Package 'mlr3tuning'

November 8, 2024

Title Hyperparameter Optimization for 'mlr3'

Version 1.2.0

Description Hyperparameter optimization package of the 'mlr3' ecosystem. It features highly configurable search spaces via the 'paradox' package and finds optimal hyperparameter configurations for any 'mlr3' learner. 'mlr3tuning' works with several optimization algorithms e.g. Random Search, Iterated Racing, Bayesian Optimization (in 'mlr3mbo') and Hyperband (in 'mlr3hyperband'). Moreover, it can automatically optimize learners and estimate the performance of optimized models with nested resampling.

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URL https://mlr3tuning.mlr-org.com,
 https://github.com/mlr-org/mlr3tuning

BugReports https://github.com/mlr-org/mlr3tuning/issues

Depends mlr3 (>= 0.20.0), paradox (>= 1.0.1), R (>= 3.1.0)

Imports bbotk (>= 1.3.0), checkmate (>= 2.0.0), data.table, lgr, mlr3misc (>= 0.15.1), R6

Suggests adagio, future, GenSA, irace, knitr, mlflow, mlr3learners (>= 0.7.0), mlr3pipelines (>= 0.5.2), nloptr, rush, rmarkdown, rpart, testthat (>= 3.0.0), xgboost

VignetteBuilder knitr

Config/testthat/edition 3

Config/testthat/parallel false

Encoding UTF-8

NeedsCompilation no

RoxygenNote 7.3.2

Collate 'ArchiveAsyncTuning.R' 'ArchiveBatchTuning.R' 'AutoTuner.R' 'CallbackAsyncTuning.R' 'CallbackBatchTuning.R' 'ContextAsyncTuning.R' 'ContextBatchTuning.R' 'ObjectiveTuning.R' 'ObjectiveTuningAsync.R'

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Repository CRAN							
Date/Publication 2024-11-08 15:10:02 UTC							
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mlr3tuning-package

mlr3tuning: Hyperparameter Optimization for 'mlr3'

Description

Hyperparameter optimization package of the 'mlr3' ecosystem. It features highly configurable search spaces via the 'paradox' package and finds optimal hyperparameter configurations for any 'mlr3' learner. 'mlr3tuning' works with several optimization algorithms e.g. Random Search, Iterated Racing, Bayesian Optimization (in 'mlr3mbo') and Hyperband (in 'mlr3hyperband'). Moreover, it can automatically optimize learners and estimate the performance of optimized models with nested resampling.

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See Also

Useful links:

- https://mlr3tuning.mlr-org.com
- https://github.com/mlr-org/mlr3tuning
- Report bugs at https://github.com/mlr-org/mlr3tuning/issues

ArchiveAsyncTuning

Rush Data Storage

Description

The 'ArchiveAsyncTuning" stores all evaluated hyperparameter configurations and performance scores in a rush: Rush database.

Details

The ArchiveAsyncTuning is a connector to a rush::Rush database.

Data Structure

The table (\$data) has the following columns:

- One column for each hyperparameter of the search space (\$search_space).
- One (list-)column for the internal_tuned_values
- One column for each performance measure (\$codomain).
- x_domain(list())

Lists of (transformed) hyperparameter values that are passed to the learner.

- runtime_learners (numeric(1))
 Sum of training and predict times logged in learners per mlr3::ResampleResult / evaluation.
- This does not include potential overhead time.

 timestamp (POSIXct)
- Time stamp when the evaluation was logged into the archive.

 batch_nr (integer(1))
- batch_nr (integer(1))
 Hyperparameters are evaluated in batches. Each batch has a unique batch number.

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Analysis

For analyzing the tuning results, it is recommended to pass the ArchiveAsyncTuning to as.data.table(). The returned data table contains the mlr3::ResampleResult for each hyperparameter evaluation.

S3 Methods

• as.data.table.ArchiveTuning(x, unnest = "x_domain", exclude_columns = "uhash", measures = NULL)

Returns a tabular view of all evaluated hyperparameter configurations.

ArchiveAsyncTuning -> data.table::data.table()

- x (ArchiveAsyncTuning)
- unnest (character())

Transforms list columns to separate columns. Set to NULL if no column should be unnested.

- exclude_columns (character())
 Exclude columns from table. Set to NULL if no column should be excluded.
- measures (List of mlr3::Measure)
 Score hyperparameter configurations on additional measures.

Super classes

```
bbotk::Archive -> bbotk::ArchiveAsync -> ArchiveAsyncTuning
```

Active bindings

```
internal_search_space (paradox::ParamSet)
    The search space containing those parameters that are internally optimized by the mlr3::Learner.
benchmark_result (mlr3::BenchmarkResult)
    Benchmark result.
```

Methods

Public methods:

- ArchiveAsyncTuning\$new()
- ArchiveAsyncTuning\$learner()
- ArchiveAsyncTuning\$learners()
- ArchiveAsyncTuning\$learner_param_vals()
- ArchiveAsyncTuning\$predictions()
- ArchiveAsyncTuning\$resample_result()
- ArchiveAsyncTuning\$print()
- ArchiveAsyncTuning\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

```
ArchiveAsyncTuning$new(
  search_space,
  codomain,
  rush,
  internal_search_space = NULL
)
Arguments:
search_space (paradox::ParamSet)
    Hyperparameter search space. If NULL (default), the search space is constructed from the
    paradox::TuneToken of the learner's parameter set (learner$param_set).
codomain (bbotk::Codomain)
    Specifies codomain of objective function i.e. a set of performance measures. Internally
    created from provided mlr3::Measures.
    If a rush instance is supplied, the tuning runs without batches.
internal_search_space (paradox::ParamSet or NULL)
    The internal search space.
check_values (logical(1))
    If TRUE (default), hyperparameter configurations are check for validity.
```

Method learner(): Retrieve mlr3::Learner of the i-th evaluation, by position or by unique hash uhash. i and uhash are mutually exclusive. Learner does not contain a model. Use \$learners() to get learners with models.

```
Usage:
ArchiveAsyncTuning$learner(i = NULL, uhash = NULL)
Arguments:
i (integer(1))
    The iteration value to filter for.
uhash (logical(1))
    The uhash value to filter for.
```

Method learners(): Retrieve list of trained mlr3::Learner objects of the i-th evaluation, by position or by unique hash uhash. i and uhash are mutually exclusive.

```
Usage:
ArchiveAsyncTuning$learners(i = NULL, uhash = NULL)
Arguments:
i (integer(1))
   The iteration value to filter for.
uhash (logical(1))
   The uhash value to filter for.
```

Method learner_param_vals(): Retrieve param values of the i-th evaluation, by position or by unique hash uhash. i and uhash are mutually exclusive.

```
Usage:
ArchiveAsyncTuning$learner_param_vals(i = NULL, uhash = NULL)
```

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Arguments:

```
i (integer(1))
     The iteration value to filter for.
 uhash (logical(1))
     The uhash value to filter for.
Method predictions(): Retrieve list of mlr3::Prediction objects of the i-th evaluation, by
position or by unique hash uhash. i and uhash are mutually exclusive.
 Usage:
 ArchiveAsyncTuning$predictions(i = NULL, uhash = NULL)
 Arguments:
 i (integer(1))
     The iteration value to filter for.
 uhash (logical(1))
     The uhash value to filter for.
Method resample_result(): Retrieve mlr3::ResampleResult of the i-th evaluation, by position
or by unique hash uhash. i and uhash are mutually exclusive.
 Usage:
 ArchiveAsyncTuning$resample_result(i = NULL, uhash = NULL)
 Arguments:
 i (integer(1))
     The iteration value to filter for.
 uhash (logical(1))
     The uhash value to filter for.
Method print(): Printer.
 Usage:
 ArchiveAsyncTuning$print()
 Arguments:
 ... (ignored).
Method clone(): The objects of this class are cloneable with this method.
 Usage:
 ArchiveAsyncTuning$clone(deep = FALSE)
 Arguments:
 deep Whether to make a deep clone.
```

ArchiveBatchTuning

Class for Logging Evaluated Hyperparameter Configurations

Description

The ArchiveBatchTuning stores all evaluated hyperparameter configurations and performance scores in a data.table::data.table().

Details

The ArchiveBatchTuning is a container around a data.table::data.table(). Each row corresponds to a single evaluation of a hyperparameter configuration. See the section on Data Structure for more information. The archive stores additionally a mlr3::BenchmarkResult(\$benchmark_result) that records the resampling experiments. Each experiment corresponds to to a single evaluation of a hyperparameter configuration. The table (\$data) and the benchmark result (\$benchmark_result) are linked by the uhash column. If the archive is passed to as.data.table(), both are joined automatically.

Data Structure

The table (\$data) has the following columns:

- One column for each hyperparameter of the search space (\$search_space).
- One (list-)column for the internal_tuned_values
- One column for each performance measure (\$codomain).
- x_domain(list())
 Lists of (transformed) hyperparameter values that are passed to the learner.
- runtime_learners (numeric(1))
 Sum of training and predict times logged in learners per mlr3::ResampleResult / evaluation.
 This does not include potential overhead time.
- timestamp (POSIXct)
 Time stamp when the evaluation was logged into the archive.
- batch_nr (integer(1))
 Hyperparameters are evaluated in batches. Each batch has a unique batch number.
- uhash (character(1))
 Connects each hyperparameter configuration to the resampling experiment stored in the mlr3::BenchmarkResult.

Analysis

For analyzing the tuning results, it is recommended to pass the ArchiveBatchTuning to as.data.table(). The returned data table is joined with the benchmark result which adds the mlr3::ResampleResult for each hyperparameter evaluation.

The archive provides various getters (e.g. \$learners()) to ease the access. All getters extract by position (i) or unique hash (uhash). For a complete list of all getters see the methods section.

The benchmark result (\$benchmark_result) allows to score the hyperparameter configurations again on a different measure. Alternatively, measures can be supplied to as.data.table().

The mlr3viz package provides visualizations for tuning results.

S3 Methods

• as.data.table.ArchiveTuning(x, unnest = "x_domain", exclude_columns = "uhash", measures = NULL)

Returns a tabular view of all evaluated hyperparameter configurations.

ArchiveBatchTuning -> data.table::data.table()

- x (ArchiveBatchTuning)
- unnest (character())

Transforms list columns to separate columns. Set to NULL if no column should be unnested.

- exclude_columns (character())
 - Exclude columns from table. Set to NULL if no column should be excluded.
- measures (List of mlr3::Measure)

Score hyperparameter configurations on additional measures.

Super classes

```
bbotk::Archive -> bbotk::ArchiveBatch -> ArchiveBatchTuning
```

Public fields

```
benchmark_result (mlr3::BenchmarkResult)
Benchmark result.
```

Active bindings

```
internal_search_space (paradox::ParamSet)
```

The search space containing those parameters that are internally optimized by the mlr3::Learner.

Methods

Public methods:

- ArchiveBatchTuning\$new()
- ArchiveBatchTuning\$learner()
- ArchiveBatchTuning\$learners()
- ArchiveBatchTuning\$learner_param_vals()
- ArchiveBatchTuning\$predictions()
- ArchiveBatchTuning\$resample_result()
- ArchiveBatchTuning\$print()
- ArchiveBatchTuning\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

```
ArchiveBatchTuning$new(
    search_space,
    codomain,
    check_values = FALSE,
    internal_search_space = NULL
 )
 Arguments:
 search_space (paradox::ParamSet)
     Hyperparameter search space. If NULL (default), the search space is constructed from the
     paradox::TuneToken of the learner's parameter set (learner$param_set).
 codomain (bbotk::Codomain)
     Specifies codomain of objective function i.e. a set of performance measures. Internally
     created from provided mlr3::Measures.
 check_values (logical(1))
     If TRUE (default), hyperparameter configurations are check for validity.
 internal_search_space (paradox::ParamSet or NULL)
     The internal search space.
Method learner(): Retrieve mlr3::Learner of the i-th evaluation, by position or by unique hash
uhash. i and uhash are mutually exclusive. Learner does not contain a model. Use $learners()
to get learners with models.
 Usage:
 ArchiveBatchTuning$learner(i = NULL, uhash = NULL)
 Arguments:
 i (integer(1))
     The iteration value to filter for.
 uhash (logical(1))
     The uhash value to filter for.
Method learners(): Retrieve list of trained mlr3::Learner objects of the i-th evaluation, by
position or by unique hash uhash. i and uhash are mutually exclusive.
 Usage:
 ArchiveBatchTuning$learners(i = NULL, uhash = NULL)
 Arguments:
 i (integer(1))
     The iteration value to filter for.
 uhash (logical(1))
     The uhash value to filter for.
Method learner_param_vals(): Retrieve param values of the i-th evaluation, by position or
by unique hash uhash. i and uhash are mutually exclusive.
 Usage:
 ArchiveBatchTuning$learner_param_vals(i = NULL, uhash = NULL)
 Arguments:
```

```
i (integer(1))
     The iteration value to filter for.
 uhash (logical(1))
     The uhash value to filter for.
Method predictions(): Retrieve list of mlr3::Prediction objects of the i-th evaluation, by
position or by unique hash uhash. i and uhash are mutually exclusive.
 Usage:
 ArchiveBatchTuning$predictions(i = NULL, uhash = NULL)
 Arguments:
 i (integer(1))
     The iteration value to filter for.
 uhash (logical(1))
     The uhash value to filter for.
Method resample_result(): Retrieve mlr3::ResampleResult of the i-th evaluation, by position
or by unique hash uhash. i and uhash are mutually exclusive.
 ArchiveBatchTuning$resample_result(i = NULL, uhash = NULL)
 Arguments:
 i (integer(1))
     The iteration value to filter for.
 uhash (logical(1))
     The uhash value to filter for.
Method print(): Printer.
 Usage:
 ArchiveBatchTuning$print()
 Arguments:
 ... (ignored).
Method clone(): The objects of this class are cloneable with this method.
 Usage:
 ArchiveBatchTuning$clone(deep = FALSE)
 Arguments:
 deep Whether to make a deep clone.
```

```
assert\_async\_tuning\_callback \\ Assertions for \ Callbacks
```

Description

Assertions for CallbackAsyncTuning class.

Usage

```
assert_async_tuning_callback(callback, null_ok = FALSE)
assert_async_tuning_callbacks(callbacks)
```

Arguments

 $callback \qquad \qquad (Callback A sync Tuning).$

null_ok (logical(1))

If TRUE, NULL is allowed.

callbacks (list of CallbackAsyncTuning).

Value

[CallbackAsyncTuning | List of CallbackAsyncTunings.

```
assert\_batch\_tuning\_callback \\ Assertions for \ Callbacks
```

Description

Assertions for CallbackBatchTuning class.

Usage

```
assert_batch_tuning_callback(callback, null_ok = FALSE)
assert_batch_tuning_callbacks(callbacks)
```

Arguments

callback (CallbackBatchTuning).

null_ok (logical(1))

If TRUE, NULL is allowed.

callbacks (list of CallbackBatchTuning).

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Value

[CallbackBatchTuning | List of CallbackBatchTunings.

as_search_space

Convert to a Search Space

Description

Convert object to a search space.

Usage

```
as_search_space(x, ...)
## S3 method for class 'Learner'
as_search_space(x, ...)
## S3 method for class 'ParamSet'
as_search_space(x, ...)
```

Arguments

```
x (any)
Object to convert to search space.
... (any)
```

Additional arguments.

Value

paradox::ParamSet.

 as_tuner

Convert to a Tuner

Description

Convert object to a Tuner or a list of Tuner.

Usage

```
as_tuner(x, ...)
## S3 method for class 'Tuner'
as_tuner(x, clone = FALSE, ...)
as_tuners(x, ...)
## Default S3 method:
as_tuners(x, ...)
## S3 method for class 'list'
as_tuners(x, ...)
```

Arguments

```
x (any)
Object to convert.
... (any)
Additional arguments.
clone (logical(1))
Whether to clone the object.
```

AutoTuner

Class for Automatic Tuning

Description

The AutoTuner wraps a mlr3::Learner and augments it with an automatic tuning process for a given set of hyperparameters. The auto_tuner() function creates an AutoTuner object.

Details

The AutoTuner is a mlr3::Learner which wraps another mlr3::Learner and performs the following steps during \$train():

- 1. The hyperparameters of the wrapped (inner) learner are trained on the training data via resampling. The tuning can be specified by providing a Tuner, a bbotk::Terminator, a search space as paradox::ParamSet, a mlr3::Resampling and a mlr3::Measure.
- 2. The best found hyperparameter configuration is set as hyperparameters for the wrapped (inner) learner stored in at\$learner. Access the tuned hyperparameters via at\$tuning_result.
- 3. A final model is fit on the complete training data using the now parametrized wrapped learner. The respective model is available via field at\$learner\$model.

During \$predict() the AutoTuner just calls the predict method of the wrapped (inner) learner. A set timeout is disabled while fitting the final model.

Validation

The AutoTuner itself does **not** have the "validation" property. To enable validation during the tuning, set the \$validate field of the tuned learner. This is also possible via set_validate().

