Time-Bounded Sequential Parameter Optimization

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Automatically find good instantiation of parameters

- Eliminate most tedious part of algorithm design and end use
- Save development time & improve performance

Parameter Optimization Methods

- Lots of work on numerical parameters, e.g.
  - *CALIBRA* [Adenso-Diaz & Laguna, '06]
  - Population-based, e.g. *CMA-ES* [Hansen et al, '95-present]

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- Categorical parameters
  - Racing algorithms, *F-Race* [Birattari et al., '02-present]
  - Iterated Local Search, *ParamILS* [Hutter et al., AAAI '07 & JAIR'09]

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- Success of parameter optimization
  - Many parameters (*e.g.*, CPLEX with 63 parameters)
  - Large speedups (sometimes orders of magnitude!)
  - For many problems: SAT, MIP, time-tabling, protein folding, ...

Limitations of Model-Free Parameter Optimization

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  - Which parameters interact?
  - For which types of instances is a parameter setting good?

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Response surface models can help

- Predictive models of algorithm performance with given parameter settings

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  - Categorical parameters
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  - Very promising results for both

Outline

1. Sequential Model-Based Optimization
2. Reducing the Computational Overhead Due To Models
3. Conclusions

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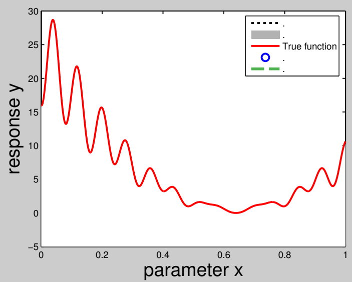
Blackbox function optimization; function = algo. performance



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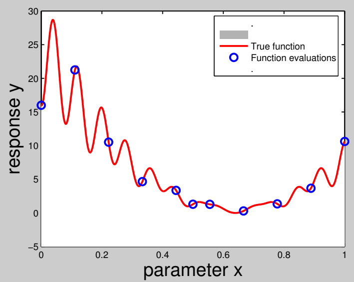

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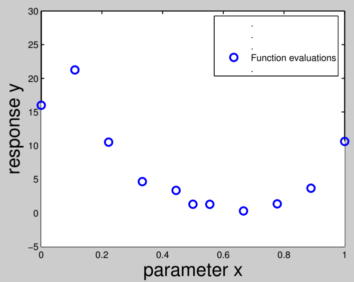

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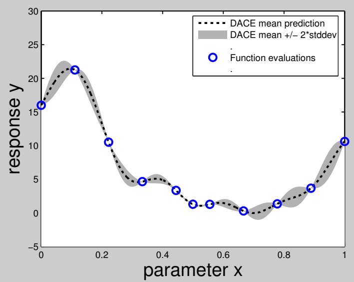

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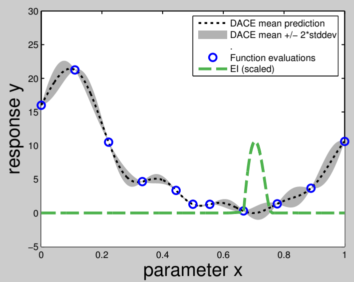

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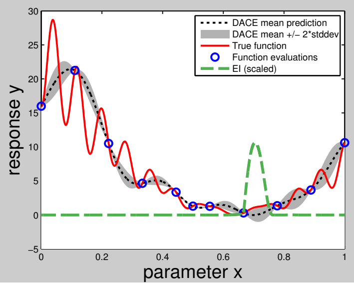

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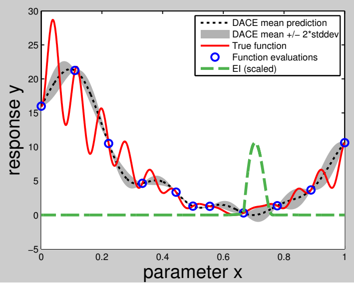

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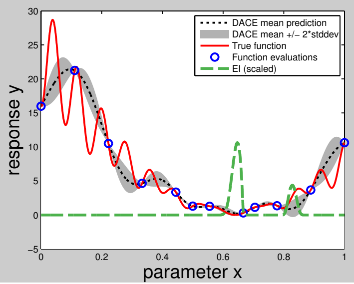

