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Towards Automated Design of Bayesian Optimization via Exploratory Landscape Analysis

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Abstract

Bayesian optimization (BO) algorithms form a class of surrogate-based heuristics, aimed at efficiently computing high-quality solutions for numerical black-box optimization problems. The BO pipeline is highly modular, with different design choices for the initial sampling strategy, the surrogate model, the acquisition function (AF), the solver used to optimize the AF, etc. We demonstrate in this work that a dynamic selection of the AF can benefit the BO design. More precisely, we show that already a naïve random forest regression model, built on top of exploratory landscape analysis features that are computed from the initial design points, suffices to recommend AFs that outperform any static choice, when considering performance over the classic BBOB benchmark suite for derivative-free numerical optimization methods on the COCO platform. Our work hence paves a way towards AutoML-assisted, on-the-fly BO designs that adjust their behavior on a run-by-run basis.

1 Introduction

In optimization we often encounter black-box problems having no explicit formulation of the underlying function or its derivatives. To identify high-quality solutions for such functions, black-box algorithms rely on an iterative process of querying the quality of the solution candidates it suggests, and adjusting their strategy to obtain the next set of candidate solutions. This process is particularly challenging when the maximal number of evaluations that can be made before a final recommendation is expected is very small compared to the size of the design space.

A standard approach for such settings is Bayesian optimization (BO) [Mockus, 2012], a family of surrogate-based optimization algorithms that obtains its candidate solutions via the following process: a first set of candidates, known as the *initial design* or *design of experiment* (DoE), is obtained from a classic sampling strategy, e.g., (quasi-)random distributions or space filling designs. After evaluation, these points are used to build a surrogate model, an approximation of the unknown objective function capturing the uncertainty. An *acquisition function* (AF) (also: *infill criterion*) determines which point to sample next based on the predicted mean and variance of the surrogate model, requiring no evaluations of the true problem. As long as the budget is not exhausted, the surrogate model is updated and the algorithm repeats the last steps.

All steps of the BO pipeline are subject to different design choices, impacting its performance [Lindauer et al., 2019, Cowen-Rivers et al., 2021, Bossek et al., 2020]. Of particular importance for the overall BO performance is the balance between exploration and exploitation to efficiently find the optimal solution, which is strongly influenced by the choice of the AF. Although many different AFs have been introduced (e.g., Probability of Improvement (PI), Expected Improvement (EI), Upper Confidence Bound (UCB) [Forrester et al., 2008] and Thompson Sampling (TS) [Thompson, 1933]),

6th Workshop on Meta-Learning at NeurIPS 2022, New Orleans.

Figure 1: **How to select acquisition function (AF) schedules** Based on the evaluated initial design of a BO run, we compute the ELA features. With those we query a trained RF and observe the predicted performance of each AF schedule. The Acquisition Function Selector returns the AF schedule with the best predicted performance to use for surrogate-based evaluations.

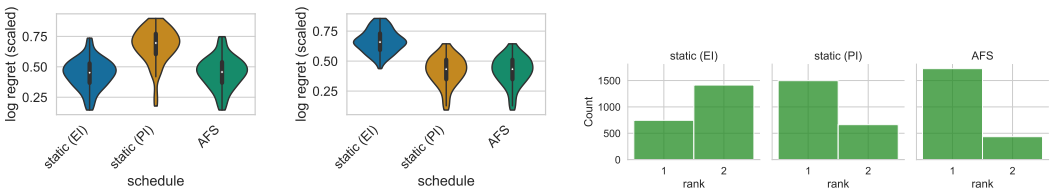
there are no guidelines on how to select the most appropriate AF given the characteristics of the problem at hand. Furthermore, AF design decisions have predominantly considered a *static* choice over the entire BO procedure. Only few works have considered *dynamic* choices when selecting AFs [Hoffman et al., 2011, Kandasamy et al., 2020, Cowen-Rivers et al., 2021], and similarly to insights obtained in other domains of optimization, have shown the potential of opting for dynamic combinations AF rather than a static choice.
Orthogonal to this, performance gains may also be possible through the application of algorithm selection (AS) techniques [Rice, 1976]. Given sufficiently heterogeneous problem instances, and *based exclusively on their characteristics*, choosing different AFs or AF schedules might result in better performance than applying the same AF (schedule) to all problems, which is known as per-instance algorithm selection (PIAS) [Kerschke et al., 2019]. More importantly, we observe that the *properties of the initial design itself* further influence the choice of the AF, so we may want to select different AFs per run, even for the same problem instance. This is in line with *per-run algorithm selection*, as suggested in [Jankovic et al., 2022, Kostovska et al., 2022] for a portfolio of iterative optimization heuristics.

Motivated by recent insights from the AS domain, we aim to understand the interplay between the problem (characterized through the initial design), the choice of the AF (schedule), and the BO performance. To this end, we benchmark our approach on a test suite of well-established black-box numerical optimization problems, the BBOB functions of the COCO framework [Hansen et al., 2021]. We build and train a model, called the Acquisition Function Selector (AFS) (Figure 1), which automatically selects the best suited AF (schedule) for a certain problem. To represent problems, we employ *exploratory landscape analysis (ELA)* [Mersmann et al., 2011]. ELA is a framework for the extraction and computation of low-level numerical landscape features of black-box problems (related to e.g., multimodality, separability, conditioning, presence of plateaus, etc.) from sampled points and their evaluations. Here, we use the evaluated *initial design* for computing the ELA features. Since BO anyway evaluates the initial design before starting the surrogate-based optimization process, the use of ELA features comes at no evaluation cost. Our AF schedules are composed of either PI (more exploitative), EI (more explorative) or combinations of both.

Our key insights are that (i) already a selector built on top of a naïve random forest regression model outperforms any static AF schedule, (ii) the choice of the AF model should depend on the problem instance, but also on the characteristics (and in particular the quality) of the initial design, and (iii) the schedules that switch from EI to PI improve over static EI and PI.

2 Experiments

Building our Acquisition Function Selector (AFS) (see Figure 1) consists of two steps. First, we gather performance data of our seven AF schedules (static EI, static PI, and five dynamic ones: random, round robin, as well as three variants of explore-exploit schedules that switch from EI to PI after $25\,\%$, $50\,\%$ and $75\,\%$ of the budget). Second, we train our AFS in the following way. We build a multi-target regression model that maps the ELA features of the initial design to the performance of each AF schedule. Our AFS then selects the schedule with the best predicted performance.
We evaluate our schedules on the 24 single-objective noiseless BBOB functions of the COCO benchmark [Hansen et al., 2021] in dimension 5 and 5 instances with 60 seeds). The size of the initial design is set to $10d = 50$ data points and a budget of $40d = 100$ function evaluations is used for the surrogate-based optimization part. The initial design is the same for every seed, so every schedule sees



(a) BBOB Function 7 (b) BBOB Function 22 (c) Ranks aggregated over all BBOB functions.

