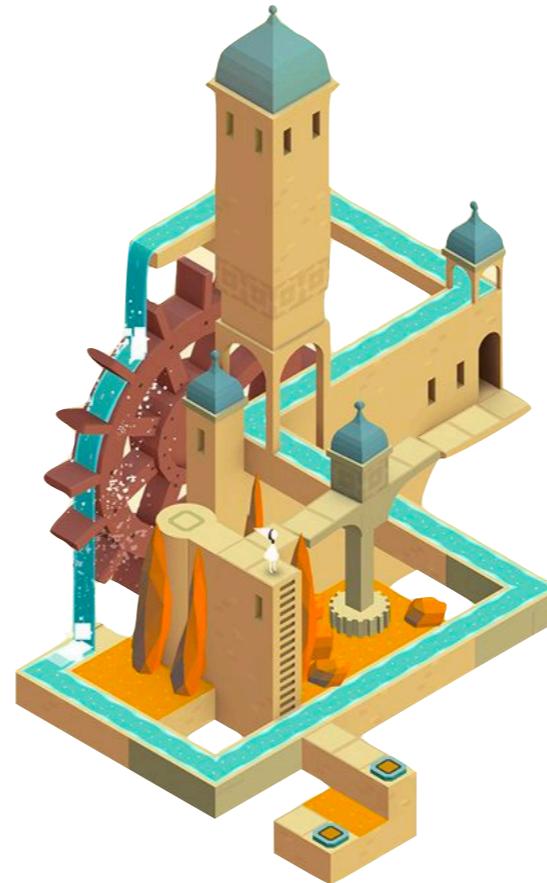


Advanced Course on Data Science & Machine Learning

Siena, 2019



Automatic Machine Learning & Meta-Learning

part I

Joaquin Vanschoren

Eindhoven University of Technology

j.vanschoren@tue.nl

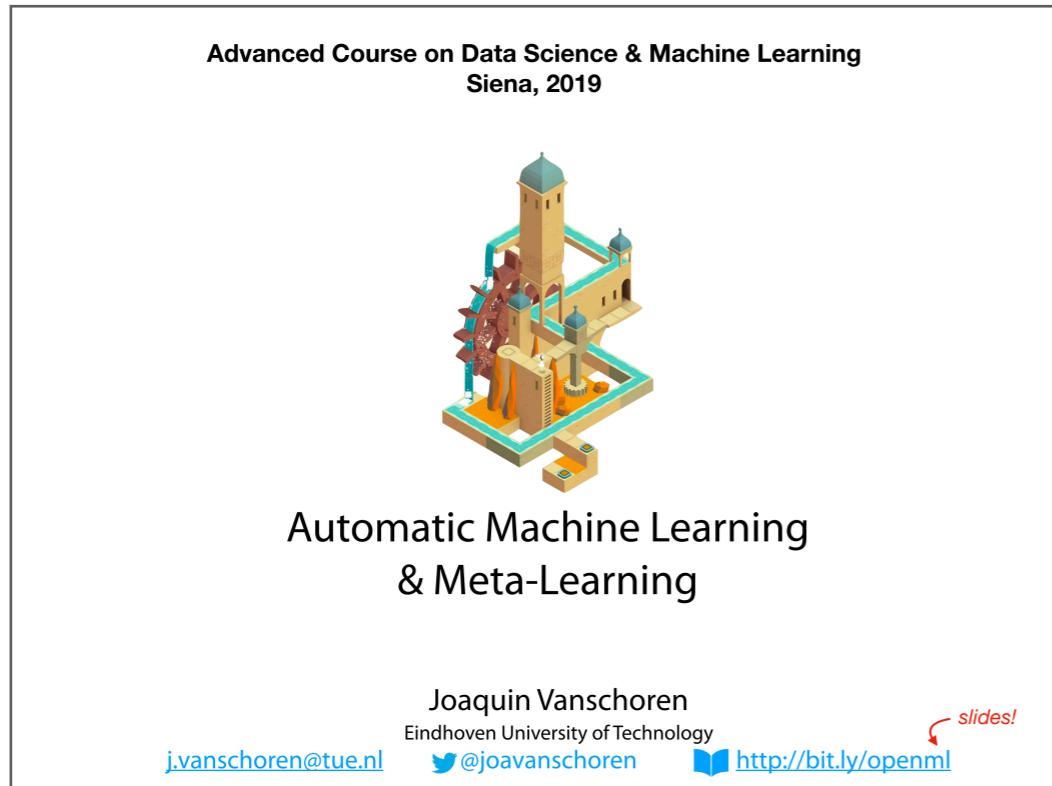
 [@joavanschoren](https://twitter.com/joavanschoren)



<http://bit.ly/openml>

slides!

Slides / Book



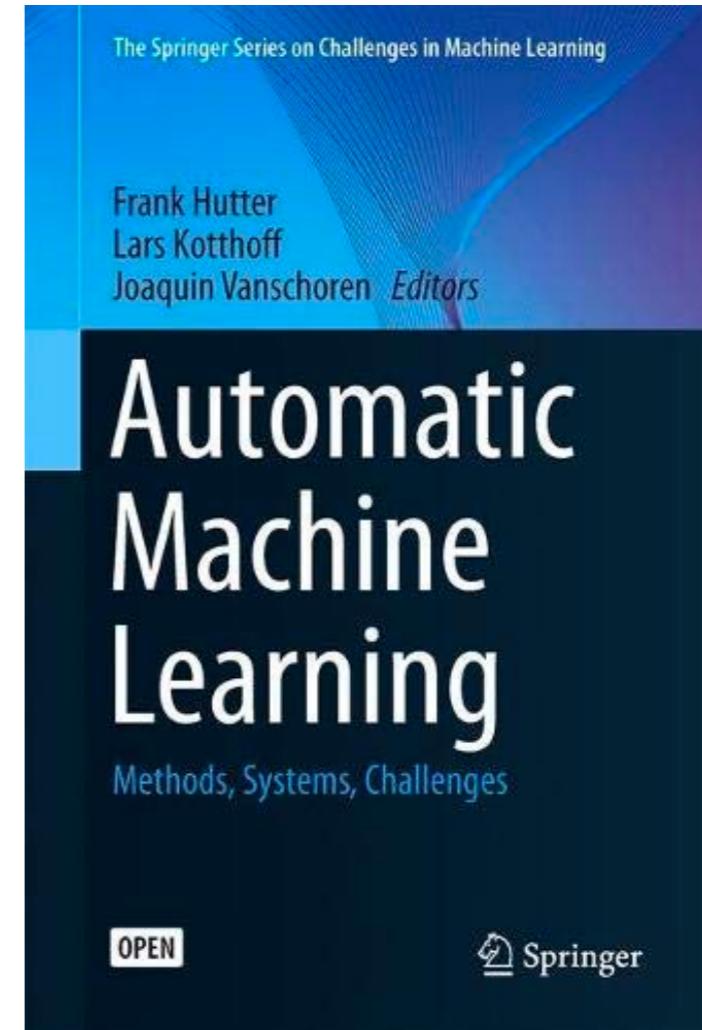
<http://bit.ly/openml>

More slides:

www.automl.org/events ->
AutoML Tutorial NeurIPS 2018

Video:

www.youtube.com/watch?v=0eBR8a4MQ30

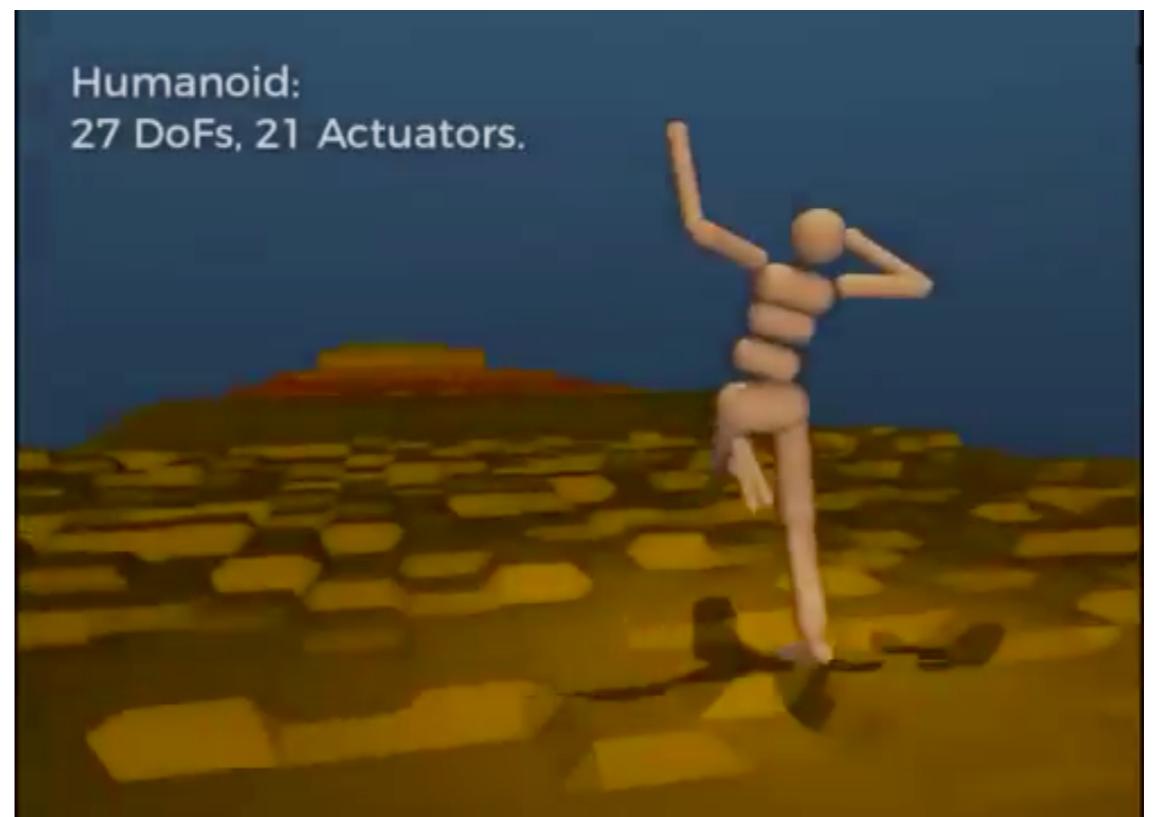
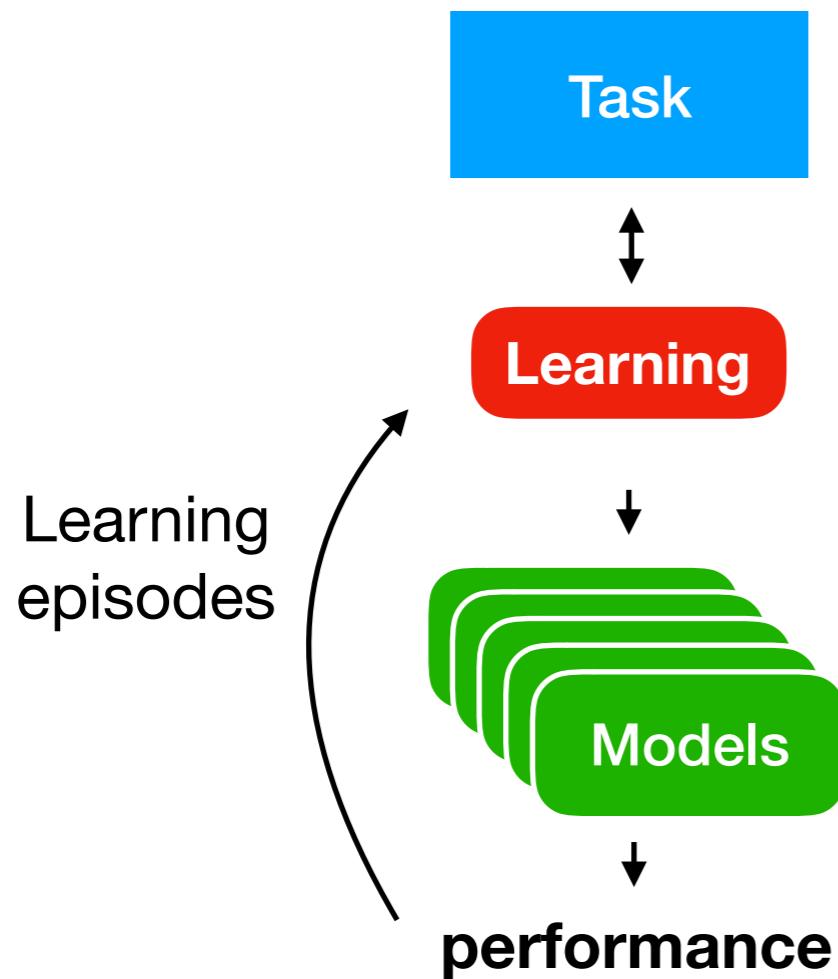


Open access book

PDF (free): www.automl.org/book
www.amazon.de/dp/3030053172

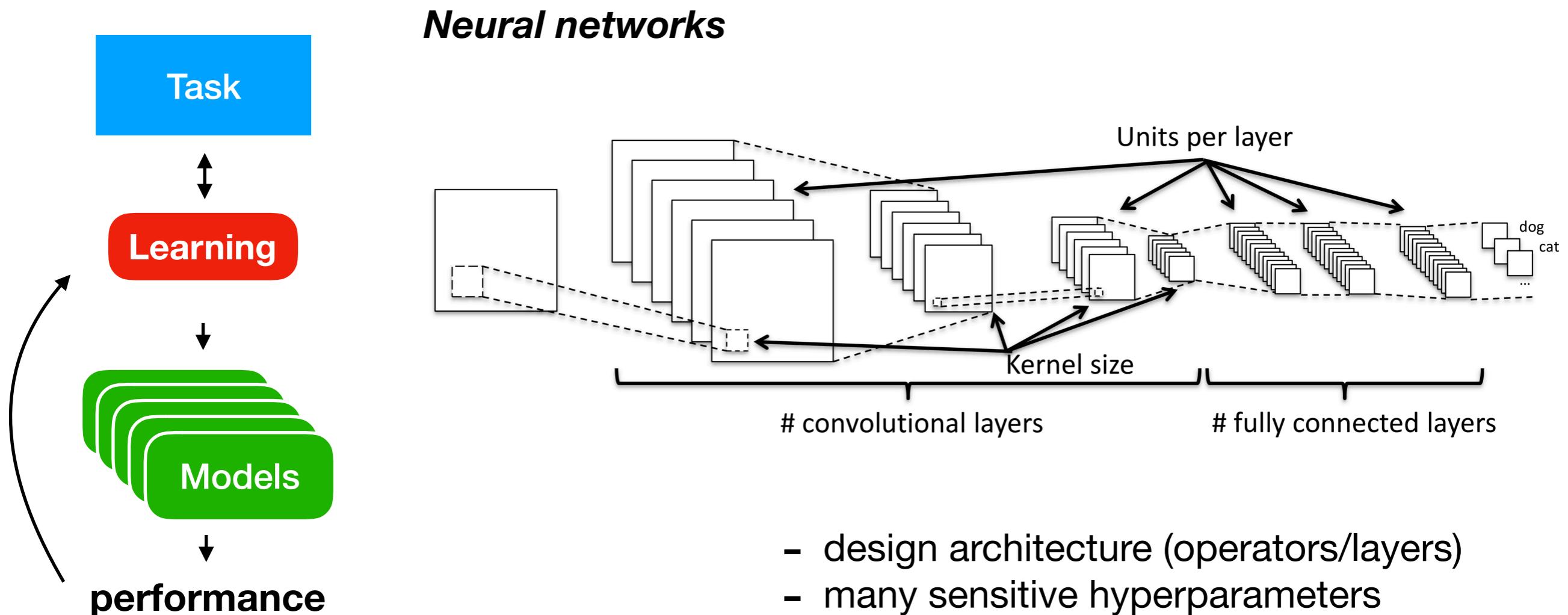
Learning takes experimentation

It can take a *lot* of trial and error



Learning to learn takes experimentation

Building machine learning systems requires a *lot* of expertise and trials



- design architecture (operators/layers)
- many sensitive hyperparameters
 - optimization algorithm, learning rate, ...
 - regularization, dropout, ...
 - batch size, epochs, early stopping, ...
 - data augmentation, ...

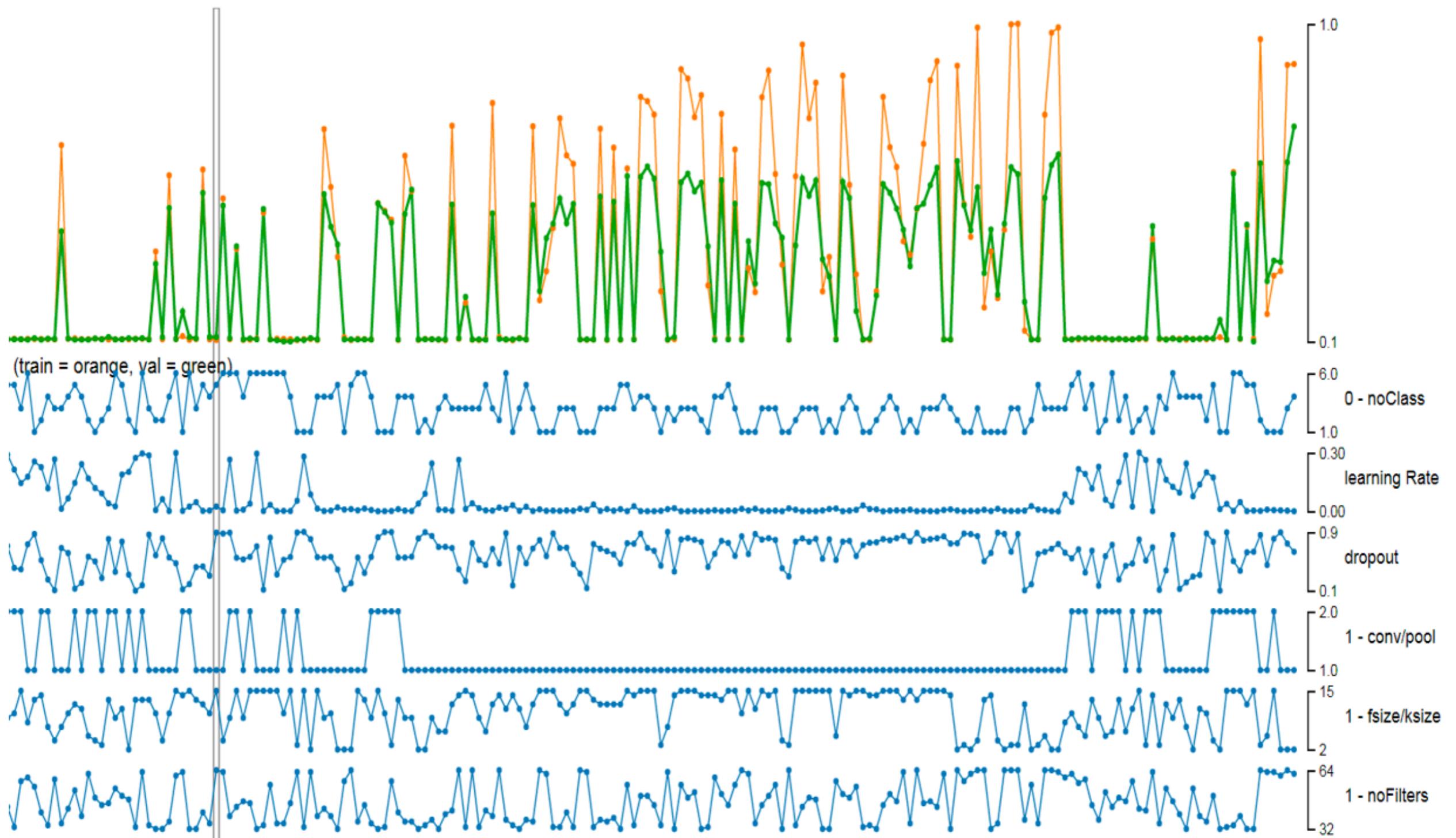
Hyperparameters

Every design decision made by the *user (architecture, operators, tuning,...)*

	Name	Range	Default	log scale	Type	Conditional
Network hyperparameters	batch size	[32, 4096]	32	✓	float	-
	number of updates	[50, 2500]	200	✓	int	-
	number of layers	[1, 6]	1	-	int	-
	learning rate	[10^{-6} , 1.0]	10^{-2}	✓	float	-
	L_2 regularization	[10^{-7} , 10^{-2}]	10^{-4}	✓	float	-
	dropout output layer	[0.0, 0.99]	0.5	✓	float	-
	solver type	{SGD, Momentum, Adam, Adadelta, Adagrad, smorm, Nesterov }	smorm3s	-	cat	-
Conditioned on solver type	lr-policy	{Fixed, Inv, Exp, Step}	fixed	-	cat	-
	β_1	[10^{-4} , 10^{-1}]	10^{-1}	✓	float	✓
	β_2	[10^{-4} , 10^{-1}]	10^{-1}	✓	float	✓
	ρ	[0.05, 0.99]	0.95	✓	float	✓
Conditioned on lr-policy	momentum	[0.3, 0.999]	0.9	✓	float	✓
	γ	[10^{-3} , 10^{-1}]	10^{-2}	✓	float	✓
	k	[0.0, 1.0]	0.5	-	float	✓
	s	[2, 20]	2	-	int	✓
Per-layer hyperparameters	activation-type	{Sigmoid, TanH, ScaledTanH, ELU, ReLU, Leaky, Linear}	ReLU	-	cat	✓
	number of units	[64, 4096]	128	✓	int	✓
	dropout in layer	[0.0, 0.99]	0.5	-	float	✓
	weight initialization	{Constant, Normal, Uniform, Glorot-Uniform, Glorot-Normal, He-Normal, He-Uniform, Orthogonal, Sparse}	He-Normal	-	cat	✓
	std. normal init.	[10^{-7} , 0.1]	0.0005	-	float	✓
	leakiness	[0.01, 0.99]	$\frac{1}{3}$	-	float	✓
	tanh scale in	[0.5, 1.0]	2/3	-	float	✓
	tanh scale out	[1.1, 3.0]	1.7159	✓	float	✓

