

```

[31]: import numpy as np
import torch
import torch.nn as nn
from skorch import NeuralNetClassifier
import skorch.callbacks
from sklearn.datasets import make_classification
from sklearn.model_selection import train_test_split
from skopt import BayesSearchCV
from skopt.space import Real, Integer

# Neural network model
class NeuralNetwork(nn.Module):
    def __init__(self, input_size, hidden_size, output_size, dropout_rate=0.5):
        super(NeuralNetwork, self).__init__()
        self.fc1 = nn.Linear(input_size, hidden_size)
        self.relu = nn.ReLU()
        self.dropout = nn.Dropout(dropout_rate)
        self.fc2 = nn.Linear(hidden_size, output_size)

    def forward(self, x):
        x = self.fc1(x)
        x = self.relu(x)
        x = self.dropout(x)
        x = self.fc2(x)
        return x

# Function to create a model with specified parameters
def create_model(input_size, output_size):
    return NeuralNetClassifier(
        module=NeuralNetwork,
        module__input_size=input_size,
        module__hidden_size=100, # Default which will be overwritten by
        ↪hyperparameter search
        module__output_size=output_size,
        module__dropout_rate=0.5, # Default
        criterion=nn.CrossEntropyLoss,
        optimizer=torch.optim.Adam,
        optimizer__lr=0.001, # Default
        max_epochs=20,
        batch_size=32,
        iterator_train__shuffle=True,
        callbacks=[('early_stopping', skorch.callbacks.
        ↪EarlyStopping(patience=5))]
    )

# Function to optimize hyperparameters using BayesSearchCV
def optimize_hyperparameters(X_train, y_train):

```

```

    model = create_model(input_size=X_train.shape[1],
        ↪output_size=len(set(y_train)))
    search = BayesSearchCV(
        estimator=model,
        search_spaces={
            'optimizer__lr': Real(1e-4, 1e-1, prior='log-uniform'),
            'module__hidden_size': Integer(32, 256),
            'module__dropout_rate': Real(0.1, 0.7),
        },
        n_iter=10,
        cv=3, # Number of cross-validation folds
        verbose=1,
        n_jobs=1 # Set to 1 to avoid multiprocessing issues
    )
    search.fit(X_train.astype(np.float32), y_train)
    return search.best_params_

if __name__ == "__main__":
    X, y = make_classification(n_samples=1000, n_features=20, n_classes=2,
        ↪random_state=42)
    X_train, X_valid, y_train, y_valid = train_test_split(X, y, test_size=0.2,
        ↪random_state=42)

    best_params = optimize_hyperparameters(X_train, y_train)
    print("Best Parameters:", best_params)

```

Fitting 3 folds for each of 1 candidates, totalling 3 fits

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.4774	0.8318	0.3849	
0.1618				
2	0.3314	0.8598	0.3350	
0.0462				
3	0.2699	0.8505	0.3514	0.0437
4	0.2238	0.8692	0.3495	0.0428
5	0.2394	0.8411	0.3874	0.0462
6	0.2163	0.8411	0.3901	0.0477

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.4517	0.8318	0.4349	
0.0534				
2	0.3595	0.8224	0.4204	0.0475
3	0.2581	0.8318	0.4209	0.0446
4	0.2514	0.8318	0.3914	0.0500
5	0.2093	0.8318	0.4406	0.0321
6	0.1923	0.8318	0.4648	0.0342

7	0.2027	0.8505	0.5220	0.0324
8	0.1809	0.8505	0.5412	0.0339

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.4516	0.8318	0.4364	

0.0329

2	0.3100	0.8224	0.4214	0.0310
3	0.2720	0.8505	0.4292	0.0361
4	0.2563	0.8318	0.4604	0.0333
5	0.2111	0.8131	0.4517	0.0312
6	0.1994	0.8224	0.5041	0.0424

Stopping since valid_loss has not improved in the last 5 epochs.