Figure 2: AFS selecting between static PI and EI adopts the shape of the better performing schedule and ranks first.

the same initial design. We adapt SMAC3 [Lindauer et al., 2022] to enable dynamic AF schedules and we use a Gaussian Process (GP) as surrogate model. We extract ELA features based on samples of the initial design and their function evaluations using the `flacco` library [Kerschke and Trautmann, 2019]. Among the 300 features (grouped in sets) in the library, we choose 38 cheap-to-compute features not requiring further function evaluations, namely those from y-Distribution, Meta-Model, Dispersion, Information Content and Nearest-Better Clustering feature sets, following practices in the literature [Belkhir et al., 2016, Jankovic et al., 2021]. In our setup, ELA feature computation for an initial design of 50 points takes about $0.4\,\mathrm{s}$, which is negligible compared to an expensive function evaluation. In this work, we restrict our attention to continuous problems, but ELA may also work well for discrete (and possibly mixed-integer) search spaces [Pikalov and Mironovich, 2022]. We then train a standard random forest (RF) [Ho, 1995, Pedregosa et al., 2011] model ($70/30$ train/test split) to regress the performance (log regret, normalized per problem) for each schedule based on the input ELA features. The schedule with the best predicted performance is selected by the AFS.
All experiments were conducted on a Slurm CPU cluster with 1592 CPUs available across nodes. For visualization, we consider the log-regret of the incumbent (best evaluated search point) and only visualize the evaluations proposed by BO, omitting the initial design. In the violin plots, the log-regret of the final incumbents of all 60 seeds are normalized to $[0, 1]$ per BBOB function. In the convergence plots, the log-regret of the incumbents are normalized across runs to $[0, 1]$ per BBOB function, and the means with the $95\,\%$ confidence intervals are shown. Ranking is computed per run, i.e. per seed, BBOB function and instance. The AFS is assigned the same rank as the schedule it chose. We only plot performance on the test data. The plots for each function can be found in Appendix B. You can find the repository here: `https://github.com/automl/BO-AFS`.

Results Before we learn to select from our portfolio containing static and dynamic schedules, we first consider selecting either static PI or static EI. We can observe that AFS adopts the shape of the better performing acquisition function (Figures 2a and 2b) and aggregated over all functions ranks first (Figure 2c), demonstrating the potential to select between AFs based on the initial design. We then extend the AFS to select between all seven proposed schedules. We introduce the *virtual best solver* (VBS), which is our oracle, always selecting the best schedule per run. The general optimal choice of static or dynamic AF schedules depends on the problem at hand (see figures in Appendix B). As a rule of thumb, switching from EI to PI after a certain percentage of the budget of total number of function evaluations is beneficial and can boost performance, see Figure 3. However, the optimal switching point is highly problem-dependent and likely run-dependent. On average, switching after $25\,\%$ seems to be a viable general rule if the problem's properties are unknown. Moreover, due to the initial design, we gain information about the problem landscape based on ELA features for that specific run. Already with a simple, non-tuned RF, we are able to select well-performing schedules with the AFS. In this case, the AFS (apart from the VBS) also shows the best anytime-performance which is not necessarily guaranteed as the AFS is trained on the final performance of the other schedules. Again, we rank across all functions and instances and observe that the mass of ranks for AFS is centered on the first, in contrast to all other schedules, see Figure 4. In summary, our AFS is able to propose appropriate schedules from a portfolio based on the initial design per run.

3 Conclusion and Future Work

Using a standard test bed for benchmarking single-objective numerical black-box optimization techniques, the BBOB suite of the COCO environment, we have shown in this work that a per-run

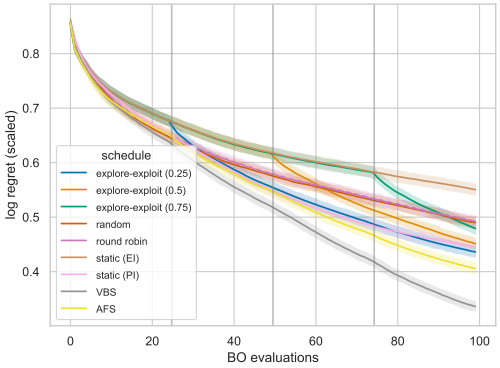


Figure 3: Switching AFs and especially selecting AF schedules (AFS) is beneficial. Scaled log-regret averaged over 5 instances of all 24 BBOB functions for 5 dimensions with the 95 % confidence interval for the schedules from Table 1.

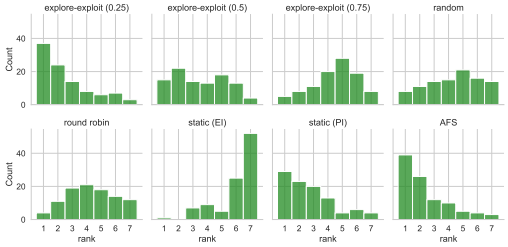


Figure 4: Ranks of schedules, aggregated over all BBOB functions, instances and seeds. AFS has the most favorable rank distribution.

selection of the acquisition function can benefit the performance of Bayesian optimization (BO) approaches. More precisely, we have seen that a landscape-aware selection of the AF, choosing from a portfolio of seven different AF schedules, outperforms any static choice. This advantage was realized with a naïve random forest regression approach, and it seems likely that further improvements can be expected from a proper model selection, e.g., using `auto-sklearn` [Feurer et al., 2020].

Our long-term objective is the development of modular BO algorithms that are trained to select their modules, including the AF, on the fly, i.e., during the optimization process. Such *dynamic algorithm configuration* (DAC) [Biedenkapp et al., 2020, 2022] approaches were recently shown capable of outperforming classic (static) *hyperparameter optimization* approaches. A key issue in the design of DAC is the identification of features that the trained model can use to guide its selection. Our results provide strong motivation to consider exploratory landscape analysis for this purpose. Blending the ELA features with information obtained from the surrogate model clearly is a natural next step for our work.

In our study, we have used a relatively large initial design size ($10d$ points or $1/3$ of the total budget). Considering [Bossek et al., 2020], an intermediate decision whether to continue with the initial design or to start the surrogate-based optimization should bring additional performance gains. To realize this potential, a thorough investigation of suitable ELA features is needed, since some features cannot be considered reliable when based on such comparatively small sample sizes [Belkhir et al., 2016].

We see our work as a continuation of the per-run algorithm selection approach suggested in [Jankovic et al., 2022, Kostovska et al., 2022]. In particular, we believe that it is not only the instance per se that should guide the selection of algorithm components and configurations, but also the particular trajectory that the algorithm follows in a particular run. In the future, we aim to develop a deeper understanding for when to switch from initial design sampling to using explorative AFs or exploitative ones. While in this first proof-of-concept study we have only considered EI and PI as AFs, in future studies we intend to include other AFs such as Upper Confidence Bound (UCB) [Forrester et al., 2008], Top-Two Expected Improvement (TTEI) [Qin et al., 2017], and Thompson Sampling (TS) [Thompson, 1933].