Second step

Computational Overhead due to Models: Example

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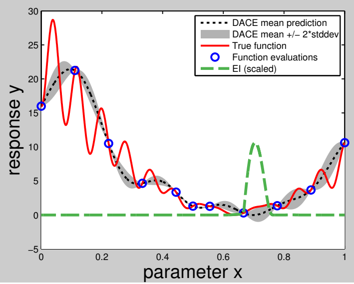

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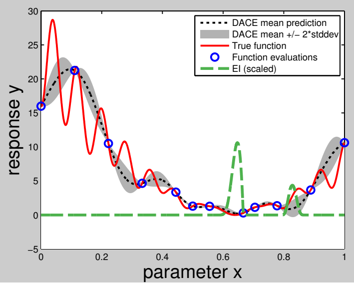

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Computational Overhead due to Models: Example

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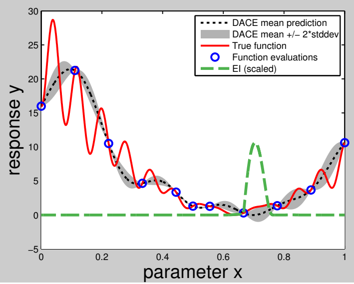

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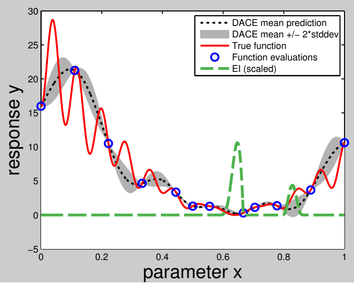

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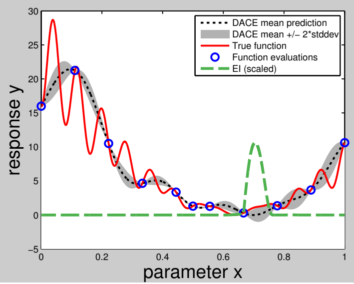

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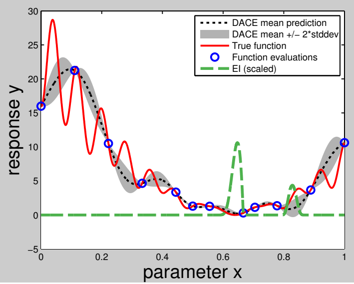

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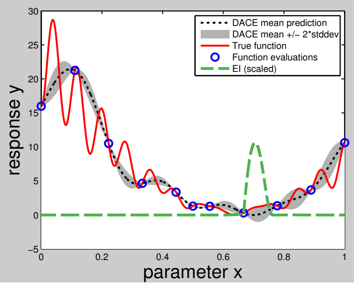

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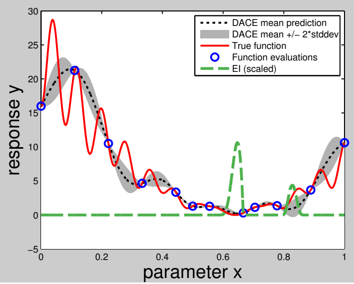

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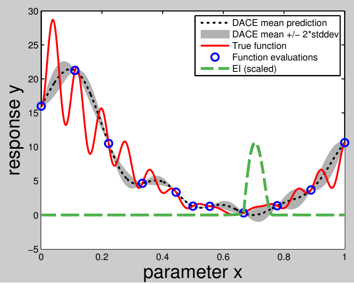

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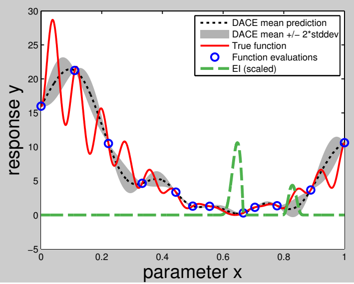

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1. Sequential Model-Based Optimization

2. Reducing the Computational Overhead Due To Models
   - Do More Algorithm Runs To Bound Model Overhead
   - Using a Cheaper (and Better!) Model

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Removing the costly initial design (phase 0)

