

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

Parameters

- **study** (optuna.study.study.Study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- state (optuna.trial._state.TrialState) Resulting trial state.
- values (Optional[Sequence[float]]) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type None

static hyperopt_parameters()

Return the default parameters of hyperopt (v0.1.2).

TPESampler can be instantiated with the parameters returned by this method.

Example

Create a *TPESampler* instance with the default parameters of hyperopt.

```
import optuna
from optuna.samplers import TPESampler

def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return x ** 2

sampler = TPESampler(**TPESampler.hyperopt_parameters())
```

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```
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)
```

Returns A dictionary containing the default parameters of hyperopt.

Return type Dict[str, Any]

infer_relative_search_space (study, trial)

Infer the search space that will be used by relative sampling in the target trial.

This method is called right before <code>sample_relative()</code> method, and the search space returned by this method is passed to it. The parameters not contained in the search space will be sampled by using <code>sample_independent()</code> method.

Parameters

- study (optuna.study.study.Study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

See also:

Please refer to intersection_search_space() as an implementation of infer_relative_search_space().

reseed_rng()

Reseed sampler's random number generator.

This method is called by the *Study* instance if trials are executed in parallel with the option n_jobs>1. In that case, the sampler instance will be replicated including the state of the random number generator, and they may suggest the same values. To prevent this issue, this method assigns a different seed to each random number generator.

Return type None

sample_independent (study, trial, param_name, param_distribution)

Sample a parameter for a given distribution.

This method is called only for the parameters not contained in the search space returned by $sample_relative()$ method. This method is suitable for sampling algorithms that do not use relationship between parameters such as random sampling and TPE.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- **study** (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.

• param_distribution (optuna.distributions.BaseDistribution) – Distribution object that specifies a prior and/or scale of the sampling algorithm.

Returns A parameter value.

Return type Any

```
sample_relative (study, trial, search_space)
```

Sample parameters in a given search space.

This method is called once at the beginning of each trial, i.e., right before the evaluation of the objective function. This method is suitable for sampling algorithms that use relationship between parameters such as Gaussian Process and CMA-ES.

Note: The failed trials are ignored by any build-in samplers when they sample new parameters. Thus, failed trials are regarded as deleted in the samplers' perspective.

Parameters

- study (optuna.study.study) Target study object.
- **trial** (optuna.trial._frozen.FrozenTrial) Target trial object. Take a copy before modifying this object.
- search_space (Dict[str, optuna.distributions. BaseDistribution]) The search space returned by infer_relative_search_space().

Returns A dictionary containing the parameter names and the values.

Return type Dict[str, Any]

optuna.samplers.IntersectionSearchSpace

```
class optuna.samplers.IntersectionSearchSpace(include_pruned=False)
```

A class to calculate the intersection search space of a Study.

Intersection search space contains the intersection of parameter distributions that have been suggested in the completed trials of the study so far. If there are multiple parameters that have the same name but different distributions, neither is included in the resulting search space (i.e., the parameters with dynamic value ranges are excluded).

Note that an instance of this class is supposed to be used for only one study. If different studies are passed to calculate(), a ValueError is raised.

Parameters include_pruned - Whether pruned trials should be included in the search space.

Methods

calculate(study[, ordered_dict])

Returns the intersection search space of the *Study*.

calculate(study, ordered dict=False)

Returns the intersection search space of the Study.

Parameters

- **study** (optuna.study.study) A study with completed trials.
- ordered_dict (bool) A boolean flag determining the return type. If False, the returned object will be a dict. If True, the returned object will be an collections. OrderedDict sorted by keys, i.e. parameter names.

Returns A dictionary containing the parameter names and parameter's distributions.

Raises ValueError – If different studies are passed into this method.

Return type Dict[str, optuna.distributions.BaseDistribution]

optuna.samplers.intersection_search_space

```
optuna.samplers.intersection_search_space(study, ordered_dict=False, in-
clude_pruned=False) in-
```

Return the intersection search space of the Study.

Intersection search space contains the intersection of parameter distributions that have been suggested in the completed trials of the study so far. If there are multiple parameters that have the same name but different distributions, neither is included in the resulting search space (i.e., the parameters with dynamic value ranges are excluded).

Note: IntersectionSearchSpace provides the same functionality with a much faster way. Please consider using it if you want to reduce execution time as much as possible.

Parameters

- study (optuna.study.study) A study with completed trials.
- ordered_dict (bool) A boolean flag determining the return type. If False, the returned object will be a dict. If True, the returned object will be an collections. OrderedDict sorted by keys, i.e. parameter names.
- **include_pruned** (bool) Whether pruned trials should be included in the search space.

Returns A dictionary containing the parameter names and parameter's distributions.

Return type Dict[str, optuna.distributions.BaseDistribution]

6.3.11 optuna.storages

The *storages* module defines a BaseStorage class which abstracts a backend database and provides library-internal interfaces to the read/write histories of the studies and trials. Library users who wish to use storage solutions other than the default in-memory storage should use one of the child classes of BaseStorage documented below.

| optuna.storages.RDBStorage | Storage class for RDB backend. |
|-----------------------------------|---|
| optuna.storages.RedisStorage | Storage class for Redis backend. |
| optuna.storages. | Retry a failed trial up to a maximum number of times. |
| RetryFailedTrialCallback | |
| optuna.storages.fail_stale_trials | Fail stale trials and run their failure callbacks. |

optuna.storages.RDBStorage

Storage class for RDB backend.

Note that library users can instantiate this class, but the attributes provided by this class are not supposed to be directly accessed by them.

Example

Create an RDBStorage instance with customized pool_size and timeout settings.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    return x ** 2

storage = optuna.storages.RDBStorage(
    url="sqlite:///:memory:",
    engine_kwargs={"pool_size": 20, "connect_args": {"timeout": 10}},
)

study = optuna.create_study(storage=storage)
study.optimize(objective, n_trials=10)
```

Parameters

- **url** URL of the storage.
- engine_kwargs A dictionary of keyword arguments that is passed to sqlalchemy.engine.create_engine function.
- **skip_compatibility_check** Flag to skip schema compatibility check if set to True.
- heartbeat_interval Interval to record the heartbeat. It is recorded every interval seconds.
- **grace_period** Grace period before a running trial is failed from the last heartbeat. If it is None, the grace period will be 2 * heartbeat_interval.

• **failed_trial_callback** – A callback function that is invoked after failing each stale trial. The function must accept two parameters with the following types in this order: Study and FrozenTrial.

Note: The procedure to fail existing stale trials is called just before asking the study for a new trial.

Note: If you use MySQL, pool_pre_ping will be set to True by default to prevent connection timeout. You can turn it off with engine_kwargs['pool_pre_ping']=False, but it is recommended to keep the setting if execution time of your objective function is longer than the *wait_timeout* of your MySQL configuration.

Raises

- ValueError If the given heartbeat_interval or grace_period is not a positive integer.
- RuntimeError When a process tries to finish a trial that has already been set to FAIL by heartbeat.

Methods

| check_trial_is_updatable(trial_id, | Check whether a trial state is updatable. |
|---|--|
| trial_state) | Check whether a trial state is updatable. |
| create_new_study([study_name]) | Create a new study from a name. |
| create_new_trial(study_id[, template_trial]) | Create and add a new trial to a study. |
| delete_study(study_id) | Delete a study. |
| | Fail stale trials. |
| fail_stale_trials(study_id) | |
| <pre>get_all_study_summaries()</pre> | Read a list of StudySummary objects. |
| <pre>get_all_trials(study_id[, deepcopy, states])</pre> | Read all trials in a study. |
| <pre>get_all_versions()</pre> | Return the schema version list. |
| _get_best_trial(study_id) | Return the trial with the best value in a study. |
| get_current_version() | Return the schema version currently used by this |
| | storage. |
| <pre>get_failed_trial_callback()</pre> | Get the failed trial callback function. |
| <pre>get_head_version()</pre> | Return the latest schema version. |
| <pre>get_heartbeat_interval()</pre> | Get the heartbeat interval if it is set. |
| <pre>get_n_trials(study_id[, state])</pre> | Count the number of trials in a study. |
| <pre>get_study_directions(study_id)</pre> | Read whether a study maximizes or minimizes an |
| | objective. |
| <pre>get_study_id_from_name(study_name)</pre> | Read the ID of a study. |
| <pre>get_study_id_from_trial_id(trial_id)</pre> | Read the ID of a study to which a trial belongs. |
| <pre>get_study_name_from_id(study_id)</pre> | Read the study name of a study. |
| <pre>get_study_system_attrs(study_id)</pre> | Read the optuna-internal attributes of a study. |
| <pre>get_study_user_attrs(study_id)</pre> | Read the user-defined attributes of a study. |
| get_trial(trial_id) | Read a trial. |
| get_trial_id_from_study_id_trial_num | nbRea(d.th)e trial ID of a trial. |
| get_trial_number_from_id(trial_id) | Read the trial number of a trial. |
| <pre>get_trial_param(trial_id, param_name)</pre> | Read the parameter of a trial. |
| get_trial_params(trial_id) | Read the parameter dictionary of a trial. |
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|---|-------|---------|---------|------|----------|------|
|---|-------|---------|---------|------|----------|------|

| get_trial_system_attrs(trial_id) | Read the optuna-internal attributes of a trial. |
|---|--|
| get_trial_user_attrs(trial_id) | Read the user-defined attributes of a trial. |
| is_heartbeat_enabled() | Check whether the storage enables the heartbeat. |
| read_trials_from_remote_storage(study_ | id Make an internal cache of trials up-to-date. |
| record_heartbeat(trial_id) | Record the heartbeat of the trial. |
| remove_session() | Removes the current session. |
| <pre>set_study_directions(study_id, directions)</pre> | Register optimization problem directions to a study. |
| <pre>set_study_system_attr(study_id, key,</pre> | Register an optuna-internal attribute to a study. |
| value) | |
| <pre>set_study_user_attr(study_id, key, value)</pre> | Register a user-defined attribute to a study. |
| set_trial_intermediate_value(trial_id, | Report an intermediate value of an objective func- |
| step,) | tion. |
| <pre>set_trial_param(trial_id, param_name,)</pre> | Set a parameter to a trial. |
| set_trial_state(trial_id, state) | Update the state of a trial. |
| set_trial_system_attr(trial_id, key, value) | Set an optuna-internal attribute to a trial. |
| set_trial_user_attr(trial_id, key, value) | Set a user-defined attribute to a trial. |
| set_trial_values(trial_id, values) | Set return values of an objective function. |
| upgrade() | Upgrade the storage schema. |
| upgrade() | opgrade the storage senema. |

check_trial_is_updatable(trial_id, trial_state)

Check whether a trial state is updatable.

Parameters

- trial_id (int) ID of the trial. Only used for an error message.
- trial_state (optuna.trial._state.TrialState) Trial state to check.

Raises RuntimeError – If the trial is already finished.

Return type None

create_new_study (study_name=None)

Create a new study from a name.

If no name is specified, the storage class generates a name. The returned study ID is unique among all current and deleted studies.

Parameters study_name (Optional[str]) - Name of the new study to create.

Returns ID of the created study.

Raises optuna.exceptions.DuplicatedStudyError — If a study with the same study_name already exists.

Return type int

$\verb|create_new_trial| (study_id, template_trial=None)|$

Create and add a new trial to a study.

The returned trial ID is unique among all current and deleted trials.

Parameters

- **study_id** (*int*) ID of the study.
- template_trial (Optional[optuna.trial._frozen.FrozenTrial]) Template FronzenTrial with default user-attributes, system-attributes, intermediate-values, and a state.

Returns ID of the created trial.

```
Raises KeyError – If no study with the matching study_id exists.
         Return type int
delete_study (study_id)
     Delete a study.
         Parameters study id (int) – ID of the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type None
fail_stale_trials(study_id)
     Fail stale trials.
     The running trials whose heartbeat has not been updated for a long time will be failed, that is, those states
     will be changed to FAIL. The grace period is 2 * heartbeat_interval.
         Parameters study_id (int) – ID of the related study.
         Returns List of trial IDs of the failed trials.
         Return type List[int]
get_all_study_summaries()
     Read a list of StudySummary objects.
         Returns A list of StudySummary objects.
         Return type List[optuna.study._study_summary.StudySummary]
get_all_trials (study_id, deepcopy=True, states=None)
     Read all trials in a study.
         Parameters
             • study_id (int) – ID of the study.
             • deepcopy (bool) – Whether to copy the list of trials before returning. Set to True if
               you intend to update the list or elements of the list.
             • states (Optional [Tuple [optuna.trial._state.TrialState, ..]]) -
               Trial states to filter on. If None, include all states.
         Returns List of trials in the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type List[optuna.trial._frozen.FrozenTrial]
get all versions()
     Return the schema version list.
         Return type List[str]
get_best_trial(study_id)
     Return the trial with the best value in a study.
     This method is valid only during single-objective optimization.
         Parameters study_id (int) – ID of the study.
         Returns The trial with the best objective value among all finished trials in the study.
```

KeyError – If no study with the matching study_id exists.

Raises

- **RuntimeError** If the study has more than one direction.
- ValueError If no trials have been completed.

Return type optuna.trial._frozen.FrozenTrial

get_current_version()

Return the schema version currently used by this storage.

Return type str

get_failed_trial_callback()

Get the failed trial callback function.

Returns The failed trial callback function if it is set, otherwise None.

Return type Optional[Callable[[optuna.study.study, optuna.trial._frozen.FrozenTrial], None]]

get_head_version()

Return the latest schema version.

Return type str

get_heartbeat_interval()

Get the heartbeat interval if it is set.

Returns The heartbeat interval if it is set, otherwise None.

Return type Optional[int]

get_n_trials (study_id, state=None)

Count the number of trials in a study.

Parameters

- **study_id** (*int*) ID of the study.
- state (Optional[Union[Tuple[optuna.trial._state.TrialState, ..], optuna.trial._state.TrialState]]) Trial states to filter on. If None, include all states.

Returns Number of trials in the study.

Raises KeyError – If no study with the matching study_id exists.

Return type int

get_study_directions (study_id)

Read whether a study maximizes or minimizes an objective.

Parameters study_id (int) – ID of a study.

Returns Optimization directions list of the study.

Raises KeyError – If no study with the matching study_id exists.

Return type List[optuna.study._study_direction.StudyDirection]

get_study_id_from_name(study_name)

Read the ID of a study.

Parameters study_name (str) - Name of the study.

Returns ID of the study.

Raises KeyError – If no study with the matching study_name exists.

```
Return type int
get_study_id_from_trial_id (trial_id)
     Read the ID of a study to which a trial belongs.
         Parameters trial_id (int) - ID of the trial.
         Returns ID of the study.
         Raises KeyError – If no trial with the matching trial_id exists.
         Return type int
get_study_name_from_id(study_id)
     Read the study name of a study.
         Parameters study_id (int) – ID of the study.
         Returns Name of the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type str
get_study_system_attrs(study_id)
     Read the optuna-internal attributes of a study.
         Parameters study_id(int) - ID of the study.
         Returns Dictionary with the optuna-internal attributes of the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type Dict[str, Any]
get_study_user_attrs(study_id)
     Read the user-defined attributes of a study.
         Parameters study_id (int) – ID of the study.
         Returns Dictionary with the user attributes of the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type Dict[str, Any]
get_trial(trial_id)
    Read a trial.
         Parameters trial id (int) – ID of the trial.
         Returns Trial with a matching trial ID.
         Raises KeyError – If no trial with the matching trial_id exists.
         Return type optuna.trial._frozen.FrozenTrial
get_trial_id_from_study_id_trial_number(study_id, trial_number)
     Read the trial ID of a trial.
         Parameters
             • study_id (int) – ID of the study.
             • trial number (int) - Number of the trial.
         Returns ID of the trial.
```

Raises KeyError - If no trial with the matching study_id and trial_number exists.