Nested Resampling

Nested resampling is performed by passing an AutoTuner to mlr3::resample() or mlr3::benchmark(). To access the inner resampling results, set store_tuning_instance = TRUE and execute mlr3::resample() or mlr3::benchmark() with store_models = TRUE (see examples). The mlr3::Resampling passed to the AutoTuner is meant to be the inner resampling, operating on the training set of an arbitrary outer resampling. For this reason, the inner resampling should be not instantiated. If an instantiated resampling is passed, the AutoTuner fails when a row id of the inner resampling is not present in the training set of the outer resampling.

Default Measures

If no measure is passed, the default measure is used. The default measure depends on the task type.

Task	Default Measure	Package
"classif"	"classif.ce"	mlr3
"regr"	"regr.mse"	mlr3
"surv"	"surv.cindex"	mlr3proba
"dens"	"dens.logloss"	mlr3proba
"classif_st"	"classif.ce"	mlr3spatial
"regr_st"	"regr.mse"	mlr3spatial
"clust"	"clust.dunn"	mlr3cluster

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
- Simultaneously optimize hyperparameters and use early stopping with XGBoost.
- Automate the tuning.

The gallery features a collection of case studies and demos about optimization.

- Learn more advanced methods with the Practical Tuning Series.
- Learn about hotstarting models.
- Run the default hyperparameter configuration of learners as a baseline.
- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Super class

```
mlr3::Learner -> AutoTuner
```

Public fields

```
instance_args (list())
    All arguments from construction to create the TuningInstanceBatchSingleCrit.
tuner (Tuner)
    Optimization algorithm.
```

Active bindings

```
internal_valid_scores Retrieves the inner validation scores as a named list(). Returns NULL
     if learner is not trained yet.
archive ArchiveBatchTuning
     Archive of the TuningInstanceBatchSingleCrit.
learner (mlr3::Learner)
     Trained learner
tuning_instance (TuningInstanceAsyncSingleCrit | TuningInstanceBatchSingleCrit)
     Internally created tuning instance with all intermediate results.
tuning_result (data.table::data.table)
     Short-cut to result from tuning instance.
predict_type (character(1))
     Stores the currently active predict type, e.g. "response". Must be an element of $predict_types.
hash (character(1))
     Hash (unique identifier) for this object.
phash (character(1))
     Hash (unique identifier) for this partial object, excluding some components which are varied
     systematically during tuning (parameter values) or feature selection (feature names).
```

Methods

Public methods:

- AutoTuner\$new()
- AutoTuner\$base_learner()
- AutoTuner\$importance()
- AutoTuner\$selected_features()
- AutoTuner\$oob_error()
- AutoTuner\$loglik()
- AutoTuner\$print()
- AutoTuner\$marshal()
- AutoTuner\$unmarshal()
- AutoTuner\$marshaled()
- AutoTuner\$clone()

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```
Method new(): Creates a new instance of this R6 class.
 Usage:
 AutoTuner$new(
    tuner.
    learner,
    resampling,
   measure = NULL,
    terminator,
    search_space = NULL,
    internal_search_space = NULL,
    store_tuning_instance = TRUE,
    store_benchmark_result = TRUE,
    store_models = FALSE,
    check_values = FALSE,
    callbacks = NULL,
    rush = NULL,
    id = NULL
 )
 Arguments:
 tuner (Tuner)
     Optimization algorithm.
 learner (mlr3::Learner)
     Learner to tune.
 resampling (mlr3::Resampling)
     Resampling that is used to evaluate the performance of the hyperparameter configurations.
     Uninstantiated resamplings are instantiated during construction so that all configurations
     are evaluated on the same data splits. Already instantiated resamplings are kept unchanged.
     Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration
     on different data splits. This field, however, always returns the resampling passed in con-
     struction.
 measure (mlr3::Measure)
     Measure to optimize. If NULL, default measure is used.
 terminator (bbotk::Terminator)
     Stop criterion of the tuning process.
 search_space (paradox::ParamSet)
     Hyperparameter search space. If NULL (default), the search space is constructed from the
     paradox::TuneToken of the learner's parameter set (learner$param_set).
 internal_search_space (paradox::ParamSet or NULL)
     The internal search space.
 store_tuning_instance (logical(1))
     If TRUE (default), stores the internally created TuningInstanceBatchSingleCrit with all in-
     termediate results in slot $tuning_instance.
 store_benchmark_result (logical(1))
     If TRUE (default), store resample result of evaluated hyperparameter configurations in archive
     as mlr3::BenchmarkResult.
 store_models (logical(1))
     If TRUE, fitted models are stored in the benchmark result (archive$benchmark_result). If
```

```
store_benchmark_result = FALSE, models are only stored temporarily and not accessible
     after the tuning. This combination is needed for measures that require a model.
 check_values (logical(1))
     If TRUE, hyperparameter values are checked before evaluation and performance scores after.
     If FALSE (default), values are unchecked but computational overhead is reduced.
 callbacks (list of mlr3misc::Callback)
     List of callbacks.
 rush (Rush)
     If a rush instance is supplied, the tuning runs without batches.
 id (character(1))
     Identifier for the new instance.
Method base_learner(): Extracts the base learner from nested learner objects like GraphLearner
in mlr3pipelines. If recursive = 0, the (tuned) learner is returned.
 Usage:
 AutoTuner$base_learner(recursive = Inf)
 Arguments:
 recursive (integer(1))
     Depth of recursion for multiple nested objects.
 Returns: mlr3::Learner.
Method importance(): The importance scores of the final model.
 AutoTuner$importance()
 Returns: Named numeric().
Method selected_features(): The selected features of the final model.
 Usage:
 AutoTuner$selected_features()
 Returns: character().
Method oob_error(): The out-of-bag error of the final model.
 Usage:
 AutoTuner$oob_error()
 Returns: numeric(1).
Method loglik(): The log-likelihood of the final model.
 Usage:
 AutoTuner$loglik()
 Returns: logLik. Printer.
Method print():
 Usage:
 AutoTuner$print()
```

```
Arguments:
       ... (ignored).
     Method marshal(): Marshal the learner.
       Usage:
       AutoTuner$marshal(...)
       Arguments:
       ... (any)
           Additional parameters.
       Returns: self
     Method unmarshal(): Unmarshal the learner.
       Usage:
       AutoTuner$unmarshal(...)
       Arguments:
       ... (any)
           Additional parameters.
       Returns: self
     Method marshaled(): Whether the learner is marshaled.
       Usage:
       AutoTuner$marshaled()
     Method clone(): The objects of this class are cloneable with this method.
       Usage:
       AutoTuner$clone(deep = FALSE)
       Arguments:
       deep Whether to make a deep clone.
Examples
    # Automatic Tuning
    # split to train and external set
    task = tsk("penguins")
    split = partition(task, ratio = 0.8)
    # load learner and set search space
    learner = lrn("classif.rpart",
      cp = to_tune(1e-04, 1e-1, logscale = TRUE)
    # create auto tuner
    at = auto_tuner(
      tuner = tnr("random_search"),
```

learner = learner,

```
resampling = rsmp ("holdout"),
 measure = msr("classif.ce"),
 term_evals = 4)
# tune hyperparameters and fit final model
at$train(task, row_ids = split$train)
# predict with final model
at$predict(task, row_ids = split$test)
# show tuning result
at$tuning_result
# model slot contains trained learner and tuning instance
at$model
# shortcut trained learner
at$learner
# shortcut tuning instance
at$tuning_instance
# Nested Resampling
at = auto_tuner(
 tuner = tnr("random_search"),
 learner = learner,
 resampling = rsmp ("holdout"),
 measure = msr("classif.ce"),
 term_evals = 4)
resampling_outer = rsmp("cv", folds = 3)
rr = resample(task, at, resampling_outer, store_models = TRUE)
# retrieve inner tuning results.
extract_inner_tuning_results(rr)
# performance scores estimated on the outer resampling
rr$score()
# unbiased performance of the final model trained on the full data set
rr$aggregate()
```

auto_tuner

Function for Automatic Tuning

Description

The AutoTuner wraps a mlr3::Learner and augments it with an automatic tuning process for a given set of hyperparameters. The auto_tuner() function creates an AutoTuner object.

Usage

```
auto_tuner(
  tuner,
  learner,
  resampling,
 measure = NULL,
  term_evals = NULL,
  term_time = NULL,
  terminator = NULL,
  search_space = NULL,
  internal_search_space = NULL,
  store_tuning_instance = TRUE,
  store_benchmark_result = TRUE,
  store_models = FALSE,
  check_values = FALSE,
  callbacks = NULL,
  rush = NULL,
  id = NULL
)
```

Arguments

tuner (Tuner)

Optimization algorithm.

learner (mlr3::Learner)

Learner to tune.

resampling (mlr3::Resampling)

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration on different data splits. This field,

however, always returns the resampling passed in construction.

measure (mlr3::Measure)

Measure to optimize. If NULL, default measure is used.

term_evals (integer(1))

Number of allowed evaluations. Ignored if terminator is passed.

term_time (integer(1))

Maximum allowed time in seconds. Ignored if terminator is passed.

terminator (bbotk::Terminator)

Stop criterion of the tuning process.

search_space (paradox::ParamSet)

Hyperparameter search space. If NULL (default), the search space is constructed from the paradox::TuneToken of the learner's parameter set (learner\$param_set).

internal_search_space

(paradox::ParamSet or NULL)
The internal search space.

store_tuning_instance

(logical(1))

If TRUE (default), stores the internally created TuningInstanceBatchSingleCrit with all intermediate results in slot \$tuning_instance.

store_benchmark_result

(logical(1))

If TRUE (default), store resample result of evaluated hyperparameter configurations in archive as mlr3::BenchmarkResult.

store_models (logical(1))

If TRUE, fitted models are stored in the benchmark result (archive\$benchmark_result).

If store_benchmark_result = FALSE, models are only stored temporarily and not accessible after the tuning. This combination is needed for measures that

require a model.

check_values (logical(1))

If TRUE, hyperparameter values are checked before evaluation and performance scores after. If FALSE (default), values are unchecked but computational over-

head is reduced.

callbacks (list of mlr3misc::Callback)

List of callbacks.

rush (Rush)

If a rush instance is supplied, the tuning runs without batches.

id (character(1))

Identifier for the new instance.

Details

The AutoTuner is a mlr3::Learner which wraps another mlr3::Learner and performs the following steps during \$train():

- 1. The hyperparameters of the wrapped (inner) learner are trained on the training data via resampling. The tuning can be specified by providing a Tuner, a bbotk::Terminator, a search space as paradox::ParamSet, a mlr3::Resampling and a mlr3::Measure.
- 2. The best found hyperparameter configuration is set as hyperparameters for the wrapped (inner) learner stored in at\$learner. Access the tuned hyperparameters via at\$tuning_result.
- 3. A final model is fit on the complete training data using the now parametrized wrapped learner. The respective model is available via field at\$learner\$model.

During \$predict() the AutoTuner just calls the predict method of the wrapped (inner) learner. A set timeout is disabled while fitting the final model.

Value

AutoTuner.

Default Measures

If no measure is passed, the default measure is used. The default measure depends on the task type.

Task	Default Measure	Package
"classif"	"classif.ce"	mlr3
"regr"	"regr.mse"	mlr3
"surv"	"surv.cindex"	mlr3proba
"dens"	"dens.logloss"	mlr3proba
"classif_st"	"classif.ce"	mlr3spatial
"regr_st"	"regr.mse"	mlr3spatial
"clust"	"clust.dunn"	mlr3cluster

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
- Simultaneously optimize hyperparameters and use early stopping with XGBoost.
- Automate the tuning.

The gallery features a collection of case studies and demos about optimization.

- Learn more advanced methods with the Practical Tuning Series.
- Learn about hotstarting models.
- Run the default hyperparameter configuration of learners as a baseline.
- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Nested Resampling

Nested resampling is performed by passing an AutoTuner to mlr3::resample() or mlr3::benchmark(). To access the inner resampling results, set store_tuning_instance = TRUE and execute mlr3::resample() or mlr3::benchmark() with store_models = TRUE (see examples). The mlr3::Resampling passed to the AutoTuner is meant to be the inner resampling, operating on the training set of an arbitrary outer resampling. For this reason, the inner resampling should be not instantiated. If an instantiated resampling is passed, the AutoTuner fails when a row id of the inner resampling is not present in the training set of the outer resampling.

Examples

```
at = auto_tuner(
  tuner = tnr("random_search"),
  learner = lrn("classif.rpart", cp = to_tune(1e-04, 1e-1, logscale = TRUE)),
  resampling = rsmp ("holdout"),
  measure = msr("classif.ce"),
  term_evals = 4)

at$train(tsk("pima"))
```

CallbackAsyncTuning

Create Asynchronous Tuning Callback

Description

Specialized bbotk::CallbackAsync for asynchronous tuning. Callbacks allow to customize the behavior of processes in mlr3tuning. The callback_async_tuning() function creates a Callback-AsyncTuning. Predefined callbacks are stored in the dictionary mlr_callbacks and can be retrieved with clbk(). For more information on tuning callbacks see callback_async_tuning().

Super classes

```
mlr3misc::CallbackAsync-> CallbackAsyncTuning
```

Public fields

```
on_eval_after_xs (function())
    Stage called after xs is passed. Called in ObjectiveTuningAsync$eval().
on_eval_after_resample (function())
    Stage called after hyperparameter configurations are evaluated. Called in ObjectiveTuningAsync$eval().
on_eval_before_archive (function())
    Stage called before performance values are written to the archive. Called in ObjectiveTuningAsync$eval().
on_tuning_result_begin (function())
    Stage called before the results are written. Called in TuningInstance*$assign_result().
```

Methods

Public methods:

• CallbackAsyncTuning\$clone()

Method clone(): The objects of this class are cloneable with this method. *Usage*:

```
CallbackAsyncTuning$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

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CallbackBatchTuning Create Batch Tuning Callback

Description

Specialized bbotk::CallbackBatch for batch tuning. Callbacks allow to customize the behavior of processes in mlr3tuning. The callback_batch_tuning() function creates a CallbackBatchTuning. Predefined callbacks are stored in the dictionary mlr_callbacks and can be retrieved with clbk(). For more information on tuning callbacks see callback_batch_tuning().

Super classes

```
mlr3misc::Callback -> bbotk::CallbackBatch -> CallbackBatchTuning
```

Public fields

```
on_eval_after_design (function())
    Stage called after design is created. Called in ObjectiveTuningBatch$eval_many().
on_eval_after_benchmark (function())
    Stage called after hyperparameter configurations are evaluated. Called in ObjectiveTuningBatch$eval_many().
on_eval_before_archive (function())
    Stage called before performance values are written to the archive. Called in ObjectiveTuningBatch$eval_many().
on_tuning_result_begin (function())
    Stage called before the results are written. Called in TuningInstance*$assign_result().
```

Methods

Public methods:

• CallbackBatchTuning\$clone()

Method clone(): The objects of this class are cloneable with this method.

```
Usage:
CallbackBatchTuning$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

Examples

```
# write archive to disk
callback_batch_tuning("mlr3tuning.backup",
  on_optimization_end = function(callback, context) {
    saveRDS(context$instance$archive, "archive.rds")
  }
)
```

callback_async_tuning Create Asynchronous Tuning Callback

Description

Function to create a CallbackAsyncTuning. Predefined callbacks are stored in the dictionary mlr_callbacks and can be retrieved with clbk().

Tuning callbacks can be called from different stages of the tuning process. The stages are prefixed with on_*.

