

Package ‘SPOTMisc’

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Type Package

Title Misc Extensions for the 'SPOT' Package

Version 1.19.52

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Description Implements additional models, simulation tools, and interfaces as extensions to 'SPOT'.

It provides tools for hyperparameter tuning via 'keras/tensorflow', interfacing 'mlr', for performing Markov chain simulations,

and for sensitivity analysis based on sequential bifurcation methods as described in Bettonvil and Kleijnen (1996).

Furthermore, additional plotting functions for output from 'SPOT' runs are implemented.

Bartz-Beielstein T, Lasarczyk C W G, Preuss M (2005) <doi:10.1109/CEC.2005.1554761>.

Bartz-Beielstein T, Zaefferer M, Rehbach F (2021) <arXiv:1712.04076>.

Bartz-Beielstein T, Rehbach F, Sen A, Zaefferer M <arXiv:2105.14625>.

Bettonvil, B, Kleijnen JPC (1996) <doi:10.1016/S0377-2217(96)00156-7>.

License GPL (>= 2)

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magrittr, mlr, Metrics, plotly, RColorBrewer, reticulate,

rlang, rpart.plot, rsample, sensitivity, smooof, SPOT, stats,

tensorflow, tfdatasets, utils

Suggests farff, knitr, rmarkdown, rpart, testthat, xgboost

URL <https://www.spotseven.de>

VignetteBuilder knitr

NeedsCompilation no

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`active2All`*Active to all*

Description

Recreates the full set of parameters from the subset of active ones.

Usage

```
active2All(x, a, model)
```

Arguments

<code>x</code>	subset of parameters
<code>a</code>	names of the active parameters
<code>model</code>	model (char)

Value

y full parameters

Examples

```
model <- "d1"
# indices of active variables
i <- c(1,3)
# names of active variables
a <- getVarNames(model=model,i=i)
x <- getModelConf(model=model)$defaults
# now matrix x has only active variables 1 and 3:
x <- x[1, getIndices(model=model, a=a), drop=FALSE]
# reconstruct the full set of parameters
active2All(x, a, model)
# 2nd example: new values to x (dropout=0.1, units=11):
x <- matrix(c(0.1,11), nrow=1)
a <- c("dropout", "units")
# reconstruct the full set of parameters
active2All(x, a, model)
# matrix
x <- rbind(x,2*x)
active2All(x, a, model)
```

dataCensusFull	<i>Full census data set</i>
----------------	-----------------------------

Description

Census KDD Dataset (OpenML ID: 4535). Data frame with 299285 obs. of 42 variables, obtained via `OpenML::getOMLDataSet(data.id=4535, cache.only=cache.only)$data`.

Usage

```
dataCensusFull
```

Format

A data frame with 42 variables.

evalKerasGeneric	<i>evalKerasGeneric model building and compile</i>
------------------	--

Description

Hyperparameter Tuning: Keras Generic Classification Function.

Usage

```
evalKerasGeneric(x = NULL, kerasConf = NULL, specList = NULL)
```

Arguments

x	matrix of transformed hyperparameter values to evaluate with the function. If NULL, a simple keras model will be build, which is considered default (see getSimpleKerasModel).
kerasConf	List of additional parameters passed to keras as described in getKerasConf . If no value is specified, <code>stop()</code> is called.
specList	prepared data. See genericDataPrep . See getGenericTrainValTestData .

Details

Trains a simple deep NN on a generic data set. Standard Code from <https://tensorflow.rstudio.com/>. Modified by T. Bartz-Beielstein.

Value

list with function values (training, validation, and test loss/accuracy, and keras model information)

See Also

[getKerasConf](#)
[funKerasGeneric](#)
[fit](#)

evalKerasMnist	<i>evalKerasMnist</i>
----------------	-----------------------

Description

Hyperparameter Tuning: Keras MNIST Classification Test Function.

Usage

```
evalKerasMnist(x, kerasConf, data)
```

Arguments

x	matrix of hyperparameter values to evaluate with the function. Rows for points and columns for dimension.
kerasConf	List of additional parameters passed to keras as described in getKerasConf . Default: <code>kerasConf = getKerasConf()</code> .
data	mnist data set. Default: getMnistData .

Details

Trains a simple deep NN on the MNIST dataset. Standard Code from <https://tensorflow.rstudio.com/>
Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Value

list with function values (training, validation, and test loss/accuracy, and keras model information)

See Also

[getKerasConf](#)
[funKerasMnist](#)
[fit](#)

Examples

```

### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){

  library("SPOTMisc")
  kerasConf <- getKerasConf()
  kerasConf$verbose <- 1
  kerasConf$model <- "dl"
  cfg <- getModelConf(kerasConf)
  x <- matrix(cfg$default, nrow=1)
  if (length(cfg$transformations) > 0) { x <- transformX(xNat=x, fn=cfg$transformations)}
  res <- evalKerasMnist(x, kerasConf, data = getMnistData(kerasConf))
  #
  kerasConf$model <- "cnn"
  kerasConf$encoding <- "tensor"
  cfg <- getModelConf(kerasConf)
  x <- matrix(cfg$default, nrow=1)
  if (length(cfg$transformations) > 0) { x <- transformX(xNat=x, fn=cfg$transformations)}
  res <- evalKerasMnist(x, kerasConf, data = getMnistData(kerasConf))
}

```

 evalKerasMnist_0

 evalKerasMnist_0

Description

Hyperparameter Tuning: Keras MNIST Classification Test Function.