Acknowledgments

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Checklist

1. For all authors...
   (a) Do the main claims made in the abstract and introduction accurately reflect the paper's contributions and scope? [Yes]
   (b) Did you describe the limitations of your work? [Yes]
   (c) Did you discuss any potential negative societal impacts of your work? [No] We see no potential negative societal impact because our method is about speeding up an existing black-box optimization algorithm, therefore reducing required resources.
   (d) Have you read the ethics review guidelines and ensured that your paper conforms to them? [Yes]
2. If you are including theoretical results...
   (a) Did you state the full set of assumptions of all theoretical results? [N/A]
   (b) Did you include complete proofs of all theoretical results? [N/A]
3. If you ran experiments...
   (a) Did you include the code, data, and instructions needed to reproduce the main experimental results (either in the supplemental material or as a URL)? [Yes] `https://github.com/automl/BO-AFS`
   (b) Did you specify all the training details (e.g., data splits, hyperparameters, how they were chosen)? [Yes]
   (c) Did you report error bars (e.g., with respect to the random seed after running experiments multiple times)? [Yes]
   (d) Did you include the total amount of compute and the type of resources used (e.g., type of GPUs, internal cluster, or cloud provider)? [Yes]
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5. If you used crowdsourcing or conducted research with human subjects...
   (a) Did you include the full text of instructions given to participants and screenshots, if applicable? [N/A]
   (b) Did you describe any potential participant risks, with links to Institutional Review Board (IRB) approvals, if applicable? [N/A]
   (c) Did you include the estimated hourly wage paid to participants and the total amount spent on participant compensation? [N/A]

A Acquisition Function Schedules

Name	Schedule
static (EI)	EI EI EI EI
static (PI)	PI PI PI PI
random	EI PI PI EI EI EI PI EI
round robin	EI PI EI PI EI PI EI PI
explore-exploit (0.25)	EI PI PI PI
explore-exploit (0.5)	EI EI PI PI
explore-exploit (0.75)	EI EI EI PI
VBS (Virtual Best Solver)	EI PI EI PI
AFS (AF Selector)	EI PI EI PI

Table 1: Schedule portfolio of PI, EI and their combinations. AFS is a selector that aims to predict which of the first seven schedules is the best. VBS is a perfect selector and forms the ground truth for AFS.

B Additional Results

In this section we provide all boxplot and convergence figures for each BBOB function. Please note that because the VBS is selected based on final performance, it does not always show the best anytime-performance.

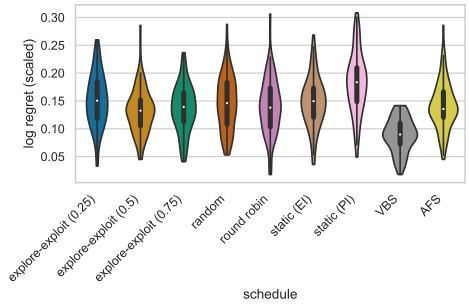
We first present a more in-depth discussion of the results on specific BBOB functions, focusing on the manually defined schedules. A first observation is that switching from EI to PI is in general beneficial when the function landscape has an adequate global structure (F1-F19). Here, the only exceptions are F5 and F19. F5 is a purely linear function, where EI performs best as it explores fast in the beginning and exploits sufficiently fast later on because of the simplicity of the landscape. For F19, we hypothesize that only PI is able to exploit a lucky initial design landing close to optima.

In addition, we can see that PI works well for uni-modal and quite smooth functions (F1-F14), while performing even better when used after the switch. This observation is in line with PI's exploitative behavior. In these cases exploiting does not miss any other optima further away in the landscape.

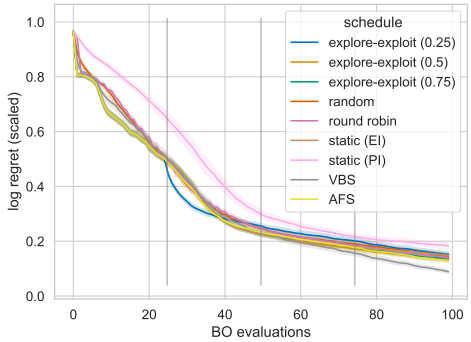
In contrast, PI is in general worse than EI and also not beneficial after the switch for multi-modal functions with weak global structure (F20-F24). Again, this is in line with our intuition because for these functions we have many important basins of attraction that have to be discovered before starting exploitation. The only exception is F23 (Figure 27), a rugged function with a high number of global optima, where the probability of starting in a basin of attraction is high and thus exploitation is a viable strategy. Also, the flatter the landscape the worse PI performs which can be also seen in F7 (slope with step, Figure 11).

Besides the static and the switching schedules, round robin switches from EI to PI and vice versa for each new function evaluation. The round robin schedule creates a step-wise progress, but is never the best strategy. Apparently, less frequent switching is preferable in order to take advantage of the strengths of each AF. On average, the random schedule performs similarly to round robin, but with a smoother progression. Most likely, the random schedule still switches too frequently for the AFs to work effectively.

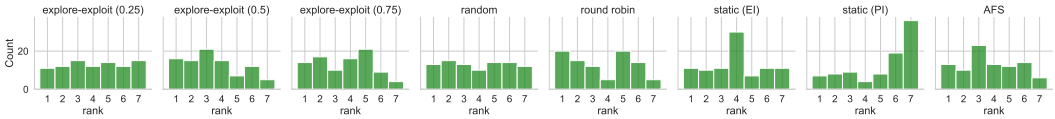
On F16 we observe that a late switch from EI to PI performs best, see Figure 20b. We can also nicely spot the general boosts after switching after $25\,\%$, $50\,\%$ and $75\,\%$. F16 has a highly rugged and moderately repetitive landscape with many local optima with evident quality difference. Therefore, PI can be trapped in a bad local optimum if applied too early.



(a) Final Log Regret (Scaled)

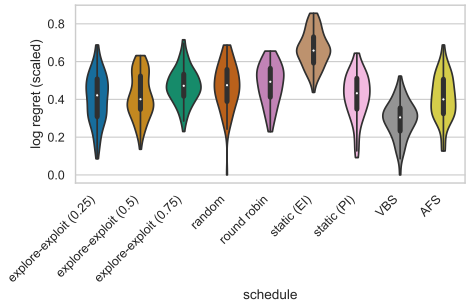


(b) Log-Regret (Scaled) per Step

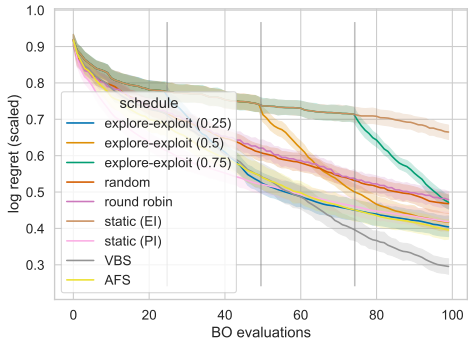


(c) Rank

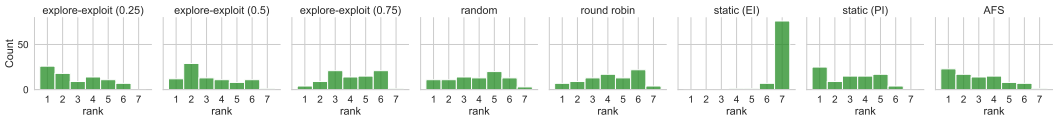
Figure 5: BBOB Function 1



(a) Final Log Regret (Scaled)