Return type int

get_trial_number_from_id(trial_id)

Read the trial number of a trial.

Note: The trial number is only unique within a study, and is sequential.

Parameters trial_id (int) - ID of the trial.

Returns Number of the trial.

Raises KeyError – If no trial with the matching trial_id exists.

Return type int

get_trial_param(trial_id, param_name)

Read the parameter of a trial.

Parameters

- **trial_id** (*int*) ID of the trial.
- param_name (str) Name of the parameter.

Returns Internal representation of the parameter.

Raises KeyError – If no trial with the matching trial_id exists. If no such parameter exists.

Return type float

get_trial_params (trial_id)

Read the parameter dictionary of a trial.

Parameters $trial_id(int) - ID$ of the trial.

Returns Dictionary of a parameters. Keys are parameter names and values are internal representations of the parameter values.

Raises KeyError – If no trial with the matching trial_id exists.

Return type Dict[str, Any]

get_trial_system_attrs(trial_id)

Read the optuna-internal attributes of a trial.

Parameters trial_id (int) - ID of the trial.

Returns Dictionary with the optuna-internal attributes of the trial.

Raises KeyError – If no trial with the matching trial_id exists.

Return type Dict[str, Any]

get_trial_user_attrs(trial_id)

Read the user-defined attributes of a trial.

Parameters trial_id (int) - ID of the trial.

Returns Dictionary with the user-defined attributes of the trial.

Raises KeyError – If no trial with the matching trial_id exists.

Return type Dict[str, Any]

is heartbeat enabled()

Check whether the storage enables the heartbeat.

Returns True if the storage supports the heartbeat and the return value of get_heartbeat_interval() is an integer, otherwise False.

Return type bool

read_trials_from_remote_storage(study_id)

Make an internal cache of trials up-to-date.

Parameters $study_id(int)$ – ID of the study.

Raises KeyError – If no study with the matching study_id exists.

Return type None

record heartbeat (trial id)

Record the heartbeat of the trial.

Parameters trial_id (int) - ID of the trial.

Return type None

remove_session()

Removes the current session.

A session is stored in SQLAlchemy's ThreadLocalRegistry for each thread. This method closes and removes the session which is associated to the current thread. Particularly, under multi-thread use cases, it is important to call this method *from each thread*. Otherwise, all sessions and their associated DB connections are destructed by a thread that occasionally invoked the garbage collector. By default, it is not allowed to touch a SQLite connection from threads other than the thread that created the connection. Therefore, we need to explicitly close the connection from each thread.

Return type None

set_study_directions (study_id, directions)

Register optimization problem directions to a study.

Parameters

- **study_id** (*int*) ID of the study.
- directions (Sequence[optuna.study._study_direction. StudyDirection]) A sequence of direction whose element is either MAXIMIZE or MINIMIZE.

Raises

- **KeyError** If no study with the matching study id exists.
- ValueError If the directions are already set and the each coordinate of passed directions is the opposite direction or NOT_SET.

Return type None

set_study_system_attr(study_id, key, value)

Register an optuna-internal attribute to a study.

This method overwrites any existing attribute.

Parameters

- **study_id** (*int*) ID of the study.
- **key** (*str*) Attribute key.

• **value** (Any) – Attribute value. It should be JSON serializable.

Raises KeyError – If no study with the matching study_id exists.

Return type None

set_study_user_attr (study_id, key, value)

Register a user-defined attribute to a study.

This method overwrites any existing attribute.

Parameters

- **study_id** (*int*) ID of the study.
- **key** (str) Attribute key.
- **value** (*Any*) Attribute value. It should be JSON serializable.

Raises KeyError – If no study with the matching study_id exists.

Return type None

set_trial_intermediate_value (trial_id, step, intermediate_value)

Report an intermediate value of an objective function.

This method overwrites any existing intermediate value associated with the given step.

Parameters

- trial id (int) ID of the trial.
- **step** (*int*) Step of the trial (e.g., the epoch when training a neural network).
- intermediate_value (float) Intermediate value corresponding to the step.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

set_trial_param (*trial_id*, *param_name*, *param_value_internal*, *distribution*)

Set a parameter to a trial.

Parameters

- trial_id (int) ID of the trial.
- $param_name(str)$ Name of the parameter.
- param_value_internal (float) Internal representation of the parameter value.
- **distribution** (optuna.distributions.BaseDistribution) Sampled distribution of the parameter.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

set_trial_state (trial_id, state)

Update the state of a trial.

Parameters

- trial_id (int) ID of the trial.
- **state** (optuna.trial._state.TrialState) New state of the trial.

Returns True if the state is successfully updated. False if the state is kept the same. The latter happens when this method tries to update the state of *RUNNING* trial to *RUNNING*.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type bool

set_trial_system_attr(trial_id, key, value)

Set an optuna-internal attribute to a trial.

This method overwrites any existing attribute.

Parameters

- trial id (int) ID of the trial.
- **key** (str) Attribute key.
- **value** (*Any*) Attribute value. It should be JSON serializable.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

set_trial_user_attr(trial_id, key, value)

Set a user-defined attribute to a trial.

This method overwrites any existing attribute.

Parameters

- trial_id (int) ID of the trial.
- **key** (str) Attribute key.
- **value** (*Any*) Attribute value. It should be JSON serializable.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

set_trial_values (trial_id, values)

Set return values of an objective function.

This method overwrites any existing trial values.

Parameters

- trial_id (int) ID of the trial.
- values (Sequence [float]) Values of the objective function.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

upgrade()

Upgrade the storage schema.

Return type None

optuna.storages.RedisStorage

Storage class for Redis backend.

Note that library users can instantiate this class, but the attributes provided by this class are not supposed to be directly accessed by them.

Example

We create an RedisStorage instance using the given redis database URL.

```
import optuna

def objective(trial):
    ...

storage = optuna.storages.RedisStorage(
    url="redis://passwd@localhost:port/db",
)

study = optuna.create_study(storage=storage)
study.optimize(objective)
```

Parameters

- url URL of the redis storage, password and db are optional. (ie: redis://localhost:6379)
- heartbeat_interval Interval to record the heartbeat. It is recorded every interval seconds.
- **grace_period** Grace period before a running trial is failed from the last heartbeat. If it is None, the grace period will be 2 * heartbeat_interval.
- **failed_trial_callback** A callback function that is invoked after failing each stale trial. The function must accept two parameters with the following types in this order: Study and FrozenTrial.

Note: The procedure to fail existing stale trials is called just before asking the study for a new trial.

Note: If you use plan to use Redis as a storage mechanism for optuna, make sure Redis in installed and running. Please execute \$ pip install -U redis to install redis python library.

Raises ValueError – If the given *heartbeat_interval* or *grace_period* is not a positive integer.

Note: Added in v1.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v1.4.0.

Methods

| check_trial_is_updatable(trial_id, | Check whether a trial state is updatable. |
|---|--|
| trial_state) | • |
| create_new_study([study_name]) | Create a new study from a name. |
| <pre>create_new_trial(study_id[, template_trial])</pre> | Create and add a new trial to a study. |
| delete_study(study_id) | Delete a study. |
| fail_stale_trials(study_id) | Fail stale trials. |
| <pre>get_all_study_summaries()</pre> | Read a list of StudySummary objects. |
| <pre>get_all_trials(study_id[, deepcopy, states])</pre> | Read all trials in a study. |
| <pre>get_best_trial(study_id)</pre> | Return the trial with the best value in a study. |
| <pre>get_failed_trial_callback()</pre> | Get the failed trial callback function. |
| <pre>get_heartbeat_interval()</pre> | Get the heartbeat interval if it is set. |
| <pre>get_n_trials(study_id[, state])</pre> | Count the number of trials in a study. |
| <pre>get_study_directions(study_id)</pre> | Read whether a study maximizes or minimizes an |
| | objective. |
| <pre>get_study_id_from_name(study_name)</pre> | Read the ID of a study. |
| get_study_id_from_trial_id(trial_id) | Read the ID of a study to which a trial belongs. |
| <pre>get_study_name_from_id(study_id)</pre> | Read the study name of a study. |
| <pre>get_study_system_attrs(study_id)</pre> | Read the optuna-internal attributes of a study. |
| <pre>get_study_user_attrs(study_id)</pre> | Read the user-defined attributes of a study. |
| get_trial(trial_id) | Read a trial. |
| <pre>get_trial_id_from_study_id_trial_num</pre> | |
| <pre>get_trial_number_from_id(trial_id)</pre> | Read the trial number of a trial. |
| <pre>get_trial_param(trial_id, param_name)</pre> | Read the parameter of a trial. |
| <pre>get_trial_params(trial_id)</pre> | Read the parameter dictionary of a trial. |
| <pre>get_trial_system_attrs(trial_id)</pre> | Read the optuna-internal attributes of a trial. |
| <pre>get_trial_user_attrs(trial_id)</pre> | Read the user-defined attributes of a trial. |
| is_heartbeat_enabled() | Check whether the storage enables the heartbeat. |
| read_trials_from_remote_storage(study_ | _id\ndering an internal cache of trials up-to-date. |
| record_heartbeat(trial_id) | Record the heartbeat of the trial. |
| remove_session() | Clean up all connections to a database. |
| set_study_directions(study_id, directions) | Register optimization problem directions to a study. |
| set_study_system_attr(study_id, key, | Register an optuna-internal attribute to a study. |
| value) | |
| set_study_user_attr(study_id, key, value) | Register a user-defined attribute to a study. |
| set_trial_intermediate_value(trial_id, | Report an intermediate value of an objective func- |
| step,) | tion. |
| | continues on poyt page |

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| <pre>set_trial_param(trial_id, param_name,)</pre> | Set a parameter to a trial. |
|---|--|
| <pre>set_trial_state(trial_id, state)</pre> | Update the state of a trial. |
| set_trial_system_attr(trial_id, key, value) | Set an optuna-internal attribute to a trial. |
| set_trial_user_attr(trial_id, key, value) | Set a user-defined attribute to a trial. |
| set_trial_values(trial_id, values) | Set return values of an objective function. |

check_trial_is_updatable(trial_id, trial_state)

Check whether a trial state is updatable.

Parameters

- trial_id (int) ID of the trial. Only used for an error message.
- trial_state (optuna.trial._state.TrialState) Trial state to check.

Raises RuntimeError – If the trial is already finished.

Return type None

create_new_study (study_name=None)

Create a new study from a name.

If no name is specified, the storage class generates a name. The returned study ID is unique among all current and deleted studies.

Parameters study_name (Optional[str]) - Name of the new study to create.

Returns ID of the created study.

Raises optuna.exceptions.DuplicatedStudyError — If a study with the same study_name already exists.

Return type int

create_new_trial (study_id, template_trial=None)

Create and add a new trial to a study.

The returned trial ID is unique among all current and deleted trials.

Parameters

- $study_id(int) ID$ of the study.
- template_trial (Optional[optuna.trial._frozen.FrozenTrial]) Template FronzenTrial with default user-attributes, system-attributes, intermediate-values, and a state.

Returns ID of the created trial.

Raises KeyError – If no study with the matching study_id exists.

Return type int

delete_study (study_id)

Delete a study.

Parameters study_id (int) – ID of the study.

Raises KeyError – If no study with the matching study_id exists.

Return type None

fail_stale_trials(study_id)

Fail stale trials.

The running trials whose heartbeat has not been updated for a long time will be failed, that is, those states will be changed to FAIL. The grace period is 2 * heartbeat_interval.

Parameters study_id (int) – ID of the related study.

Returns List of trial IDs of the failed trials.

Return type List[int]

get_all_study_summaries()

Read a list of StudySummary objects.

Returns A list of StudySummary objects.

Return type List[optuna.study_study_summary.StudySummary]

get_all_trials (study_id, deepcopy=True, states=None)

Read all trials in a study.

Parameters

- **study_id** (*int*) ID of the study.
- **deepcopy** (bool) Whether to copy the list of trials before returning. Set to True if you intend to update the list or elements of the list.
- states (Optional [Tuple [optuna.trial._state.TrialState, ..]]) Trial states to filter on. If None, include all states.

Returns List of trials in the study.

Raises KeyError – If no study with the matching study_id exists.

Return type List[optuna.trial._frozen.FrozenTrial]

```
get_best_trial(study_id)
```

Return the trial with the best value in a study.

This method is valid only during single-objective optimization.

Parameters study_id (int) – ID of the study.

Returns The trial with the best objective value among all finished trials in the study.

Raises

- **KeyError** If no study with the matching study_id exists.
- RuntimeError If the study has more than one direction.
- **ValueError** If no trials have been completed.

Return type optuna.trial._frozen.FrozenTrial

get_failed_trial_callback()

Get the failed trial callback function.

Returns The failed trial callback function if it is set, otherwise None.

Return type Optional[Callable[[optuna.study.study, optuna.trial._frozen.FrozenTrial], None]]

get_heartbeat_interval()

Get the heartbeat interval if it is set.

```
Returns The heartbeat interval if it is set, otherwise None.
         Return type Optional[int]
get_n_trials (study_id, state=None)
     Count the number of trials in a study.
         Parameters
             • study_id (int) – ID of the study.
             • state (Optional[Union[Tuple[optuna.trial._state.TrialState,
               ..], optuna.trial._state.TrialState]]) - Trial states to filter on. If
              None, include all states.
         Returns Number of trials in the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type int
get_study_directions (study_id)
     Read whether a study maximizes or minimizes an objective.
         Parameters study_id (int) – ID of a study.
         Returns Optimization directions list of the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type List[optuna.study._study_direction.StudyDirection]
get_study_id_from_name(study_name)
     Read the ID of a study.
         Parameters study_name (str) – Name of the study.
         Returns ID of the study.
         Raises KeyError – If no study with the matching study_name exists.
         Return type int
get_study_id_from_trial_id(trial_id)
     Read the ID of a study to which a trial belongs.
         Parameters trial id (int) – ID of the trial.
         Returns ID of the study.
         Raises KeyError – If no trial with the matching trial_id exists.
         Return type int
get_study_name_from_id(study_id)
     Read the study name of a study.
         Parameters study_id(int) - ID of the study.
         Returns Name of the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type str
get_study_system_attrs(study_id)
     Read the optuna-internal attributes of a study.
         Parameters study_id (int) – ID of the study.
```

```
Returns Dictionary with the optuna-internal attributes of the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type Dict[str, Any]
get_study_user_attrs(study_id)
     Read the user-defined attributes of a study.
         Parameters study_id (int) – ID of the study.
         Returns Dictionary with the user attributes of the study.
         Raises KeyError – If no study with the matching study_id exists.
         Return type Dict[str, Any]
get_trial(trial_id)
     Read a trial.
         Parameters trial_id (int) - ID of the trial.
         Returns Trial with a matching trial ID.
         Raises KeyError – If no trial with the matching trial_id exists.
         Return type optuna.trial._frozen.FrozenTrial
get_trial_id_from_study_id_trial_number(study_id, trial_number)
     Read the trial ID of a trial.
         Parameters
             • study_id (int) – ID of the study.
             • trial_number (int) - Number of the trial.
         Returns ID of the trial.
         Raises KeyError - If no trial with the matching study_id and trial_number exists.
         Return type int
get_trial_number_from_id(trial_id)
```

Note: The trial number is only unique within a study, and is sequential.

```
Parameters trial id (int) – ID of the trial.
         Returns Number of the trial.
         Raises KeyError – If no trial with the matching trial_id exists.
         Return type int
get_trial_param(trial_id, param_name)
     Read the parameter of a trial.
         Parameters
```

Read the trial number of a trial.

- trial_id (int) ID of the trial.
- param_name (str) Name of the parameter.

Returns Internal representation of the parameter.