```
Start Tuning
     - on_optimization_begin
    Start Worker
         - on_worker_begin
         Start Optimization on Worker
           - on_optimizer_before_eval
             Start Evaluation
               - on_eval_after_xs
               - on_eval_after_resample
               - on_eval_before_archive
             End Evaluation
          - on_optimizer_after_eval
         End Optimization on Worker
         on_worker_end
    End Worker
     - on_tuning_result_begin
     - on_result_begin
     - on_result_end
     - on_optimization_end
End Tuning
```

See also the section on parameters for more information on the stages. A tuning callback works with ContextAsyncTuning.

Usage

```
callback_async_tuning(
  id,
  label = NA_character_,
  man = NA_character_,
  on_optimization_begin = NULL,
  on_worker_begin = NULL,
  on_optimizer_before_eval = NULL,
  on_eval_after_xs = NULL,
  on_eval_after_resample = NULL,
  on_eval_before_archive = NULL,
```

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on_optimizer_after_eval = NULL,

```
on_worker_end = NULL,
      on_tuning_result_begin = NULL,
      on_result_begin = NULL,
      on_result_end = NULL,
      on_result = NULL,
      on_optimization_end = NULL
    )
Arguments
    id
                     (character(1))
                     Identifier for the new instance.
    label
                     (character(1))
                     Label for the new instance.
                     (character(1))
    man
                     String in the format [pkg]::[topic] pointing to a manual page for this object.
                     The referenced help package can be opened via method $help().
    on_optimization_begin
                     (function())
                     Stage called at the beginning of the optimization. Called in Optimizer$optimize().
                     The functions must have two arguments named callback and context.
    on_worker_begin
                     (function())
                     Stage called at the beginning of the optimization on the worker. Called in the
                     worker loop. The functions must have two arguments named callback and
                     context.
    on_optimizer_before_eval
                     (function())
                     Stage called after the optimizer proposes points. Called in OptimInstance$.eval_point().
                     The functions must have two arguments named callback and context. The ar-
                     gument of instance$.eval_point(xs) and xs_trafoed and extra are avail-
                     able in the context. Or xs and xs_trafoed of instance$.eval_queue() are
                     available in the context.
    on_eval_after_xs
                     (function())
                     Stage called after xs is passed to the objective. Called in ObjectiveTuningAsync$eval().
                     The functions must have two arguments named callback and context. The ar-
                     gument of $.eval(xs) is available in the context.
    on_eval_after_resample
                     (function())
                     Stage called after a hyperparameter configuration is evaluated. Called in ObjectiveTuningAsync$eval()
                     The functions must have two arguments named callback and context. The
                     resample_result is available in the 'context
    on_eval_before_archive
                     (function())
                     Stage called before performance values are written to the archive. Called in
```

ObjectiveTuningAsync\$eval(). The functions must have two arguments named callback and context. The aggregated_performance is available in context. on_optimizer_after_eval (function()) Stage called after points are evaluated. Called in OptimInstance\$.eval_point(). The functions must have two arguments named callback and context. (function()) on_worker_end Stage called at the end of the optimization on the worker. Called in the worker loop. The functions must have two arguments named callback and context. on_tuning_result_begin (function()) Stage called at the beginning of the result writing. Called in TuningInstance*\$assign_result(). The functions must have two arguments named callback and context. The arguments of \$assign_result(xdt, y, learner_param_vals, extra) are available in context. on_result_begin (function()) Stage called at the beginning of the result writing. Called in OptimInstance\$assign_result(). The functions must have two arguments named callback and context. The arguments of \$.assign_result(xdt, y, extra) are available in the context. on_result_end (function()) Stage called after the result is written. Called in OptimInstance\$assign_result(). The functions must have two arguments named callback and context. The final result instance\$result is available in the context. on_result (function()) Deprecated. Use on_result_end instead. Stage called after the result is written. Called in OptimInstance\$assign_result(). on_optimization_end (function()) Stage called at the end of the optimization. Called in Optimizer\$optimize().

Details

When implementing a callback, each function must have two arguments named callback and context. A callback can write data to the state (\$state), e.g. settings that affect the callback itself. Tuning callbacks access ContextAsyncTuning.

 ${\tt callback_batch_tuning} \ \ \textit{Create Batch Tuning Callback}$

Description

Function to create a CallbackBatchTuning. Predefined callbacks are stored in the dictionary mlr_callbacks and can be retrieved with clbk().

Tuning callbacks can be called from different stages of the tuning process. The stages are prefixed with on_*.

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```
Start Tuning
     on_optimization_begin
   Start Tuner Batch
        - on_optimizer_before_eval
        Start Evaluation
             - on_eval_after_design
             - on_eval_after_benchmark
             - on_eval_before_archive
       End Evaluation
         - on_optimizer_after_eval
   End Tuner Batch
     - on_tuning_result_begin
     - on_result_begin
     - on_result_end
     - on_optimization_end
End Tuning
```

See also the section on parameters for more information on the stages. A tuning callback works with ContextBatchTuning.

Usage

```
callback_batch_tuning(
  id.
  label = NA_character_,
  man = NA_character_,
  on_optimization_begin = NULL,
  on_optimizer_before_eval = NULL,
  on_eval_after_design = NULL,
  on_eval_after_benchmark = NULL,
  on_eval_before_archive = NULL,
  on_optimizer_after_eval = NULL,
  on_tuning_result_begin = NULL,
  on_result_begin = NULL,
  on_result_end = NULL,
  on_result = NULL,
  on_optimization_end = NULL
)
```

Arguments

```
on_optimization_begin
                 (function())
                 Stage called at the beginning of the optimization. Called in Optimizer$optimize().
                 The functions must have two arguments named callback and context.
on_optimizer_before_eval
                 (function())
                 Stage called after the optimizer proposes points. Called in OptimInstance$eval_batch().
                 The functions must have two arguments named callback and context. The ar-
                 gument of $eval_batch(xdt) is available in context.
on_eval_after_design
                 (function())
                 Stage called after the design is created. Called in ObjectiveTuningBatch$eval_many().
                 The functions must have two arguments named callback and context. The
                 arguments of $eval_many(xss, resampling) are available in context. Addi-
                 tionally, the design is available in context.
on_eval_after_benchmark
                 (function())
                 Stage called after hyperparameter configurations are evaluated. Called in ObjectiveTuningBatch$eval_
                 The functions must have two arguments named callback and context. The
                 benchmark_result is available in context.
on_eval_before_archive
                 (function())
                 Stage called before performance values are written to the archive. Called in
                 ObjectiveTuningBatch$eval_many(). The functions must have two argu-
                 ments named callback and context. The aggregated_performance is avail-
                 able in context.
on_optimizer_after_eval
                 (function())
                 Stage called after points are evaluated. Called in OptimInstance$eval_batch().
                 The functions must have two arguments named callback and context. The
                 new configurations and performances in instance$archive are available in
                 context.
on_tuning_result_begin
                 (function())
                 Stage called at the beginning of the result writing. Called in TuningInstanceBatch$assign_result().
                 The functions must have two arguments named callback and context. The ar-
                 guments of $assign_result(xdt, y, learner_param_vals, extra) are
                 available in context.
on_result_begin
                 (function())
                 Stage called at the beginning of the result writing. Called in OptimInstance$assign_result().
                 The functions must have two arguments named callback and context. The ar-
                 guments of $assign_result(xdt, y, extra) are available in context.
on_result_end
                 (function())
                 Stage called after the result is written. Called in OptimInstance$assign_result().
```

The functions must have two arguments named callback and context. The fi-

nal result instance\$result is available in context.

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```
on_result (function())

Deprecated. Use on_result_end instead. Stage called after the result is written.

Called in OptimInstance$assign_result(). The functions must have two arguments named callback and context.

on_optimization_end

(function())

Stage called at the end of the optimization. Called in Optimizer$optimize().

The functions must have two arguments named callback and context.
```

Details

When implementing a callback, each function must have two arguments named callback and context. A callback can write data to the state (\$state), e.g. settings that affect the callback itself. Tuning callbacks access ContextBatchTuning.

Examples

```
# write archive to disk
callback_batch_tuning("mlr3tuning.backup",
  on_optimization_end = function(callback, context) {
    saveRDS(context$instance$archive, "archive.rds")
  }
)
```

ContextAsyncTuning

Asynchronous Tuning Context

Description

A CallbackAsyncTuning accesses and modifies data during the optimization via the ContextAsyncTuning. See the section on active bindings for a list of modifiable objects. See callback_async_tuning() for a list of stages that access ContextAsyncTuning.

Details

Changes to \$instance and \$optimizer in the stages executed on the workers are not reflected in the main process.

Super classes

```
mlr3misc::Context -> bbotk::ContextAsync -> ContextAsyncTuning
```

Active bindings

```
xs_learner (list())
```

The hyperparameter configuration currently evaluated. Contains the values on the learner scale i.e. transformations are applied.

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```
resample_result (mlr3::BenchmarkResult)
```

The resample result of the hyperparameter configuration currently evaluated.

```
aggregated_performance (list())
```

Aggregated performance scores and training time of the evaluated hyperparameter configuration. This list is passed to the archive. A callback can add additional elements which are also written to the archive.

```
result_learner_param_vals (list())
```

The learner parameter values passed to instance\$assign_result().

Methods

Public methods:

• ContextAsyncTuning\$clone()

Method clone(): The objects of this class are cloneable with this method.

Usage:

ContextAsyncTuning\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

ContextBatchTuning

Batch Tuning Context

Description

A CallbackBatchTuning accesses and modifies data during the optimization via the ContextBatchTuning. See the section on active bindings for a list of modifiable objects. See callback_batch_tuning() for a list of stages that access ContextBatchTuning.

Super classes

```
mlr3misc::Context -> bbotk::ContextBatch -> ContextBatchTuning
```

Active bindings

```
xss (list())
```

The hyperparameter configurations of the latest batch. Contains the values on the learner scale i.e. transformations are applied. See \$xdt for the untransformed values.

```
design (data.table::data.table)
```

The benchmark design of the latest batch.

benchmark_result (mlr3::BenchmarkResult)

The benchmark result of the latest batch.

```
aggregated_performance (data.table::data.table)
```

Aggregated performance scores and training time of the latest batch. This data table is passed to the archive. A callback can add additional columns which are also written to the archive.

```
result_learner_param_vals (list())
```

The learner parameter values passed to instance\$assign_result().

Methods

Public methods:

• ContextBatchTuning\$clone()

Method clone(): The objects of this class are cloneable with this method.

```
Usage:
ContextBatchTuning$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

```
extract_inner_tuning_archives

Extract Inner Tuning Archives
```

Description

Extract inner tuning archives of nested resampling. Implemented for mlr3::ResampleResult and mlr3::BenchmarkResult. The function iterates over the AutoTuner objects and binds the tuning archives to a data.table::data.table(). AutoTuner must be initialized with store_tuning_instance = TRUE and mlr3::resample() or mlr3::benchmark() must be called with store_models = TRUE.

Usage

```
extract_inner_tuning_archives(
    x,
    unnest = "x_domain",
    exclude_columns = "uhash"
)
```

Arguments

Value

```
data.table::data.table().
```

Data structure

The returned data table has the following columns:

- experiment (integer(1))
 Index, giving the according row number in the original benchmark grid.
- iteration (integer(1))
 Iteration of the outer resampling.
- One column for each hyperparameter of the search spaces.
- One column for each performance measure.
- runtime_learners (numeric(1))
 Sum of training and predict times logged in learners per mlr3::ResampleResult / evaluation.
 This does not include potential overhead time.
- timestamp (POSIXct)
 Time stamp when the evaluation was logged into the archive.
- batch_nr (integer(1))
 Hyperparameters are evaluated in batches. Each batch has a unique batch number.
- x_domain(list()) List of transformed hyperparameter values. By default this column is unnested.
- x_domain_* (any)
 Separate column for each transformed hyperparameter.
- resample_result (mlr3::ResampleResult) Resample result of the inner resampling.
- task_id(character(1)).
- learner_id (character(1)).
- resampling_id(character(1)).

Examples

```
# Nested Resampling on Palmer Penguins Data Set

learner = lrn("classif.rpart",
    cp = to_tune(1e-04, 1e-1, logscale = TRUE))

# create auto tuner
at = auto_tuner(
    tuner = tnr("random_search"),
    learner = learner,
    resampling = rsmp ("holdout"),
    measure = msr("classif.ce"),
    term_evals = 4)

resampling_outer = rsmp("cv", folds = 2)
rr = resample(tsk("iris"), at, resampling_outer, store_models = TRUE)

# extract_inner_tuning_archives(rr)
```

```
extract_inner_tuning_results

Extract Inner Tuning Results
```

Description

Extract inner tuning results of nested resampling. Implemented for mlr3::ResampleResult and mlr3::BenchmarkResult.

Usage

```
extract_inner_tuning_results(x, tuning_instance, ...)
## S3 method for class 'ResampleResult'
extract_inner_tuning_results(x, tuning_instance = FALSE, ...)
## S3 method for class 'BenchmarkResult'
extract_inner_tuning_results(x, tuning_instance = FALSE, ...)
```

Arguments

Details

The function iterates over the AutoTuner objects and binds the tuning results to a data.table::data.table(). The AutoTuner must be initialized with store_tuning_instance = TRUE and mlr3::resample() or mlr3::benchmark() must be called with store_models = TRUE. Optionally, the tuning instance can be added for each iteration.

Value

```
data.table::data.table().
```

Data structure

The returned data table has the following columns:

- experiment (integer(1))
 Index, giving the according row number in the original benchmark grid.
- iteration (integer(1))
 Iteration of the outer resampling.

- One column for each hyperparameter of the search spaces.
- One column for each performance measure.
- learner_param_vals (list())
 Hyperparameter values used by the learner. Includes fixed and proposed hyperparameter values.
- x_domain (list())
 List of transformed hyperparameter values.
- tuning_instance (TuningInstanceBatchSingleCrit | TuningInstanceBatchMultiCrit) Optionally, tuning instances.
- task_id(character(1)).
- learner_id (character(1)).
- resampling_id (character(1)).

Examples

```
# Nested Resampling on Palmer Penguins Data Set

learner = lrn("classif.rpart",
    cp = to_tune(1e-04, 1e-1, logscale = TRUE))

# create auto tuner
at = auto_tuner(
    tuner = tnr("random_search"),
    learner = learner,
    resampling = rsmp ("holdout"),
    measure = msr("classif.ce"),
    term_evals = 4)

resampling_outer = rsmp("cv", folds = 2)
rr = resample(tsk("iris"), at, resampling_outer, store_models = TRUE)

# extract_inner_tuning_results(rr)
```

```
mlr3tuning.asnyc_mlflow
```

MLflow Connector Callback

Description

This mlr3misc::Callback logs the hyperparameter configurations and the performance of the configurations to MLflow.

Examples

```
clbk("mlr3tuning.async_mlflow", tracking_uri = "http://localhost:5000")
## Not run:
rush::rush_plan(n_workers = 4)
learner = lrn("classif.rpart",
  minsplit = to_tune(2, 128),
  cp = to_tune(1e-04, 1e-1))
instance = TuningInstanceAsyncSingleCrit$new(
  task = tsk("pima"),
  learner = learner,
  resampling = rsmp("cv", folds = 3),
  measure = msr("classif.ce"),
  terminator = trm("evals", n_evals = 20),
  store_benchmark_result = FALSE,
  callbacks = clbk("mlr3tuning.rush_mlflow", tracking_uri = "http://localhost:8080")
)
tuner = tnr("random_search_v2")
tuner$optimize(instance)
## End(Not run)
```

```
mlr3tuning.async_default_configuration

Default Configuration Callback
```

Description

These CallbackAsyncTuning and CallbackBatchTuning evaluate the default hyperparameter values of a learner.

```
mlr3tuning.async_save_logs

Save Logs Callback
```

Description

This CallbackAsyncTuning saves the logs of the learners to the archive.

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mlr3tuning.backup

Backup Benchmark Result Callback

Description

This mlr3misc::Callback writes the mlr3::BenchmarkResult after each batch to disk.

Examples

```
clbk("mlr3tuning.backup", path = "backup.rds")

# tune classification tree on the pima data set
instance = tune(
   tuner = tnr("random_search", batch_size = 2),
   task = tsk("pima"),
   learner = lrn("classif.rpart", cp = to_tune(1e-04, 1e-1, logscale = TRUE)),
   resampling = rsmp("cv", folds = 3),
   measures = msr("classif.ce"),
   term_evals = 4,
   callbacks = clbk("mlr3tuning.backup", path = tempfile(fileext = ".rds"))
)
```

mlr3tuning.measures

Measure Callback

Description

This mlr3misc::Callback scores the hyperparameter configurations on additional measures while tuning. Usually, the configurations can be scored on additional measures after tuning (see Archive-BatchTuning). However, if the memory is not sufficient to store the mlr3::BenchmarkResult, it is necessary to score the additional measures while tuning. The measures are not taken into account by the tuner.

Examples

```
clbk("mlr3tuning.measures")

# additionally score the configurations on the accuracy measure
instance = tune(
   tuner = tnr("random_search", batch_size = 2),
   task = tsk("pima"),
   learner = lrn("classif.rpart", cp = to_tune(1e-04, 1e-1, logscale = TRUE)),
   resampling = rsmp("cv", folds = 3),
   measures = msr("classif.ce"),
   term_evals = 4,
   callbacks = clbk("mlr3tuning.measures", measures = msr("classif.acc"))
)
```

```
mlr3tuning.one_se_rule
```

One Standard Error Rule Callback

Description

The one standard error rule takes the number of features into account when selecting the best hyperparameter configuration. Many learners support internal feature selection, which can be accessed via \$selected_features(). The callback selects the hyperparameter configuration with the smallest feature set within one standard error of the best performing configuration. If there are multiple such hyperparameter configurations with the same number of features, the first one is selected.

Source

Kuhn, Max, Johnson, Kjell (2013). "Applied Predictive Modeling." In chapter Over-Fitting and Model Tuning, 61–92. Springer New York, New York, NY. ISBN 978-1-4614-6849-3.

Examples

```
clbk("mlr3tuning.one_se_rule")

# Run optimization on the pima data set with the callback
instance = tune(
   tuner = tnr("random_search", batch_size = 15),
   task = tsk("pima"),
   learner = lrn("classif.rpart", cp = to_tune(1e-04, 1e-1, logscale = TRUE)),
   resampling = rsmp("cv", folds = 3),
   measures = msr("classif.ce"),
   term_evals = 30,
   callbacks = clbk("mlr3tuning.one_se_rule")
)
```

Hyperparameter configuration with the smallest feature set within one standard error of the best instance\$result

mlr_tuners

Dictionary of Tuners

Description

A simple mlr3misc::Dictionary storing objects of class Tuner. Each tuner has an associated help page, see mlr_tuners_[id].

This dictionary can get populated with additional tuners by add-on packages.

For a more convenient way to retrieve and construct tuner, see tnr()/tnrs().

Format

R6::R6Class object inheriting from mlr3misc::Dictionary.

Methods