- How to choose number of param. settings in initial design?
  - Too large: take too long to evaluate all of the settings
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- How to choose number of param. settings in initial design?
  - Too large: take too long to evaluate all of the settings
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- Our solution: simply drop the initial design
  - Instead: interleave random settings during the search
  - Much better anytime performance

Overhead due to Models

Central SMBO algorithm loop

- Repeat: Example times
  1. Fit model using performance data gathered so far 50s
  2. Use model to select promising parameter setting 20s
  3. Perform algorithm run(s) with that parameter setting 10s

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Solution 1

- Do more algorithm runs to bound model overhead
  - Select not one but many promising points (little overhead)
  - Perform runs for at least as long as phases 1 and 2 took

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Heuristic Mechanism

- Compare one configuration θ at a time to the incumbent θ_{inc}
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- "Strawman" algorithm: TB-Random
  - Only use random settings
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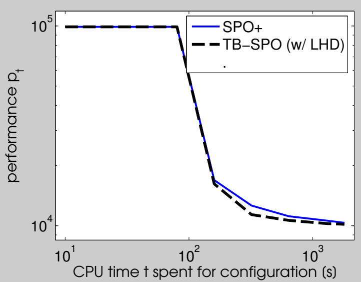
  - Prominent SAT solver with 4 continuous parameters
  - Previously used to evaluate parameter optimization approaches
- Seven different SAT instances
  - 1 Quasigroups with holes (QWH) instance used previously
  - 3 instances from Quasigroup completion (QCP)
  - 3 instances from Graph colouring based on smallworld graphs (SWGCP)

Experimental validation: results

SAPS-QWH instance



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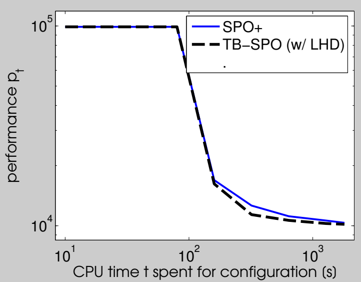

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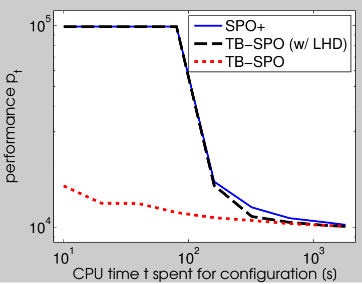

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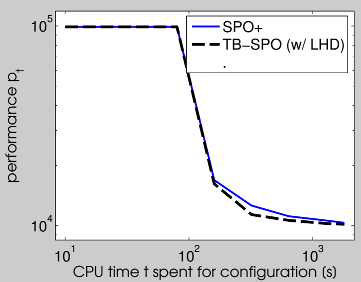

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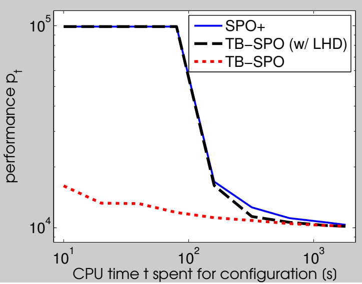

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Scenario	SPO$^+$	TB-SPO	*pval1*
SAPS-QCP-MED $[\cdot 10^{-2}]$	4.50 ± 0.31	4.32 ± 0.21	$\mathbf{4 \cdot 10^{-3}}$
SAPS-QCP-Q075	3.77 ± 9.72	$\mathbf{0.19 \pm 0.02}$	$\mathbf{2 \cdot 10^{-6}}$
SAPS-QCP-Q095	49.91 ± 0.00	$\mathbf{2.20 \pm 1.17}$	$\mathbf{1 \cdot 10^{-10}}$
SAPS-QWH $[\cdot 10^{3}]$	10.7 ± 0.76	10.1 ± 0.58	$\mathbf{6 \cdot 10^{-3}}$
SAPS-SWGCP-MED	49.95 ± 0.00	0.18 ± 0.03	$\mathbf{1 \cdot 10^{-10}}$
SAPS-SWGCP-Q075	50 ± 0	0.24 ± 0.04	$\mathbf{1 \cdot 10^{-10}}$
SAPS-SWGCP-Q095	50 ± 0	$\mathbf{0.25 \pm 0.05}$	$\mathbf{1 \cdot 10^{-10}}$