Raises KeyError - If no trial with the matching trial_id exists. If no such parameter exists. Return type float get_trial_params (trial_id) Read the parameter dictionary of a trial. **Parameters trial** id (int) – ID of the trial. Returns Dictionary of a parameters. Keys are parameter names and values are internal representations of the parameter values. **Raises KeyError** – If no trial with the matching trial_id exists. **Return type** Dict[str, Any] get_trial_system_attrs(trial_id) Read the optuna-internal attributes of a trial. **Parameters** trial_id (int) - ID of the trial. **Returns** Dictionary with the optuna-internal attributes of the trial. **Raises KeyError** – If no trial with the matching trial_id exists. **Return type** Dict[str, Any] get_trial_user_attrs(trial_id) Read the user-defined attributes of a trial. **Parameters trial** id (int) – ID of the trial. Returns Dictionary with the user-defined attributes of the trial. Raises KeyError – If no trial with the matching trial_id exists. **Return type** Dict[str, Any] is heartbeat enabled() Check whether the storage enables the heartbeat. Returns True if the storage supports the heartbeat and the return value of get_heartbeat_interval() is an integer, otherwise False. Return type bool read_trials_from_remote_storage (study_id) Make an internal cache of trials up-to-date. **Parameters** study id(int) – ID of the study. **Raises KeyError** – If no study with the matching study_id exists. Return type None record_heartbeat (trial_id) Record the heartbeat of the trial.

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Parameters trial_id (int) - ID of the trial.

Return type None

Return type None

Clean up all connections to a database.

remove_session()

set_study_directions (study_id, directions)

Register optimization problem directions to a study.

Parameters

- **study_id** (*int*) ID of the study.
- **directions** (Sequence [optuna.study._study_direction. StudyDirection]) A sequence of direction whose element is either MAXIMIZE or MINIMIZE.

Raises

- **KeyError** If no study with the matching study_id exists.
- ValueError If the directions are already set and the each coordinate of passed directions is the opposite direction or NOT_SET.

Return type None

set_study_system_attr(study_id, key, value)

Register an optuna-internal attribute to a study.

This method overwrites any existing attribute.

Parameters

- **study_id** (*int*) ID of the study.
- **key** (str) Attribute key.
- **value** (*Any*) Attribute value. It should be JSON serializable.

Raises KeyError – If no study with the matching study_id exists.

Return type None

set_study_user_attr (study_id, key, value)

Register a user-defined attribute to a study.

This method overwrites any existing attribute.

Parameters

- **study_id** (*int*) ID of the study.
- **key** (str) Attribute key.
- **value** (Any) Attribute value. It should be JSON serializable.

Raises KeyError – If no study with the matching study_id exists.

Return type None

set_trial_intermediate_value (trial_id, step, intermediate_value)

Report an intermediate value of an objective function.

This method overwrites any existing intermediate value associated with the given step.

Parameters

- trial id (int) ID of the trial.
- **step** (*int*) Step of the trial (e.g., the epoch when training a neural network).
- **intermediate_value** (*float*) Intermediate value corresponding to the step.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

set_trial_param (*trial_id*, *param_name*, *param_value_internal*, *distribution*)

Set a parameter to a trial.

Parameters

- trial_id (int) ID of the trial.
- param_name (str) Name of the parameter.
- param_value_internal (float) Internal representation of the parameter value.
- **distribution** (optuna.distributions.BaseDistribution) Sampled distribution of the parameter.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

set_trial_state (trial_id, state)

Update the state of a trial.

Parameters

- trial id (int) ID of the trial.
- **state** (optuna.trial._state.TrialState) New state of the trial.

Returns True if the state is successfully updated. False if the state is kept the same. The latter happens when this method tries to update the state of *RUNNING* trial to *RUNNING*.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type bool

set_trial_system_attr(trial_id, key, value)

Set an optuna-internal attribute to a trial.

This method overwrites any existing attribute.

Parameters

- trial_id (int) ID of the trial.
- **key** (*str*) Attribute key.
- **value** (Any) Attribute value. It should be JSON serializable.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

```
set trial user attr(trial id, key, value)
```

Set a user-defined attribute to a trial.

This method overwrites any existing attribute.

Parameters

- trial_id (int) ID of the trial.
- **key** (*str*) Attribute key.
- **value** (Any) Attribute value. It should be JSON serializable.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

```
set_trial_values (trial_id, values)
```

Set return values of an objective function.

This method overwrites any existing trial values.

Parameters

- trial_id (int) ID of the trial.
- values (Sequence [float]) Values of the objective function.

Raises

- **KeyError** If no trial with the matching trial_id exists.
- RuntimeError If the trial is already finished.

Return type None

optuna.storages.RetryFailedTrialCallback

```
class optuna.storages.RetryFailedTrialCallback (max_retry=None)
```

Retry a failed trial up to a maximum number of times.

When a trial fails, this callback can be used with the optuna.storage class to recreate the trial in TrialState.WAITING to queue up the trial to be run again.

This is helpful in environments where trials may fail due to external conditions, such as being preempted by other processes.

Usage:

```
import optuna
from optuna.storages import RetryFailedTrialCallback

storage = optuna.storages.RDBStorage(
    url="sqlite:///:memory:",
    heartbeat_interval=60,
    grace_period=120,
    failed_trial_callback=RetryFailedTrialCallback(max_retry=3),
)

study = optuna.create_study(
```

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storage=storage,

Parameters max_retry - The max number of times a trial can be retried. Must be set to None or an integer. If set to the default value of None will retry indefinitely. If set to an integer, will only retry that many times.

Note: Added in v2.8.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.8.0.

Methods

retried trial number(trial)

Return the number of the trial being retried.

static retried_trial_number(trial)

Return the number of the trial being retried.

Parameters trial (optuna.trial._frozen.FrozenTrial) - The trial object.

Returns The number of the first failed trial. If not retry of a previous trial, returns None.

Return type Optional[int]

Note: Added in v2.8.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.8.0.

optuna.storages.fail stale trials

```
optuna.storages.fail_stale_trials(study)
```

Fail stale trials and run their failure callbacks.

The running trials whose heartbeat has not been updated for a long time will be failed, that is, those states will be changed to FAIL.

See also:

See RDBStorage.

Parameters study (optuna.study.study.Study) – Study holding the trials to check.

Return type None

Note: Added in v2.9.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.9.0.

6.3.12 optuna.study

The study module implements the Study object and related functions. A public constructor is available for the Study class, but direct use of this constructor is not recommended. Instead, library users should create and load a Study using create_study() and load_study() respectively.

| optuna.study.Study | A study corresponds to an optimization task, i.e., a set of trials. |
|--------------------------------------|---|
| optuna.study.create_study | Create a new Study. |
| optuna.study.load_study | Load the existing Study that has the specified name. |
| optuna.study.delete_study | Delete a Study object. |
| optuna.study.copy_study | Copy study from one storage to another. |
| optuna.study.get_all_study_summaries | Get all history of studies stored in a specified storage. |
| optuna.study.MaxTrialsCallback | Set a maximum number of trials before ending the study. |
| optuna.study.StudyDirection | Direction of a Study. |
| optuna.study.StudySummary | Basic attributes and aggregated results of a Study. |

optuna.study.Study

class optuna.study.Study (study_name, storage, sampler=None, pruner=None)

A study corresponds to an optimization task, i.e., a set of trials.

This object provides interfaces to run a new Trial, access trials' history, set/get user-defined attributes of the study itself.

Note that the direct use of this constructor is not recommended. To create and load a study, please refer to the documentation of <code>create_study()</code> and <code>load_study()</code> respectively.

Methods

| add_trial(trial) | Add trial to study. |
|---|--|
| add_trials(trials) | Add trials to study. |
| ask([fixed_distributions]) | Create a new trial from which hyperparameters can |
| | be suggested. |
| enqueue_trial(params) | Enqueue a trial with given parameter values. |
| <pre>get_trials([deepcopy, states])</pre> | Return all trials in the study. |
| <pre>optimize(func[, n_trials, timeout, n_jobs,])</pre> | Optimize an objective function. |
| set_system_attr(key, value) | Set a system attribute to the study. |
| set_user_attr(key, value) | Set a user attribute to the study. |
| stop() | Exit from the current optimization loop after the run- |
| | ning trials finish. |
| tell(trial[, values, state]) | Finish a trial created with ask(). |
| trials_dataframe([attrs, multi_index]) | Export trials as a pandas DataFrame. |
| | |

Attributes

| best_params | Return parameters of the best trial in the study. |
|--------------|---|
| best_trial | Return the best trial in the study. |
| best_trials | Return trials located at the Pareto front in the study. |
| best_value | Return the best objective value in the study. |
| direction | Return the direction of the study. |
| directions | Return the directions of the study. |
| system_attrs | Return system attributes. |
| trials | Return all trials in the study. |
| user_attrs | Return user attributes. |

add_trial(trial)

Add trial to study.

The trial is validated before being added.

Example

```
import optuna
from optuna.distributions import UniformDistribution
def objective(trial):
   x = trial.suggest_float("x", 0, 10)
   return x ** 2
study = optuna.create_study()
assert len(study.trials) == 0
trial = optuna.trial.create_trial(
   params={"x": 2.0},
   distributions={"x": UniformDistribution(0, 10)},
   value=4.0,
study.add_trial(trial)
assert len(study.trials) == 1
study.optimize(objective, n_trials=3)
assert len(study.trials) == 4
other_study = optuna.create_study()
for trial in study.trials:
   other_study.add_trial(trial)
assert len(other_study.trials) == len(study.trials)
other_study.optimize(objective, n_trials=2)
assert len(other_study.trials) == len(study.trials) + 2
```

See also:

This method should in general be used to add already evaluated trials (trial.state.

```
is_finished() == True). To queue trials for evaluation, please refer to enqueue_trial().
```

See also:

See create_trial() for how to create trials.

Parameters trial (optuna.trial._frozen.FrozenTrial) - Trial to add.

Raises ValueError – If trial is an invalid state.

Return type None

Note: Added in v2.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.0.0.

```
add_trials(trials)
```

Add trials to study.

The trials are validated before being added.

Example

```
import optuna
from optuna.distributions import UniformDistribution

def objective(trial):
    x = trial.suggest_float("x", 0, 10)
    return x ** 2

study = optuna.create_study()
study.optimize(objective, n_trials=3)
assert len(study.trials) == 3

other_study = optuna.create_study()
other_study.add_trials(study.trials)
assert len(other_study.trials) == len(study.trials)

other_study.optimize(objective, n_trials=2)
assert len(other_study.trials) == len(study.trials) + 2
```

See also:

See add_trial() for addition of each trial.

Parameters trials (Iterable[optuna.trial._frozen.FrozenTrial]) - Trials to add.

Raises ValueError - If trials include invalid trial.

Return type None

Note: Added in v2.5.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.5.0.

ask (fixed distributions=None)

Create a new trial from which hyperparameters can be suggested.

This method is part of an alternative to optimize() that allows controlling the lifetime of a trial outside the scope of func. Each call to this method should be followed by a call to tell() to finish the created trial.

See also:

The Ask-and-Tell Interface tutorial provides use-cases with examples.

Example

Getting the trial object with the ask () method.

```
import optuna

study = optuna.create_study()

trial = study.ask()

x = trial.suggest_float("x", -1, 1)

study.tell(trial, x ** 2)
```

Example

Passing previously defined distributions to the ask () method.

Parameters fixed_distributions (Optional[Dict[str, optuna. distributions.BaseDistribution]]) - A dictionary containing the parameter names and parameter's distributions. Each parameter in this dictionary is automatically suggested for the returned trial, even when the suggest method is not explicitly invoked by the user. If this argument is set to None, no parameter is automatically suggested.

Returns A Trial.

Return type optuna.trial._trial.Trial

property best_params

Return parameters of the best trial in the study.

Returns A dictionary containing parameters of the best trial.

Raises RuntimeError – If the study has more than one direction.

property best_trial

Return the best trial in the study.

Returns A FrozenTrial object of the best trial.

Raises RuntimeError – If the study has more than one direction.

property best_trials

Return trials located at the Pareto front in the study.

A trial is located at the Pareto front if there are no trials that dominate the trial. It's called that a trial t0 dominates another trial t1 if all (v0 \leq v1) for v0, v1 in zip(t0.values, t1.values) and any (v0 \leq v1) for v0, v1 in zip(t0.values, t1.values) are held.

Returns A list of *FrozenTrial* objects.

property best_value

Return the best objective value in the study.

Returns A float representing the best objective value.

Raises RuntimeError – If the study has more than one direction.

property direction

Return the direction of the study.

Returns A StudyDirection object.

Raises RuntimeError – If the study has more than one direction.

property directions

Return the directions of the study.

Returns A list of StudyDirection objects.

enqueue_trial(params)

Enqueue a trial with given parameter values.

You can fix the next sampling parameters which will be evaluated in your objective function.

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", 0, 10)
    return x ** 2

study = optuna.create_study()
study.enqueue_trial({"x": 5})
study.enqueue_trial({"x": 0})
```

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```
study.optimize(objective, n_trials=2)

assert study.trials[0].params == {"x": 5}
assert study.trials[1].params == {"x": 0}
```

Parameters params (Dict[str, Any]) - Parameter values to pass your objective function.

Return type None

Note: Added in v1.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v1.2.0.

```
get_trials (deepcopy=True, states=None)
```

Return all trials in the study.

The returned trials are ordered by trial number.

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -1, 1)
    return x ** 2

study = optuna.create_study()
study.optimize(objective, n_trials=3)

trials = study.get_trials()
assert len(trials) == 3
```

Parameters

- **deepcopy** (bool) Flag to control whether to apply copy.deepcopy() to the trials. Note that if you set the flag to False, you shouldn't mutate any fields of the returned trial. Otherwise the internal state of the study may corrupt and unexpected behavior may happen.
- states (Optional [Tuple [optuna.trial._state.TrialState, ..]]) Trial states to filter on. If None, include all states.

Returns A list of FrozenTrial objects.

Return type List[optuna.trial._frozen.FrozenTrial]

Optimization is done by choosing a suitable set of hyperparameter values from a given range. Uses a sampler which implements the task of value suggestion based on a specified distribution. The sampler is

specified in <code>create_study()</code> and the default choice for the sampler is TPE. See also <code>TPESampler</code> for more details on 'TPE'.

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -1, 1)
    return x ** 2

study = optuna.create_study()
study.optimize(objective, n_trials=3)
```

Parameters

- func (Callable[[optuna.trial._trial], Union[float, Sequence[float]]]) A callable that implements objective function.
- n_trials (Optional[int]) The number of trials for each process. If this argument is set to None, there is no limitation on the number of trials. If timeout is also set to None, the study continues to create trials until it receives a termination signal such as Ctrl+C or SIGTERM.

See also:

optuna.study.MaxTrialsCallback can ensure how many times trials will be performed across all processes.

- **timeout** (Optional[float]) Stop study after the given number of second(s). If this argument is set to None, the study is executed without time limitation. If n_trials is also set to None, the study continues to create trials until it receives a termination signal such as Ctrl+C or SIGTERM.
- n_jobs (int) The number of parallel jobs. If this argument is set to -1, the number is set to CPU count.

Note: n_jobs allows parallelization using threading and may suffer from Python's GIL. It is recommended to use *process-based parallelization* if func is CPU bound.

Warning: Deprecated in v2.7.0. This feature will be removed in the future. It is recommended to use *process-based parallelization*. The removal of this feature is currently scheduled for v4.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v2.7.0.

- **catch** (*Tuple[Type[Exception]*, ...]) A study continues to run even when a trial raises one of the exceptions specified in this argument. Default is an empty tuple, i.e. the study will stop for any exception except for *TrialPruned*.
- callbacks (Optional[List[Callable[[optuna.study.study.Study, optuna.trial._frozen.FrozenTrial], None]]]) List of callback func-

tions that are invoked at the end of each trial. Each function must accept two parameters with the following types in this order: *Study* and FrozenTrial.

