

最优学习率搜索（二）：基于贝叶斯优化的最优学习率搜索

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1. 问题定义及其分析

在博客《最优学习率搜索（一）：基于学习率扫描的最优学习率搜索》中，已阐述基于学习率扫描的最优学习率搜索伪代码。书接上文，这篇博客阐述基于贝叶斯优化的最优学习率搜索。

2. 问题解决

```
1  class BayesianOptSearchingLR:
2      def __init__(self,
3          model: nn.Module,
4          OptType: Type[torch.optim.Optimizer],
5          train_dataloader: DataLoader,
6          val_dataloader: DataLoader,
7          Criterion: Type[_Loss] = nn.CrossEntropyLoss,
8          start_lr: float = 1e-8,
9          end_lr: float = 0.1,
10         warmup_epochs: int = 2,
11         training_epochs: int = 5,
12     ) -> None:
13         self.model = model
14         self.OptType = OptType
15         self.train_dataloader = train_dataloader
16         self.val_dataloader = val_dataloader
17         self.criterion = Criterion()
18         self.start_lr = start_lr
19         self.end_lr = end_lr
20         self.warmup_epochs = warmup_epochs
21         self.training_epochs = training_epochs
22
23         self.init_wts = deepcopy(model.state_dict())
24         self.device = next(model.parameters()).device
25
26         self.rsts = {}
27
28     def objective(self, trial) -> float:
```

```

29     self.model.load_state_dict(self.init_wts) # 初始化模型, 确保权重重置
30     lr = trial.suggest_float('lr', self.start_lr, self.end_lr, log=True)
31
32     warmup_batches = self.warmup_epochs * len(self.train_dataloader)
33     batch_cnt = 1
34     if warmup_batches != 0:
35         optimizer = self.OptType(self.model.parameters(), lr=lr * batch_cnt /
36                                   warmup_batches) # 学习率预热
37     else:
38         optimizer = self.OptType(self.model.parameters(), lr=lr)
39
40     self.model.train()
41     for epoch in range(self.training_epochs):
42         for inputs, targets in self.train_dataloader:
43             inputs, targets = inputs.to(self.device), targets.to(self.device)
44             optimizer.zero_grad()
45             outputs = self.model(inputs)
46             loss = self.criterion(outputs, targets)
47             loss.backward()
48             optimizer.step()
49
50             batch_cnt += 1
51             if batch_cnt < warmup_batches:
52                 for param_group in optimizer.param_groups:
53                     param_group['lr'] = lr * batch_cnt / warmup_batches
54
55             # 报告当前epoch的指标, 然后检查是否应早停
56             val_acc = self.evaluate()
57             trial.report(val_acc, epoch)
58             if trial.should_prune():
59                 raise optuna.TrialPruned() # 终止本次 Trial
60
61             # 记录结果
62             val_acc = self.evaluate()
63             self.rsts[lr] = val_acc
64
65         return val_acc
66
67
68     def evaluate(self) -> float:
69         self.model.eval()
70
71         correct, total = 0, 0
72         with torch.no_grad():
73             for inputs, targets in self.val_dataloader:
74                 inputs, targets = inputs.to(self.device), targets.to(self.device)
75                 outputs = self.model(inputs)
76                 _, preds = torch.max(outputs, 1)
77                 correct += (preds == targets).sum().item()

```

```
78         total += targets.size(0)
79
80     acc = correct / total
81     return acc
```

```
1  if __name__ == "__main__":
2      '''部分调用代码'''
3
4      start_lr, end_lr = 1e-8, 0.1
5      opt = BayesianOptSearchingLR(model, AdamX, train_dataloader, val_dataloader,
6                                   start_lr=start_lr, end_lr=end_lr, training_epochs=5)
7      study = optuna.create_study(direction="maximize")
8      study.optimize(opt.objective, n_trials=10) # 10次试验
9
10     results = opt.rsts
11     best_trial = study.best_trial
```

3. 结论及其反思