```
See mlr3misc::Dictionary.
```

S3 methods

• as.data.table(dict, ..., objects = FALSE)
mlr3misc::Dictionary -> data.table::data.table()
Returns a data.table::data.table() with fields "key", "label", "param_classes", "properties" and "packages" as columns. If objects is set to TRUE, the constructed objects are returned in the list column named object.

See Also

```
Sugar functions: tnr(), tnrs()
Other Tuner: Tuner, mlr_tuners_cmaes, mlr_tuners_design_points, mlr_tuners_gensa, mlr_tuners_grid_search, mlr_tuners_internal, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search
```

Examples

```
as.data.table(mlr_tuners)
mlr_tuners$get("random_search")
tnr("random_search")
```

```
mlr_tuners_async_design_points
```

Hyperparameter Tuning with Asynchronous Design Points

Description

Subclass for asynchronous design points tuning.

Dictionary

This Tuner can be instantiated with the associated sugar function tnr():

```
tnr("async_design_points")
```

Parameters

```
design data.table::data.table
```

Design points to try in search, one per row.

Super classes

```
mlr3tuning::Tuner-> mlr3tuning::TunerAsync-> mlr3tuning::TunerAsyncFromOptimizerAsync
-> TunerAsyncDesignPoints
```

Methods

Public methods:

- TunerAsyncDesignPoints\$new()
- TunerAsyncDesignPoints\$clone()

Method new(): Creates a new instance of this R6 class.

Usage.

TunerAsyncDesignPoints\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerAsyncDesignPoints\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

See Also

```
Other TunerAsync: mlr_tuners_async_grid_search, mlr_tuners_async_random_search
```

```
mlr_tuners_async_grid_search
```

Hyperparameter Tuning with Asynchronous Grid Search

Description

Subclass for asynchronous grid search tuning.

Dictionary

```
This Tuner can be instantiated with the associated sugar function tnr():
```

```
tnr("async_design_points")
```

Parameters

```
batch_size integer(1)
```

Maximum number of points to try in a batch.

Super classes

```
mlr3tuning::Tuner-> mlr3tuning::TunerAsync-> mlr3tuning::TunerAsyncFromOptimizerAsync
-> TunerAsyncGridSearch
```

Methods

Public methods:

- TunerAsyncGridSearch\$new()
- TunerAsyncGridSearch\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerAsyncGridSearch\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerAsyncGridSearch\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

See Also

Other TunerAsync: mlr_tuners_async_design_points, mlr_tuners_async_random_search

mlr_tuners_async_random_search

Hyperparameter Tuning with Asynchronous Random Search

Description

Subclass for asynchronous random search tuning.

Details

The random points are sampled by paradox::generate_design_random().

Dictionary

This Tuner can be instantiated with the associated sugar function tnr():

```
tnr("async_random_search")
```

Super classes

```
mlr3tuning::Tuner-> mlr3tuning::TunerAsync-> mlr3tuning::TunerAsyncFromOptimizerAsync
-> TunerAsyncRandomSearch
```

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Methods

Public methods:

- TunerAsyncRandomSearch\$new()
- TunerAsyncRandomSearch\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerAsyncRandomSearch\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerAsyncRandomSearch\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

Source

Bergstra J, Bengio Y (2012). "Random Search for Hyper-Parameter Optimization." *Journal of Machine Learning Research*, **13**(10), 281–305. https://jmlr.csail.mit.edu/papers/v13/bergstra12a.html.

See Also

 $Other\ TunerAsync:\ mlr_tuners_async_design_points,\ mlr_tuners_async_grid_search$

mlr_tuners_cmaes

Hyperparameter Tuning with Covariance Matrix Adaptation Evolution Strategy

Description

Subclass for Covariance Matrix Adaptation Evolution Strategy (CMA-ES). Calls adagio::pureCMAES() from package adagio.

Dictionary

This Tuner can be instantiated with the associated sugar function tnr():

```
tnr("cmaes")
```

Control Parameters

```
start_values character(1)
```

Create random start values or based on center of search space? In the latter case, it is the center of the parameters before a trafo is applied.

For the meaning of the control parameters, see adagio::pureCMAES(). Note that we have removed all control parameters which refer to the termination of the algorithm and where our terminators allow to obtain the same behavior.

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Progress Bars

\$optimize() supports progress bars via the package **progressr** combined with a bbotk::Terminator. Simply wrap the function in progressr::with_progress() to enable them. We recommend to use package **progress** as backend; enable with progressr::handlers("progress").

Logging

All Tuners use a logger (as implemented in lgr) from package bbotk. Use lgr::get_logger("bbotk") to access and control the logger.

Optimizer

This Tuner is based on bbotk::OptimizerBatchCmaes which can be applied on any black box optimization problem. See also the documentation of bbotk.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
- Simultaneously optimize hyperparameters and use early stopping with XGBoost.
- Automate the tuning.

The gallery features a collection of case studies and demos about optimization.

- Learn more advanced methods with the Practical Tuning Series.
- Learn about hotstarting models.
- Run the default hyperparameter configuration of learners as a baseline.
- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Super classes

mlr3tuning::Tuner->mlr3tuning::TunerBatch->mlr3tuning::TunerBatchFromOptimizerBatch
-> TunerBatchCmaes

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Methods

Public methods:

```
• TunerBatchCmaes$new()
```

• TunerBatchCmaes\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerBatchCmaes\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerBatchCmaes\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

Source

Hansen N (2016). "The CMA Evolution Strategy: A Tutorial." 1604.00772.

See Also

Other Tuner: Tuner, mlr_tuners, mlr_tuners_design_points, mlr_tuners_gensa, mlr_tuners_grid_search, mlr_tuners_internal, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search

Examples

```
# Hyperparameter Optimization
# load learner and set search space
learner = lrn("classif.rpart",
 cp = to_tune(1e-04, 1e-1, logscale = TRUE),
 minsplit = to_tune(p_dbl(2, 128, trafo = as.integer)),
 minbucket = to_tune(p_dbl(1, 64, trafo = as.integer))
)
# run hyperparameter tuning on the Palmer Penguins data set
instance = tune(
 tuner = tnr("cmaes"),
 task = tsk("penguins"),
 learner = learner,
 resampling = rsmp("holdout"),
 measure = msr("classif.ce"),
 term_evals = 10)
# best performing hyperparameter configuration
instance$result
# all evaluated hyperparameter configuration
as.data.table(instance$archive)
```

```
# fit final model on complete data set
learner$param_set$values = instance$result_learner_param_vals
learner$train(tsk("penguins"))
```

```
mlr_tuners_design_points
```

Hyperparameter Tuning with Design Points

Description

Subclass for tuning w.r.t. fixed design points.

We simply search over a set of points fully specified by the user. The points in the design are evaluated in order as given.

Dictionary

This Tuner can be instantiated with the associated sugar function tnr():

```
tnr("design_points")
```

Parallelization

In order to support general termination criteria and parallelization, we evaluate points in a batch-fashion of size batch_size. Larger batches mean we can parallelize more, smaller batches imply a more fine-grained checking of termination criteria. A batch contains of batch_size times resampling\$iters jobs. E.g., if you set a batch size of 10 points and do a 5-fold cross validation, you can utilize up to 50 cores.

Parallelization is supported via package **future** (see mlr3::benchmark()'s section on parallelization for more details).

Logging

All Tuners use a logger (as implemented in lgr) from package bbotk. Use lgr::get_logger("bbotk") to access and control the logger.

Optimizer

This Tuner is based on bbotk::OptimizerBatchDesignPoints which can be applied on any black box optimization problem. See also the documentation of bbotk.

Parameters

```
batch_size integer(1)

Maximum number of configurations to try in a batch.

design data.table::data.table

Design points to try in search, one per row.
```

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
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- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Progress Bars

<code>\$optimize()</code> supports progress bars via the package **progressr** combined with a Terminator. Simply wrap the function in progressr::with_progress() to enable them. We recommend to use package **progress** as backend; enable with progressr::handlers("progress").

Super classes

```
mlr3tuning::Tuner->mlr3tuning::TunerBatch->mlr3tuning::TunerBatchFromOptimizerBatch
-> TunerBatchDesignPoints
```

Methods

Public methods:

- TunerBatchDesignPoints\$new()
- TunerBatchDesignPoints\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerBatchDesignPoints\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerBatchDesignPoints\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

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See Also

Package mlr3hyperband for hyperband tuning.

Other Tuner: Tuner, mlr_tuners, mlr_tuners_cmaes, mlr_tuners_gensa, mlr_tuners_grid_search, mlr_tuners_internal, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search

Examples

```
# Hyperparameter Optimization
# load learner and set search space
learner = lrn("classif.rpart",
 cp = to_tune(1e-04, 1e-1),
 minsplit = to_tune(2, 128),
 minbucket = to_tune(1, 64)
)
# create design
design = mlr3misc::rowwise_table(
       ~minsplit, ~minbucket,
 ~cp,
 0.1, 2,
                    64,
 0.01, 64,
                    32,
 0.001, 128,
                    1
)
# run hyperparameter tuning on the Palmer Penguins data set
instance = tune(
 tuner = tnr("design_points", design = design),
 task = tsk("penguins"),
 learner = learner,
 resampling = rsmp("holdout"),
 measure = msr("classif.ce")
)
# best performing hyperparameter configuration
instance$result
# all evaluated hyperparameter configuration
as.data.table(instance$archive)
# fit final model on complete data set
learner$param_set$values = instance$result_learner_param_vals
learner$train(tsk("penguins"))
```

mlr_tuners_gensa

Hyperparameter Tuning with Generalized Simulated Annealing

Description

Subclass for generalized simulated annealing tuning. Calls GenSA:: GenSA() from package GenSA.

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Details

In contrast to the GenSA::GenSA() defaults, we set smooth = FALSE as a default.

Dictionary

This Tuner can be instantiated with the associated sugar function tnr():

```
tnr("gensa")
```

Parallelization

In order to support general termination criteria and parallelization, we evaluate points in a batch-fashion of size batch_size. Larger batches mean we can parallelize more, smaller batches imply a more fine-grained checking of termination criteria. A batch contains of batch_size times resampling\$iters jobs. E.g., if you set a batch size of 10 points and do a 5-fold cross validation, you can utilize up to 50 cores.

Parallelization is supported via package **future** (see mlr3::benchmark()'s section on parallelization for more details).

Logging

All Tuners use a logger (as implemented in lgr) from package bbotk. Use lgr::get_logger("bbotk") to access and control the logger.

Optimizer

This Tuner is based on bbotk::OptimizerBatchGenSA which can be applied on any black box optimization problem. See also the documentation of bbotk.

Parameters

```
smooth logical(1)
temperature numeric(1)
acceptance.param numeric(1)
verbose logical(1)
trace.mat logical(1)
```

For the meaning of the control parameters, see GenSA::GenSA(). Note that we have removed all control parameters which refer to the termination of the algorithm and where our terminators allow to obtain the same behavior.

In contrast to the GenSA::GenSA() defaults, we set trace.mat = FALSE. Note that GenSA::GenSA() uses smooth = TRUE as a default. In the case of using this optimizer for Hyperparameter Optimization you may want to set smooth = FALSE.

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Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
- Simultaneously optimize hyperparameters and use early stopping with XGBoost.
- Automate the tuning.

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- Learn about hotstarting models.
- Run the default hyperparameter configuration of learners as a baseline.
- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Progress Bars

<code>\$optimize()</code> supports progress bars via the package **progressr** combined with a Terminator. Simply wrap the function in progressr::with_progress() to enable them. We recommend to use package **progress** as backend; enable with progressr::handlers("progress").

Super classes

```
mlr3tuning::Tuner->mlr3tuning::TunerBatch->mlr3tuning::TunerBatchFromOptimizerBatch
-> TunerBatchGenSA
```

Methods

Public methods:

- TunerBatchGenSA\$new()
- TunerBatchGenSA\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerBatchGenSA\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerBatchGenSA\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

Source

Tsallis C, Stariolo DA (1996). "Generalized simulated annealing." *Physica A: Statistical Mechanics and its Applications*, **233**(1-2), 395–406. doi:10.1016/s03784371(96)002713.

Xiang Y, Gubian S, Suomela B, Hoeng J (2013). "Generalized Simulated Annealing for Global Optimization: The GenSA Package." *The R Journal*, **5**(1), 13. doi:10.32614/rj2013002.

See Also

 $Other\ Tuner:\ Tuner,\ mlr_tuners_cmaes,\ mlr_tuners_design_points,\ mlr_tuners_grid_search,\ mlr_tuners_internal,\ mlr_tuners_irace,\ mlr_tuners_nloptr,\ mlr_tuners_random_search$

Examples

```
# Hyperparameter Optimization
# load learner and set search space
learner = lrn("classif.rpart",
  cp = to_tune(1e-04, 1e-1, logscale = TRUE)
# run hyperparameter tuning on the Palmer Penguins data set
instance = tune(
  tuner = tnr("gensa"),
  task = tsk("penguins"),
  learner = learner,
  resampling = rsmp("holdout"),
  measure = msr("classif.ce"),
  term_evals = 10
# best performing hyperparameter configuration
instance$result
# all evaluated hyperparameter configuration
as.data.table(instance$archive)
# fit final model on complete data set
learner$param_set$values = instance$result_learner_param_vals
learner$train(tsk("penguins"))
```

mlr_tuners_grid_search

Hyperparameter Tuning with Grid Search

Description

Subclass for grid search tuning.

Details

The grid is constructed as a Cartesian product over discretized values per parameter, see paradox::generate_design_grid(If the learner supports hotstarting, the grid is sorted by the hotstart parameter (see also mlr3::HotstartStack).

If not, the points of the grid are evaluated in a random order.

Dictionary

This Tuner can be instantiated with the associated sugar function tnr():

```
tnr("grid_search")
```

Control Parameters

```
resolution integer(1)
Resolution of the grid, see paradox::generate_design_grid().

param_resolutions named integer()
Resolution per parameter, named by parameter ID, see paradox::generate_design_grid().

batch_size integer(1)
Maximum number of points to try in a batch.
```

Progress Bars

\$optimize() supports progress bars via the package **progressr** combined with a bbotk::Terminator. Simply wrap the function in progressr::with_progress() to enable them. We recommend to use package **progress** as backend; enable with progressr::handlers("progress").

Parallelization

In order to support general termination criteria and parallelization, we evaluate points in a batch-fashion of size batch_size. Larger batches mean we can parallelize more, smaller batches imply a more fine-grained checking of termination criteria. A batch contains of batch_size times resampling\$iters jobs. E.g., if you set a batch size of 10 points and do a 5-fold cross validation, you can utilize up to 50 cores.

Parallelization is supported via package **future** (see mlr3::benchmark()'s section on parallelization for more details).

Logging

All Tuners use a logger (as implemented in lgr) from package bbotk. Use lgr::get_logger("bbotk") to access and control the logger.

Optimizer

This Tuner is based on bbotk::OptimizerBatchGridSearch which can be applied on any black box optimization problem. See also the documentation of bbotk.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
- Simultaneously optimize hyperparameters and use early stopping with XGBoost.
- Automate the tuning.

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- Learn about hotstarting models.
- Run the default hyperparameter configuration of learners as a baseline.
- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Super classes

```
mlr3tuning::Tuner->mlr3tuning::TunerBatch->mlr3tuning::TunerBatchFromOptimizerBatch
-> TunerBatchGridSearch
```

Methods

Public methods:

- TunerBatchGridSearch\$new()
- TunerBatchGridSearch\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerBatchGridSearch\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerBatchGridSearch\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

See Also

```
Other Tuner: Tuner, mlr_tuners, mlr_tuners_cmaes, mlr_tuners_design_points, mlr_tuners_gensa, mlr_tuners_internal, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search
```

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Examples

```
# Hyperparameter Optimization
# load learner and set search space
learner = lrn("classif.rpart",
  cp = to_tune(1e-04, 1e-1, logscale = TRUE)
# run hyperparameter tuning on the Palmer Penguins data set
instance = tune(
  tuner = tnr("grid_search"),
  task = tsk("penguins"),
  learner = learner,
  resampling = rsmp("holdout"),
  measure = msr("classif.ce"),
  term_evals = 10
)
# best performing hyperparameter configuration
instance$result
# all evaluated hyperparameter configuration
as.data.table(instance$archive)
# fit final model on complete data set
learner$param_set$values = instance$result_learner_param_vals
learner$train(tsk("penguins"))
```

mlr_tuners_internal

Hyperparameter Tuning with Internal Tuning

Description

Subclass to conduct only internal hyperparameter tuning for a mlr3::Learner.

Dictionary

This Tuner can be instantiated with the associated sugar function tnr():

```
tnr("internal")
```

Progress Bars

\$optimize() supports progress bars via the package **progressr** combined with a bbotk::Terminator. Simply wrap the function in progressr::with_progress() to enable them. We recommend to use package **progress** as backend; enable with progressr::handlers("progress").

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Logging

All Tuners use a logger (as implemented in **lgr**) from package **bbotk**. Use lgr::get_logger("bbotk") to access and control the logger.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
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The cheatsheet summarizes the most important functions of mlr3tuning.

Super classes

