Optuna Documentation

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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.

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 of workers with little or no changes to the code.
- Quick visualization
 - Inspect optimization histories from a variety of plotting functions.

TWO

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*.

```
😳 🛛 Open in Colab
```

```
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,_
\rightarrow random state=\emptyset)
   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 function.
```

THREE

COMMUNICATION

- GitHub Discussions for questions.
- GitHub Issues for bug reports and feature requests.

FOUR

CONTRIBUTION

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

FIVE

LICENSE

MIT License (see LICENSE).

Optuna uses the codes from SciPy and fdlibm projects (see Third-party License).

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 3.7 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.

- 1. 10_key_features/001_first
- 2. 10_key_features/002_configurations
- 3. 10_key_features/003_efficient_optimization_algorithms
- 4. 10_key_features/004_distributed
- $5. \ 10_key_features/005_visualization$

6.2.2 Recipes

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

- 20_recipes/001_rdb
- 20_recipes/002_multi_objective
- 20_recipes/003_attributes
- 20_recipes/004_cli
- 20_recipes/005_user_defined_sampler
- 20_recipes/006_user_defined_pruner
- 20_recipes/007_optuna_callback
- 20_recipes/008_specify_params
- 20_recipes/009_ask_and_tell
- 20_recipes/010_reuse_best_trial
- 20_recipes/011_journal_storage
- Human-in-the-loop Optimization with Optuna Dashboard
- 20_recipes/012_artifact_tutorial

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 <i>Study</i> 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_names	Get all study names stored in a specified storage.
<pre>optuna.get_all_study_summaries</pre>	Get all history of studies stored in a specified storage.
optuna.TrialPruned	Exception for pruned trials.

optuna.create_study

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** (*str* | *storages.BaseStorage* | *None*) – 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** ('samplers.BaseSampler' | None) 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** (pruners.BasePruner / None) 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** (*str | None*) Study's name. If this argument is set to None, a unique name is generated automatically.
- direction (str / StudyDirection / None) Direction of optimization. Set minimize for minimization and maximize for maximization. You can also pass the corresponding StudyDirection object. direction and directions must not be specified at the same time.

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 (Sequence[str | StudyDirection] | None) A sequence of directions during multi-objective optimization. direction and directions must not be specified at the same time.

Returns

A Study object.

Return type

Study

See also:

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

See also:

The rdb tutorial provides concrete examples to save and resume optimization using RDB.

optuna.load_study

```
optuna.load_study(*, study_name, storage, sampler=None, pruner=None)
```

Load the existing *Study* that has the specified name.

Example

```
import optuna

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

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

    →db")
assert len(loaded_study.trials) == len(study.trials)
```

Parameters

- **study_name** (*str | None*) 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. **study_name** is required if there are multiple studies in the storage.
- **storage** (*str* | *storages.BaseStorage*) Database URL such as sqlite:/// example.db. Please see also the documentation of *create_study()* for further details.
- **sampler** ('samplers.BaseSampler' | None) A sampler object that implements background algorithm for value suggestion. If None is specified, *TPESampler* is used as the default. See also samplers.
- **pruner** (pruners.BasePruner / None) A pruner object that decides early stopping of unpromising trials. If None is specified, *MedianPruner* is used as the default. See also *pruners*.

Return type

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

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.delete_study(study_name="example-study", storage="sqlite:///example.db")
```

Parameters

- **study_name** (*str*) Study's name.
- **storage** (*str* / *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.

Note: *copy_study()* copies a study even if the optimization is working on. It means users will get a copied study that contains a trial that is not finished.

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** (*str | BaseStorage*) Source database URL such as sqlite:/// example.db. Please see also the documentation of *create_study()* for further details.
- to_storage (str | BaseStorage) Destination database URL.
- to_study_name (*str | None*) 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

optuna.get_all_study_names

optuna.get_all_study_names(storage)

Get all study names stored in a specified storage.

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)
study_names = optuna.study.get_all_study_names(storage="sqlite:///example.db")
assert len(study_names) == 1
assert study_names[0] == "example-study"
```

Parameters

storage (*str* / *BaseStorage*) – Database URL such as sqlite:///example.db. Please see also the documentation of *create_study()* for further details.

Returns

List of all study names in the storage.

Return type

list[str]

See also:

optuna.get_all_study_names() is an alias of optuna.study.get_all_study_names().

optuna.get_all_study_summaries

optuna.get_all_study_summaries(storage, include_best_trial=True)

Get all history of studies stored in a specified storage.

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)

study_summaries = optuna.study.get_all_study_summaries(storage="sqlite:///example.db
    ...)
assert len(study_summaries) == 1

study_summary = study_summaries[0]
assert study_summary.study_name == "example-study"
```

Parameters

- **storage** (*str* / *BaseStorage*) Database URL such as sqlite:///example.db. Please see also the documentation of *create_study()* for further details.
- **include_best_trial** (*bool*) Include the best trials if exist. It potentially increases the number of queries and may take longer to fetch summaries depending on the storage.

Returns

List of study history summarized as *StudySummary* objects.

Return type

list[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 *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)
        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)
```

add_note()

Exception.add_note(note) - add a note to the exception

6.3.2 optuna.artifacts

The artifacts module provides the way to manage artifacts (output files) in Optuna.

<pre>optuna.artifacts.FileSystemArtifactStore</pre>	An artifact store for file systems.
<pre>optuna.artifacts.Boto3ArtifactStore</pre>	An artifact backend for Boto3.
<pre>optuna.artifacts.GCSArtifactStore</pre>	An artifact backend for Google Cloud Storage (GCS).
optuna.artifacts.Backoff	An artifact store's middleware for exponential backoff.
optuna.artifacts.upload_artifact	Upload an artifact to the artifact store.

optuna.artifacts.FileSystemArtifactStore

class optuna.artifacts.FileSystemArtifactStore(base_path)

An artifact store for file systems.

```
Parameters
```

base_path (*str* / *Path*) – The base path to a directory to store artifacts.

Example

```
import os
import optuna
from optuna.artifacts import FileSystemArtifactStore
from optuna.artifacts import upload_artifact
base_path = "./artifacts"
os.makedirs(base_path, exist_ok=True)
artifact_store = FileSystemArtifactStore(base_path=base_path)
def objective(trial: optuna.Trial) -> float:
    ... = trial.suggest_float("x", -10, 10)
    file_path = generate_example(...)
    upload_artifact(trial, file_path, artifact_store)
    return ...
```

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Methods

open_reader(artifact_id)

remove(artifact_id)

write(artifact_id, content_body)

optuna.artifacts.Boto3ArtifactStore

```
class optuna.artifacts.Boto3ArtifactStore(bucket_name, client=None, *, avoid_buf_copy=False)
```

An artifact backend for Boto3.

Parameters

- **bucket_name** (*str*) The name of the bucket to store artifacts.
- **client** (*S3Client* / *None*) A Boto3 client to use for storage operations. If not specified, a new client will be created.
- **avoid_buf_copy** (*bool*) If True, skip procedure to copy the content of the source file object to a buffer before uploading it to S3 ins. This is default to False because using upload_fileobj() method of Boto3 client might close the source file object.

Example

```
import optuna
from optuna.artifacts import upload_artifact
from optuna.artifacts import Boto3ArtifactStore
artifact_store = Boto3ArtifactStore("my-bucket")

def objective(trial: optuna.Trial) -> float:
    ... = trial.suggest_float("x", -10, 10)
    file_path = generate_example(...)
    upload_artifact(trial, file_path, artifact_store)
    return ...
```

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Methods

open_reader(artifact_id)

remove(artifact_id)

write(artifact_id, content_body)

optuna.artifacts.GCSArtifactStore

class optuna.artifacts.GCSArtifactStore(bucket_name, client=None)

An artifact backend for Google Cloud Storage (GCS).

Parameters

- **bucket_name** (*str*) The name of the bucket to store artifacts.
- **client** (*google.cloud.storage.Client* / *None*) A google-cloud-storage *Client* to use for storage operations. If not specified, a new client will be created with default settings.

Example

```
import optuna
from optuna.artifacts import GCSArtifactStore, upload_artifact
artifact_backend = GCSArtifactStore("my-bucket")

def objective(trial: optuna.Trial) -> float:
    ... = trial.suggest_float("x", -10, 10)
    file_path = generate_example(...)
    upload_artifact(trial, file_path, artifact_backend)
    return ...
```

Before running this code, you will have to install gcloud and run

gcloud auth application-default login

so that the Cloud Storage library can automatically find the credential.

Note: Added in v3.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.4.0.

Methods

open_reader(artifact_id)

remove(artifact_id)

write(artifact_id, content_body)

optuna.artifacts.Backoff

```
class optuna.artifacts.Backoff(backend, *, max_retries=10, multiplier=2, min_delay=0.1, max_delay=30)
An artifact store's middleware for exponential backoff.
```

Example

```
import optuna
from optuna.artifacts import upload_artifact
from optuna.artifacts import Boto3ArtifactStore
from optuna.artifacts import Backoff
artifact_store = Backoff(Boto3ArtifactStore("my-bucket"))

def objective(trial: optuna.Trial) -> float:
    ... = trial.suggest_float("x", -10, 10)
    file_path = generate_example(...)
    upload_artifact(trial, file_path, artifact_store)
    return ...
```

Methods

```
open_reader(artifact_id)
```

remove(artifact_id)

write(artifact_id, content_body)

Parameters

- **backend** (ArtifactStore) -
- max_retries (int) -
- multiplier (float) -
- min_delay (float) -
- max_delay (float) -

optuna.artifacts.upload_artifact

Upload an artifact to the artifact store.

Parameters

- **study_or_trial** (Trial / FrozenTrial / Study) A *Trial* object, a *FrozenTrial*, or a *Study* object.
- **file_path** (*str*) A path to the file to be uploaded.
- artifact_store (ArtifactStore) An artifact store.
- **storage** (*BaseStorage* / *None*) A storage object. If trial is not a *Trial* object, this argument is required.
- **mimetype** (*str | None*) A MIME type of the artifact. If not specified, the MIME type is guessed from the file extension.
- **encoding** (*str | None*) An encoding of the artifact, which is suitable for use as a Content-Encoding header (e.g. gzip). If not specified, the encoding is guessed from the file extension.

Returns

An artifact ID.

Return type

str

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

6.3.3 optuna.cli

The *cli* module implements Optuna's command-line functionality.

For detail, please see the result of

\$ optuna --help

See also:

The cli tutorial provides use-cases with examples.

6.3.4 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 *IntDistribution*.

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

optuna.distributions.FloatDistribution	A distribution on floats.
optuna.distributions.IntDistribution	A distribution on integers.
optuna.distributions.UniformDistribution	A uniform distribution in the linear domain.
optuna.distributions.	A uniform distribution in the log domain.
LogUniformDistribution	
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	
<pre>optuna.distributions.distribution_to_json</pre>	Serialize a distribution to JSON format.
<pre>optuna.distributions.json_to_distribution</pre>	Deserialize a distribution in JSON format.
optuna.distributions.	A function to check compatibility of two distributions.
<pre>check_distribution_compatibility</pre>	

optuna.distributions.FloatDistribution

class optuna.distributions.FloatDistribution(low, high, log=False, step=None)

A distribution on floats.

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

Note: When step is not None, 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.

Parameters

- low (float) -
- high (float) -
- log (bool) -
- step (None | float) -

low

Lower endpoint of the range of the distribution. low is included in the range. low must be less than or equal to high. If log is True, low must be larger than 0.

high

Upper endpoint of the range of the distribution. high is included in the range. high must be greater than or equal to low.

log

If log is True, this distribution is in log-scaled domain. In this case, all parameters enqueued to the distribution must be positive values. This parameter must be False when the parameter step is not None.

step

A discretization step. step must be larger than 0. This parameter must be None when the parameter log is True.

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.
<pre>to_internal_repr(param_value_in_external_repr)</pre>	Convert 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 (*float*) – Optuna's external representation of a parameter value.

Returns

Optuna's internal representation of a parameter value.

Return type

float

optuna.distributions.IntDistribution

class optuna.distributions.IntDistribution(low, high, log=False, step=1)

A distribution on integers.

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

Note: When step is not None, 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.

Parameters

- **low** (*int*) -
- **high** (*int*) –
- log (bool) -
- **step** (*int*) -

low

Lower endpoint of the range of the distribution. low is included in the range. low must be less than or equal to high. If log is True, low must be larger than or equal to 1.

high

Upper endpoint of the range of the distribution. high is included in the range. high must be greater than or equal to low.

log

If log is True, this distribution is in log-scaled domain. In this case, all parameters enqueued to the distribution must be positive values. This parameter must be False when the parameter step is not 1.

step

A discretization step. step must be a positive integer. This parameter must be 1 when the parameter log is True.

Methods

single()	Test whether the range of this distribution contains
	just a single value.
<pre>to_external_repr(param_value_in_internal_repr)</pre>	Convert internal representation of a parameter value
	into external representation.
<pre>to_internal_repr(param_value_in_external_repr)</pre>	Convert 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.UniformDistribution

class optuna.distributions.UniformDistribution(low, high)

A uniform distribution in the linear domain.

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

Parameters

- low (float) -
- high (float) -

low

Lower endpoint of the range of the distribution. low is included in the range. low must be less than or equal to high.

high

Upper endpoint of the range of the distribution. high is included in the range. high must be greater than or equal to low.

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 FloatDistribution instead.

Methods

<pre>single()</pre>	Test whether the range of this distribution contains just a single value.
<pre>to_external_repr(param_value_in_internal_repr)</pre>	Convert internal representation of a parameter value into external representation.
<pre>to_internal_repr(param_value_in_external_repr)</pre>	Convert 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 (*float*) – 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.

Parameters

- **low** (*float*) –
- high (float) -

low

Lower endpoint of the range of the distribution. low is included in the range. low must be larger than 0. low must be less than or equal to high.

high

Upper endpoint of the range of the distribution. high is included in the range. high must be greater than or equal to low.

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 FloatDistribution instead.

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.
<pre>to_internal_repr(param_value_in_external_repr)</pre>	Convert 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 (*float*) – 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.

Parameters

- **low** (*float*) Lower endpoint of the range of the distribution. **low** is included in the range. **low** must be less than or equal to high.
- **high** (*float*) Upper endpoint of the range of the distribution. high is included in the range. high must be greater than or equal to low.
- **q** (*float*) A discretization step. **q** must be larger than 0.

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.

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 FloatDistribution instead.

Methods

<pre>single()</pre>	Test whether the range of this distribution contains just a single value.
<pre>to_external_repr(param_value_in_internal_repr)</pre>	Convert internal representation of a parameter value into external representation.
<pre>to_internal_repr(param_value_in_external_repr)</pre>	Convert external representation of a parameter value into internal representation.

Attributes

q Discretization step.	q	Discretization step.
------------------------	---	----------------------

property q: float

Discretization step.

DiscreteUniformDistribution is a subtype of *FloatDistribution*. This property is a proxy for its step attribute.

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 (*float*) – 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.

Parameters

- **low** (*int*) –
- high (int) -
- **step** (*int*) -

low

Lower endpoint of the range of the distribution. low is included in the range. low must be less than or equal to high.

high

Upper endpoint of the range of the distribution. high is included in the range. high must be greater than or equal to low.

step

A discretization step. step must be a positive integer.

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 IntDistribution instead.

Methods

single()	Test whether the range of this distribution contains
	just a single value.
<pre>to_external_repr(param_value_in_internal_repr)</pre>	Convert internal representation of a parameter value into external representation.
<pre>to_internal_repr(param_value_in_external_repr)</pre>	Convert 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.

Parameters

- **low** (*int*) –
- high (int) -
- **step** (*int*) -

low

Lower endpoint of the range of the distribution. low is included in the range and must be larger than or equal to 1. low must be less than or equal to high.

high

Upper endpoint of the range of the distribution. high is included in the range. high must be greater than or equal to low.

step

A discretization step. step must be a positive integer.

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.

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 IntDistribution instead.

Methods

<pre>single()</pre>	Test whether the range of this distribution contains just a single value.
<pre>to_external_repr(param_value_in_internal_repr)</pre>	Convert internal representation of a parameter value into external representation.
<pre>to_internal_repr(param_value_in_external_repr)</pre>	Convert 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.CategoricalDistribution

class optuna.distributions.CategoricalDistribution(choices)

A categorical distribution.

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

Parameters

```
choices (Sequence[None | bool | int | float | str]) – Parameter value candidates. choices must have one element at least.
```

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.

Methods

single()	Test whether the range of this distribution contains just a single value.
<pre>to_external_repr(param_value_in_internal_repr)</pre>	Convert internal representation of a parameter value into external representation.
<pre>to_internal_repr(param_value_in_external_repr)</pre>	Convert 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

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 (*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 (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)

Deserialize a distribution in JSON format.

Parameters

json_str (*str*) – A JSON-serialized distribution.

Returns

A deserialized distribution.

Return type BaseDistribution

optuna.distributions.check_distribution_compatibility

optuna.distributions.check_distribution_compatibility(dist_old, dist_new)

A function to check compatibility of two distributions.

It checks whether dist_old and dist_new are the same kind of distributions. If dist_old is *CategoricalDistribution*, it further checks choices are the same between dist_old and dist_new. Note that this method is not supposed to be called by library users.

Parameters

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

Return type

None

6.3.5 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.StorageInternalError	Exception for storage operation.
optuna.exceptions.DuplicatedStudyError	Exception for a duplicated study name.

optuna.exceptions.OptunaError

exception optuna.exceptions.OptunaError

Base class for Optuna specific errors.

add_note()

Exception.add_note(note) - add a note to the exception

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)
        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)
```

add_note()

Exception.add_note(note) - add a note to the exception

optuna.exceptions.CLIUsageError

exception optuna.exceptions.CLIUsageError

Exception for CLI.

CLI raises this exception when it receives invalid configuration.

add_note()

Exception.add_note(note) - add a note to the exception

optuna.exceptions.StorageInternalError

exception optuna.exceptions.StorageInternalError

Exception for storage operation.

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

add_note()

Exception.add_note(note) - add a note to the exception

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.

add_note()

Exception.add_note(note) - add a note to the exception

6.3.6 optuna.importance

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

Note: *FanovaImportanceEvaluator* takes over 1 minute when given a study that contains 1000+ trials. We published optuna-fast-fanova library, that is a Cython accelerated fANOVA implementation. By using it, you can get hyperparameter importances within a few seconds.

optuna.importance.get_param_importances	Evaluate parameter importances based on completed tri- als in the given study.
optuna.importance.	fANOVA importance evaluator.
FanovaImportanceEvaluator	
optuna.importance.	Mean Decrease Impurity (MDI) parameter importance
MeanDecreaseImpurityImportanceEvaluator	evaluator.

optuna.importance.get_param_importances

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 non-negative floating point numbers, where higher values mean that the parameters are more important. The returned dictionary is ordered by its values in a descending order. By default, the sum of the importance values are normalized to 1.0.

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** (Study) An optimized study.
- evaluator (*BaseImportanceEvaluator* / *None*) An importance evaluator object that specifies which algorithm to base the importance assessment on. Defaults to *FanovaImportanceEvaluator*.

Note: *FanovaImportanceEvaluator* takes over 1 minute when given a study that contains 1000+ trials. We published optuna-fast-fanova library, that is a Cython accelerated fANOVA implementation. By using it, you can get hyperparameter importances within a few seconds.

- **params** (*List[str]* / *None*) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.
- target (Callable[[FrozenTrial], float] / None) 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. target must be specified if study is being used for multi-objective optimization.

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.

• **normalize** (*bool*) – A boolean option to specify whether the sum of the importance values should be normalized to 1.0. Defaults to True.

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Returns

A dict where the keys are parameter names and the values are assessed importances.

Return type

Dict[str, float]

optuna.importance.FanovalmportanceEvaluator

class optuna.importance.FanovaImportanceEvaluator(*, n_trees=64, max_depth=64, seed=None)

fANOVA importance evaluator.

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

fANOVA fits a random forest regression model that predicts the objective values of *COMPLETE* trials given their parameter configurations. The more accurate this model is, the more reliable the importances assessed by this class are.

Note: This class takes over 1 minute when given a study that contains 1000+ trials. We published optuna-fast-fanova library, that is a Cython accelerated fANOVA implementation. By using it, you can get hyperparameter importances within a few seconds.

Note: Requires the sklearn Python package.

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 *RandomSampler*.

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

Parameters

- **n_trees** (*int*) The number of trees in the forest.
- max_depth (int) The maximum depth of the trees in the forest.
- **seed** (*int* / *None*) 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 (Study) An optimized study.
- **params** (*List[str] | None*) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.
- target (Callable[[FrozenTrial], float] | None) 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

A dict where the keys are parameter names and the values are assessed importances.

Return type

Dict[str, float]

optuna.importance.MeanDecreaseImpurityImportanceEvaluator

Mean Decrease Impurity (MDI) parameter importance evaluator.

This evaluator fits fits a random forest regression model that predicts the objective values of *COMPLETE* trials given their parameter configurations. Feature importances are then computed using MDI.

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

Parameters

• **n_trees** (*int*) – Number of trees in the random forest.

- max_depth (int) The maximum depth of each tree in the random forest.
- **seed** (*int* / *None*) Seed for the random forest.

Methods

<pre>evaluate(study[, params, target])</pre>	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 (Study) An optimized study.
- **params** (*List[str] | None*) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.
- target (Callable[[FrozenTrial], float] | None) 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

A dict where the keys are parameter names and the values are assessed importances.

Return type

Dict[str, float]

6.3.7 optuna.integration

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

Note: Optuna's integration modules for third-party libraries have started migrating from Optuna itself to a package called *optuna-integration*. Please check the repository and the documentation.

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 *MLflowCallback*.

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

BoTorch

optuna.integration.BoTorchSampler	A sampler that uses BoTorch, a Bayesian optimization library built on top of PyTorch.
optuna.integration.botorch. ehvi_candidates_func	Expected Hypervolume Improvement (EHVI).
optuna.integration.botorch. logei_candidates_func	Log Expected Improvement (LogEI).
optuna.integration.botorch. qei_candidates_func	Quasi MC-based batch Expected Improvement (qEI).
optuna.integration.botorch. qnei_candidates_func	Quasi MC-based batch Noisy Expected Improvement (qNEI).
optuna.integration.botorch. qehvi_candidates_func	Quasi MC-based batch Expected Hypervolume Improvement (qEHVI).
optuna.integration.botorch. qnehvi_candidates_func	Quasi MC-based batch Noisy Expected Hypervolume Improvement (qNEHVI).
optuna.integration.botorch. qparego_candidates_func	Quasi MC-based extended ParEGO (qParEGO) for con- 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 (Callable[[torch.Tensor, torch.Tensor, torch.Tensor | None, torch.Tensor, torch.Tensor | None], torch.Tensor] | None) – 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 and whether a constraint is specified. If the number of objectives is one and no constraint is specified, log-Expected Improvement is used. If constraints are specified, 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 a larger number of objectives, analytic Expected Hypervolume Improvement is used if no constraints are specified, or the faster Quasi MC-based extended ParEGO (qParEGO) is used if constraints are present.

The function should assume maximization of the objective.

See also:

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

• **constraints_func** (*Callable[[FrozenTrial]*, *Sequence[float]]* | *None*) – 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** (*int*) Number of initial trials, that is the number of trials to resort to independent sampling.
- **consider_running_trials** (*bool*) If True, the acquisition function takes into consideration the running parameters whose evaluation has not completed. Enabling this option is considered to improve the performance of parallel optimization.

Note: Added in v3.2.0 as an experimental argument.

- **independent_sampler** (BaseSampler / None) An independent sampler to use for the initial trials and for parameters that are conditional.
- **seed** (*int* / *None*) Seed for random number generator.
- **device** (*torch.device* / *None*) A torch.device to store input and output data of BoTorch. Please set a CUDA device if you fasten sampling.

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.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- **study** (Study) Target study object.
- **trial** (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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.ehvi_candidates_func

optuna.integration.botorch.ehvi_candidates_func(train_x, train_obj, train_con, bounds, pending_x)

Expected Hypervolume Improvement (EHVI).

The default value of candidates_func in *BoTorchSampler* with multi-objective optimization without constraints.

See also:

qei_candidates_func() for argument and return value descriptions.

Note: Added in v3.5.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.5.0.

Parameters

- train_x (Tensor) -
- train_obj (Tensor) -
- train_con(Tensor | None) -
- bounds (Tensor) -
- pending_x (Tensor | None) -

Return type

Tensor

optuna.integration.botorch.logei_candidates_func

optuna.integration.botorch.logei_candidates_func(train_x, train_obj, train_con, bounds, pending_x)

Log Expected Improvement (LogEI).

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

Parameters

- **train_x** (*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** (*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 (Tensor / None) 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** (*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.
- **pending_x** (*Tensor* / *None*) Pending parameter configurations. A torch.Tensor of shape (n_pending, n_params). n_pending is the number of the trials which are already suggested all their parameters but have not completed their evaluation, and n_params is identical to that of train_x.

Returns

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

Return type

Tensor

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

optuna.integration.botorch.qei_candidates_func

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

Parameters

• **train_x** (*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** (*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 (*Tensor | None*) 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** (*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.
- **pending_x** (*Tensor* / *None*) Pending parameter configurations. A torch.Tensor of shape (n_pending, n_params). n_pending is the number of the trials which are already suggested all their parameters but have not completed their evaluation, and n_params is identical to that of train_x.

Returns

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

Return type

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.qnei_candidates_func

optuna.integration.botorch.qnei_candidates_func(train_x, train_obj, train_con, bounds, pending_x)

Quasi MC-based batch Noisy Expected Improvement (qNEI).

This function may perform better than qEI (*qei_candidates_func*) when the evaluated values of objective function are noisy.

See also:

qei_candidates_func() for argument and return value descriptions.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- train_x (Tensor) -
- train_obj (Tensor) -
- train_con (Tensor | None) -
- bounds (Tensor) -
- pending_x (Tensor | None) -

Return type

Tensor

optuna.integration.botorch.qehvi_candidates_func

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

Quasi MC-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:

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 (Tensor) -
- train_obj (Tensor) -
- train_con(Tensor | None) -
- bounds (Tensor) -
- pending_x (Tensor | None) -

Return type

Tensor

optuna.integration.botorch.qnehvi_candidates_func

optuna.integration.botorch.**qnehvi_candidates_func**(*train_x*, *train_obj*, *train_con*, *bounds*, *pending_x*) Quasi MC-based batch Noisy Expected Hypervolume Improvement (qNEHVI).

According to Botorch/Ax documentation, this function may perform better than qEHVI (*qehvi_candidates_func*). (cf. https://botorch.org/tutorials/constrained_multi_objective_bo)

See also:

qei_candidates_func() for argument and return value descriptions.

Note: Added in v3.1.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

Parameters

- train_x (Tensor) -
- train_obj (Tensor) -
- train_con(Tensor | None) -
- bounds (Tensor) -
- pending_x (Tensor | None) -

Return type

Tensor

optuna.integration.botorch.qparego_candidates_func

optuna.integration.botorch.**qparego_candidates_func**(*train_x*, *train_obj*, *train_con*, *bounds*, *pending_x*) 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 (Tensor) -
- train_obj (Tensor) -
- train_con(Tensor | None) -
- bounds (Tensor) -
- pending_x (Tensor | None) -

Return type

Tensor

CatBoost

optuna.integration.CatBoostPruningCallback Callback for catboost to prune unpromising trials.

optuna.integration.CatBoostPruningCallback

class optuna.integration.CatBoostPruningCallback(trial, metric, eval_set_index=None)

Callback for catboost to prune unpromising trials.

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

Note: *optuna.TrialPruned* cannot be raised in *after_iteration()* that is called in CatBoost via CatBoostPruningCallback. You must call *check_pruned()* after training manually unlike other pruning callbacks to raise *optuna.TrialPruned*.

Note: This callback cannot be used with CatBoost on GPUs because CatBoost doesn't support a user-defined callback for GPU. Please refer to CatBoost issue.

Parameters

- trial (Trial) A Trial corresponding to the current evaluation of the objective function.
- **metric** (*str*) An evaluation metric for pruning, e.g., Logloss and AUC. Please refer to CatBoost reference for further details.
- eval_set_index (int / None) The index of the target validation dataset. If you set only one eval_set, eval_set_index is None. If you set multiple datasets as eval_set, the index of eval_set must be eval_set_index, e.g., 0 or 1 when eval_set contains two datasets.

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Methods

after_iteration(info)	Report an evaluation metric value for Optuna pruning after each CatBoost's iteration.
check_pruned()	Raise <i>optuna</i> . <i>TrialPruned</i> manually if the Cat-Boost optimization is pruned.

after_iteration(info)

Report an evaluation metric value for Optuna pruning after each CatBoost's iteration.

This method is called by CatBoost.

Parameters

info (Any) - A SimpleNamespace containing iteraion, validation_name, metric_name
and history of losses. For example SimpleNamespace(iteration=2, metrics={
 'learn': {'Logloss': [0.6, 0.5]}, 'validation': {'Logloss': [0.7,
 0.6], 'AUC': [0.8, 0.9]} }).

Returns

A boolean value. If False, CatBoost internally stops the optimization with Optuna's pruning logic without raising *optuna*. *TrialPruned*. Otherwise, the optimization continues.

Return type

bool

check_pruned()

Raise optuna. TrialPruned manually if the CatBoost optimization is pruned.

Return type

None

Dask

optuna.integration.DaskStorage