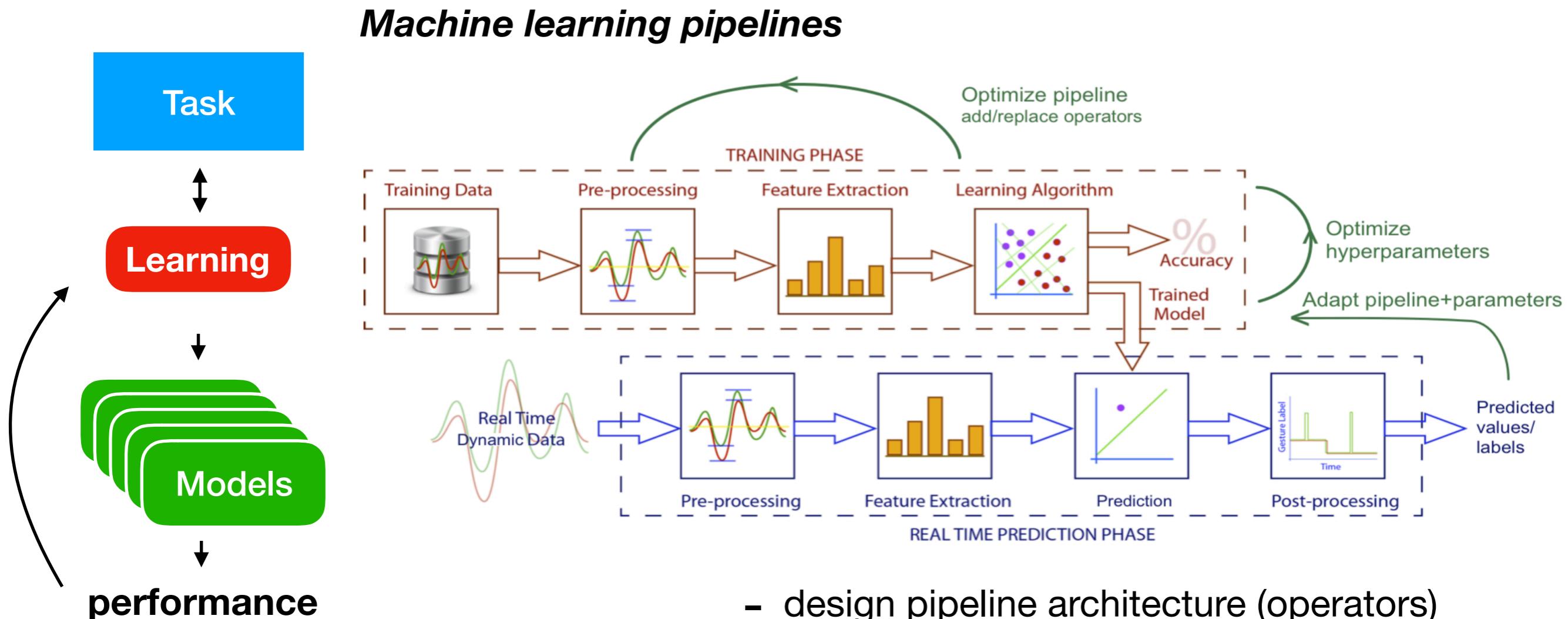
Hyperparameters

Can be very sensitive



Learning to learn takes experimentation

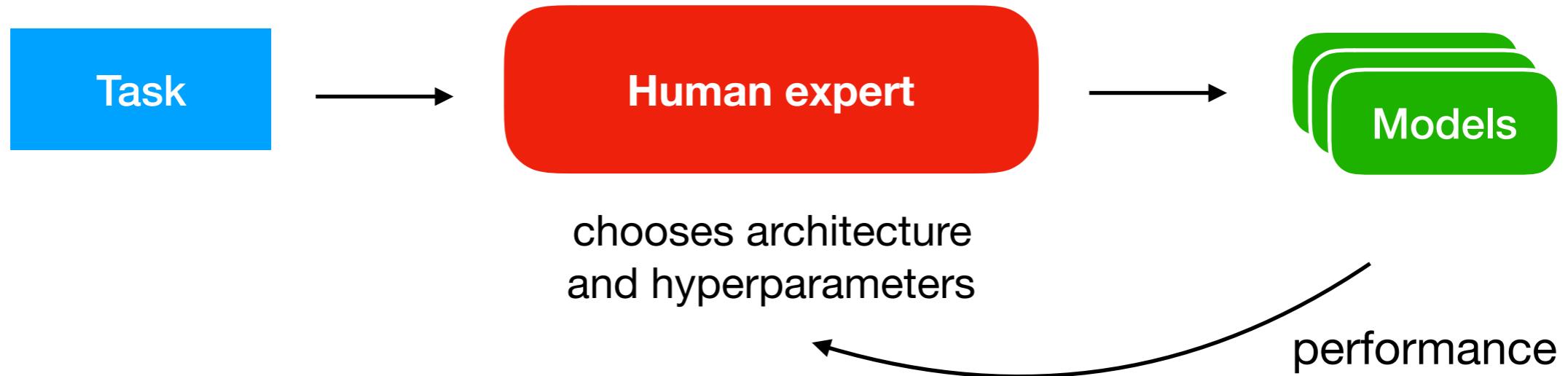
Building machine learning systems requires a lot of expertise and trials



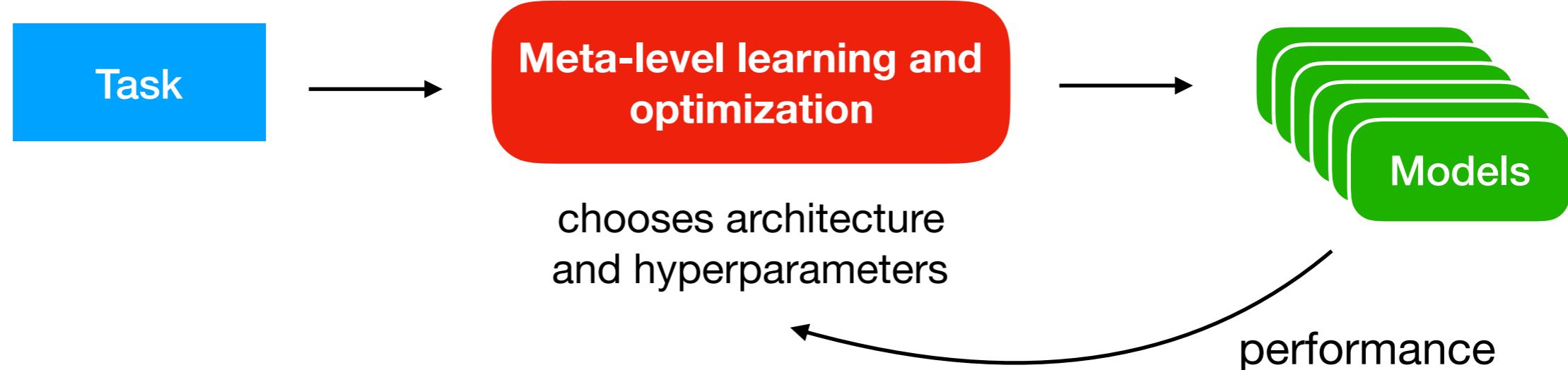
- design pipeline architecture (operators)
- clean, preprocess data (!)
- select and/or engineer features
- select and tune models
- adjust to evolving input data (concept drift),...

Automated machine learning

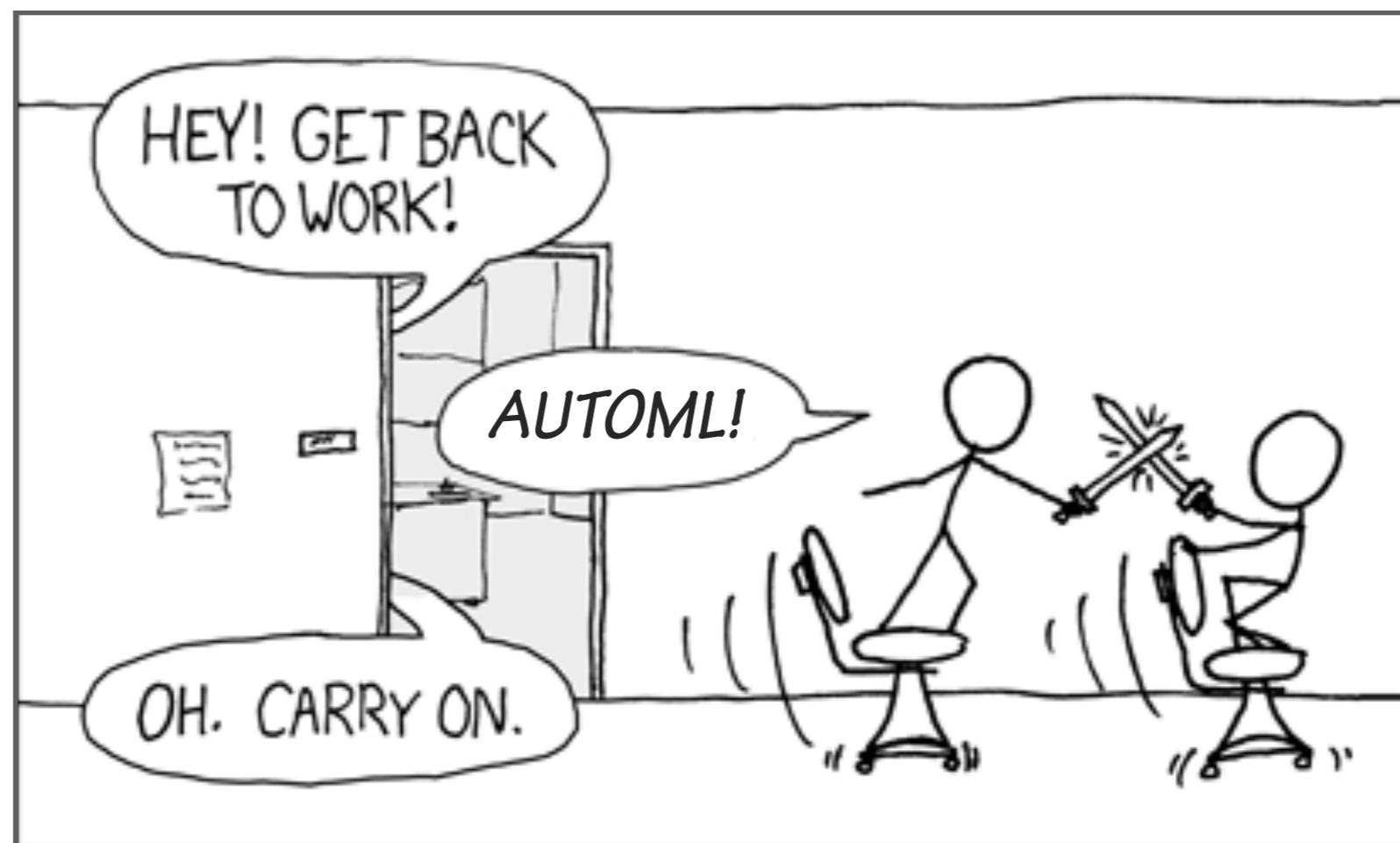
Current practice



Replace manual model building by automation

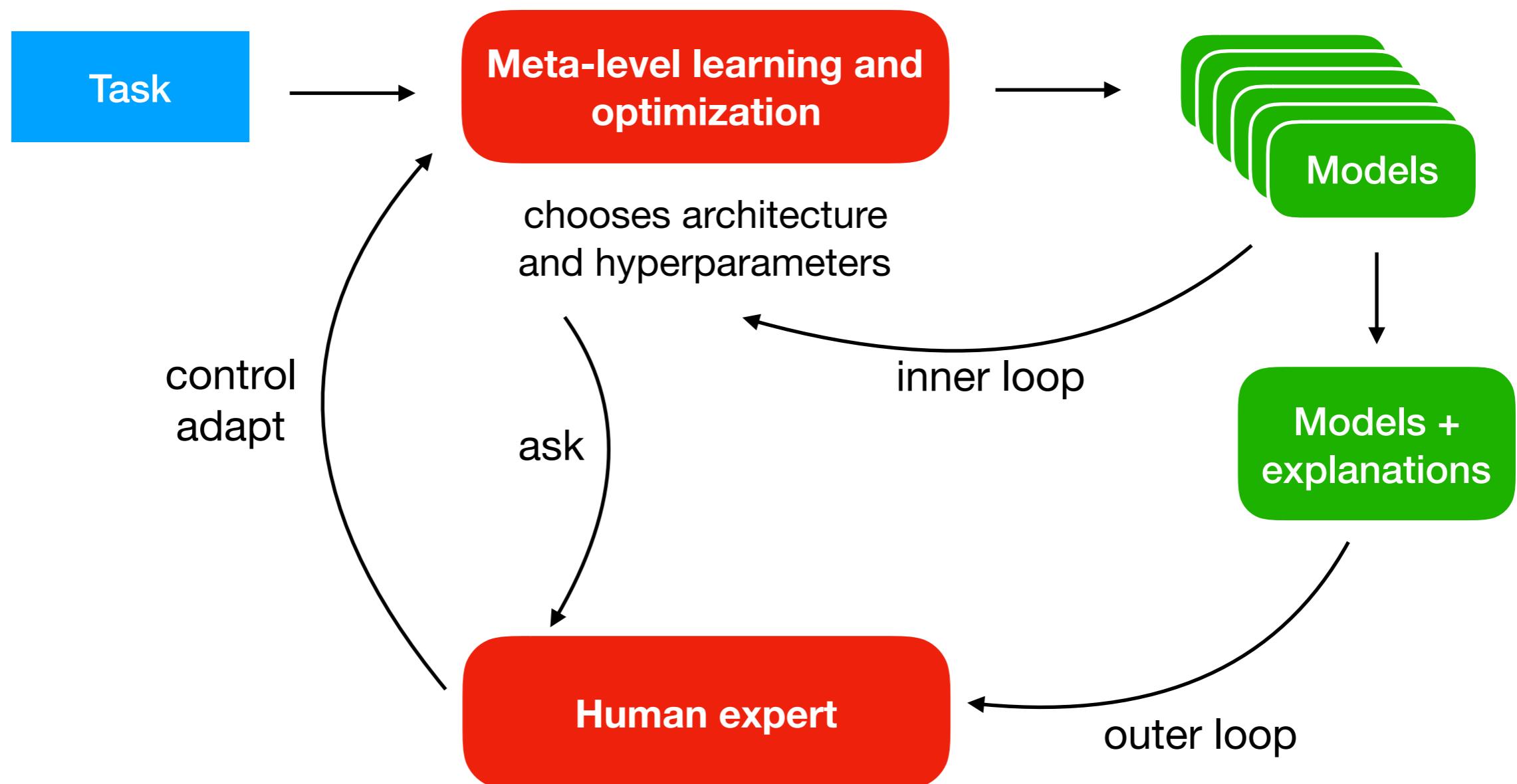


THE DATA SCIENTIST'S #1 EXCUSE FOR LEGITIMATELY SLACKING OFF: “THE AUTOML TOOL IS OPTIMIZING MY MODELS!”



Human-in-the-loop AutoML (semi-AutoML)

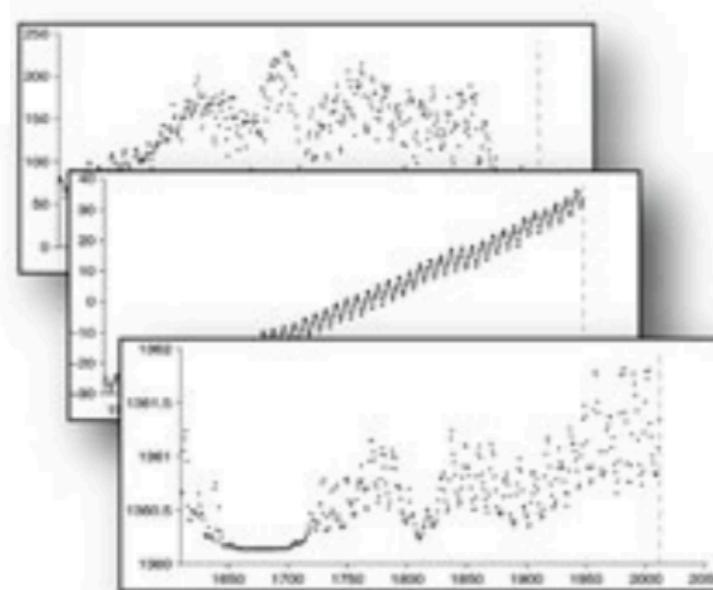
Domain knowledge and human expertise are very valuable
e.g. unknown unknowns, preference learning,...



Human-in-the-loop AutoML (semi-AutoML)

Explain model in human language: *automatic statistician*

**data
input**



This component is approximately periodic with a period of 10.8 years. Across periods the shape of this function varies smoothly with a typical lengthscale of 36.9 years. The shape of this function within each period is very smooth and resembles a sinusoid. This component applies until 1643 and from 1716 onwards.

This component explains 71.5% of the residual variance; this increases the total variance explained from 72.8% to 92.3%. The addition of this component reduces the cross validated MAE by 16.82% from 0.18 to 0.15.