```
mlr3tuning::Tuner -> mlr3tuning::TunerBatch -> TunerBatchInternal
```

Methods

Public methods:

- TunerBatchInternal\$new()
- TunerBatchInternal\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerBatchInternal\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerBatchInternal\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

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Note

The selected mlr3::Measure does not influence the tuning result. To change the loss-function for the internal tuning, consult the hyperparameter documentation of the tuned mlr3::Learner.

See Also

Other Tuner: Tuner, mlr_tuners, mlr_tuners_cmaes, mlr_tuners_design_points, mlr_tuners_gensa, mlr_tuners_grid_search, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search

Examples

```
library(mlr3learners)
# Retrieve task
task = tsk("pima")
# Load learner and set search space
learner = lrn("classif.xgboost",
  nrounds = to_tune(upper = 1000, internal = TRUE),
  early_stopping_rounds = 10,
  validate = "test",
  eval_metric = "merror"
# Internal hyperparameter tuning on the pima indians diabetes data set
instance = tune(
  tnr("internal"),
  tsk("iris"),
  learner,
  rsmp("cv", folds = 3),
  msr("internal_valid_score", minimize = TRUE, select = "merror")
# best performing hyperparameter configuration
instance$result_learner_param_vals
instance$result_learner_param_vals$internal_tuned_values
```

mlr_tuners_irace

Hyperparameter Tuning with Iterated Racing.

Description

Subclass for iterated racing. Calls irace::irace() from package irace.

Dictionary

```
This Tuner can be instantiated with the associated sugar function tnr(): tnr("irace")
```

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Control Parameters

```
n_instances integer(1)

Number of resampling instances.
```

For the meaning of all other parameters, see <code>irace::defaultScenario()</code>. Note that we have removed all control parameters which refer to the termination of the algorithm. Use <code>bbotk::TerminatorEvals</code> instead. Other terminators do not work with <code>TunerIrace</code>.

Archive

The ArchiveBatchTuning holds the following additional columns:

- "race" (integer(1))
 Race iteration.
- "step" (integer(1)) Step number of race.
- "instance" (integer (1))
 Identifies resampling instances across races and steps.
- "configuration" (integer(1))
 Identifies configurations across races and steps.

Result

The tuning result (instance\$result) is the best-performing elite of the final race. The reported performance is the average performance estimated on all used instances.

Progress Bars

\$optimize() supports progress bars via the package **progressr** combined with a bbotk::Terminator. Simply wrap the function in progressr::with_progress() to enable them. We recommend to use package **progress** as backend; enable with progressr::handlers("progress").

Logging

All Tuners use a logger (as implemented in **lgr**) from package **bbotk**. Use lgr::get_logger("bbotk") to access and control the logger.

Optimizer

This Tuner is based on bbotk::OptimizerBatchIrace which can be applied on any black box optimization problem. See also the documentation of bbotk.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.

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- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
- Simultaneously optimize hyperparameters and use early stopping with XGBoost.
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The cheatsheet summarizes the most important functions of mlr3tuning.

Super classes

```
mlr3tuning::Tuner-> mlr3tuning::TunerBatch-> mlr3tuning::TunerBatchFromOptimizerBatch
-> TunerBatchIrace
```

Methods

Public methods:

- TunerBatchIrace\$new()
- TunerBatchIrace\$optimize()
- TunerBatchIrace\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerBatchIrace\$new()

Method optimize(): Performs the tuning on a TuningInstanceBatchSingleCrit until termination. The single evaluations and the final results will be written into the ArchiveBatchTuning that resides in the TuningInstanceBatchSingleCrit. The final result is returned.

Usage:

TunerBatchIrace\$optimize(inst)

Arguments:

inst (TuningInstanceBatchSingleCrit).

Returns: data.table::data.table.

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerBatchIrace\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

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Source

Lopez-Ibanez M, Dubois-Lacoste J, Caceres LP, Birattari M, Stuetzle T (2016). "The irace package: Iterated racing for automatic algorithm configuration." *Operations Research Perspectives*, **3**, 43–58. doi:10.1016/j.orp.2016.09.002.

See Also

Other Tuner: Tuner, mlr_tuners, mlr_tuners_cmaes, mlr_tuners_design_points, mlr_tuners_gensa, mlr_tuners_grid_search, mlr_tuners_internal, mlr_tuners_nloptr, mlr_tuners_random_search

Examples

```
# retrieve task
task = tsk("pima")
# load learner and set search space
learner = lrn("classif.rpart", cp = to_tune(1e-04, 1e-1, logscale = TRUE))
# hyperparameter tuning on the pima indians diabetes data set
instance = tune(
  tuner = tnr("irace"),
  task = task,
  learner = learner,
  resampling = rsmp("holdout"),
  measure = msr("classif.ce"),
  term_evals = 42
)
# best performing hyperparameter configuration
instance$result
# all evaluated hyperparameter configuration
as.data.table(instance$archive)
# fit final model on complete data set
learner$param_set$values = instance$result_learner_param_vals
learner$train(task)
```

mlr_tuners_nloptr

Hyperparameter Tuning with Non-linear Optimization

Description

Subclass for non-linear optimization (NLopt). Calls nloptr::nloptr from package nloptr.

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Details

The termination conditions stopval, maxtime and maxeval of nloptr::nloptr() are deactivated and replaced by the bbotk::Terminator subclasses. The x and function value tolerance termination conditions (xtol_rel = 10^-4 , xtol_abs = rep(0.0, length(x0)), ftol_rel = 0.0 and ftol_abs = 0.0) are still available and implemented with their package defaults. To deactivate these conditions, set them to -1.

Dictionary

This Tuner can be instantiated with the associated sugar function tnr():

```
tnr("nloptr")
```

Logging

All Tuners use a logger (as implemented in lgr) from package bbotk. Use lgr::get_logger("bbotk") to access and control the logger.

Optimizer

This Tuner is based on bbotk::OptimizerBatchNLoptr which can be applied on any black box optimization problem. See also the documentation of bbotk.

Parameters

```
algorithm character(1)
eval_g_ineq function()
xtol_rel numeric(1)
xtol_abs numeric(1)
ftol_rel numeric(1)
ftol_abs numeric(1)
start_values character(1)
```

Create random start values or based on center of search space? In the latter case, it is the center of the parameters before a trafo is applied.

For the meaning of the control parameters, see nloptr::nloptr() and nloptr::nloptr.print.options().

The termination conditions stopval, maxtime and maxeval of nloptr::nloptr() are deactivated and replaced by the Terminator subclasses. The x and function value tolerance termination conditions (xtol_rel = 10^-4 , xtol_abs = rep(0.0, length(x0)), ftol_rel = 0.0 and ftol_abs = 0.0) are still available and implemented with their package defaults. To deactivate these conditions, set them to -1.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.

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- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
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The cheatsheet summarizes the most important functions of mlr3tuning.

Progress Bars

<code>\$optimize()</code> supports progress bars via the package **progressr** combined with a Terminator. Simply wrap the function in progressr::with_progress() to enable them. We recommend to use package **progress** as backend; enable with progressr::handlers("progress").

Super classes

```
mlr3tuning::Tuner-> mlr3tuning::TunerBatch-> mlr3tuning::TunerBatchFromOptimizerBatch
-> TunerBatchNLoptr
```

Methods

Public methods:

- TunerBatchNLoptr\$new()
- TunerBatchNLoptr\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerBatchNLoptr\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerBatchNLoptr\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

Source

Johnson, G S (2020). "The NLopt nonlinear-optimization package." https://github.com/stevengj/nlopt.

See Also

Other Tuner: Tuner, mlr_tuners, mlr_tuners_cmaes, mlr_tuners_design_points, mlr_tuners_gensa, mlr_tuners_grid_search, mlr_tuners_internal, mlr_tuners_irace, mlr_tuners_random_search

Examples

```
# Hyperparameter Optimization
# load learner and set search space
learner = lrn("classif.rpart",
  cp = to_tune(1e-04, 1e-1, logscale = TRUE)
# run hyperparameter tuning on the Palmer Penguins data set
instance = tune(
  tuner = tnr("nloptr", algorithm = "NLOPT_LN_BOBYQA"),
  task = tsk("penguins"),
  learner = learner,
  resampling = rsmp("holdout"),
  measure = msr("classif.ce")
)
# best performing hyperparameter configuration
instance$result
# all evaluated hyperparameter configuration
as.data.table(instance$archive)
# fit final model on complete data set
learner$param_set$values = instance$result_learner_param_vals
learner$train(tsk("penguins"))
```

mlr_tuners_random_search

Hyperparameter Tuning with Random Search

Description

Subclass for random search tuning.

Details

The random points are sampled by paradox::generate_design_random().

Dictionary

```
This Tuner can be instantiated with the associated sugar function tnr(): tnr("random_search")
```

Parallelization

In order to support general termination criteria and parallelization, we evaluate points in a batch-fashion of size batch_size. Larger batches mean we can parallelize more, smaller batches imply a more fine-grained checking of termination criteria. A batch contains of batch_size times resampling\$iters jobs. E.g., if you set a batch size of 10 points and do a 5-fold cross validation, you can utilize up to 50 cores.

Parallelization is supported via package **future** (see mlr3::benchmark()'s section on parallelization for more details).

Logging

All Tuners use a logger (as implemented in lgr) from package bbotk. Use lgr::get_logger("bbotk") to access and control the logger.

Optimizer

This Tuner is based on bbotk::OptimizerBatchRandomSearch which can be applied on any black box optimization problem. See also the documentation of bbotk.

Parameters

```
batch_size integer(1)

Maximum number of points to try in a batch.
```

Resources

There are several sections about hyperparameter optimization in the mlr3book.

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- An overview of all tuners can be found on our website.
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The cheatsheet summarizes the most important functions of mlr3tuning.

Progress Bars

<code>\$optimize()</code> supports progress bars via the package **progressr** combined with a Terminator. Simply wrap the function in progressr::with_progress() to enable them. We recommend to use package **progress** as backend; enable with progressr::handlers("progress").

Super classes

```
mlr3tuning::Tuner-> mlr3tuning::TunerBatch-> mlr3tuning::TunerBatchFromOptimizerBatch
-> TunerBatchRandomSearch
```

Methods

Public methods:

- TunerBatchRandomSearch\$new()
- TunerBatchRandomSearch\$clone()

Method new(): Creates a new instance of this R6 class.

Usage:

TunerBatchRandomSearch\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

TunerBatchRandomSearch\$clone(deep = FALSE)

Arouments

deep Whether to make a deep clone.

Source

Bergstra J, Bengio Y (2012). "Random Search for Hyper-Parameter Optimization." *Journal of Machine Learning Research*, **13**(10), 281–305. https://jmlr.csail.mit.edu/papers/v13/bergstra12a.html.

See Also

Package mlr3hyperband for hyperband tuning.

```
Other Tuner: Tuner, mlr_tuners, mlr_tuners_cmaes, mlr_tuners_design_points, mlr_tuners_gensa, mlr_tuners_grid_search, mlr_tuners_internal, mlr_tuners_irace, mlr_tuners_nloptr
```

Examples

```
# Hyperparameter Optimization

# load learner and set search space
learner = lrn("classif.rpart",
   cp = to_tune(1e-04, 1e-1, logscale = TRUE)
)

# run hyperparameter tuning on the Palmer Penguins data set
```

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```
instance = tune(
  tuner = tnr("random_search"),
  task = tsk("penguins"),
  learner = learner,
  resampling = rsmp("holdout"),
  measure = msr("classif.ce"),
  term_evals = 10
)

# best performing hyperparameter configuration
instance$result

# all evaluated hyperparameter configuration
as.data.table(instance$archive)

# fit final model on complete data set
learner$param_set$values = instance$result_learner_param_vals
learner$train(tsk("penguins"))
```

ObjectiveTuning

Class for Tuning Objective

Description

Stores the objective function that estimates the performance of hyperparameter configurations. This class is usually constructed internally by the TuningInstanceBatchSingleCrit or TuningInstanceBatchMultiCrit.

Super class

```
bbotk::Objective -> ObjectiveTuning
```

Public fields

```
task (mlr3::Task).
learner (mlr3::Learner).
resampling (mlr3::Resampling).
measures (list of mlr3::Measure).
store_models (logical(1)).
store_benchmark_result (logical(1)).
callbacks (List of mlr3misc::Callback).
default_values (named list()).
internal_search_space (paradox::ParamSet). Internal search space for internal tuning.
```

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Methods

```
Public methods:
```

```
ObjectiveTuning$new()ObjectiveTuning$clone()
```

Method new(): Creates a new instance of this R6 class.

```
Usage:
ObjectiveTuning$new(
  task,
  learner,
  resampling,
  measures,
  store_benchmark_result = TRUE,
  store_models = FALSE,
  check_values = FALSE,
  callbacks = NULL,
  internal_search_space = NULL
)
Arguments:
task (mlr3::Task)
   Task to operate on.
learner (mlr3::Learner)
   Learner to tune.
resampling (mlr3::Resampling)
```

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration on different data splits. This field, however, always returns the resampling passed in construction.

```
measures (list of mlr3::Measure)
Measures to optimize.
store_benchmark_result (logical(1))
```

If TRUE (default), store resample result of evaluated hyperparameter configurations in archive as mlr3::BenchmarkResult.

```
store_models (logical(1))
```

If TRUE, fitted models are stored in the benchmark result (archive\$benchmark_result). If store_benchmark_result = FALSE, models are only stored temporarily and not accessible after the tuning. This combination is needed for measures that require a model.

```
check_values (logical(1))
```

If TRUE, hyperparameter values are checked before evaluation and performance scores after. If FALSE (default), values are unchecked but computational overhead is reduced.

```
callbacks (list of mlr3misc::Callback)
```

List of callbacks.

```
internal\_search\_space \ (paradox::ParamSet \ or \ NULL)
```

The internal search space.

Method clone(): The objects of this class are cloneable with this method.

Usage:

ObjectiveTuning\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

ObjectiveTuningAsync Class for Tuning Objective

Description

Stores the objective function that estimates the performance of hyperparameter configurations. This class is usually constructed internally by the TuningInstanceBatchSingleCrit or TuningInstanceBatchMultiCrit.

Super classes

```
bbotk::Objective -> mlr3tuning::ObjectiveTuning -> ObjectiveTuningAsync
```

Methods

Public methods:

• ObjectiveTuningAsync\$clone()

Method clone(): The objects of this class are cloneable with this method.

Usage:

ObjectiveTuningAsync\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

ObjectiveTuningBatch Class for Tuning Objective

Description

Stores the objective function that estimates the performance of hyperparameter configurations. This class is usually constructed internally by the TuningInstanceBatchSingleCrit or TuningInstanceBatchMultiCrit.

Super classes

```
bbotk::Objective -> mlr3tuning::ObjectiveTuning -> ObjectiveTuningBatch
```

Public fields

```
archive (ArchiveBatchTuning).
```

Methods

Public methods:

- ObjectiveTuningBatch\$new()
- ObjectiveTuningBatch\$clone()

```
Method new(): Creates a new instance of this R6 class.
```

```
Usage:
ObjectiveTuningBatch$new(
  task,
  learner,
  resampling,
  measures,
  store_benchmark_result = TRUE,
  store_models = FALSE,
  check_values = FALSE,
  archive = NULL,
  callbacks = NULL,
  internal_search_space = NULL
)
Arguments:
task (mlr3::Task)
   Task to operate on.
learner (mlr3::Learner)
   Learner to tune.
resampling (mlr3::Resampling)
```

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration on different data splits. This field, however, always returns the resampling passed in construction.

```
measures (list of mlr3::Measure)
Measures to optimize.
```

```
store_benchmark_result (logical(1))
```

If TRUE (default), store resample result of evaluated hyperparameter configurations in archive as mlr3::BenchmarkResult.

```
store_models (logical(1))
```

If TRUE, fitted models are stored in the benchmark result (archive\$benchmark_result). If store_benchmark_result = FALSE, models are only stored temporarily and not accessible after the tuning. This combination is needed for measures that require a model.

```
check_values (logical(1))
```

If TRUE, hyperparameter values are checked before evaluation and performance scores after. If FALSE (default), values are unchecked but computational overhead is reduced.

set_validate.AutoTuner 69

```
archive (ArchiveBatchTuning)
Reference to archive of TuningInstanceBatchSingleCrit | TuningInstanceBatchMultiCrit. If
NULL (default), benchmark result and models cannot be stored.

callbacks (list of mlr3misc::Callback)
List of callbacks.

internal_search_space (paradox::ParamSet or NULL)
The internal search space.

Method clone(): The objects of this class are cloneable with this method.

Usage:
ObjectiveTuningBatch$clone(deep = FALSE)

Arguments:
deep Whether to make a deep clone.
```

set_validate.AutoTuner

Configure Validation for AutoTuner

Description

Configure validation data for the learner that is tuned by the AutoTuner.