```
Dask-compatible storage class.
```

optuna.integration.DaskStorage

class optuna.integration.**DaskStorage**(*storage=None*, *name=None*, *client=None*, *register=True*)

Dask-compatible storage class.

This storage class wraps a Optuna storage class (e.g. Optuna's in-memory or sqlite storage) and is used to run optimization trials in parallel on a Dask cluster. The underlying Optuna storage object lives on the cluster's scheduler and any method calls on the *DaskStorage* instance results in the same method being called on the underlying Optuna storage object.

See this example or the following YouTube video for how to use *DaskStorage* to extend Optuna's in-memory storage class to run across multiple processes.

Parameters

- **storage** (*None* / *str* / *BaseStorage*) Optuna storage url to use for underlying Optuna storage class to wrap (e.g. None for in-memory storage, sqlite:///example.db for SQLite storage). Defaults to None.
- **name** (*str | None*) Unique identifier for the Dask storage class. Specifying a custom name can sometimes be useful for logging or debugging. If None is provided, a random name will be automatically generated.
- **client** (*distributed.Client* / *None*) Dask Client to connect to. If not provided, will attempt to find an existing Client.
- **register** (*bool*) Whether or not to register this storage instance with the cluster scheduler. Most common usage of this storage class will not need to specify this argument. Defaults to True.

Note: Added in v3.1.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

Methods

<i>check_trial_is_updatable</i> (trial_id, trial_state)	Check whether a trial state is updatable.
<pre>create_new_study(directions[, study_name])</pre>	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.
<pre>delete_study(study_id)</pre>	Delete a study.
<pre>get_all_studies()</pre>	Read a list of FrozenStudy objects.
<pre>get_all_trials(study_id[, deepcopy, states])</pre>	Read all trials in a study.
<pre>get_base_storage()</pre>	Retrieve underlying Optuna storage instance from the scheduler.
<pre>get_best_trial(study_id)</pre>	Return the trial with the best value in a study.
<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 ob-
	jective.
<pre>get_study_id_from_name(study_name)</pre>	Read the ID of a study.
<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.
<pre>get_trial(trial_id)</pre>	Read a trial.
<pre>get_trial_id_from_study_id_trial_number(</pre>	Read the trial ID of a trial.
<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.
<pre>remove_session()</pre>	Clean up all connections to a database.
<pre>set_study_system_attr(study_id, key, value)</pre>	Register an optuna-internal attribute to a study.
<pre>set_study_user_attr(study_id, key, value)</pre>	Register a user-defined attribute to a study.
<pre>set_trial_intermediate_value(trial_id, step,</pre>	Report an intermediate value of an objective function.
)	
<pre>set_trial_param(trial_id, param_name,)</pre>	Set a parameter to a trial.
<pre>set_trial_state_values(trial_id, state[, values])</pre>	Update the state and values of a trial.
<pre>set_trial_system_attr(trial_id, key, value)</pre>	Set an optuna-internal attribute to a trial.
<pre>set_trial_user_attr(trial_id, key, value)</pre>	Set a user-defined attribute to a trial.

Attributes

client

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 (TrialState) Trial state to check.

Raises

RuntimeError – If the trial is already finished.

Return type None

create_new_study(directions, 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

- directions (Sequence[StudyDirection]) A sequence of direction whose element is either MAXIMIZE or MINIMIZE.
- **study_name** (*str | None*) 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** (FrozenTrial / None) Template FrozenTrial with default userattributes, 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

get_all_studies()

Read a list of FrozenStudy objects.

Returns

A list of FrozenStudy objects, sorted by study_id.

Return type

List[FrozenStudy]

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** (*Container* [TrialState] / *None*) Trial states to filter on. If None, include all states.

Returns

List of trials in the study, sorted by trial_id.

Raises

KeyError – If no study with the matching study_id exists.

Return type

List[FrozenTrial]

get_base_storage()

Retrieve underlying Optuna storage instance from the scheduler.

This is a convenience method to extract the Optuna storage instance stored on the Dask scheduler process to the local Python process.

Return type

BaseStorage

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

FrozenTrial

get_n_trials(study_id, state=None)

Count the number of trials in a study.

Parameters

- **study_id** (*int*) ID of the study.
- **state** (*Tuple*[TrialState, ...] / TrialState / *None*) 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[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_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 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*]

remove_session()

Clean up all connections to a database.

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 (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_values(trial_id, state, values=None)

Update the state and values of a trial.

Set return values of an objective function to values argument. If values argument is not None, this method overwrites any existing trial values.

Parameters

- **trial_id** (*int*) ID of the trial.
- **state** (TrialState) New state of the trial.
- values (Sequence[float] / None) Values of the objective function.

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 (Mapping[str, Mapping[str, JSONSerializable] |
Sequence[JSONSerializable] | str | int | float | bool
| None] | Sequence[Mapping[str, JSONSerializable] |
Sequence[JSONSerializable] | str | int | float | bool | None] | str
| int | float | bool | None) - 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

LightGBM

optuna.integration.LightGBMPruningCallback	Callback for LightGBM to prune unpromising trials.
optuna.integration.lightgbm.train	Wrapper of LightGBM Training API to tune hyperparameters.
optuna.integration.lightgbm.LightGBMTuner	Hyperparameter tuner for LightGBM.
optuna.integration.lightgbm. LightGBMTunerCV	Hyperparameter tuner for LightGBM with cross-validation.

optuna.integration.LightGBMPruningCallback

 ${\tt class optuna.integration.LightGBMPruningCallback ({\it trial, metric, valid_name='valid_0', where the trial of trial of the trial of$

report_interval=1)

Callback for LightGBM to prune unpromising trials.

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

Parameters

• **trial** (optuna.trial.Trial) – A *Trial* corresponding to the current evaluation of the objective function.

- **metric** (*str*) An evaluation metric for pruning, e.g., binary_error and multi_error. Please refer to LightGBM reference for further details.
- valid_name (str) 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** (*int*) 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(params, train_set, num_boost_round=1000, valid_sets=None,

valid_names=None, feval=None, feature_name='auto', categorical_feature='auto', keep_training_booster=False, callbacks=None, time_budget=None, sample_size=None, study=None, optuna_callbacks=None, model_dir=None, verbosity=None, show_progress_bar=True, *, optuna_seed=None)

Wrapper of LightGBM Training API to tune hyperparameters.

It optimizes the following hyperparameters in a stepwise manner: lambda_l1, lambda_l2, num_leaves, feature_fraction, bagging_freq and min_child_samples. 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.

Note: Arguments and keyword arguments for lightgbm.train() can be passed. For params, please check the official documentation for LightGBM.

Parameters

- time_budget (int / None) A time budget for parameter tuning in seconds.
- **study** (Study / None) 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[Callable[[Study, FrozenTrial], None]] / None) 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(str / None) 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** (*int | None*) – 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** (*bool*) – 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** (*int | None*) - seed of *TPESampler* for random number generator that affects sampling for num_leaves, bagging_fraction, bagging_freq, lambda_l1, and lambda_l2.

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

- params(dict[str, Any])-
- train_set (lgb.Dataset) –
- num_boost_round (int) -
- valid_sets (list['lgb.Dataset'] | tuple['lgb.Dataset', ...] | 'lgb. Dataset' | None) -
- valid_names (Any | None) -
- feval (Callable[..., Any] | None) -
- feature_name (str) -
- categorical_feature (str) -
- keep_training_booster (bool) -
- callbacks (list[Callable[..., Any]] | None) -
- sample_size (int | None) -

Return type

lgb.Booster

optuna.integration.lightgbm.LightGBMTuner

jealure_name= auto, categorical_jealure= auto, keep_training_booster=False, callbacks=None, time_budget=None, sample_size=None, study=None, optuna_callbacks=None, model_dir=None, verbosity=None, show_progress_bar=True, *, optuna_seed=None)

Hyperparameter tuner for LightGBM.

It optimizes the following hyperparameters in a stepwise manner: lambda_l1, lambda_l2, 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.

Note: Arguments and keyword arguments for lightgbm.train() can be passed. For params, please check the official documentation for LightGBM.

The arguments that only *LightGBMTuner* has are listed below:

Parameters

- time_budget (int | None) A time budget for parameter tuning in seconds.
- **study** (optuna.study.Study / None) 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[Callable[[Study, FrozenTrial], None]] | None)* 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(str / None) 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** (*int | None*) 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** (*bool*) – 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** (*int | None*) - seed of *TPESampler* for random number generator that affects sampling for num_leaves, bagging_fraction, bagging_freq, lambda_l1, and lambda_l2.

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

- params(dict[str, Any])-
- train_set (lgb.Dataset) -
- num_boost_round (int) -
- valid_sets (list['lgb.Dataset'] | tuple['lgb.Dataset', ...] | 'lgb. Dataset' | None) -
- valid_names (Any / None) -
- feval (Callable[..., Any] | None) -
- feature_name (str) -
- categorical_feature (str) -
- keep_training_booster(bool) -
- callbacks (list[Callable[..., Any]] | None) -
- sample_size (int | None) -

Methods

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

Attributes

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

property best_params: dict[str, Any]

Return parameters of the best booster.

property best_score: float

Return the score of the best booster.

get_best_booster()

Return the best booster.

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

Return type

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	integrati	on.lightg	bm.LightG	BMTunerCV	(params, ti	rain_set,	num_boost_	_round=1000
-------	--------	-----------	-----------	-----------	-----------	-------------	-----------	------------	-------------

folds=None, nfold=5, stratified=True, shuffle=True, feval=None, feature_name='auto', categorical_feature='auto', fpreproc=None, seed=0, callbacks=None, time_budget=None, sample_size=None, study=None, optuna_callbacks=None, verbosity=None, show_progress_bar=True, model_dir=None, return_cvbooster=False, *, optuna_seed=None)

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.

Note: Arguments and keyword arguments for lightgbm.cv() can be passed except metrics, init_model and eval_train_metric. For params, please check the official documentation for LightGBM.

The arguments that only *LightGBMTunerCV* has are listed below:

Parameters

- time_budget (int / None) A time budget for parameter tuning in seconds.
- study (optuna.study.Study / None) 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[Callable[[Study, FrozenTrial], None]] / None) 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(str / None) 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** (*int | None*) 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** (*bool*) – 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 (bool) Flag to enable get_best_booster().
- **optuna_seed** (*int | None*) seed of *TPESampler* for random number generator that affects sampling for num_leaves, bagging_fraction, bagging_freq, lambda_l1, and lambda_l2.

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

- params(dict[str, Any]) -
- train_set (lgb.Dataset) –
- num_boost_round (int) -
- folds (Generator[tuple[int, int], None, None] | Iterator[tuple[int, int]] | 'BaseCrossValidator' | None) –
- nfold (int) -
- stratified (bool) -

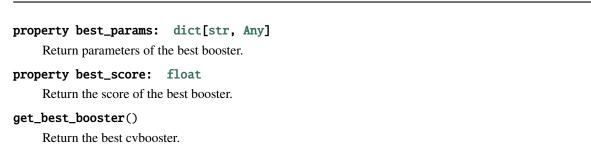
- shuffle (bool) -
- feval(Callable[..., Any] | None) -
- feature_name (str) -
- categorical_feature (str) -
- **fpreproc** (Callable[..., Any] / None) -
- seed (int) -
- callbacks (list[Callable[..., Any]] | None) -
- sample_size(int | None) -

Methods

```
compare_validation_metrics(val_score,
best_score)
get_best_booster()
                                                 Return the best cvbooster.
higher_is_better()
run()
                                                 Perform the hyperparameter-tuning with given pa-
                                                 rameters.
sample_train_set()
                                                 Make subset of self.train_set Dataset object.
tune_bagging([n_trials])
tune_feature_fraction([n_trials])
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.



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

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)
    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])
```

Parameters

• tracking_uri (str / None) – The URI of the MLflow tracking server.

Please refer to mlflow.set_tracking_uri for more details.

- **metric_name** (*str | Sequence[str]*) 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. The number of metrics must be the same as the number of values an objective function returns.
- **create_experiment** (*bool*) 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** (*Dict[str, Any*] / *None*) Set of arguments passed when initializing MLflow run. Please refer to MLflow API documentation for more details.

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.

- tag_study_user_attrs (bool) 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** (*bool*) 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 collision.

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

<pre>track_in_mlflow()</pre>	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.

Example

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])
```

Returns

Objective function with tracking to MLflow enabled.

Return type

Callable

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. Callback to track Optuna trials with Weights & Biases. WeightsAndBiasesCallback

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

study = optuna.create_study()

wandb_kwargs = {"project": "my-project"}
wandbc = WeightsAndBiasesCallback(wandb_kwargs=wandb_kwargs)
study.optimize(objective, n_trials=10, callbacks=[wandbc])
```

Weights & Biases logging in multirun mode.

```
import optuna
from optuna.integration.wandb import WeightsAndBiasesCallback
wandb_kwargs = {"project": "my-project"}
wandbc = WeightsAndBiasesCallback(wandb_kwargs=wandb_kwargs, as_multirun=True)
@wandbc.track_in_wandb()
def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    return (x - 2) ** 2
study = optuna.create_study()
study.optimize(objective, n_trials=10, callbacks=[wandbc])
```

Parameters

- metric_name (str / Sequence[str]) 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. The number of metrics must be the same as the number of values objective function returns.
- wandb_kwargs (*Dict[str, Any*] / *None*) Set of arguments passed when initializing Weights & Biases run. Please refer to Weights & Biases API documentation for more details.
- **as_multirun** (*bool*) Creates new runs for each trial. Useful for generating W&B Sweeps like panels (for ex., parameter importance, parallel coordinates, etc).

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.

Methods

<pre>track_in_wandb()</pre>	Decorator for using W&B for logging inside the ob-
	jective function.

track_in_wandb()

Decorator for using W&B for logging inside the objective function.

The run is initialized with the same wandb_kwargs that are passed to the callback. All the metrics from inside the objective function will be logged into the same run which stores the parameters for a given trial.

Example

Add additional logging to Weights & Biases.

```
import optuna
from optuna.integration.wandb import WeightsAndBiasesCallback
import wandb
wandb_kwargs = {"project": "my-project"}
wandbc = WeightsAndBiasesCallback(wandb_kwargs=wandb_kwargs, as_multirun=True)
@wandbc.track_in_wandb()
def objective(trial):
    x = trial.suggest_float("x", -10, 10)
    wandb.log({"power": 2, "base of metric": x - 2})
    return (x - 2) ** 2
study = optuna.create_study()
study.optimize(objective, n_trials=10, callbacks=[wandbc])
```

Returns

Objective function with W&B tracking enabled.

Return type Callable

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

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

A Sampler using cma library as the backend.

Example

import optuna

Optimize a simple quadratic function by using *PyCmaSampler*.

```
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** (*Dict[str, Any] | None*) 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 (float / None) 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** (*Dict[str*, *float]* / *None*) 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** (*int* / *None*) A random seed for CMA-ES.
- **cma_opts** (*Dict[str, Any] | None*) Options passed to the constructor of cma.CMAEvolutionStrategy class.

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

- **n_startup_trials** (*int*) The independent sampling is used instead of the CMA-ES algorithm until the given number of trials finish in the same study.
- **independent_sampler** (BaseSampler / None) 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(bool) – 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.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space. **Note:** Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- **param_distribution** (*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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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

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

Parameters

- x0 (Dict[str, Any] | None) -
- sigma0(float / None)-
- cma_stds (Dict[str, float] | None) -
- seed (int | None) -
- cma_opts(Dict[str, Any] | None)-
- n_startup_trials(int)-
- independent_sampler (BaseSampler / None) -
- warn_independent_sampling (bool) -

after_trial(study, trial, state, values)

Trial post-processing.

This method is called after the objective function returns and right before the trial 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- **param_distribution** (*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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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. PyTorchIgnitePruningHandler	PyTorch Ignite handler to prune unpromising trials.
optuna.integration. PyTorchLightningPruningCallback	PyTorch Lightning callback to prune unpromising trials.
optuna.integration.TorchDistributedTrial	A wrapper of <i>Trial</i> to incorporate Optuna with PyTorch distributed.

optuna.integration.PyTorchIgnitePruningHandler

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 (Trial) A *Trial* corresponding to the current evaluation of the objective function.
- **metric** (*str*) A name of metric for pruning, e.g., accuracy and loss.
- **trainer** (*Engine*) 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 (Trial) A Trial corresponding to the current evaluation of the objective function.
- monitor (*str*) An evaluation metric for pruning, e.g., val_loss or val_acc. The metrics are obtained from the returned dictionaries from e.g. lightning.pytorch. LightningModule.training_step or lightning.pytorch.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 v1.6.0. In addition, *Study* should be instantiated with RDB storage.

Note: If you would like to use PyTorchLightningPruningCallback in a distributed training environment, you need to evoke *PyTorchLightningPruningCallback.check_pruned()* manually so that *TrialPruned* is properly handled.

Methods

check_pruned()
on_fit_start(trainer, pl_module)

Raise optuna. TrialPruned manually if pruned.

on_validation_end(trainer, pl_module)

check_pruned()

Raise optuna. TrialPruned manually if pruned.

Currently, intermediate_values are not properly propagated between processes due to storage cache. Therefore, necessary information is kept in trial_system_attrs when the trial runs in a distributed situation.

Please call this method right after calling lightning.pytorch.Trainer.fit(). If a callback doesn't have any backend storage for DDP, this method does nothing.

Return type None

optuna.integration.TorchDistributedTrial

class optuna.integration.TorchDistributedTrial(trial, group=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** (*BaseTrial* / *None*) A *Trial* object or None. Please set trial object in rank-0 node and set None in the other rank node.
- **group** (*ProcessGroup* / *None*) A *torch.distributed.ProcessGroup* to communicate with the other nodes. TorchDistributedTrial use CPU tensors to communicate, make sure the group supports CPU tensors communications.

Use *gloo* backend when group is None. Create a global *gloo* backend when group is None and WORLD is nccl.

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)

set_user_attr(key, value)

should_prune()

suggest_categorical()

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
user_attrs

set_system_attr(key, value)

Warning: Deprecated in v3.1.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

Parameters

- key (str) -
- value (Any) -

Return type None

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(..., step=...) 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(..., log=True) 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

property system_attrs: Dict[str, Any]

Warning: Deprecated in v3.1.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

scikit-learn

optuna.integration.OptunaSearchCV

Hyperparameter search with cross-validation.

optuna.integration.OptunaSearchCV

class optuna.integration.**OptunaSearchCV**(*estimator*, *param_distributions*, *, *cv=None*,

enable_pruning=False, error_score=nan, max_iter=1000, n_jobs=None, n_trials=10, random_state=None, refit=True, return_train_score=False, scoring=None, study=None, subsample=1.0, timeout=None, verbose=0, callbacks=None)

Hyperparameter search with cross-validation.

Parameters

- **estimator** (*sklearn.base.BaseEstimator*) 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** (*Mapping[str*, *distributions.BaseDistribution]*) Dictionary where keys are parameters and values are distributions. Distributions are assumed to implement the optuna distribution interface.
- **cv** (*int* | 'BaseCrossValidator' | Iterable | None) Cross-validation strategy. Possible inputs for cv are:
 - None, to use the default 5-fold cross validation,
 - integer to specify the number of folds in a CV splitter,
 - 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** (*bool*) – If True, pruning is performed in the case where the underlying estimator supports partial_fit.