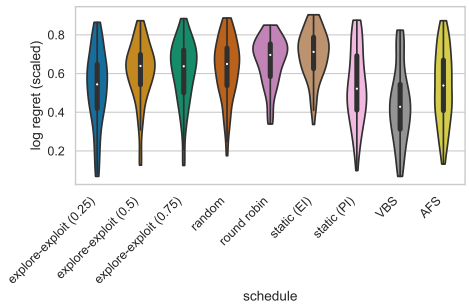


(b) Log-Regret (Scaled) per Step

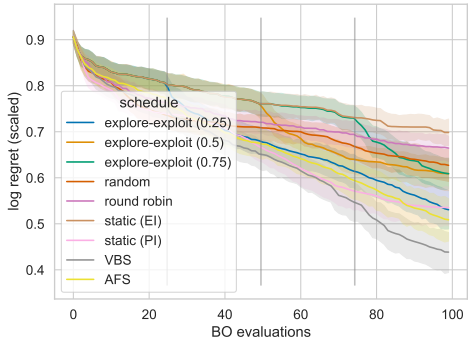


(c) Rank

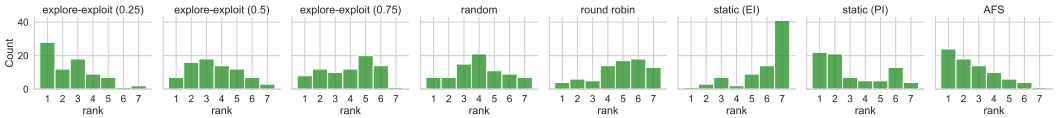
Figure 6: BBOB Function 2



(a) Final Log Regret (Scaled)

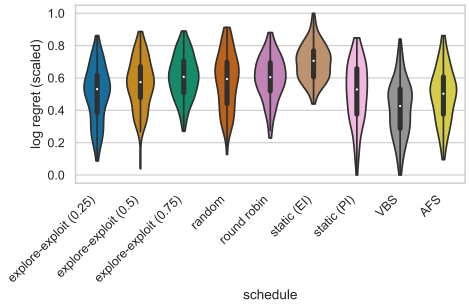


(b) Log-Regret (Scaled) per Step

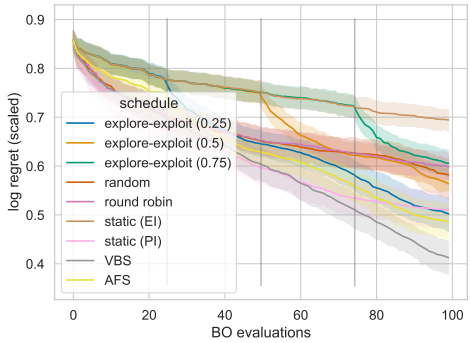


(c) Rank

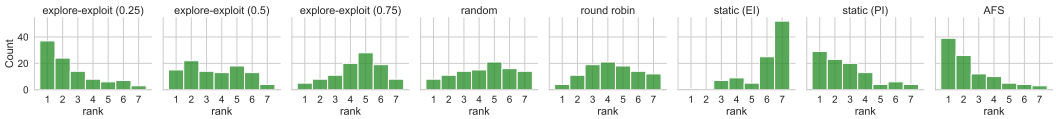
Figure 7: BBOB Function 3



(a) Final Log Regret (Scaled)

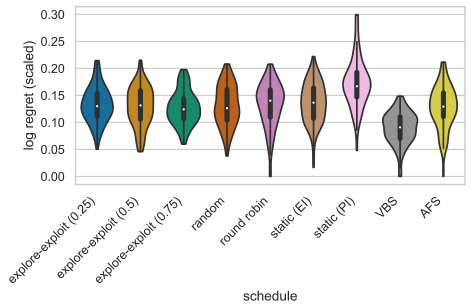


(b) Log-Regret (Scaled) per Step

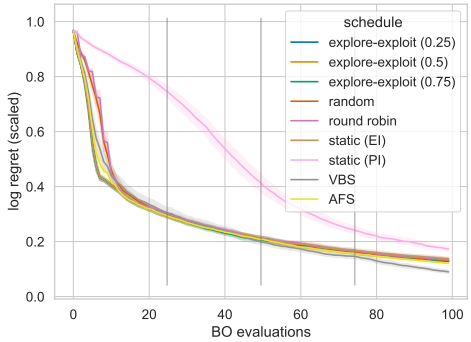


(c) Rank

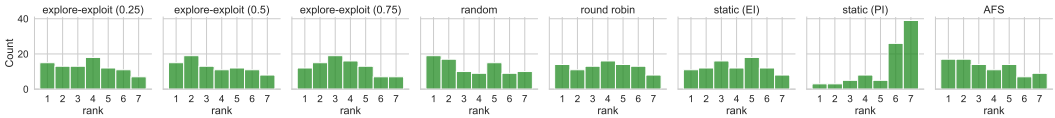
Figure 8: BBOB Function 4



(a) Final Log Regret (Scaled)

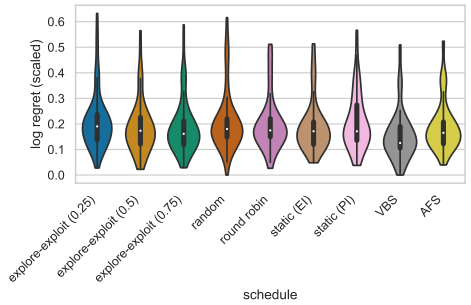


(b) Log-Regret (Scaled) per Step

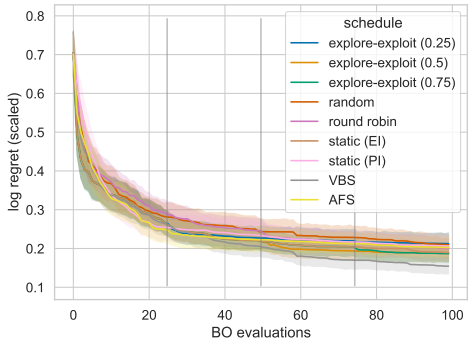


(c) Rank

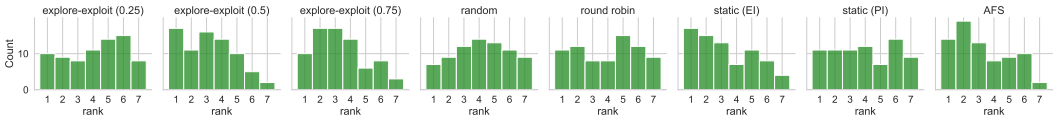
Figure 9: BBOB Function 5



(a) Final Log Regret (Scaled)

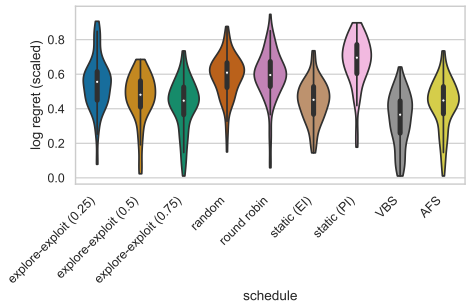


(b) Log-Regret (Scaled) per Step

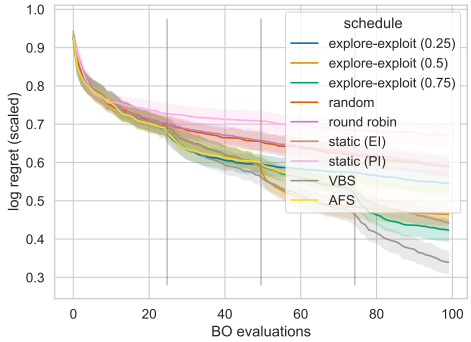


(c) Rank

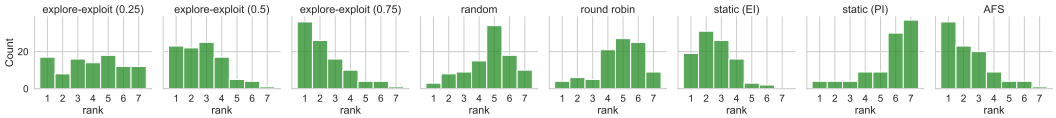
Figure 10: BBOB Function 6



(a) Final Log Regret (Scaled)