• gc_after_trial (bool) - Flag to determine whether to automatically run garbage collection after each trial. Set to True to run the garbage collection, False otherwise. When it runs, it runs a full collection by internally calling gc.collect(). If you see an increase in memory consumption over several trials, try setting this flag to True.

See also:

How do I avoid running out of memory (OOM) when optimizing studies?

• **show_progress_bar** (bool) – Flag to show progress bars or not. To disable progress bar, set this False. Currently, progress bar is experimental feature and disabled when $n_{jobs} \neq 1$.

Raises RuntimeError - If nested invocation of this method occurs.

Return type None

```
set system attr(key, value)
```

Set a system attribute to the study.

Note that Optuna internally uses this method to save system messages. Please use $set_user_attr()$ to set users' attributes.

Parameters

- **key** (str) A key string of the attribute.
- **value** (Any) A value of the attribute. The value should be JSON serializable.

Return type None

```
set_user_attr(key, value)
```

Set a user attribute to the study.

See also:

See user_attrs for related attribute.

See also:

See the recipe on *User Attributes*.

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", 0, 1)
    y = trial.suggest_float("y", 0, 1)
    return x ** 2 + y ** 2

study = optuna.create_study()

study.set_user_attr("objective function", "quadratic function")
study.set_user_attr("dimensions", 2)
study.set_user_attr("contributors", ["Akiba", "Sano"])
```

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```
assert study.user_attrs == {
    "objective function": "quadratic function",
    "dimensions": 2,
    "contributors": ["Akiba", "Sano"],
}
```

Parameters

- **key** (str) A key string of the attribute.
- **value** (*Any*) A value of the attribute. The value should be JSON serializable.

Return type None

stop()

Exit from the current optimization loop after the running trials finish.

This method lets the running <code>optimize()</code> method return immediately after all trials which the <code>optimize()</code> method spawned finishes. This method does not affect any behaviors of parallel or successive study processes.

Example

```
import optuna

def objective(trial):
    if trial.number == 4:
        trial.study.stop()
    x = trial.suggest_float("x", 0, 10)
    return x ** 2

study = optuna.create_study()
study.optimize(objective, n_trials=10)
assert len(study.trials) == 5
```

Raises RuntimeError – If this method is called outside an objective function or callback.

Return type None

property system_attrs

Return system attributes.

Returns A dictionary containing all system attributes.

 $\verb|tell| (trial, values=None, state=TrialState.COMPLETE)|$

Finish a trial created with ask ().

See also:

The Ask-and-Tell Interface tutorial provides use-cases with examples.

Example

```
import optuna
from optuna.trial import TrialState
def f(x):
   return (x - 2) ** 2
def df(x):
   return 2 * x - 4
study = optuna.create_study()
n_{trials} = 30
for _ in range(n_trials):
   trial = study.ask()
   lr = trial.suggest_float("lr", 1e-5, 1e-1, log=True)
    # Iterative gradient descent objective function.
   x = 3 # Initial value.
   for step in range(128):
       y = f(x)
        trial.report(y, step=step)
        if trial.should_prune():
            # Finish the trial with the pruned state.
            study.tell(trial, state=TrialState.PRUNED)
           break
        gy = df(x)
        x -= gy * lr
   else:
        # Finish the trial with the final value after all iterations.
        study.tell(trial, y)
```

Parameters

- trial (Union[optuna.trial._trial.Trial, int]) A Trial object or a trial number.
- values (Optional [Union[float, Sequence[float]]]) Optional objective value or a sequence of such values in case the study is used for multi-objective optimization. Argument must be provided if state is COMPLETE and should be None if state is FAIL or PRUNED.
- **state** (optuna.trial._state.TrialState) State to be reported. Must be COMPLETE, FAIL or PRUNED.

Raises

- TypeError If trial is not a Trial or an int.
- ValueError If any of the following. values is a sequence but its length does

not match the number of objectives for its associated study. state is *COMPLETE* but values is None. state is *FAIL* or *PRUNED* but values is not None. state is not *COMPLETE*, *FAIL* or *PRUNED*. trial is a trial number but no trial exists with that number.

Return type None

property trials

Return all trials in the study.

The returned trials are ordered by trial number.

This is a short form of self.get_trials(deepcopy=True, states=None).

Returns A list of FrozenTrial objects.

The DataFrame provides various features to analyze studies. It is also useful to draw a histogram of objective values and to export trials as a CSV file. If there are no trials, an empty DataFrame is returned.

Example

```
import optuna
import pandas

def objective(trial):
    x = trial.suggest_float("x", -1, 1)
    return x ** 2

study = optuna.create_study()
study.optimize(objective, n_trials=3)

# Create a dataframe from the study.
df = study.trials_dataframe()
assert isinstance(df, pandas.DataFrame)
assert df.shape[0] == 3 # n_trials.
```

Parameters

- attrs (Tuple[str, ..]) Specifies field names of FrozenTrial to include them to a DataFrame of trials.
- multi_index (bool) Specifies whether the returned DataFrame employs MultiIndex or not. Columns that are hierarchical by nature such as (params, x) will be flattened to params_x when set to False.

Returns A pandas DataFrame of trials in the Study.

Return type pd.DataFrame

Note: If value is in attrs during multi-objective optimization, it is implicitly replaced with values.

property user_attrs

Return user attributes.

See also:

See set_user_attr() for related method.

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", 0, 1)
    y = trial.suggest_float("y", 0, 1)
    return x ** 2 + y ** 2

study = optuna.create_study()

study.set_user_attr("objective function", "quadratic function")
study.set_user_attr("dimensions", 2)
study.set_user_attr("contributors", ["Akiba", "Sano"])

assert study.user_attrs == {
    "objective function": "quadratic function",
    "dimensions": 2,
    "contributors": ["Akiba", "Sano"],
}
```

Returns A dictionary containing all user attributes.

optuna.study.create_study

```
optuna.study.create_study(storage=None, sampler=None, pruner=None, study_name=None, direction=None, load_if_exists=False, *, directions=None)

Create a new Study.
```

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", 0, 10)
    return x ** 2

study = optuna.create_study()
study.optimize(objective, n_trials=3)
```

Parameters

• **storage** (Optional[Union[str, optuna.storages._base. BaseStorage]]) - Database URL. If this argument is set to None, in-memory storage is used, and the Study will not be persistent.

Note:

When a database URL is passed, Optuna internally uses SQLAlchemy to handle the database. Please refer to SQLAlchemy's document for further details. If you want to specify non-default options to SQLAlchemy Engine, you can instantiate RDBStorage with your desired options and pass it to the storage argument instead of a URL.

- **sampler** (Optional [optuna.samplers._base.BaseSampler]) A sampler object that implements background algorithm for value suggestion. If None is specified, TPESampler is used during single-objective optimization and NSGAIISampler during multi-objective optimization. See also samplers.
- **pruner** (Optional [optuna.pruners._base.BasePruner]) A pruner object that decides early stopping of unpromising trials. If None is specified, MedianPruner is used as the default. See also pruners.
- **study_name** (Optional[str]) Study's name. If this argument is set to None, a unique name is generated automatically.
- direction (Optional[Union[str, optuna.study._study_direction. StudyDirection]]) Direction of optimization. Set minimize for minimization and maximize for maximization. You can also pass the corresponding StudyDirection object.

Note: If none of *direction* and *directions* are specified, the direction of the study is set to "minimize".

- load_if_exists (bool) Flag to control the behavior to handle a conflict of study names. In the case where a study named study_name already exists in the storage, a DuplicatedStudyError is raised if load_if_exists is set to False. Otherwise, the creation of the study is skipped, and the existing one is returned.
- directions (Optional[Sequence[Union[str, optuna.study. _study_direction.StudyDirection]]]) A sequence of directions during multi-objective optimization.

Returns A Study object.

Raises ValueError – If the length of directions is zero. Or, if direction is neither 'minimize' nor 'maximize' when it is a string. Or, if the element of directions is neither *minimize* nor *maximize*. Or, if both direction and directions are specified.

Return type optuna.study.study.Study

See also:

optuna.create_study() is an alias of optuna.study.create_study().

optuna.study.load_study

optuna.study.load_study (study_name, storage, sampler=None, pruner=None)
Load the existing Study that has the specified name.

Example

Parameters

- **study_name** (Optional[str]) Study's name. Each study has a unique name as an identifier. If None, checks whether the storage contains a single study, and if so loads that study.
- **storage** (Union[str, optuna.storages._base.BaseStorage]) Database URL such as sqlite:///example.db. Please see also the documentation of create study() for further details.
- **sampler** (Optional[optuna.samplers._base.BaseSampler]) A sampler object that implements background algorithm for value suggestion. If None is specified, TPESampler is used as the default. See also samplers.
- **pruner** (Optional [optuna.pruners._base.BasePruner]) A pruner object that decides early stopping of unpromising trials. If None is specified, MedianPruner is used as the default. See also pruners.

Raises ValueError - If study_name is None and the storage contains more than 1 study.

Return type optuna.study.study.Study

See also:

```
optuna.load study() is an alias of optuna.study.load study().
```

optuna.study.delete study

```
optuna.study.delete_study(study_name, storage)
Delete a Study object.
```

Example

Parameters

- **study_name** (*str*) Study's name.
- **storage** (Union[str, optuna.storages._base.BaseStorage]) Database URL such as sqlite:///example.db. Please see also the documentation of create_study() for further details.

Return type None

See also:

```
optuna.delete_study() is an alias of optuna.study.delete_study().
```

optuna.study.copy_study

```
optuna.study.copy_study(from_study_name, from_storage, to_storage, to_study_name=None)
Copy study from one storage to another.
```

The direction(s) of the objective(s) in the study, trials, user attributes and system attributes are copied.

Example

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return (x - 2) ** 2

study = optuna.create_study(
    study_name="example-study",
```

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```
storage="sqlite:///example.db",
)
study.optimize(objective, n_trials=3)

optuna.copy_study(
    from_study_name="example-study",
    from_storage="sqlite:///example.db",
    to_storage="sqlite:///example_copy.db",
)

study = optuna.load_study(
    study_name=None,
    storage="sqlite:///example_copy.db",
)
```

Parameters

- **from_study_name** (str) Name of study.
- **from_storage** (Union[str, optuna.storages._base.BaseStorage]) Source database URL such as sqlite:///example.db. Please see also the documentation of create_study() for further details.
- to_storage (Union[str, optuna.storages._base.BaseStorage]) Destination database URL.
- to_study_name (Optional[str]) Name of the created study. If omitted, from_study_name is used.

Raises *DuplicatedStudyError* – If a study with a conflicting name already exists in the destination storage.

Return type None

Note: Added in v2.8.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.8.0.

optuna.study.get_all_study_summaries

```
optuna.study.get_all_study_summaries (storage)
Get all history of studies stored in a specified storage.
```

Example

Parameters storage (Union[str, optuna.storages._base.BaseStorage]) - Database URL such as sqlite:///example.db. Please see also the documentation of create_study() for further details.

Returns List of study history summarized as StudySummary objects.

Return type List[optuna.study._study_summary.StudySummary]

See also:

```
optuna.get_all_study_summaries() is an alias of optuna.study.get_all_study_summaries().
```

optuna.study.MaxTrialsCallback

```
class optuna.study.MaxTrialsCallback (n_trials, states=(TrialState.COMPLETE)) Set a maximum number of trials before ending the study.
```

While the n_trials argument of optuna.optimize sets the number of trials that will be run, you may want to continue running until you have a certain number of successfullly completed trials or stop the study when you have a certain number of trials that fail. This <code>MaxTrialsCallback</code> class allows you to set a maximum number of trials for a particular <code>TrialState</code> before stopping the study.

Example

```
import optuna
from optuna.study import MaxTrialsCallback
from optuna.trial import TrialState

def objective(trial):
    x = trial.suggest_float("x", -1, 1)
    return x ** 2

study = optuna.create_study()
study.optimize(
    objective,
    callbacks=[MaxTrialsCallback(10, states=(TrialState.COMPLETE,))],
)
```

Parameters

• n_trials – The max number of trials. Must be set to an integer.

• **states** - Tuple of the *TrialState* to be counted towards the max trials limit. Default value is (TrialState.COMPLETE,).

Note: Added in v2.8.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.8.0.

optuna.study.StudyDirection

```
{\tt class} \  \, {\tt optuna.study.StudyDirection} \, ({\it value})
```

Direction of a Study.

NOT SET

Direction has not been set.

MINIMIZE

Study minimizes the objective function.

MAXIMIZE

Study maximizes the objective function.

Attributes

MAXIMIZE

MINIMIZE

NOT SET

optuna.study.StudySummary

Basic attributes and aggregated results of a Study.

See also optuna.study.get_all_study_summaries().

$study_name$

Name of the Study.

direction

StudyDirection of the Study.

Note: This attribute is only available during single-objective optimization.

directions

A sequence of StudyDirection objects.

best_trial

FrozenTrial with best objective value in the Study.

user attrs

Dictionary that contains the attributes of the Study set with optuna.study.Study.set_user_attr().

system_attrs

Dictionary that contains the attributes of the Study internally set by Optuna.

n trials

The number of trials ran in the Study.

datetime_start

Datetime where the Study started.

Attributes

| direction | | | |
|------------|--|--|--|
| directions | | | |

6.3.13 optuna.trial

The trial module contains Trial related classes and functions.

A Trial instance represents a process of evaluating an objective function. This instance is passed to an objective function and provides interfaces to get parameter suggestion, manage the trial's state, and set/get user-defined attributes of the trial, so that Optuna users can define a custom objective function through the interfaces. Basically, Optuna users only use it in their custom objective functions.

| optuna.trial.Trial | A trial is a process of evaluating an objective function. |
|---------------------------|---|
| optuna.trial.FixedTrial | A trial class which suggests a fixed value for each pa- |
| | rameter. |
| optuna.trial.FrozenTrial | Status and results of a Trial. |
| optuna.trial.TrialState | State of a Trial. |
| optuna.trial.create_trial | Create a new FrozenTrial. |

optuna.trial.Trial

class optuna.trial.Trial(study, trial_id)

A trial is a process of evaluating an objective function.

This object is passed to an objective function and provides interfaces to get parameter suggestion, manage the trial's state, and set/get user-defined attributes of the trial.

Note that the direct use of this constructor is not recommended. This object is seamlessly instantiated and passed to the objective function behind the <code>optuna.study.Study.optimize()</code> method; hence library users do not care about instantiation of this object.

Parameters

- **study** A Study object.
- **trial_id** A trial ID that is automatically generated.

Methods

| report(value, step) | Report an objective function value for a given step. | |
|---|--|--|
| set_system_attr(key, value) | Set system attributes to the trial. | |
| set_user_attr(key, value) | Set user attributes to the trial. | |
| should_prune() | Suggest whether the trial should be pruned or not. | |
| suggest_categorical(name, choices) | Suggest a value for the categorical parameter. | |
| suggest_discrete_uniform(name, low, | Suggest a value for the discrete parameter. | |
| high, q) | | |
| <pre>suggest_float(name, low, high, *[, step, log])</pre> | Suggest a value for the floating point parameter. | |
| <pre>suggest_int(name, low, high[, step, log])</pre> | Suggest a value for the integer parameter. | |
| suggest_loguniform(name, low, high) | Suggest a value for the continuous parameter. | |
| suggest_uniform(name, low, high) | Suggest a value for the continuous parameter. | |

Attributes

| datetime_start | Return start datetime. | | |
|----------------|---|--|--|
| distributions | Return distributions of parameters to be optimized. | | |
| number | Return trial's number which is consecutive and | | |
| | unique in a study. | | |
| params | Return parameters to be optimized. | | |
| system_attrs | Return system attributes. | | |
| user_attrs | Return user attributes. | | |

property datetime_start

Return start datetime.