Usage

```
evalKerasMnist_0(x, kerasConf = getKerasConf(), data = getMnistData())
```

Arguments

x	matrix of hyperparameter values to evaluate with the function. Rows for points and columns for dimension.
kerasConf	List of additional parameters passed to keras as described in getKerasConf . Default: <code>kerasConf = getKerasConf()</code> .
data	mnist data set. Default: getMnistData .

Details

Trains a simple deep NN on the MNIST dataset. Standard Code from <https://tensorflow.rstudio.com/>
 Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Value

list with function values (training, validation, and test loss/accuracy, and keras model information)

See Also

[getKerasConf](#)

[funKerasMnist](#)

[fit](#)

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){

  library("SPOTMisc")
  kerasConf <- getKerasConf()
  kerasConf$verbose <- 1
  lower <- c(1e-6, 1e-6, 16,0.6, 1e-9, 10, 6,0.4,0.99,1,1e-8)
  upper <- c(0.5, 0.5, 512, 1.5, 1e-2, 50, 10,0.999,0.999,10,6e-8)
  types <- c("numeric", "numeric", "integer", "numeric", "numeric",
            "integer", "integer", "numeric", "numeric", "integer",
            "numeric")

  x <- matrix(lower, 1,)
  res <- evalKerasMnist(x, kerasConf)
  str(res)
  ### The number of units for all layers can be listed as follows:
  res$modelConf$config$layers[,2]$units
}
```

evalKerasTransferLearning

evalKerasTransferLearning

Description

Hyperparameter Tuning: Keras TransferLearning Test Function.

Usage

```
evalKerasTransferLearning(x, kerasConf = getKerasConf(), data = NULL)
```


Arguments

x	matrix of hyperparameter values to evaluate with the function. Rows for points and columns for dimension. "dropout" = x[1], "learning_rate" = x[2], "epochs" = x[3], "beta_1" = x[4], "beta_2" = x[5], "epsilon" = x[6], and "optimizer" = x[7] (type: factor).
kerasConf	List of additional parameters passed to keras as described in getKerasConf . Default: kerasConf = getKerasConf().
data	data

Details

Trains a transfer learning model. Standard Code from <https://tensorflow.rstudio.com/> Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Value

list with function values (training, validation, and test loss/accuracy, and keras model information)

See Also

[getKerasConf](#)
[funKerasTransferLearning](#)
[funKerasMnist](#)
[fit](#)

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){

  library("SPOTMisc")
  lower <- c(1e-6, 1e-6, 1, 0.6, 0.99, 1e-9, 1)
  x <- matrix(lower, 1,)
  res <- evalKerasTransferLearning(x,
                                kerasConf = getKerasConf()
                                )

  str(res)
  ### The number of units for all layers can be listed as follows:
  res$modelConf$config$layers[,2]$units
}
```

evalParamCensus *evaluate hyperparameter config on census data*

Description

evaluate hyperparameter config on census data

Usage

```
evalParamCensus(
  runNr = "00",
  model = "dl",
  xbest = "xBest0cba",
  k = 30,
  directory = "data",
  target = "age",
  cachedir = "oml.cache",
  task.type = "classif",
  nobs = 10000,
  nfactors = "high",
  nnumericals = "high",
  cardinality = "high",
  prop = 2/3,
  verbosity = 0
)
```

Arguments

runNr	run number (character)
model	ml/dl model (character)
xbest	best value, e.g., "xBestOcba" or "xbest"
k	number of repeats (integer)
directory	location of the (non-default, e.g., tuned) parameter file
target	"age" or "income_class"
cachedir	cache dir
task.type	task type: "classif" or "regression"
nobs	number of observations
nfactors	factors, e.g., "high"
nnumericals	numericals
cardinality	cardinality
prop	proportion. Default: 2/3
verbosity	verbosity level (0 or 1)

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  ## The following code was used to evaluate the results in the book
  ## "Hyperparameter Tuning for Machine and Deep Learning with R - A Practical Guide"
  ## by Bartz, Bartz-Beielstein, Zaefferer, Mersmann:
  ##
  modelList <- list("dl", "cvglmnet", "kkn", "ranger", "rpart", "svm", "xgboost")
  runNr <- list("100", "Default")
  directory <- "../book/data"
  for (model in modelList){
    for (run in runNr){
      score <- evalParamCensus(model = model,
                               runNr = run,
                               directory = directory,
                               prop=2/3,
                               k=30)
      fileName <- paste0(directory, "/", model, run, "Evaluation.RData")
      save(score, file = fileName)
    }
  }
}
```

funBBOBCall

funBBOBCall

Description

Call (external) BBOB Function. Call the generator [makeBBOBFunction](#) for the noiseless function set of the real-parameter Black-Box Optimization Benchmarking (BBOB).

Usage

