



Figure 1: We show an overview of our method, Forecasting Model Search (FMS), which builds on DyHPO’s multifidelity method from Algorithm ???. Novel components of FMS are highlighted in blue and further detailed in Algorithm ???. We include DyHPO’s features from the hyperparameter configuration, budget, and learning curve [?]. Notably, we also featurize the model’s checkpointed weights \mathbf{W} with a permutation-invariant graph metanetwork (PIGMN) as in Section ?? for input to a deep kernel GP (see Equation ??/?). This provides the HPO with an – often pre-existing – rich source of information, which implicitly includes the architecture, dataset, loss, and optimization process. FMS shows improved predictions about hyperparameter performance across compute budgets (see Table ??), improved quality of the final selected configuration across compute budgets (see Figure ??), and a potential to generalize beyond what was seen in training (see Figure ??). Specific design choices for this surrogate model are detailed in Appendix Section ??.