- error_score (Number | float | str) 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**(*int*)-Maximum number of epochs. This is only used if the underlying estimator supports partial_fit.
- **n_jobs** (*int | None*) Number of threading based parallel jobs. None means 1. -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.

- **n_trials** (*int | None*) 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 (*int* / *np.random.RandomState* / *None*) 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** (*bool*) 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 (bool) If True, training scores will be included. Computing training scores is used to get insights on how different hyperparameter settings impact the overfitting/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** (*Callable[..., float] | str | None*) String or callable to evaluate the predictions on the validation data. If None, score on the estimator is used.
- **study** (*study_module.Study* / *None*) Study corresponds to the optimization task. If None, a new study is created.
- **subsample** (*float* / *int*) 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 (float / None) 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** (*int*) Verbosity level. The higher, the more messages.
- callbacks (list[Callable[[study_module.Study, FrozenTrial], None]] / None) - List of 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.

See also:

See the tutorial of optuna_callback for how to use and implement callback functions.

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

```
import optuna
from sklearn.datasets import load_iris
from sklearn.svm import SVC

clf = SVC(gamma="auto")
param_distributions = {
    "C": optuna.distributions.FloatDistribution(1e-10, 1e10, log=True)
}
optuna_search = optuna.integration.OptunaSearchCV(clf, param_distributions)
X, y = load_iris(return_X_y=True)
optuna_search.fit(X, y)
y_pred = optuna_search.predict(X)
```

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

<pre>fit(X[, y, groups])</pre>	Run fit with all sets of parameters.
<pre>get_metadata_routing()</pre>	Get metadata routing of this object.
<pre>get_params([deep])</pre>	Get parameters for this estimator.
<pre>score(X[, y])</pre>	Return the score on the given data.
<pre>set_fit_request(*[, groups])</pre>	Request metadata passed to the fit method.
<pre>set_params(**params)</pre>	Set the parameters of this estimator.

Attributes

best_index_	Trial number which corresponds to the best candidate parameter setting.
best_params_	Parameters of the best trial in the <i>Study</i> .
best_score_	Mean cross-validated score of the best estimator.
best_trial_	Best trial in the <i>Study</i> .
classes_	Class labels.
cv_results_	A dictionary mapping a metric name to a list of Cross-
	Validation results of all trials.
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 <i>Study</i> .
transform	Call transform on the best estimator.
trials_	All trials in the <i>Study</i> .
trials_dataframe	Call trials_dataframe on the <i>Study</i> .
user_attrs_	User attributes in the <i>Study</i> .

property best_index_: int

Trial number which corresponds to the best candidate parameter setting.

Returned value is equivalent to optuna_search.best_trial_.number.

```
property best_params_: dict[str, Any]
```

Parameters of the best trial in the *Study*.

```
property best_score_: float
```

Mean cross-validated score of the best estimator.

property best_trial_: FrozenTrial

Best trial in the *Study*.

property classes_: List[float] | ndarray | Series

Class labels.

property cv_results_: dict[str, Any]

A dictionary mapping a metric name to a list of Cross-Validation results of all trials.

property decision_function: Callable[[...], List[float] | ndarray | Series | List[List[float]] | DataFrame | spmatrix]

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(List[List[float]] | ndarray | DataFrame | spmatrix) Training data.
- y (List[float] | ndarray | Series | List[List[float]] | DataFrame | spmatrix | None) Target variable.
- groups (List[float] | ndarray | Series | None) Group labels for the samples used while splitting the dataset into train/validation set.
- ****fit_params** (*Any*) Parameters passed to fit on the estimator.

Returns

self.

Return type

OptunaSearchCV

get_metadata_routing()

Get metadata routing of this object.

Please check User Guide on how the routing mechanism works.

Returns

routing - A MetadataRequest encapsulating routing information.

Return type

MetadataRequest

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: Callable[[...], List[List[float]] | ndarray | DataFrame
| spmatrix]

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_: int

Actual number of trials.

property predict: Callable[[...], List[float] | ndarray | Series | List[List[float]] | DataFrame | spmatrix]

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: Callable[[...], List[List[float]] | ndarray | DataFrame | spmatrix]

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: Callable[[...], List[List[float]] | ndarray | DataFrame |
spmatrix]

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(List[List[float]] | ndarray | DataFrame | spmatrix) Data.
- y (List[float] | ndarray | Series | List[List[float]] | DataFrame | spmatrix | None) Target variable.

Returns

Scaler score.

Return type

float

property score_samples: Callable[[...], List[float] | ndarray | Series]

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_fit_request(*, groups='\$UNCHANGED\$')

Request metadata passed to the fit method.

Note that this method is only relevant if enable_metadata_routing=True (see sklearn. set_config()). Please see User Guide on how the routing mechanism works.

The options for each parameter are:

- True: metadata is requested, and passed to fit if provided. The request is ignored if metadata is not provided.
- False: metadata is not requested and the meta-estimator will not pass it to fit.
- None: metadata is not requested, and the meta-estimator will raise an error if the user provides it.
- str: metadata should be passed to the meta-estimator with this given alias instead of the original name.

The default (sklearn.utils.metadata_routing.UNCHANGED) retains the existing request. This allows you to change the request for some parameters and not others.

New in version 1.3.

Note: This method is only relevant if this estimator is used as a sub-estimator of a meta-estimator, e.g. used inside a Pipeline. Otherwise it has no effect.

Parameters

• groups (str, True, False, or None, default=sklearn.utils. metadata_routing.UNCHANGED) - Metadata routing for groups parameter in fit.

• self (OptunaSearchCV) -

Returns

self – The updated object.

Return type object

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: Callable[[...], None]
```

Call set_user_attr on the *Study*.

```
property transform: Callable[[...], List[List[float]] | ndarray | DataFrame |
spmatrix]
```

Call transform on the best estimator.

This is available only if the underlying estimator supports transform and refit is set to True.

property trials_: list[FrozenTrial]

All trials in the *Study*.

```
property trials_dataframe: Callable[[...], DataFrame]
```

Call trials_dataframe on the *Study*.

property user_attrs_: dict[str, Any]

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.

The use of *SkoptSampler* is highly not recommended, as the development of Scikit-Optimize has been inactive and we have identified compatibility issues with newer NumPy versions.

Parameters

• **independent_sampler** (BaseSampler / None) – 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(bool) – 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 (Dict[str, Any] | None) – 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** (*int*) The independent sampling is used until the given number of trials finish in the same study.
- **consider_pruned_trials** (*bool*) 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.

• seed (int | None) – Seed for random number generator.

Warning: Deprecated in v3.4.0. 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/v3.4.0.

Methods

<pre>after_trial(study, trial, state, values)</pre>	Trial post-processing.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (**TrialState**) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.

• **param_distribution** (*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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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*]

TensorFlow

optuna.integration.TensorBoardCallback Callback to track Optuna trials with TensorBoard.

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 (str) Directory to store TensorBoard logs.
- **metric_name** (*str*) 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.

XGBoost

optuna.integration.XGBoostPruningCallback Callback for XGBoost to prune unpromising trials.

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 accuracy of a XGBoost model.

Parameters

- trial (Trial) A *Trial* corresponding to the current evaluation of the objective function.
- **observation_key** (*str*) 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.

Dependencies of each integration

We summarize the necessary dependencies for each integration.

Integration	Dependencies
AllenNLP	allennlp, torch, psutil, jsonnet
BoTorch	botorch, gpytorch, torch
Catalyst	catalyst
CatBoost	catboost
ChainerMN	chainermn
Chainer	chainer
pycma	cma
Dask	distributed
FastAI (v1, v2)	fastai
Keras	keras
LightGBMTuner	lightgbm, scikit-learn
LightGBMPruningCallback	lightgbm
MLflow	mlflow
MXNet	mxnet
PyTorch Distributed	torch
PyTorch (Ignite)	pytorch-ignite
PyTorch (Lightning)	pytorch-lightning
SHAP	scikit-learn, shap
Scikit-learn	pandas, scipy, scikit-learn
Scikit-optimize	scikit-optimize
SKorch	skorch
TensorBoard	tensorboard, tensorflow
TensorFlow	tensorflow, tensorflow-estimator
TensorFlow + Keras	tensorflow
Weights & Biases	wandb
XGBoost	xgboost

6.3.8 optuna.logging

The *logging* module implements logging using the Python logging package. Library users may be especially interested in setting verbosity levels using *set_verbosity()* 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.

<pre>optuna.logging.get_verbosity</pre>	Return the current level for the Optuna's root logger.
<pre>optuna.logging.set_verbosity</pre>	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.INF0
- 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.
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)
```

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```
# 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 file.
study.optimize(objective, n_trials=10)
optuna.logging.disable_propagation() # Stop propogating logs to the root logger.
```

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```
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.INF0)  # 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

6.3.9 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:

pruning tutorial explains the concept of the pruner classes and a minimal example.

See also:

user_defined_pruner tutorial could be helpful if you want to implement your own pruner classes.

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.
optuna.pruners.SuccessiveHalvingPruner	Pruner using Asynchronous Successive Halving Algo- rithm.
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, optuna.trial.Trial. report() and optuna.trial.Trial.should_prune() provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (Study) Study object of the target study.
- **trial** (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

```
class optuna.pruners.MedianPruner(n_startup_trials=5, n_warmup_steps=0, interval_steps=1, *, 
n_min_trials=1)
```

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
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** (*int*) – Pruning is disabled until the given number of trials finish in the same study.

- **n_warmup_steps** (*int*) Pruning is disabled until the trial exceeds the given number of step. Note that this feature assumes that step starts at zero.
- **interval_steps** (*int*) 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** (*int*) 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

<i>prune</i> (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, *optuna.trial.Trial.report()* and *optuna.trial.Trial.should_prune()* provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (Study) Study object of the target study.
- **trial** (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)
```

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```
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."
            raise optuna.TrialPruned()
   return clf.score(X_valid, y_valid)
study = optuna.create_study(direction="maximize", pruner=optuna.pruners.NopPruner())
study.optimize(objective, n_trials=20)
```

Methods

<i>prune</i> (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, *optuna.trial.Trial.report()* and *optuna.trial.Trial.should_prune()* provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (Study) Study object of the target study.
- **trial** (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)
    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.PatientPruner(optuna.pruners.MedianPruner(), patience=1),
)
study.optimize(objective, n_trials=20)
```

- wrapped_pruner (BasePruner / None) 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** (*int*) Pruning is disabled until the objective doesn't improve for patience consecutive steps.
- **min_delta** (*float*) 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

<i>prune</i> (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, *optuna.trial.Trial.report()* and *optuna.trial.Trial.should_prune()* provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- study (Study) Study object of the target study.
- **trial** (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.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)
```

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```
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)
```

- **percentile** (*float*) 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** (*int*) Pruning is disabled until the given number of trials finish in the same study.
- **n_warmup_steps** (*int*) Pruning is disabled until the trial exceeds the given number of step. Note that this feature assumes that step starts at zero.
- **interval_steps** (*int*) 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 (*int*) 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

<i>prune</i> (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, *optuna.trial.Trial. report()* and *optuna.trial.Trial.should_prune()* provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (Study) Study object of the target study.
- **trial** (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

class optuna.pruners.**SuccessiveHalvingPruner**(*min_resource='auto'*, *reduction_factor=4*,

min_early_stopping_rate=0, bootstrap_count=0)

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)
```

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```
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.SuccessiveHalvingPruner()
)
study.optimize(objective, n_trials=20)
```

Parameters

• **min_resource** (*str | int*) – 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 (*int*) 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** (*int*) A parameter for specifying the minimum earlystopping rate (in the paper this parameter is referred to as *s*).
- **bootstrap_count** (*int*) Minimum number of trials that need to complete a rung before any trial is considered for promotion into the next rung.

Methods

<i>prune</i> (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, *optuna.trial.Trial.report()* and *optuna.trial.Trial.should_prune()* provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (Study) Study object of the target study.
- trial (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

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 setting 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 collects 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 *SuccessiveHalvingPruners*. Each *SuccessiveHalvingPruner* is referred to 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 = $floor(log_{reduction_factor}(\frac{max_resource}{min_resource})) + 1$. 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.

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.TrialPruned()
   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
    ),
)
study.optimize(objective, n_trials=20)
```

Parameters

• **min_resource** (*int*) – 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** (*str* / *int*) – 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 (*int*) A parameter for specifying reduction factor of promotable trials noted as η in the paper. See the details for SuccessiveHalvingPruner.
- **bootstrap_count** (*int*) Parameter specifying the number of trials required in a rung before any trial can be promoted. Incompatible with max_resource is "auto". See the details for *SuccessiveHalvingPruner*.

Methods

<i>prune</i> (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, *optuna.trial.Trial.report()* and *optuna.trial.Trial.should_prune()* provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (Study) Study object of the target study.
- **trial** (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

class optuna.pruners.**ThresholdPruner**(*lower=None*, *upper=None*, *n_warmup_steps=0*, *interval_steps=1*) 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)
```

- **lower** (*float* / *None*) A minimum value which determines whether pruner prunes or not. If an intermediate value is smaller than lower, it prunes.
- **upper** (*float* / *None*) A maximum value which determines whether pruner prunes or not. If an intermediate value is larger than upper, it prunes.
- n_warmup_steps (int) Pruning is disabled if the step is less than the given number of warmup steps.
- **interval_steps** (*int*) 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

<i>prune</i> (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, *optuna.trial.Trial. report()* and *optuna.trial.Trial.should_prune()* provide user interfaces to implement pruning mechanism in an objective function.

Parameters

- **study** (Study) Study object of the target study.
- **trial** (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:

pruning tutorial explains the overview of the sampler classes.

See also:

user_defined_sampler tutorial could be helpful if you want to implement your own sampler classes.

	Ran- dom- Sam- pler	GridSam- pler	TPE- Sam- pler	CmaEs- Sam- pler	NSGAI- ISampler	QMC- Sam- pler	BoTorch- Sam- pler	Brute- Force- Sampler
Float parame- ters	✓	✓	√	✓	•	✓	✓	\checkmark (× for infinite do- main)
Integer parame- ters	✓	\checkmark	✓	\checkmark	A	√	✓	V
Categorical pa- rameters	✓	\checkmark	√	A	\checkmark	A	✓	\checkmark
Pruning	\checkmark	\checkmark	\checkmark	A	×	\checkmark	A	\checkmark
Multivariate op- timization	A	A	\checkmark	✓	A	A	√	A
Conditional search space	✓	A	V	A	A	A	A	\checkmark
Multi-objective optimization	\checkmark	\checkmark	\checkmark	×	 ✓ (▲ for single- objective) 	\checkmark	\checkmark	√
Batch optimiza- tion	√	\checkmark	√	√	\checkmark	√	A	\checkmark
Distributed op- timization	\checkmark	\checkmark	\checkmark	✓	\checkmark	√	A	\checkmark
Constrained op- timization	×	×	\checkmark	×	\checkmark	×	V	×
Time complex- ity (per trial) (*)	O(d)	O(dn)	$O(dn \operatorname{lc}$	$O(d^3)$	$O(mp^2)$ (***)	O(dn)	$O(n^3)$	O(d)
Recommended budgets (#trials) (**)	as many as one likes	number of combina- tions	100 – 1000	1000 – 10000	100 – 10000	as many as one likes	10 – 100 –	number of combina- tions

Note: \checkmark : Supports this feature. \blacktriangle : Works, but inefficiently. \times : Causes an error, or has no interface.

(*): We assumes that d is the dimension of the search space, n is the number of finished trials, m is the number of objectives, and p is the population size (algorithm specific parameter). This table shows the time complexity of the sampling algorithms. We may omit other terms that depend on the implementation in Optuna, including O(d) to call the sampling methods and O(n) to collect the completed trials. This means that, for example, the actual time complexity of *RandomSampler* is O(d + n + d) = O(d + n). From another perspective, with the exception of *NSGAIISampler*, all time complexity is written for single-objective optimization.

(**): (1) The budget depends on the number of parameters and the number of objectives. (2) This budget includes n_startup_trials if a sampler has n_startup_trials as one of its arguments.

(***): This time complexity assumes that the number of population size p and the number of parallelization are regular. This means that the number of parallelization should not exceed the number of population size p.

Note: For float, integer, or categorical parameters, see configurations tutorial.

For pruning, see pruning tutorial.

For multivariate optimization, see *BaseSampler*. The multivariate optimization is implemented as *sample_relative()* in Optuna. Please check the concrete documents of samplers for more details.

For conditional search space, see configurations tutorial and *TPESampler*. The group option of *TPESampler* allows *TPESampler* to handle the conditional search space.

For multi-objective optimization, see multi_objective tutorial.

For batch optimization, see Batch-Optimization tutorial. Note that the constant_liar option of *TPESampler* allows *TPESampler* to handle the batch optimization.

For distributed optimization, see distributed tutorial. Note that the constant_liar option of *TPESampler* allows *TPESampler* to handle the distributed optimization.

For constrained optimization, see an example.

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.NSGAIIISampler	Multi-objective sampler using the NSGA-III algorithm.
optuna.samplers.QMCSampler	A Quasi Monte Carlo Sampler that generates low-
	discrepancy sequences.
optuna.samplers.BruteForceSampler	Sampler using brute force.
optuna.samplers.IntersectionSearchSpace	A class to calculate the intersection search space of a <i>Study</i> .
optuna.samplers.intersection_search_space	Return the intersection search space of the <i>Study</i> .

optuna.samplers.BaseSampler

class optuna.samplers.BaseSampler

Base class for samplers.

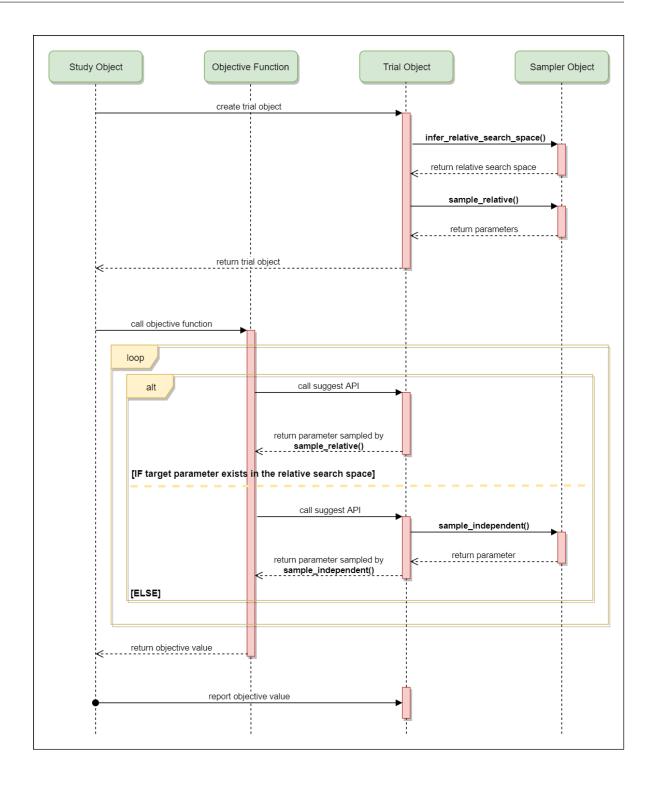
Optuna combines two types of sampling strategies, which are called *relative sampling* and *independent sampling*.

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 *infer_relative_search_space()*.

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, *infer_relative_search_space()* is called to determine the relative search space for the trial. During the execution of the objective function, *sample_relative()* is called only once when sampling the parameters belonging to the relative search space for the first time. *sample_independent()* 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.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- **study** (Study) Target study object.
- **trial** (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 *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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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, seed=None)

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.

```
import optuna
```

```
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: All parameters must be specified when using GridSampler with enqueue_trial().

Parameters

- search_space (Mapping[str, Sequence[None | bool | int | float | str]]) - A dictionary whose key and value are a parameter name and the corresponding candidates of values, respectively.
- **seed** (*int* / *None*) A seed to fix the order of trials as the grid is randomly shuffled. Please note that it is not recommended using this option in distributed optimization settings since this option cannot ensure the order of trials and may increase the number of duplicate suggestions during distributed optimization.

Methods

after_trial(study, trial, state, values)	Trial post-processing.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (**TrialState**) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- **study** (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- **param_distribution** (*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.

- **study** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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 (int / None) – Seed for random number generator.

Methods

<pre>after_trial(study, trial, state, values)</pre>	Trial post-processing.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- **study** (Study) Target study object.
- **trial** (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- **study** (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- **param_distribution** (*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.

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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,
constraints_func=None, categorical_distance_func=None)
```

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) l(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 l(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
- Tree-Structured Parzen Estimator: Understanding Its Algorithm Components and Their Roles for Better Empirical Performance

For multi-objective TPE (MOTPE), please refer to the following papers:

- Multiobjective Tree-Structured Parzen Estimator for Computationally Expensive Optimization Problems
- Multiobjective Tree-Structured Parzen Estimator

Example

An example of a single-objective optimization is as follows:

```
import optuna
from optuna.samplers import TPESampler

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

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```
study = optuna.create_study(sampler=TPESampler())
study.optimize(objective, n_trials=10)
```

Note: TPESampler can handle a multi-objective task as well and the following shows an example:

```
import optuna

def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    f1 = x**2 + y
    f2 = -((x - 2) ** 2 + y)
    return f1, f2

# We minimize the first objective and maximize the second objective.
sampler = optuna.samplers.TPESampler()
study = optuna.create_study(directions=["minimize", "maximize"], sampler=sampler)
study.optimize(objective, n_trials=100)
```

Parameters

- **consider_prior** (*bool*) Enhance the stability of Parzen estimator by imposing a Gaussian prior when True. The prior is only effective if the sampling distribution is either *FloatDistribution*, or *IntDistribution*.
- **prior_weight** (float) The weight of the prior. This argument is used in FloatDistribution, IntDistribution, and CategoricalDistribution.
- **consider_magic_clip** (*bool*) Enable a heuristic to limit the smallest variances of Gaussians used in the Parzen estimator.
- **consider_endpoints** (*bool*) 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** (*int*) The random sampling is used instead of the TPE algorithm until the given number of trials finish in the same study.
- **n_ei_candidates** (*int*) Number of candidate samples used to calculate the expected improvement.
- gamma (Callable[[int], int]) 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 (*Callable[[int]*, *np.ndarray]*) 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** (*Optional[int]*) Seed for random number generator.
- **multivariate** (*bool*) 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** (*bool*) – 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. If group is True, multivariate must be True as well.

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 (bool) 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 (bool) 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 algo-

rithm 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.

• **constraints_func** (Optional[Callable[[FrozenTrial], Sequence[float]]]) – 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.

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

• categorical_distance_func

(Optional[dict[str,

Callable[[CategoricalChoiceType, CategoricalChoiceType], float]]]) – A dictionary of distance functions for categorical parameters. The key is the name of the categorical parameter and the value is a distance function that takes two CategoricalChoiceType s and returns a float value. The distance function must return a non-negative value.

While categorical choices are handled equally by default, this option allows users to specify prior knowledge on the structure of categorical parameters. When specified, categorical choices closer to current best choices are more likely to be sampled.

Note: Added in v3.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.4.0.

Methods

after_trial(study, trial, state, values)	Trial post-processing.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>hyperopt_parameters()</pre>	Return the the default parameters of hyperopt (v0.1.2).
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

Return type None

static hyperopt_parameters()

Return the 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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- **param_distribution** (*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.

- **study** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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, popsize=None, inc_popsize=2, use_separable_cma=False, with_margin=False, lr_adapt=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, *FloatDistribution* with step, (*suggest_float()*) and *IntDistribution* (*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.
- N. Hansen. Benchmarking a BI-Population CMA-ES on the BBOB-2009 Function Testbed. GECCO Workshop, 2009.
- 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.

- R. Hamano, S. Saito, M. Nomura, S. Shirakawa. CMA-ES with Margin: Lower-Bounding Marginal Probability for Mixed-Integer Black-Box Optimization, GECCO. 2022.
- M. Nomura, Y. Akimoto, I. Ono. CMA-ES with Learning Rate Adaptation: Can CMA-ES with Default Population Size Solve Multimodal and Noisy Problems?, GECCO. 2023.