```
funBBOBCall(x, opt = list(), ...)
```

Arguments

x	matrix of points to evaluate with the function. Rows for points and columns for dimension.
opt	list with the following entries dimensions [integer(1)] Problem dimension. Integer value between 2 and 40. fid [integer(1)] Function identifier. Integer value between 1 and 24. iid [integer(1)] Instance identifier. Integer value greater than or equal 1.
...	further arguments

Value

1-column matrix with resulting function values

Examples

```
## Call the first instance of the 2D Sphere function
require("smoof")
require("SPOT")
set.seed(123)
x <- matrix(c(1,2),1,2)
funBBOBCall(x, opt = list(dimensions = 2L, fid = 1L, iid =1L))
spot(x=NULL, funBBOBCall,
      lower = c(-2,-3), upper = c(1,2),
      control=list(funEvals=15),
      opt = list(dimensions = 2L, fid = 1L, iid = 1L ))
```

 funKerasGeneric

funKerasGeneric

Description

Hyperparameter Tuning: Generic Classification Objective Function.

Usage

```
funKerasGeneric(x, kerasConf = NULL, specList = NULL)
```

Arguments

x	matrix of hyperparameter values to evaluate with the function. Rows for points and columns for dimension.
kerasConf	List of additional parameters passed to keras as described in getKerasConf . Default: NULL.
specList	prepared data. See genericDataPrep .

Details

Trains a simple deep NN on arbitrary data sets. Provides a template that can be used for other networks as well. Standard Code from <https://tensorflow.rstudio.com/> Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Note: The WARNING "tensorflow:Layers in a Sequential model should only have a single input tensor. Consider rewriting this model with the Functional API" can be safely ignored: in general, Keras encourages its users to use functional models for multi-input layers, but there is nothing wrong with doing so. See: <https://github.com/tensorflow/recommenders/issues/188>.

Value

1-column matrix with resulting function values (test loss)

See Also

[getKerasConf](#)
[evalKerasGeneric](#)
[evalKerasGeneric](#)
[fit](#)

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){

## data preparation
target <- "age"
batch_size <- 32
prop <- 2/3
dfGeneric <- getDataCensus(target = target, nobs = 1000)
data <- getGenericTrainValTestData(dfGeneric = dfGeneric, prop = prop)
specList <- genericDataPrep(data=data, batch_size = batch_size)

## model configuration:
cfg <- getModelConf(list(model="dl"))
x <- matrix(cfg$default, nrow=1)
transformFun <- cfg$transformations
types <- cfg$type
lower <- cfg$lower
upper <- cfg$upper

kerasConf <- getKerasConf()

### First example: simple function call:
message("objectiveFunctionEvaluation(): x before transformX().")
print(x)
if (length(transformFun) > 0) { x <- transformX(xNat=x, fn=transformFun)}
message("objectiveFunctionEvaluation(): x after transformX().")
print(x)
funKerasGeneric(x, kerasConf = kerasConf, specList = specList)

### Second example: evaluation of several (three) hyperparameter settings:
xxx <- rbind(x,x,x)
funKerasGeneric(xxx, kerasConf = kerasConf, specList)

### Third example: spot call with extended verbosity:
```

```

res <- spot(x = NULL,
           fun = funKerasGeneric,
           lower = lower,
           upper = upper,
           control = list(funEvals=50,
                          handleNAsMethod = handleNAsMean,
                          noise = TRUE,
                          types = types,
                          plots = TRUE,
                          progress = TRUE,
                          seedFun = 1,
                          seedSPOT = 1,
                          transformFun=transformFun),
           kerasConf = kerasConf,
           specList = specList)
}

```

funKerasMnist

funKerasMnist

Description

Hyperparameter Tuning: Keras MNIST Classification Test Function.

Usage

```
funKerasMnist(x, kerasConf, data)
```

Arguments

x	matrix of hyperparameter values to evaluate with the function. Rows for points and columns for dimension.
kerasConf	List of additional parameters passed to keras as described in getKerasConf . Default: <code>kerasConf = getKerasConf()</code> .
data	mnist data set. Default: getMnistData .