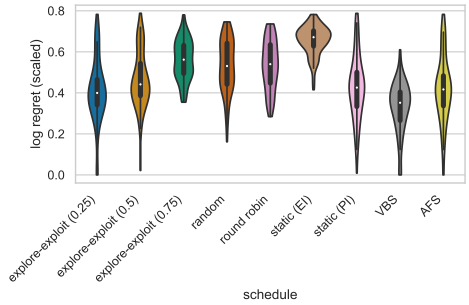


(b) Log-Regret (Scaled) per Step

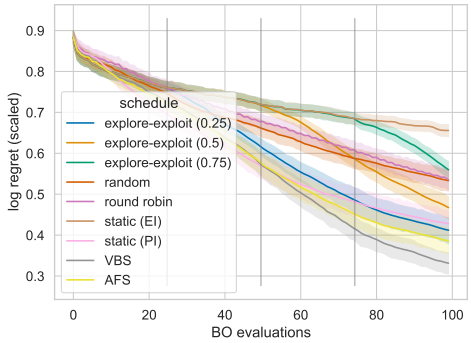


(c) Rank

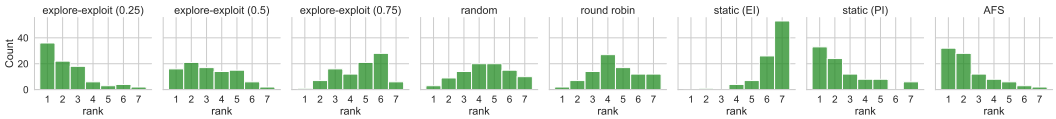
Figure 11: BBOB Function 7



(a) Final Log Regret (Scaled)

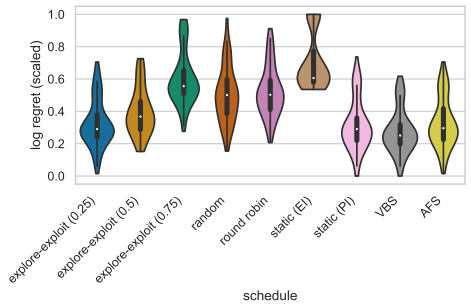


(b) Log-Regret (Scaled) per Step

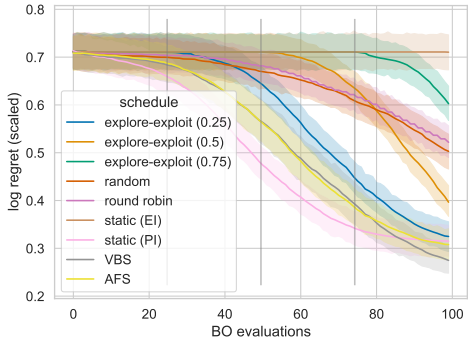


(c) Rank

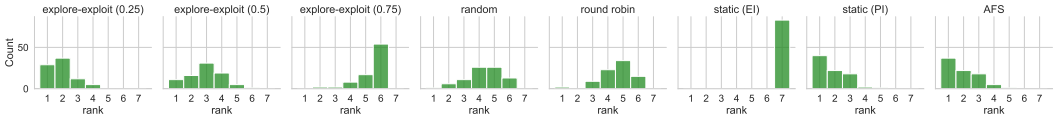
Figure 12: BBOB Function 8



(a) Final Log Regret (Scaled)

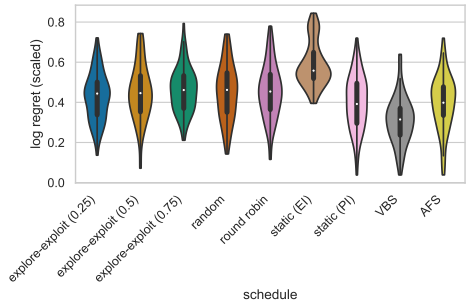


(b) Log-Regret (Scaled) per Step

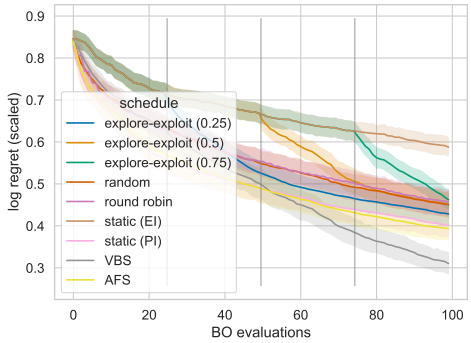


(c) Rank

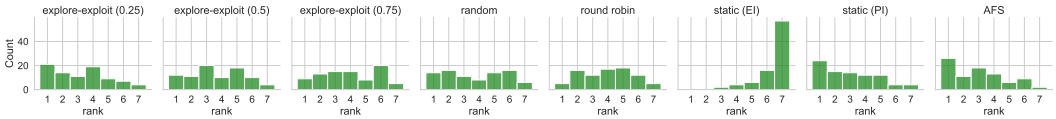
Figure 13: BBOB Function 9



(a) Final Log Regret (Scaled)

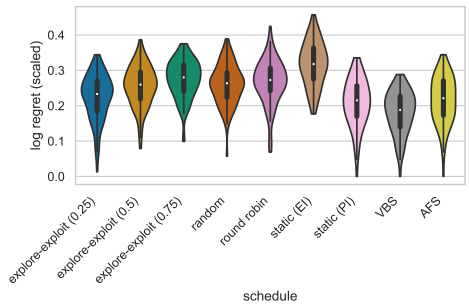


(b) Log-Regret (Scaled) per Step

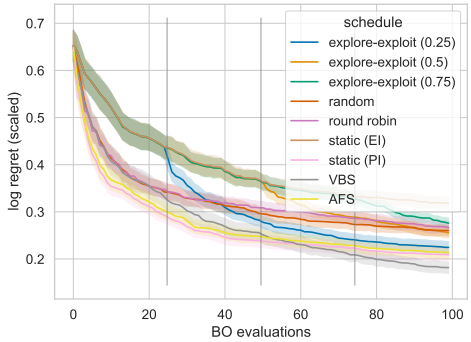


(c) Rank

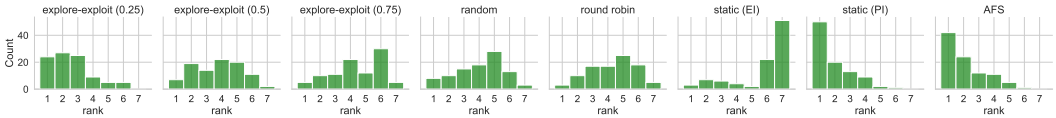
Figure 14: BBOB Function 10



(a) Final Log Regret (Scaled)