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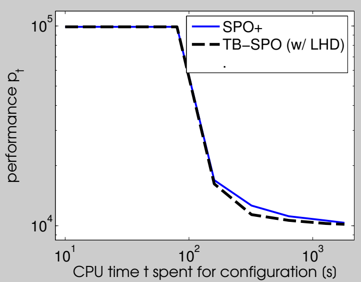

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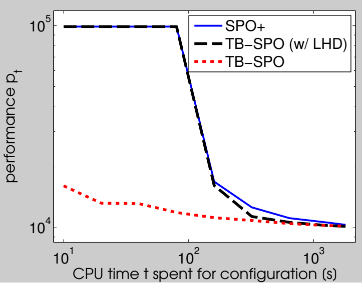

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Scenario	SPO$^+$	TB-SPO	TB-RANDOM	*pval1*	*pval2*
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SAPS-QCP-Q095	49.91 ± 0.00	$\mathbf{2.20 \pm 1.17}$	2.64 ± 1.24	$\mathbf{1 \cdot 10^{-10}}$	0.12
SAPS-QWH $[\cdot 10^{3}]$	10.7 ± 0.76	10.1 ± 0.58	$\mathbf{9.88 \pm 0.41}$	$\mathbf{6 \cdot 10^{-3}}$	0.14
SAPS-SWGCP-MED	49.95 ± 0.00	0.18 ± 0.03	$\mathbf{0.17 \pm 0.02}$	$\mathbf{1 \cdot 10^{-10}}$	0.37
SAPS-SWGCP-Q075	50 ± 0	0.24 ± 0.04	$\mathbf{0.22 \pm 0.03}$	$\mathbf{1 \cdot 10^{-10}}$	0.08
SAPS-SWGCP-Q095	50 ± 0	$\mathbf{0.25 \pm 0.05}$	0.28 ± 0.10	$\mathbf{1 \cdot 10^{-10}}$	0.89

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2 Different GP Models for Noisy Optimization

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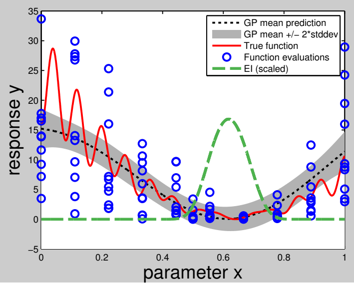
  - Fit standard GP assuming Gaussian observation noise



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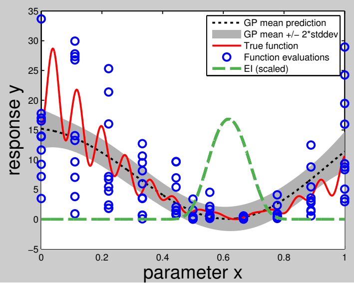

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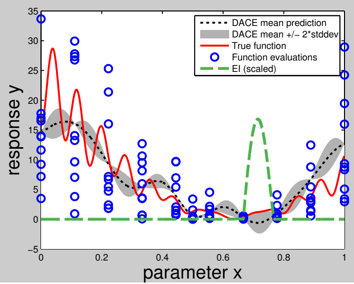

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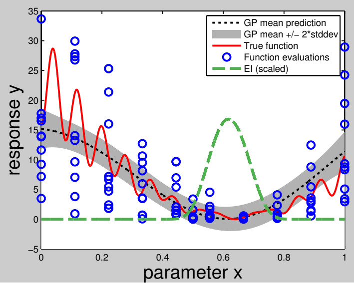

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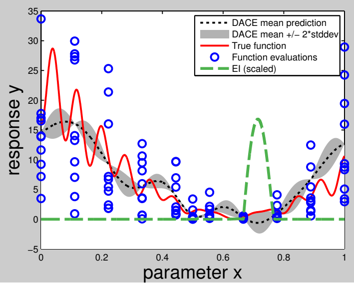