Returns Datetime where the *Trial* started.

property distributions

Return distributions of parameters to be optimized.

Returns A dictionary containing all distributions.

property number

Return trial's number which is consecutive and unique in a study.

Returns A trial number.

property params

Return parameters to be optimized.

Returns A dictionary containing all parameters.

report (value, step)

Report an objective function value for a given step.

The reported values are used by the pruners to determine whether this trial should be pruned.

See also:

Please refer to BasePruner.

Note: The reported value is converted to float type by applying float () function internally. Thus, it accepts all float-like types (e.g., numpy.float32). If the conversion fails, a TypeError is raised.

Note: If this method is called multiple times at the same step in a trial, the reported value only the first time is stored and the reported values from the second time are ignored.

Example

Report intermediate scores of SGDClassifier training.

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.linear_model import SGDClassifier
from sklearn.model_selection import train_test_split
import optuna
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)
def objective (trial):
    clf = SGDClassifier(random_state=0)
    for step in range (100):
        clf.partial_fit(X_train, y_train, np.unique(y))
        intermediate_value = clf.score(X_valid, y_valid)
        trial.report(intermediate_value, step=step)
        if trial.should_prune():
            raise optuna.TrialPruned()
   return clf.score(X_valid, y_valid)
study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=3)
```

Parameters

- **value** (*float*) A value returned from the objective function.
- **step** (*int*) Step of the trial (e.g., Epoch of neural network training). Note that pruners assume that step starts at zero. For example, *MedianPruner* simply checks if step is less than n_warmup_steps as the warmup mechanism.

Raises

- NotImplementedError If trial is being used for multi-objective optimization.
- ValueError If step is negative.
- TypeError If the type of value is not float.

Return type None

```
set_system_attr(key, value)
```

Set system attributes to the trial.

Note that Optuna internally uses this method to save system messages such as failure reason of trials. Please use set_user_attr() to set users' attributes.

Parameters

- **key** (str) A key string of the attribute.
- **value** (*Any*) A value of the attribute. The value should be JSON serializable.

Return type None

```
set_user_attr(key, value)
```

Set user attributes to the trial.

The user attributes in the trial can be access via optuna.trial.Trial.user_attrs().

See also:

See the recipe on *User Attributes*.

Example

Save fixed hyperparameters of neural network training.

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.model_selection import train_test_split
from sklearn.neural_network import MLPClassifier
import optuna
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y, random_state=0)
def objective(trial):
   trial.set_user_attr("BATCHSIZE", 128)
   momentum = trial.suggest_float("momentum", 0, 1.0)
   clf = MLPClassifier(
       hidden_layer_sizes=(100, 50),
       batch_size=trial.user_attrs["BATCHSIZE"],
       momentum=momentum,
        solver="sqd",
        random_state=0,
   clf.fit(X_train, y_train)
   return clf.score(X_valid, y_valid)
study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=3)
assert "BATCHSIZE" in study.best_trial.user_attrs.keys()
assert study.best_trial.user_attrs["BATCHSIZE"] == 128
```

Parameters

- **key** (str) A key string of the attribute.
- **value** (Any) A value of the attribute. The value should be JSON serializable.

Return type None

should_prune()

Suggest whether the trial should be pruned or not.

The suggestion is made by a pruning algorithm associated with the trial and is based on previously reported values. The algorithm can be specified when constructing a *Study*.

Note: If no values have been reported, the algorithm cannot make meaningful suggestions. Similarly, if this method is called multiple times with the exact same set of reported values, the suggestions will be the same.

See also:

Please refer to the example code in optuna.trial.Trial.report().

Returns A boolean value. If True, the trial should be pruned according to the configured pruning algorithm. Otherwise, the trial should continue.

Raises NotImplementedError – If trial is being used for multi-objective optimization.

Return type bool

```
suggest_categorical(name, choices)
```

Suggest a value for the categorical parameter.

The value is sampled from choices.

Example

Suggest a kernel function of SVC.

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.model_selection import train_test_split
from sklearn.svm import SVC

import optuna

X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)

def objective(trial):
    kernel = trial.suggest_categorical("kernel", ["linear", "poly", "rbf"])
    clf = SVC(kernel=kernel, gamma="scale", random_state=0)
    clf.fit(X_train, y_train)
    return clf.score(X_valid, y_valid)

study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=3)
```

Parameters

- name (str) A parameter name.
- choices (Sequence [Union [None, bool, int, float, str]]) Parameter value candidates.

Return type Union[None, bool, int, float, str]

See also:

CategoricalDistribution.

Returns A suggested value.

Parameters

- name (str) -
- choices (Sequence [Union [None, bool, int, float, str]]) -

Return type Union[None, bool, int, float, str]

See also:

Pythonic Search Space tutorial describes more details and flexible usages.

```
suggest_discrete_uniform(name, low, high, q)
```

Suggest a value for the discrete parameter.

The value is sampled from the range [low, high], and the step of discretization is q. More specifically, this method returns one of the values in the sequence low, low +q, low +2q, ..., low $+kq \le$ high, where k denotes an integer. Note that high may be changed due to round-off errors if q is not an integer. Please check warning messages to find the changed values.

Parameters

- name (str) A parameter name.
- **low** (*float*) Lower endpoint of the range of suggested values. low is included in the range.
- high (float) Upper endpoint of the range of suggested values. high is included in the range.
- **q** (float) A step of discretization.

Returns A suggested float value.

Return type float

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float () instead.

suggest_float (name, low, high, *, step=None, log=False)

Suggest a value for the floating point parameter.

New in version 1.3.0.

Example

Suggest a momentum, learning rate and scaling factor of learning rate for neural network training.

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.model_selection import train_test_split
from sklearn.neural_network import MLPClassifier
import optuna
X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y, random_state=0)
def objective(trial):
   momentum = trial.suggest_float("momentum", 0.0, 1.0)
   learning_rate_init = trial.suggest_float(
        "learning_rate_init", 1e-5, 1e-3, log=True
   power_t = trial.suggest_float("power_t", 0.2, 0.8, step=0.1)
   clf = MLPClassifier(
        hidden_layer_sizes=(100, 50),
        momentum=momentum,
        learning_rate_init=learning_rate_init,
        solver="sqd",
        random_state=0,
        power_t=power_t,
   clf.fit(X_train, y_train)
   return clf.score(X_valid, y_valid)
study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=3)
```

Parameters

- name (str) A parameter name.
- **low** (*float*) Lower endpoint of the range of suggested values. low is included in the range.
- high (float) Upper endpoint of the range of suggested values. high is included in the range.
- **step** (Optional[float]) A step of discretization.

Note: The step and log arguments cannot be used at the same time. To set the step argument to a float number, set the log argument to False.

• $\log (bool)$ – A flag to sample the value from the log domain or not. If \log is true, the value is sampled from the range in the log domain. Otherwise, the value is sampled from the range in the linear domain.

Note: The step and log arguments cannot be used at the same time. To set the log

argument to True, set the step argument to None.

Raises ValueError - If step is not None and log = True are specified.

Returns A suggested float value.

Return type float

See also:

Pythonic Search Space tutorial describes more details and flexible usages.

```
suggest_int (name, low, high, step=1, log=False)
```

Suggest a value for the integer parameter.

The value is sampled from the integers in [low, high].

Example

Suggest the number of trees in RandomForestClassifier.

```
import numpy as np
from sklearn.datasets import load_iris
from sklearn.ensemble import RandomForestClassifier
from sklearn.model_selection import train_test_split

import optuna

X, y = load_iris(return_X_y=True)
X_train, X_valid, y_train, y_valid = train_test_split(X, y)

def objective(trial):
    n_estimators = trial.suggest_int("n_estimators", 50, 400)
    clf = RandomForestClassifier(n_estimators=n_estimators, random_state=0)
    clf.fit(X_train, y_train)
    return clf.score(X_valid, y_valid)

study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=3)
```

Parameters

- name (str) A parameter name.
- **low** (*int*) Lower endpoint of the range of suggested values. low is included in the range.
- high (int) Upper endpoint of the range of suggested values. high is included in the range.
- **step** (*int*) A step of discretization.

Note: Note that high is modified if the range is not divisible by step. Please check the warning messages to find the changed values.

Note: The method returns one of the values in the sequence low, low + step, low + 2 * step, ..., low + k * step \leq high, where k denotes an integer.

Note: The step != 1 and \log arguments cannot be used at the same time. To set the step argument step ≥ 2 , set the \log argument to False.

• log (bool) – A flag to sample the value from the log domain or not.

Note: If \log is true, at first, the range of suggested values is divided into grid points of width 1. The range of suggested values is then converted to a log domain, from which a value is sampled. The uniformly sampled value is re-converted to the original domain and rounded to the nearest grid point that we just split, and the suggested value is determined. For example, if low = 2 and high = 8, then the range of suggested values is [2, 3, 4, 5, 6, 7, 8] and lower values tend to be more sampled than higher values.

Note: The step !=1 and \log arguments cannot be used at the same time. To set the \log argument to True, set the step argument to 1.

Raises ValueError - If step != 1 and log = True are specified.

Return type int

See also:

Pythonic Search Space tutorial describes more details and flexible usages.

suggest_loguniform(name, low, high)

Suggest a value for the continuous parameter.

The value is sampled from the range [low, high) in the log domain. When low = high, the value of low will be returned.

Parameters

- name (str) A parameter name.
- **low** (*float*) Lower endpoint of the range of suggested values. low is included in the range.
- high (float) Upper endpoint of the range of suggested values. high is included in the range.

Returns A suggested float value.

Return type float

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float () instead.

```
suggest_uniform(name, low, high)
```

Suggest a value for the continuous parameter.

The value is sampled from the range [low, high] in the linear domain. When low = high, the value of low will be returned.

Parameters

- name (str) A parameter name.
- **low** (*float*) Lower endpoint of the range of suggested values. low is included in the range.
- high (float) Upper endpoint of the range of suggested values. high is included in the range.

Returns A suggested float value.

Return type float

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float () instead.

property system_attrs

Return system attributes.

Returns A dictionary containing all system attributes.

property user_attrs

Return user attributes.

Returns A dictionary containing all user attributes.

optuna.trial.FixedTrial

```
class optuna.trial.FixedTrial(params, number=0)
```

A trial class which suggests a fixed value for each parameter.

This object has the same methods as *Trial*, and it suggests pre-defined parameter values. The parameter values can be determined at the construction of the *FixedTrial* object. In contrast to *Trial*, *FixedTrial* does not depend on *Study*, and it is useful for deploying optimization results.

Example

Evaluate an objective function with parameter values given by a user.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y
```

(continues on next page)

```
assert objective(optuna.trial.FixedTrial({"x": 1, "y": 0})) == 1
```

Note: Please refer to *Trial* for details of methods and properties.

Parameters

- params A dictionary containing all parameters.
- number A trial number. Defaults to 0.

Methods

```
report(value, step)

set_system_attr(key, value)

set_user_attr(key, value)

should_prune()

suggest_categorical(name, choices)

suggest_discrete_uniform(name, low, high, q)

suggest_float(name, low, high, *[, step, log])

suggest_int(name, low, high[, step, log])

suggest_loguniform(name, low, high)

suggest_uniform(name, low, high)
```

Attributes

```
datetime_start

distributions

number

params

system_attrs
```

continues on next page

Table 100 - continued from previous page

user_attrs

suggest_discrete_uniform(name, low, high, q)

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float() instead.

Parameters

- name (str) -
- low(float)-
- high (float) -
- **q**(float)-

Return type float

suggest_loguniform(name, low, high)

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float() instead.

Parameters

- name (str)-
- low(float)-
- high (float) -

Return type float

suggest_uniform(name, low, high)

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float() instead.

Parameters

• name (str)-

```
low (float) -high (float) -Return type float
```

optuna.trial.FrozenTrial

Status and results of a Trial.

This object has the same methods as *Trial*, and it suggests best parameter values among performed trials. In contrast to *Trial*, *FrozenTrial* does not depend on *Study*, and it is useful for deploying optimization results.

Example

Re-evaluate an objective function with parameter values optimized study.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -1, 1)
    return x ** 2

study = optuna.create_study()
study.optimize(objective, n_trials=3)

assert objective(study.best_trial) == study.best_value
```

Note: Instances are mutable, despite the name. For instance, set_user_attr() will update user attributes of objects in-place.

Example:

Overwritten attributes.

```
import copy
import datetime

import optuna

def objective(trial):
    x = trial.suggest_float("x", -1, 1)

# this user attribute always differs
    trial.set_user_attr("evaluation time", datetime.datetime.now())

return x ** 2
```

(continues on next page)

```
study = optuna.create_study()
study.optimize(objective, n_trials=3)

best_trial = study.best_trial
best_trial_copy = copy.deepcopy(best_trial)

# re-evaluate
objective(best_trial)

# the user attribute is overwritten by re-evaluation
assert best_trial.user_attrs != best_trial_copy.user_attrs
```

Note: Please refer to *Trial* for details of methods and properties.

number

Unique and consecutive number of Trial for each Study. Note that this field uses zero-based numbering.

state

TrialState of the Trial.

value

Objective value of the *Trial*.

values

Sequence of objective values of the *Trial*. The length is greater than 1 if the problem is multi-objective optimization.

datetime_start

Datetime where the Trial started.

datetime_complete

Datetime where the *Trial* finished.

params

Dictionary that contains suggested parameters.

user_attrs

Dictionary that contains the attributes of the *Trial* set with optuna.trial.Trial.set_user_attr().

intermediate_values

Intermediate objective values set with optuna.trial.Trial.report().

Raises ValueError – If both value and values are specified.

Methods

| report(value, step) | Interface of report function. |
|---|--|
| set_system_attr(key, value) | 1 |
| | |
| set_user_attr(key, value) | |
| | |
| should_prune() | Suggest whether the trial should be pruned or not. |
| <pre>suggest_categorical(name, choices)</pre> | |
| | |
| suggest_discrete_uniform(name, low, | |
| high, q) | |
| <pre>suggest_float(name, low, high, *[, step, log])</pre> | |
| | |
| <pre>suggest_int(name, low, high[, step, log])</pre> | |
| | |
| <pre>suggest_loguniform(name, low, high)</pre> | |
| | |
| <pre>suggest_uniform(name, low, high)</pre> | |
| | |

Attributes

| datetime_start | |
|----------------|--|
| distributions | Dictionary that contains the distributions of |
| | params. |
| duration | Return the elapsed time taken to complete the trial. |
| last_step | Return the maximum step of intermediate_values in |
| | the trial. |
| number | |
| params | |
| system_attrs | |
| user_attrs | |
| value | |
| values | |

property distributions

Dictionary that contains the distributions of params.

property duration

Return the elapsed time taken to complete the trial.

Returns The duration.

property last_step

Return the maximum step of *intermediate_values* in the trial.

Returns The maximum step of intermediates.

```
report (value, step)
```

Interface of report function.

Since FrozenTrial is not pruned, this report function does nothing.

See also:

Please refer to should_prune().

Parameters

- **value** (*float*) A value returned from the objective function.
- **step** (*int*) Step of the trial (e.g., Epoch of neural network training). Note that pruners assume that step starts at zero. For example, *MedianPruner* simply checks if step is less than n_warmup_steps as the warmup mechanism.

Return type None

should_prune()

Suggest whether the trial should be pruned or not.

The suggestion is always False regardless of a pruning algorithm.

Note: FrozenTrial only samples one combination of parameters.

```
Returns False.
```

Return type bool

 $suggest_discrete_uniform(name, low, high, q)$

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float() instead.

Parameters

```
• name (str)-
```

- low (float) -
- high (float) -
- q(float)-

Return type float

 ${\tt suggest_loguniform}\,(name,\,low,\,high)$

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest float () instead.