Fitting 3 folds for each of 1 candidates, totalling 3 fits

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.9875	0.7757	0.9963	

0.0331

2	0.8426	0.8785	0.5673	
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0.0325

3	1.1480	0.8411	0.8351	0.0364
4	1.1647	0.8318	1.0225	0.0316
5	0.7276	0.8411	0.7115	0.0362
6	0.8681	0.8037	1.1388	0.0320

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.8345	0.8411	0.8864	

0.0323

2	0.8252	0.8131	1.0606	0.0314
3	1.0101	0.8037	1.3406	0.0357
4	1.0520	0.8318	1.1713	0.0404
5	0.9740	0.8318	0.9944	0.0407

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.9239	0.8131	1.2600	

0.0353

2	0.9059	0.8318	1.0087	
---	--------	--------	--------	--

0.0331

3	1.0176	0.8318	1.1252	0.0326
4	0.7439	0.8037	1.0778	0.0324
5	0.7708	0.8037	1.1004	0.0321
6	0.8085	0.8411	1.1549	0.0322

Stopping since valid_loss has not improved in the last 5 epochs.

Fitting 3 folds for each of 1 candidates, totalling 3 fits

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----

1	0.6431	0.8131	0.5368	
0.0317				
2	0.3523	0.7290	0.7395	0.0290
3	0.4897	0.8131	0.6685	0.0294
4	0.3095	0.7944	0.7928	0.0310
5	0.2530	0.7944	0.7050	0.0410
Stopping since valid_loss has not improved in the last 5 epochs.				
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.5885	0.7850	0.6467	
0.0316				
2	0.4427	0.8037	0.6040	
0.0365				
3	0.3425	0.8318	0.7065	0.0316
4	0.3455	0.7944	0.5448	0.0302
5	0.2620	0.7664	0.7075	0.0304
6	0.2786	0.8037	0.7855	0.0300
7	0.2578	0.8224	0.6089	0.0321
8	0.2184	0.7944	0.8412	0.0297
Stopping since valid_loss has not improved in the last 5 epochs.				
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.6869	0.7944	0.5734	
0.0314				
2	0.3445	0.8318	0.5745	0.0298
3	0.2623	0.7944	0.5628	0.0302
4	0.2231	0.8318	0.6114	0.0302
5	0.2140	0.8131	0.7725	0.0324
6	0.2665	0.7944	0.8947	0.0295
7	0.2491	0.8037	1.2029	0.0299
Stopping since valid_loss has not improved in the last 5 epochs.				
Fitting 3 folds for each of 1 candidates, totalling 3 fits				
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.4683	0.8318	0.4944	
0.0337				
2	0.3702	0.8224	0.4048	0.0300
3	0.3329	0.8131	0.4892	0.0302
4	0.2972	0.8318	0.4267	0.0306
5	0.3121	0.8505	0.3801	0.0322
6	0.2110	0.8037	0.4916	0.0299
7	0.2240	0.8131	0.6064	0.0292
8	0.2175	0.8318	0.5466	0.0345
9	0.2690	0.8131	0.5958	0.0422
Stopping since valid_loss has not improved in the last 5 epochs.				
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.4340	0.7944	0.4836	

0.0306				
2	0.3745	0.8411	0.4646	
0.0324				
3	0.2885	0.8224	0.4892	0.0303
4	0.3438	0.8598	0.5011	0.0300
5	0.3017	0.8505	0.5018	0.0293
6	0.3324	0.8318	0.6008	0.0309
Stopping since valid_loss has not improved in the last 5 epochs.				
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.4764	0.8411	0.5556	
0.0325				
2	0.4070	0.8318	0.5440	0.0317
3	0.3044	0.8224	0.4831	0.0291
4	0.3587	0.8318	0.5538	0.0467
5	0.3248	0.8411	0.5159	0.0375
6	0.2531	0.8131	0.4695	0.0348
7	0.2952	0.8224	0.6950	0.0348
8	0.2368	0.8224	0.6389	0.0331
9	0.2357	0.7944	0.6973	0.0317
10	0.2435	0.7944	0.7404	0.0318
Stopping since valid_loss has not improved in the last 5 epochs.				
Fitting 3 folds for each of 1 candidates, totalling 3 fits				
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.5377	0.8505	0.3855	
0.0335				
2	0.3316	0.8598	0.3307	
0.0281				
3	0.3113	0.8598	0.3464	0.0324
4	0.2689	0.8411	0.3507	0.0297
5	0.2414	0.8318	0.3530	0.0311
6	0.2173	0.8318	0.3599	0.0300
Stopping since valid_loss has not improved in the last 5 epochs.				
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.5240	0.7850	0.4000	
0.0412				
2	0.3258	0.8224	0.3768	
0.0333				
3	0.2921	0.8411	0.3742	
0.0306				
4	0.2439	0.8411	0.3943	0.0289
5	0.2311	0.8131	0.4000	0.0299
6	0.2375	0.8505	0.3932	0.0310
7	0.2232	0.8598	0.3990	0.0323
Stopping since valid_loss has not improved in the last 5 epochs.				
epoch	train_loss	valid_acc	valid_loss	dur