Details

Trains a simple deep NN on the MNIST dataset. Provides a template that can be used for other networks as well. Standard Code from <https://tensorflow.rstudio.com/> Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Value

1-column matrix with resulting function values (test loss)

See Also

[getKerasConf](#)
[evalKerasMnist](#)
[fit](#)

Examples

```

### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){

  library("SPOTMisc")
  library("SPOT")
  kerasConf <- getKerasConf()
  ## The following two settings are default:
  kerasConf$encoding = "oneHot"
  kerasConf$model = "dl"
  ## get the data with the correct encoding
  mnist <- getMnistData(kerasConf)
  ## get the model
  cfg <- getModelConf(kerasConf)

  ### First example: simple function call:
  x <- matrix(cfg$default, nrow=1)
  if (length(cfg$transformations) > 0) { x <- transformX(xNat=x, fn=cfg$transformations)}
  funKerasMnist(x, kerasConf = kerasConf, data = mnist)
  ### Use convnet:
  kerasConf <- getKerasConf()
  kerasConf$encoding <- "tensor"
  kerasConf$model <- "cnn"
  mnist <- getMnistData(kerasConf)
  cfg <- getModelConf(kerasConf)
  x <- matrix(cfg$default, nrow=1)
  if (length(cfg$transformations) > 0) { x <- transformX(xNat=x, fn=cfg$transformations)}
  funKerasMnist(x, kerasConf = kerasConf, data=mnist)

  ### Second example: evaluation of several (three) hyperparameter settings:
  x <- matrix(cfg$default, nrow=1)
  if (length(cfg$transformations) > 0) { x <- transformX(xNat=x, fn=cfg$transformations)}
  xxx <- rbind(x,x,x)
  funKerasMnist(xxx, kerasConf = kerasConf, data=mnist)

  ### Third example: spot call (dense network):
  kerasConf <- getKerasConf()
  kerasConf$verbose <- 0
  kerasConf$encoding = "oneHot"
  kerasConf$model = "dl"

```

```
## get the data with the correct encoding
mnist <- getMnistData(kerasConf)
## get the model
cfg <- getModelConf(kerasConf)
## max 32 training epochs
cfg$upper[6] <- 5
resDl <- spot(x = NULL,
             fun = funKerasMnist,
             lower = cfg$lower,
             upper = cfg$upper,
             control = list(funEvals=15,
                           transformFun = cfg$transformations,
                           types = cfg$type,
                           noise = TRUE,
                           plots = TRUE,
                           progress = TRUE,
                           seedFun = 1,
                           seedSPOT = 1),
             kerasConf = kerasConf,
             data = mnist)

### Fourth example: spot call (convnet):
kerasConf <- getKerasConf()
kerasConf$verbose <- 1
kerasConf$encoding <- "tensor"
kerasConf$model <- "cnn"
## get the data with the correct encoding
mnist <- getMnistData(kerasConf)
## get the model
cfg <- getModelConf(kerasConf)
## max 32 training epochs
cfg$upper[6] <- 5
resCnn <- spot(x = NULL,
              fun = funKerasMnist,
              lower = cfg$lower,
              upper = cfg$upper,
              control = list(funEvals=15,
                            transformFun = cfg$transformations,
                            types = cfg$type,
                            noise = TRUE,
                            plots = TRUE,
                            progress = TRUE,
                            seedFun = 1,
                            seedSPOT = 1),
              kerasConf = kerasConf,
              data = mnist)
}
```

funKerasMnist_0 *funKerasMnist_0*

Description

Hyperparameter Tuning: Keras MNIST Classification Test Function.

Usage

```
funKerasMnist_0(x, kerasConf, data)
```

Arguments

x	matrix of hyperparameter values to evaluate with the function. Rows for points and columns for dimension.
kerasConf	List of additional parameters passed to keras as described in getKerasConf . Default: <code>kerasConf = getKerasConf()</code> .
data	mnist data set. Default: getMnistData .

Details

Trains a simple deep NN on the MNIST dataset. Provides a template that can be used for other networks as well. Standard Code from <https://tensorflow.rstudio.com/> Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Value

1-column matrix with resulting function values (test loss)

See Also

[getKerasConf](#)
[evalKerasMnist](#)
[fit](#)

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){

  library("SPOTMisc")
  library("SPOT")
  kerasConf <- getKerasConf()
  ## The following two settings are default:
```

```

kerasConf$encoding = "oneHot"
kerasConf$model = "dl"
cfg <- getModelConf(kerasConf$model)
x <- matrix(cfg$default, nrow=1)
transformFun <- cfg$transformations
types <- cfg$type
lower <- cfg$lower
upper <- cfg$upper

### First example: simple function call:
x <- matrix(lower, 1,)
funKerasMnist(x, kerasConf = kerasConf)
### Use convnet:
kerasConf$encoding <- "tensor"
kerasConf$model <- "cnn"
funKerasMnist(x, kerasConf = kerasConf)

### Second example: evaluation of several (three) hyperparameter settings:
xxx <- rbind(x,x,x)
funKerasMnist(xxx, kerasConf = kerasConf)

### Third example: spot call (dense network):
kerasConf$verbose <- 1
data <- getMnistData()
res <- spot(x = NULL,
            fun = funKerasMnist,
            lower = lower,
            upper = upper,
            control = list(funEvals=15,
                           noise = TRUE,
                           types = types,
                           plots = TRUE,
                           progress = TRUE,
                           seedFun = 1,
                           seedSPOT = 1),
            kerasConf = kerasConf,
            data = data)