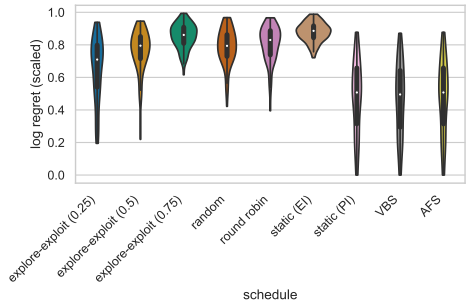


(b) Log-Regret (Scaled) per Step

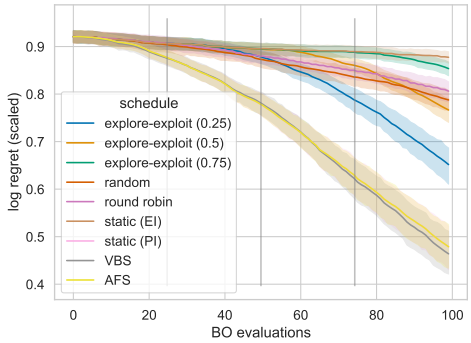


(c) Rank

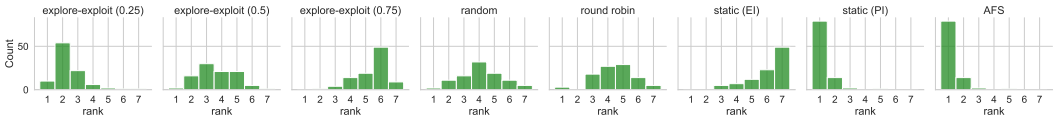
Figure 15: BBOB Function 11



(a) Final Log Regret (Scaled)

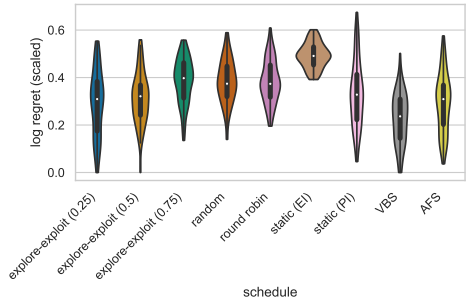


(b) Log-Regret (Scaled) per Step

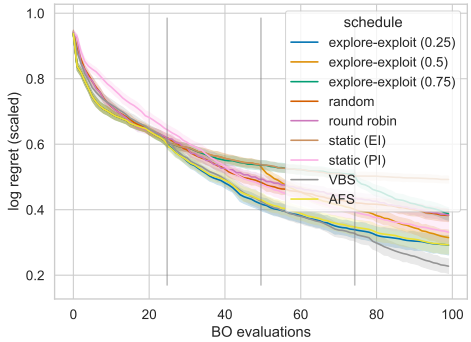


(c) Rank

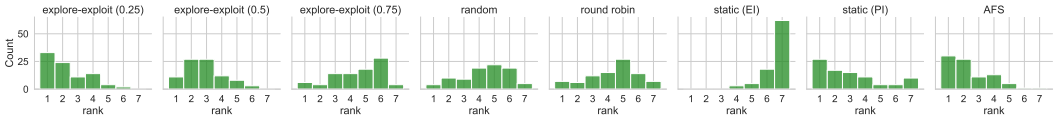
Figure 16: BBOB Function 12



(a) Final Log Regret (Scaled)

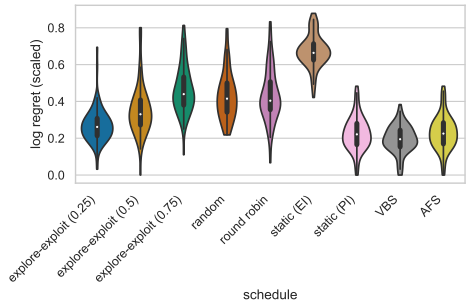


(b) Log-Regret (Scaled) per Step

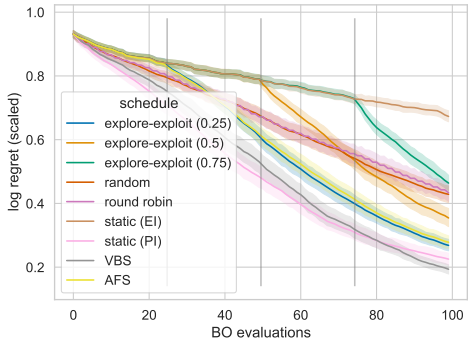


(c) Rank

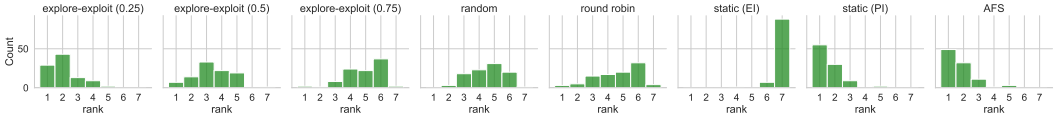
Figure 17: BBOB Function 13



(a) Final Log Regret (Scaled)

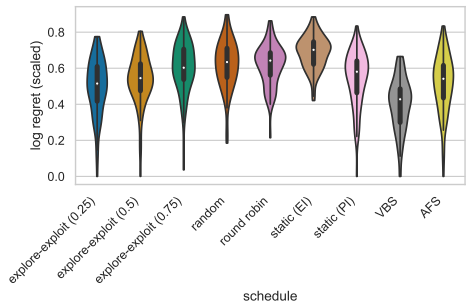


(b) Log-Regret (Scaled) per Step

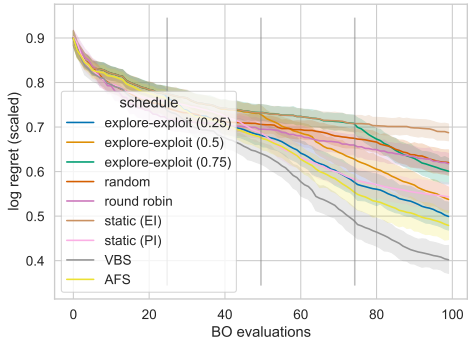


(c) Rank

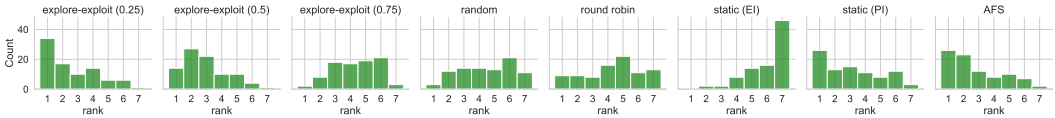
Figure 18: BBOB Function 14



(a) Final Log Regret (Scaled)