-----	-----	-----	-----	-----
1	0.5789	0.8131	0.4216	
0.0352				
2	0.3405	0.8224	0.4350	0.0306
3	0.3116	0.8318	0.4473	0.0291
4	0.2550	0.8411	0.4212	
0.0306				
5	0.2424	0.8411	0.3987	0.0341
6	0.2314	0.8411	0.4334	0.0324
7	0.2191	0.8411	0.4296	0.0325
8	0.1962	0.8411	0.4456	0.0337
9	0.1797	0.8411	0.4566	0.0303

Stopping since valid_loss has not improved in the last 5 epochs.

Fitting 3 folds for each of 1 candidates, totalling 3 fits

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.6825	0.6916	0.6391	
0.0305				
2	0.6909	0.7290	0.6192	0.0320
3	0.6534	0.7570	0.6018	
0.0314				
4	0.6213	0.7850	0.5857	
0.0344				
5	0.6029	0.8037	0.5710	
0.0338				
6	0.5916	0.8224	0.5567	
0.0314				
7	0.5849	0.8318	0.5437	
0.0309				
8	0.5829	0.8505	0.5317	
0.0340				
9	0.5316	0.8598	0.5206	
0.0313				
10	0.5307	0.8598	0.5097	0.0315
11	0.5387	0.8692	0.4991	0.0423
12	0.5112	0.8879	0.4898	
0.0342				
13	0.5204	0.8879	0.4808	0.0311
14	0.4876	0.8879	0.4721	0.0317
15	0.4910	0.8879	0.4636	0.0316
16	0.4730	0.8972	0.4557	
0.0354				
17	0.4805	0.8972	0.4487	0.0382
18	0.4661	0.8879	0.4425	0.0381
19	0.4490	0.8879	0.4366	0.0471
20	0.4493	0.8879	0.4307	0.0384
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----

1	0.7533	0.4579	0.7237	
0.0286				
2	0.7238	0.5234	0.6981	
0.0320				
3	0.7245	0.6262	0.6741	0.0394
4	0.6723	0.6636	0.6516	
0.0288				
5	0.6563	0.7009	0.6307	
0.0330				
6	0.6324	0.7290	0.6127	
0.0305				
7	0.6121	0.7570	0.5960	
0.0306				
8	0.6014	0.7757	0.5810	
0.0318				
9	0.5698	0.7757	0.5669	0.0301
10	0.5694	0.7850	0.5540	
0.0339				
11	0.5590	0.7944	0.5418	
0.0337				
12	0.5531	0.8224	0.5306	
0.0320				
13	0.5129	0.8318	0.5201	
0.0310				
14	0.5134	0.8224	0.5102	0.0367
15	0.4922	0.8224	0.5013	0.0462
16	0.4925	0.8224	0.4926	0.0312
17	0.4908	0.8318	0.4848	0.0380
18	0.4698	0.8131	0.4770	0.0378
19	0.4629	0.8037	0.4699	0.0319
20	0.4672	0.7944	0.4634	0.0302
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.7109	0.5794	0.6842	
0.0309				
2	0.6944	0.6262	0.6599	
0.0308				
3	0.6613	0.6729	0.6376	
0.0305				
4	0.6504	0.7196	0.6185	
0.0321				
5	0.6355	0.7477	0.6011	
0.0306				
6	0.6079	0.7570	0.5857	
0.0344				
7	0.5984	0.7757	0.5718	
0.0311				
8	0.5612	0.7850	0.5591	