### Fourth example: spot call (convnet):
kerasConf$verbose <- 1
kerasConf$encoding <- "tensor"
kerasConf$model <- "cnn"
data <- getMnistData(kerasConf)
res <- spot(x = NULL,
            fun = funKerasMnist,
            lower = lower,
            upper = upper,
            control = list(funEvals=15,
                           noise = TRUE,
                           types = types,
                           plots = TRUE,
                           progress = TRUE,
                           seedFun = 1,

```

```
        seedSPOT = 1),  
        kerasConf = kerasConf,  
        data = data)  
    }
```

funKerasTransferLearning

funKerasTransferLearning

Description

Hyperparameter Tuning: Keras TransferLearning Test Function.

Usage

```
funKerasTransferLearning(x, kerasConf = getKerasConf(), data = NULL)
```

Arguments

x	matrix of hyperparameter values to evaluate with the function. Rows for points and columns for dimension.
kerasConf	List of additional parameters passed to keras as described in getKerasConf . Default: <code>kerasConf = getKerasConf()</code> .
data	data

Details

Trains a simple deep NN on the MNIST dataset. Provides a template that can be used for other networks as well. Standard Code from <https://tensorflow.rstudio.com/> Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Value

1-column matrix with resulting function values (test loss).

See Also

[getKerasConf](#)
[evalKerasTransferLearning](#)
[evalKerasMnist](#)
[fit](#)

Examples

```

### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.

PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  library("SPOTMisc")
  library("SPOT")
  kerasConf <- getKerasConf()

  # Hyperparameters:
  # "dropout" = x[1],
  # "learning_rate" = x[2],
  # "epochs" = x[3],
  # "beta_1" = x[4],
  # "beta_2" = x[5],
  # "epsilon" = x[6],
  # "optimizer" = x[7]

  lower <- c(1e-6, 1e-6, 2, 0.8, 0.8, 1e-9, 1)
  upper <- c(0.2, 1e-2, 5, 0.99, 0.9999, 1e-3, 2)
  types <- c("numeric", "numeric", "integer", "numeric", "numeric",
            "integer", "factor")

  ## First Example: spot call with extended verbosity. Default objective
  ## "validationLoss", i.e., validation loss, is used. only 20 function
  ## evaluations (for testing).
  kerasConf$verbose <- 1
  res <- spot(x = NULL,
             fun = funKerasTransferLearning,
             lower = lower,
             upper = upper,
             control = list(funEvals=20,
                           model=buildKriging,
                           noise = TRUE,
                           types = types,
                           optimizer=optimDE,
                           plots = TRUE,
                           progress = TRUE,
                           seedFun = 1,
                           seedSPOT = 1,
                           kerasConf = kerasConf)
             )
  save(res, file = paste0("resKerasTransferLearning", as.numeric(Sys.time()), ".RData"))

  ## Example: resKerasTransferLearning04
  ## Default objective function "validationLoss", i.e.,
  ## training loss

```

```

library("SPOTMisc")
library("SPOT")
kerasConf <- getKerasConf()

# Hyperparameters:
# "dropout" = x[1],
# "learning_rate" = x[2],
# "epochs" = x[3],
# "beta_1" = x[4],
# "beta_2" = x[5],
# "epsilon" = x[6],
# "optimizer" = x[7]

lower <- c(1e-6, 1e-6, 2, 0.8, 0.8, 1e-9, 1)
upper <- c(0.2, 1e-2, 5, 0.99, 0.9999, 1e-3, 2)
types <- c("numeric", "numeric", "integer", "numeric", "numeric",
           "integer", "factor")

res <- spot(x = NULL,
           fun = funKerasTransferLearning,
           lower = lower,
           upper = upper,
           control = list(funEvals=100,
                         model=buildKriging,
                         noise = TRUE,
                         types = types,
                         optimizer=optimDE,
                         plots = FALSE,
                         progress = TRUE,
                         seedFun = 1,
                         seedSPOT = 1,
                         kerasConf = kerasConf))

save(res,file = paste0("resKerasTransferLearningValidationLoss04",
as.numeric(Sys.time()),".RData"))

## Example: resKerasTransferLearning05
## objective function "negValidationAccuracy", i.e.,
## negative validation accuracy
library("SPOTMisc")
library("SPOT")
kerasConf <- getKerasConf()

# Hyperparameters:
# "dropout" = x[1],
# "learning_rate" = x[2],
# "epochs" = x[3],
# "beta_1" = x[4],
# "beta_2" = x[5],
# "epsilon" = x[6],
# "optimizer" = x[7]

```

```

lower <- c(1e-6, 1e-6, 2, 0.8, 0.8, 1e-9, 1)
upper <- c(0.2, 1e-2, 5, 0.99, 0.9999, 1e-3, 2)
types <- c("numeric", "numeric", "integer", "numeric", "numeric",
           "integer", "factor")

kerasConf$returnValue <- "negValidationAccuracy"
res <- spot(x = NULL,
           fun = funKerasTransferLearning,
           lower = lower,
           upper = upper,
           control = list(funEvals=100,
                          model=buildKriging,
                          noise = TRUE,
                          types = types,
                          optimizer=optimDE,
                          plots = FALSE,
                          progress = TRUE,
                          seedFun = 1,
                          seedSPOT = 1,
                          kerasConf = kerasConf))
save(res,file = paste0("resKerasTransferLearningNegValidationAccuracy05",
as.numeric(Sys.time()),".RData"))