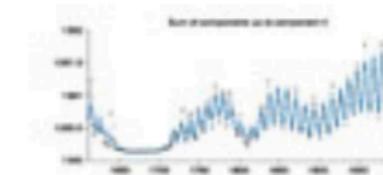
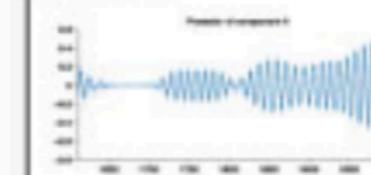
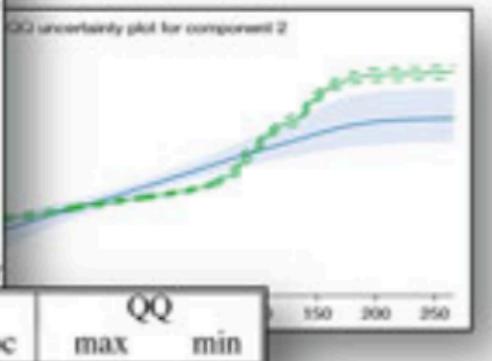


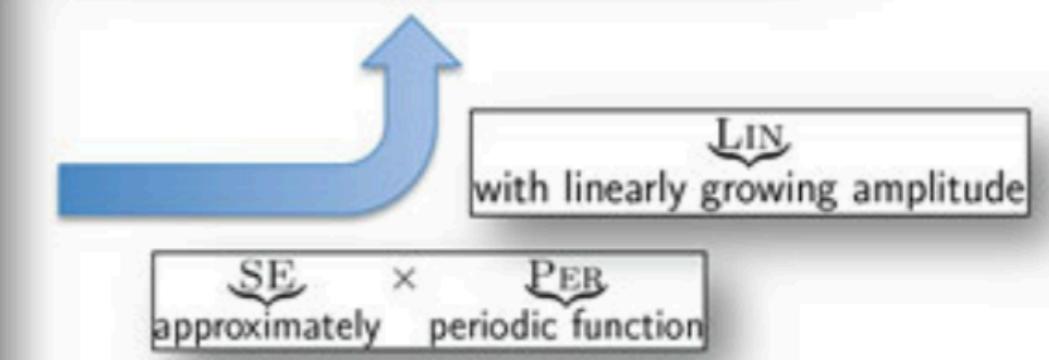
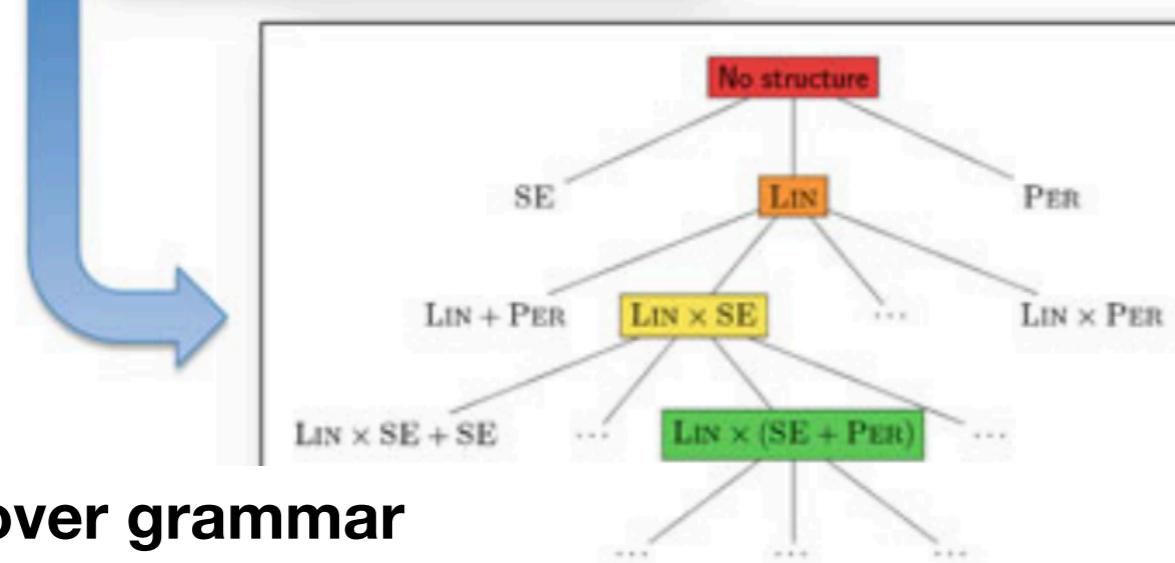
Figure 8: Pairwise posterior of component 4 (left) and the posterior of the cumulative sum of components with data (right)

**report
generation**



#	ACF		Periodogram		QQ	
	min	min loc	max	max loc	max	min
1	0.502	0.582	0.341	0.413	0.341	0.679
2	0.802	0.199	0.558	0.630	0.049	0.785
3	0.251	0.475	0.799	0.447	0.534	0.769
4	0.527	0.503	0.504	0.481	0.430	0.616
5	0.493	0.477	0.503	0.487	0.518	0.381

**search over grammar
of models (kernels)**



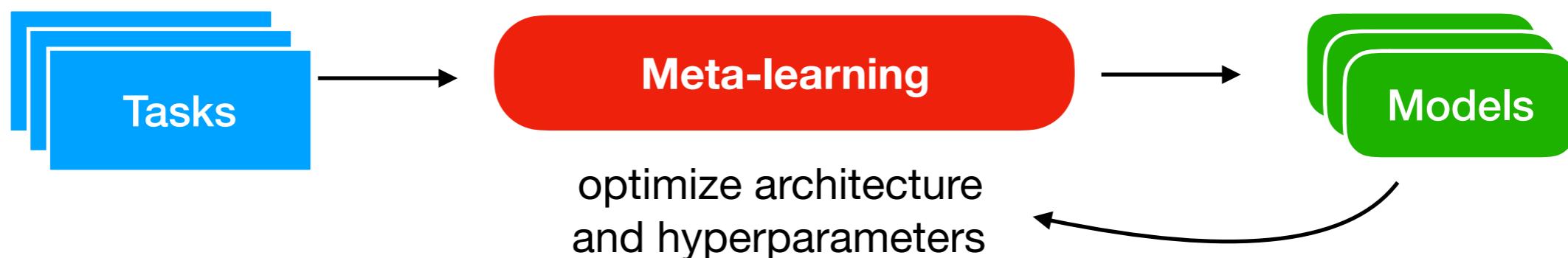
**model component to
English translation**

Overview

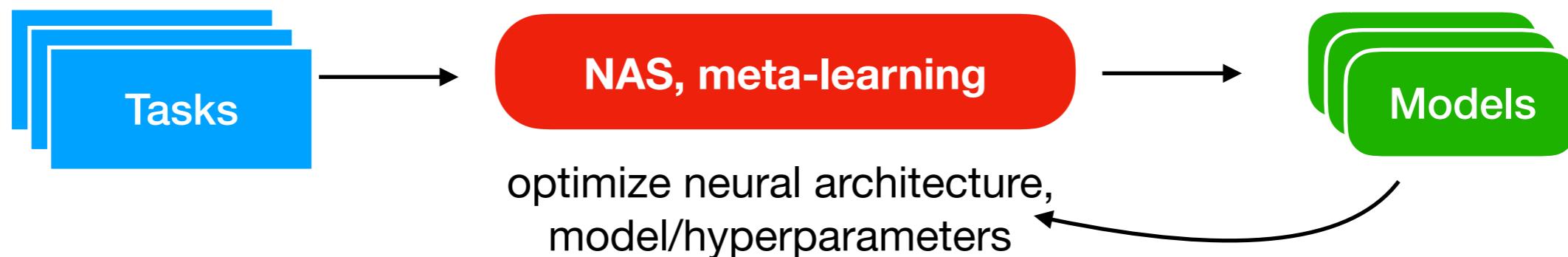
part I AutoML introduction, promising optimization techniques



part 2 Meta-learning



part 3 Neural architecture search, meta-learning on neural nets



Overview

part I AutoML introduction, optimization techniques



1. Problem definition
2. (Pipeline) architecture search
3. Optimization techniques
4. Performance improvements
5. Benchmarks

AutoML Definition

Let:

$\{A^{(1)}, A^{(2)}, \dots, A^{(n)}\}$ be a set of *algorithms* (operators)

$\Lambda^{(i)} = \lambda_1 \times \lambda_2 \times \dots \times \lambda_m$ be the *hyperparameter space* for $A^{(i)}$

\mathcal{A} be the space of possible *architectures* of one or more algorithms

$\Lambda_{\mathcal{A}} = \Lambda^{(1)} \times \Lambda^{(2)} \times \dots \times \Lambda^{(m)}$ its combined *configuration space*

$\lambda \in \Lambda_{\mathcal{A}}$ a specific *configuration* (of architecture and hyperparameters)

$\mathcal{L}(\lambda, D_{train}, D_{valid})$ the loss of the model created by λ , trained on data D_{train} , and validated on data D_{valid}

Find the configuration that minimizes the expected loss on a dataset \mathcal{D} :

$$\lambda^* = \operatorname{argmin}_{\lambda \in \Lambda_{\mathcal{A}}} \mathbb{E}_{(D_{train}, D_{valid}) \sim \mathcal{D}} \mathcal{L}(\lambda, D_{train}, D_{test})$$

Types of hyperparameters

- Continuous (e.g. learning rate, SVM_C,...)
- Integer (e.g. number of hidden units, number of boosting iterations,...)
- Categorical
 - e.g. choice of algorithm (SVM, RandomForest, Neural Net,...)
 - e.g. choose of operator (Convolution, MaxPooling, DropOut,...)
 - e.g. activation function (ReLU, Leaky ReLU, tanh,...)
- Conditional
 - e.g. SVM kernel if SVM is selected, kernel width if RBF kernel is selected
 - e.g. Convolution kernel size if Convolution layer is selected

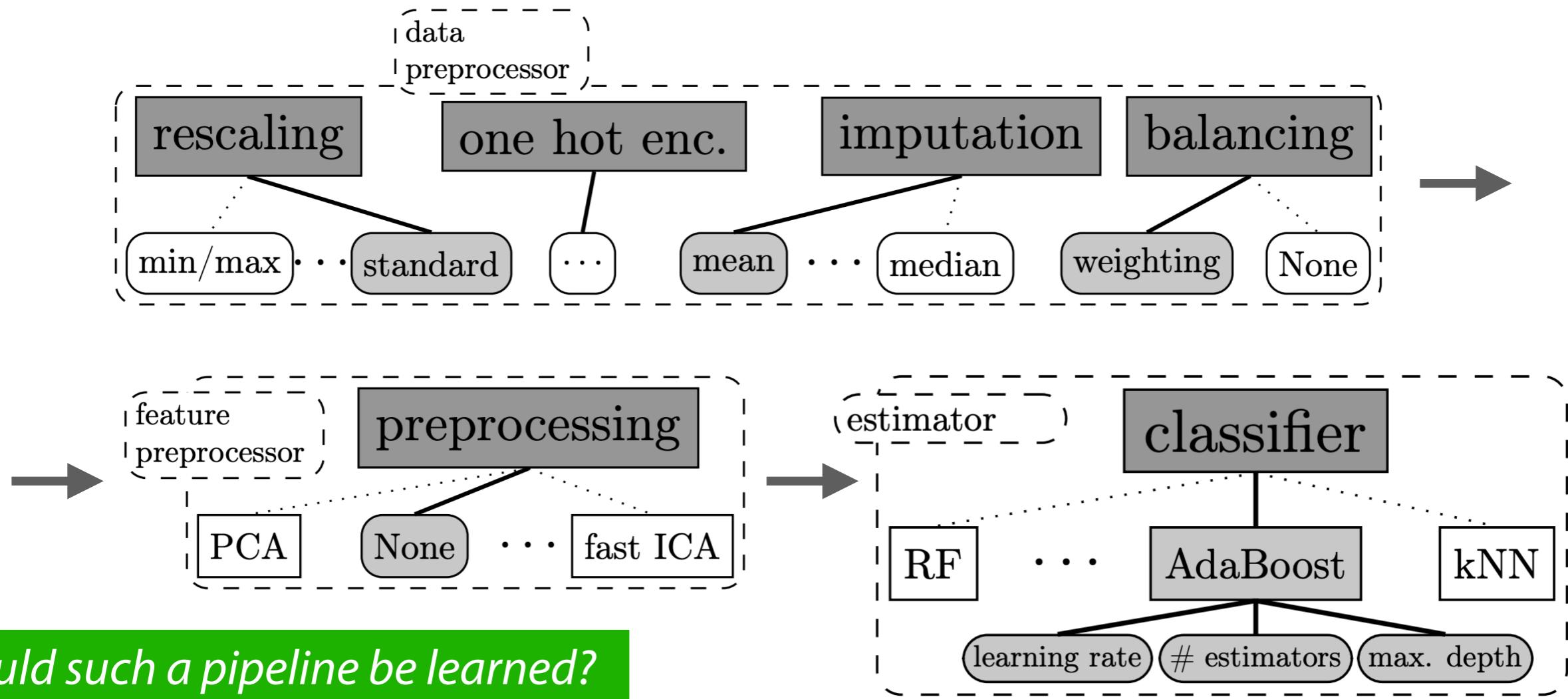
Architecture vs hyperparameters

- We can identify two subproblems:
 - **Architecture search**: search space of all possible architectures
 - **Pipelines**: Fixed predefined pipeline, grammars, genetic programming, planning, Monte-Carlo Tree Search
 - **Neural architectures**: See part 3
 - **Hyperparameter optimization**: optimize remaining hyperparameters
 - **Optimization**: grid/random search, Bayesian optimization, evolution, multi-armed bandits, gradient descent (only NNs)
 - **Meta-learning**: See part 2
- Can be solved *consecutively*, *simultaneously* or *interleaved*
- **Compositionality**: breaking down the learning process into smaller reusable tasks makes it easier, more transferable, more robust

Pipeline search: fixed pipelines

- Parameterize best-practice (linear) pipelines
 - Introduce conditional hyperparameters $\lambda_r \in \{A^{(1)}, \dots, A^{(k)}, \emptyset\}$
 - Combined Algorithm Selection and Hyperparameter optimization (CASH):

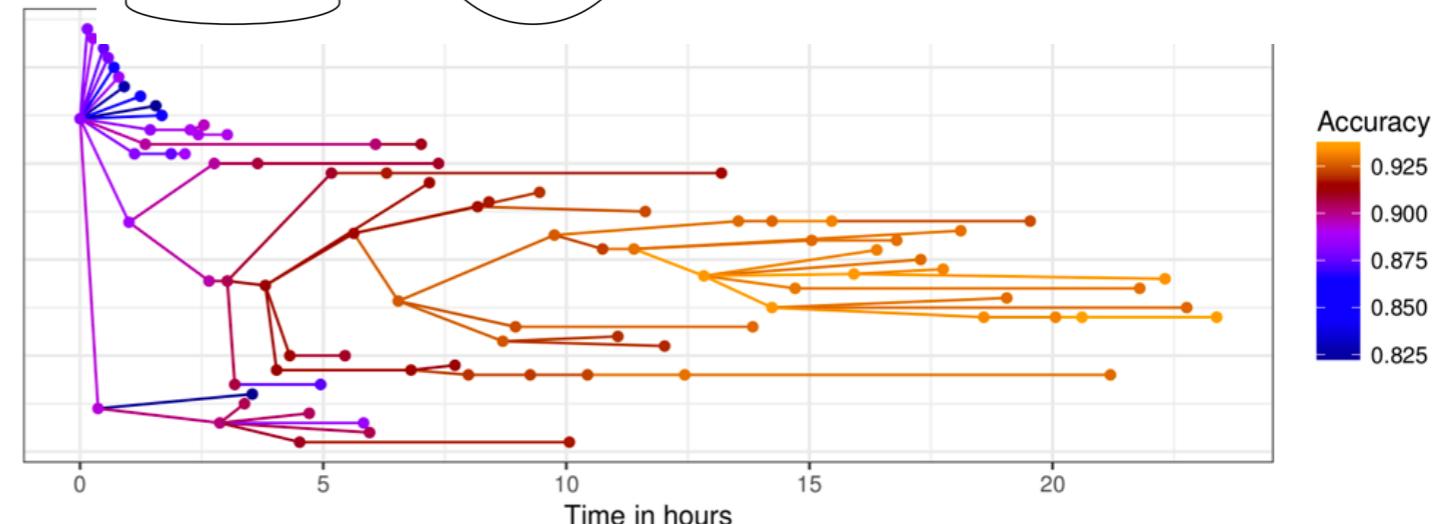
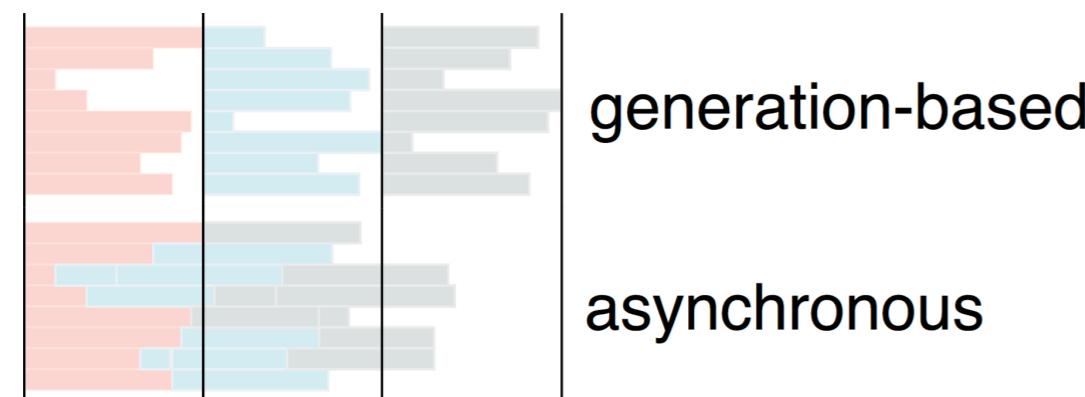
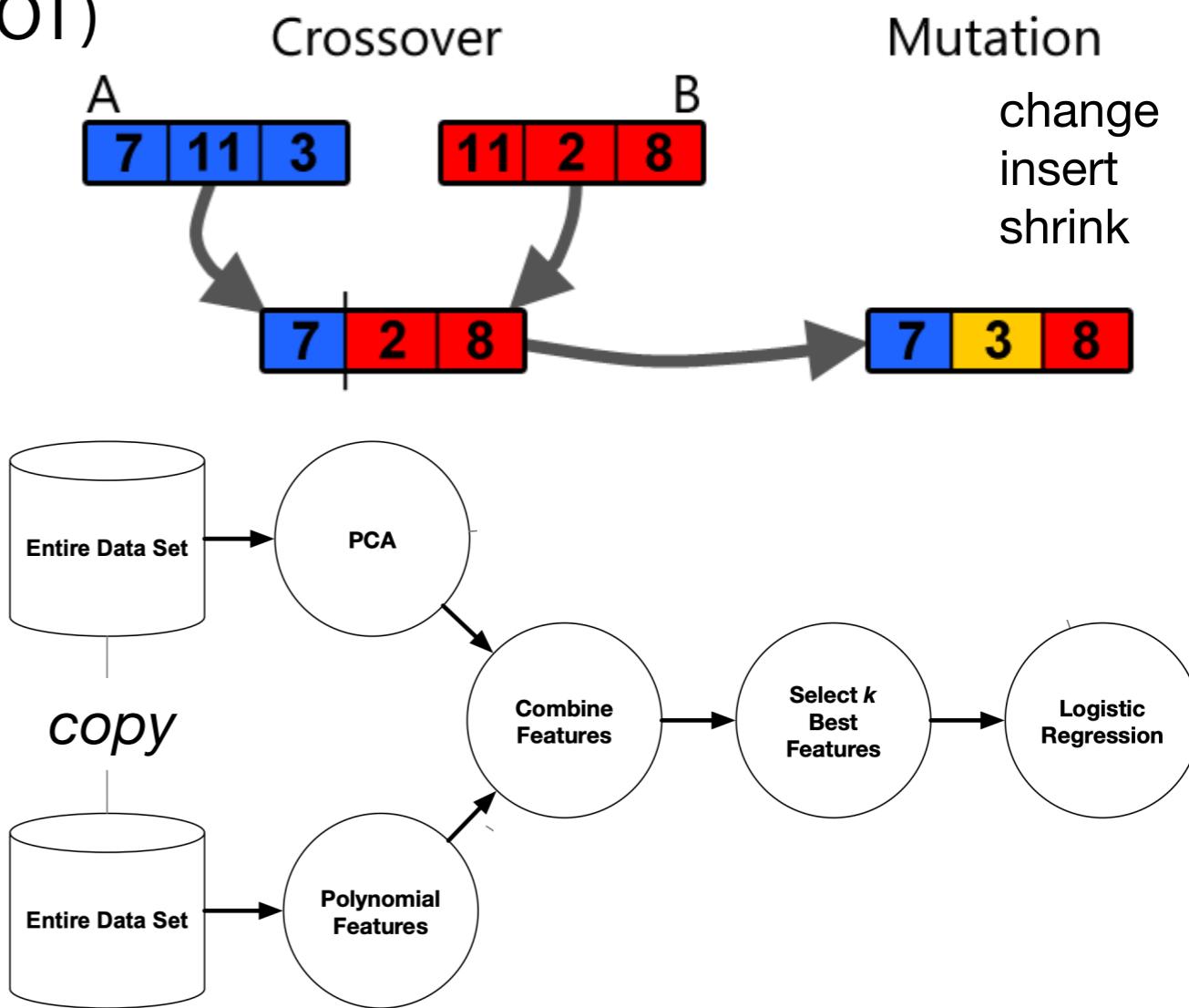
$$\Lambda_{\mathcal{A}} = \Lambda^{(1)} \times \Lambda^{(2)} \times \dots \times \Lambda^{(m)} \times \lambda_r$$