See also:

You can also use optuna.integration.PyCmaSampler which is a sampler using cma library as the backend.

Parameters

- x0 (Optional[Dict[str, Any]]) 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** (*Optional[float]*) 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** (*Optional[int]*) A random seed for CMA-ES.
- **n_startup_trials** (*int*) The independent sampling is used instead of the CMA-ES algorithm until the given number of trials finish in the same study.
- **independent_sampler** (*Optional[BaseSampler]*) 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 *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 (bool) – 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** (*Optional[str]*) – Strategy for restarting CMA-ES optimization when converges to a local minimum. If None is given, CMA-ES will not restart (default). If 'ipop' is given, CMA-ES will restart with increasing population size. if 'bipop' is given, CMA-ES will restart with the population size increased or decreased. Please see also inc_popsize parameter.

- popsize (Optional[int]) A population size of CMA-ES. When restart_strategy
 'ipop' or restart_strategy = 'bipop' is specified, this is used as the initial population size.
- **inc_popsize** (*int*) Multiplier for increasing population size before each restart. This argument will be used when restart_strategy = 'ipop' or restart_strategy = 'bipop' is specified.

• **consider_pruned_trials** (*bool*) – 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** (*bool*) – 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.

• with_margin (bool) – If this is True, CMA-ES with margin is used. This algorithm prevents samples in each discrete distribution (*FloatDistribution* with *step* and *IntDistribution*) from being fixed to a single point. Currently, this option cannot be used with use_separable_cma=True.

Note: Added in v3.1.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

• **lr_adapt** (*bool*) – If this is True, CMA-ES with learning rate adaptation is used. This algorithm focuses on working well on multimodal and/or noisy problems with default settings. Currently, this option cannot be used with use_separable_cma=True or with_margin=True.

Note: Added in v3.3.0 or later, as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3. 3.0.

• **source_trials** (*Optional[List[FrozenTrial]]*) – 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.

after_trial(study, trial, state, values)	Trial post-processing.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- param_distribution (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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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

class optuna.samplers.PartialFixedSampler(fixed_params, base_sampler)

Sampler with partially fixed parameters.

Example

After several steps of optimization, you can fix the value of y and re-optimize it.

```
import optuna
def objective(trial):
    x = trial.suggest_float("x", -1, 1)
    y = trial.suggest_int("y", -1, 1)
    return x**2 + y
study = optuna.create_study()
study.optimize(objective, n_trials=10)
best_params = study.best_params
fixed_params = {"y": best_params["y"]}
partial_sampler = optuna.samplers.PartialFixedSampler(fixed_params, study.sampler)
study.sampler = partial_sampler
study.optimize(objective, n_trials=10)
```

Parameters

- fixed_params (Dict[str, Any]) A dictionary of parameters to be fixed.
- base_sampler (BaseSampler) 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.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (Sequence [float] | None) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space. **Note:** Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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.

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- **param_distribution** (*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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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.NSGAIISampler

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 multiobjective genetic algorithm.

For further information about NSGA-II, please refer to the following paper:

· A fast and elitist multiobjective genetic algorithm: NSGA-II

- **population_size** (*int*) Number of individuals (trials) in a generation. population_size must be greater than or equal to crossover.n_parents. For *UNDXCrossover* and *SPXCrossover*, n_parents=3, and for the other algorithms, n_parents=2.
- mutation_prob (float / None) 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 (BaseCrossover / None) Crossover to be applied when creating child individuals. The available crossovers are listed here: https://optuna.readthedocs.io/en/stable/ reference/samplers/nsgaii.html.

UniformCrossover is always applied to parameters sampled from *CategoricalDistribution*, and by default for parameters sampled from other distributions unless this argument is specified.

For more information on each of the crossover method, please refer to specific crossover documentation.

- **crossover_prob** (*float*) Probability that a crossover (parameters swapping between parents) will occur when creating a new individual.
- **swapping_prob** (*float*) Probability of swapping each parameter of the parents during crossover.
- **seed** (*int* / *None*) Seed for random number generator.
- **constraints_func** (*Callable[[FrozenTrial]*, *Sequence[float]]* | *None*) 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 constraineddominate 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.

• elite_population_selection_strategy (Callable[[Study, list[FrozenTrial]], list[FrozenTrial]] / None) - The selection strategy for determining the individuals to survive from the current population pool. Default to None.

Note: The arguments elite_population_selection_strategy was added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice.

See https://github.com/optuna/optuna/releases/tag/v3.3.0.

• child_generation_strategy (Callable[[Study, dict[str, BaseDistribution], list[FrozenTrial]], dict[str, Any]] | None) - The strategy for generating child parameters from parent trials. Defaults to None.

Note: The arguments child_generation_strategy was added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

• after_trial_strategy (Callable[[Study, FrozenTrial, TrialState, Sequence[float] | None], None] | None) – A set of procedure to be conducted after each trial. Defaults to None.

Note: The arguments after_trial_strategy was added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github. com/optuna/optuna/releases/tag/v3.3.0.

Methods

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

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

Return type None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- **param_distribution** (*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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*dict[str*, *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.NSGAIIISampler

Multi-objective sampler using the NSGA-III algorithm.

NSGA-III stands for "Nondominated Sorting Genetic Algorithm III", which is a modified version of NSGA-II for many objective optimization problem.

For further information about NSGA-III, please refer to the following papers:

- An Evolutionary Many-Objective Optimization Algorithm Using Reference-Point-Based Nondominated Sorting Approach, Part I: Solving Problems With Box Constraints
- An Evolutionary Many-Objective Optimization Algorithm Using Reference-Point-Based Nondominated Sorting Approach, Part II: Handling Constraints and Extending to an Adaptive Approach

Parameters

- **reference_points** (*np.ndarray* / *None*) A 2 dimension numpy.ndarray with objective dimension columns. Represents a list of reference points which is used to determine who to survive. After non-dominated sort, who out of borderline front are going to survived is determined according to how sparse the closest reference point of each individual is. In the default setting the algorithm uses *uniformly* spread points to diversify the result. It is also possible to reflect your *preferences* by giving an arbitrary set of *target* points since the algorithm prioritizes individuals around reference points.
- dividing_parameter (*int*) A parameter to determine the density of default reference points. This parameter determines how many divisions are made between reference points on each axis. The smaller this value is, the less reference points you have. The default value is 3. Note that this parameter is not used when reference_points is not None.
- population_size (int) -
- mutation_prob(float | None) -
- crossover (BaseCrossover / None) -
- crossover_prob(float) -
- swapping_prob(float) -
- seed (int | None) -
- constraints_func (Callable[[FrozenTrial], Sequence[float]] | None) -
- elite_population_selection_strategy (Callable[[Study, list[FrozenTrial]], list[FrozenTrial]] | None)-
- child_generation_strategy (Callable[[Study, dict[str, BaseDistribution], list[FrozenTrial]], dict[str, Any]] | None)-
- after_trial_strategy (Callable[[Study, FrozenTrial, TrialState, Sequence[float] | None], None] | None) -

Note: Other parameters than reference_points and dividing_parameter are the same as *NSGAIISampler*.

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

Methods

after_trial(study, trial, state, values)	Trial post-processing.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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.

- **study** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.

• **param_distribution** (*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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*dict[str*, *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.QMCSampler

class optuna.samplers.QMCSampler(*, qmc_type='sobol', scramble=False, seed=None,

independent_sampler=None, warn_asynchronous_seeding=True, warn_independent_sampling=True)

A Quasi Monte Carlo Sampler that generates low-discrepancy sequences.

Quasi Monte Carlo (QMC) sequences are designed to have lower discrepancies than standard random sequences. They are known to perform better than the standard random sequences in hyperparameter optimization.

For further information about the use of QMC sequences for hyperparameter optimization, please refer to the following paper:

• Bergstra, James, and Yoshua Bengio. Random search for hyper-parameter optimization. Journal of machine learning research 13.2, 2012.

We use the QMC implementations in Scipy. For the details of the QMC algorithm, see the Scipy API references on scipy.stats.qmc.

Note: The search space of the sampler is determined by either previous trials in the study or the first trial that this sampler samples.

If there are previous trials in the study, *QMCSampler* infers its search space using the trial which was created first in the study.

Otherwise (if the study has no previous trials), *QMCSampler* samples the first trial using its *independent_sampler* and then infers the search space in the second trial.

As mentioned above, the search space of the *QMCSampler* is determined by the first trial of the study. Once the search space is determined, it cannot be changed afterwards.

Parameters

• qmc_type (*str*) – The type of QMC sequence to be sampled. This must be one of "*halton*" and "*sobol*". Default is "*sobol*".

Note: Sobol' sequence is designed to have low-discrepancy property when the number of samples is $n = 2^m$ for each positive integer m. When it is possible to pre-specify the number of trials suggested by *QMCSampler*, it is recommended that the number of trials should be set as power of two.

- **scramble** (*bool*) If this option is True, scrambling (randomization) is applied to the QMC sequences.
- **seed** (*int* / *None*) A seed for QMCSampler. This argument is used only when scramble is True. If this is None, the seed is initialized randomly. Default is None.

Note: When using multiple *QMCSampler*'s in parallel and/or distributed optimization, all the samplers must share the same seed when the *scrambling* is enabled. Otherwise, the low-discrepancy property of the samples will be degraded.

• **independent_sampler** (BaseSampler / None) – A BaseSampler instance that is used for independent sampling. The first trial of the study and the parameters not contained in the relative search space are sampled by this sampler.

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

See also:

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

• warn_independent_sampling(bool) – 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 sampled via an independent sampler in most cases, so no warning messages are emitted in such cases.

• warn_asynchronous_seeding (bool) – If this is True, a warning message is emitted when the scrambling (randomization) is applied to the QMC sequence and the random seed of the sampler is not set manually.

Note: When using parallel and/or distributed optimization without manually setting the seed, the seed is set randomly for each instances of *QMCSampler* for different workers, which ends up asynchronous seeding for multiple samplers used in the optimization.

See also:

See parameter seed in *QMCSampler*.

Example

Optimize a simple quadratic function by using QMCSampler.

```
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.QMCSampler()
study = optuna.create_study(sampler=sampler)
study.optimize(objective, n_trials=8)
```

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Methods

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

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

- **state** (TrialState) Resulting trial state.
- **values** (Sequence[float] / None) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- study (Study) Target study object.
- trial (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **param_name** (*str*) Name of the sampled parameter.
- **param_distribution** (*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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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.BruteForceSampler

```
class optuna.samplers.BruteForceSampler(seed=None)
```

Sampler using brute force.

This sampler performs exhaustive search on the defined search space.

Example

import optuna

```
def objective(trial):
    c = trial.suggest_categorical("c", ["float", "int"])
    if c == "float":
        return trial.suggest_float("x", 1, 3, step=0.5)
    elif c == "int":
        a = trial.suggest_int("a", 1, 3)
        b = trial.suggest_int("b", a, 3)
        return a + b
study = optuna.create_study(sampler=optuna.samplers.BruteForceSampler())
study.optimize(objective)
```

Note: The defined search space must be finite. Therefore, when using *FloatDistribution* or *suggest_float()*, *step=None* is not allowed.

Note: The sampler may fail to try the entire search space in when the suggestion ranges or parameters are changed in the same *Study*.

Parameters

seed (*int | None*) – A seed to fix the order of trials as the search order randomly shuffled. Please note that it is not recommended using this option in distributed optimization settings since this option cannot ensure the order of trials and may increase the number of duplicate suggestions during distributed optimization.

after_trial(study, trial, state, values)	Trial post-processing.
<pre>before_trial(study, trial)</pre>	Trial pre-processing.
<pre>infer_relative_search_space(study, trial)</pre>	Infer the search space that will be used by relative sampling in the target trial.
reseed_rng()	Reseed sampler's random number generator.
<pre>sample_independent(study, trial, param_name,)</pre>	Sample a parameter for a given distribution.
<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 trial 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** (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **state** (TrialState) Resulting trial state.
- **values** (*Sequence[float] | None*) Resulting trial values. Guaranteed to not be None if trial succeeded.

Return type

None

before_trial(study, trial)

Trial pre-processing.

This method is called before the objective function is called and right after the trial is instantiated. More precisely, this method is called during trial initialization, just before the *infer_relative_search_space()* call. In other words, it is responsible for pre-processing that should be done before inferring the search space.

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

Parameters

- **study** (Study) Target study object.
- **trial** (FrozenTrial) Target trial object.

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 *sample_relative()* 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 *sample_independent()* method.

Parameters

- study (Study) Target study object.
- trial (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, 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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- param_name (str) Name of the sampled parameter.
- **param_distribution** (*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 (Study) Target study object.
- trial (FrozenTrial) Target trial object. Take a copy before modifying this object.
- **search_space** (*Dict[str, 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 (bool) – Whether pruned trials should be included in the search space.

Warning: Deprecated in v3.2.0. 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/v3.2.0.

Please use optuna.search_space.IntersectionSearchSpace instead.

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** (Study) A study with completed trials. The same study must be passed for one instance of this class through its lifetime.
- **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 a dict sorted by keys, i.e. parameter names.

Returns

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

Return type

Dict[str, BaseDistribution]

optuna.samplers.intersection_search_space

optuna.samplers.intersection_search_space(study, ordered_dict=False, include_pruned=False)

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** (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 a dict 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, BaseDistribution]

Warning: Deprecated in v3.2.0. 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/v3.2.0.

Please use optuna.search_space.intersection_search_space instead.

Note: The following optuna.samplers.nsgaii module defines crossover operations used by NSGAIISampler.

optuna.samplers.nsgaii

The nsgaii module defines crossover operations used by NSGAIISampler.

optuna.samplers.nsgaii.BaseCrossover	Base class for crossovers.
optuna.samplers.nsgaii.UniformCrossover	Uniform Crossover operation used by NSGAIISampler.
optuna.samplers.nsgaii.BLXAlphaCrossover	Blend Crossover operation used by NSGAIISampler.
optuna.samplers.nsgaii.SPXCrossover	Simplex Crossover operation used by NSGAIISampler.
optuna.samplers.nsgaii.SBXCrossover	Simulated Binary Crossover operation used by <i>NSGAIISampler</i> .
optuna.samplers.nsgaii.VSBXCrossover	Modified Simulated Binary Crossover operation used by <i>NSGAIISampler</i> .
optuna.samplers.nsgaii.UNDXCrossover	Unimodal Normal Distribution Crossover used by <i>NSGAIISampler</i> .

optuna.samplers.nsgaii.BaseCrossover

class optuna.samplers.nsgaii.BaseCrossover

Base class for crossovers.

A crossover operation is used by *NSGAIISampler* to create new parameter combination from parameters of n parent individuals.

Note: Concrete implementations of this class are expected to only accept parameters from numerical distributions. At the moment, only crossover operation for categorical parameters (uniform crossover) is built-in into *NSGAIISampler*.

Methods

crossover(parents_params, rng, study, ...)

Perform crossover of selected parent individuals.

Attributes

n_parents	Number of parent individuals required to perform
	crossover.

abstract crossover(*parents_params, rng, study, search_space_bounds*)

Perform crossover of selected parent individuals.

This method is called in *sample_relative()*.

Parameters

- **parents_params** (*ndarray*) A numpy.ndarray with dimensions num_parents x num_parameters. Represents a parameter space for each parent individual. This space is continuous for numerical parameters.
- **rng** (*RandomState*) An instance of numpy.random.RandomState.
- study (Study) Target study object.
- **search_space_bounds** (*ndarray*) A numpy.ndarray with dimensions len_search_space x 2 representing numerical distribution bounds constructed from transformed search space.

Returns

A 1-dimensional numpy.ndarray containing new parameter combination.

Return type

ndarray

abstract property n_parents: int

Number of parent individuals required to perform crossover.

optuna.samplers.nsgaii.UniformCrossover

class optuna.samplers.nsgaii.UniformCrossover(swapping_prob=0.5)

Uniform Crossover operation used by NSGAIISampler.

Select each parameter with equal probability from the two parent individuals. For further information about uniform crossover, please refer to the following paper:

• 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.

Parameters

swapping_prob (*float*) – Probability of swapping each parameter of the parents during crossover.

crossover(parents_params, rng, study, ...)

Perform crossover of selected parent individuals.

Attributes

n_parents

crossover(*parents_params*, *rng*, *study*, *search_space_bounds*)

Perform crossover of selected parent individuals.

This method is called in *sample_relative()*.

Parameters

- parents_params (*ndarray*) A numpy.ndarray with dimensions num_parents x num_parameters. Represents a parameter space for each parent individual. This space is continuous for numerical parameters.
- **rng** (*RandomState*) An instance of numpy.random.RandomState.
- study (Study) Target study object.
- **search_space_bounds** (*ndarray*) A numpy.ndarray with dimensions len_search_space x 2 representing numerical distribution bounds constructed from transformed search space.

Returns

A 1-dimensional numpy.ndarray containing new parameter combination.

Return type

ndarray

optuna.samplers.nsgaii.BLXAlphaCrossover

class optuna.samplers.nsgaii.BLXAlphaCrossover(alpha=0.5)

Blend Crossover operation used by NSGAIISampler.

Uniformly samples child individuals from the hyper-rectangles created by the two parent individuals. For further information about BLX-alpha crossover, please refer to the following paper:

• Eshelman, L. and J. D. Schaffer. Real-Coded Genetic Algorithms and Interval-Schemata. FOGA (1992).

Parameters

alpha (*float*) – Parametrizes blend operation.

crossover(parents_params, rng, study, ...)

Perform crossover of selected parent individuals.

Attributes

n_parents

crossover(*parents_params*, *rng*, *study*, *search_space_bounds*)

Perform crossover of selected parent individuals.

This method is called in *sample_relative()*.

Parameters

- parents_params (*ndarray*) A numpy.ndarray with dimensions num_parents x num_parameters. Represents a parameter space for each parent individual. This space is continuous for numerical parameters.
- **rng** (*RandomState*) An instance of numpy.random.RandomState.
- study (Study) Target study object.
- **search_space_bounds** (*ndarray*) A numpy.ndarray with dimensions len_search_space x 2 representing numerical distribution bounds constructed from transformed search space.

Returns

A 1-dimensional numpy.ndarray containing new parameter combination.

Return type

ndarray

optuna.samplers.nsgaii.SPXCrossover

class optuna.samplers.nsgaii.SPXCrossover(epsilon=None)

Simplex Crossover operation used by NSGAIISampler.

Uniformly samples child individuals from within a single simplex that is similar to the simplex produced by the parent individual. For further information about SPX crossover, please refer to the following paper:

• 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.

Parameters

epsilon (*float* / *None*) – Expansion rate. If not specified, defaults to sqrt(len(search_space) + 2).

crossover(parents_params, rng, study, ...)

Perform crossover of selected parent individuals.

Attributes

n_parents

crossover(*parents_params*, *rng*, *study*, *search_space_bounds*)

Perform crossover of selected parent individuals.

This method is called in *sample_relative()*.

Parameters

- parents_params (*ndarray*) A numpy.ndarray with dimensions num_parents x num_parameters. Represents a parameter space for each parent individual. This space is continuous for numerical parameters.
- **rng** (*RandomState*) An instance of numpy.random.RandomState.
- study (Study) Target study object.
- **search_space_bounds** (*ndarray*) A numpy.ndarray with dimensions len_search_space x 2 representing numerical distribution bounds constructed from transformed search space.

Returns

A 1-dimensional numpy.ndarray containing new parameter combination.

Return type

ndarray

optuna.samplers.nsgaii.SBXCrossover

class optuna.samplers.nsgaii.SBXCrossover(eta=None)

Simulated Binary Crossover operation used by NSGAIISampler.

Generates 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.

Parameters

eta (*float* / *None*) – Distribution index. A small value of eta allows distant solutions to be selected as children solutions. If not specified, takes default value of 2 for single objective functions and 20 for multi objective.

crossover(parents_params, rng, study, ...)

Perform crossover of selected parent individuals.

Attributes

n_parents

crossover(*parents_params*, *rng*, *study*, *search_space_bounds*)

Perform crossover of selected parent individuals.

This method is called in *sample_relative(*).

Parameters

- parents_params (*ndarray*) A numpy.ndarray with dimensions num_parents x num_parameters. Represents a parameter space for each parent individual. This space is continuous for numerical parameters.
- **rng** (*RandomState*) An instance of numpy.random.RandomState.
- study (Study) Target study object.
- **search_space_bounds** (*ndarray*) A numpy.ndarray with dimensions len_search_space x 2 representing numerical distribution bounds constructed from transformed search space.

Returns

A 1-dimensional numpy.ndarray containing new parameter combination.

Return type

ndarray

optuna.samplers.nsgaii.VSBXCrossover

class optuna.samplers.nsgaii.VSBXCrossover(eta=None)

Modified Simulated Binary Crossover operation used by NSGAIISampler.

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

Parameters

eta (*float* / *None*) – Distribution index. A small value of **eta** allows distant solutions to be selected as children solutions. If not specified, takes default value of 2 for single objective functions and 20 for multi objective.

crossover(parents_params, rng, study, ...)

Perform crossover of selected parent individuals.

Attributes

n_parents

crossover(*parents_params*, *rng*, *study*, *search_space_bounds*)

Perform crossover of selected parent individuals.

This method is called in *sample_relative(*).

Parameters

- parents_params (*ndarray*) A numpy.ndarray with dimensions num_parents x num_parameters. Represents a parameter space for each parent individual. This space is continuous for numerical parameters.
- **rng** (*RandomState*) An instance of numpy.random.RandomState.
- study (Study) Target study object.
- **search_space_bounds** (*ndarray*) A numpy.ndarray with dimensions len_search_space x 2 representing numerical distribution bounds constructed from transformed search space.

Returns

A 1-dimensional numpy.ndarray containing new parameter combination.

Return type

ndarray

optuna.samplers.nsgaii.UNDXCrossover

class optuna.samplers.nsgaii.UNDXCrossover(sigma_xi=0.5, sigma_eta=None)

Unimodal Normal Distribution Crossover used by NSGAIISampler.

Generates 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

- **sigma_xi** (*float*) Parametrizes normal distribution from which **xi** is drawn.
- **sigma_eta** (*float* / *None*) Parametrizes normal distribution from which etas are drawn. If not specified, defaults to 0.35 / sqrt(len(search_space)).

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Methods

crossover(parents_params, rng, study, ...)

Perform crossover of selected parent individuals.

Attributes

n_parents

crossover(parents_params, rng, study, search_space_bounds)

Perform crossover of selected parent individuals.

This method is called in *sample_relative()*.

Parameters

- **parents_params** (*ndarray*) A numpy.ndarray with dimensions num_parents x num_parameters. Represents a parameter space for each parent individual. This space is continuous for numerical parameters.
- **rng** (*RandomState*) An instance of numpy.random.RandomState.
- study (Study) Target study object.
- **search_space_bounds** (*ndarray*) A numpy.ndarray with dimensions len_search_space x 2 representing numerical distribution bounds constructed from transformed search space.

Returns

A 1-dimensional numpy.ndarray containing new parameter combination.

Return type

ndarray

6.3.11 optuna.search_space

The search_space module provides functionality for controlling search space of parameters.

optuna.search_space.	A class to calculate the intersection search space of a
IntersectionSearchSpace	Study.
optuna.search_space.	Return the intersection search space of the given trials.
intersection_search_space	

optuna.search_space.IntersectionSearchSpace

class optuna.search_space.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 (bool) – Whether pruned trials should be included in the search space.

Methods

calculate(study) Returns the intersection search space of the <i>Study</i> .
--

calculate(study)

Returns the intersection search space of the *Study*.

Parameters

study (Study) – A study with completed trials. The same study must be passed for one instance of this class through its lifetime.

Returns

A dictionary containing the parameter names and parameter's distributions sorted by parameter names.

Return type

Dict[str, *BaseDistribution*]

optuna.search_space.intersection_search_space

optuna.search_space.intersection_search_space(trials, include_pruned=False)

Return the intersection search space of the given trials.

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.

- trials (list [FrozenTrial]) A list of trials.
- **include_pruned** (*boo1*) Whether pruned trials should be included in the search space.

Returns

A dictionary containing the parameter names and parameter's distributions sorted by parameter names.