Parameters

- name (str) -
- low (float) -
- high (float) -

Return type float

suggest_uniform(name, low, high)

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v6.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Use suggest_float () instead.

Parameters

- name (str) -
- low(float)-
- high (float) -

Return type float

optuna.trial.TrialState

```
class optuna.trial.TrialState(value)
    State of a Trial.
```

RUNNING

The *Trial* is running.

WAITING

The Trial is waiting and unfinished.

COMPLETE

The Trial has been finished without any error.

PRUNED

The Trial has been pruned with TrialPruned.

FAIL

The Trial has failed due to an uncaught error.

Attributes

```
FAIL

PRUNED

RUNNING

WAITING
```

optuna.trial.create_trial

```
optuna.trial.create_trial(*, state=TrialState.COMPLETE, value=None, values=None, params=None, distributions=None, user_attrs=None, system_attrs=None, intermediate_values=None)

Create a new FrozenTrial.
```

Example

```
import optuna
from optuna.distributions import CategoricalDistribution
from optuna.distributions import UniformDistribution

trial = optuna.trial.create_trial(
    params={"x": 1.0, "y": 0},
    distributions={
        "x": UniformDistribution(0, 10),
        "y": CategoricalDistribution([-1, 0, 1]),
    },
    value=5.0,
)

assert isinstance(trial, optuna.trial.FrozenTrial)
assert trial.value == 5.0
assert trial.params == {"x": 1.0, "y": 0}
```

See also:

See add_trial() for how this function can be used to create a study from existing trials.

Note: Please note that this is a low-level API. In general, trials that are passed to objective functions are created inside optimize().

Note: When state is *TrialState.COMPLETE*, the following parameters are required:

- params
- distributions
- value or values

Parameters

- **state** (optuna.trial._state.TrialState) Trial state.
- value (Optional[float]) Trial objective value. Must be specified if state is TrialState.COMPLETE.
- **values** (Optional[Sequence[float]]) Sequence of the trial objective values. The length is greater than 1 if the problem is multi-objective optimization. Must be specified if state is TrialState.COMPLETE.
- params (Optional[Dict[str, Any]]) Dictionary with suggested parameters of the trial.
- **distributions** (Optional[Dict[str, optuna.distributions. BaseDistribution]]) Dictionary with parameter distributions of the trial.
- user_attrs (Optional[Dict[str, Any]]) Dictionary with user attributes.
- **system_attrs** (Optional[Dict[str, Any]]) Dictionary with system attributes. Should not have to be used for most users.
- intermediate_values (Optional[Dict[int, float]]) Dictionary with intermediate objective values of the trial.

Returns Created trial.

Raises ValueError – If both value and values are specified.

Return type optuna.trial._frozen.FrozenTrial

Note: Added in v2.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.0.0.

6.3.14 optuna.visualization

The *visualization* module provides utility functions for plotting the optimization process using plotly and matplotlib. Plotting functions generally take a *Study* object and optional parameters are passed as a list to the params argument.

Note: In the <code>optuna.visualization</code> module, the following functions use plotly to create figures, but Jupyter-Lab cannot render them by default. Please follow this installation guide to show figures in Jupyter-Lab.

| optuna.visualization.plot_contour | Plot the parameter relationship as contour plot in a study. |
|-----------------------------------|---|
| optuna.visualization.plot_edf | Plot the objective value EDF (empirical distribution |
| | function) of a study. |
| optuna.visualization. | Plot intermediate values of all trials in a study. |
| plot_intermediate_values | |
| optuna.visualization. | Plot optimization history of all trials in a study. |
| plot_optimization_history | |

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| Plot the high-dimensional parameter relationships in a | | |
|---|--|--|
| study. | | |
| Plot hyperparameter importances. | | |
| | | |
| Plot the Pareto front of a study. | | |
| | | |
| Plot the parameter relationship as slice plot in a study. | | |
| Returns whether visualization with plotly is available or | | |
| not. | | |
| | | |

optuna.visualization.plot_contour

```
optuna.visualization.plot_contour(study, params=None, *, target=None, target_name='Objective Value')
```

Plot the parameter relationship as contour plot in a study.

Note that, if a parameter contains missing values, a trial with missing values is not plotted.

Example

The following code snippet shows how to plot the parameter relationship as contour plot.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y

sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=30)

fig = optuna.visualization.plot_contour(study, params=["x", "y"])
fig.show()
```

Parameters

- **study** (optuna.study.study.Study) A Study object whose trials are plotted for their target values.
- params (Optional[List[str]]) Parameter list to visualize. The default is all parameters.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization.

• target_name (str) - Target's name to display on the color bar.

```
Returns A plotly.graph_objs.Figure object.
```

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type plotly.graph_objs._figure.Figure

optuna.visualization.plot edf

```
optuna.visualization.plot_edf (study, *, target=None, target_name='Objective Value') Plot the objective value EDF (empirical distribution function) of a study.
```

Note that only the complete trials are considered when plotting the EDF.

Note: EDF is useful to analyze and improve search spaces. For instance, you can see a practical use case of EDF in the paper Designing Network Design Spaces.

Note: The plotted EDF assumes that the value of the objective function is in accordance with the uniform distribution over the objective space.

Example

The following code snippet shows how to plot EDF.

```
import math
import optuna
def ackley(x, y):
   a = 20 * math.exp(-0.2 * math.sqrt(0.5 * (x ** 2 + y ** 2)))
   b = math.exp(0.5 * (math.cos(2 * math.pi * x) + math.cos(2 * math.pi * y)))
   return -a - b + math.e + 20
def objective(trial, low, high):
   x = trial.suggest_float("x", low, high)
   y = trial.suggest_float("y", low, high)
   return ackley(x, y)
sampler = optuna.samplers.RandomSampler(seed=10)
# Widest search space.
study0 = optuna.create_study(study_name="x=[0,5), y=[0,5)", sampler=sampler)
study0.optimize(lambda t: objective(t, 0, 5), n_trials=500)
# Narrower search space.
study1 = optuna.create_study(study_name="x=[0,4), y=[0,4)", sampler=sampler)
study1.optimize(lambda t: objective(t, 0, 4), n_trials=500)
# Narrowest search space but it doesn't include the global optimum point.
study2 = optuna.create_study(study_name="x=[1,3), y=[1,3)", sampler=sampler)
```

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```
study2.optimize(lambda t: objective(t, 1, 3), n_trials=500)
fig = optuna.visualization.plot_edf([study0, study1, study2])
fig.show()
```

Parameters

- **study** (Union[optuna.study.study.Study, Sequence[optuna.study.study.Study]]) A target Study object. You can pass multiple studies if you want to compare those EDFs.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization.

• target_name (str) - Target's name to display on the axis label.

Returns A plotly.graph_objs.Figure object.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type plotly.graph_objs._figure.Figure

optuna.visualization.plot_intermediate_values

```
optuna.visualization.plot_intermediate_values (study)

Plot intermediate values of all trials in a study.
```

Example

The following code snippet shows how to plot intermediate values.

```
import optuna

def f(x):
    return (x - 2) ** 2

def df(x):
    return 2 * x - 4

def objective(trial):
    lr = trial.suggest_float("lr", le-5, le-1, log=True)

    x = 3
    for step in range(128):
        y = f(x)
        trial.report(y, step=step)
```

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```
if trial.should_prune():
    raise optuna.TrialPruned()

gy = df(x)
    x -= gy * lr

return y

sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=16)

fig = optuna.visualization.plot_intermediate_values(study)
fig.show()
```

Parameters study (optuna.study.study.Study) – A Study object whose trials are plotted for their intermediate values.

Returns A plotly.graph_objs.Figure object.

Return type plotly.graph_objs._figure.Figure

optuna.visualization.plot_optimization_history

```
optuna.visualization.plot_optimization_history(study, *, target=None, target_name='Objective Value', error bar=False)
```

Plot optimization history of all trials in a study.

Example

The following code snippet shows how to plot optimization history.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y

sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)

fig = optuna.visualization.plot_optimization_history(study)
fig.show()
```

Parameters

• **study** (Union[optuna.study.study.Study, Sequence[optuna.study.study.Study]]) – A Study object whose trials are plotted for their target values. You can pass multiple studies if you want to compare those optimization histories.

• target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) - A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization.

- target_name (str) Target's name to display on the axis label and the legend.
- **error_bar** (bool) A flag to show the error bar.

Returns A plotly.graph_objs.Figure object.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type plotly.graph_objs._figure.Figure

optuna.visualization.plot parallel coordinate

```
optuna.visualization.plot_parallel_coordinate(study, params=None, *, target=None, target_name='Objective Value')
```

Plot the high-dimensional parameter relationships in a study.

Note that, if a parameter contains missing values, a trial with missing values is not plotted.

Example

The following code snippet shows how to plot the high-dimensional parameter relationships.

```
def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y

sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)

fig = optuna.visualization.plot_parallel_coordinate(study, params=["x", "y"])
fig.show()
```

Parameters

- **study** (optuna.study.study.Study) A Study object whose trials are plotted for their target values.
- params (Optional[List[str]]) Parameter list to visualize. The default is all parameters.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization.

• target_name (str) - Target's name to display on the axis label and the legend.

```
Returns A plotly.graph_objs.Figure object.
```

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type plotly.graph_objs._figure.Figure

optuna.visualization.plot_param_importances

```
optuna.visualization.plot_param_importances(study, evaluator=None, params=None, *, target=None, target_name='Objective Value')
```

Plot hyperparameter importances.

Example

The following code snippet shows how to plot hyperparameter importances.

```
import optuna

def objective(trial):
    x = trial.suggest_int("x", 0, 2)
    y = trial.suggest_float("y", -1.0, 1.0)
    z = trial.suggest_float("z", 0.0, 1.5)
    return x ** 2 + y ** 3 - z ** 4

sampler = optuna.samplers.RandomSampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=100)

fig = optuna.visualization.plot_param_importances(study)
fig.show()
```

See also:

This function visualizes the results of optuna.importance.get_param_importances().

Parameters

- **study** (optuna.study.study.Study) An optimized study.
- evaluator (Optional[optuna.importance._base. BaseImportanceEvaluator]) An importance evaluator object that specifies which algorithm to base the importance assessment on. Defaults to FanovaImportanceEvaluator.
- params (Optional[List[str]]) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.

• target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) - A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization. For example, to get the hyperparameter importance of the first objective, use target=lambda t: t.values[0] for the target parameter.

• target_name (str) - Target's name to display on the axis label.

Returns A plotly.graph_objs.Figure object.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type plotly.graph_objs._figure.Figure

optuna.visualization.plot_pareto_front

```
optuna.visualization.plot_pareto_front (study, *, target_names=None, in-
clude_dominated_trials=True, axis_order=None)

Plot the Pareto front of a study.
```

Example

The following code snippet shows how to plot the Pareto front of a study.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", 0, 5)
    y = trial.suggest_float("y", 0, 3)

    v0 = 4 * x ** 2 + 4 * y ** 2
    v1 = (x - 5) ** 2 + (y - 5) ** 2
    return v0, v1

study = optuna.create_study(directions=["minimize", "minimize"])
study.optimize(objective, n_trials=50)

fig = optuna.visualization.plot_pareto_front(study)
fig.show()
```

Parameters

- **study** (optuna.study.study.Study) A Study object whose trials are plotted for their objective values.
- target_names (Optional[List[str]]) Objective name list used as the axis titles. If None is specified, "Objective {objective_index}" is used instead.
- include_dominated_trials (bool) A flag to include all dominated trial's objective values.

• axis_order (Optional[List[int]]) - A list of indices indicating the axis order. If None is specified, default order is used.

```
Returns A plotly.graph_objs.Figure object.
```

Raises ValueError – If the number of objectives of study isn't 2 or 3.

Return type plotly.graph_objs._figure.Figure

Note: Added in v2.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.4.0.

optuna.visualization.plot_slice

```
optuna.visualization.plot_slice (study, params=None, *, target=None, target_name='Objective Value')
```

Plot the parameter relationship as slice plot in a study.

Note that, if a parameter contains missing values, a trial with missing values is not plotted.

Example

The following code snippet shows how to plot the parameter relationship as slice plot.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y

sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)

fig = optuna.visualization.plot_slice(study, params=["x", "y"])
fig.show()
```

Parameters

- **study** (optuna.study.study.Study) A Study object whose trials are plotted for their target values.
- params (Optional[List[str]]) Parameter list to visualize. The default is all parameters.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization.

• target_name (str) - Target's name to display on the axis label.

Returns A plotly.graph_objs.Figure object.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type plotly.graph_objs._figure.Figure

optuna.visualization.is_available

optuna.visualization.is_available()

Returns whether visualization with plotly is available or not.

Note: visualization module depends on plotly version 4.0.0 or higher. If a supported version of plotly isn't installed in your environment, this function will return False. In such case, please execute \$ pip install -U plotly>=4.0.0 to install plotly.

Returns True if visualization with plotly is available, False otherwise.

Return type bool

Note: The following optuna.visualization.matplotlib module uses Matplotlib as a backend.

optuna.visualization.matplotlib

Note: The following functions use Matplotlib as a backend.

| | Divide a late of the second se |
|----------------------------------|--|
| optuna.visualization.matplotlib. | Plot the parameter relationship as contour plot in a study |
| plot_contour | with Matplotlib. |
| optuna.visualization.matplotlib. | Plot the objective value EDF (empirical distribution |
| plot_edf | function) of a study with Matplotlib. |
| optuna.visualization.matplotlib. | Plot intermediate values of all trials in a study with Mat- |
| plot_intermediate_values | plotlib. |
| optuna.visualization.matplotlib. | Plot optimization history of all trials in a study with |
| plot_optimization_history | Matplotlib. |
| optuna.visualization.matplotlib. | Plot the high-dimensional parameter relationships in a |
| plot_parallel_coordinate | study with Matplotlib. |
| optuna.visualization.matplotlib. | Plot hyperparameter importances with Matplotlib. |
| plot_param_importances | |
| optuna.visualization.matplotlib. | Plot the Pareto front of a study. |
| plot_pareto_front | |
| optuna.visualization.matplotlib. | Plot the parameter relationship as slice plot in a study |
| plot_slice | with Matplotlib. |
| optuna.visualization.matplotlib. | Returns whether visualization with Matplotlib is avail- |
| is_available | able or not. |

optuna.visualization.matplotlib.plot contour

```
optuna.visualization.matplotlib.plot_contour(study, params=None, *, target=None, target_name='Objective Value')
```

Plot the parameter relationship as contour plot in a study with Matplotlib.

Note that, if a parameter contains missing values, a trial with missing values is not plotted.

See also:

Please refer to optuna.visualization.plot_contour() for an example.

Warning: Output figures of this Matplotlib-based plot_contour() function would be different from those of the Plotly-based plot_contour().

Example

The following code snippet shows how to plot the parameter relationship as contour plot.