## Example: resKerasTransferLearning06
## objective function "trainingLoss", i.e.,
## training loss

library("SPOTMisc")
library("SPOT")
kerasConf <- getKerasConf()

# Hyperparameters:
# "dropout" = x[1],
# "learning_rate" = x[2],
# "epochs" = x[3],
# "beta_1" = x[4],
# "beta_2" = x[5],
# "epsilon" = x[6],
# "optimizer" = x[7]

lower <- c(1e-6, 1e-6, 2, 0.8, 0.8, 1e-9, 1)
upper <- c(0.2, 1e-2, 5, 0.99, 0.9999, 1e-3, 2)
types <- c("numeric", "numeric", "integer", "numeric", "numeric",
           "integer", "factor")

kerasConf$returnValue <- "trainingLoss"
res <- spot(x = NULL,
           fun = funKerasTransferLearning,
           lower = lower,
           upper = upper,
           control = list(funEvals=100,
                          model=buildKriging,

```

```
                                noise = TRUE,  
                                types = types,  
                                optimizer=optimDE,  
                                plots = FALSE,  
                                progress = TRUE,  
                                seedFun = 1,  
                                seedSPOT = 1,  
                                kerasConf = kerasConf)  
  )  
  save(res, file = paste0("resKerasTransferLearningTrainingLoss06",  
    as.numeric(Sys.time()),".RData"))  
  }
```

genCatsDogsData

generate Cats Dogs Data

Description

Generate data for [funKerasTransferLearning](#)

Usage

```
genCatsDogsData(kerasConf = getKerasConf())
```

Arguments

kerasConf keras configuration. Default: kerasConf = [getKerasConf](#)

Details

Standard Data from <https://tensorflow.rstudio.com/> Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Value

list with test, validation, and test data

genericDataPrep *Create an input pipeline using tfdatasets*

Description

Create an input pipeline using tfdatasets

Usage

```
genericDataPrep(
  data,
  batch_size = 32,
  minLevelSizeEmbedding = 100,
  embeddingDim = NULL
)
```

Arguments

data	data. List, e.g., df\$strainCensus, df\$testGeneric, and df\$valCensus data)
batch_size	batch size. Default: 32
minLevelSizeEmbedding	integer. Embedding will be used for factor variables with more than minLevelSizeEmbedding levels. Default: 100.
embeddingDim	integer. Dimension used for embedding. Default: floor(log(minLevelSizeEmbedding)).

Value

a fitted FeatureSpec object and the hold-out testGeneric (=data\$testGeneric). This is returned as the following list.

```
train_ds_generic train
val_ds_generic validation
test_ds_generic test
specGeneric_prep feature spec object
testGeneric data$testGeneric
```

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  target <- "age"
```



```

batch_size <- 32
prop <- 2/3
cachedir <- "oml.cache"
dfCensus <- getDataCensus(target = target,
nobs = 1000, cachedir = cachedir, cache.only=FALSE)
data <- getGenericTrainValTestData(dfGeneric = dfCensus,
prop = prop)
speclist <- genericDataPrep(data=data, batch_size = batch_size)
## Call iterator:
require(magrittr)
speclist$train_ds_generic %>%
  reticulate::as_iterator() %>%
  reticulate::iter_next()
}

```

getDataCensus	<i>Get Census KDD data set (+variation)</i>
---------------	---

Description

This function downloads (or loads from cache folder) the Census KDD Dataset (OpenML ID: 4535). If requested, data set is changed w.r.t the number of observations, number of numerical/categorical feature, the cardinality of the categorical features, and the task type (regr. or classif).

Usage

```

getDataCensus(
  task.type = "classif",
  nobs = 50000,
  nfactors = "high",
  nnumericals = "high",
  cardinality = "high",
  data.seed = 1,
  cachedir = "oml.cache",
  target = NULL,
  cache.only = FALSE
)

```

Arguments

task.type	character, either "classif" or "regr".
nobs	integer, number of observations uniformly sampled from the full data set.
nfactors	character, controls the number of factors (categorical features) to use. Can be "low", "med", "high", or "full" (full corresponds to original data set).
nnumericals	character, controls the number of numerical features to use. Can be "low", "med", "high", or "full" (full corresponds to original data set).

<code>cardinality</code>	character, controls the number of factor levels (categories) for the categorical features. Can be "low", "med", "high" (high corresponds to original data set).
<code>data.seed</code>	integer, this will be used via <code>set.seed()</code> to make the random subsampling reproducible. Will not have an effect if all observations are used.
<code>cachedir</code>	character. The cache directory, e.g., "oml.cache". Default: "oml.cache".
<code>target</code>	character "age" or "income_class". If <code>target = age</code> , the numerical variable <code>age</code> is converted to a factor: <code>age<-as.factor(age<40)</code>
<code>cache.only</code>	logical. Only try to retrieve the object from cache. Will result in error if the object is not found. Default is TRUE.