Return type

Dict[str, BaseDistribution]

6.3.12 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.RetryFailedTrialCallback	Retry a failed trial up to a maximum number of times.
optuna.storages.fail_stale_trials	Fail stale trials and run their failure callbacks.
optuna.storages.JournalStorage	Storage class for Journal storage backend.
optuna.storages.JournalFileStorage	File storage class for Journal log backend.
optuna.storages.JournalFileSymlinkLock	Lock class for synchronizing processes for NFSv2 or later.
optuna.storages.JournalFileOpenLock	Lock class for synchronizing processes for NFSv3 or later.
optuna.storages.JournalRedisStorage	Redis storage class for Journal log backend.

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}},
)
```

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```
study = optuna.create_study(storage=storage)
study.optimize(objective, n_trials=10)
```

Parameters

- **url** (*str*) URL of the storage.
- **engine_kwargs** (*Optional[Dict[str, Any]]*) A dictionary of keyword arguments that is passed to sqlalchemy.engine.create_engine function.
- **skip_compatibility_check** (*bool*) Flag to skip schema compatibility check if set to True.
- **heartbeat_interval** (*Optional[int]*) Interval to record the heartbeat. It is recorded every interval seconds. heartbeat_interval must be None or a positive integer.

Note: The heartbeat is supposed to be used with *optimize()*. If you use *ask()* and *tell()* instead, it will not work.

- grace_period (Optional[int]) Grace period before a running trial is failed from the last heartbeat. grace_period must be None or a positive integer. If it is None, the grace period will be 2 * heartbeat_interval.
- failed_trial_callback (Optional[Callable[['optuna.study.Study', FrozenTrial], None]]) 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.

• **skip_table_creation** (*bool*) – Flag to skip table creation if set to True.

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.

Note: We would never recommend SQLite3 for parallel optimization. Please see the FAQ *How can I solve the error that occurs when performing parallel optimization with SQLite3?* for details.

Note: Mainly in a cluster environment, running trials are often killed unexpectedly. If you want to detect a failure of trials, please use the heartbeat mechanism. Set heartbeat_interval, grace_period, and failed_trial_callback appropriately according to your use case. For more details, please refer to the *tuto-rial* and Example page.

See also:

You can use RetryFailedTrialCallback to automatically retry failed trials detected by heartbeat.

Methods

<i>check_trial_is_updatable</i> (trial_id, trial_state)	Check whether a trial state is updatable.
<pre>create_new_study(directions[, study_name])</pre>	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.
<pre>delete_study(study_id)</pre>	Delete a study.
<pre>get_all_studies()</pre>	Read a list of FrozenStudy 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.
<pre>get_best_trial(study_id)</pre>	Return the trial with the best value in a study.
<pre>get_current_version()</pre>	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_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.
<pre>get_trial(trial_id)</pre>	Read a trial.
<pre>get_trial_id_from_study_id_trial_number(</pre>	Read the trial ID of a trial.
<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.
<pre>record_heartbeat(trial_id)</pre>	Record the heartbeat of the trial.
remove_session()	Removes the current session.
<pre>set_study_system_attr(study_id, key, value)</pre>	Register an optuna-internal attribute to a study.
<pre>set_study_user_attr(study_id, key, value)</pre>	Register a user-defined attribute to a study.
<pre>set_trial_intermediate_value(trial_id, step,)</pre>	Report an intermediate value of an objective function.
<pre>set_trial_param(trial_id, param_name,)</pre>	Set a parameter to a trial.
<pre>set_trial_state_values(trial_id, state[, values])</pre>	Update the state and values of a trial.
<pre>set_trial_system_attr(trial_id, key, value)</pre>	Set an optuna-internal attribute to a trial.
<pre>set_trial_user_attr(trial_id, key, value)</pre>	Set a user-defined attribute to a trial.
upgrade()	Upgrade the storage schema.

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 (TrialState) Trial state to check.

Raises

RuntimeError – If the trial is already finished.

Return type None

create_new_study(directions, 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

- **directions** (*Sequence*[StudyDirection]) A sequence of direction whose element is either MAXIMIZE or MINIMIZE.
- **study_name** (*str | None*) 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** (FrozenTrial / None) Template FrozenTrial with default userattributes, 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

get_all_studies()

Read a list of FrozenStudy objects.

Returns

A list of FrozenStudy objects, sorted by study_id.

Return type

List[FrozenStudy]

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** (*Container* [TrialState] / *None*) Trial states to filter on. If None, include all states.

Returns

List of trials in the study, sorted by trial_id.

Raises

KeyError – If no study with the matching study_id exists.

Return type

List[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.

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

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

Callable[[Study, FrozenTrial], None] | 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

int | None

get_n_trials(study_id, state=None)

Count the number of trials in a study.

Parameters

- **study_id** (*int*) ID of the study.
- **state** (*Tuple*[TrialState, ...] / TrialState / *None*) 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[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_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

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*]

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_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 (Mapping[str, JSONSerializable] | Sequence[JSONSerializable] | str | int | float | bool | None) 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 (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_values(trial_id, state, values=None)

Update the state and values of a trial.

Set return values of an objective function to values argument. If values argument is not None, this method overwrites any existing trial values.

Parameters

- **trial_id** (*int*) ID of the trial.
- **state** (TrialState) New state of the trial.
- values (Sequence[float] / None) Values of the objective function.

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 (Mapping[str, JSONSerializable] | Sequence[JSONSerializable] | str | int | float | bool | None) 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

upgrade()

Upgrade the storage schema.

Return type None

optuna.storages.RetryFailedTrialCallback

class optuna.storages.**RetryFailedTrialCallback**(*max_retry=None*, *inherit_intermediate_values=False*)

Retry a failed trial up to a maximum number of times.

When a trial fails, this callback can be used with a class in *optuna.storages* to recreate the trial in TrialState.WAITING to queue up the trial to be run again.

The failed trial can be identified by the *retried_trial_number()* function. Even if repetitive failure occurs (a retried trial fails again), this method returns the number of the original trial. To get a full list including the numbers of the retried trials as well as their original trial, call the *retry_history()* function.

This callback 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(
    storage=storage,
)
```

See also:

See RDBStorage.

Parameters

- **max_retry** (*int | None*) 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.
- **inherit_intermediate_values** (*bool*) Option to inherit *trial.intermediate_values* reported by *optuna.trial.Trial.report()* from the failed trial. Default is False.

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

<pre>retried_trial_number(trial)</pre>	Return the number of the original trial being retried.
<pre>retry_history(trial)</pre>	Return the list of retried trial numbers with respect to
	the specified trial.

static retried_trial_number(trial)

Return the number of the original trial being retried.

Parameters trial (FrozenTrial) – The trial object.

Returns

The number of the first failed trial. If not retry of a previous trial, returns None.

Return type

int | 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.

static retry_history(trial)

Return the list of retried trial numbers with respect to the specified trial.

Parameters

trial (FrozenTrial) – The trial object.

Returns

A list of trial numbers in ascending order of the series of retried trials. The first item of the list indicates the original trial which is identical to the *retried_trial_number()*, and the last item is the one right before the specified trial in the retry series. If the specified trial is not a retry of any trial, returns an empty list.

Return type

List[int]

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

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 (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.

optuna.storages.JournalStorage

class optuna.storages.JournalStorage(log_storage)

Storage class for Journal storage 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.

Journal storage writes a record of every operation to the database as it is executed and at the same time, keeps a latest snapshot of the database in-memory. If the database crashes for any reason, the storage can re-establish the contents in memory by replaying the operations stored from the beginning.

Journal storage has several benefits over the conventional value logging storages.

- 1. The number of IOs can be reduced because of larger granularity of logs.
- 2. Journal storage has simpler backend API than value logging storage.
- 3. Journal storage keeps a snapshot in-memory so no need to add more cache.

Example

```
import optuna
def objective(trial):
    ...
storage = optuna.storages.JournalStorage(
    optuna.storages.JournalFileStorage("./journal.log"),
)
```

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```
study = optuna.create_study(storage=storage)
study.optimize(objective)
```

In a Windows environment, an error message "A required privilege is not held by the client" may appear. In this case, you can solve the problem with creating storage by specifying *JournalFileOpenLock* as follows.

Note: Added in v3.1.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

)

Methods

<pre>check_trial_is_updatable(trial_id, trial_state)</pre>	Check whether a trial state is updatable.
<pre>create_new_study(directions[, study_name])</pre>	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.
<pre>delete_study(study_id)</pre>	Delete a study.
<pre>get_all_studies()</pre>	Read a list of FrozenStudy 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_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_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.
<pre>get_trial(trial_id)</pre>	Read a trial.
<pre>get_trial_id_from_study_id_trial_number(</pre>	Read the trial ID of a trial.
<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.
remove_session()	Clean up all connections to a database.
<pre>restore_replay_result(snapshot)</pre>	
<pre>set_study_system_attr(study_id, key, value)</pre>	Register an optuna-internal attribute to a study.
<pre>set_study_user_attr(study_id, key, value)</pre>	Register a user-defined attribute to a study.
<pre>set_trial_intermediate_value(trial_id, step,)</pre>	Report an intermediate value of an objective function.
<pre>set_trial_param(trial_id, param_name,)</pre>	Set a parameter to a trial.
<pre>set_trial_state_values(trial_id, state[, values])</pre>	Update the state and values of a trial.
<pre>set_trial_system_attr(trial_id, key, value)</pre>	Set an optuna-internal attribute to a trial.
<pre>set_trial_user_attr(trial_id, key, value)</pre>	Set a user-defined attribute to a trial.

Parameters

log_storage (BaseJournalLogStorage) -

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 (TrialState) Trial state to check.

Raises

RuntimeError – If the trial is already finished.

Return type

None

create_new_study(directions, 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

- directions (Sequence[StudyDirection]) A sequence of direction whose element is either MAXIMIZE or MINIMIZE.
- **study_name** (*str | None*) 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** (FrozenTrial / None) Template FrozenTrial with default userattributes, 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

get_all_studies()

Read a list of FrozenStudy objects.

Returns

A list of FrozenStudy objects, sorted by study_id.

Return type

List[FrozenStudy]

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** (*Container*[TrialState] / *None*) Trial states to filter on. If None, include all states.

Returns

List of trials in the study, sorted by trial_id.

Raises

KeyError – If no study with the matching study_id exists.

Return type

List[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

FrozenTrial

get_n_trials(study_id, state=None)

Count the number of trials in a study.

Parameters

- **study_id** (*int*) ID of the study.
- **state** (*Tuple*[TrialState, ...] / TrialState / *None*) 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[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_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

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]

remove_session()

Clean up all connections to a database.

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 (Mapping[str, Mapping[str, JSONSerializable] | Sequence[JSONSerializable] | str | int | float | bool | None] | Sequence[Mapping[str, JSONSerializable] | Sequence[JSONSerializable] | str | int | float | bool | None] | str | int | float | bool | None) - 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 (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_values(trial_id, state, values=None)

Update the state and values of a trial.

Set return values of an objective function to values argument. If values argument is not None, this method overwrites any existing trial values.

Parameters

- **trial_id** (*int*) ID of the trial.
- **state** (TrialState) New state of the trial.
- values (Sequence[float] / None) Values of the objective function.

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 (Mapping[str, Mapping[str, JSONSerializable] | Sequence[JSONSerializable] | str | int | float | bool
 - | None] | Sequence[Mapping[str, JSONSerializable] |

```
Sequence[JSONSerializable] | str | int | float | bool | None] | str
| int | float | bool | None) - 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

optuna.storages.JournalFileStorage

class optuna.storages.JournalFileStorage(file_path, lock_obj=None)

File storage class for Journal log backend.

Parameters

- **file_path** (*str*) Path of file to persist the log to.
- lock_obj (JournalFileBaseLock / None) Lock object for process exclusivity.

Methods

append_logs(logs)	Append logs to the backend.
<pre>read_logs(log_number_from)</pre>	Read logs with a log number greater than or equal to log_number_from.

append_logs(logs)

Append logs to the backend.

Parameters

logs (*List*[*Dict*[*str*, *Any*]]) – A list that contains json-serializable logs.

Return type None

read_logs(log_number_from)

Read logs with a log number greater than or equal to log_number_from.

If log_number_from is 0, read all the logs.

Parameters

log_number_from (*int*) – A non-negative integer value indicating which logs to read.

Returns

Logs with log number greater than or equal to log_number_from.

Return type List[Dict[str, Any]]

optuna.storages.JournalFileSymlinkLock

class optuna.storages.JournalFileSymlinkLock(filepath)

Lock class for synchronizing processes for NFSv2 or later.

On acquiring the lock, link system call is called to create an exclusive file. The file is deleted when the lock is released. In NFS environments prior to NFSv3, use this instead of *JournalFileOpenLock*

Parameters

filepath (*str*) – The path of the file whose race condition must be protected.

Methods

acquire()	Acquire a lock in a blocking way by creating a symbolic link of a file.
release()	Release a lock by removing the symbolic link.

acquire()

Acquire a lock in a blocking way by creating a symbolic link of a file.

Returns

True if it succeeded in creating a symbolic link of *self._lock_target_file*.

Return type

bool

release()

Release a lock by removing the symbolic link.

Return type

None

optuna.storages.JournalFileOpenLock

class optuna.storages.JournalFileOpenLock(filepath)

Lock class for synchronizing processes for NFSv3 or later.

On acquiring the lock, open system call is called with the O_EXCL option to create an exclusive file. The file is deleted when the lock is released. This class is only supported when using NFSv3 or later on kernel 2.6 or later. In prior NFS environments, use *JournalFileSymlinkLock*.

Parameters

filepath (*str*) – The path of the file whose race condition must be protected.

Methods

acquire()	Acquire a lock in a blocking way by creating a lock file.
release()	Release a lock by removing the created file.

acquire()

Acquire a lock in a blocking way by creating a lock file.

Returns

True if it succeeded in creating a *self._lock_file*

Return type

bool

release()

Release a lock by removing the created file.

Return type None

optuna.storages.JournalRedisStorage

class optuna.storages.**JournalRedisStorage**(*url*, *use_cluster=False*, *prefix=''*)

Redis storage class for Journal log backend.

Parameters

- **url** (*str*) URL of the redis storage, password and db are optional. (ie: redis://localhost:6379)
- **use_cluster** (*bool*) Flag whether you use the Redis cluster. If this is False, it is assumed that you use the standalone Redis server and ensured that a write operation is atomic. This provides the consistency of the preserved logs. If this is True, it is assumed that you use the Redis cluster and not ensured that a write operation is atomic. This means the preserved logs can be inconsistent due to network errors, and may cause errors.
- **prefix** (*str*) Prefix of the preserved key of logs. This is useful when multiple users work on one Redis server.

Note: Added in v3.1.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

Methods

append_logs(logs)	Append logs to the backend.
load_snapshot()	Load snapshot from the backend.
<pre>read_logs(log_number_from)</pre>	Read logs with a log number greater than or equal to log_number_from.
<pre>save_snapshot(snapshot)</pre>	Save snapshot to the backend.

append_logs(logs)

Append logs to the backend.

Parameters

logs (*List*[*Dict*[*str*, *Any*]]) – A list that contains json-serializable logs.

Return type

None

load_snapshot()

Load snapshot from the backend.

Returns

A serialized snapshot (bytes) if found, otherwise None.

Return type

bytes | None

read_logs(log_number_from)

Read logs with a log number greater than or equal to log_number_from.

If log_number_from is 0, read all the logs.

Parameters

log_number_from (*int*) – A non-negative integer value indicating which logs to read.

Returns

Logs with log number greater than or equal to log_number_from.

Return type

List[*Dict*[str, *Any*]]

save_snapshot(snapshot)

Save snapshot to the backend.

Parameters

snapshot (bytes) - A serialized snapshot (bytes)

Return type

None

6.3.13 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 <i>Study</i> .
optuna.study.load_study	Load the existing <i>Study</i> that has the specified name.
optuna.study.delete_study	Delete a <i>Study</i> object.
optuna.study.copy_study	Copy study from one storage to another.
<pre>optuna.study.get_all_study_names</pre>	Get all study names stored in a specified storage.
<pre>optuna.study.get_all_study_summaries</pre>	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 <i>Study</i> .
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 *create_study()* and *load_study()* 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.
<pre>enqueue_trial(params[, user_attrs,])</pre>	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.
<pre>set_metric_names(metric_names)</pre>	Set metric names.
<pre>set_system_attr(key, value)</pre>	Set a system attribute to the study.
<pre>set_user_attr(key, value)</pre>	Set a user attribute to the study.
stop()	Exit from the current optimization loop after the run- ning trials finish.
<pre>tell(trial[, values, state, skip_if_finished])</pre>	Finish a trial created with <i>ask(</i>).
<pre>trials_dataframe([attrs, multi_index])</pre>	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.
<pre>metric_names</pre>	Return metric names.
system_attrs	Return system attributes.
trials	Return all trials in the study.
user_attrs	Return user attributes.

Parameters

- study_name (str) -
- storage (str | storages.BaseStorage) -
- sampler('samplers.BaseSampler' | None) -
- pruner (pruners.BasePruner / None) -

add_trial(trial)

Add trial to study.

The trial is validated before being added.

Example

```
import optuna
from optuna.distributions import FloatDistribution
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": FloatDistribution(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
```

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```
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.

See also:

Please refer to add_trial_tutorial for the tutorial of specifying hyperparameters with the evaluated value manually.

Parameters trial (FrozenTrial) – Trial to add.

Return type None

add_trials(trials)

Add trials to study.

The trials are validated before being added.

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)
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 [FrozenTrial]) – Trials to add.
```

Return type None

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 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.

```
import optuna
study = optuna.create_study()
distributions = {
    "optimizer": optuna.distributions.CategoricalDistribution(["adam", "sgd"]),
    "lr": optuna.distributions.FloatDistribution(0.0001, 0.1, log=True),
}
# You can pass the distributions previously defined.
trial = study.ask(fixed_distributions=distributions)
# `optimizer` and `lr` are already suggested and accessible with `trial.params`.
```

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```
assert "optimizer" in trial.params
assert "lr" in trial.params
```

Parameters

fixed_distributions (*dict[str*, *BaseDistribution*] | *None*) – 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

Trial

property best_params: dict[str, Any]

Return parameters of the best trial in the study.

Note: This feature can only be used for single-objective optimization.

Returns

A dictionary containing parameters of the best trial.

property best_trial: FrozenTrial

Return the best trial in the study.

Note: This feature can only be used for single-objective optimization. If your study is multi-objective, use *best_trials* instead.

Returns

A FrozenTrial object of the best trial.

See also:

The reuse_best_trial tutorial provides a detailed example of how to use this method.

property best_trials: list[FrozenTrial]

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($v0 \le v1$) for v0, v1 in zip(t0.values, t1.values) and any(v0 < v1) for v0, v1 in zip(t0.values, t1.values) are held.

Returns

A list of *FrozenTrial* objects.

property best_value: float

Return the best objective value in the study.

Note: This feature can only be used for single-objective optimization.

Returns

A float representing the best objective value.

property direction: StudyDirection

Return the direction of the study.

Note: This feature can only be used for single-objective optimization. If your study is multi-objective, use *directions* instead.

Returns

A StudyDirection object.

property directions: list[StudyDirection]

Return the directions of the study.

Returns

A list of StudyDirection objects.

enqueue_trial(params, user_attrs=None, skip_if_exists=False)

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}, user_attrs={"memo": "optimal"})
study.optimize(objective, n_trials=2)
assert study.trials[0].params == {"x": 5}
assert study.trials[1].params == {"x": 0}
assert study.trials[1].user_attrs == {"memo": "optimal"}
```

Parameters

- params (dict[str, Any]) Parameter values to pass your objective function.
- user_attrs (dict[str, Any] / None) A dictionary of user-specific attributes other than params.

• **skip_if_exists** (*bool*) – When True, prevents duplicate trials from being enqueued again.

Note: This method might produce duplicated trials if called simultaneously by multiple processes at the same time with same params dict.

Return type

None

See also:

Please refer to enqueue_trial_tutorial for the tutorial of specifying hyperparameters manually.

```
get_trials(deepcopy=True, states=None)
```

Return all trials in the study.

The returned trials are ordered by trial number.

See also:

See trials for related property.

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** (*Container* [TrialState] / *None*) Trial states to filter on. If None, include all states.

Returns

A list of FrozenTrial objects.

Return type

list[FrozenTrial]

property metric_names: list[str] | None

Return metric names.

Note: Use set_metric_names() to set the metric names first.

Returns

A list with names for each dimension of the returned values of the objective function.

Optimize an objective function.

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 *create_study()* and the default choice for the sampler is TPE. See also *TPESampler* for more details on 'TPE'.

Optimization will be stopped when receiving a termination signal such as SIGINT and SIGTERM. Unlike other signals, a trial is automatically and cleanly failed when receiving SIGINT (Ctrl+C). If n_jobs is greater than one or if another signal than SIGINT is used, the interrupted trial state won't be properly updated.

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[[Trial]*, *float | Sequence[float]]*) A callable that implements objective function.
- n_trials (int / None) The number of trials for each process. None represents no limit in terms of the number of trials. The study continues to create trials until the number of trials reaches n_trials, timeout period elapses, stop() is called, or a termination signal such as SIGTERM or Ctrl+C is received.

See also:

optuna.study.MaxTrialsCallback can ensure how many times trials will be performed across all processes.

timeout (float / None) - Stop study after the given number of second(s). None represents no limit in terms of elapsed time. The study continues to create trials until the number of trials reaches n_trials, timeout period elapses, stop() is called or, a termination signal such as SIGTERM or Ctrl+C is received.

• **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.

- **catch** (*Iterable[type[Exception]]* / *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** (*list[Callable[[*Study, FrozenTrial], None]] / None) List of 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*.

See also:

See the tutorial of optuna_callback for how to use and implement callback functions.

• 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_trials is None, timeout is not None, and n_jobs ≠ 1.

Raises

RuntimeError – If nested invocation of this method occurs.

Return type None

set_metric_names(metric_names)

Set metric names.

This method names each dimension of the returned values of the objective function. It is particularly useful in multi-objective optimization. The metric names are mainly referenced by the visualization functions.

Example

```
import optuna
import pandas

def objective(trial):
    x = trial.suggest_float("x", 0, 10)
    return x**2, x + 1

study = optuna.create_study(directions=["minimize", "minimize"])
study.set_metric_names(["x**2", "x+1"])
```

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```
study.optimize(objective, n_trials=3)
df = study.trials_dataframe(multi_index=True)
assert isinstance(df, pandas.DataFrame)
assert list(df.get("values").keys()) == ["x**2", "x+1"]
```

See also:

The names set by this method are used in trials_dataframe() and plot_pareto_front().

Parameters

metric_names (*list[str]*) – A list of metric names for the objective function.

Return type

None

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

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

Warning: Deprecated in v3.1.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

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 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"])
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 *optimize()* method return immediately after all trials which the *optimize()* method spawned finishes. This method does not affect any behaviors of parallel or successive study processes. This method only works when it is called inside an objective function or callback.

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
```

Return type None

property system_attrs: dict[str, Any]

Return system attributes.

Returns

A dictionary containing all system attributes.

Warning: Deprecated in v3.1.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

tell(*trial*, *values=None*, *state=None*, *skip_if_finished=False*)

Finish a trial created with *ask(*).

See also:

The ask_and_tell 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.
```

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```
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 (Trial / int) A Trial object or a trial number.
- **values** (*float* / *Sequence*[*float*] / *None*) 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** (TrialState / None) State to be reported. Must be None, COMPLETE, FAIL or PRUNED. If state is None, it will be updated to COMPLETE or FAIL depending on whether validation for values reported succeed or not.
- skip_if_finished (bool) Flag to control whether exception should be raised when values for already finished trial are told. If True, tell is skipped without any error when the trial is already finished.

Returns

A *FrozenTrial* representing the resulting trial. A returned trial is deep copied thus user can modify it as needed.

Return type

FrozenTrial

property trials: list[FrozenTrial]

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.

See also:

See get_trials() for related method.

trials_dataframe(attrs=('number', 'value', 'datetime_start', 'datetime_complete', 'duration', 'params', 'user_attrs', 'system_attrs', 'state'), multi_index=False)

Export trials as a pandas DataFrame.

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.

Note: If *set_metric_names()* is called, the value or values is implicitly replaced with the dictionary with the objective name as key and the objective value as value.

property user_attrs: dict[str, Any]

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** (*str* | *storages.BaseStorage* | *None*) – 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** ('samplers.BaseSampler' | None) 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** (pruners.BasePruner / None) 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** (*str | None*) Study's name. If this argument is set to None, a unique name is generated automatically.
- **direction** (*str* / StudyDirection / None) Direction of optimization. Set minimize for minimization and maximize for maximization. You can also pass the corresponding *StudyDirection* object. direction and directions must not be specified at the same time.

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 (Sequence[str | StudyDirection] | None) A sequence of directions during multi-objective optimization. direction and directions must not be specified at the same time.

Returns

A Study object.

Return type

Study

See also:

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

See also:

The rdb tutorial provides concrete examples to save and resume optimization using RDB.

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

```
import optuna

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

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

loaded_study = optuna.load_study(study_name="my_study", storage="sqlite:///example.