17 Could such a pipeline be learned?

Pipeline search: genetic programming

- Tree-based pipeline optimization ()
 - Start with random pipelines, best of every generation will cross-over or mutate
 - GP primitives include data copy and feature joins: trees
 - Multi-objective optimization: accurate but short
 - Easy to parallelize
 - Asynchronous evolution (GAMA)



Pipeline search: TPOT demo

```
from tpot import TPOTClassifier
from sklearn.datasets import load_digits
from sklearn.model_selection import train_test_split

digits = load_digits()
X_train, X_test, y_train, y_test = train_test_split(digits.data, digits.target,
                                                    train_size=0.75, test_size=0.25)

tpot = TPOTClassifier(generations=5, population_size=50, verbosity=2, n_jobs=-1)
tpot.fit(X_train, y_train)

Optimization Progress:  0% |  0/300 [00:00<?, ?pipeline/s]

print(tpot.score(X_test, y_test))
```

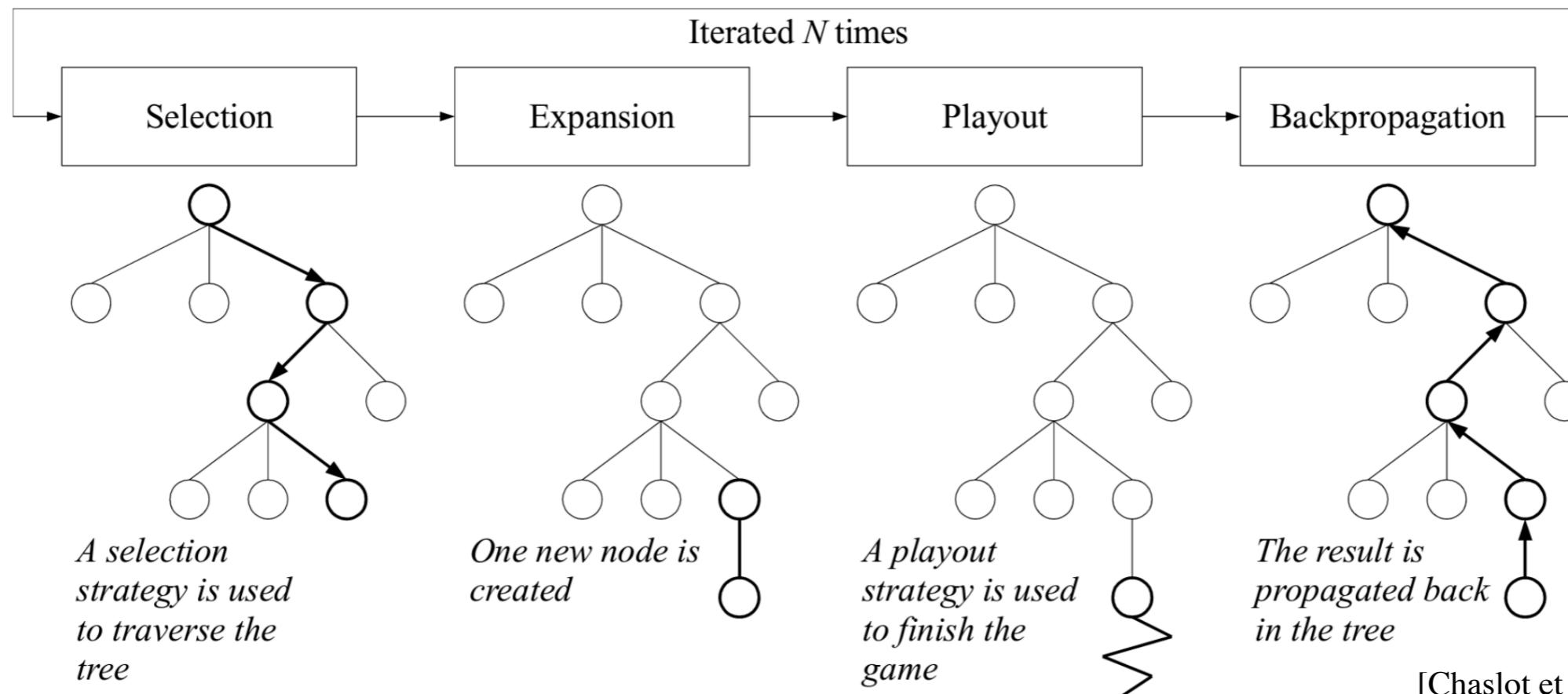
Pipeline search: genetic programming

- Grammar-based genetic programming (RECIPE) *[de Sa et al. 2017]*
 - Encodes background knowledge, avoids invalid pipelines
 - Cross-over and mutation respect the grammar

```
    ↙ production rule    ↙ optional    ↙ non-terminal
<Start> ::= [<Pre-processing>] <Algorithm>
<Pre-processing> ::= [<Imputation>] <DimensionalityDefinition>
<Imputation> ::= Mean | Median | Max
<DimensionalityDefinition> ::= <FeatureSelection> [ <FeatureConstruction>
                                            [<FeatureSelection>] <FeatureConstruction>
<FeatureSelection> ::= <Supervised> | <Unsupervised>           ↙ terminal
<Supervised> ::= SelectKBest <K> <score> | VarianceThreshold | [...]
<score> ::= f-classification | chi2
<K> ::= 1 | 2 | 3 | [...] | NumberOfFeatures - 1
<perc> ::= 1 | 2 | 3 | [...] | 99
<Unsupervised> ::= PCA | FeatureAgglomeration <affinity> | [...]
<affinity> ::= Euclidian | L1 | L2 | Manhattan | Cosine
<FeatureConstruction> ::= PolynomialFeatures
<Algorithm> ::= <NaiveBayes> | <Trees> | [...]
<NaiveBayes> ::= GaussianNB | MultinomialNB | BernoulliNB
```

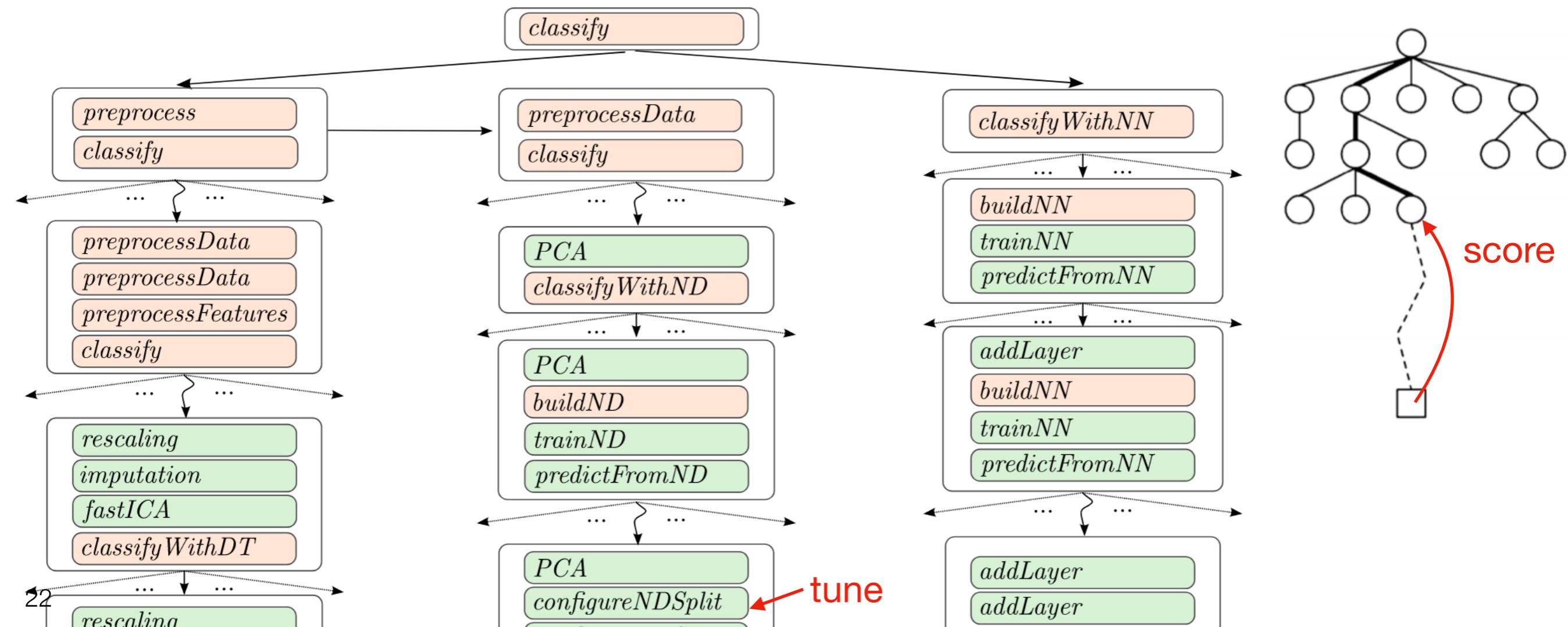
Pipeline search: Monte Carlo Tree Search

- Use MCTS to search for optimal pipelines
- Optimize the structure and hyperparameters simultaneously by building a surrogate model to predict configuration performance
 - Bayesian surrogate model: MOSAIC *[Rakotoarison et al. 2019]*
 - Neural network: AlphaD3M *[Drori et al. 2018]*



Pipeline search: planning

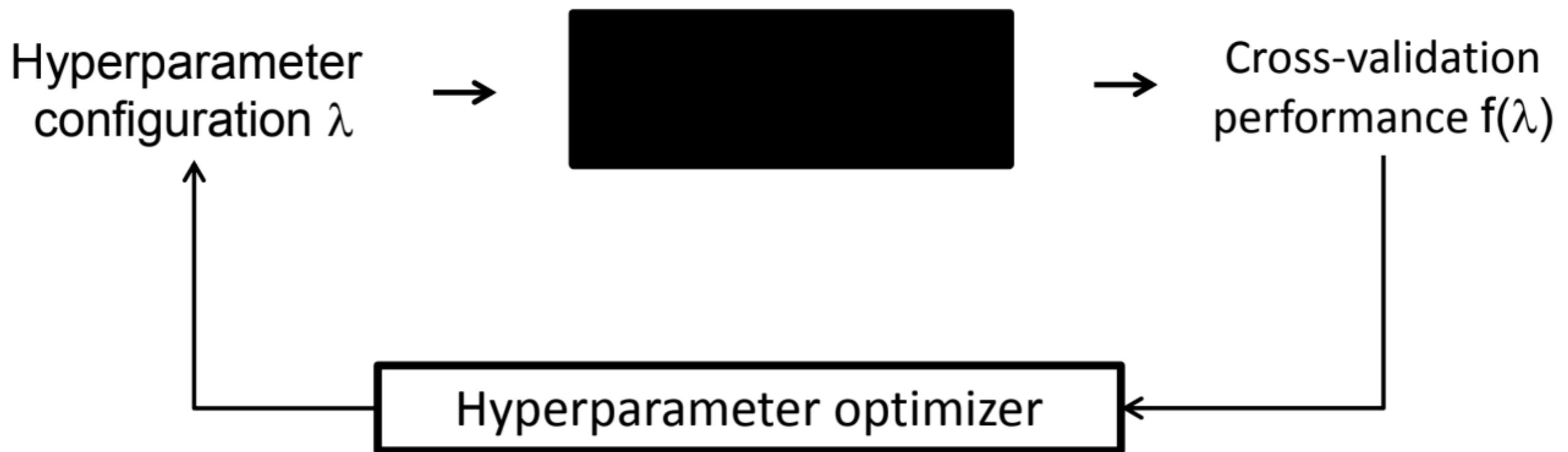
- Hierarchical planners: ML-Plan [*Mohr et al. 2018*], P4ML [*Gil et al. 2018*]
 - Graph search problem, can be solved with best first search
 - Use random path completion (as in MCTS) to evaluate each node
 - Hyperparameter optimization interleaved as possible actions



Hyperparameter optimization (HPO)

Black box optimization: expensive for machine learning.

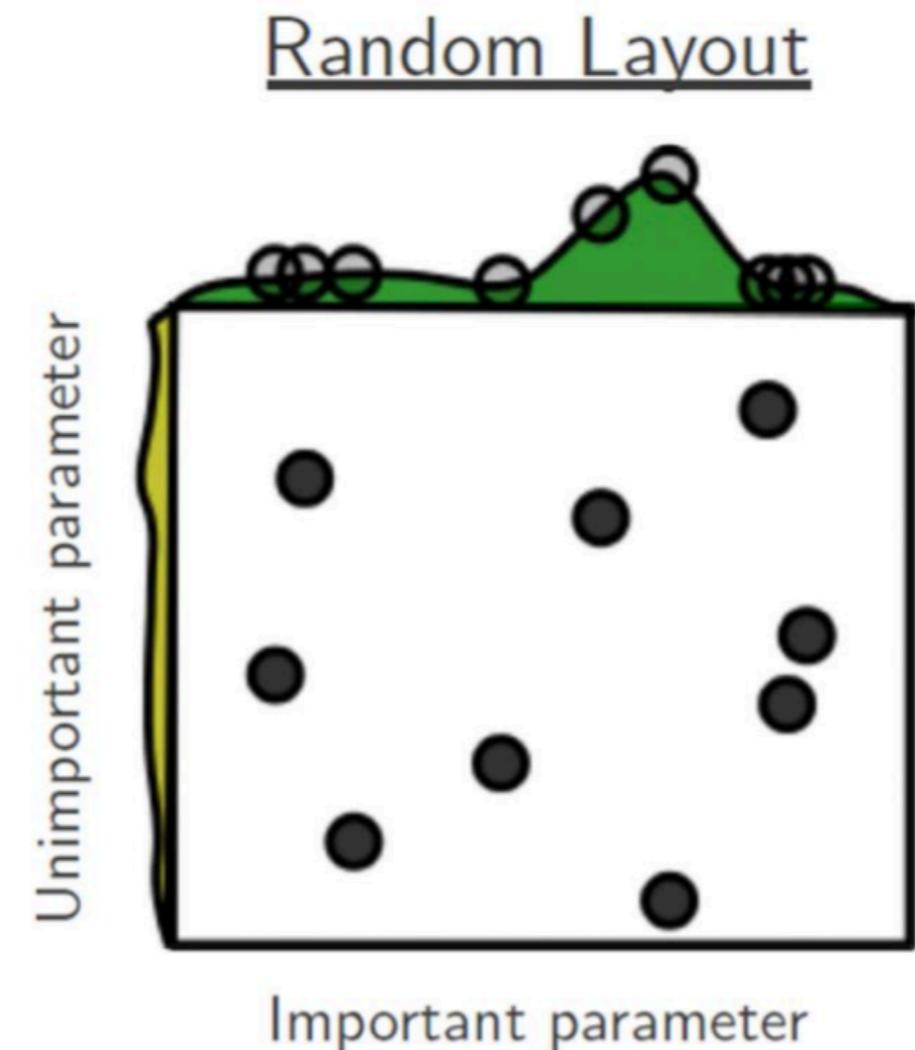
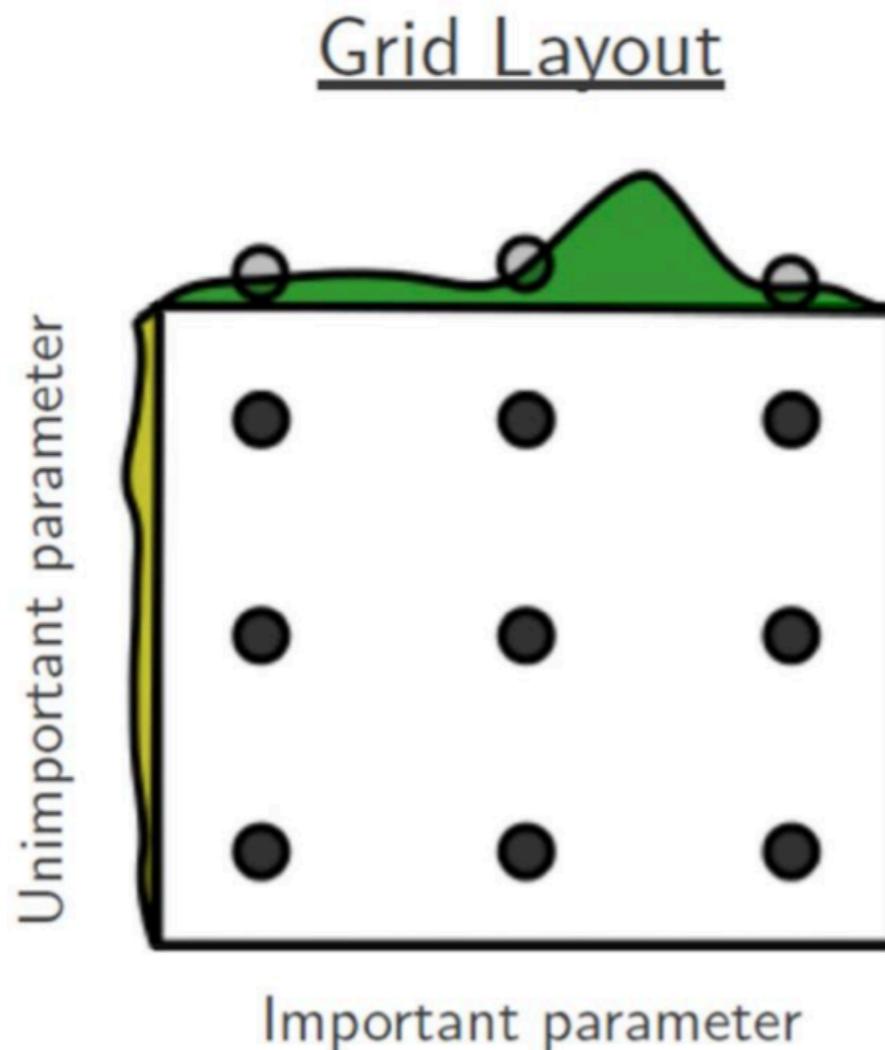
Sample efficiency is important!