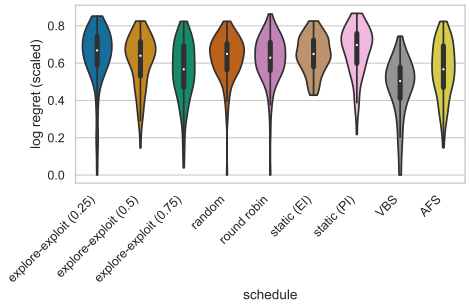


(b) Log-Regret (Scaled) per Step

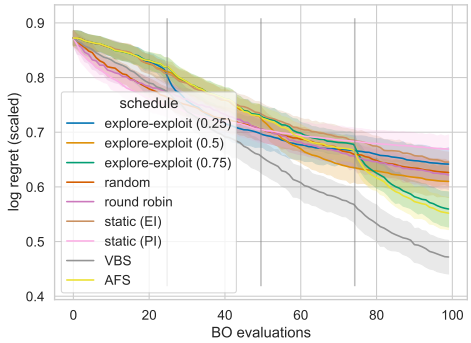


(c) Rank

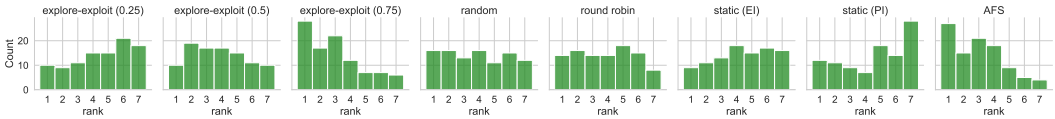
Figure 19: BBOB Function 15



(a) Final Log Regret (Scaled)

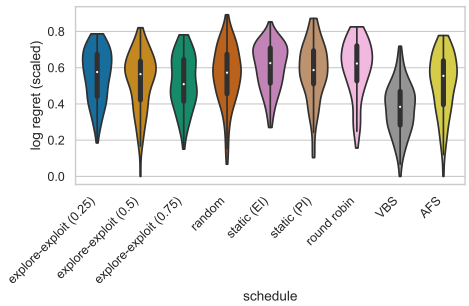


(b) Log-Regret (Scaled) per Step

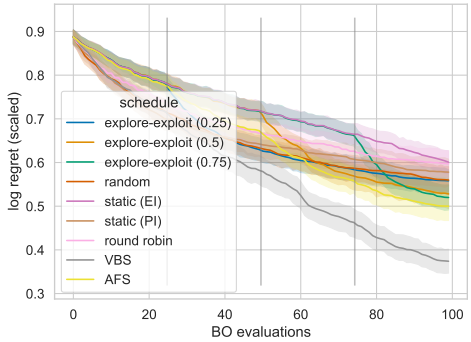


(c) Rank

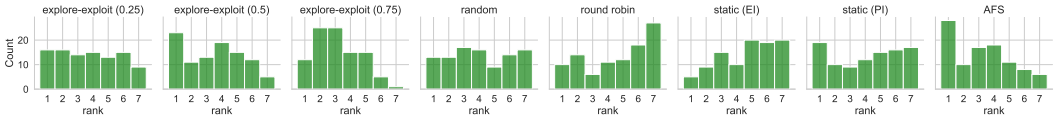
Figure 20: BBOB Function 16



(a) Final Log Regret (Scaled)

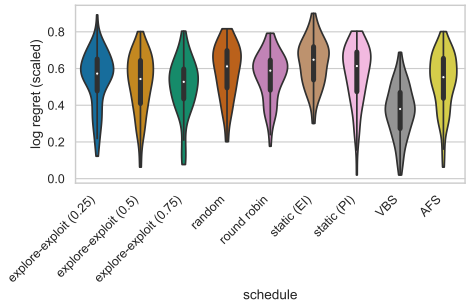


(b) Log-Regret (Scaled) per Step

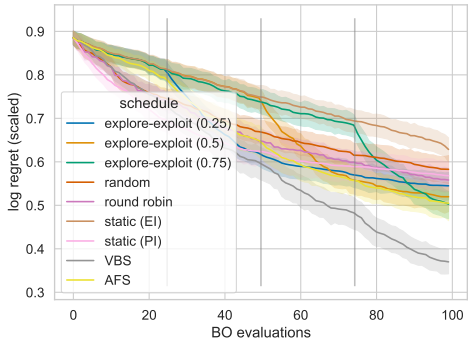


(c) Rank

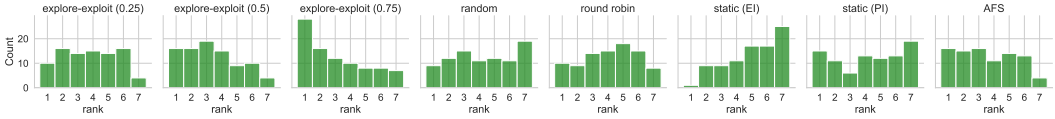
Figure 21: BBOB Function 17



(a) Final Log Regret (Scaled)

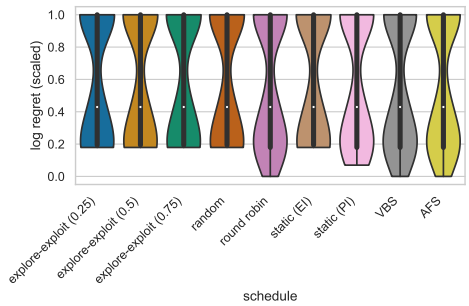


(b) Log-Regret (Scaled) per Step

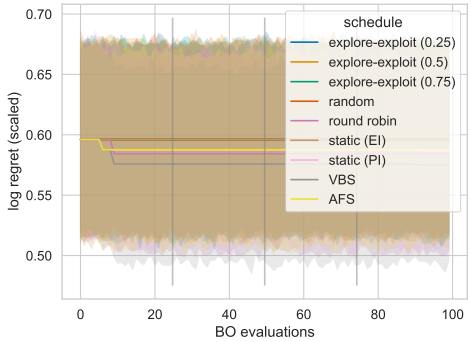


(c) Rank

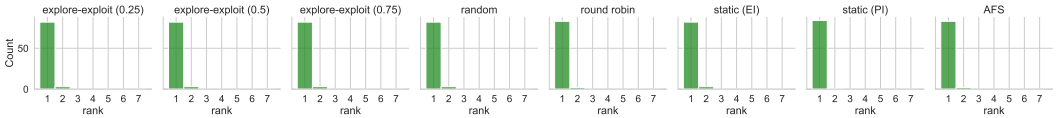
Figure 22: BBOB Function 18



(a) Final Log Regret (Scaled)

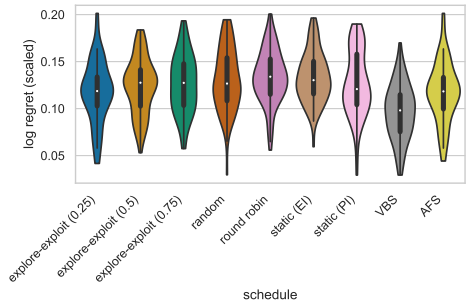


(b) Log-Regret (Scaled) per Step

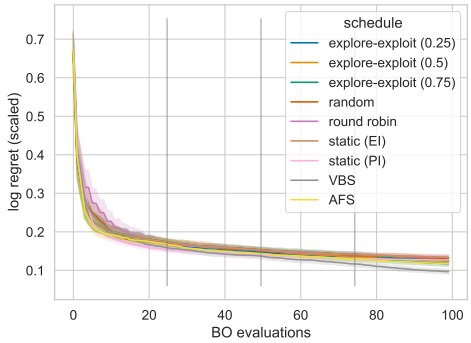


(c) Rank

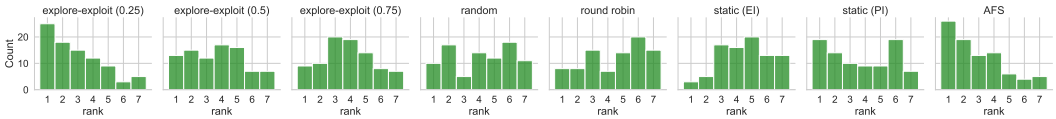
Figure 23: BBOB Function 19



(a) Final Log Regret (Scaled)