...db")
assert len(loaded_study.trials) == len(study.trials)
```

Parameters

- **study_name** (*str | None*) 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. **study_name** is required if there are multiple studies in the storage.
- **storage** (*str* | *storages.BaseStorage*) Database URL such as sqlite:/// example.db. Please see also the documentation of *create_study()* for further details.
- **sampler** ('samplers.BaseSampler' | None) A sampler object that implements background algorithm for value suggestion. If None is specified, *TPESampler* is used as the default. See also samplers.
- **pruner** (pruners.BasePruner / None) A pruner object that decides early stopping of unpromising trials. If None is specified, *MedianPruner* is used as the default. See also *pruners*.

Return type

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

```
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.delete_study(study_name="example-study", storage="sqlite:///example.db")
```

Parameters

- study_name (str) Study's name.
- **storage** (*str* / *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.

Note: *copy_study()* copies a study even if the optimization is working on. It means users will get a copied study that contains a trial that is not finished.

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** (*str | BaseStorage*) Source database URL such as sqlite:/// example.db. Please see also the documentation of *create_study()* for further details.
- to_storage (str | BaseStorage) Destination database URL.
- to_study_name (*str | None*) 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

optuna.study.get_all_study_names

```
optuna.study.get_all_study_names(storage)
```

Get all study names stored in a specified storage.

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)
study_names = optuna.study.get_all_study_names(storage="sqlite:///example.db")
assert len(study_names) == 1
assert study_names[0] == "example-study"
```

Parameters

storage (*str* / *BaseStorage*) – Database URL such as sqlite:///example.db. Please see also the documentation of *create_study()* for further details.

Returns

List of all study names in the storage.

Return type

list[str]

See also:

optuna.get_all_study_names() is an alias of optuna.study.get_all_study_names().

optuna.study.get_all_study_summaries

optuna.study.get_all_study_summaries(storage, include_best_trial=True)

Get all history of studies stored in a specified storage.

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)

study_summaries = optuna.study.get_all_study_summaries(storage="sqlite:///example.db
    -...)
assert len(study_summaries) == 1

study_summary = study_summaries[0]
assert study_summary.study_name == "example-study"
```

Parameters

- **storage** (*str* / *BaseStorage*) Database URL such as sqlite:///example.db. Please see also the documentation of *create_study()* for further details.
- **include_best_trial** (*bool*) Include the best trials if exist. It potentially increases the number of queries and may take longer to fetch summaries depending on the storage.

Returns

List of study history summarized as *StudySummary* objects.

Return type

list[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.study.Study.optimize()* sets the number of trials that will be run, you may want to continue running until you have a certain number of successfully completed trials or stop the study when you have a certain number of trials that fail. This MaxTrialsCallback class allows you to set a maximum number of trials for a particular *TrialState* 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** (*int*) The max number of trials. Must be set to an integer.
- **states** (*Container*[TrialState] / *None*) Tuple of the *TrialState* to be counted towards the max trials limit. Default value is (TrialState.COMPLETE,). If None, count all states.

optuna.study.StudyDirection

Direction of a Study.

NOT_SET

Direction has not been set.

MINIMIZE

Study minimizes the objective function.

MAXIMIZE

Study maximizes the objective function.

Methods

as_integer_ratio()	Return integer ratio.
<pre>bit_count()</pre>	Number of ones in the binary representation of the
	absolute value of self.
<pre>bit_length()</pre>	Number of bits necessary to represent self in binary.
conjugate	Returns self, the complex conjugate of any int.
<pre>from_bytes([byteorder, signed])</pre>	Return the integer represented by the given array of
	bytes.
<pre>to_bytes([length, byteorder, signed])</pre>	Return an array of bytes representing an integer.

Attributes

NOT_SET	
MINIMIZE	
MAXIMIZE	
denominator	the denominator of a rational number in lowest terms
imag	the imaginary part of a complex number
numerator	the numerator of a rational number in lowest terms
real	the real part of a complex number

as_integer_ratio()

Return integer ratio.

Return a pair of integers, whose ratio is exactly equal to the original int and with a positive denominator.

```
>>> (10).as_integer_ratio()
(10, 1)
>>> (-10).as_integer_ratio()
(-10, 1)
>>> (0).as_integer_ratio()
(0, 1)
```

bit_count()

Number of ones in the binary representation of the absolute value of self.

Also known as the population count.

```
>>> bin(13)
'0b1101'
>>> (13).bit_count()
3
```

bit_length()

Number of bits necessary to represent self in binary.

```
>>> bin(37)
'0b100101'
>>> (37).bit_length()
6
```

conjugate()

Returns self, the complex conjugate of any int.

denominator

the denominator of a rational number in lowest terms

```
from_bytes(byteorder='big', *, signed=False)
```

Return the integer represented by the given array of bytes.

bytes

Holds the array of bytes to convert. The argument must either support the buffer protocol or be an

iterable object producing bytes. Bytes and bytearray are examples of built-in objects that support the buffer protocol.

byteorder

The byte order used to represent the integer. If byteorder is 'big', the most significant byte is at the beginning of the byte array. If byteorder is 'little', the most significant byte is at the end of the byte array. To request the native byte order of the host system, use `sys.byteorder' as the byte order value. Default is to use 'big'.

signed

Indicates whether two's complement is used to represent the integer.

imag

the imaginary part of a complex number

numerator

the numerator of a rational number in lowest terms

real

the real part of a complex number

to_bytes(*length=1*, *byteorder='big'*, *, *signed=False*)

Return an array of bytes representing an integer.

length

Length of bytes object to use. An OverflowError is raised if the integer is not representable with the given number of bytes. Default is length 1.

byteorder

The byte order used to represent the integer. If byteorder is 'big', the most significant byte is at the beginning of the byte array. If byteorder is 'little', the most significant byte is at the end of the byte array. To request the native byte order of the host system, use 'sys.byteorder' as the byte order value. Default is to use 'big'.

signed

Determines whether two's complement is used to represent the integer. If signed is False and a negative integer is given, an OverflowError is raised.

optuna.study.StudySummary

class optuna.study.**StudySummary**(*study_name*, *direction*, *best_trial*, *user_attrs*, *system_attrs*, *n_trials*, *datetime_start*, *study_id*, *, *directions=None*)

Basic attributes and aggregated results of a *Study*.

See also optuna.study.get_all_study_summaries().

- study_name (str) -
- direction (StudyDirection / None) -
- best_trial (trial.FrozenTrial / None) -
- user_attrs (dict[str, Any]) -
- system_attrs (dict[str, Any]) -
- n_trials (int) -
- datetime_start (datetime.datetime | None) -

- study_id (int) -
- directions (Sequence[StudyDirection] | None) -

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

optuna.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.

Warning: Deprecated in v3.1.0. system_attrs argument will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github. com/optuna/optuna/releases/tag/v3.1.0.

n_trials

The number of trials ran in the *Study*.

datetime_start

Datetime where the *Study* started.

Attributes

direction	
directions	
system_attrs	

6.3.14 optuna.terminator

The *terminator* module implements a mechanism for automatically terminating the optimization process, accompanied by a callback class for the termination and evaluators for the estimated room for improvement in the optimization and statistical error of the objective function. The terminator stops the optimization process when the estimated potential improvement is smaller than the statistical error.

optuna.terminator.BaseTerminator	Base class for terminators.
optuna.terminator.Terminator	Automatic stopping mechanism for Optuna studies.
optuna.terminator.BaseImprovementEvaluator	Base class for improvement evaluators.
optuna.terminator.RegretBoundEvaluator	An error evaluator for upper bound on the regret with high-probability confidence.
optuna.terminator.	Evaluates the stagnation period of the best value in an
BestValueStagnationEvaluator	optimization process.
optuna.terminator.BaseErrorEvaluator	Base class for error evaluators.
optuna.terminator.	An error evaluator for objective functions based on
CrossValidationErrorEvaluator	cross-validation.
optuna.terminator.StaticErrorEvaluator	An error evaluator that always returns a constant value.
optuna.terminator.TerminatorCallback	A callback that terminates the optimization using Termi- nator.
optuna.terminator. report_cross_validation_scores	A function to report cross-validation scores of a trial.

optuna.terminator.BaseTerminator

class optuna.terminator.BaseTerminator

Base class for terminators.

Methods

should_terminate(study)

optuna.terminator.Terminator

Automatic stopping mechanism for Optuna studies.

This class implements an automatic stopping mechanism for Optuna studies, aiming to prevent unnecessary computation. The study is terminated when the statistical error, e.g. cross-validation error, exceeds the room left for optimization.

For further information about the algorithm, please refer to the following paper:

• A. Makarova et al. Automatic termination for hyperparameter optimization.

- **improvement_evaluator** (*Optional[BaseImprovementEvaluator]*) An evaluator object for assessing the room left for optimization. Defaults to a *RegretBoundEvaluator* object.
- **error_evaluator** (*Optional[BaseErrorEvaluator]*) An evaluator for calculating the statistical error, e.g. cross-validation error. Defaults to a *CrossValidationErrorEvaluator* object.
- **min_n_trials** (*int*) The minimum number of trials before termination is considered. Defaults to 20.

Raises

ValueError – If min_n_trials is not a positive integer.

Example

```
import logging
import sys
from sklearn.datasets import load_wine
from sklearn.ensemble import RandomForestClassifier
from sklearn.model_selection import cross_val_score
from sklearn.model_selection import KFold
import optuna
from optuna.terminator import Terminator
from optuna.terminator import report_cross_validation_scores
study = optuna.create_study(direction="maximize")
terminator = Terminator()
min_n_trials = 20
while True:
   trial = study.ask()
   X, y = load_wine(return_X_y=True)
    clf = RandomForestClassifier(
        max_depth=trial.suggest_int("max_depth", 2, 32),
        min_samples_split=trial.suggest_float("min_samples_split", 0, 1),
        criterion=trial.suggest_categorical("criterion", ("gini", "entropy")),
    )
    scores = cross_val_score(clf, X, y, cv=KFold(n_splits=5, shuffle=True))
    report_cross_validation_scores(trial, scores)
    value = scores.mean()
    logging.info(f"Trial #{trial.number} finished with value {value}.")
    study.tell(trial, value)
    if trial.number > min_n_trials and terminator.should_terminate(study):
        logging.info("Terminated by Optuna Terminator!")
        break
```

See also:

Please refer to TerminatorCallback for how to use the terminator mechanism with the optimize() method.

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

Methods

<pre>should_terminate(study)</pre>	Judge whether the study should be terminated based
	on the reported values.

should_terminate(study)

Judge whether the study should be terminated based on the reported values.

Parameters study (Study) –

Return type bool

optuna.terminator.BaseImprovementEvaluator

class optuna.terminator.BaseImprovementEvaluator(*args, **kwargs)

Base class for improvement evaluators.

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

Methods

evaluate(trials, study_direction)

optuna.terminator.RegretBoundEvaluator

An error evaluator for upper bound on the regret with high-probability confidence.

This evaluator evaluates the regret of current best solution, which defined as the difference between the objective value of the best solution and of the global optimum. To be specific, this evaluator calculates the upper bound on the regret based on the fact that empirical estimator of the objective function is bounded by lower and upper confidence bounds with high probability under the Gaussian process model assumption.

- **gp** (*BaseGaussianProcess* / *None*) A Gaussian process model on which evaluation base. If not specified, the default Gaussian process model is used.
- **top_trials_ratio** (*float*) A ratio of top trials to be considered when estimating the regret. Default to 0.5.
- **min_n_trials** (*int*) A minimum number of complete trials to estimate the regret. Default to 20.
- min_lcb_n_additional_samples (*int*) A minimum number of additional samples to estimate the lower confidence bound. Default to 2000.

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

Methods

evaluate(trials, study_direction)

get_preprocessing([add_random_inputs])

optuna.terminator.BestValueStagnationEvaluator

class optuna.terminator.BestValueStagnationEvaluator(max_stagnation_trials=30)

Evaluates the stagnation period of the best value in an optimization process.

This class is initialized with a maximum stagnation period (*max_stagnation_trials*) and is designed to evaluate the remaining trials before reaching this maximum period of allowed stagnation. If this remaining trials reach zero, the trial terminates. Therefore, the default error evaluator is instantiated by StaticErrorEvaluator(const=0).

Parameters

max_stagnation_trials (*int*) – The maximum number of trials allowed for stagnation.

Note: Added in v3.4.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.4.0.

Methods

evaluate(trials, study_direction)

optuna.terminator.BaseErrorEvaluator

class optuna.terminator.BaseErrorEvaluator

Base class for error evaluators.

Methods

evaluate(trials, study_direction)

optuna.terminator.CrossValidationErrorEvaluator

class optuna.terminator.CrossValidationErrorEvaluator(*args, **kwargs)

An error evaluator for objective functions based on cross-validation.

This evaluator evaluates the objective function's statistical error, which comes from the randomness of dataset. This evaluator assumes that the objective function is the average of the cross-validation and uses the scaled variance of the cross-validation scores in the best trial at the moment as the statistical error.

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

Methods

evaluate(trials, study_direction)	Evaluate the statistical error of the objective function
	based on cross-validation.

evaluate(trials, study_direction)

Evaluate the statistical error of the objective function based on cross-validation.

Parameters

- **trials** (*list* [FrozenTrial]) A list of trials to consider. The best trial in trials is used to compute the statistical error.
- **study_direction** (StudyDirection) The direction of the study.

Returns

A float representing the statistical error of the objective function.

Return type

float

optuna.terminator.StaticErrorEvaluator

class optuna.terminator.StaticErrorEvaluator(constant)

An error evaluator that always returns a constant value.

This evaluator can be used to terminate the optimization when the evaluated improvement potential is below the fixed threshold.

Parameters

constant (*float*) – A user-specified constant value to always return as an error estimate.

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

Methods

evaluate(trials, study_direction)

optuna.terminator.TerminatorCallback

class optuna.terminator.TerminatorCallback(terminator=None)

A callback that terminates the optimization using Terminator.

This class implements a callback which wraps *Terminator* so that it can be used with the *optimize()* method.

Parameters

terminator (*Optional* [BaseTerminator]) – A terminator object which determines whether to terminate the optimization by assessing the room for optimization and statistical error. Defaults to a *Terminator* object with default improvement_evaluator and error_evaluator.

Example

```
from sklearn.datasets import load_wine
from sklearn.ensemble import RandomForestClassifier
from sklearn.model_selection import cross_val_score
from sklearn.model_selection import KFold
import optuna
from optuna.terminator import TerminatorCallback
from optuna.terminator import report_cross_validation_scores

def objective(trial):
    X, y = load_wine(return_X_y=True)
    clf = RandomForestClassifier(
        max_depth=trial.suggest_int("max_depth", 2, 32),
        min_samples_split=trial.suggest_float("min_samples_split", 0, 1),
```

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```
criterion=trial.suggest_categorical("criterion", ("gini", "entropy")),
)
scores = cross_val_score(clf, X, y, cv=KFold(n_splits=5, shuffle=True))
report_cross_validation_scores(trial, scores)
return scores.mean()
study = optuna.create_study(direction="maximize")
terminator = TerminatorCallback()
study.optimize(objective, n_trials=50, callbacks=[terminator])
```

See also:

Please refer to Terminator for the details of the terminator mechanism.

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

optuna.terminator.report_cross_validation_scores

```
optuna.terminator.report_cross_validation_scores(trial, scores)
```

A function to report cross-validation scores of a trial.

This function should be called within the objective function to report the cross-validation scores. The reported scores are used to evaluate the statistical error for termination judgement.

Parameters

- trial (Trial) A Trial object to report the cross-validation scores.
- **scores** (*list[float]*) The cross-validation scores of the trial.

Return type None

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

6.3.15 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 param-
	eter.
optuna.trial.FrozenTrial	Status and results of a Trial.
optuna.trial.TrialState	State of a <i>Trial</i> .
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 *optuna.study.Study.optimize()* method; hence library users do not care about instantiation of this object.

Parameters

- study (optuna.study.Study) A Study object.
- **trial_id** (*int*) A trial ID that is automatically generated.

Methods

report(value, step)	Report an objective function value for a given step.
<pre>set_system_attr(key, value)</pre>	Set system attributes to the trial.
<pre>set_user_attr(key, value)</pre>	Set user attributes to the trial.
should_prune()	Suggest whether the trial should be pruned or not.
<pre>suggest_categorical()</pre>	Suggest a value for the categorical parameter.
<pre>suggest_discrete_uniform(name, low, high, q)</pre>	Suggest a value for the discrete parameter.
<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.
<pre>suggest_loguniform(name, low, high)</pre>	Suggest a value for the continuous parameter.
<pre>suggest_uniform(name, low, high)</pre>	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.
relative_params	
system_attrs	Return system attributes.
user_attrs	Return user attributes.

property datetime_start: datetime | None

Return start datetime.

Returns

Datetime where the *Trial* started.

property distributions: Dict[str, BaseDistribution]

Return distributions of parameters to be optimized.

Returns

A dictionary containing all distributions.

property number: int

Return trial's number which is consecutive and unique in a study.

Returns

A trial number.

property params: Dict[str, Any]

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.

Note: report () does not support multi-objective optimization.

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
```

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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)

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. step must be a positive integer.

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

Warning: Deprecated in v3.1.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

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 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="sgd",
        random_state=∅,
   )
   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()*.

Note: should_prune() does not support multi-objective optimization.

Returns

A boolean value. If **True**, the trial should be pruned according to the configured pruning algorithm. Otherwise, the trial should continue.

Return type

bool

```
suggest_categorical(name: str, choices: Sequence[None]) → None
suggest_categorical(name: str, choices: Sequence[bool]) → bool
suggest_categorical(name: str, choices: Sequence[int]) → int
suggest_categorical(name: str, choices: Sequence[float]) → float
suggest_categorical(name: str, choices: Sequence[str]) → str
suggest_categorical(name: str, choices: Sequence[None | bool | int | float | str]) → None | bool | int |
float | str
```

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)
```

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

Parameters

- **name** A parameter name.
- choices Parameter value candidates.

See also:

CategoricalDistribution.

Returns

A suggested value.

See also:

configurations 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 $+kq \leq$ 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(..., step=...) instead.

suggest_float(name, low, high, *, step=None, log=False)

Suggest a value for the floating point parameter.

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="sgd",
        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. low must be less than or equal to high. If log is True, low must be larger than 0.
- **high** (*float*) Upper endpoint of the range of suggested values. high is included in the range. high must be greater than or equal to low.
- **step** (*float* / *None*) 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.

Returns

A suggested float value.

Return type float

See also:

configurations 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)
```

- **name** (*str*) A parameter name.
- **low** (*int*) Lower endpoint of the range of suggested values. **low** is included in the range. **low** must be less than or equal to high. If **log** is **True**, **low** must be larger than 0.
- **high** (*int*) Upper endpoint of the range of suggested values. high is included in the range. high must be greater than or equal to low.
- **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 + $2 * \text{step}, \ldots, \text{low} + k * \text{step} \le \text{high}$, 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.

Return type

int

See also:

configurations 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(..., log=True) 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: Dict[str, Any]

Return system attributes.

Returns

A dictionary containing all system attributes.

Warning: Deprecated in v3.1.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

property user_attrs: Dict[str, Any]

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

assert objective(optuna.trial.FixedTrial({"x": 1, "y": 0})) == 1
```

Note: Please refer to Trial for details of methods and properties.

- params (*Dict[str, Any*]) A dictionary containing all parameters.
- number (*int*) A trial number. Defaults to 0.

Methods

report(value, step)

set_system_attr(key, value)

set_user_attr(key, value)

should_prune()

suggest_categorical()

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
user_attrs

set_system_attr(key, value)

Warning: Deprecated in v3.1.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

- key (str) -
- value (Any) -

Return type None

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(..., step=...) 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(..., log=True) 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.

- name (str) -
- low (float) -

• high (float) – Return type float

optuna.trial.FrozenTrial

Status and results of a Trial.

An object of this class has the same methods as *Trial*, but is not associated with, nor has any references to a *Study*.

It is therefore not possible to make persistent changes to a storage from this object by itself, for instance by using set_user_attr().

It will suggest the parameter values stored in *params* and will not sample values from any distributions.

It can be passed to objective functions (see optimize()) and 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)
```

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```
# this user attribute always differs
trial.set_user_attr("evaluation time", datetime.datetime.now())
return x**2
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.

Parameters

- number (int) -
- state (TrialState) –
- value (float | None) -
- datetime_start (datetime | None) -
- datetime_complete (datetime | None) -
- params (Dict[str, Any]) -
- distributions (Dict[str, BaseDistribution]) -
- user_attrs (Dict[str, Any]) -
- system_attrs (Dict[str, Any]) -
- intermediate_values(Dict[int, float]) -
- trial_id(int) -
- values (Sequence[float] | None) -

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. value and values must not be specified at the same time.

values

Sequence of objective values of the *Trial*. The length is greater than 1 if the problem is multi-objective optimization. value and values must not be specified at the same time.

datetime_start

Datetime where the *Trial* started.

datetime_complete

Datetime where the *Trial* finished.

params

Dictionary that contains suggested parameters.

distributions

Dictionary that contains the distributions of *params*.

user_attrs

Dictionary that contains the attributes of the Trial set with optuna.trial.Trial.set_user_attr().

system_attrs

Dictionary that contains the attributes of the *Trial* set with *optuna.trial.Trial*. *set_system_attr()*.

intermediate_values

Intermediate objective values set with optuna.trial.Trial.report().

Methods

report(value, step)	Interface of report function.
<pre>set_system_attr(key, value)</pre>	
<pre>set_user_attr(key, value)</pre>	
should_prune()	Suggest whether the trial should be pruned or not.
<pre>suggest_categorical()</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	
duration	Return the elapsed time taken to complete the trial.
last_step	Return the maximum step of <i>intermediate_values</i> in the trial.
number	
params	
system_attrs	
user_attrs	
value	
values	

property duration: timedelta | None

Return the elapsed time taken to complete the trial.

Returns

The duration.

property last_step: int | None

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

set_system_attr(key, value)

Warning: Deprecated in v3.1.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.1.0.

Parameters

- **key** (*str*) –
- value (Any) -

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(..., step=...) 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(..., log=True) 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

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.

Methods

is_finished()	Return a bool value to represent whether the trial state is unfinished or not.
as_integer_ratio()	Return integer ratio.
<pre>bit_count()</pre>	Number of ones in the binary representation of the absolute value of self.
<pre>bit_length()</pre>	Number of bits necessary to represent self in binary.
conjugate	Returns self, the complex conjugate of any int.
<pre>from_bytes([byteorder, signed])</pre>	Return the integer represented by the given array of bytes.
<pre>to_bytes([length, byteorder, signed])</pre>	Return an array of bytes representing an integer.

Attributes

RUNNING	
COMPLETE	
PRUNED	
FAIL	
WAITING	
denominator	the denominator of a rational number in lowest terms
imag	the imaginary part of a complex number
numerator	the numerator of a rational number in lowest terms
real	the real part of a complex number

as_integer_ratio()

Return integer ratio.

Return a pair of integers, whose ratio is exactly equal to the original int and with a positive denominator.

```
>>> (10).as_integer_ratio()
(10, 1)
>>> (-10).as_integer_ratio()
(-10, 1)
>>> (0).as_integer_ratio()
(0, 1)
```

bit_count()

Number of ones in the binary representation of the absolute value of self.

Also known as the population count.

```
>>> bin(13)
'0b1101'
>>> (13).bit_count()
3
```

bit_length()

Number of bits necessary to represent self in binary.