0.0304				
9	0.5743	0.7850	0.5469	0.0295
10	0.5388	0.7757	0.5360	0.0340
11	0.5320	0.7664	0.5255	0.0354
12	0.5241	0.7664	0.5160	0.0321
13	0.5220	0.7757	0.5074	0.0306
14	0.4826	0.7944	0.4990	
0.0307				
15	0.4871	0.7944	0.4911	0.0323
16	0.4878	0.8131	0.4845	0.0373
17	0.4649	0.8131	0.4777	0.0303
18	0.4523	0.8131	0.4718	0.0361
19	0.4593	0.8131	0.4659	0.0304
20	0.4416	0.8131	0.4602	0.0299

Fitting 3 folds for each of 1 candidates, totalling 3 fits

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.4613	0.8692	0.3578	

0.0273

2	0.3144	0.8692	0.3259	0.0304
3	0.2795	0.8318	0.3516	0.0334
4	0.2354	0.8411	0.3637	0.0306
5	0.2240	0.8411	0.3754	0.0371
6	0.2019	0.8411	0.3951	0.0337

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.4675	0.7944	0.3785	

0.0322

2	0.3163	0.8411	0.3732	
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0.0298

3	0.2646	0.8411	0.3664	0.0310
4	0.2467	0.8318	0.3758	0.0355
5	0.2362	0.8318	0.3809	0.0310
6	0.2135	0.7944	0.3999	0.0315
7	0.1989	0.8318	0.4056	0.0305

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.4949	0.8318	0.4102	

0.0341

2	0.3048	0.8224	0.4293	0.0309
3	0.2814	0.8411	0.4157	0.0312
4	0.2535	0.8318	0.4246	0.0334
5	0.2332	0.8318	0.4263	0.0352

Stopping since valid_loss has not improved in the last 5 epochs.

Fitting 3 folds for each of 1 candidates, totalling 3 fits

epoch	train_loss	valid_acc	valid_loss	dur
-------	------------	-----------	------------	-----

-----	-----	-----	-----	-----
1	0.6068	0.8505	0.5045	
0.0364				
2	0.4546	0.8505	0.4243	0.0308
3	0.3876	0.8505	0.3778	0.0327
4	0.3476	0.8692	0.3545	
0.0304				
5	0.3116	0.8692	0.3415	0.0303
6	0.3015	0.8598	0.3308	0.0327
7	0.2899	0.8505	0.3278	0.0298
8	0.2663	0.8598	0.3329	0.0296
9	0.2669	0.8411	0.3402	0.0312
10	0.2493	0.8411	0.3392	0.0318
11	0.2331	0.8318	0.3402	0.0297
Stopping since valid_loss has not improved in the last 5 epochs.				
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.6087	0.7757	0.4982	
0.0330				
2	0.4275	0.8037	0.4304	
0.0348				
3	0.3548	0.8131	0.3983	
0.0288				
4	0.3140	0.8224	0.3815	
0.0302				
5	0.2897	0.8318	0.3729	
0.0289				
6	0.2643	0.8318	0.3692	0.0368
7	0.2854	0.8411	0.3660	0.0316
8	0.2676	0.8318	0.3661	0.0294
9	0.2613	0.8318	0.3708	0.0292
10	0.2418	0.8411	0.3705	0.0333
11	0.2297	0.8505	0.3754	0.0367
Stopping since valid_loss has not improved in the last 5 epochs.				
epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.6248	0.8037	0.5067	
0.0296				
2	0.4438	0.8131	0.4232	
0.0303				
3	0.3626	0.8224	0.3993	
0.0322				
4	0.3297	0.8224	0.3972	0.0301
5	0.2892	0.8131	0.3997	0.0296
6	0.2799	0.8131	0.4054	0.0292
7	0.2730	0.8131	0.4096	0.0315
8	0.2556	0.8224	0.4146	0.0299
Stopping since valid_loss has not improved in the last 5 epochs.				