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y

sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=30)

optuna.visualization.matplotlib.plot_contour(study, params=["x", "y"])
```

Parameters

- **study** (optuna.study.study.Study) A Study object whose trials are plotted for their target values.
- params (Optional[List[str]]) Parameter list to visualize. The default is all parameters.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

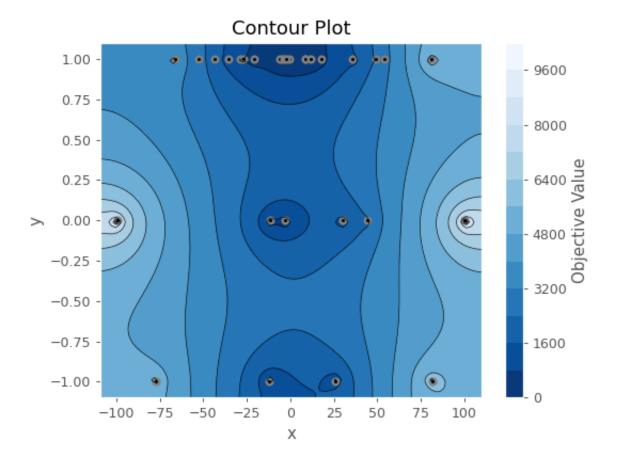
Note: Specify this argument if study is being used for multi-objective optimization.

• target_name (str) - Target's name to display on the color bar.

Returns A matplotlib.axes.Axes object.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type matplotlib.axes._axes.Axes



Note: Added in v2.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.2.0.

optuna.visualization.matplotlib.plot_edf

```
optuna.visualization.matplotlib.plot_edf(study, *, target=None, target_name='Objective Value')
```

Plot the objective value EDF (empirical distribution function) of a study with Matplotlib.

Note that only the complete trials are considered when plotting the EDF.

See also:

Please refer to optuna.visualization.plot_edf() for an example, where this function can be replaced with it.

Note: Please refer to matplotlib.pyplot.legend to adjust the style of the generated legend.

Example

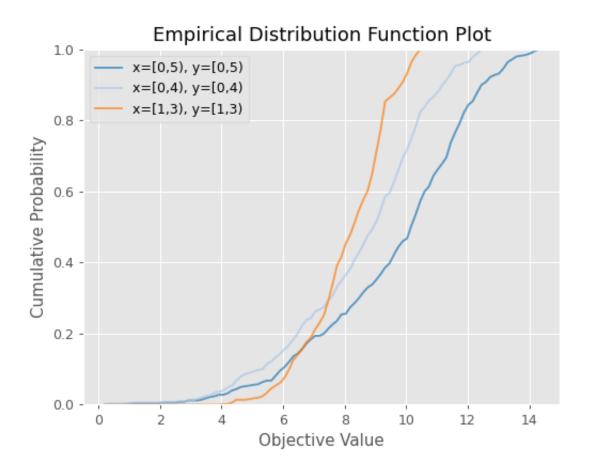
The following code snippet shows how to plot EDF.

```
import math
import optuna
def ackley(x, y):
   a = 20 * math.exp(-0.2 * math.sqrt(0.5 * (x ** 2 + y ** 2)))
   b = math.exp(0.5 * (math.cos(2 * math.pi * x) + math.cos(2 * math.pi * y)))
   return -a - b + math.e + 20
def objective(trial, low, high):
   x = trial.suggest_float("x", low, high)
    y = trial.suggest_float("y", low, high)
   return ackley(x, y)
sampler = optuna.samplers.RandomSampler(seed=10)
# Widest search space.
study0 = optuna.create_study(study_name="x=[0,5), y=[0,5)", sampler=sampler)
study0.optimize(lambda t: objective(t, 0, 5), n_trials=500)
# Narrower search space.
study1 = optuna.create_study(study_name="x=[0,4), y=[0,4)", sampler=sampler)
study1.optimize(lambda t: objective(t, 0, 4), n_trials=500)
# Narrowest search space but it doesn't include the global optimum point.
study2 = optuna.create_study(study_name="x=[1,3), y=[1,3)", sampler=sampler)
study2.optimize(lambda t: objective(t, 1, 3), n_trials=500)
```

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optuna.visualization.matplotlib.plot_edf([study0, study1, study2])



Parameters

- **study** (Union[optuna.study.study.Study, Sequence[optuna.study.study.Study]]) A target Study object. You can pass multiple studies if you want to compare those EDFs.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization.

• target_name (str) - Target's name to display on the axis label.

Returns A matplotlib.axes.Axes object.

Raises ValueError - If target is None and study is being used for multi-objective optimization

Return type matplotlib.axes._axes.Axes

Note: Added in v2.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.2.0.

optuna.visualization.matplotlib.plot_intermediate_values

```
optuna.visualization.matplotlib.plot_intermediate_values(study)

Plot intermediate values of all trials in a study with Matplotlib.
```

Note: Please refer to matplotlib.pyplot.legend to adjust the style of the generated legend.

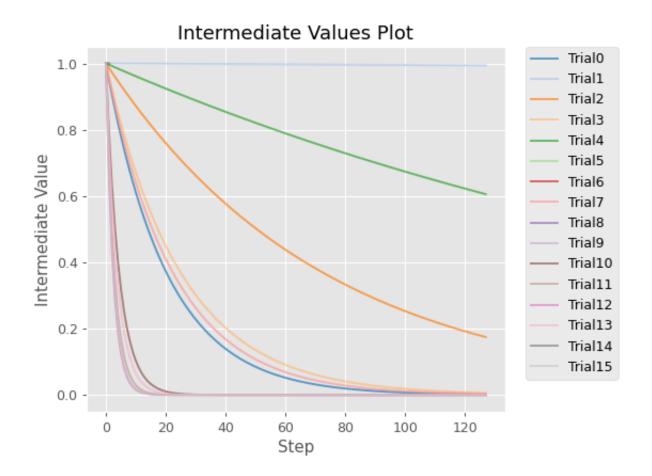
Example

The following code snippet shows how to plot intermediate values.

```
import optuna
def f(x):
    return (x - 2) \star \star 2
def df(x):
    return 2 * x - 4
def objective(trial):
    lr = trial.suggest_float("lr", 1e-5, 1e-1, log=True)
    x = 3
    for step in range (128):
        y = f(x)
        trial.report(y, step=step)
        if trial.should_prune():
            raise optuna.TrialPruned()
        qy = df(x)
        x -= qy * 1r
    return y
sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=16)
optuna.visualization.matplotlib.plot_intermediate_values(study)
```

See also:

Please refer to optuna.visualization.plot_intermediate_values() for an example.



Parameters study (optuna.study.study.Study) - A Study object whose trials are plotted for their intermediate values.

Returns A matplotlib.axes.Axes object.

Return type matplotlib.axes._axes.Axes

Note: Added in v2.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.2.0.

optuna.visualization.matplotlib.plot_optimization_history

```
optuna.visualization.matplotlib.plot_optimization_history(study, *, tar-
get=None, tar-
get_name='Objective
Value', er-
ror_bar=False)
```

Plot optimization history of all trials in a study with Matplotlib.

See also:

Please refer to optuna.visualization.plot_optimization_history() for an example.

Example

The following code snippet shows how to plot optimization history.

```
import optuna
import matplotlib.pyplot as plt

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y

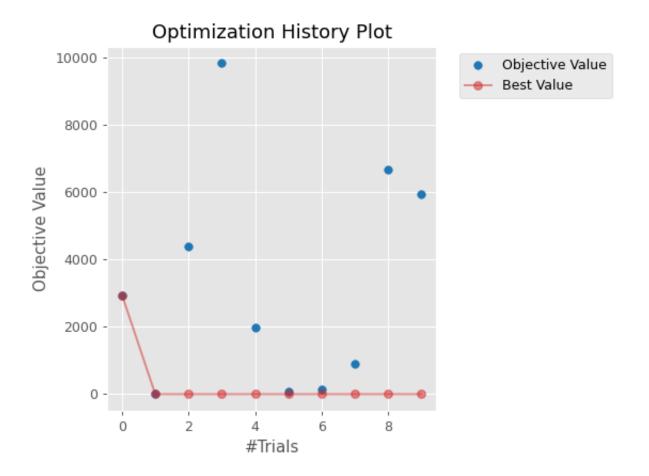
sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)

optuna.visualization.matplotlib.plot_optimization_history(study)
plt.tight_layout()
```

Note: You need to adjust the size of the plot by yourself using plt.tight_layout() or plt. savefig(IMAGE_NAME, bbox_inches='tight').

Parameters

• **study** (*Union[optuna.study.study.Study*, *Sequence[optuna.study.study.Study]]*) – A *Study* object whose trials are plotted for their target values. You can pass multiple studies if you want to compare those optimization histories.



• target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) - A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization.

- target_name (str) Target's name to display on the axis label and the legend.
- **error_bar** (bool) A flag to show the error bar.

Returns A matplotlib.axes.Axes object.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type matplotlib.axes._axes.Axes

Note: Added in v2.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.2.0.

optuna.visualization.matplotlib.plot parallel coordinate

```
optuna.visualization.matplotlib.plot_parallel_coordinate(study, params=None, *, target=None, target_name='Objective Value')
```

Plot the high-dimensional parameter relationships in a study with Matplotlib.

Note that, if a parameter contains missing values, a trial with missing values is not plotted.

See also:

Please refer to optuna. visualization.plot parallel coordinate() for an example.

Example

The following code snippet shows how to plot the high-dimensional parameter relationships.

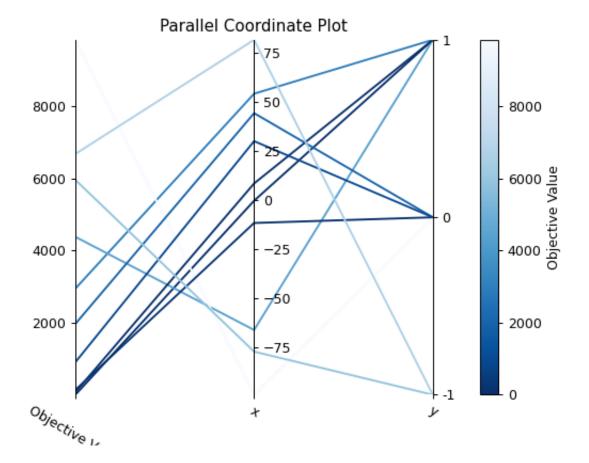
```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y

sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)

optuna.visualization.matplotlib.plot_parallel_coordinate(study, params=["x", "y"])
```

Parameters



- **study** (optuna.study.study.Study) A Study object whose trials are plotted for their target values.
- params (Optional [List[str]]) Parameter list to visualize. The default is all parameters.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization.

• target_name (str) - Target's name to display on the axis label and the legend.

Returns A matplotlib.axes.Axes object.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type matplotlib.axes._axes.Axes

Note: Added in v2.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.2.0.

optuna.visualization.matplotlib.plot param importances

```
optuna.visualization.matplotlib.plot_param_importances(study, evaluator=None, params=None, *, target=None, target_name='Objective Value')
```

Plot hyperparameter importances with Matplotlib.

See also:

Please refer to optuna.visualization.plot_param_importances() for an example.

Example

The following code snippet shows how to plot hyperparameter importances.

```
import optuna

def objective(trial):
    x = trial.suggest_int("x", 0, 2)
    y = trial.suggest_float("y", -1.0, 1.0)
    z = trial.suggest_float("z", 0.0, 1.5)
    return x ** 2 + y ** 3 - z ** 4

sampler = optuna.samplers.RandomSampler(seed=10)
study = optuna.create_study(sampler=sampler)
```

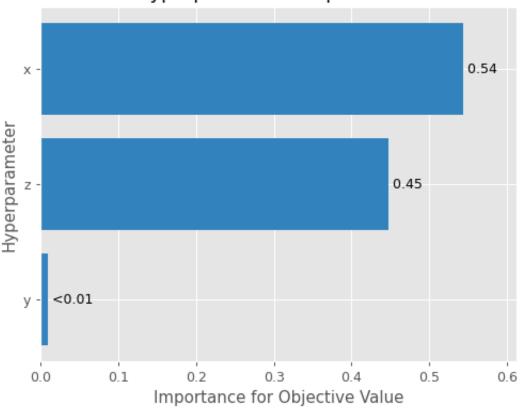
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study.optimize(objective, n_trials=100)

optuna.visualization.matplotlib.plot_param_importances(study)

Hyperparameter Importances



Parameters

- study (optuna.study.study.Study) An optimized study.
- evaluator (Optional[optuna.importance._base. BaseImportanceEvaluator]) An importance evaluator object that specifies which algorithm to base the importance assessment on. Defaults to FanovaImportanceEvaluator.
- params (Optional[List[str]]) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization. For example, to get the hyperparameter importance of the first objective, use target=lambda t: t.values[0] for the target parameter.

• target_name (str) - Target's name to display on the axis label.

Returns A matplotlib.axes.Axes object.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type matplotlib.axes._axes.Axes

Note: Added in v2.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.2.0.

optuna.visualization.matplotlib.plot_pareto_front

```
optuna.visualization.matplotlib.plot_pareto_front(study, *, target_names=None, include_dominated_trials=True, axis order=None)
```

Plot the Pareto front of a study.

See also:

Please refer to optuna.visualization.plot_pareto_front() for an example.

Example

The following code snippet shows how to plot the Pareto front of a study.

```
def objective(trial):
    x = trial.suggest_float("x", 0, 5)
    y = trial.suggest_float("y", 0, 3)

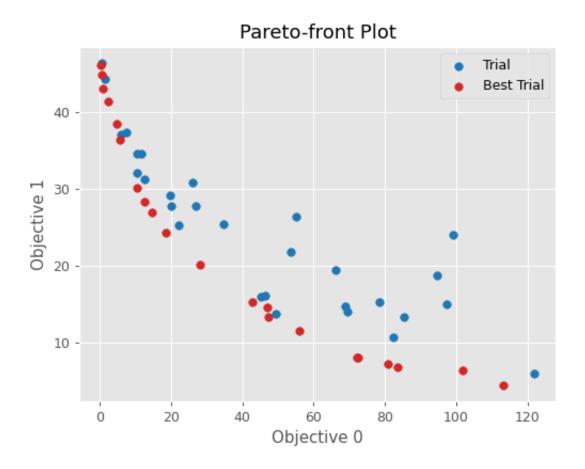
    v0 = 4 * x ** 2 + 4 * y ** 2
    v1 = (x - 5) ** 2 + (y - 5) ** 2
    return v0, v1

study = optuna.create_study(directions=["minimize", "minimize"])
study.optimize(objective, n_trials=50)

optuna.visualization.matplotlib.plot_pareto_front(study)
```

Parameters

- **study** (optuna.study.study.Study) A Study object whose trials are plotted for their objective values.
- target_names (Optional[List[str]]) Objective name list used as the axis titles. If None is specified, "Objective {objective_index}" is used instead.
- include_dominated_trials (bool) A flag to include all dominated trial's objective values.



• axis_order (Optional[List[int]]) - A list of indices indicating the axis order. If None is specified, default order is used.

Returns A matplotlib.axes.Axes object.

Raises ValueError – If the number of objectives of study isn't 2 or 3.

Return type matplotlib.axes._axes.Axes

Note: Added in v2.8.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.8.0.

optuna.visualization.matplotlib.plot_slice

```
optuna.visualization.matplotlib.plot_slice(study, params=None, *, target=None, target_name='Objective Value')
```

Plot the parameter relationship as slice plot in a study with Matplotlib.

See also:

Please refer to optuna.visualization.plot_slice() for an example.

Example

The following code snippet shows how to plot the parameter relationship as slice plot.