$$\lambda^* = \operatorname{argmin}_{\lambda \in \Lambda_{\mathcal{A}}} \mathbb{E}_{(D_{train}, D_{valid}) \sim \mathcal{D}} \mathcal{L}(\lambda, D_{train}, D_{test})$$

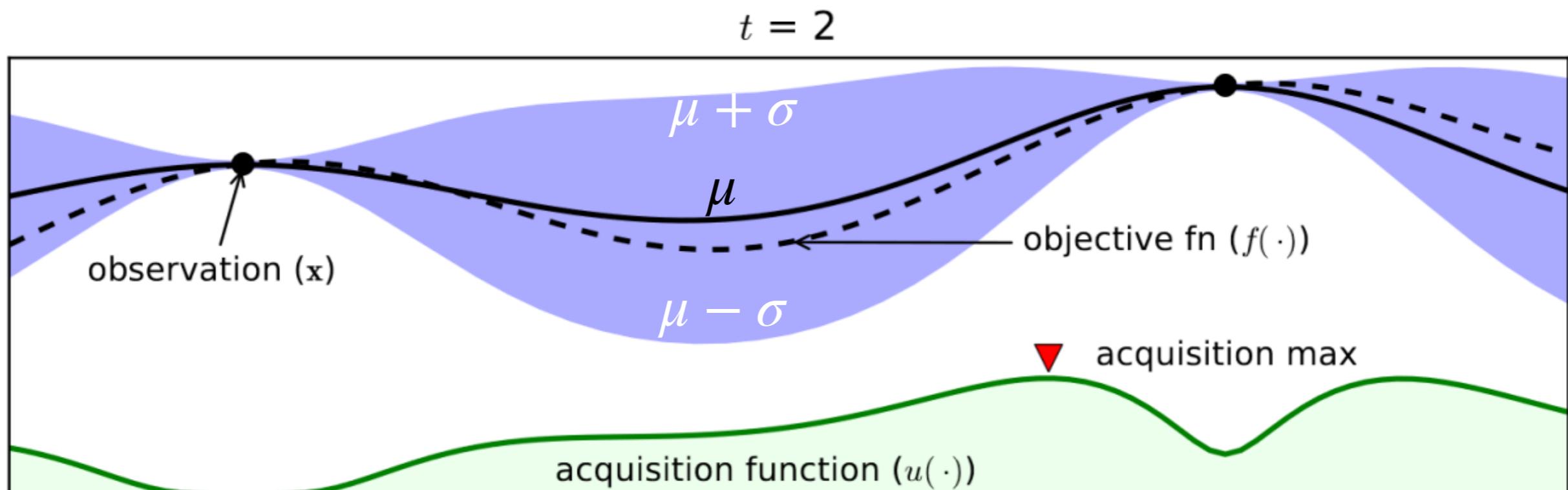
HPO: grid and random search

- Random search handles unimportant dimensions better
- Easily parallelizable, but uninformed (no learning)



HPO: Bayesian Optimization

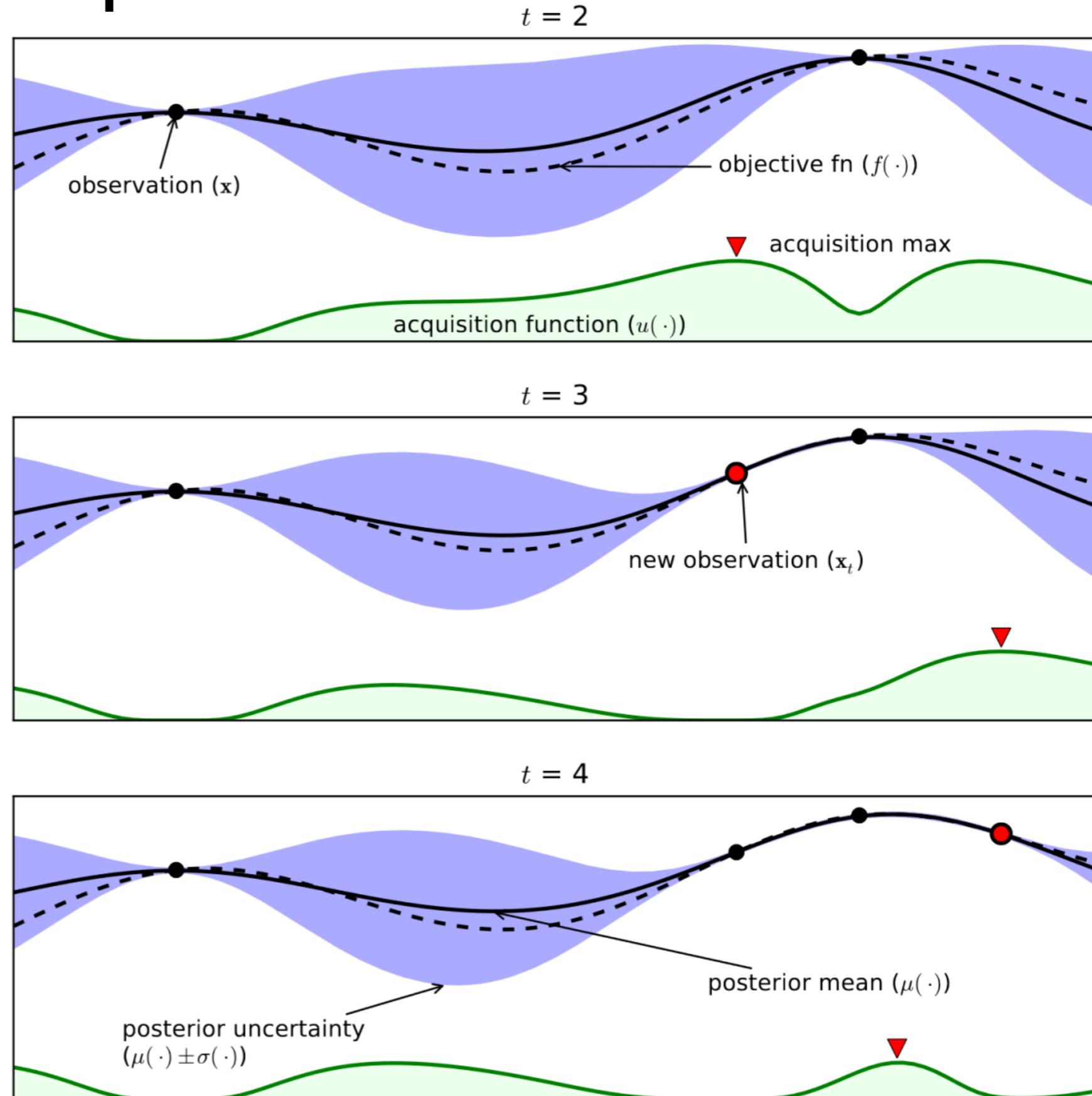
- Start with a few (random) hyperparameter configurations
- Build a ***surrogate model*** to predict how well other configurations will work: mean μ and standard deviation σ (**blue band**)
 - Any probabilistic regression model: e.g. Gaussian processes
- To avoid a greedy search, use an ***acquisition function*** to trade off exploration and exploitation, e.g. Expected Improvement (EI)
- Sample for the best configuration under that function

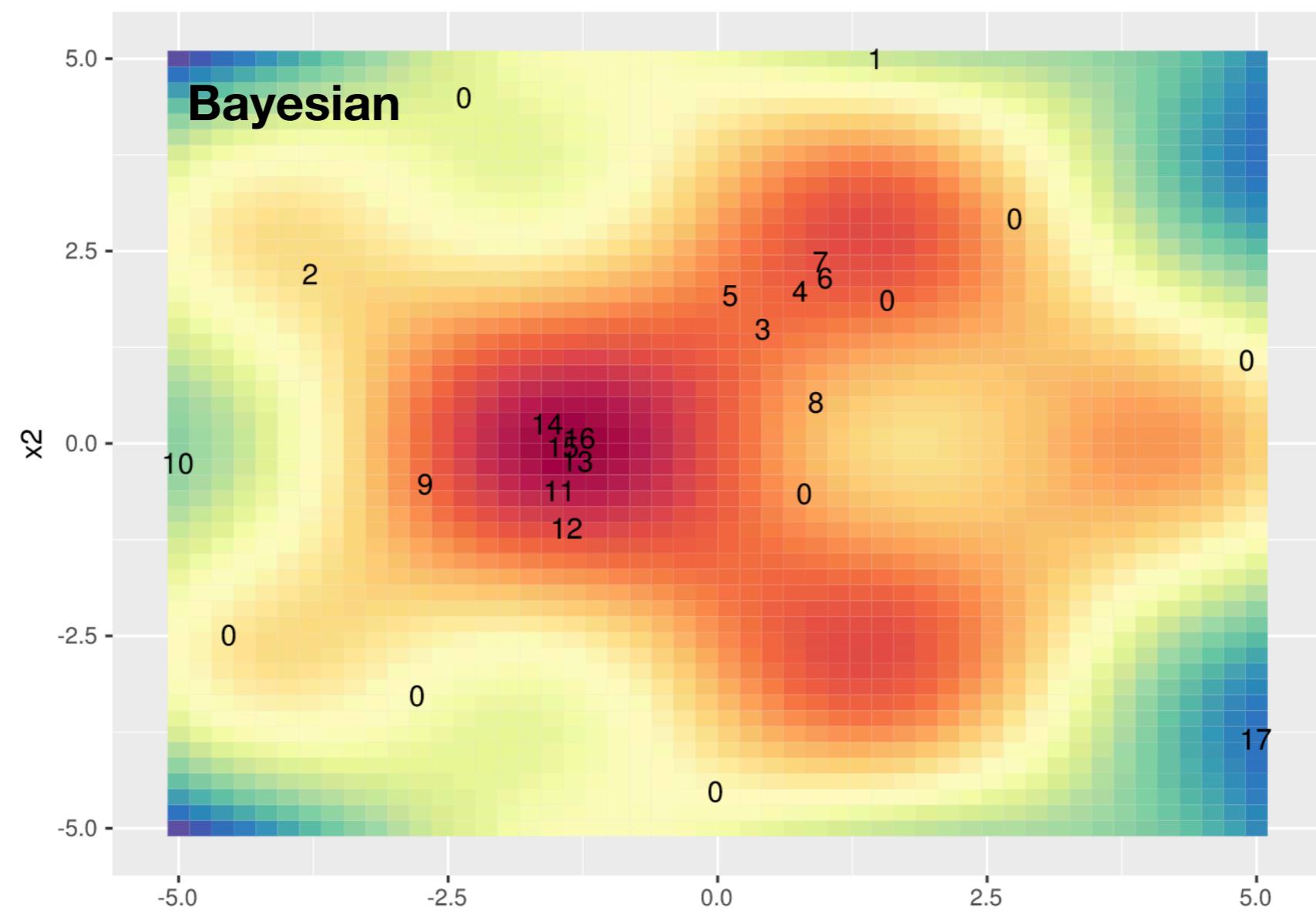
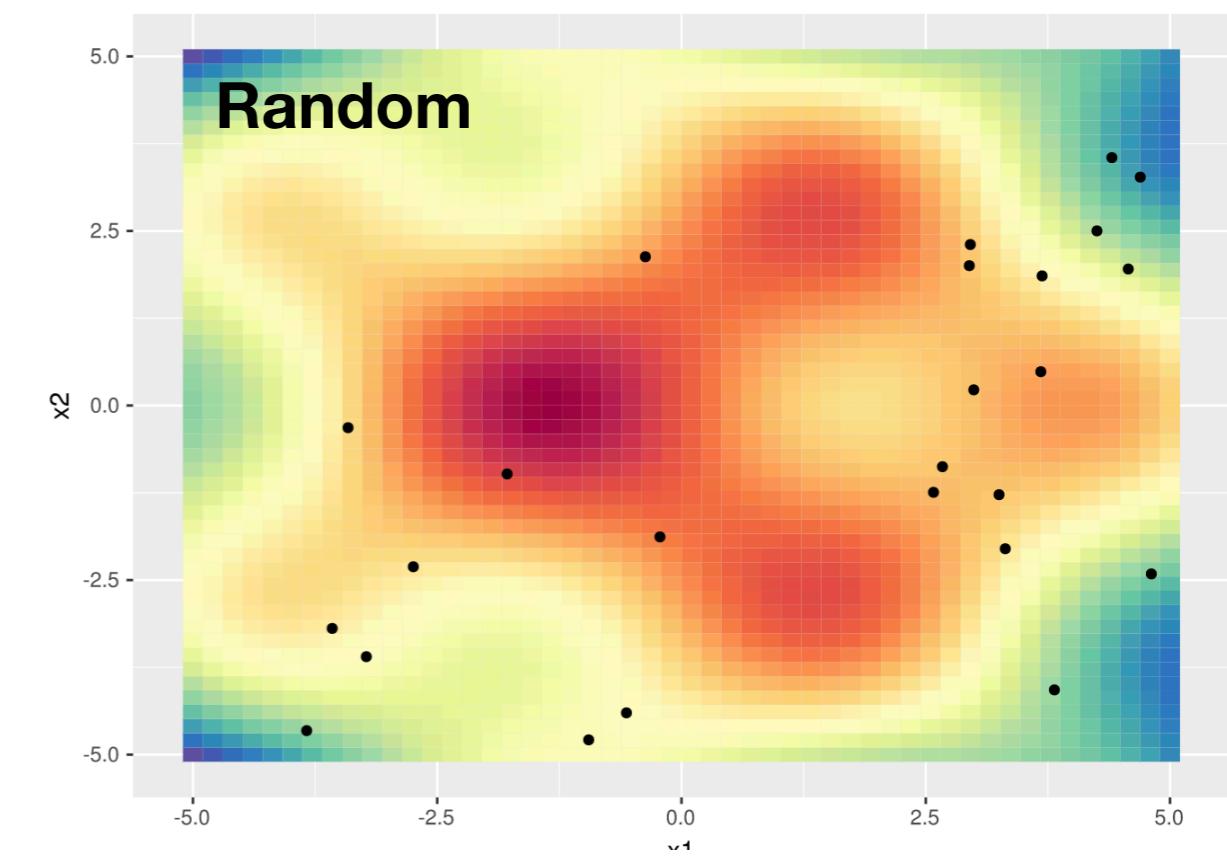
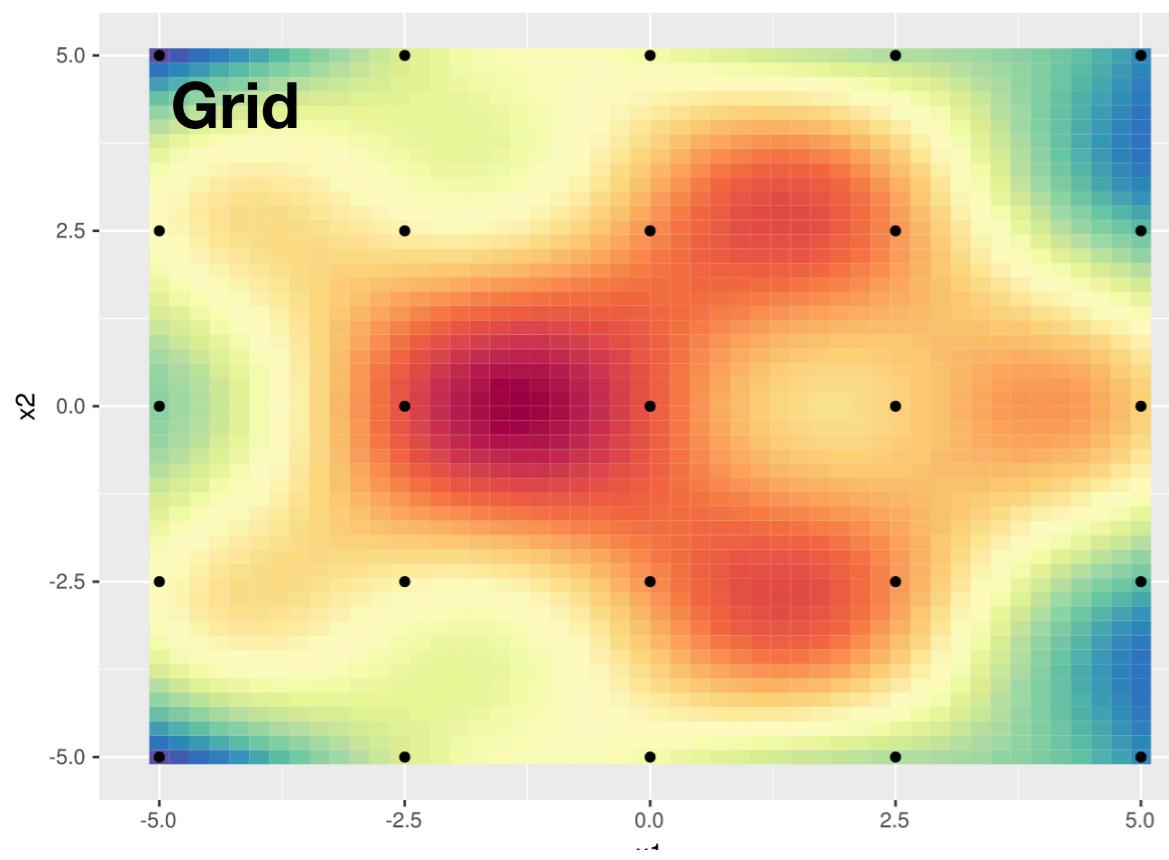


HPO: Bayesian Optimization

- Repeat
- Stopping criterion:
 - Fixed budget (time, evaluations)
 - Min. distance between configs
 - Threshold for acquisition function
 - Still overfits easily
- Convergence results

Srinivas et al. 2010, Freitas et al. 2012, Kawaguchi et al. 2016





Bayesian Optimization: surrogate models

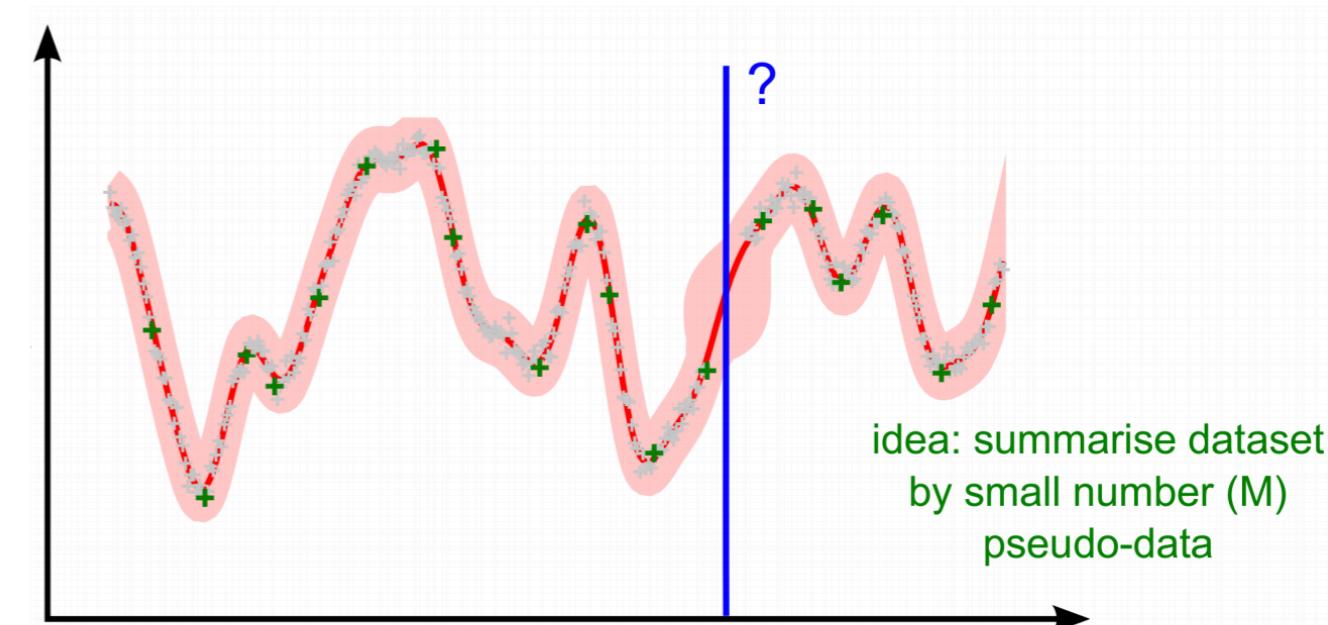
Gaussian processes

- + uncertainty, extrapolation
- Scalability (cubic)