Fitting 3 folds for each of 1 candidates, totalling 3 fits

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.6171	0.8224	0.5132	
0.0309				
2	0.4671	0.8692	0.4324	
0.0305				
3	0.3875	0.8692	0.3811	0.0304
4	0.3461	0.8598	0.3569	0.0302
5	0.3224	0.8692	0.3388	0.0307
6	0.2975	0.8692	0.3313	0.0318
7	0.2863	0.8692	0.3277	0.0462
8	0.2762	0.8598	0.3290	0.0296
9	0.2670	0.8411	0.3340	0.0313
10	0.2556	0.8505	0.3326	0.0304
11	0.2508	0.8411	0.3312	0.0327

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.6040	0.7570	0.5373	
0.0356				
2	0.4598	0.7757	0.4609	
0.0330				
3	0.3862	0.8131	0.4177	
0.0316				
4	0.3338	0.8131	0.3988	0.0348
5	0.3087	0.8037	0.3881	0.0337
6	0.2842	0.8224	0.3817	
0.0341				
7	0.2697	0.8411	0.3798	
0.0379				
8	0.2644	0.8131	0.3804	0.0319
9	0.2519	0.8318	0.3810	0.0304
10	0.2407	0.8224	0.3850	0.0320
11	0.2270	0.8224	0.3893	0.0299

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
-----	-----	-----	-----	-----
1	0.6328	0.8037	0.5283	
0.0306				
2	0.4655	0.8037	0.4383	0.0325
3	0.3773	0.8131	0.3961	
0.0306				
4	0.3308	0.8224	0.3803	
0.0312				
5	0.3071	0.8224	0.3788	0.0302
6	0.2885	0.8224	0.3775	0.0356
7	0.2709	0.8224	0.3837	0.0295

8	0.2545	0.8224	0.3845	0.0314
9	0.2597	0.8224	0.3869	0.0311
10	0.2463	0.8224	0.3895	0.0329

Stopping since valid_loss has not improved in the last 5 epochs.
Fitting 3 folds for each of 1 candidates, totalling 3 fits

epoch	train_loss	valid_acc	valid_loss	dur
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1	0.4499	0.8692	0.3514	
0.0825				
2	0.3041	0.8411	0.3904	0.0412
3	0.2742	0.8131	0.3956	0.0421
4	0.2335	0.8318	0.4066	0.0397
5	0.2439	0.8224	0.4104	0.0416

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
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1	0.4856	0.8598	0.3744	
0.0414				
2	0.3132	0.8131	0.4617	0.0371
3	0.2819	0.8131	0.4207	0.0429
4	0.2322	0.8131	0.4249	0.0486
5	0.2037	0.8505	0.4398	0.0375

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
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1	0.4694	0.8131	0.5142	
0.0421				
2	0.3223	0.8224	0.5106	
0.0462				
3	0.3008	0.8318	0.4228	
0.0457				
4	0.2799	0.8318	0.4583	0.0497
5	0.2295	0.8411	0.4723	0.0374
6	0.1945	0.8411	0.4996	0.0394
7	0.1988	0.8224	0.5272	0.0409

Stopping since valid_loss has not improved in the last 5 epochs.

epoch	train_loss	valid_acc	valid_loss	dur
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1	0.6143	0.8187	0.4987	
0.0791				
2	0.4343	0.8250	0.3978	
0.0669				
3	0.3557	0.8250	0.3598	0.0653
4	0.3208	0.8438	0.3506	
0.0607				
5	0.3037	0.8562	0.3481	
0.0595				
6	0.2960	0.8500	0.3475	0.0647

7	0.2781	0.8562	0.3467	0.0630
8	0.2708	0.8562	0.3482	0.0624
9	0.2664	0.8562	0.3460	0.0684
10	0.2582	0.8625	0.3442	
0.0703				
11	0.2568	0.8500	0.3459	0.0580
12	0.2417	0.8625	0.3491	0.0615
13	0.2345	0.8625	0.3507	0.0603
14	0.2241	0.8562	0.3487	0.0601

Stopping since valid_loss has not improved in the last 5 epochs.

Best Parameters: OrderedDict([('module__dropout_rate', 0.13851697056139806), ('module__hidden_size', 214), ('optimizer__lr', 0.0011736445950409776)])