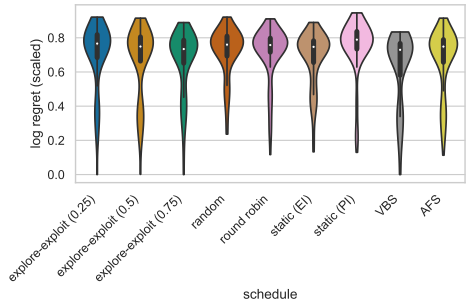


(b) Log-Regret (Scaled) per Step

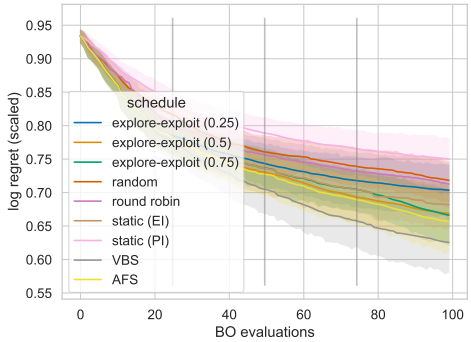


(c) Rank

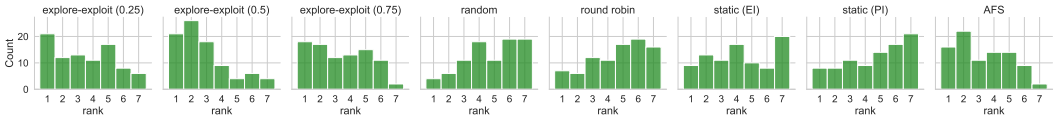
Figure 24: BBOB Function 20



(a) Final Log Regret (Scaled)

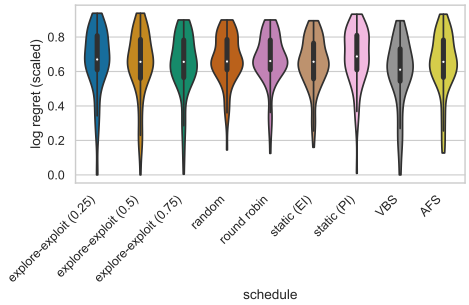


(b) Log-Regret (Scaled) per Step

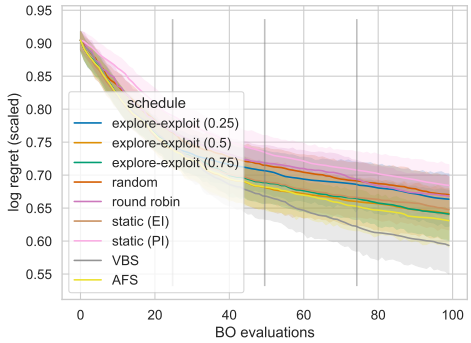


(c) Rank

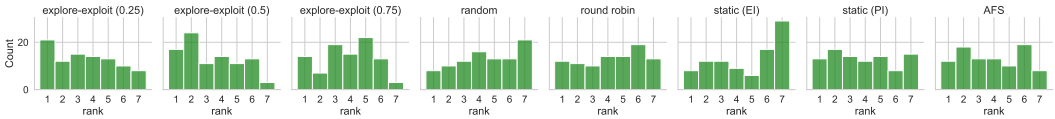
Figure 25: BBOB Function 21



(a) Final Log Regret (Scaled)

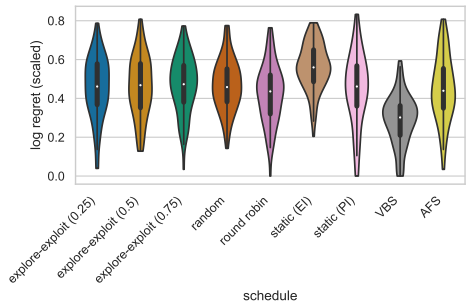


(b) Log-Regret (Scaled) per Step

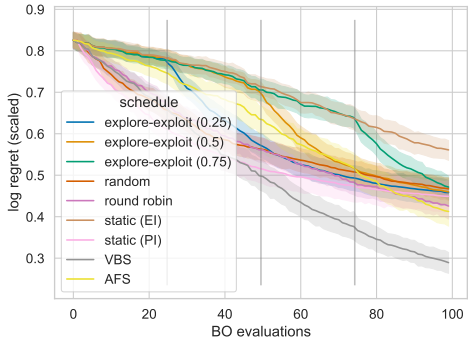


(c) Rank

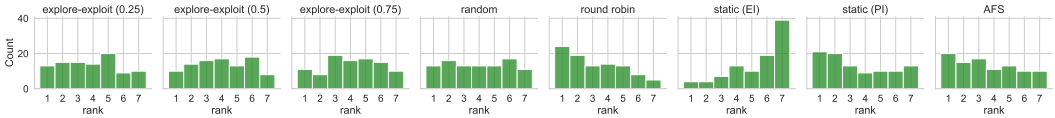
Figure 26: BBOB Function 22



(a) Final Log Regret (Scaled)

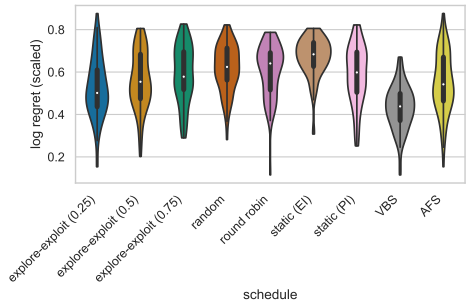


(b) Log-Regret (Scaled) per Step

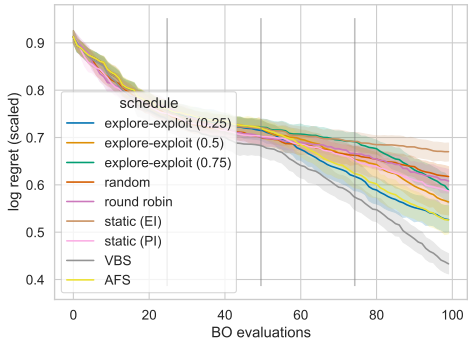


(c) Rank

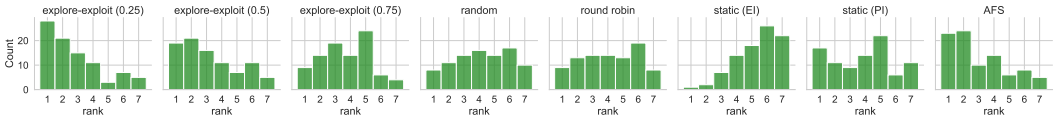
Figure 27: BBOB Function 23



(a) Final Log Regret (Scaled)



(b) Log-Regret (Scaled) per Step



(c) Rank

Figure 28: BBOB Function 24