Value

census data set

Examples

```
## Example downloads OpenML data, might take some time:
task.type <- "classif"
nobs <- 1e4 # max: 229285
data.seed <- 1
nfactors <- "full"
nnumericals <- "low"
cardinality <- "med"
censusData <- getDataCensus(
  task.type = task.type,
  nobs = nobs,
  nfactors = nfactors,
  nnumericals = nnumericals,
  cardinality = cardinality,
  data.seed = data.seed,
  cachedir = "oml.cache",
  target="age")
```

`getGenericTrainValTestData`

getGenericTrainValTestData

Description

`getGenericTrainValTestData`

Usage

```
getGenericTrainValTestData(dfGeneric = NULL, prop = 0.5)
```

Arguments

`dfGeneric` data, e.g., obtained with [getDataCensus](#). Default: NULL.

`prop` vector. proportion between train / test and train/val. Default: 2/3. If one value is given, the same proportion will be used for both split. Otherwise, the first entry is used for the test/training split and the second value for the training/validation split. If the second value is 1, the validation set is empty. Given `prop = (p1, p2)`, the data will be partitioned as shown in the following two steps:

Step 1: `train1 = p1*data` and `test = (1-p1)*data`

Step 2: `train2 = p2*train1 = p2*p1*data` and `val = (1-p2)*train1 = (1-p2)*p1*data`

Value

list with training, validation and test data: `trainCensus`, `valCensus`, `testCensus`.

Note

If `p2=1`, no validation data will be generated.

See Also

[getKerasConf](#)
[funKerasGeneric](#)
[getDataCensus](#)

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  task.type <- "classif"
  nobs <- 1e4
  nfactors <- "high"
  nnumericals <- "high"
  cardinality <- "high"
  data.seed <- 1
  cachedir <- "oml.cache"
  target = "age"
  prop <- 2 / 3
  dfCensus <- getDataCensus(task.type = task.type,
  nobs = nobs, nfactors = nfactors,
  nnumericals, cardinality = cardinality,
  data.seed = data.seed, cachedir = cachedir,
  target = target)
  census <- getGenericTrainValTestData(dfGeneric=dfCensus,
  prop = prop)
```

```
## train data size is 2/3*2/3*10000:  
dim(census$trainGeneric)  
}
```

getIndices *Get indices (positions) of variable names*

Description

Get indices (positions) of variable names

Usage

```
getIndices(model, a)
```

Arguments

model from [getModelConf](#), e.g., "dl".
a name of variables

Value

indices of variable names.

Examples

```
getIndices(model="dl",  
           a = c("dropout", "units"))
```

getKerasConf *Get keras configuration parameter list*

Description

Configuration list for keras's [fit](#) function.

Usage

```
getKerasConf()
```

Details

Additional parameters passed to keras, e.g.,

activation: character. Activation function in the last layer. Default: "sigmoid".

active: vector of active variables, e.g., c(1,10) specifies that the first and tenth variable will be considered by spot.

callbacks: List of callbacks to be called during training. Default: list().

clearSession: logical. Whether to call `k_clear_session` or not at the end of keras modelling. Default: FALSE.

encoding: character. Encoding used during data preparation, e.g., by `getMnistData`. Default: "oneHot".

loss: character. Loss function for compile. Default: "loss_binary_crossentropy".

metrics: character. Metrics function for compile. Default: "binary_accuracy".

model: model specified via `getModelConf`. Default: "d1".

nClasses: Number of classes in (multi-class) classification. Specifies the number of units in the last layer (before softmax). Default: 1 (binary classification).

resDummy: logical. If TRUE, generate dummy (mock up) result for testing. If FALSE, run keras and tf evaluations. Default: FALSE.

returnValue: Return value. Can be one of "trainingLoss", "negTrainingAccuracy", "validationLoss", "negValidationAccuracy", "testLoss", or "negTestAccuracy".

returnObject: Return object. Can be one of "evaluation", "model", "pred". Default: "evaluation".

shuffle: Logical (whether to shuffle the training data before each epoch) or string (for "batch"). "batch" is a special option for dealing with the limitations of HDF5 data; it shuffles in batch-sized chunks. Has no effect when `steps_per_epoch` is not NULL. Default: FALSE.

testData: Test Data on which to evaluate the loss and any model metrics at the end of the optimization using `evaluate()`.

tfDevice: Tensorflow device. CPU/GPU allocation. Passed to tensorflow via `tf$device(kerasConf$tfDevice)`. Default: "/cpu:0" (use CPU only).

trainData: Train Data on which to evaluate the loss and any model metrics at the end of each epoch.

validationData: Validation Data on which to evaluate the loss and any model metrics at the end of each epoch.

validation_data (deprecated, see `validationData`): Data on which to evaluate the loss and any model metrics at the end of each epoch. The model will not be trained on this data. This could be a list (x_val, y_val) or a list (x_val, y_val, val_sample_weights). `validation_data` will override `validation_split`. Default: NULL.

validation_split: Float between 0 and 1. Fraction of the training data to be used as validation data. The model will set apart this fraction of the training data, will not train on it, and will evaluate the loss and any model metrics on this data at the end of each epoch. The validation data is selected from the last samples in the x and y data provided, before shuffling. Default: 0.2.

verbose: Verbosity mode (0 = silent, 1 = progress bar, 2 = one line per epoch). Default: 0.

Value

kerasConf list with configuration parameters.

See Also

[evalKerasMnist](#)

[funKerasMnist](#)

[fit](#)

getMlConfig	<i>get ml config for keras on census</i>
-------------	--

Description

get ml config for keras on census

Usage

