Highlight Note

Hyperparameter Search Space

The set of hyperparameter values tried during hyperparameter tuning is known as the *search space*. The definition of the range of possible values that can be chosen depends on the type of hyperparameter.

Discrete Hyperparameters

Some hyperparameters require *discrete* values - in other words, you must select the value from a particular set of possibilities. You can define a search space for a discrete parameter using a **choice** from a list of explicit values, which you can define as a Python **list** (choice([10,20,30])), a **range** (choice(range(1,10)]), or an arbitrary set of comma-separated values (choice(30,50,100))

You can also select discrete values from any of the following discrete distributions:

- qnormal
- quniform
- qlognormal
- qloguniform

Continuous Hyperparameters

Some hyperparameters are *continuous* - in other words you can use any value along a scale. To define a search space for these kinds of value, you can use any of the following distribution types:

- normal
- uniform
- lognormal
- loguniform

Defining a Search Space

To define a search space for hyperparameter tuning, create a dictionary with the appropriate parameter expression for each named hyperparameter. For example, the following search space indicates that the **batch_size** hyperparameter can have the value 20, 50, or 100; and the **learning_rate** hyperparameter can have any value from a normal distribution with a mean of 10 and a standard deviation of 3.

```
from azureml.train.hyperdrive import choice, normal

param_space = {
         '--batch_size': choice(16, 32, 64),
         '--learning_rate': normal(10, 3)
    }
}
```