```
>>> bin(37)
'0b100101'
>>> (37).bit_length()
6
```

conjugate()

Returns self, the complex conjugate of any int.

denominator

the denominator of a rational number in lowest terms

from_bytes(byteorder='big', *, signed=False)

Return the integer represented by the given array of bytes.

bytes

Holds the array of bytes to convert. The argument must either support the buffer protocol or be an iterable object producing bytes. Bytes and bytearray are examples of built-in objects that support the buffer protocol.

byteorder

The byte order used to represent the integer. If byteorder is 'big', the most significant byte is at the beginning of the byte array. If byteorder is 'little', the most significant byte is at the end of the byte array. To request the native byte order of the host system, use `sys.byteorder' as the byte order value. Default is to use 'big'.

signed

Indicates whether two's complement is used to represent the integer.

imag

the imaginary part of a complex number

is_finished()

Return a bool value to represent whether the trial state is unfinished or not.

The unfinished state is either RUNNING or WAITING.

Return type

bool

numerator

the numerator of a rational number in lowest terms

real

the real part of a complex number

to_bytes(length=1, byteorder='big', *, signed=False)

Return an array of bytes representing an integer.

length

Length of bytes object to use. An OverflowError is raised if the integer is not representable with the given number of bytes. Default is length 1.

byteorder

The byte order used to represent the integer. If byteorder is 'big', the most significant byte is at the beginning of the byte array. If byteorder is 'little', the most significant byte is at the end of the byte

array. To request the native byte order of the host system, use `sys.byteorder' as the byte order value. Default is to use 'big'.

signed

Determines whether two's complement is used to represent the integer. If signed is False and a negative integer is given, an OverflowError is raised.

optuna.trial.create_trial

Create a new *FrozenTrial*.

Example

```
import optuna
from optuna.distributions import CategoricalDistribution
from optuna.distributions import FloatDistribution
trial = optuna.trial.create_trial(
    params={"x": 1.0, "y": 0},
    distributions={
        "x": FloatDistribution(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** (TrialState) – Trial state.

- **value** (*float | None*) Trial objective value. Must be specified if state is *TrialState.COMPLETE*. value and values must not be specified at the same time.
- **values** (Sequence[float] / None) 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*. value and values must not be specified at the same time.
- params (Dict[str, Any] | None) Dictionary with suggested parameters of the trial.
- **distributions** (*Dict[str*, *BaseDistribution]* / *None*) Dictionary with parameter distributions of the trial.
- user_attrs (*Dict[str, Any*] | *None*) Dictionary with user attributes.
- **system_attrs** (*Dict[str, Any*] / *None*) Dictionary with system attributes. Should not have to be used for most users.
- **intermediate_values** (*Dict[int, float] | None*) Dictionary with intermediate objective values of the trial.

Returns

Created trial.

Return type

FrozenTrial

6.3.16 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 *optuna.visualization* module, the following functions use plotly to create figures, but JupyterLab cannot render them by default. Please follow this installation guide to show figures in JupyterLab.

Note: The plot_param_importances() requires the Python package of scikit-learn.

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 hypervolume history of all trials in a study.
<pre>plot_hypervolume_history</pre>	
optuna.visualization.	Plot intermediate values of all trials in a study.
<pre>plot_intermediate_values</pre>	
optuna.visualization.	Plot optimization history of all trials in a study.
<pre>plot_optimization_history</pre>	
optuna.visualization.	Plot the high-dimensional parameter relationships in a
plot_parallel_coordinate	study.
optuna.visualization.	Plot hyperparameter importances.
plot_param_importances	
<pre>optuna.visualization.plot_pareto_front</pre>	Plot the Pareto front of a study.
optuna.visualization.plot_rank	Plot parameter relations as scatter plots with colors indi- cating ranks of target value.
<pre>optuna.visualization.plot_slice</pre>	Plot the parameter relationship as slice plot in a study.
optuna.visualization.	Plot the potentials for future objective improvement.
<pre>plot_terminator_improvement</pre>	
<pre>optuna.visualization.plot_timeline</pre>	Plot the timeline of a study.
optuna.visualization.is_available	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 (Study) A Study object whose trials are plotted for their target values.
- params (list[str] | None) Parameter list to visualize. The default is all parameters.
- target (Callable[[FrozenTrial], float] / None) 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.

Return type

Figure

Note: The colormap is reversed when the target argument isn't None or direction of Study is minimize.

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
```

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```
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)
fig = optuna.visualization.plot_edf([study0, study1, study2])
fig.show()
```

Parameters

- **study** (Study / Sequence [Study]) A target Study object. You can pass multiple studies if you want to compare those EDFs.
- target (Callable[[FrozenTrial], float] / None) 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.

Return type

Figure

optuna.visualization.plot_hypervolume_history

optuna.visualization.plot_hypervolume_history(study, reference_point)

Plot hypervolume history of all trials in a study.

Example

import optuna

The following code snippet shows how to plot optimization history.

```
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)
reference_point=[100., 50.]
fig = optuna.visualization.plot_hypervolume_history(study, reference_point)
fig.show()
```

Parameters

- **study** (Study) A *Study* object whose trials are plotted for their hypervolumes. The number of objectives must be 2 or more.
- reference_point (Sequence[float]) A reference point to use for hypervolume computation. The dimension of the reference point must be the same as the number of objectives.

Returns

A plotly.graph_objs.Figure object.

Return type

Figure

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

optuna.visualization.plot_intermediate_values

optuna.visualization.plot_intermediate_values(study)

Plot intermediate values of all trials in a study.

Example

import optuna

The following code snippet shows how to plot intermediate values.

```
def f(x):
   return (x - 2) ** 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()
        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 (Study) - A Study object whose trials are plotted for their intermediate values.

Returns

A plotly.graph_objs.Figure object.

Return type Figure

optuna.visualization.plot_optimization_history

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 (Study / Sequence[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 (Callable[[FrozenTrial], float] / None) 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.

Return type

Figure

optuna.visualization.plot_parallel_coordinate

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.

```
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_parallel_coordinate(study, params=["x", "y"])
fig.show()
```

Parameters

- study (Study) A Study object whose trials are plotted for their target values.
- params (list[str] / None) Parameter list to visualize. The default is all parameters.
- target (Callable[[FrozenTrial], float] / None) 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.

Return type Figure

Note: The colormap is reversed when the target argument isn't None or direction of Study is minimize.

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 (Study) An optimized study.
- **evaluator** (*BaseImportanceEvaluator* / *None*) An importance evaluator object that specifies which algorithm to base the importance assessment on. Defaults to *FanovaImportanceEvaluator*.

Note: *FanovaImportanceEvaluator* takes over 1 minute when given a study that contains 1000+ trials. We published optuna-fast-fanova library, that is a Cython accelerated fANOVA implementation. By using it, you can get hyperparameter importances within a few seconds.

- **params** (*list[str]* / *None*) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.
- target (Callable[[FrozenTrial], float] / None) 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. For multi-objective optimization, all objectives will be plotted if target is None.

Note: This argument can be used to specify which objective to plot if study is being used for multi-objective optimization. For example, to get only 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 legend. Names set via *set_metric_names()* will be used if target is None, overriding this argument.

Returns

A plotly.graph_objs.Figure object.

Return type

Figure

optuna.visualization.plot_pareto_front

```
optuna.visualization.plot_pareto_front(study, *, target_names=None, include_dominated_trials=True,
axis_order=None, constraints_func=None, targets=None)
```

Plot the Pareto front of a study.

See also:

Please refer to multi_objective for the tutorial of the Pareto front visualization.

Example

import optuna

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)
fig = optuna.visualization.plot_pareto_front(study)
fig.show()
```

Example

The following code snippet shows how to plot a 2-dimensional Pareto front of a 3-dimensional study. This example is scalable, e.g., for plotting a 2- or 3-dimensional Pareto front of a 4-dimensional study and so on.

import optuna

```
def objective(trial):
    x = trial.suggest_float("x", 0, 5)
```

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```
y = trial.suggest_float("y", 0, 3)
v0 = 5 * x ** 2 + 3 * y ** 2
v1 = (x - 10) ** 2 + (y - 10) ** 2
v2 = x + y
return v0, v1, v2
study = optuna.create_study(directions=["minimize", "minimize", "minimize"])
study.optimize(objective, n_trials=100)
fig = optuna.visualization.plot_pareto_front(
    study,
    targets=lambda t: (t.values[0], t.values[1]),
    target_names=["Objective 0", "Objective 1"],
)
fig.show()
```

Parameters

- study (Study) A Study object whose trials are plotted for their objective values. The number of objectives must be either 2 or 3 when targets is None.
- target_names (list[str] / None) Objective name list used as the axis titles. If None is specified, "Objective {objective_index}" is used instead. If targets is specified for a study that does not contain any completed trial, target_name must be specified.
- **include_dominated_trials** (*bool*) A flag to include all dominated trial's objective values.
- **axis_order** (*list[int]* / *None*) A list of indices indicating the axis order. If None is specified, default order is used. **axis_order** and **targets** cannot be used at the same time.

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

• **constraints_func** (*Callable[[FrozenTrial]*, *Sequence[float]]* | *None*) – 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. This specification is the same as in, for example, *NSGAIISampler*.

If given, trials are classified into three categories: feasible and best, feasible but non-best, and infeasible. Categories are shown in different colors. Here, whether a trial is best (on Pareto front) or not is determined ignoring all infeasible trials.

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

• targets (Callable[[FrozenTrial], Sequence[float]] / None) – A function that

returns targets values to display. The argument to this function is *FrozenTrial*. axis_order and targets cannot be used at the same time. If study.n_objectives is neither 2 nor 3, targets must be specified.

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Returns

A plotly.graph_objs.Figure object.

Return type

Figure

optuna.visualization.plot_rank

optuna.visualization.plot_rank(*study*, *params=None*, *, *target=None*, *target_name='Objective Value'*) Plot parameter relations as scatter plots with colors indicating ranks of target value.

Note that trials missing the specified parameters will not be plotted.

Example

The following code snippet shows how to plot the parameter relationship as a rank plot.

import optuna

```
def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    c0 = 400 - (x + y)**2
    trial.set_user_attr("constraint", [c0])
    return x ** 2 + y
def constraints(trial):
    return trial.user_attrs["constraint"]
sampler = optuna.samplers.TPESampler(seed=10, constraints_func=constraints)
    study = optuna.create_study(sampler=sampler)
    study.optimize(objective, n_trials=30)
fig = optuna.visualization.plot_rank(study, params=["x", "y"])
fig.show()
```

Parameters

- study (Study) A Study object whose trials are plotted for their target values.
- **params** (*list[str] | None*) Parameter list to visualize. The default is all parameters.

• target (Callable[[FrozenTrial], float] / None) - 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.

Return type Figure

Note: This function requires plotly $\geq 5.0.0$.

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

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 (Study) – A Study object whose trials are plotted for their target values.

- params (list[str] | None) Parameter list to visualize. The default is all parameters.
- target (Callable[[FrozenTrial], float] / None) 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.

Return type *Figure*

optuna.visualization.plot_terminator_improvement

optuna.visualization.plot_terminator_improvement(study, plot_error=False,

improvement_evaluator=None,
error_evaluator=None, min_n_trials=20)

Plot the potentials for future objective improvement.

This function visualizes the objective improvement potentials, evaluated with improvement_evaluator. It helps to determine whether we should continue the optimization or not. You can also plot the error evaluated with error_evaluator if the plot_error argument is set to True. Note that this function may take some time to compute the improvement potentials.

Example

The following code snippet shows how to plot improvement potentials, together with cross-validation errors.

```
from lightgbm import LGBMClassifier
from sklearn.datasets import load_wine
from sklearn.model_selection import cross_val_score
from sklearn.model_selection import KFold
import optuna
from optuna.terminator import report_cross_validation_scores
from optuna.visualization import plot_terminator_improvement
def objective(trial):
    X, y = load_wine(return_X_y=True)
    clf = LGBMClassifier(
        reg_alpha=trial.suggest_float("reg_alpha", 1e-8, 10.0, log=True),
        reg_lambda=trial.suggest_float("reg_lambda", 1e-8, 10.0, log=True),
        num_leaves=trial.suggest_int("num_leaves", 2, 256),
        colsample_bytree=trial.suggest_float("colsample_bytree", 0.4, 1.0),
        subsample=trial.suggest_float("subsample", 0.4, 1.0),
        subsample_freq=trial.suggest_int("subsample_freq", 1, 7),
        min_child_samples=trial.suggest_int("min_child_samples", 5, 100),
    scores = cross_val_score(clf, X, y, cv=KFold(n_splits=5, shuffle=True))
```

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```
report_cross_validation_scores(trial, scores)
return scores.mean()
study = optuna.create_study()
study.optimize(objective, n_trials=30)
fig = plot_terminator_improvement(study, plot_error=True)
fig.show()
```

Parameters

- study (Study) A Study object whose trials are plotted for their improvement.
- **plot_error** (*bool*) A flag to show the error. If it is set to True, errors evaluated by error_evaluator are also plotted as line graph. Defaults to False.
- improvement_evaluator (BaseImprovementEvaluator / None) An object that evaluates the improvement of the objective function. Defaults to RegretBoundEvaluator.
- **error_evaluator** (BaseErrorEvaluator / None) An object that evaluates the error inherent in the objective function. Defaults to *CrossValidationErrorEvaluator*.
- min_n_trials (*int*) The minimum number of trials before termination is considered. Terminator improvements for trials below this value are shown in a lighter color. Defaults to 20.

Returns

A plotly.graph_objs.Figure object.

Return type

Figure

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

optuna.visualization.plot_timeline

optuna.visualization.plot_timeline(study)

Plot the timeline of a study.

Example

The following code snippet shows how to plot the timeline of a study. Timeline plot can visualize trials with overlapping execution time (e.g., in distributed environments).

import time

import optuna

(continued from previous page)

```
def objective(trial):
    x = trial.suggest_float("x", 0, 1)
    time.sleep(x * 0.1)
    if x > 0.8:
        raise ValueError()
    if x > 0.4:
        raise optuna.TrialPruned()
    return x ** 2
study = optuna.create_study(direction="minimize")
study.optimize(
        objective, n_trials=50, n_jobs=2, catch=(ValueError,)
)
fig = optuna.visualization.plot_timeline(study)
fig.show()
```

Parameters

study (Study) – A Study object whose trials are plotted with their lifetime.

Returns

A plotly.graph_objs.Figure object.

Return type

Figure

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

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.

<pre>optuna.visualization.matplotlib. plot_contour</pre>	Plot the parameter relationship as contour plot in a study with Matplotlib.
optuna.visualization.matplotlib.plot_edf	Plot the objective value EDF (empirical distribution function) of a study with Matplotlib.
<pre>optuna.visualization.matplotlib. plot_hypervolume_history</pre>	Plot hypervolume history of all trials in a study with Mat- plotlib.
<pre>optuna.visualization.matplotlib. plot_intermediate_values</pre>	Plot intermediate values of all trials in a study with Mat- plotlib.
optuna.visualization.matplotlib. plot_optimization_history	Plot optimization history of all trials in a study with Mat- plotlib.
<pre>optuna.visualization.matplotlib. plot_parallel_coordinate</pre>	Plot the high-dimensional parameter relationships in a study with Matplotlib.
optuna.visualization.matplotlib. plot_param_importances	Plot hyperparameter importances with Matplotlib.
<pre>optuna.visualization.matplotlib. plot_pareto_front</pre>	Plot the Pareto front of a study.
<pre>optuna.visualization.matplotlib.plot_rank</pre>	Plot parameter relations as scatter plots with colors indi- cating ranks of target value.
<pre>optuna.visualization.matplotlib.plot_slice</pre>	Plot the parameter relationship as slice plot in a study with Matplotlib.
optuna.visualization.matplotlib. plot_terminator_improvement	Plot the potentials for future objective improvement.
<pre>optuna.visualization.matplotlib. plot_timeline</pre>	Plot the timeline of a study.
<pre>optuna.visualization.matplotlib. is_available</pre>	Returns whether visualization with Matplotlib is available or not.

optuna.visualization.matplotlib.plot_contour

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.

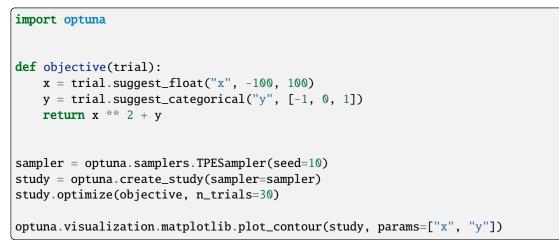
See also:

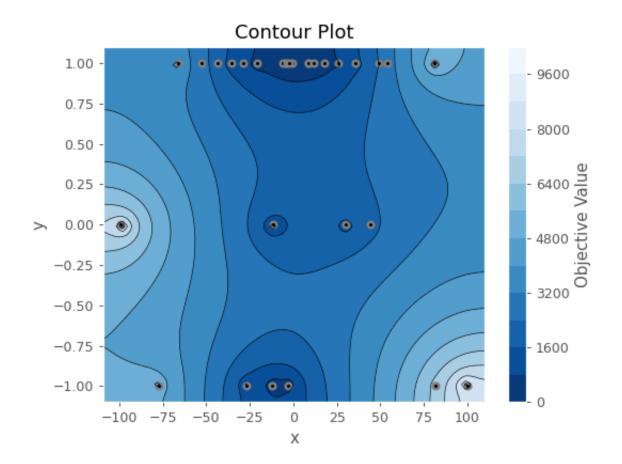
Please refer to *optuna.visualization.plot_contour()* for an example.

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.





Parameters

- study (Study) A Study object whose trials are plotted for their target values.
- params (list[str] | None) Parameter list to visualize. The default is all parameters.

• target (Callable[[FrozenTrial], float] / None) - 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.

Return type

Axes

Note: The colormap is reversed when the target argument isn't None or direction of Study is minimize.

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

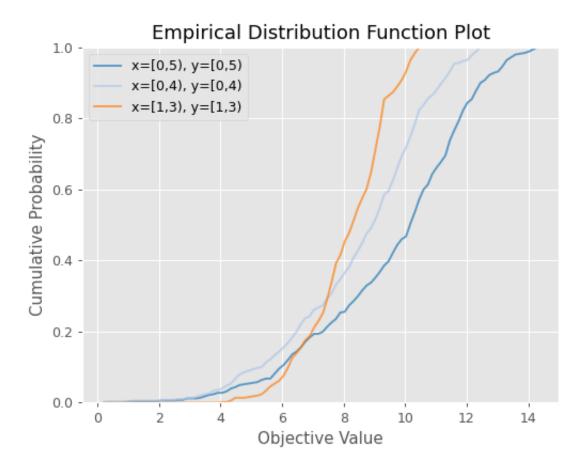
The following code snippet shows how to plot EDF.

```
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
```

(continued from previous page)

```
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)
optuna.visualization.matplotlib.plot_edf([study0, study1, study2])
```



Parameters

- **study** (Study / Sequence [Study]) A target Study object. You can pass multiple studies if you want to compare those EDFs.
- target (Callable [[FrozenTrial], float] / None) 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.

Return type

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_hypervolume_history

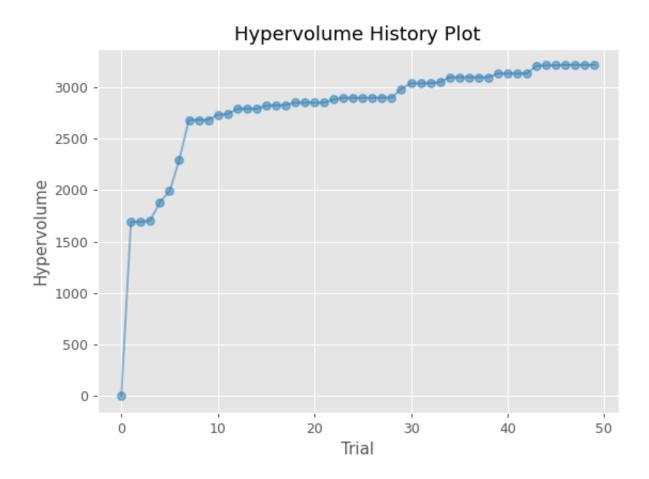
```
optuna.visualization.matplotlib.plot_hypervolume_history(study, reference_point)
```

Plot hypervolume history of all trials in a study with Matplotlib.

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", 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)
reference_point=[100, 50]
optuna.visualization.matplotlib.plot_hypervolume_history(study, reference_point)
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 (Study) A Study object whose trials are plotted for their hypervolumes. The number of objectives must be 2 or more.
- **reference_point** (*Sequence[float]*) A reference point to use for hypervolume computation. The dimension of the reference point must be the same as the number of objectives.

Returns

A matplotlib.axes.Axes object.

Return type

Axes

Note: Added in v3.3.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.3.0.

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.

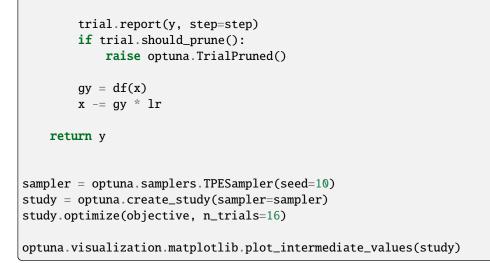
```
import optuna
```

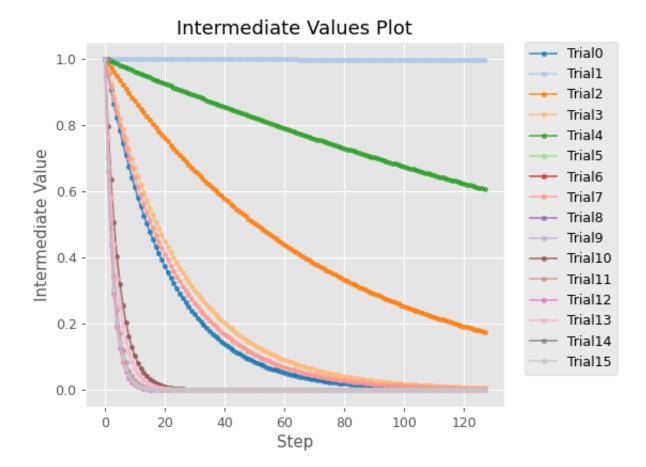
```
def f(x):
    return (x - 2) ** 2

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)
```

(continued from previous page)





See also:

Please refer to *optuna.visualization.plot_intermediate_values()* for an example.

Parameters

study (Study) – A Study object whose trials are plotted for their intermediate values.

Returns

A matplotlib.axes.Axes object.

Return type

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, *, target=None,
```

target_name='Objective Value', error_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

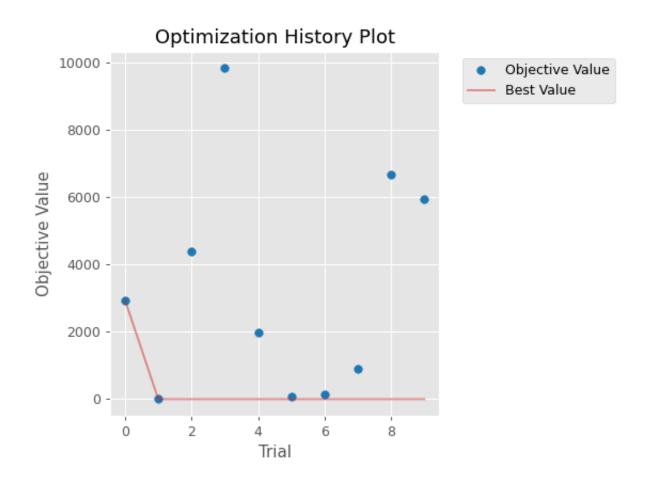
The following code snippet shows how to plot optimization history.

```
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 (Study / Sequence[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 (Callable[[FrozenTrial], float] / None) - 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.

