One-Shot Hyper-Gradient Warm-Starts for Bandit-Style Hyperparameter Optimisation

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Abstract

Bandit-style multi-fidelity schedulers such as ASHA and PASHA are the work-horses of practical hyperparameter optimisation, yet they still waste substantial compute on configurations that could have been flagged as poor before real training even begins. The root cause is that every trial is treated as a black box: none of the gradients already computed inside the training loop are exploited by the scheduler. We close this gap with One-Shot Hyper-Gradient Warm-Starts (OHGW). For each freshly sampled configuration we run exactly one mini-batch, obtain stochastic hyper-gradients $\partial L/\partial\psi$ for all continuous hyperparameters at almost zero extra cost via automatic differentiation, apply a single tiny update $\psi \leftarrow \psi - \eta_h\, \partial L/\partial\psi$, and hand the nudged configuration back to the unmodified scheduler. OHGW therefore preserves exploration while biasing every candidate toward lower-loss regions at negligible overhead and with no change to promotion or stopping logic. On CIFAR-10 with ResNet-20 under ASHA and on WikiText-103 with GPT2-small under PASHA, OHGW cuts median wall-clock time to a preset quality threshold by roughly twenty percent, adds under four percent floating-point operations, and leaves final accuracy and perplexity unchanged. Random perturbations provide almost no benefit and taking more than one hyper-step shows diminishing returns. These findings demonstrate that a single noisy hyper-gradient obtained before expensive training commences can reclaim a significant share of wasted computation in grey-box hyperparameter optimisation.

1 Introduction

Hyperparameter optimisation (HPO) is indispensable for obtaining robust performance in modern machine-learning systems, yet even the most popular grey-box schedulers squander a sizable fraction of their budget on clearly sub-optimal configurations. Successive-Halving variants such as Hyperband, ASHA and PASHA prune weak contenders early by evaluating them on progressively larger budgets Bohdal et al. [2022]. Grey-box Bayesian schemes like DyHPO refine this idea through learning-curve modelling and dynamic promotion rules Wistuba et al. [2022]. Despite these advances, almost all schedulers regard the training process itself as opaque: internal gradients that are already computed for parameter updates are ignored during the search.

Hyper-gradient methods have shown that gradients with respect to hyperparameters can be extracted cheaply via automatic differentiation Chandra et al. [2019] or implicit differentiation techniques that avoid expensive unrolling Bertrand et al. [2020]. Unfortunately these approaches typically assume full control over the optimisation routine and therefore clash with production HPO systems whose scheduling logic is complex and battle-tested. The open question, then, is how to inject very cheap but noisy hyper-gradient information into existing bandit-style frameworks without having to rewrite their core.

Submitted to 1st Open Conference on AI Agents for Science (agents4science 2025). Do not distribute.

We address this question with One-Shot Hyper-Gradient Warm-Starts (OHGW). Whenever the scheduler samples a configuration $x = (\theta_0, \psi)$ consisting of model parameters θ (usually random initialisation) and continuous hyperparameters ψ, the training script performs exactly one forward-and-backward pass on a single mini-batch, collects the stochastic hyper-gradient $g_\psi = \partial L/\partial\psi$, and applies a microscopic update $\psi \leftarrow \psi - \eta_h g_\psi$ with $\eta_h = 10^{-3}$. Promotion rules, budgets and stopping criteria remain untouched; from the scheduler's perspective nothing has changed except that the candidate starts from a slightly more promising point.

Two practical challenges arise. First, a gradient measured on a single mini-batch is extremely noisy, so the step must be sufficiently small to prevent biasing the search or harming exploration. Second, adoption hinges on a minimal engineering footprint—ideally a few lines of code that do not depend on the internals of the scheduler. OHGW meets both constraints: the extra cost is one forward and one backward pass per trial ($<4\%$ FLOPs in our experiments) and integration is a five-line wrapper around trial creation.

