

```
In [189]: using Hyperopt, GalacticOptim
```

First, we define the optimization problem as:

```
In [161]: rosenbrock(x, a) = sum(@. x + (a[1]-1)^2 + (a[2]-1)^2)
```

```
Out[161]: rosenbrock (generic function with 2 methods)
```

Then, we follow the form like the example of GalacticOptim to wrap the function into an OptimizationProblem

```
In [162]: x0 = zeros(1)
a0 = [1.00, 1.00]
prob = OptimizationProblem(rosenbrock, x0, a0)
```

```
Out[162]: OptimizationProblem. In-place: true
u0: [0.0]
```

Define a function as an API to searve for GalacticOptim. For "hyperparameters" optimization

```
In [182]: "Define a function as an API to searve for GalacticOptim as a hyperparameters optimization
number of iteration. x is a variable that can be set in advance."
function Hyperoptimize(x, item)
ho = @hyperopt for i=item,
    sampler = RandomSampler(), # This is default if none provided
    a0[1] = LinRange(-2, 2, 1000),
    #a0[2] = exp10. (LinRange(-2, 2, 1000))
    a0[2] = LinRange(-2, 2, 1000)
    print(i, "\t", a0[1], "\t", a0[2], " \t")
    x1 = x
    @show prob.f(x1, a0)
end

print('\n')
print("Minimize Parameters:")
print('\n')
printmin(ho)

end
```

```
Out[182]: Hyperoptimize
```

```
In [154]: ? Hyperoptimize()
```

```
Out[154]: Define a function as an API to searve for GalacticOptim as a hyperparameters optimization
method. item is the parameter to control the number of iteration. x is a variable that can be set in
advance.
```

We use the Hyperoptimize(x,item) to get our result

In [183]: Hyperoptimize(10, 600)

```
593.0  1.183183183183183  -0.122122122122122  prob. f(x1, a0) = 18.811308181
93541
594.0  0.4744744744744746  -0.6066066066066068  prob. f(x1, a0) = 12.857361866
370876
595.0  -0.35835835835835816  1.3713713713713713  prob. f(x1, a0) = 11.983054125
196267
596.0  -0.13013013013013008  -1.7197197197197198  prob. f(x1, a0) = 18.674069464
860256
597.0  1.6156156156156154  -0.8748748748748749  prob. f(x1, a0) = 13.894138382
62687
598.0  -1.2272272272272273  -0.09009009009009006  prob. f(x1, a0) = 16.148837526
214905
599.0  -1.3033033033033035  0.8988988988988988  prob. f(x1, a0) = 15.315427539
651763
600.0  -0.9109109109109107  -1.8878878878878878  prob. f(x1, a0) = 21.991476962
447933
```

Minimize Parameters:

a0[1] = 1.031031031031031

a0[2] = 0.9629629629629628

If we incorporate the following code into Galactic.jl/src/solve.jl function, we can use

sol = solve(prob,Hyperoptimize(10,10)) to get the final result.

```
In [ ]: function Hyperoptimize(x, item)
ho = @hyperopt for i=item,
    sampler = RandomSampler(), # This is default if none provided
    a0[1] = LinRange(-2, 2, 1000),
    #a0[2] = exp10. (LinRange(-2, 2, 1000))
    a0[2] = LinRange(-2, 2, 1000)
    print(i, "\t", a0[1], "\t", a0[2], " \t")
    x1 = x
    @show prob. f(x1, a0)
end

printmin(ho)
end

function __solve(prob::OptimizationProblem, opt::Hyperoptimize,
    data = DEFAULT_DATA;
    maxiters = nothing,
    cb = (args...) -> (false),
    progress = false,
    kwargs...)
    Hyperoptimize(x, item)
end
```