Usage

```
## S3 method for class 'AutoTuner'
set_validate(learner, validate, ...)
```

Arguments

```
learner

(AutoTuner)

The autotuner for which to enable validation.

validate

(numeric(1), "predefined", "test", or NULL)

How to configure the validation during the hyperparameter tuning.

(any)

Passed when calling set_validate() on the wrapped leaerner.
```

Examples

```
at = auto_tuner(
  tuner = tnr("random_search"),
  learner = lrn("classif.debug", early_stopping = TRUE,
    iter = to_tune(upper = 1000L, internal = TRUE), validate = 0.2),
  resampling = rsmp("holdout")
)
# use the test set as validation data during tuning
set_validate(at, validate = "test")
at$learner$validate
```

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Syntactic Sugar for Tuning Instance Construction

Description

Function to construct a TuningInstanceBatchSingleCrit or TuningInstanceBatchMultiCrit.

Usage

```
ti(
   task,
   learner,
   resampling,
   measures = NULL,
   terminator,
   search_space = NULL,
   internal_search_space = NULL,
   store_benchmark_result = TRUE,
   store_models = FALSE,
   check_values = FALSE,
   callbacks = NULL
)
```

Arguments

task (mlr3::Task)

Task to operate on.

learner (mlr3::Learner)

Learner to tune.

resampling (mlr3::Resampling)

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration on different data splits. This field,

however, always returns the resampling passed in construction.

measures (mlr3::Measure or list of mlr3::Measure)

A single measure creates a TuningInstanceBatchSingleCrit and multiple mea-

sures a TuningInstanceBatchMultiCrit. If NULL, default measure is used.

terminator (bbotk::Terminator)

Stop criterion of the tuning process.

search_space (paradox::ParamSet)

Hyperparameter search space. If NULL (default), the search space is constructed from the paradox::TuneToken of the learner's parameter set (learner\$param_set).

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internal_search_space

(paradox::ParamSet or NULL)

The internal search space.

store_benchmark_result

(logical(1))

If TRUE (default), store resample result of evaluated hyperparameter configura-

tions in archive as mlr3::BenchmarkResult.

store_models (logical(1))

If TRUE, fitted models are stored in the benchmark result (archive\$benchmark_result).

If store_benchmark_result = FALSE, models are only stored temporarily and not accessible after the tuning. This combination is needed for measures that

require a model.

check_values (logical(1))

If TRUE, hyperparameter values are checked before evaluation and performance scores after. If FALSE (default), values are unchecked but computational over-

head is reduced.

callbacks (list of mlr3misc::Callback)

List of callbacks.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
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The cheatsheet summarizes the most important functions of mlr3tuning.

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Default Measures

If no measure is passed, the default measure is used. The default measure depends on the task type.

Task	Default Measure	Package
"classif"	"classif.ce"	mlr3
"regr"	"regr.mse"	mlr3
"surv"	"surv.cindex"	mlr3proba
"dens"	"dens.logloss"	mlr3proba
"classif_st"	"classif.ce"	mlr3spatial
"regr_st"	"regr.mse"	mlr3spatial
"clust"	"clust.dunn"	mlr3cluster

Examples

```
# Hyperparameter optimization on the Palmer Penguins data set
task = tsk("penguins")
# Load learner and set search space
learner = lrn("classif.rpart",
  cp = to_tune(1e-04, 1e-1, logscale = TRUE)
# Construct tuning instance
instance = ti(
  task = task,
  learner = learner,
  resampling = rsmp("cv", folds = 3),
  measures = msr("classif.ce"),
  terminator = trm("evals", n_evals = 4)
)
# Choose optimization algorithm
tuner = tnr("random_search", batch_size = 2)
# Run tuning
tuner$optimize(instance)
# Set optimal hyperparameter configuration to learner
learner$param_set$values = instance$result_learner_param_vals
# Train the learner on the full data set
learner$train(task)
# Inspect all evaluated configurations
as.data.table(instance$archive)
```

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ti_async

Syntactic Sugar for Asynchronous Tuning Instance Construction

Description

Function to construct a TuningInstanceAsyncSingleCrit or TuningInstanceAsyncMultiCrit.

Usage

```
ti_async(
  task,
  learner,
  resampling,
  measures = NULL,
  terminator,
  search_space = NULL,
  internal_search_space = NULL,
  store_benchmark_result = TRUE,
  store_models = FALSE,
  check_values = FALSE,
  callbacks = NULL,
  rush = NULL
)
```

Arguments

task (mlr3::Task)

Task to operate on.

learner (mlr3::Learner)

Learner to tune.

resampling (mlr3::Resampling)

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration on different data splits. This field,

however, always returns the resampling passed in construction.

measures (mlr3::Measure or list of mlr3::Measure)

A single measure creates a TuningInstanceAsyncSingleCrit and multiple mea-

sures a TuningInstanceAsyncMultiCrit. If NULL, default measure is used.

terminator (bbotk::Terminator)

Stop criterion of the tuning process.

search_space (paradox::ParamSet)

Hyperparameter search space. If NULL (default), the search space is constructed from the paradox::TuneToken of the learner's parameter set (learner\$param_set).

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internal_search_space

(paradox::ParamSet or NULL) The internal search space.

store_benchmark_result

(logical(1))

If TRUE (default), store resample result of evaluated hyperparameter configura-

tions in archive as mlr3::BenchmarkResult.

store_models (logical(1))

If TRUE, fitted models are stored in the benchmark result (archive\$benchmark_result).

If store_benchmark_result = FALSE, models are only stored temporarily and not accessible after the tuning. This combination is needed for measures that

require a model.

check_values (logical(1))

If TRUE, hyperparameter values are checked before evaluation and performance scores after. If FALSE (default), values are unchecked but computational over-

head is reduced.

callbacks (list of mlr3misc::Callback)

List of callbacks.

rush (Rush)

If a rush instance is supplied, the tuning runs without batches.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
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- Automate the tuning.

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- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

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Default Measures

If no measure is passed, the default measure is used. The default measure depends on the task type.

Task	Default Measure	Package
"classif"	"classif.ce"	mlr3
"regr"	"regr.mse"	mlr3
"surv"	"surv.cindex"	mlr3proba
"dens"	"dens.logloss"	mlr3proba
"classif_st"	"classif.ce"	mlr3spatial
"regr_st"	"regr.mse"	mlr3spatial
"clust"	"clust.dunn"	mlr3cluster

Examples

```
# Hyperparameter optimization on the Palmer Penguins data set
task = tsk("penguins")
# Load learner and set search space
learner = lrn("classif.rpart",
  cp = to_tune(1e-04, 1e-1, logscale = TRUE)
# Construct tuning instance
instance = ti(
  task = task,
  learner = learner,
  resampling = rsmp("cv", folds = 3),
  measures = msr("classif.ce"),
  terminator = trm("evals", n_evals = 4)
)
# Choose optimization algorithm
tuner = tnr("random_search", batch_size = 2)
# Run tuning
tuner$optimize(instance)
# Set optimal hyperparameter configuration to learner
learner$param_set$values = instance$result_learner_param_vals
# Train the learner on the full data set
learner$train(task)
# Inspect all evaluated configurations
as.data.table(instance$archive)
```

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tnr

Syntactic Sugar for Tuning Objects Construction

Description

Functions to retrieve objects, set parameters and assign to fields in one go. Relies on mlr3misc::dictionary_sugar_get() to extract objects from the respective mlr3misc::Dictionary:

- tnr() for a Tuner from mlr_tuners.
- tnrs() for a list of Tuners from mlr_tuners.
- trm() for a bbotk::Terminator from mlr_terminators.
- trms() for a list of Terminators from mlr_terminators.

Usage

```
tnr(.key, ...)
tnrs(.keys, ...)
```

Arguments

```
.key (character(1))
Key passed to the respective dictionary to retrieve the object.
... (any)
Additional arguments.
.keys (character())
Keys passed to the respective dictionary to retrieve multiple objects.
```

Value

R6::R6Class object of the respective type, or a list of R6::R6Class objects for the plural versions.

Examples

```
# random search tuner with batch size of 5
tnr("random_search", batch_size = 5)
# run time terminator with 20 seconds
trm("run_time", secs = 20)
```

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tune

Function for Tuning a Learner

Description

Function to tune a mlr3::Learner. The function internally creates a TuningInstanceBatchSingleCrit or TuningInstanceBatchMultiCrit which describes the tuning problem. It executes the tuning with the Tuner (tuner) and returns the result with the tuning instance (\$result). The ArchiveBatchTuning and ArchiveAsyncTuning (\$archive) stores all evaluated hyperparameter configurations and performance scores.

You can find an overview of all tuners on our website.

Usage

```
tune(
  tuner,
  task,
  learner,
  resampling,
 measures = NULL,
  term_evals = NULL,
  term_time = NULL,
  terminator = NULL,
  search_space = NULL,
  store_benchmark_result = TRUE,
  internal_search_space = NULL,
  store_models = FALSE,
  check_values = FALSE,
  callbacks = NULL,
  rush = NULL
)
```

Arguments

tuner (Tuner)

Optimization algorithm.

task (mlr3::Task)

Task to operate on.

learner (mlr3::Learner)

Learner to tune.

resampling (mlr3::Resampling)

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g.

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to evaluate a hyperparameter configuration on different data splits. This field,

however, always returns the resampling passed in construction.

measures (mlr3::Measure or list of mlr3::Measure)

A single measure creates a TuningInstanceBatchSingleCrit and multiple mea-

sures a TuningInstanceBatchMultiCrit. If NULL, default measure is used.

term_evals (integer(1))

Number of allowed evaluations. Ignored if terminator is passed.

term_time (integer(1))

Maximum allowed time in seconds. Ignored if terminator is passed.

terminator (bbotk::Terminator)

Stop criterion of the tuning process.

search_space (paradox::ParamSet)

Hyperparameter search space. If NULL (default), the search space is constructed from the paradox::TuneToken of the learner's parameter set (learner\$param_set).

store_benchmark_result

(logical(1))

If TRUE (default), store resample result of evaluated hyperparameter configura-

tions in archive as mlr3::BenchmarkResult.

internal_search_space

(paradox::ParamSet or NULL) The internal search space.

store_models (logical(1))

If TRUE, fitted models are stored in the benchmark result (archive\$benchmark_result).

If store_benchmark_result = FALSE, models are only stored temporarily and not accessible after the tuning. This combination is needed for measures that

require a model.

check_values (logical(1))

If TRUE, hyperparameter values are checked before evaluation and performance

scores after. If FALSE (default), values are unchecked but computational over-

head is reduced.

callbacks (list of mlr3misc::Callback)

List of callbacks.

rush (Rush)

If a rush instance is supplied, the tuning runs without batches.

Details

The mlr3::Task, mlr3::Learner, mlr3::Resampling, mlr3::Measure and bbotk::Terminator are used to construct a TuningInstanceBatchSingleCrit. If multiple performance mlr3::Measures are supplied, a TuningInstanceBatchMultiCrit is created. The parameter term_evals and term_time are shortcuts to create a bbotk::Terminator. If both parameters are passed, a bbotk::TerminatorCombo is constructed. For other Terminators, pass one with terminator. If no termination criterion is needed, set term_evals, term_time and terminator to NULL. The search space is created from paradox::TuneToken or is supplied by search_space.

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Value

TuningInstanceBatchSingleCrit | TuningInstanceBatchMultiCrit

Default Measures

If no measure is passed, the default measure is used. The default measure depends on the task type.

Task	Default Measure	Package
"classif"	"classif.ce"	mlr3
"regr"	"regr.mse"	mlr3
"surv"	"surv.cindex"	mlr3proba
"dens"	"dens.logloss"	mlr3proba
"classif_st"	"classif.ce"	mlr3spatial
"regr_st"	"regr.mse"	mlr3spatial
"clust"	"clust.dunn"	mlr3cluster

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
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The cheatsheet summarizes the most important functions of mlr3tuning.

Analysis

For analyzing the tuning results, it is recommended to pass the ArchiveBatchTuning to as.data.table(). The returned data table is joined with the benchmark result which adds the mlr3::ResampleResult for each hyperparameter evaluation.

The archive provides various getters (e.g. \$learners()) to ease the access. All getters extract by position (i) or unique hash (uhash). For a complete list of all getters see the methods section.

The benchmark result (\$benchmark_result) allows to score the hyperparameter configurations again on a different measure. Alternatively, measures can be supplied to as.data.table().

The mlr3viz package provides visualizations for tuning results.

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Examples

```
# Hyperparameter optimization on the Palmer Penguins data set
task = tsk("pima")
# Load learner and set search space
learner = lrn("classif.rpart",
  cp = to_tune(1e-04, 1e-1, logscale = TRUE)
# Run tuning
instance = tune(
  tuner = tnr("random_search", batch_size = 2),
  task = tsk("pima"),
  learner = learner,
  resampling = rsmp ("holdout"),
  measures = msr("classif.ce"),
  terminator = trm("evals", n_evals = 4)
)
# Set optimal hyperparameter configuration to learner
learner$param_set$values = instance$result_learner_param_vals
# Train the learner on the full data set
learner$train(task)
# Inspect all evaluated configurations
as.data.table(instance$archive)
```

Tuner

Tuner

Description

The Tuner implements the optimization algorithm.

Details

Tuner is an abstract base class that implements the base functionality each tuner must provide.

Extension Packages

Additional tuners are provided by the following packages.

- mlr3hyperband adds the Hyperband and Successive Halving algorithm.
- mlr3mbo adds Bayesian optimization methods.

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Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
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The cheatsheet summarizes the most important functions of mlr3tuning.

Public fields

```
id (character(1))

Identifier of the object. Used in tables, plot and text output.
```

Active bindings

```
param_set (paradox::ParamSet)
    Set of control parameters.

param_classes (character())
    Supported parameter classes for learner hyperparameters that the tuner can optimize, as given in the paradox::ParamSet $class field.

properties (character())
    Set of properties of the tuner. Must be a subset of mlr_reflections$tuner_properties.

packages (character())
    Set of required packages. Note that these packages will be loaded via requireNamespace(), and are not attached.

label (character(1))
    Label for this object. Can be used in tables, plot and text output instead of the ID.

man (character(1))
    String in the format [pkg]::[topic] pointing to a manual page for this object. The referenced help package can be opened via method $help().
```

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Methods

```
Public methods:
```

Returns: (character()).

```
Tuner$new()
  • Tuner$format()
  • Tuner$print()
  • Tuner$help()
  • Tuner$clone()
Method new(): Creates a new instance of this R6 class.
 Usage:
 Tuner$new(
   id = "tuner",
   param_set,
   param_classes,
   properties,
   packages = character(),
   label = NA_character_,
   man = NA_character_
 Arguments:
 id (character(1))
     Identifier for the new instance.
 param_set (paradox::ParamSet)
     Set of control parameters.
 param_classes (character())
     Supported parameter classes for learner hyperparameters that the tuner can optimize, as
     given in the paradox::ParamSet $class field.
 properties (character())
     Set of properties of the tuner. Must be a subset of mlr_reflections$tuner_properties.
 packages (character())
     Set of required packages. Note that these packages will be loaded via requireNamespace(),
     and are not attached.
 label (character(1))
     Label for this object. Can be used in tables, plot and text output instead of the ID.
 man (character(1))
     String in the format [pkg]::[topic] pointing to a manual page for this object. The refer-
     enced help package can be opened via method $help().
Method format(): Helper for print outputs.
 Usage:
 Tuner$format(...)
 Arguments:
 ... (ignored).
```

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```
Method print(): Print method.
  Usage:
  Tuner$print()
  Returns: (character()).

Method help(): Opens the corresponding help page referenced by field $man.
  Usage:
  Tuner$help()

Method clone(): The objects of this class are cloneable with this method.
  Usage:
  Tuner$clone(deep = FALSE)
  Arguments:
  deep Whether to make a deep clone.
```

See Also

```
Other Tuner: mlr_tuners, mlr_tuners_cmaes, mlr_tuners_design_points, mlr_tuners_gensa, mlr_tuners_grid_search, mlr_tuners_internal, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search, mlr_tuners_internal, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search, mlr_tuners_irace, mlr_tuners_irace, mlr_tuners_nloptr, mlr_tuners_random_search, mlr_tuners_irace, mlr_tuners_i
```

TunerAsync

Class for Asynchronous Tuning Algorithms

Description

The TunerAsync implements the asynchronous optimization algorithm.

Details

TunerAsync is an abstract base class that implements the base functionality each asynchronous tuner must provide.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
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- Automate the tuning.

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The gallery features a collection of case studies and demos about optimization.

- Learn more advanced methods with the Practical Tuning Series.
- Learn about hotstarting models.
- Run the default hyperparameter configuration of learners as a baseline.
- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Super class

```
mlr3tuning::Tuner -> TunerAsync
```

Methods

Public methods:

- TunerAsync\$optimize()
- TunerAsync\$clone()

Method optimize(): Performs the tuning on a TuningInstanceAsyncSingleCrit or TuningInstanceAsyncMultiCrit until termination. The single evaluations will be written into the ArchiveAsyncTuning that resides in the TuningInstanceAsyncSingleCrit/TuningInstanceAsyncMultiCrit. The result will be written into the instance object.