Sparse GPs [*\[Lawrence et al. 2003\]*](#)

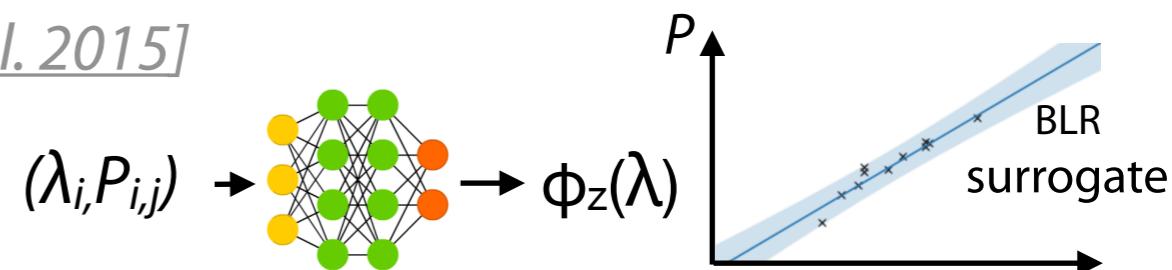
Random embeddings [*\[Wang et al. 2013\]*](#)

- Robustness? Meta-BayesOpt to optimize kernel [*\[Malkomes et al. 2016\]*](#)



Neural networks + Bayesian LR [*\[Snoek et al. 2015\]*](#)

- + Scalable, Learns basis expansion Φ_z



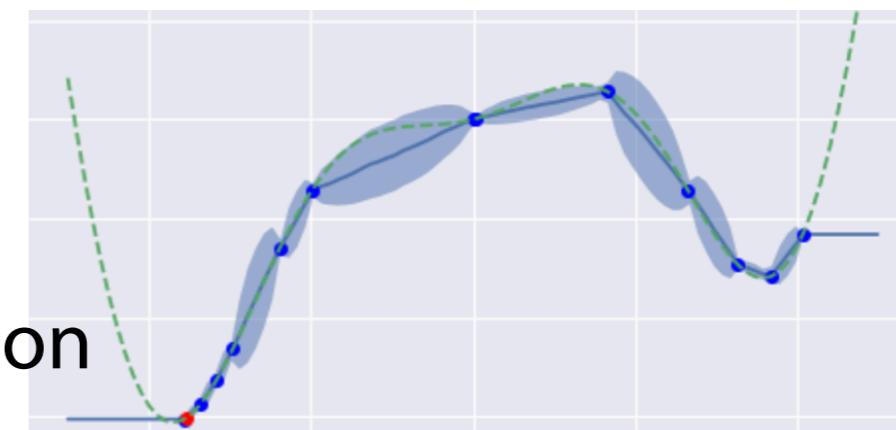
Bayesian neural networks [*\[Springenberg et al. 2016\]*](#)

- + Bayesian - Scalability not studied yet

Random Forests [*\[Hutter et al. 2011, Feurer et al. 2015\]*](#)

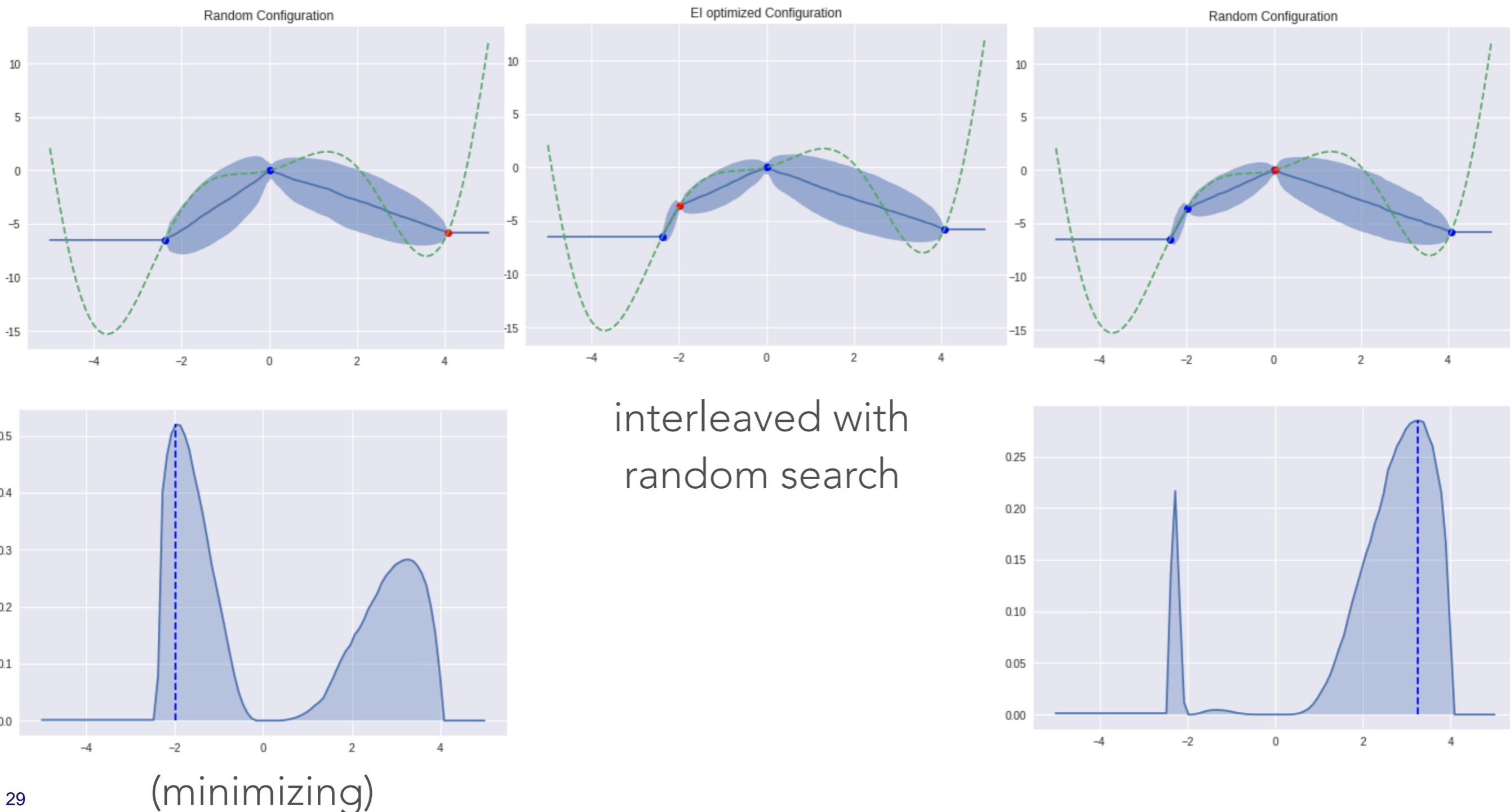
Frequentist uncertainty estimate (variance)

- + scalable, complex HPs - uncertainty, extrapolation

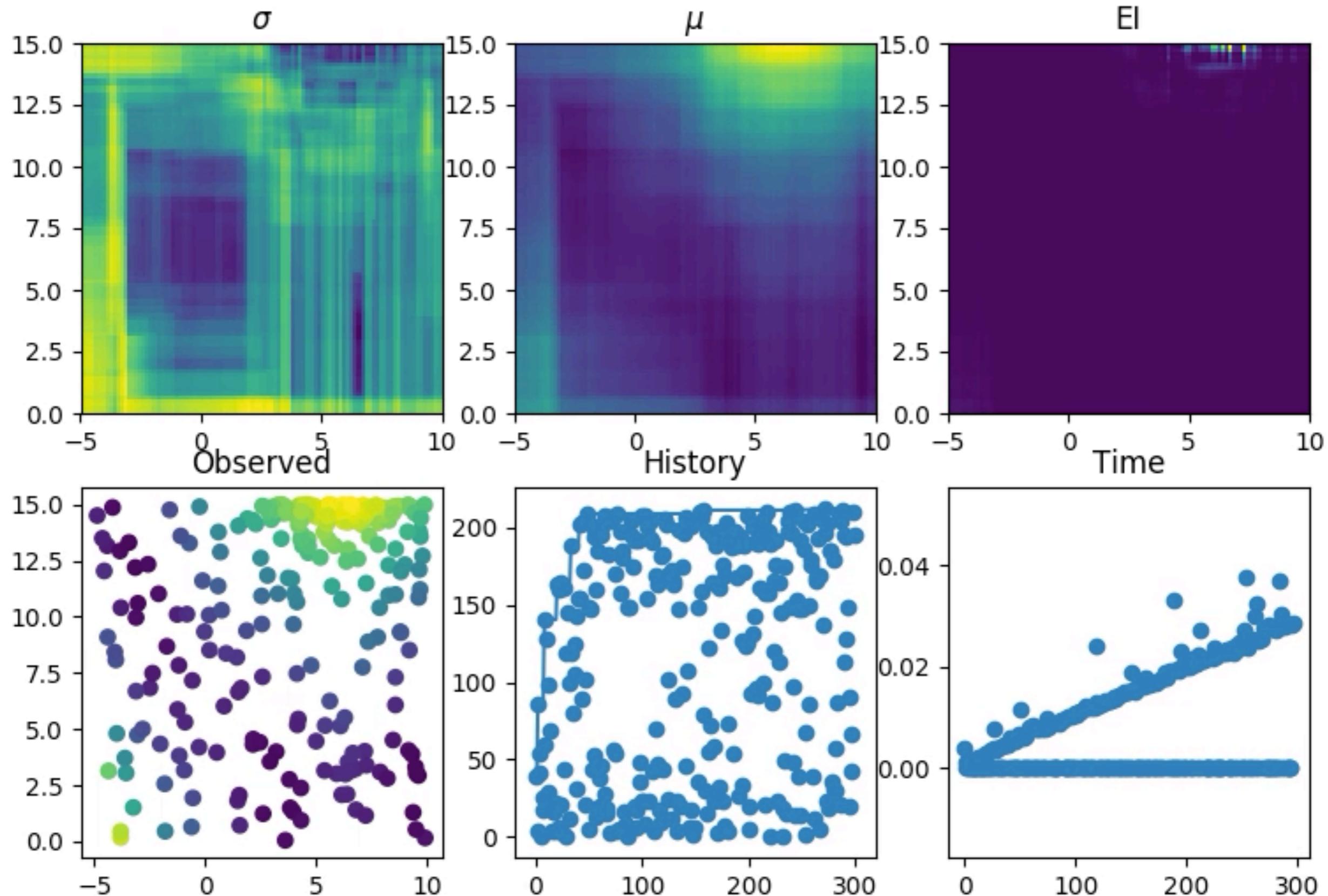


Bayesian Optimization: surrogate models

Random Forests (SMAC) example:

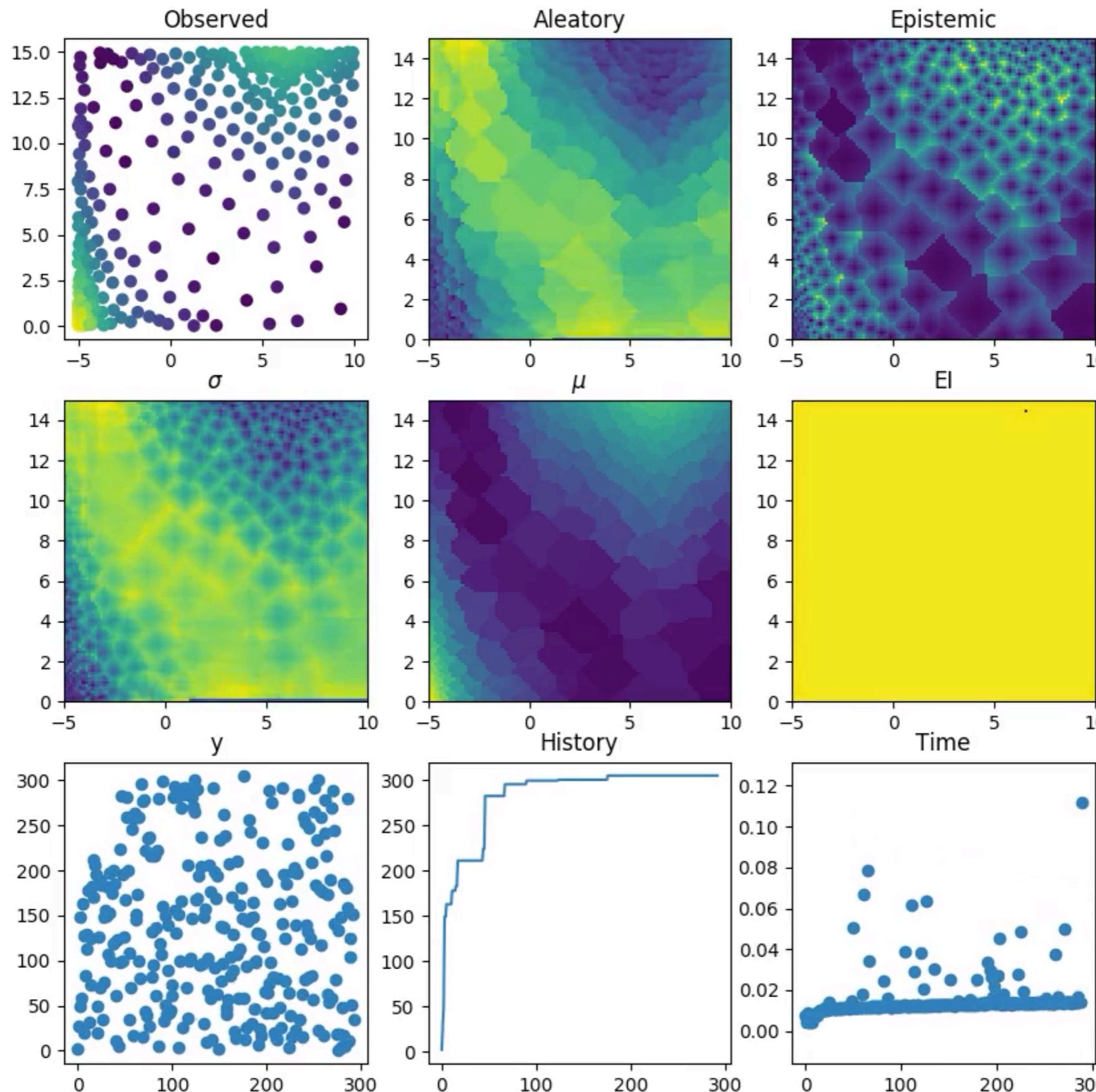


Random Forest Surrogate



Gradient Boosting Surrogate

Estimate uncertainty with
quantile regression



HPO: Tree of Parzen Estimators

1. Test some hyperparameters

2. Separate into **good** and **bad** hyperparameters (with some quantile)

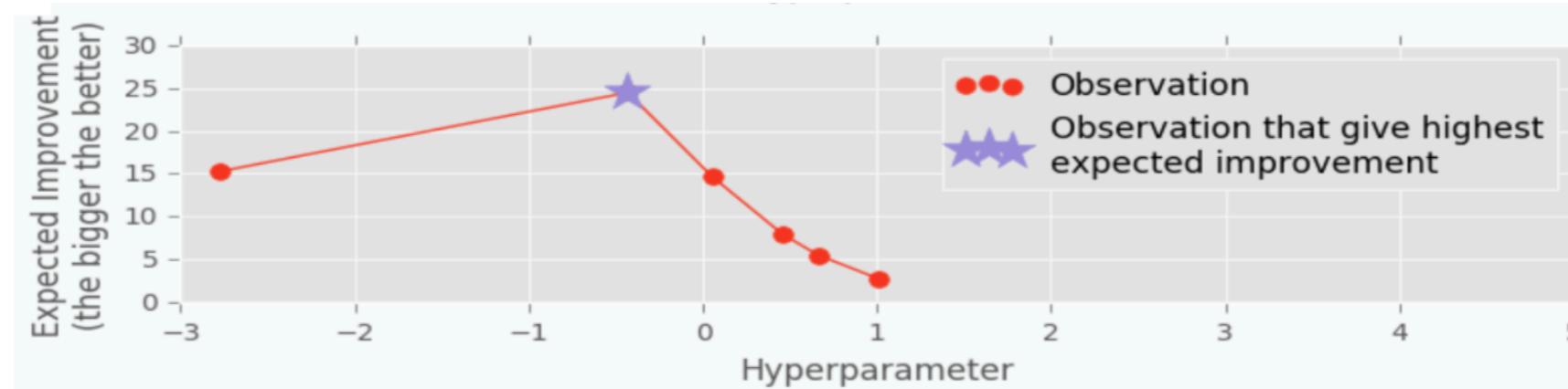
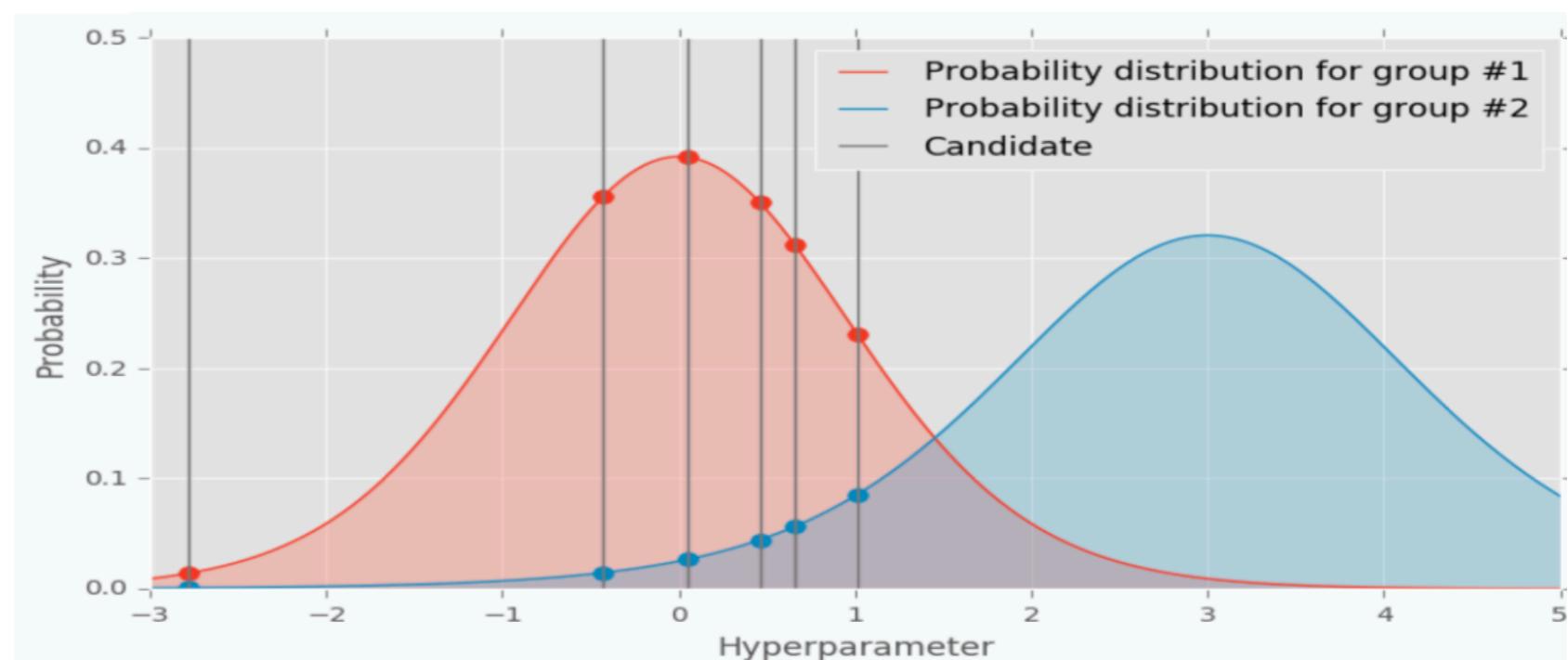
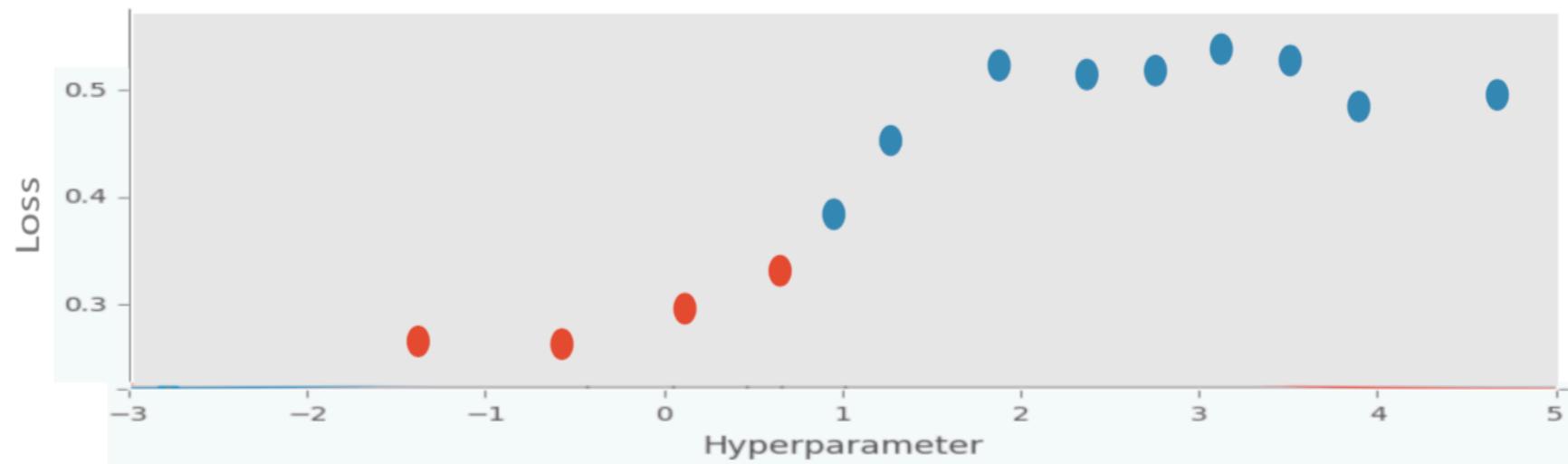
3. Fit non-parametric KDE for $p(\lambda = \text{good})$ and $p(\lambda = \text{bad})$