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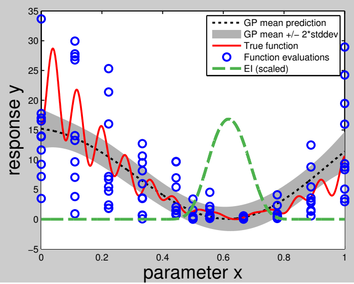
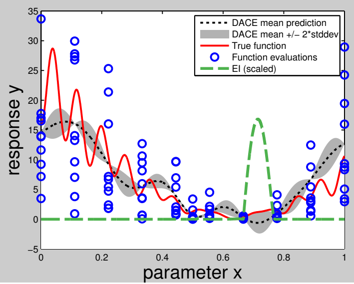
  - But assumes empirical means are perfect (even when based on just 1 run!)
  - Cheaper (here 11 means *vs* 110 raw data points)



Model I: noisy fit of original response



Model II: noise-free fit of empir. means

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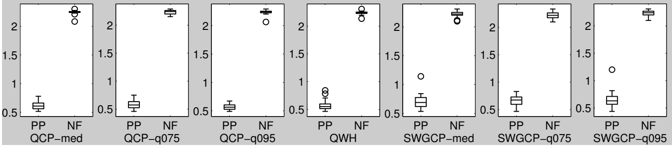
Empirical Evaluation of the Model

Empirical time performance (1 000 data points)



Log_{10} of CPU time (in seconds)

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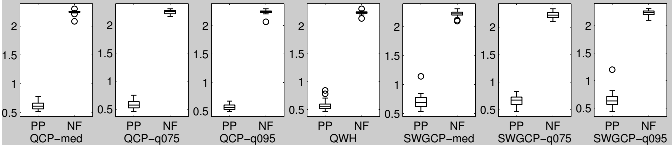

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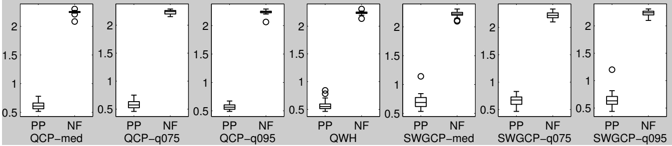

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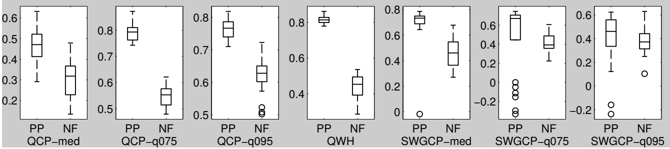

Correlation (high is good, 1 is optimal)

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Scenario	TB-Random	TB-SPO	TB-SPO(PP)	FocusedILS
SAPS-QCP-MED $[\cdot 10^{-2}]$	4.23 ± 0.15	4.32 ± 0.21	$\mathbf{4.13 \pm 0.14}$	5.12 ± 0.41
SAPS-QCP-Q075	0.19 ± 0.01	0.19 ± 0.02	$\mathbf{0.18 \pm 0.01}$	0.24 ± 0.02
SAPS-QCP-Q095	2.64 ± 1.24	2.20 ± 1.17	$\mathbf{1.44 \pm 0.53}$	2.99 ± 3.20
SAPS-QWH $[\cdot 10^{3}]$	9.88 ± 0.41	10.1 ± 0.58	$\mathbf{9.42 \pm 0.32}$	10.6 ± 0.49
SAPS-SWGCP-MED	0.17 ± 0.02	0.18 ± 0.03	$\mathbf{0.16 \pm 0.02}$	0.27 ± 0.12
SAPS-SWGCP-Q075	0.22 ± 0.03	0.24 ± 0.04	$\mathbf{0.21 \pm 0.02}$	0.35 ± 0.08
SAPS-SWGCP-Q095	0.28 ± 0.10	0.25 ± 0.05	$\mathbf{0.23 \pm 0.05}$	0.37 ± 0.16

- TB-SPO(PP) best on all 7 instances
- Good models **do** help

Outline

1. Sequential Model-Based Optimization

2. Reducing the Computational Overhead Due To Models

3. Conclusions

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  - Uses efficient approximate Gaussian process model
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- Clearly outperforms previous SPO versions and ParamILS

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- Per-instance approaches
  - Build joint model of instance features and parameters
  - Given a new unseen instance:
    - Compute instance features (fast)
    - Use parameter setting predicted to be best for those features