```
Usage:
TunerAsync$optimize(inst)
Arguments:
inst (TuningInstanceAsyncSingleCrit | TuningInstanceAsyncMultiCrit).
Returns: data.table::data.table()

Method clone(): The objects of this class are cloneable with this method.
Usage:
TunerAsync$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

TunerBatch 85

TunerBatch	Class for Batch Tuning Algorithms

Description

The TunerBatch implements the optimization algorithm.

Details

TunerBatch is an abstract base class that implements the base functionality each tuner must provide. A subclass is implemented in the following way:

- Inherit from Tuner.
- Specify the private abstract method \$.optimize() and use it to call into your optimizer.
- You need to call instance\$eval_batch() to evaluate design points.
- The batch evaluation is requested at the TuningInstanceBatchSingleCrit/TuningInstanceBatchMultiCrit object instance, so each batch is possibly executed in parallel via mlr3::benchmark(), and all evaluations are stored inside of instance\$archive.
- Before the batch evaluation, the bbotk::Terminator is checked, and if it is positive, an exception of class "terminated_error" is generated. In the later case the current batch of evaluations is still stored in instance, but the numeric scores are not sent back to the handling optimizer as it has lost execution control.
- After such an exception was caught we select the best configuration from instance\$archive
 and return it.
- Note that therefore more points than specified by the bbotk::Terminator may be evaluated, as the Terminator is only checked before a batch evaluation, and not in-between evaluation in a batch. How many more depends on the setting of the batch size.
- Overwrite the private super-method .assign_result() if you want to decide yourself how to estimate the final configuration in the instance and its estimated performance. The default behavior is: We pick the best resample-experiment, regarding the given measure, then assign its configuration and aggregated performance to the instance.

Private Methods

- .optimize(instance) -> NULL Abstract base method. Implement to specify tuning of your subclass. See details sections.
- .assign_result(instance) -> NULL
 Abstract base method. Implement to specify how the final configuration is selected. See details sections.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

• Getting started with hyperparameter optimization.

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- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
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The cheatsheet summarizes the most important functions of mlr3tuning.

Super class

```
mlr3tuning::Tuner -> TunerBatch
```

Methods

Public methods:

- TunerBatch\$new()
- TunerBatch\$optimize()
- TunerBatch\$clone()

Method new(): Creates a new instance of this R6 class.

```
Usage:
TunerBatch$new(
   id = "tuner_batch",
   param_set,
   param_classes,
   properties,
   packages = character(),
   label = NA_character_,
   man = NA_character_
)

Arguments:
id (character(1))
   Identifier for the new instance.
param_set (paradox::ParamSet)
   Set of control parameters.
```

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```
param_classes (character())
    Supported parameter classes for learner hyperparameters that the tuner can optimize, as
    given in the paradox::ParamSet $class field.

properties (character())
    Set of properties of the tuner. Must be a subset of mlr_reflections$tuner_properties.

packages (character())
    Set of required packages. Note that these packages will be loaded via requireNamespace(),
    and are not attached.

label (character(1))
    Label for this object. Can be used in tables, plot and text output instead of the ID.

man (character(1))
    String in the format [pkg]::[topic] pointing to a manual page for this object. The referenced help package can be opened via method $help().
```

Method optimize(): Performs the tuning on a TuningInstanceBatchSingleCrit or TuningInstanceBatchMultiCrit until termination. The single evaluations will be written into the Archive-BatchTuning that resides in the TuningInstanceBatchSingleCrit/TuningInstanceBatchMultiCrit. The result will be written into the instance object.

```
Usage:
TunerBatch$optimize(inst)
Arguments:
inst (TuningInstanceBatchSingleCrit|TuningInstanceBatchMultiCrit).
Returns: data.table::data.table()

Method clone(): The objects of this class are cloneable with this method.
Usage:
TunerBatch$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

tune_nested

Function for Nested Resampling

Description

Function to conduct nested resampling.

Usage

```
tune_nested(
  tuner,
  task,
  learner,
  inner_resampling,
```

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```
outer_resampling,
      measure = NULL,
      term_evals = NULL,
      term_time = NULL,
      terminator = NULL,
      search_space = NULL,
      store_tuning_instance = TRUE,
      store_benchmark_result = TRUE,
      store_models = FALSE,
      check_values = FALSE,
      callbacks = NULL
    )
Arguments
                      (Tuner)
    tuner
                      Optimization algorithm.
                      (mlr3::Task)
    task
                      Task to operate on.
    learner
                      (mlr3::Learner)
                      Learner to tune.
    inner_resampling
                      (mlr3::Resampling)
                      Resampling used for the inner loop.
    outer_resampling
                      mlr3::Resampling)
                      Resampling used for the outer loop.
    measure
                      (mlr3::Measure)
                      Measure to optimize. If NULL, default measure is used.
    term_evals
                      (integer(1))
                      Number of allowed evaluations. Ignored if terminator is passed.
    term_time
                      (integer(1))
                      Maximum allowed time in seconds. Ignored if terminator is passed.
    terminator
                      (bbotk::Terminator)
                      Stop criterion of the tuning process.
                      (paradox::ParamSet)
    search_space
                     Hyperparameter search space. If NULL (default), the search space is constructed
                      from the paradox::TuneToken of the learner's parameter set (learner$param_set).
    store_tuning_instance
                      (logical(1))
                      If TRUE (default), stores the internally created TuningInstanceBatchSingleCrit
                      with all intermediate results in slot $tuning_instance.
    store_benchmark_result
                      (logical(1))
                      If TRUE (default), store resample result of evaluated hyperparameter configura-
                      tions in archive as mlr3::BenchmarkResult.
```

```
store_models (logical(1))

If TRUE, fitted models are stored in the benchmark result (archive$benchmark_result).

If store_benchmark_result = FALSE, models are only stored temporarily and not accessible after the tuning. This combination is needed for measures that require a model.

check_values (logical(1))

If TRUE, hyperparameter values are checked before evaluation and performance scores after. If FALSE (default), values are unchecked but computational overhead is reduced.

callbacks (list of mlr3misc::Callback)

List of callbacks.
```

Value

mlr3::ResampleResult

Examples

```
# Nested resampling on Palmer Penguins data set
rr = tune_nested(
  tuner = tnr("random_search", batch_size = 2),
  task = tsk("penguins"),
  learner = lrn("classif.rpart", cp = to_tune(1e-04, 1e-1, logscale = TRUE)),
  inner_resampling = rsmp ("holdout"),
  outer_resampling = rsmp("cv", folds = 2),
  measure = msr("classif.ce"),
  term_evals = 2)

# Performance scores estimated on the outer resampling
rr$score()

# Unbiased performance of the final model trained on the full data set
rr$aggregate()
```

TuningInstanceAsyncMultiCrit

Multi-Criteria Tuning with Rush

Description

The TuningInstanceAsyncMultiCrit specifies a tuning problem for a Tuner. The function ti_async() creates a TuningInstanceAsyncMultiCrit and the function tune() creates an instance internally.

Details

The instance contains an ObjectiveTuningAsync object that encodes the black box objective function a Tuner has to optimize. The instance allows the basic operations of querying the objective at design points (\$eval_async()). This operation is usually done by the Tuner. Hyperparameter

configurations are asynchronously sent to workers and evaluated by calling mlr3::resample(). The evaluated hyperparameter configurations are stored in the ArchiveAsyncTuning (\$archive). Before a batch is evaluated, the bbotk::Terminator is queried for the remaining budget. If the available budget is exhausted, an exception is raised, and no further evaluations can be performed from this point on. The tuner is also supposed to store its final result, consisting of a selected hyperparameter configuration and associated estimated performance values, by calling the method instance\$.assign_result.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
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- · Automate the tuning.

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The cheatsheet summarizes the most important functions of mlr3tuning.

Analysis

For analyzing the tuning results, it is recommended to pass the ArchiveAsyncTuning to as.data.table(). The returned data table contains the mlr3::ResampleResult for each hyperparameter evaluation.

Super classes

```
bbotk::OptimInstance-> bbotk::OptimInstanceAsync-> bbotk::OptimInstanceAsyncMultiCrit
-> TuningInstanceAsyncMultiCrit
```

Public fields

```
internal_search_space (paradox::ParamSet)

The search space containing those parameters that are internally optimized by the mlr3::Learner.
```

Active bindings

```
result_learner_param_vals (list())
List of param values for the optimal learner call.
```

Methods

Public methods:

- TuningInstanceAsyncMultiCrit\$new()
- TuningInstanceAsyncMultiCrit\$assign_result()
- TuningInstanceAsyncMultiCrit\$clone()

Method new(): Creates a new instance of this R6 class.

```
TuningInstanceAsyncMultiCrit$new(
  task,
  learner,
  resampling,
  measures,
  terminator,
  search_space = NULL,
  internal_search_space = NULL,
  store_benchmark_result = TRUE,
  store_models = FALSE,
  check_values = FALSE,
  callbacks = NULL,
  rush = NULL
)
Arguments:
task (mlr3::Task)
   Task to operate on.
learner (mlr3::Learner)
   Learner to tune.
resampling (mlr3::Resampling)
```

store_benchmark_result (logical(1))

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration on different data splits. This field, however, always returns the resampling passed in construction.

```
measures (list of mlr3::Measure)
Measures to optimize.

terminator (bbotk::Terminator)
Stop criterion of the tuning process.

search_space (paradox::ParamSet)
Hyperparameter search space. If NULL (default), the search space is constructed from the paradox::TuneToken of the learner's parameter set (learner$param_set).

internal_search_space (paradox::ParamSet or NULL)
The internal search space.
```

If TRUE (default), store resample result of evaluated hyperparameter configurations in archive as mlr3::BenchmarkResult.

```
store_models (logical(1))
     If TRUE, fitted models are stored in the benchmark result (archive$benchmark_result). If
     store_benchmark_result = FALSE, models are only stored temporarily and not accessible
     after the tuning. This combination is needed for measures that require a model.
 check_values (logical(1))
     If TRUE, hyperparameter values are checked before evaluation and performance scores after.
     If FALSE (default), values are unchecked but computational overhead is reduced.
 callbacks (list of mlr3misc::Callback)
     List of callbacks.
 rush (Rush)
     If a rush instance is supplied, the tuning runs without batches.
Method assign_result(): The TunerAsync writes the best found points and estimated perfor-
mance values here (probably the Pareto set / front). For internal use.
 Usage:
 TuningInstanceAsyncMultiCrit$assign_result(
    xdt,
    ydt,
   learner_param_vals = NULL,
    extra = NULL,
    xydt = NULL,
 )
 Arguments:
 xdt (data.table::data.table())
     Hyperparameter values as data.table::data.table(). Each row is one configuration.
     Contains values in the search space. Can contain additional columns for extra information.
 ydt (numeric(1))
     Optimal outcomes, e.g. the Pareto front.
 learner_param_vals (List of named list()s)
     Fixed parameter values of the learner that are neither part of the
 extra (data.table::data.table())
     Additional information.
 xydt (data.table::data.table())
     Point, outcome, and additional information.
 ... (any)
     ignored.
Method clone(): The objects of this class are cloneable with this method.
 TuningInstanceAsyncMultiCrit$clone(deep = FALSE)
 Arguments:
 deep Whether to make a deep clone.
```

 ${\tt TuningInstanceAsyncSingleCrit}$

Single Criterion Tuning with Rush

Description

The TuningInstanceAsyncSingleCrit specifies a tuning problem for a TunerAsync. The function ti_async() creates a TuningInstanceAsyncSingleCrit and the function tune() creates an instance internally.

Details

The instance contains an ObjectiveTuningAsync object that encodes the black box objective function a Tuner has to optimize. The instance allows the basic operations of querying the objective at design points (\$eval_async()). This operation is usually done by the Tuner. Hyperparameter configurations are asynchronously sent to workers and evaluated by calling mlr3::resample(). The evaluated hyperparameter configurations are stored in the ArchiveAsyncTuning (\$archive). Before a batch is evaluated, the bbotk::Terminator is queried for the remaining budget. If the available budget is exhausted, an exception is raised, and no further evaluations can be performed from this point on. The tuner is also supposed to store its final result, consisting of a selected hyperparameter configuration and associated estimated performance values, by calling the method instance\$.assign_result.

Default Measures

If no measure is passed, the default measure is used. The default measure depends on the task type.

Task	Default Measure	Package
"classif"	"classif.ce"	mlr3
"regr"	"regr.mse"	mlr3
"surv"	"surv.cindex"	mlr3proba
"dens"	"dens.logloss"	mlr3proba
"classif_st"	"classif.ce"	mlr3spatial
"regr_st"	"regr.mse"	mlr3spatial
"clust"	"clust.dunn"	mlr3cluster

Analysis

For analyzing the tuning results, it is recommended to pass the ArchiveAsyncTuning to as.data.table(). The returned data table contains the mlr3::ResampleResult for each hyperparameter evaluation.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

• Getting started with hyperparameter optimization.

- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
- Simultaneously optimize hyperparameters and use early stopping with XGBoost.
- Automate the tuning.

The gallery features a collection of case studies and demos about optimization.

- Learn more advanced methods with the Practical Tuning Series.
- Learn about hotstarting models.
- Run the default hyperparameter configuration of learners as a baseline.
- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Extension Packages

mlr3tuning is extended by the following packages.

- mlr3tuningspaces is a collection of search spaces from scientific articles for commonly used learners.
- mlr3hyperband adds the Hyperband and Successive Halving algorithm.
- mlr3mbo adds Bayesian optimization methods.

Super classes

```
bbotk::OptimInstance->bbotk::OptimInstanceAsync->bbotk::OptimInstanceAsyncSingleCrit
-> TuningInstanceAsyncSingleCrit
```

Public fields

```
internal_search_space (paradox::ParamSet)
```

The search space containing those parameters that are internally optimized by the mlr3::Learner.

Active bindings

```
result\_learner\_param\_vals~(list())
```

Param values for the optimal learner call.

Methods

Public methods:

- TuningInstanceAsyncSingleCrit\$new()
- TuningInstanceAsyncSingleCrit\$assign_result()
- TuningInstanceAsyncSingleCrit\$clone()

Method new(): Creates a new instance of this R6 class.

```
TuningInstanceAsyncSingleCrit$new(
  task,
  learner,
  resampling,
  measure = NULL,
  terminator,
  search_space = NULL,
  internal_search_space = NULL,
  store_benchmark_result = TRUE,
  store_models = FALSE,
  check_values = FALSE,
  callbacks = NULL,
  rush = NULL
)
Arguments:
task (mlr3::Task)
   Task to operate on.
learner (mlr3::Learner)
   Learner to tune.
resampling (mlr3::Resampling)
```

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration on different data splits. This field, however, always returns the resampling passed in construction.

```
struction.

measure (mlr3::Measure)
   Measure to optimize. If NULL, default measure is used.

terminator (bbotk::Terminator)
   Stop criterion of the tuning process.

search_space (paradox::ParamSet)
   Hyperparameter search space. If NULL (default), the search space is constructed from the paradox::TuneToken of the learner's parameter set (learner$param_set).

internal_search_space (paradox::ParamSet or NULL)
   The internal search space.

internal_search_space (paradox::ParamSet or NULL)
   The internal search space.
```

```
store_benchmark_result (logical(1))
     If TRUE (default), store resample result of evaluated hyperparameter configurations in archive
     as mlr3::BenchmarkResult.
 store_models (logical(1))
     If TRUE, fitted models are stored in the benchmark result (archive$benchmark_result). If
     store_benchmark_result = FALSE, models are only stored temporarily and not accessible
     after the tuning. This combination is needed for measures that require a model.
 check_values (logical(1))
     If TRUE, hyperparameter values are checked before evaluation and performance scores after.
     If FALSE (default), values are unchecked but computational overhead is reduced.
 callbacks (list of mlr3misc::Callback)
     List of callbacks.
 rush (Rush)
     If a rush instance is supplied, the tuning runs without batches.
Method assign_result(): The TunerAsync object writes the best found point and estimated
performance value here. For internal use.
 Usage:
 TuningInstanceAsyncSingleCrit$assign_result(
    xdt,
    у,
    learner_param_vals = NULL,
    extra = NULL,
   xydt = NULL,
 )
 Arguments:
 xdt (data.table::data.table())
     Hyperparameter values as data.table::data.table(). Each row is one configuration.
     Contains values in the search space. Can contain additional columns for extra information.
 y (numeric(1))
     Optimal outcome.
 learner_param_vals (List of named list()s)
     Fixed parameter values of the learner that are neither part of the
 extra (data.table::data.table())
     Additional information.
 xydt (data.table::data.table())
     Point, outcome, and additional information (Deprecated).
 ... (any)
     ignored.
Method clone(): The objects of this class are cloneable with this method.
 Usage:
 TuningInstanceAsyncSingleCrit$clone(deep = FALSE)
 Arguments:
 deep Whether to make a deep clone.
```

TuningInstanceBatchMultiCrit

Class for Multi Criteria Tuning

Description

The TuningInstanceBatchMultiCrit specifies a tuning problem for a Tuner. The function ti() creates a TuningInstanceBatchMultiCrit and the function tune() creates an instance internally.

Details

The instance contains an ObjectiveTuningBatch object that encodes the black box objective function a Tuner has to optimize. The instance allows the basic operations of querying the objective at design points (\$eval_batch()). This operation is usually done by the Tuner. Evaluations of hyperparameter configurations are performed in batches by calling mlr3::benchmark() internally. The evaluated hyperparameter configurations are stored in the ArchiveBatchTuning (\$archive). Before a batch is evaluated, the bbotk::Terminator is queried for the remaining budget. If the available budget is exhausted, an exception is raised, and no further evaluations can be performed from this point on. The tuner is also supposed to store its final result, consisting of a selected hyperparameter configuration and associated estimated performance values, by calling the method instance\$assign_result.

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.
- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
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- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Analysis

For analyzing the tuning results, it is recommended to pass the ArchiveBatchTuning to as.data.table(). The returned data table is joined with the benchmark result which adds the mlr3::ResampleResult for each hyperparameter evaluation.

The archive provides various getters (e.g. \$learners()) to ease the access. All getters extract by position (i) or unique hash (uhash). For a complete list of all getters see the methods section.

The benchmark result (\$benchmark_result) allows to score the hyperparameter configurations again on a different measure. Alternatively, measures can be supplied to as.data.table().

The mlr3viz package provides visualizations for tuning results.

Super classes

```
bbotk::OptimInstance -> bbotk::OptimInstanceBatch -> bbotk::OptimInstanceBatchMultiCrit
-> TuningInstanceBatchMultiCrit
```

Public fields

```
internal_search_space (paradox::ParamSet)
```

The search space containing those parameters that are internally optimized by the mlr3::Learner.

Active bindings

```
result_learner_param_vals (list())
List of param values for the optimal learner call.
```

Methods

Public methods:

- TuningInstanceBatchMultiCrit\$new()
- TuningInstanceBatchMultiCrit\$assign_result()
- TuningInstanceBatchMultiCrit\$clone()

Method new(): Creates a new instance of this R6 class.