4. For a few samples, evaluate $\frac{p(\lambda = \text{good})}{p(\lambda = \text{bad})}$

Shown to be equivalent to EI!

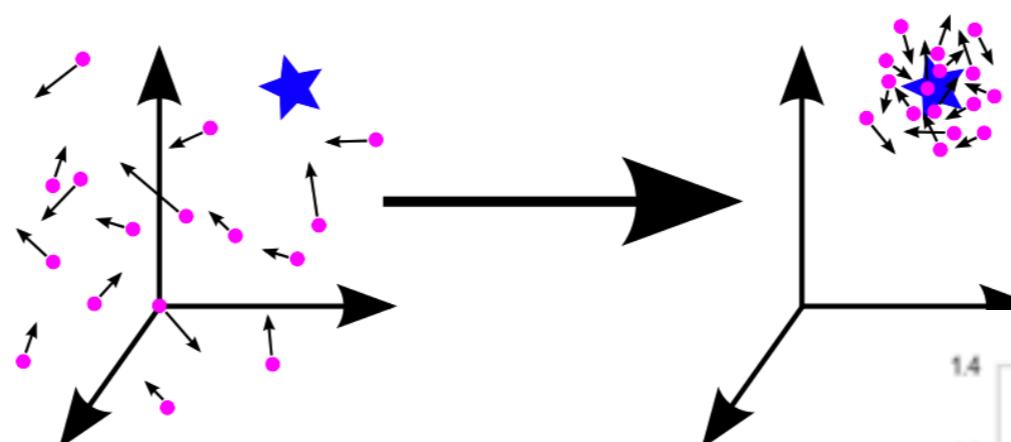
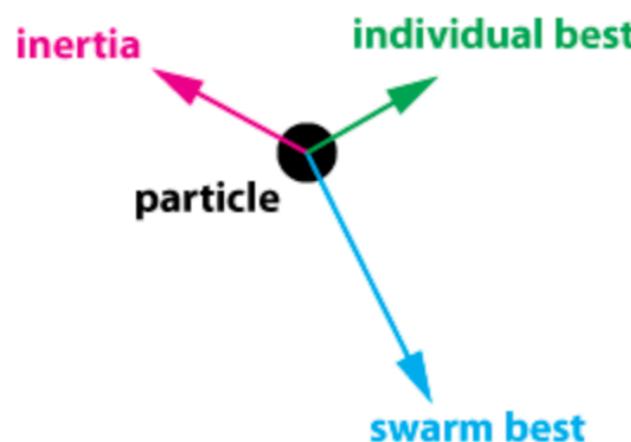
Efficient, parallelizable, robust, but less sample efficient than GPs

Used in HyperOpt-sklearn
[Komera et al. 2019]



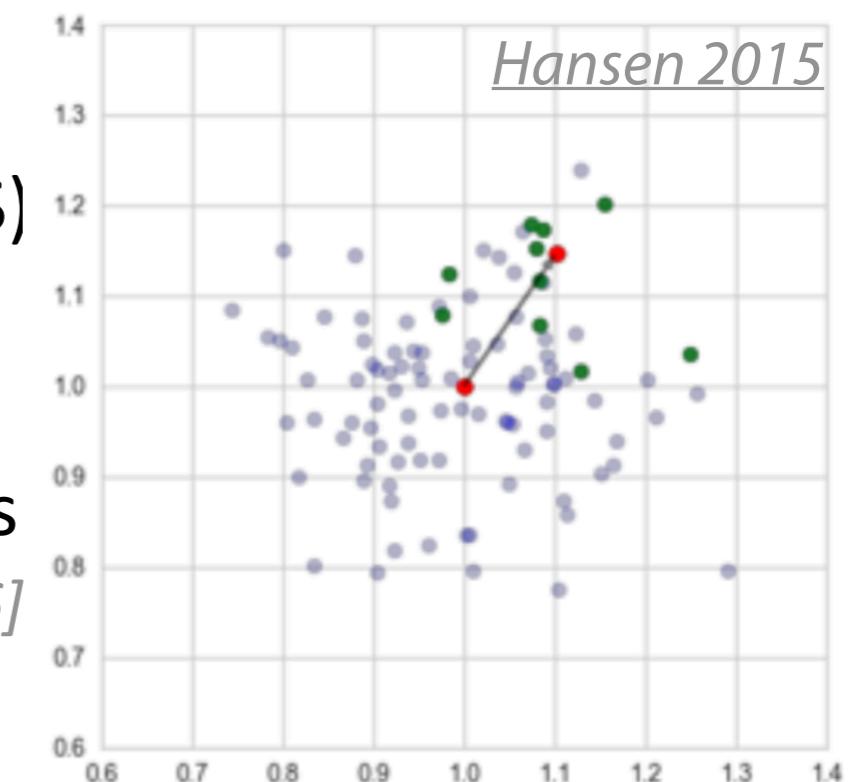
HPO: population-based methods

- Less sample efficient, but easy to parallelize, and adapts to changes
- Genetic programming *Olson, Moore 2016, 2019*
 - Mutations: add, mutate/tune, remove HP
- Particle swarm optimization *Mantovani et al 2015*



- Covariance matrix adaptation evolution (CMA-ES)
 - Purely continuous, expensive
 - Very competitive to optimize deep neural nets

[Loshilov, Hutter 2016]



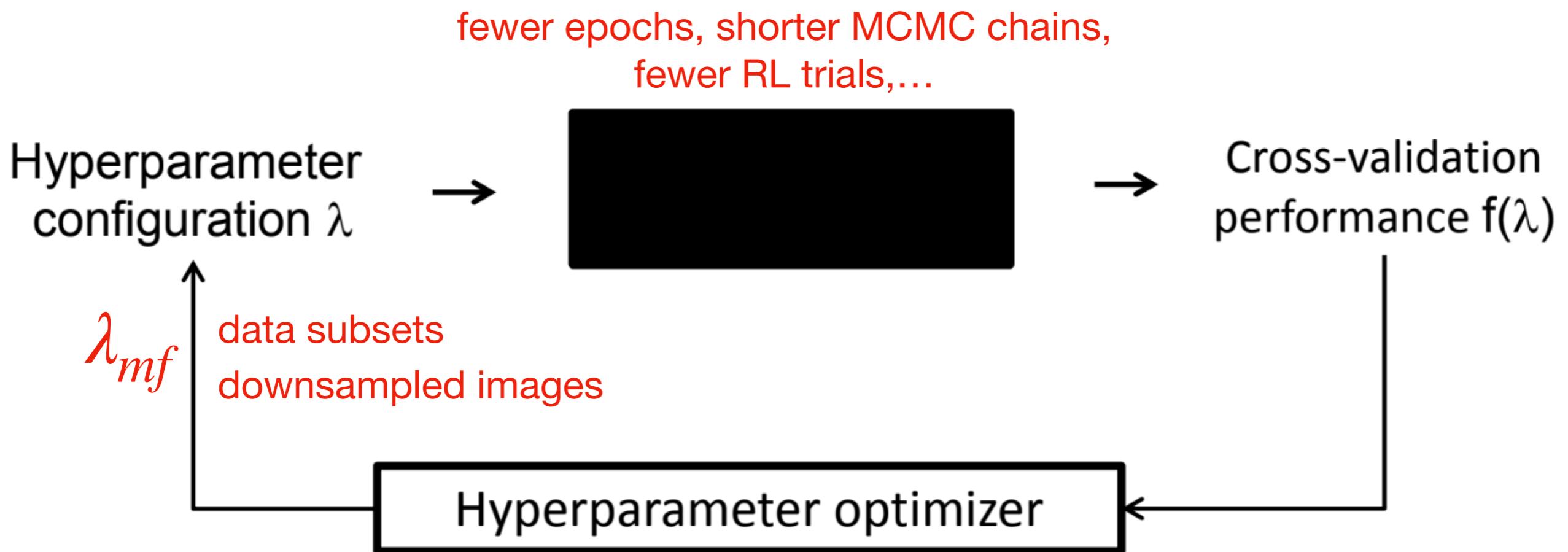
AutoML performance improvements

Making it practically useful (inspired by humans)



Multi-fidelity approaches

General techniques for cheap approximations of black-box

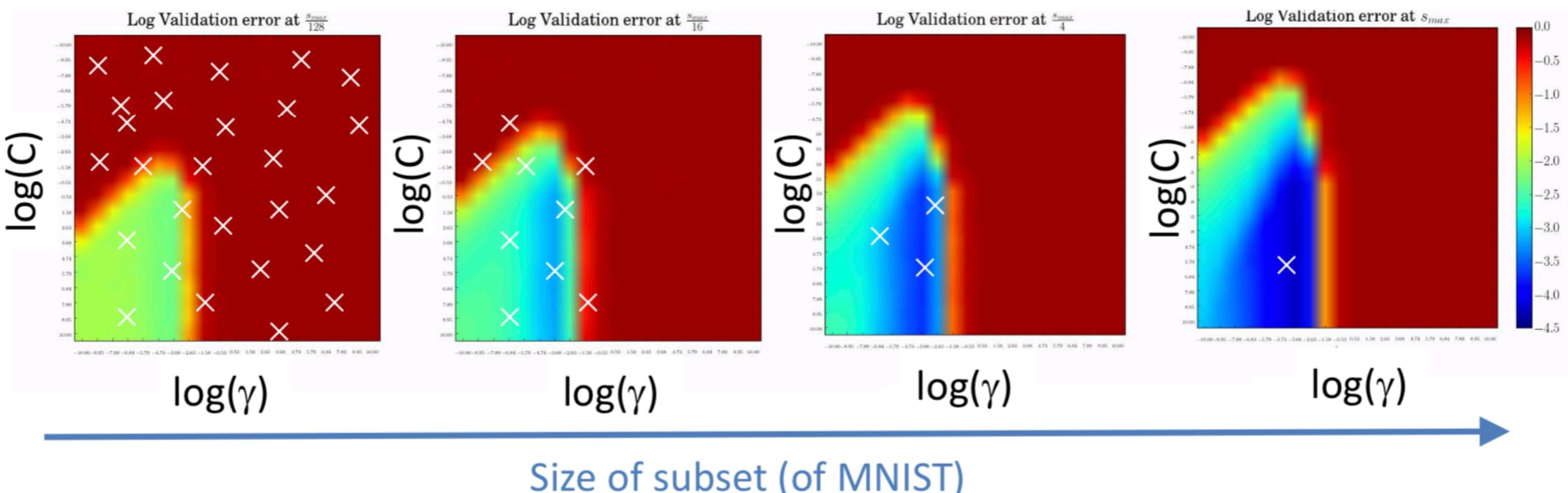


$$\lambda^* = \operatorname{argmin}_{\lambda \in \Lambda_{\mathcal{A}}} \mathbb{E}_{(D_{train}, D_{valid}) \sim \mathcal{D}} \mathcal{L}(\lambda, D_{train}, D_{test})$$

Multi-fidelity approaches

Cheap low-fidelity surrogates: train on small subsets, infer which regions may be interesting to evaluate in more depth

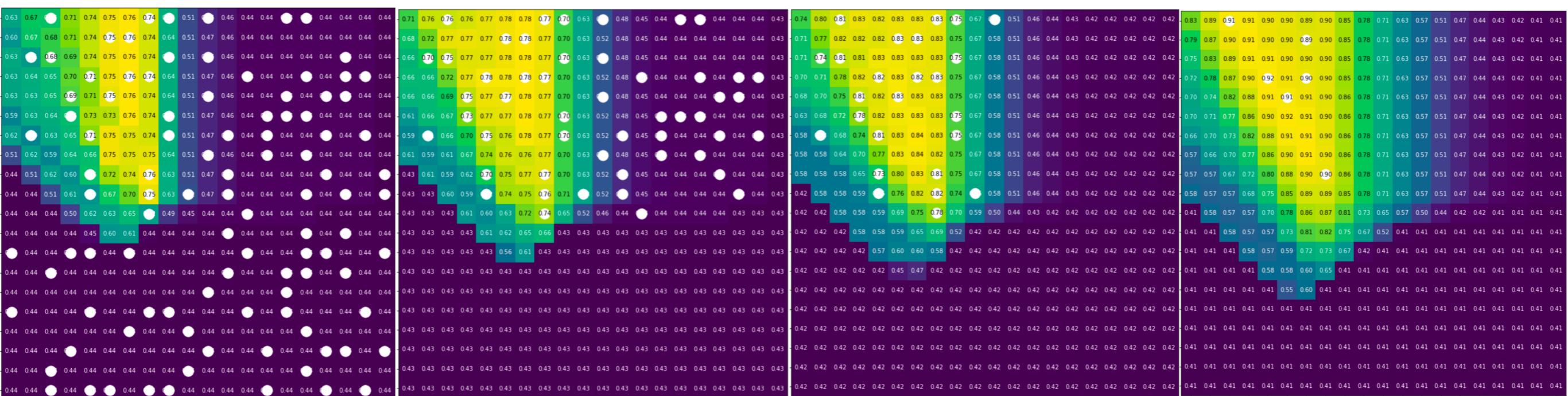
- Evaluate random samples on smallest set
- Update a Bayesian surrogate model
- Select fewer points based on surrogate, evaluate on more data, repeat



Multi-fidelity approaches

Successive halving:

- Randomly sample candidates and evaluate on a small data sample
- retrain the best half candidates on twice the data



1/16

1/8

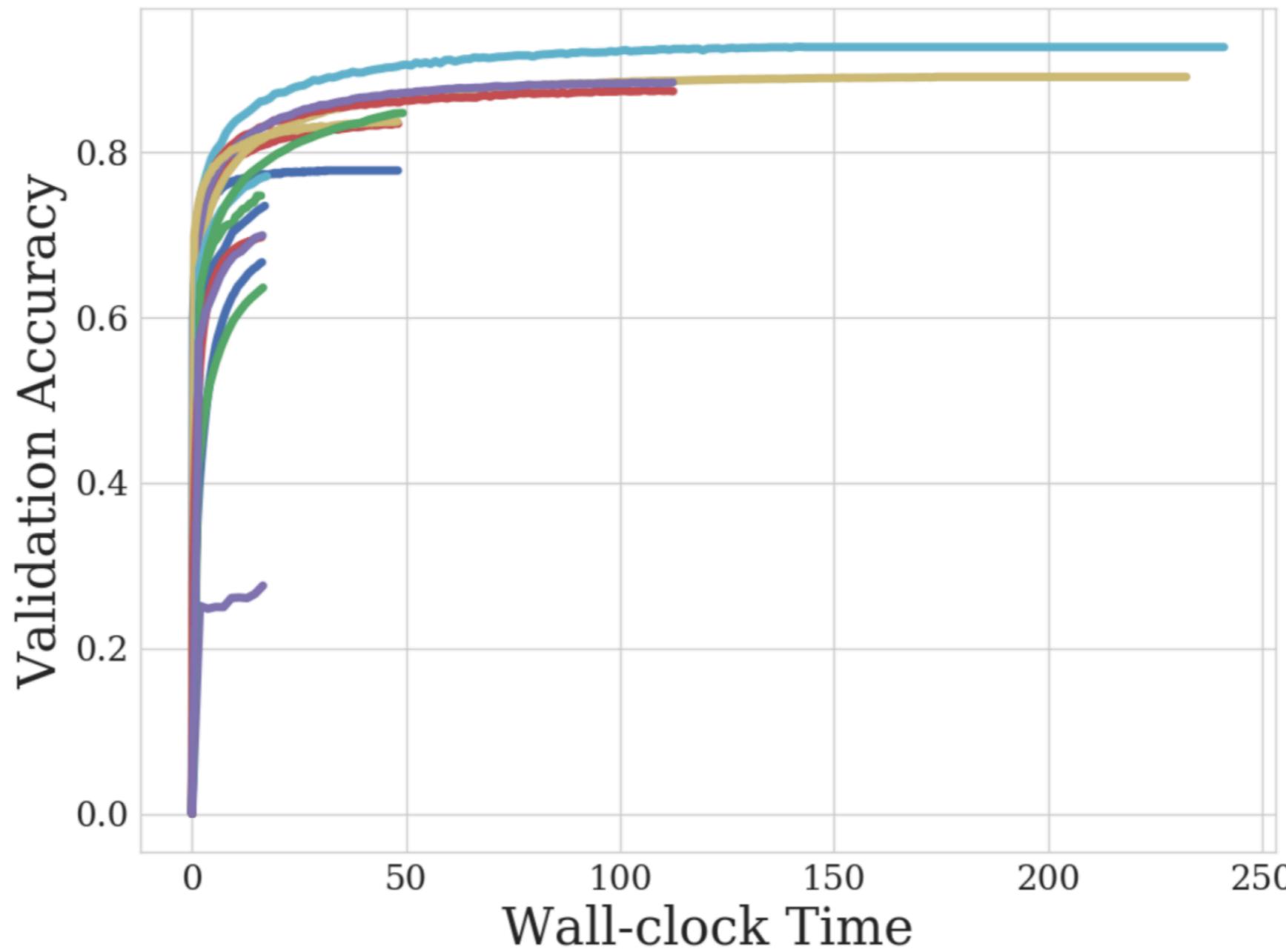
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Multi-fidelity approaches