```
import optuna

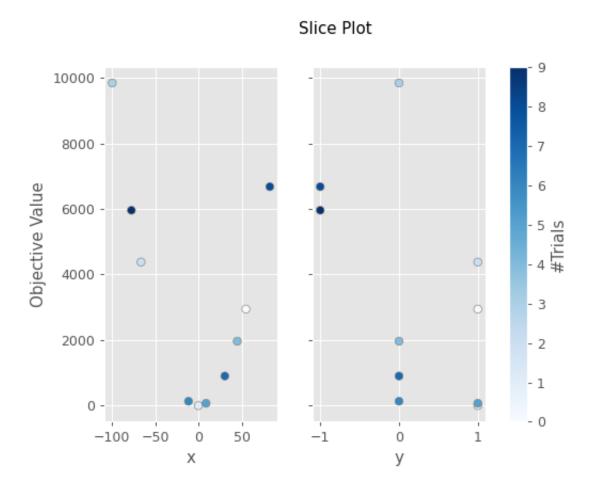
def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y

sampler = optuna.samplers.TPESampler(seed=10)
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=10)
optuna.visualization.matplotlib.plot_slice(study, params=["x", "y"])
```

Parameters

- **study** (optuna.study.study.Study) A Study object whose trials are plotted for their target values.
- params (Optional[List[str]]) Parameter list to visualize. The default is all parameters.
- target (Optional[Callable[[optuna.trial._frozen.FrozenTrial], float]]) A function to specify the value to display. If it is None and study is being used for single-objective optimization, the objective values are plotted.

Note: Specify this argument if study is being used for multi-objective optimization.



• target_name (str) - Target's name to display on the axis label.

Returns A matplotlib.axes.Axes object.

Raises ValueError - If target is None and study is being used for multi-objective optimization.

Return type matplotlib.axes._axes.Axes

Note: Added in v2.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.2.0.

optuna.visualization.matplotlib.is_available

```
optuna.visualization.matplotlib.is_available()
```

Returns whether visualization with Matplotlib is available or not.

Note: matplotlib module depends on Matplotlib version 3.0.0 or higher. If a supported version of Matplotlib isn't installed in your environment, this function will return False. In such a case, please execute \$ pip install -U matplotlib>=3.0.0 to install Matplotlib.

Returns True if visualization with Matplotlib is available, False otherwise.

Return type bool

Note: Added in v2.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v2.2.0.

6.4 FAQ

- Can I use Optuna with X? (where X is your favorite ML library)
- How to define objective functions that have own arguments?
- Can I use Optuna without remote RDB servers?
- How can I save and resume studies?
- How to suppress log messages of Optuna?
- How to save machine learning models trained in objective functions?
- How can I obtain reproducible optimization results?
- How are exceptions from trials handled?
- How are NaNs returned by trials handled?
- What happens when I dynamically alter a search space?
- How can I use two GPUs for evaluating two trials simultaneously?

- How can I test my objective functions?
- How do I avoid running out of memory (OOM) when optimizing studies?
- How can I output a log only when the best value is updated?
- How do I suggest variables which represent the proportion, that is, are in accordance with Dirichlet distribution?
- How can I optimize a model with some constraints?

6.4.1 Can I use Optuna with X? (where X is your favorite ML library)

Optuna is compatible with most ML libraries, and it's easy to use Optuna with those. Please refer to examples.

6.4.2 How to define objective functions that have own arguments?

There are two ways to realize it.

First, callable classes can be used for that purpose as follows:

```
class Objective(object):
    def __init__(self, min_x, max_x):
        # Hold this implementation specific arguments as the fields of the class.
        self.min_x = min_x
        self.max_x = max_x

def __call__(self, trial):
    # Calculate an objective value by using the extra arguments.
        x = trial.suggest_float("x", self.min_x, self.max_x)
        return (x - 2) ** 2
# Execute an optimization by using an `Objective` instance.
study = optuna.create_study()
study.optimize(Objective(-100, 100), n_trials=100)
```

Second, you can use lambda or functools.partial for creating functions (closures) that hold extra arguments. Below is an example that uses lambda:

```
import optuna

# Objective function that takes three arguments.
def objective(trial, min_x, max_x):
    x = trial.suggest_float("x", min_x, max_x)
    return (x - 2) ** 2

# Extra arguments.
min_x = -100
max_x = 100

# Execute an optimization by using the above objective function wrapped by `lambda`.
```

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```
study = optuna.create_study()
study.optimize(lambda trial: objective(trial, min_x, max_x), n_trials=100)
```

Please also refer to sklearn_additional_args.py example, which reuses the dataset instead of loading it in each trial execution.

6.4.3 Can I use Optuna without remote RDB servers?

Yes, it's possible.

In the simplest form, Optuna works with in-memory storage:

```
study = optuna.create_study()
study.optimize(objective)
```

If you want to save and resume studies, it's handy to use SQLite as the local storage:

Please see Saving/Resuming Study with RDB Backend for more details.

6.4.4 How can I save and resume studies?

There are two ways of persisting studies, which depend if you are using in-memory storage (default) or remote databases (RDB). In-memory studies can be saved and loaded like usual Python objects using pickle or joblib. For example, using joblib:

```
study = optuna.create_study()
joblib.dump(study, "study.pkl")
```

And to resume the study:

Note that Optuna does not support saving/reloading across different Optuna versions with pickle. To save/reload a study across different Optuna versions, please use RDBs and upgrade storage schema if necessary. If you are using RDBs, see *Saving/Resuming Study with RDB Backend* for more details.

6.4.5 How to suppress log messages of Optuna?

By default, Optuna shows log messages at the optuna.logging.INFO level. You can change logging levels by using optuna.logging.set_verbosity().

For instance, you can stop showing each trial result as follows:

Please refer to optuna.logging for further details.

6.4.6 How to save machine learning models trained in objective functions?

Optuna saves hyperparameter values with its corresponding objective value to storage, but it discards intermediate objects such as machine learning models and neural network weights. To save models or weights, please use features of the machine learning library you used.

We recommend saving optuna.trial.Trial.number with a model in order to identify its corresponding trial. For example, you can save SVM models trained in the objective function as follows:

```
def objective(trial):
    svc_c = trial.suggest_float("svc_c", 1e-10, 1e10, log=True)
    clf = sklearn.svm.SVC(C=svc_c)
    clf.fit(X_train, y_train)

# Save a trained model to a file.
    with open("{/.pickle".format(trial.number), "wb") as fout:
        pickle.dump(clf, fout)
    return 1.0 - accuracy_score(y_valid, clf.predict(X_valid))

study = optuna.create_study()
study.optimize(objective, n_trials=100)

# Load the best model.
with open("{}.pickle".format(study.best_trial.number), "rb") as fin:
    best_clf = pickle.load(fin)
print(accuracy_score(y_valid, best_clf.predict(X_valid)))
```

6.4.7 How can I obtain reproducible optimization results?

To make the parameters suggested by Optuna reproducible, you can specify a fixed random seed via seed argument of RandomSampler or TPESampler as follows:

```
sampler = TPESampler(seed=10) # Make the sampler behave in a deterministic way.
study = optuna.create_study(sampler=sampler)
study.optimize(objective)
```

However, there are two caveats.

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First, when optimizing a study in distributed or parallel mode, there is inherent non-determinism. Thus it is very difficult to reproduce the same results in such condition. We recommend executing optimization of a study sequentially if you would like to reproduce the result.

Second, if your objective function behaves in a non-deterministic way (i.e., it does not return the same value even if the same parameters were suggested), you cannot reproduce an optimization. To deal with this problem, please set an option (e.g., random seed) to make the behavior deterministic if your optimization target (e.g., an ML library) provides it.

6.4.8 How are exceptions from trials handled?

Trials that raise exceptions without catching them will be treated as failures, i.e. with the FAIL status.

By default, all exceptions except <code>TrialPruned</code> raised in objective functions are propagated to the caller of <code>optimize()</code>. In other words, studies are aborted when such exceptions are raised. It might be desirable to continue a study with the remaining trials. To do so, you can specify in <code>optimize()</code> which exception types to catch using the <code>catch</code> argument. Exceptions of these types are caught inside the study and will not propagate further.

You can find the failed trials in log messages.

```
[W 2018-12-07 16:38:36,889] Setting status of trial#0 as TrialState.FAIL because of \ the following error: ValueError('A sample error in objective.')
```

You can also find the failed trials by checking the trial states as follows:

```
study.trials_dataframe()
```

| num- | state | value | param | s system_attrs |
|------|--------------|-------|-----------|---|
| ber | | | | |
| 0 | Trial- | | 0 | Setting status of trial#0 as TrialState.FAIL because of the following |
| | State.FAIL | | | error: ValueError('A test error in objective.') |
| 1 | Trial- | 1269 | 1 | |
| | State.COMPLE | TE | | |

See also:

The catch argument in optimize ().

6.4.9 How are NaNs returned by trials handled?

Trials that return NaN (float ('nan')) are treated as failures, but they will not abort studies.

Trials which return NaN are shown as follows:

[W 2018-12-07 16:41:59,000] Setting status of trial#2 as TrialState.FAIL because the \backslash objective **function** returned nan.

6.4.10 What happens when I dynamically alter a search space?

Since parameters search spaces are specified in each call to the suggestion API, e.g. $suggest_float()$ and $suggest_int()$, it is possible to, in a single study, alter the range by sampling parameters from different search spaces in different trials. The behavior when altered is defined by each sampler individually.

Note: Discussion about the TPE sampler. https://github.com/optuna/optuna/issues/822

6.4.11 How can I use two GPUs for evaluating two trials simultaneously?

If your optimization target supports GPU (CUDA) acceleration and you want to specify which GPU is used, the easiest way is to set CUDA_VISIBLE_DEVICES environment variable:

```
# On a terminal.
#
# Specify to use the first GPU, and run an optimization.
$ export CUDA_VISIBLE_DEVICES=0
$ optuna study optimize foo.py objective --study-name foo --storage sqlite:///example.

db
# On another terminal.
#
# Specify to use the second GPU, and run another optimization.
$ export CUDA_VISIBLE_DEVICES=1
$ optuna study optimize bar.py objective --study-name bar --storage sqlite:///example.

db
```

Please refer to CUDA C Programming Guide for further details.

6.4.12 How can I test my objective functions?

When you test objective functions, you may prefer fixed parameter values to sampled ones. In that case, you can use FixedTrial, which suggests fixed parameter values based on a given dictionary of parameters. For instance, you can input arbitrary values of x and y to the objective function x + y as follows:

```
def objective(trial):
    x = trial.suggest_float("x", -1.0, 1.0)
    y = trial.suggest_int("y", -5, 5)
    return x + y

objective(FixedTrial({"x": 1.0, "y": -1})) # 0.0
objective(FixedTrial({"x": -1.0, "y": -4})) # -5.0
```

Using FixedTrial, you can write unit tests as follows:

```
# A test function of pytest
def test_objective():
    assert 1.0 == objective(FixedTrial({"x": 1.0, "y": 0}))
    assert -1.0 == objective(FixedTrial({"x": 0.0, "y": -1}))
    assert 0.0 == objective(FixedTrial({"x": -1.0, "y": 1}))
```

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6.4.13 How do I avoid running out of memory (OOM) when optimizing studies?

If the memory footprint increases as you run more trials, try to periodically run the garbage collector. Specify gc_after_trial to True when calling optimize() or call gc.collect() inside a callback.

```
def objective(trial):
    x = trial.suggest_float("x", -1.0, 1.0)
    y = trial.suggest_int("y", -5, 5)
    return x + y

study = optuna.create_study()
study.optimize(objective, n_trials=10, gc_after_trial=True)

# `gc_after_trial=True` is more or less identical to the following.
study.optimize(objective, n_trials=10, callbacks=[lambda study, trial: gc.collect()])
```

There is a performance trade-off for running the garbage collector, which could be non-negligible depending on how fast your objective function otherwise is. Therefore, gc_after_trial is False by default. Note that the above examples are similar to running the garbage collector inside the objective function, except for the fact that gc.collect() is called even when errors, including TrialPruned are raised.

Note: ChainerMNStudy does currently not provide gc_after_trial nor callbacks for optimize(). When using this class, you will have to call the garbage collector inside the objective function.

6.4.14 How can I output a log only when the best value is updated?

Here's how to replace the logging feature of optuna with your own logging callback function. The implemented callback can be passed to <code>optimize()</code>. Here's an example:

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```
study = optuna.create_study()
study.optimize(objective, n_trials=100, callbacks=[logging_callback])
```

6.4.15 How do I suggest variables which represent the proportion, that is, are in accordance with Dirichlet distribution?

When you want to suggest n variables which represent the proportion, that is, p[0], p[1], ..., p[n-1] which satisfy $0 \le p[k] \le 1$ for any k and p[0] + p[1] + ... + p[n-1] = 1, try the below. For example, these variables can be used as weights when interpolating the loss functions. These variables are in accordance with the flat Dirichlet distribution.

```
import numpy as np
import matplotlib.pyplot as plt
import optuna
def objective(trial):
   n = 5
    X = []
    for i in range(n):
        x.append(-np.log(trial.suggest_float(f"x_{i}", 0, 1)))
    p = []
    for i in range(n):
        p.append(x[i] / sum(x))
    for i in range(n):
        trial.set_user_attr(f"p_{i}", p[i])
    return 0
study = optuna.create_study(sampler=optuna.samplers.RandomSampler())
study.optimize(objective, n_trials=1000)
n = 5
p = []
for i in range(n):
    p.append([trial.user_attrs[f"p_{i}"] for trial in study.trials])
axes = plt.subplots(n, n, figsize=(20, 20))[1]
for i in range(n):
    for j in range(n):
        axes[j][i].scatter(p[i], p[j], marker=".")
        axes[j][i].set_xlim(0, 1)
        axes[j][i].set_ylim(0, 1)
        axes[j][i].set_xlabel(f"p_{i}")
        axes[j][i].set_ylabel(f"p_{j}")
plt.savefig("sampled_ps.png")
```

This method is justified in the following way: First, if we apply the transformation $x=-\log(u)$ to the variable u sampled from the uniform distribution Uni(0,1) in the interval [0,1], the variable x will follow the exponential distribution Exp(1) with scale parameter 1. Furthermore, for n variables x[0],...,x[n-1] that follow the exponential distribution of scale parameter 1 independently, normalizing them with $p[i] = x[i]/\sum_i x[i]$, the vector p follows the Dirichlet distribution $Dir(\alpha)$ of scale parameter $\alpha = (1,...,1)$. You can verify the transformation by calculating the

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elements of the Jacobian.

6.4.16 How can I optimize a model with some constraints?

When you want to optimize a model with constraints, you can use the following classes, NSGAIISampler or BoTorchSampler. The following example is a benchmark of Binh and Korn function, a multi-objective optimization, with constraints using NSGAIISampler. This one has two constraints $c_0 = (x-5)^2 + y^2 - 25 \le 0$ and $c_1 = -(x-8)^2 - (y+3)^2 + 7.7 \le 0$ and finds the optimal solution satisfying these constraints.

```
import optuna
def objective(trial):
    # Binh and Korn function with constraints.
   x = trial.suggest_float("x", -15, 30)
   y = trial.suggest_float("y", -15, 30)
    # Constraints which are considered feasible if less than or equal to zero.
    \# The feasible region is basically the intersection of a circle centered at (x=5, \Box
\rightarrow y=0)
    # and the complement to a circle centered at (x=8, y=-3).
   c0 = (x - 5) ** 2 + y ** 2 - 25
   c1 = -((x - 8) ** 2) - (y + 3) ** 2 + 7.7
    # Store the constraints as user attributes so that they can be restored after.
→optimization.
   trial.set_user_attr("constraint", (c0, c1))
   v0 = 4 * x * * 2 + 4 * y * * 2
   v1 = (x - 5) ** 2 + (y - 5) ** 2
   return v0, v1
def constraints(trial):
    return trial.user_attrs["constraint"]
sampler = optuna.samplers.NSGAIISampler(constraints_func=constraints)
study = optuna.create_study(
    directions=["minimize", "minimize"],
    sampler=sampler,
study.optimize(objective, n_trials=32, timeout=600)
print("Number of finished trials: ", len(study.trials))
print("Pareto front:")
trials = sorted(study.best_trials, key=lambda t: t.values)
for trial in trials:
    print(" Trial#{}".format(trial.number))
   print(
             Values: Values={}, Constraint={}".format(
            trial.values, trial.user_attrs["constraint"][0]
```

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```
)
)
print(" Params: {}".format(trial.params))
```

If you are interested in the exmaple for BoTorchSampler, please refer to this sample code.

There are two kinds of constrained optimizations, one with soft constraints and the other with hard constraints. Soft constraints do not have to be satisfied, but an objective function is penalized if they are unsatisfied. On the other hand, hard constraints must be satisfied.

Optuna is adopting the soft one and **DOES NOT** support the hard one. In other words, Optuna **DOES NOT** have built-in samplers for the hard constraints.

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