```
Usage:
TuningInstanceBatchMultiCrit$new(
   task,
   learner,
   resampling,
   measures,
   terminator,
   search_space = NULL,
   internal_search_space = NULL,
   store_benchmark_result = TRUE,
   store_models = FALSE,
   check_values = FALSE,
   callbacks = NULL
)
```

vdt,

)

extra = NULL, xydt = NULL,

learner_param_vals = NULL,

```
Arguments:
 task (mlr3::Task)
     Task to operate on.
 learner (mlr3::Learner)
     Learner to tune.
 resampling (mlr3::Resampling)
     Resampling that is used to evaluate the performance of the hyperparameter configurations.
     Uninstantiated resamplings are instantiated during construction so that all configurations
     are evaluated on the same data splits. Already instantiated resamplings are kept unchanged.
     Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration
     on different data splits. This field, however, always returns the resampling passed in con-
     struction.
 measures (list of mlr3::Measure)
     Measures to optimize.
 terminator (bbotk::Terminator)
     Stop criterion of the tuning process.
 search_space (paradox::ParamSet)
     Hyperparameter search space. If NULL (default), the search space is constructed from the
     paradox::TuneToken of the learner's parameter set (learner$param_set).
 internal_search_space (paradox::ParamSet or NULL)
     The internal search space.
 internal_search_space (paradox::ParamSet or NULL)
     The internal search space.
 store_benchmark_result (logical(1))
     If TRUE (default), store resample result of evaluated hyperparameter configurations in archive
     as mlr3::BenchmarkResult.
 store_models (logical(1))
     If TRUE, fitted models are stored in the benchmark result (archive$benchmark_result). If
     store_benchmark_result = FALSE, models are only stored temporarily and not accessible
     after the tuning. This combination is needed for measures that require a model.
 check_values (logical(1))
     If TRUE, hyperparameter values are checked before evaluation and performance scores after.
     If FALSE (default), values are unchecked but computational overhead is reduced.
 callbacks (list of mlr3misc::Callback)
     List of callbacks.
Method assign_result(): The Tuner object writes the best found points and estimated perfor-
mance values here. For internal use.
 Usage:
 TuningInstanceBatchMultiCrit$assign_result(
    xdt,
```

```
Arguments:
 xdt (data.table::data.table())
     Hyperparameter values as data.table::data.table(). Each row is one configuration.
     Contains values in the search space. Can contain additional columns for extra information.
 ydt (data.table::data.table())
     Optimal outcomes, e.g. the Pareto front.
 learner_param_vals (List of named list()s)
     Fixed parameter values of the learner that are neither part of the
 extra (data.table::data.table())
     Additional information.
 xydt (data.table::data.table())
     Point, outcome, and additional information (Deprecated).
 ... (any)
     ignored.
Method clone(): The objects of this class are cloneable with this method.
 TuningInstanceBatchMultiCrit$clone(deep = FALSE)
 Arguments:
 deep Whether to make a deep clone.
```

Examples

```
# Hyperparameter optimization on the Palmer Penguins data set
task = tsk("penguins")
# Load learner and set search space
learner = lrn("classif.rpart",
  cp = to_tune(1e-04, 1e-1, logscale = TRUE)
# Construct tuning instance
instance = ti(
  task = task,
  learner = learner,
  resampling = rsmp("cv", folds = 3),
  measures = msrs(c("classif.ce", "time_train")),
  terminator = trm("evals", n_evals = 4)
)
# Choose optimization algorithm
tuner = tnr("random_search", batch_size = 2)
# Run tuning
tuner$optimize(instance)
# Optimal hyperparameter configurations
instance$result
```

```
# Inspect all evaluated configurations
as.data.table(instance$archive)
```

TuningInstanceBatchSingleCrit

Class for Single Criterion Tuning

Description

The TuningInstanceBatchSingleCrit specifies a tuning problem for a Tuner. The function ti() creates a TuningInstanceBatchSingleCrit and the function tune() creates an instance internally.

Details

The instance contains an ObjectiveTuningBatch object that encodes the black box objective function a Tuner has to optimize. The instance allows the basic operations of querying the objective at design points (\$eval_batch()). This operation is usually done by the Tuner. Evaluations of hyperparameter configurations are performed in batches by calling mlr3::benchmark() internally. The evaluated hyperparameter configurations are stored in the ArchiveBatchTuning (\$archive). Before a batch is evaluated, the bbotk::Terminator is queried for the remaining budget. If the available budget is exhausted, an exception is raised, and no further evaluations can be performed from this point on. The tuner is also supposed to store its final result, consisting of a selected hyperparameter configuration and associated estimated performance values, by calling the method instance\$assign_result.

Default Measures

If no measure is passed, the default measure is used. The default measure depends on the task type.

Task	Default Measure	Package
"classif"	"classif.ce"	mlr3
"regr"	"regr.mse"	mlr3
"surv"	"surv.cindex"	mlr3proba
"dens"	"dens.logloss"	mlr3proba
"classif_st"	"classif.ce"	mlr3spatial
"regr_st"	"regr.mse"	mlr3spatial
"clust"	"clust.dunn"	mlr3cluster

Resources

There are several sections about hyperparameter optimization in the mlr3book.

- Getting started with hyperparameter optimization.
- An overview of all tuners can be found on our website.
- Tune a support vector machine on the Sonar data set.
- Learn about tuning spaces.

- Estimate the model performance with nested resampling.
- Learn about multi-objective optimization.
- Simultaneously optimize hyperparameters and use early stopping with XGBoost.
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- Run the default hyperparameter configuration of learners as a baseline.
- Use the Hyperband optimizer with different budget parameters.

The cheatsheet summarizes the most important functions of mlr3tuning.

Extension Packages

mlr3tuning is extended by the following packages.

- mlr3tuningspaces is a collection of search spaces from scientific articles for commonly used learners.
- mlr3hyperband adds the Hyperband and Successive Halving algorithm.
- mlr3mbo adds Bayesian optimization methods.

Analysis

For analyzing the tuning results, it is recommended to pass the ArchiveBatchTuning to as.data.table(). The returned data table is joined with the benchmark result which adds the mlr3::ResampleResult for each hyperparameter evaluation.

The archive provides various getters (e.g. \$learners()) to ease the access. All getters extract by position (i) or unique hash (uhash). For a complete list of all getters see the methods section.

The benchmark result (\$benchmark_result) allows to score the hyperparameter configurations again on a different measure. Alternatively, measures can be supplied to as.data.table().

The mlr3viz package provides visualizations for tuning results.

Super classes

bbotk::OptimInstance->bbotk::OptimInstanceBatch->bbotk::OptimInstanceBatchSingleCrit
-> TuningInstanceBatchSingleCrit

Public fields

```
internal_search_space (paradox::ParamSet)
```

The search space containing those parameters that are internally optimized by the mlr3::Learner.

Active bindings

```
result_learner_param_vals (list())
```

Param values for the optimal learner call.

Methods

Public methods:

- TuningInstanceBatchSingleCrit\$new()
- TuningInstanceBatchSingleCrit\$assign_result()
- TuningInstanceBatchSingleCrit\$clone()

Method new(): Creates a new instance of this R6 class.

```
TuningInstanceBatchSingleCrit$new(
  task,
  learner,
  resampling,
  measure = NULL,
  terminator,
  search_space = NULL,
  internal_search_space = NULL,
  store_benchmark_result = TRUE,
  store_models = FALSE,
  check_values = FALSE,
  callbacks = NULL
)
Arguments:
task (mlr3::Task)
   Task to operate on.
learner (mlr3::Learner)
   Learner to tune.
resampling (mlr3::Resampling)
```

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration on different data splits. This field, however, always returns the resampling passed in construction.

```
measure (mlr3::Measure)
Measure to optimize. If NULL, default measure is used.

terminator (bbotk::Terminator)
Stop criterion of the tuning process.

search_space (paradox::ParamSet)
Hyperparameter search space. If NULL (default), the search space is constructed from the paradox::TuneToken of the learner's parameter set (learner$param_set).

internal_search_space (paradox::ParamSet or NULL)
The internal search space.

store_benchmark_result (logical(1))
```

If TRUE (default), store resample result of evaluated hyperparameter configurations in archive as mlr3::BenchmarkResult.

```
store_models (logical(1))
     If TRUE, fitted models are stored in the benchmark result (archive$benchmark_result). If
     store_benchmark_result = FALSE, models are only stored temporarily and not accessible
     after the tuning. This combination is needed for measures that require a model.
 check_values (logical(1))
     If TRUE, hyperparameter values are checked before evaluation and performance scores after.
     If FALSE (default), values are unchecked but computational overhead is reduced.
 callbacks (list of mlr3misc::Callback)
     List of callbacks.
Method assign_result(): The Tuner object writes the best found point and estimated perfor-
mance value here. For internal use.
 Usage:
 TuningInstanceBatchSingleCrit$assign_result(
    xdt,
    у,
    learner_param_vals = NULL,
    extra = NULL,
    xydt = NULL,
 )
 Arguments:
 xdt (data.table::data.table())
     Hyperparameter values as data.table::data.table(). Each row is one configuration.
     Contains values in the search space. Can contain additional columns for extra information.
 y (numeric(1))
     Optimal outcome.
 learner_param_vals (List of named list()s)
     Fixed parameter values of the learner that are neither part of the
 extra (data.table::data.table())
     Additional information.
 xydt (data.table::data.table())
     Point, outcome, and additional information (Deprecated).
 ... (any)
     ignored.
Method clone(): The objects of this class are cloneable with this method.
 Usage:
 TuningInstanceBatchSingleCrit$clone(deep = FALSE)
 deep Whether to make a deep clone.
```

Examples

```
# Hyperparameter optimization on the Palmer Penguins data set
task = tsk("penguins")
```

```
# Load learner and set search space
learner = lrn("classif.rpart",
  cp = to_tune(1e-04, 1e-1, logscale = TRUE)
)
# Construct tuning instance
instance = ti(
  task = task,
  learner = learner,
  resampling = rsmp("cv", folds = 3),
  measures = msr("classif.ce"),
  terminator = trm("evals", n_evals = 4)
)
# Choose optimization algorithm
tuner = tnr("random_search", batch_size = 2)
# Run tuning
tuner$optimize(instance)
# Set optimal hyperparameter configuration to learner
learner$param_set$values = instance$result_learner_param_vals
# Train the learner on the full data set
learner$train(task)
# Inspect all evaluated configurations
as.data.table(instance$archive)
```

TuningInstanceMultiCrit

Multi Criteria Tuning Instance for Batch Tuning

Description

TuningInstanceMultiCrit is a deprecated class that is now a wrapper around TuningInstance-BatchMultiCrit.

Super classes

```
bbotk::OptimInstance->bbotk::OptimInstanceBatch->bbotk::OptimInstanceBatchMultiCrit
-> mlr3tuning::TuningInstanceBatchMultiCrit -> TuningInstanceMultiCrit
```

Methods

Public methods:

- TuningInstanceMultiCrit\$new()
- TuningInstanceMultiCrit\$clone()

```
Method new(): Creates a new instance of this R6 class.
 Usage:
 TuningInstanceMultiCrit$new(
    task,
    learner,
    resampling,
   measures,
    terminator,
    search_space = NULL,
    store_benchmark_result = TRUE,
    store_models = FALSE,
    check_values = FALSE,
    callbacks = NULL
 )
 Arguments:
 task (mlr3::Task)
     Task to operate on.
 learner (mlr3::Learner)
     Learner to tune.
 resampling (mlr3::Resampling)
     Resampling that is used to evaluate the performance of the hyperparameter configurations.
     Uninstantiated resamplings are instantiated during construction so that all configurations
     are evaluated on the same data splits. Already instantiated resamplings are kept unchanged.
     Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration
     on different data splits. This field, however, always returns the resampling passed in con-
     struction.
 measures (list of mlr3::Measure)
     Measures to optimize.
 terminator (bbotk::Terminator)
     Stop criterion of the tuning process.
 search_space (paradox::ParamSet)
     Hyperparameter search space. If NULL (default), the search space is constructed from the
     paradox::TuneToken of the learner's parameter set (learner$param_set).
 store_benchmark_result (logical(1))
     If TRUE (default), store resample result of evaluated hyperparameter configurations in archive
     as mlr3::BenchmarkResult.
 store_models (logical(1))
     If TRUE, fitted models are stored in the benchmark result (archive$benchmark_result). If
     store_benchmark_result = FALSE, models are only stored temporarily and not accessible
     after the tuning. This combination is needed for measures that require a model.
 check_values (logical(1))
     If TRUE, hyperparameter values are checked before evaluation and performance scores after.
     If FALSE (default), values are unchecked but computational overhead is reduced.
 callbacks (list of mlr3misc::Callback)
     List of callbacks.
```

Method clone(): The objects of this class are cloneable with this method.

```
Usage:
TuningInstanceMultiCrit$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

TuningInstanceSingleCrit

Single Criterion Tuning Instance for Batch Tuning

Description

TuningInstanceSingleCrit is a deprecated class that is now a wrapper around TuningInstance-BatchSingleCrit.

Super classes

```
bbotk::OptimInstance -> bbotk::OptimInstanceBatch -> bbotk::OptimInstanceBatchSingleCrit
-> mlr3tuning::TuningInstanceBatchSingleCrit -> TuningInstanceSingleCrit
```

Methods

Public methods:

- TuningInstanceSingleCrit\$new()
- TuningInstanceSingleCrit\$clone()

Method new(): Creates a new instance of this R6 class.

```
Usage:
TuningInstanceSingleCrit$new(
  task,
  learner,
  resampling,
  measure = NULL,
  terminator,
  search_space = NULL,
  store_benchmark_result = TRUE,
  store_models = FALSE,
  check_values = FALSE,
  callbacks = NULL
)
Arguments:
task (mlr3::Task)
   Task to operate on.
learner (mlr3::Learner)
   Learner to tune.
```

```
resampling (mlr3::Resampling)
```

Resampling that is used to evaluate the performance of the hyperparameter configurations. Uninstantiated resamplings are instantiated during construction so that all configurations are evaluated on the same data splits. Already instantiated resamplings are kept unchanged. Specialized Tuner change the resampling e.g. to evaluate a hyperparameter configuration on different data splits. This field, however, always returns the resampling passed in construction.

```
measure (mlr3::Measure)
```

Measure to optimize. If NULL, default measure is used.

terminator (bbotk::Terminator)

Stop criterion of the tuning process.

```
search_space (paradox::ParamSet)
```

Hyperparameter search space. If NULL (default), the search space is constructed from the paradox::TuneToken of the learner's parameter set (learner\$param_set).

```
store_benchmark_result (logical(1))
```

If TRUE (default), store resample result of evaluated hyperparameter configurations in archive as mlr3::BenchmarkResult.

```
store_models (logical(1))
```

If TRUE, fitted models are stored in the benchmark result (archive\$benchmark_result). If store_benchmark_result = FALSE, models are only stored temporarily and not accessible after the tuning. This combination is needed for measures that require a model.

```
check_values (logical(1))
```

If TRUE, hyperparameter values are checked before evaluation and performance scores after. If FALSE (default), values are unchecked but computational overhead is reduced.

```
callbacks (list of mlr3misc::Callback)
```

List of callbacks.

Method clone(): The objects of this class are cloneable with this method.

Usage:

TuningInstanceSingleCrit\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

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