Successive halving:

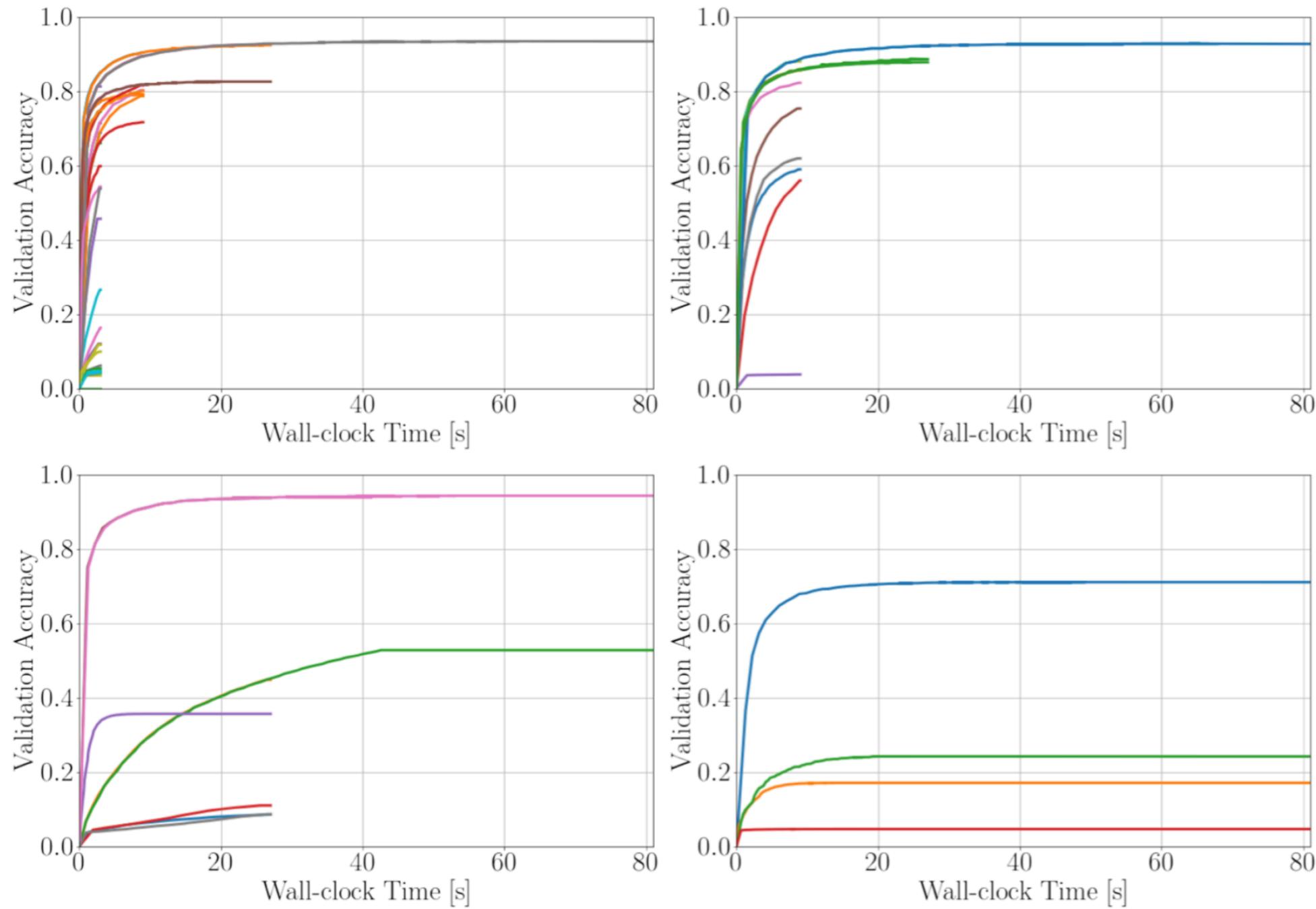
- Randomly sample candidates and evaluate on a small data sample
- retrain the best half candidates on twice the data



Multi-fidelity approaches

Hyperband: Repeated, decreasingly aggressive successive halving

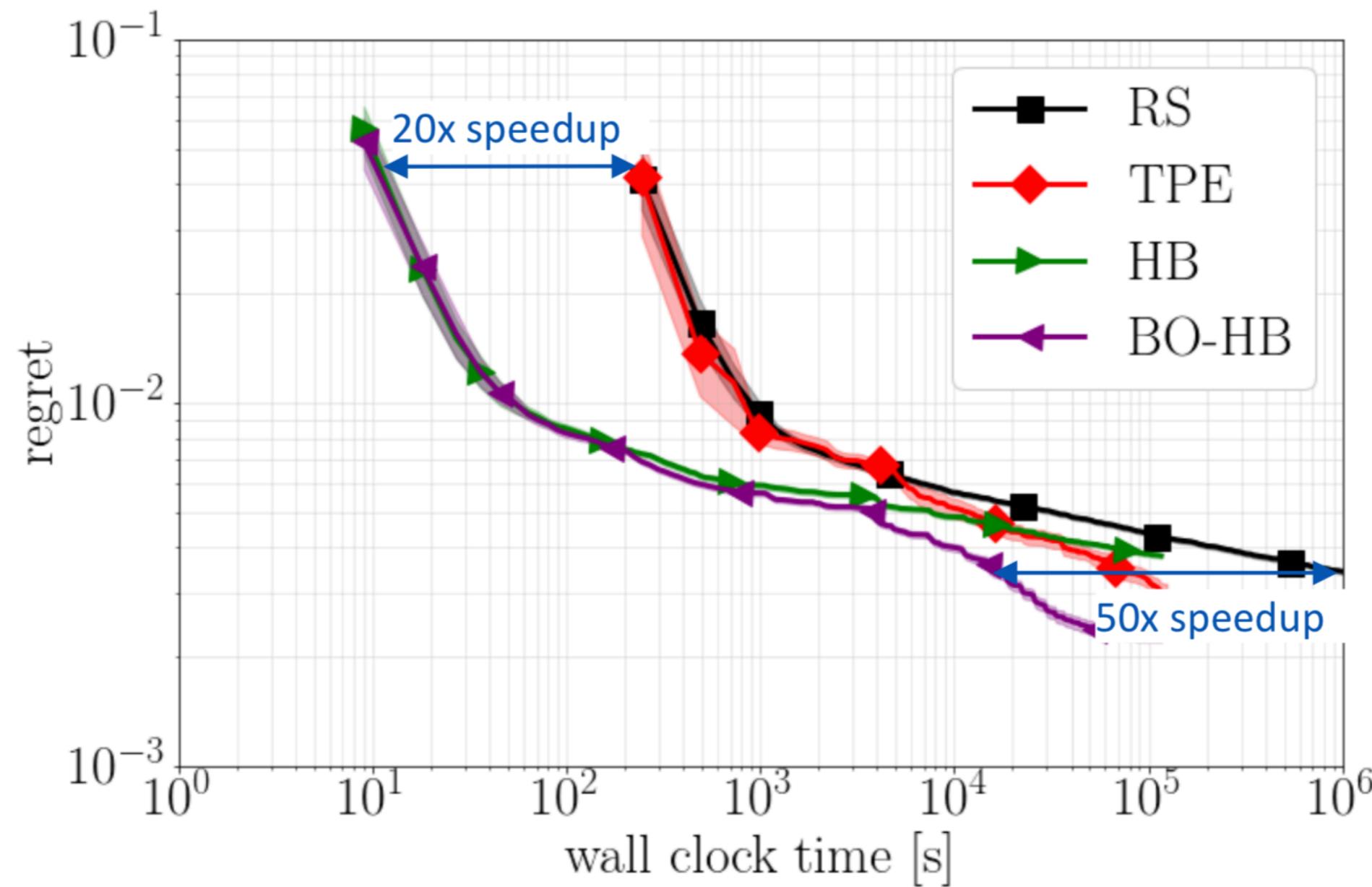
- Minimizes (doesn't eliminate) chance that candidate was pruned too early
- Strong anytime performance, easy to implement, scalable, parallelizable



Multi-fidelity approaches

Combined Bayesian Optimization and Hyperband (BO-HB)

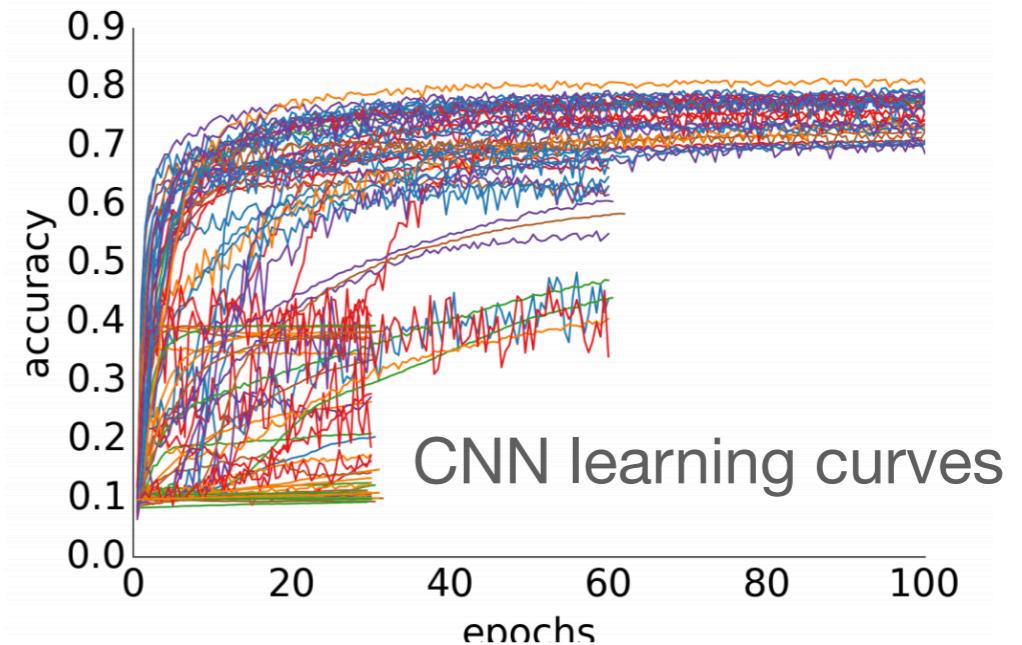
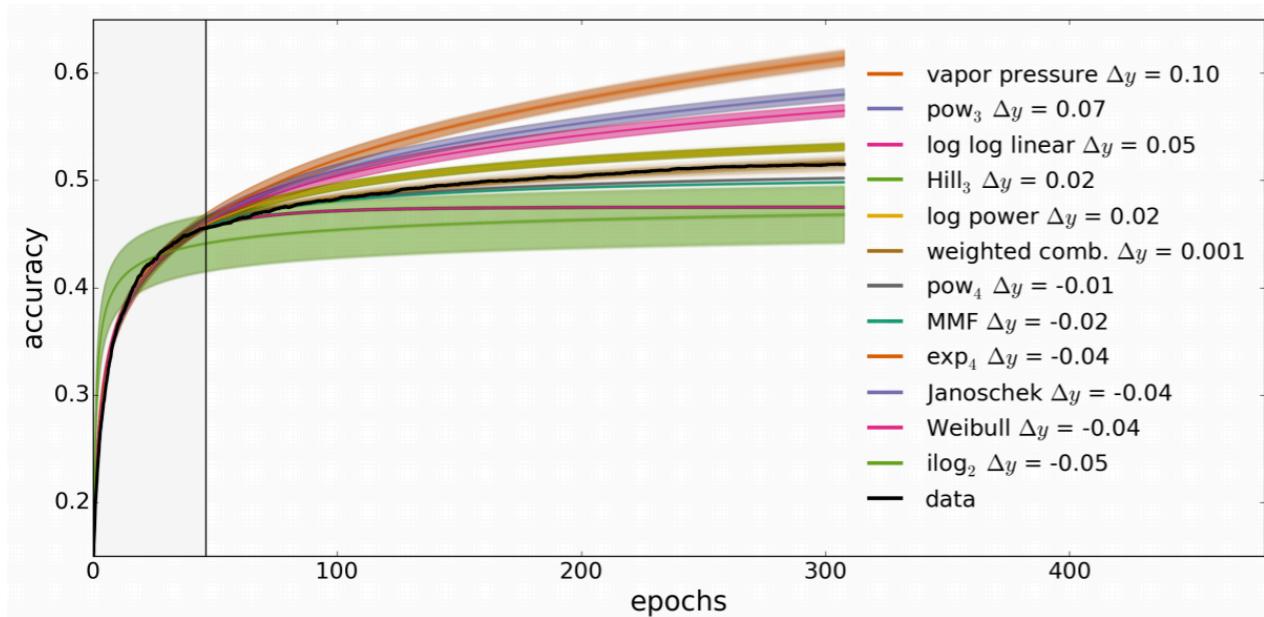
- BayesOpt: choose which configurations to evaluate
- Hyperband: allocate budgets more efficiently
- Strong anytime and final performance



Early stopping

Learning curve prediction

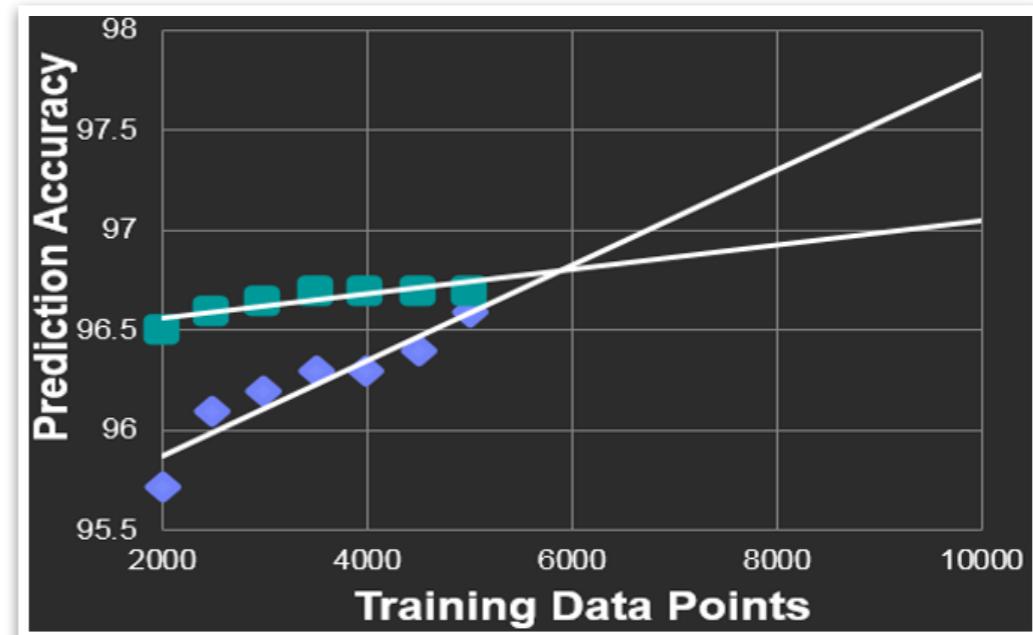
- Model learning curves as parametric functions, fit [\[Domhan et al 2015\]](#)
- Train a Bayesian Neural Net to predict learning curves [\[Klein et al 2017\]](#)



Data allocation using upper bounds (DAUB)

- Fit linear function through latest estimates
- Compute upper performance bound

[Sabharwal et al. 2015](#)



Hyperparameter gradient descent

Optimize neural network hyperparameters and weights simultaneously

- Bilevel program *[Franceschi et al 2018]*

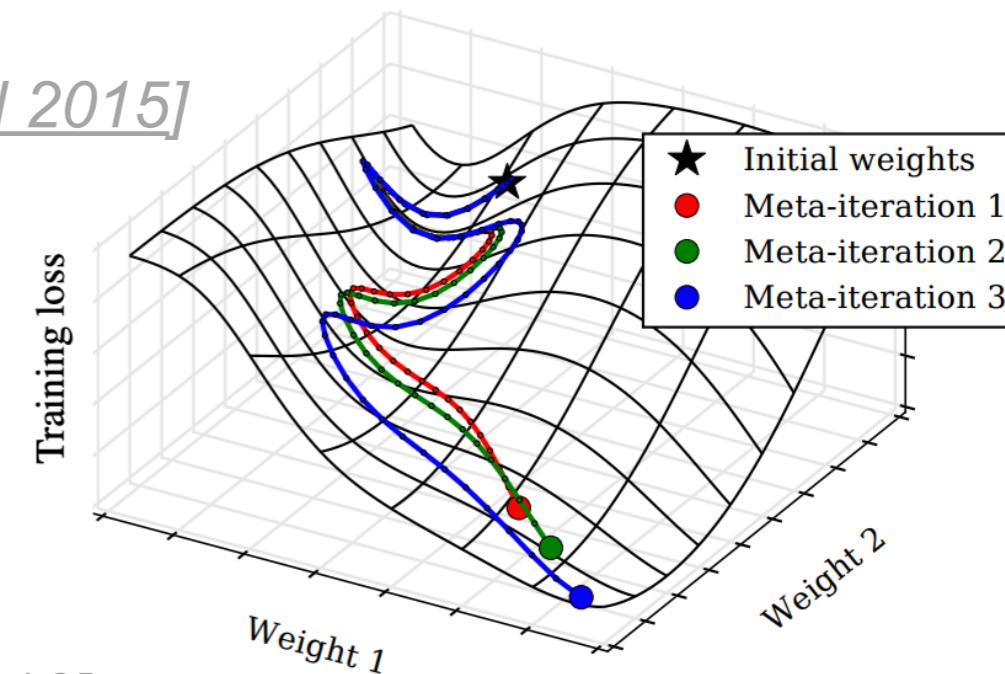
- Outer obj.: optimize λ
- Inner obj.: optimize weights given λ

$$\begin{aligned} & \min_{\lambda} \mathcal{L}_{val}(w^*(\lambda), \lambda) \\ \text{s.t. } & w^*(\lambda) = \operatorname{argmin}_w \mathcal{L}_{train}(w, \lambda) \end{aligned}$$

- Derive through the entire SGD *[MacLaurin et al 2015]*

- Get hypergradients wrt. validation loss
- Expensive! But useful if you have many hyper parameters and high parallelism

- Interleave optimization steps *[Luketina et al 2016]*
 - Alternate SGD steps for ω and λ



Hyperparameter gradient step w.r.t. $\nabla_{\lambda} \mathcal{L}_{val}$
Parameter gradient step w.r.t. $\nabla_w \mathcal{L}_{train}$

Meta-learning

Meta-learning can drastically speed up the architecture and hyperparameter search, in combination with the optimization techniques we just discussed

- Learn which hyperparameters are really important
- Learn which hyperparameter values should be tried first
- Learn which architectures will most likely work
- Learn how to clean and annotate data
- Learn which feature representations to use
- ...

Thank you! To be continued...

Part 2: meta-learning