Return type

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

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 optuma

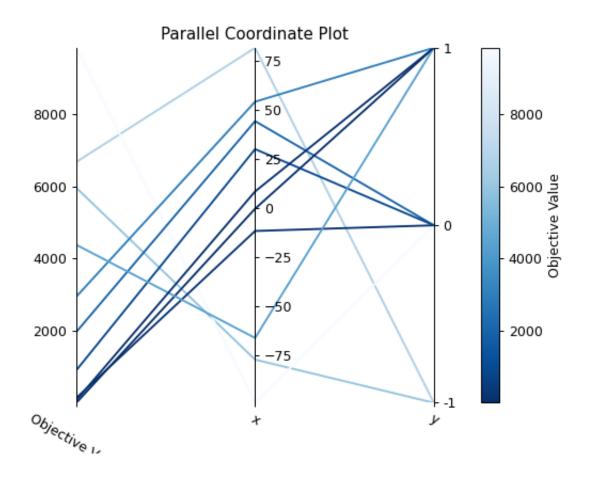
def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    return x ** 2 + y

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 (Study) - A Study object whose trials are plotted for their target values.



- params (list[str] | None) Parameter list to visualize. The default is all parameters.
- target (Callable [[FrozenTrial], float] / None) 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.

Return type Axes

Note: The colormap is reversed when the target argument isn't None or direction of Study is minimize.

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

Plot hyperparameter importances with Matplotlib.

See also:

Please refer to optuna.visualization.plot_param_importances() for an example.

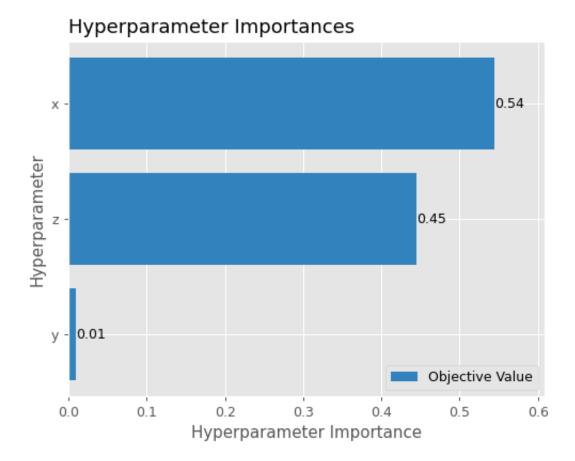
Example

import optuna

The following code snippet shows how to plot hyperparameter importances.

```
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)
```

optuna.visualization.matplotlib.plot_param_importances(study)



Parameters

- **study** (Study) An optimized study.
- evaluator (BaseImportanceEvaluator | None) An importance evaluator object that specifies which algorithm to base the importance assessment on. Defaults to FanovaImportanceEvaluator.
- **params** (*list[str]* / *None*) A list of names of parameters to assess. If None, all parameters that are present in all of the completed trials are assessed.
- target (Callable[[FrozenTrial], float] / None) 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. For multi-objective optimization, all objectives will be plotted if target is None.

Note: This argument can be used to specify which objective to plot if study is being used for multi-objective optimization. For example, to get only 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. Names set via set_metric_names() will be used if target is None, overriding this argument.

Returns

A matplotlib.axes.Axes object.

Return type

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

constraints_func=None, targets=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.

```
import optuna

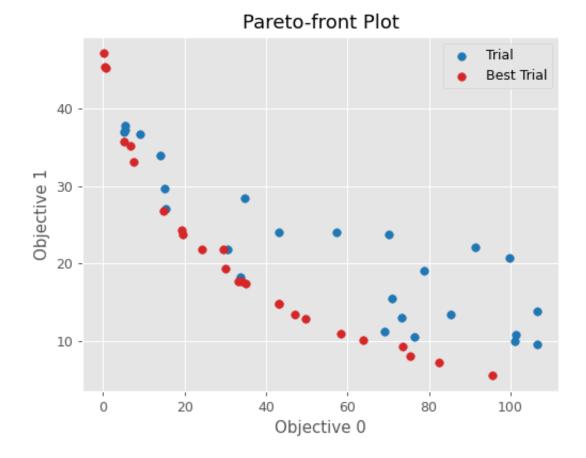
def objective(trial):
    x = trial.suggest_float("x", 0, 5)
    y = trial.suggest_float("y", 0, 3)

    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)
optuna.visualization.matplotlib.plot_pareto_front(study)
```

Parameters

- **study** (Study) A *Study* object whose trials are plotted for their objective values. study. n_objectives must be either 2 or 3 when targets is None.
- target_names (list[str] / None) Objective name list used as the axis titles. If None is specified, "Objective {objective_index}" is used instead. If targets is specified for a study that does not contain any completed trial, target_name must be specified.



- **include_dominated_trials** (*bool*) A flag to include all dominated trial's objective values.
- **axis_order** (*list[int]* / *None*) A list of indices indicating the axis order. If None is specified, default order is used. **axis_order** and **targets** cannot be used at the same time.

Warning: Deprecated in v3.0.0. This feature will be removed in the future. The removal of this feature is currently scheduled for v5.0.0, but this schedule is subject to change. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

• **constraints_func** (*Callable[[FrozenTrial]*, *Sequence[float]]* | *None*) – 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. This specification is the same as in, for example, *NSGAIISampler*.

If given, trials are classified into three categories: feasible and best, feasible but non-best, and infeasible. Categories are shown in different colors. Here, whether a trial is best (on Pareto front) or not is determined ignoring all infeasible trials.

• targets (Callable[[FrozenTrial], Sequence[float]] | None) – A function that returns a tuple of target values to display. The argument to this function is *FrozenTrial*. targets must be None or return 2 or 3 values. axis_order and targets cannot be used at the same time. If the number of objectives is neither 2 nor 3, targets must be specified.

Note: Added in v3.0.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.0.0.

Returns

A matplotlib.axes.Axes object.

Return type

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_rank

Plot parameter relations as scatter plots with colors indicating ranks of target value.

Note that trials missing the specified parameters will not be plotted.

See also:

Please refer to optuna.visualization.plot_rank() for an example.

Warning: Output figures of this Matplotlib-based *plot_rank()* function would be different from those of the Plotly-based *plot_rank()*.

Example

The following code snippet shows how to plot the parameter relationship as a rank plot.

```
import optuna
def objective(trial):
    x = trial.suggest_float("x", -100, 100)
    y = trial.suggest_categorical("y", [-1, 0, 1])
    c0 = 400 - (x + y)**2
    trial.set_user_attr("constraint", [c0])
    return x ** 2 + y
def constraints(trial):
    return trial.user_attrs["constraint"]
sampler = optuna.samplers.TPESampler(seed=10, constraints_func=constraints)
    study = optuna.create_study(sampler=sampler)
    study.optimize(objective, n_trials=30)
    optuna.visualization.matplotlib.plot_rank(study, params=["x", "y"])
```

Parameters

- study (Study) A Study object whose trials are plotted for their target values.
- params (list[str] / None) Parameter list to visualize. The default is all parameters.
- target (Callable [[FrozenTrial], float] / None) 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.

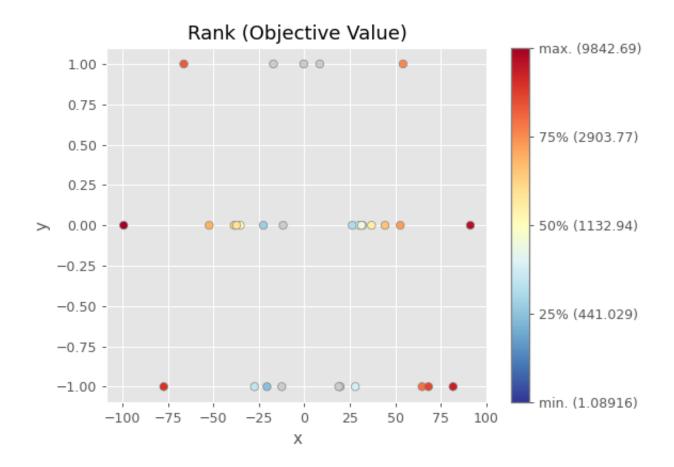
Returns

A matplotlib.axes.Axes object.

Return type

Axes

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior



notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

optuna.visualization.matplotlib.plot_slice

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

import optuna

The following code snippet shows how to plot the parameter relationship as slice plot.

```
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 (Study) A Study object whose trials are plotted for their target values.
- params (list[str] / None) Parameter list to visualize. The default is all parameters.
- target (Callable[[FrozenTrial], float] / None) 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.

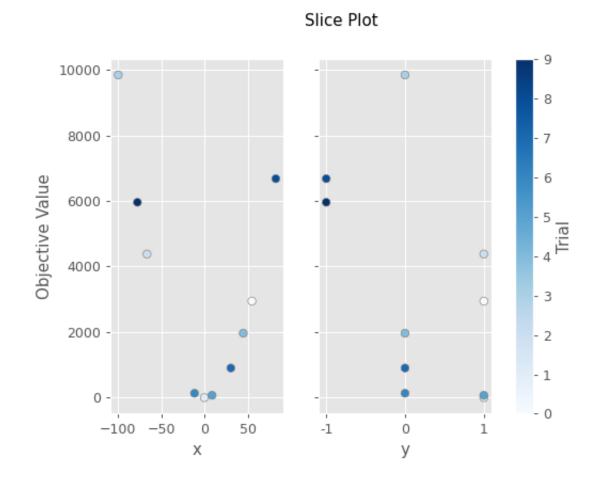
• target_name (str) – Target's name to display on the axis label.

Returns

A matplotlib.axes.Axes object.

Return type

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_terminator_improvement

Plot the potentials for future objective improvement.

This function visualizes the objective improvement potentials, evaluated with improvement_evaluator. It helps to determine whether we should continue the optimization or not. You can also plot the error evaluated with error_evaluator if the plot_error argument is set to True. Note that this function may take some time to compute the improvement potentials.

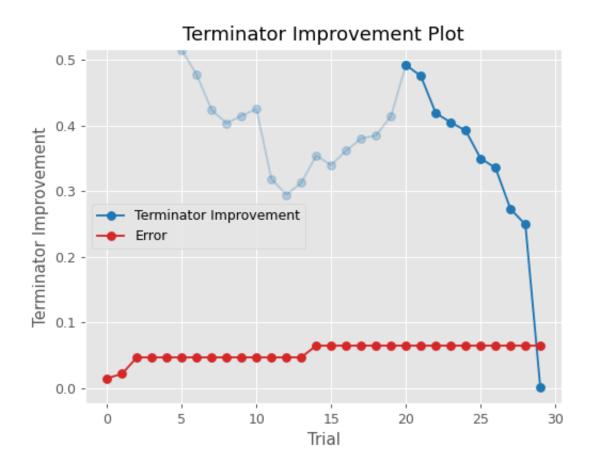
See also:

Please refer to optuna.visualization.plot_terminator_improvement().

Example

The following code snippet shows how to plot improvement potentials, together with cross-validation errors.

```
from lightgbm import LGBMClassifier
from sklearn.datasets import load_wine
from sklearn.model_selection import cross_val_score
from sklearn.model_selection import KFold
import optuna
from optuna.terminator import report_cross_validation_scores
from optuna.visualization.matplotlib import plot_terminator_improvement
def objective(trial):
    X, y = load_wine(return_X_y=True)
    clf = LGBMClassifier(
        reg_alpha=trial.suggest_float("reg_alpha", 1e-8, 10.0, log=True),
        reg_lambda=trial.suggest_float("reg_lambda", 1e-8, 10.0, log=True),
        num_leaves=trial.suggest_int("num_leaves", 2, 256),
        colsample_bytree=trial.suggest_float("colsample_bytree", 0.4, 1.0),
        subsample=trial.suggest_float("subsample", 0.4, 1.0),
        subsample_freq=trial.suggest_int("subsample_freq", 1, 7),
        min_child_samples=trial.suggest_int("min_child_samples", 5, 100),
    )
    scores = cross_val_score(clf, X, y, cv=KFold(n_splits=5, shuffle=True))
    report_cross_validation_scores(trial, scores)
    return scores.mean()
study = optuna.create_study()
study.optimize(objective, n_trials=30)
plot_terminator_improvement(study, plot_error=True)
```



Parameters

- study (Study) A Study object whose trials are plotted for their improvement.
- **plot_error** (*bool*) A flag to show the error. If it is set to True, errors evaluated by error_evaluator are also plotted as line graph. Defaults to False.
- **improvement_evaluator** (BaseImprovementEvaluator / None) An object that evaluates the improvement of the objective function. Default to RegretBoundEvaluator.
- **error_evaluator** (BaseErrorEvaluator / None) An object that evaluates the error inherent in the objective function. Default to CrossValidationErrorEvaluator.
- min_n_trials (*int*) The minimum number of trials before termination is considered. Terminator improvements for trials below this value are shown in a lighter color. Defaults to 20.

Returns

A matplotlib.axes.Axes object.

Return type

Axes

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

optuna.visualization.matplotlib.plot_timeline

```
optuna.visualization.matplotlib.plot_timeline(study)
```

Plot the timeline of a study.

See also:

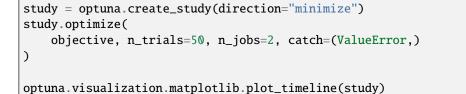
Please refer to optuna.visualization.plot_timeline() for an example.

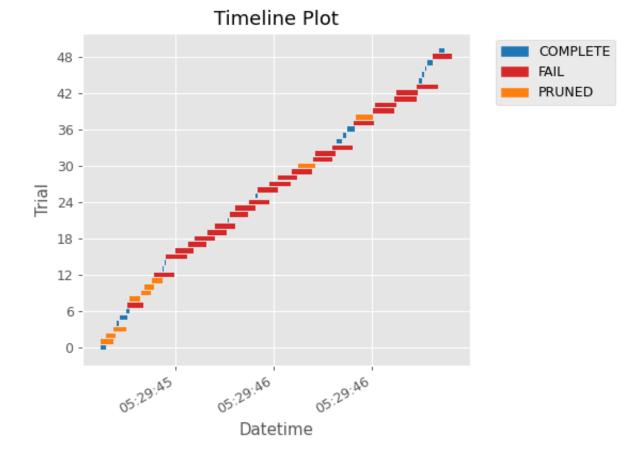
Example

The following code snippet shows how to plot the timeline of a study.

```
import time
import optuna

def objective(trial):
    x = trial.suggest_float("x", 0, 1)
    time.sleep(x * 0.1)
    if x > 0.8:
        raise ValueError()
    if x > 0.4:
        raise optuna.TrialPruned()
    return x ** 2
```





Parameters

study (Study) – A *Study* object whose trials are plotted with their lifetime.

Returns

A matplotlib.axes.Axes object.

Return type

Axes

Note: Added in v3.2.0 as an experimental feature. The interface may change in newer versions without prior notice. See https://github.com/optuna/optuna/releases/tag/v3.2.0.

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.

See also:

The visualization tutorial provides use-cases with examples.

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 distribu-tion?*

- How can I optimize a model with some constraints?
- How can I parallelize optimization?
 - 1. Multi-threading parallelization with a single node
 - 2. Multi-processing parallelization with single node
 - 3. Multi-processing parallelization with multiple nodes
- How can I solve the error that occurs when performing parallel optimization with SQLite3?
- Can I monitor trials and make them failed automatically when they are killed unexpectedly?
- How can I deal with permutation as a parameter?
- How can I ignore duplicated samples?

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:

```
import optuna
class Objective:
    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`.
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 rdb 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:

```
study = joblib.load("study.pkl")
print("Best trial until now:")
print(" Value: ", study.best_trial.value)
print(" Params: ")
for key, value in study.best_trial.params.items():
    print(f" {key}: {value}")
```

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 rdb 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:

```
optuna.logging.set_verbosity(optuna.logging.WARNING)
study = optuna.create_study()
study.optimize(objective)
# Logs like '[I 2020-07-21 13:41:45,627] Trial 0 finished with value:...' are disabled.
```

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 an instance of *samplers* 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.

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 *TrialPruned* raised in objective functions are propagated to the caller of *optimize()*. 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 *optimize()* which exception types to catch using the catch 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- ber	state	value	 param	system_attrs
0	Trial- State.FAIL		 0	Setting status of trial#0 as TrialState.FAIL because of the following error: ValueError('A test error in objective.')
1	Trial- State.COMPLE'	1269	 1	

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 \ 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 in your script, main.py, 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
$ python main.py
# On another terminal.
#
# Specify to use the second GPU, and run another optimization.
$ export CUDA_VISIBLE_DEVICES=1
$ python main.py
```

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}))
```

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 *optimize()*. Here's an example:

```
import optuna
# Turn off optuna log notes.
optuna.logging.set_verbosity(optuna.logging.WARN)

def objective(trial):
    x = trial.suggest_float("x", 0, 1)
    return x ** 2

def logging_callback(study, frozen_trial):
    previous_best_value = study.user_attrs.get("previous_best_value", None)
    if previous_best_value != study.best_value:
        study.set_user_attr("previous_best_value", study.best_value)
        print(
            "Trial {} finished with best value: {} and parameters: {}. ".format(
            frozen_trial.number,
            frozen_trial.params,
```

```
)
)
study = optuna.create_study()
study.optimize(objective, n_trials=100, callbacks=[logging_callback])
```

Note that this callback may show incorrect values when you try to optimize an objective function with $n_{jobs}!=1$ (or other forms of distributed optimization) due to its reads and writes to storage that are prone to race conditions.

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 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: *TPESampler*, *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,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...,x=5,...
 \hookrightarrow y=\emptyset)
             # 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.
 \rightarrow 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"],
```

If you are interested in an example 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.

6.4.17 How can I parallelize optimization?

The variations of parallelization are in the following three cases.

- 1. Multi-threading parallelization with single node
- 2. Multi-processing parallelization with single node
- 3. Multi-processing parallelization with multiple nodes

1. Multi-threading parallelization with a single node

Parallelization can be achieved by setting the argument n_jobs in *optuna.study.Study.optimize()*. However, the python code will not be faster due to GIL because *optuna.study.Study.optimize()* with n_jobs!=1 uses multi-threading.

While optimizing, it will be faster in limited situations, such as waiting for other server requests or C/C++ processing with numpy, etc., but it will not be faster in other cases.

For more information about 1., see APIReference.

2. Multi-processing parallelization with single node

This can be achieved by using JournalFileStorage or client/server RDBs (such as PostgreSQL and MySQL).

For more information about 2., see TutorialEasyParallelization.

3. Multi-processing parallelization with multiple nodes

This can be achieved by using client/server RDBs (such as PostgreSQL and MySQL). However, if you are in the environment where you can not install a client/server RDB, you can not run multi-processing parallelization with multiple nodes.

For more information about 3., see TutorialEasyParallelization.

6.4.18 How can I solve the error that occurs when performing parallel optimization with SQLite3?

We would never recommend SQLite3 for parallel optimization in the following reasons.

- To concurrently evaluate trials enqueued by *enqueue_trial()*, *RDBStorage* uses *SELECT*... *FOR UPDATE* syntax, which is unsupported in SQLite3.
- As described in the SQLAlchemy's documentation, SQLite3 (and pysqlite driver) does not support a high level of concurrency. You may get a "database is locked" error, which occurs when one thread or process has an exclusive lock on a database connection (in reality a file handle) and another thread times out waiting for the lock to be released. You can increase the default timeout value like *optuna.storages.RDBStorage("sqlite:///example.db", engine_kwargs={ "connect_args": { "timeout": 20.0}})* though.
- For distributed optimization via NFS, SQLite3 does not work as described at FAQ section of sqlite.org.

If you want to use a file-based Optuna storage for these scenarios, please consider using JournalFileStorage instead.

```
import optuna
from optuna.storages import JournalStorage, JournalFileStorage
storage = JournalStorage(JournalFileStorage("optuna-journal.log"))
study = optuna.create_study(storage=storage)
```

See the Medium blog post for details.

6.4.19 Can I monitor trials and make them failed automatically when they are killed unexpectedly?

Note: Heartbeat mechanism is experimental. API would change in the future.

A process running a trial could be killed unexpectedly, typically by a job scheduler in a cluster environment. If trials are killed unexpectedly, they will be left on the storage with their states *RUNNING* until we remove them or update their state manually. For such a case, Optuna supports monitoring trials using heartbeat mechanism. Using heartbeat, if a process running a trial is killed unexpectedly, Optuna will automatically change the state of the trial that was running on that process to *FAIL* from *RUNNING*.

```
import optuna
def objective(trial):
    (Very time-consuming computation)
# Recording heartbeats every 60 seconds.
# Other processes' trials where more than 120 seconds have passed
# since the last heartbeat was recorded will be automatically failed.
storage = optuna.storages.RDBStorage(url="sqlite:///:memory:", heartbeat_interval=60,...
grace_period=120)
study = optuna.create_study(storage=storage)
study.optimize(objective, n_trials=100)
```

Note: The heartbeat is supposed to be used with *optimize()*. If you use *ask()* and *tell()*, please change the state of the killed trials by calling *tell()* explicitly.

You can also execute a callback function to process the failed trial. Optuna provides a callback to retry failed trials as *RetryFailedTrialCallback*. Note that a callback is invoked at a beginning of each trial, which means *RetryFailedTrialCallback* will retry failed trials when a new trial starts to evaluate.

```
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(storage=storage)
```

6.4.20 How can I deal with permutation as a parameter?

Although it is not straightforward to deal with combinatorial search spaces like permutations with existing API, there exists a convenient technique for handling them. It involves re-parametrization of permutation search space of n items as an independent n-dimensional integer search space. This technique is based on the concept of Lehmer code.

A Lehmer code of a sequence is the sequence of integers in the same size, whose *i*-th entry denotes how many inversions the *i*-th entry of the permutation has after itself. In other words, the *i*-th entry of the Lehmer code represents the number of entries that are located after and are smaller than the *i*-th entry of the original sequence. For instance, the Lehmer code of the permutation (3, 1, 4, 2, 0) is (3, 1, 2, 1, 0).

Not only does the Lehmer code provide a unique encoding of permutations into an integer space, but it also has some desirable properties. For example, the sum of Lehmer code entries is equal to the minimum number of adjacent transpositions necessary to transform the corresponding permutation into the identity permutation. Additionally, the lexicographical order of the encodings of two permutations is the same as that of the original sequence. Therefore, Lehmer code preserves "closeness" among permutations in some sense, which is important for the optimization algorithm. An Optuna implementation example to solve Euclid TSP is as follows:

```
import numpy as np
import optuna
def decode(lehmer_code: list[int]) -> list[int]:
    """Decode Lehmer code to permutation.
    This function decodes Lehmer code represented as a list of integers to a permutation.
    .....
   all_indices = list(range(n))
   output = []
   for k in lehmer_code:
        value = all_indices[k]
        output.append(value)
        all_indices.remove(value)
   return output
# Euclidean coordinates of cities for TSP.
city_coordinates = np.array(
    [[0.0, 0.0], [1.0, 0.0], [0.0, 1.0], [1.0, 1.0], [2.0, 2.0], [-1.0, -1.0]]
)
n = len(city_coordinates)
def objective(trial: optuna.Trial) -> float:
    # Suggest a permutation in the Lehmer code representation.
   lehmer_code = [trial.suggest_int(f"x{i}", 0, n - i - 1) for i in range(n)]
   permutation = decode(lehmer_code)
   # Calculate the total distance of the suggested path.
   total_distance = 0.0
   for i in range(n):
        total_distance += np.linalg.norm(
            city_coordinates[permutation[i]] - city_coordinates[np.roll(permutation,_
→1)[i]]
        )
   return total_distance
study = optuna.create_study()
study.optimize(objective, n_trials=10)
lehmer_code = study.best_params.values()
print(decode(lehmer_code))
```

6.4.21 How can I ignore duplicated samples?

Optuna may sometimes suggest parameters evaluated in the past and if you would like to avoid this problem, you can try out the following workaround:

```
import optuna
from optuna.trial import TrialState
def objective(trial):
   # Sample parameters.
   x = trial.suggest_int("x", -5, 5)
   y = trial.suggest_int("y", -5, 5)
   # Fetch all the trials to consider.
   # In this example, we use only completed trials, but users can specify other states
    # such as TrialState.PRUNED and TrialState.FAIL.
   states_to_consider = (TrialState.COMPLETE,)
    trials_to_consider = trial.study.get_trials(deepcopy=False, states=states_to_
\hookrightarrow consider)
    # Check whether we already evaluated the sampled `(x, y)`.
   for t in reversed(trials_to_consider):
        if trial params == t params:
            # Use the existing value as trial duplicated the parameters.
            return t.value
    # Compute the objective function if the parameters are not duplicated.
    # We use the 2D sphere function in this example.
   return x ** 2 + y ** 2
study = optuna.create_study()
study.optimize(objective, n_trials=100)
```

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