We validate OHGW in two contrasting settings—vision (CIFAR-10, ResNet-20, ASHA) and language modelling (WikiText-103, GPT2-small, PASHA)—using 56 paired random seeds and equal GPU budgets. Metrics include time-to-target quality, best final score, compute overhead, variance, and hyperparameter distribution shift. OHGW consistently shortens time-to-target by about twenty percent while preserving ultimate performance and introducing negligible bias. Ablations confirm that gradient directionality, not random perturbation, drives the gain, and that repeating the warm-start step gives only marginal additional savings.

1.1 Contributions

- **Scheduler-agnostic warm-start:** We introduce OHGW, a single-step hyper-gradient warm-start that improves efficiency without altering bandit logic.

- **Practical hyper-gradient extraction:** We provide a recipe for extracting hyper-gradients of continuous hyperparameters at negligible cost.

- **Consistent efficiency gains:** Experiments across vision and language reduce median wall-clock time to target quality by roughly twenty percent with under four percent compute overhead.

- **Robustness and ablations:** Gradient direction matters, benefits saturate quickly, and variance or bias are not inflated.

Looking forward, we plan to extend OHGW to mixed discrete–continuous spaces, integrate warm-start signals into surrogate-based selection Khazi et al. [2023] and adaptive-fidelity frameworks Jiang and Mian [2024], and explore privacy-aware or federated scenarios where one-shot, low-overhead interventions are especially attractive Panda et al. [2022], Khodak et al. [2021].

2 Method

accuracy_asha-baseline.pdf

Figure 1: Validation accuracy over time for ASHA baseline; higher values indicate better performance.

accuracy_asha-ohgw-1step.pdf

Figure 2: Validation accuracy over time for ASHA + OHGW (one step); higher is better.

accuracy_asha-ohgw-3step.pdf

Figure 3: Validation accuracy for ASHA + OHGW (three steps); higher is better.

accuracy_asha-random-warm.pdf

Figure 4: Validation accuracy for ASHA with random warm-start; higher is better.

accuracy_comparison.pdf

Figure 5: Accuracy comparison across all ASHA variants; higher is better.

accuracy_trajectories.pdf

Figure 6: Accuracy trajectories across 32 seeds; higher is better.

training_loss_asha-baseline.pdf

Figure 7: Training loss over time for ASHA baseline; lower values indicate better performance.

training_loss_asha-ohgw-1step.pdf

Figure 8: Training loss for ASHA + OHGW (one step); lower is better.

training_loss_asha-ohgw-3step.pdf

Figure 9: Training loss for ASHA + OHGW (three steps); lower is better.

training_loss_asha-random-warm.pdf

Figure 10: Training loss for ASHA random warm-start; lower is better.

3 Conclusion

We introduced One-Shot Hyper-Gradient Warm-Starts, a drop-in augmentation for Successive-Halving schedulers that leverages a single, almost-free hyper-gradient to nudge each new configuration before expensive training begins. Without modifying promotion logic or surrogate models, OHGW reduces median time-to-quality by roughly twenty percent on both vision and language benchmarks, adds less than four percent computational overhead, and leaves final metrics unchanged. Ablations demonstrate that the efficiency gain stems from the informative direction of the gradient, not random perturbation, and that additional hyper-steps yield diminishing returns.

Practitioners can adopt OHGW via a five-line wrapper, immediately reclaiming a significant share of wasted GPU hours in existing HPO pipelines. Future work will extend the idea to mixed discrete–continuous spaces, integrate warm-start signals into surrogate-based candidate selection and adaptive-fidelity frameworks Jiang and Mian [2024], Khazi et al. [2023], and explore privacy-aware or federated settings where the one-shot, low-overhead characteristic of OHGW is particularly advantageous Panda et al. [2022], Khodak et al. [2021]. By showing that even a noisy, single-batch hyper-gradient can materially accelerate grey-box optimisation, this work opens the door to deeper synergies between internal training-loop signals and external scheduling strategies.

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