```
getMlConfig(
  target,
  model,
  data,
  task.type,
  nobs,
  nfactors,
  nnumericals,
  cardinality,
  data.seed,
  prop
)
```

Arguments

target	character "age" or "income_class"
model	character model name, e.g., "dl"
data	data, e.g., from getDataCensus
task.type	"classif" (character)
nobs	number of observations (numerical), max 229285. Default: 1e4
nfactors	(character), e.g., "high"
nnumericals	(character), e.g., "high"
cardinality	(character), e.g., "high"
data.seed	(numerical) seed
prop	(numerical) split proportion (train, vals,test)

Value

cfg (list)

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  target <- "age"
  task.type <- "classif"
  nobs <- 1e2
  nfactors <- "high"
  nnumericals <- "high"
  cardinality <- "high"
  data.seed <- 1
  cachedir <- "oml.cache"
  model <- "ranger"

  dfCensus <- getDataCensus(
    task.type = task.type,
    nobs = nobs,
    nfactors = nfactors,
    nnumericals = nnumericals,
    cardinality = cardinality,
    data.seed = data.seed,
    cachedir = cachedir,
    target = target)

  cfg <- getMlConfig(
    target = target,
    model = model,
    data = dfCensus,
    task.type = task.type,
    nobs = nobs,
    nfactors = nfactors,
    nnumericals = nnumericals,
    cardinality = cardinality,
    data.seed = data.seed,
    prop= 2/3)
}
```

Description

Determines test/train split and applies [makeFixedHoldoutInstance](#)

Usage

```
getMlrResample(task, dataset, data.seed = 1, prop = NULL)
```

Arguments

task	mlr task
dataset	e.g., census data set
data.seed	seed
prop	proportion, e.g., 2/3 take 2/3 of the data for training and 1/3 for test

Value

list: an mlr resample generated with [makeFixedHoldoutInstance](#)

See Also

[getMlrTask](#)

Examples

```
## Example downloads OpenML data, might take some time:
dataset <- getDataCensus(
  task.type="classif",
  nobs = 1e3,
  nfactors = "high",
  nnumericals = "high",
  cardinality = "high",
  data.seed=1,
  cachedir= "oml.cache",
  target = "age")

taskdata <- getMlrTask(dataset,
  task.type = "classif",
  data.seed = 1)

rsmpl <- getMlrResample(task=taskdata,
  dataset = dataset,
  data.seed = 1,
  prop = 2/3)
```

getMlrTask	<i>Generate an mlr task from Census KDD data set (+variation)</i>
------------	---

Description

Prepares the Census data set for mlr. Performs imputation via: `factor = imputeMode()`, `integer = imputeMedian()`, `numeric = imputeMean()`

Usage

```
getMlrTask(dataset, task.type = "classif", data.seed = 1)
```

Arguments

dataset	census data set
task.type	character, either "classif" or "regr".
data.seed	seed

Value

an mlr task with the respective data set. Generated with [makeClassifTask](#) or [makeRegrTask](#) for classification and regression respectively.

See Also

[getDataCensus](#)

Examples

```
## Example downloads OpenML data, might take some time:
x <- getDataCensus(
  task.type="classif",
  nobs = 1e3,
  nfactors = "high",
  nnumericals = "high",
  cardinality = "high",
  data.seed=1,
  cachedir= "oml.cache",
  target = "age")

taskdata <- getMlrTask(
  dataset = x,
  task.type = "classif",
  data.seed = 1)
```

getMnistData	<i>getMnistData</i>
--------------	---------------------

Description

Based on the setting `kerasConf$encoding` either one-hot encoded data or tensor-shaped data are returned. The labels are converted to binary class matrices using the function [to_categorical](#).

Usage

```
getMnistData(kerasConf)
```

Arguments

`kerasConf` List of additional parameters passed to keras as described in [getKerasConf](#).
Default: NULL.

Value

list with training and test data, i.e., `list(x_train, x_test, y_train, y_test)`.

See Also

[getKerasConf](#)
[funKerasMnist](#)

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){

  library("SPOTMisc")
  kerasConf <- getKerasConf()
  kerasConf$encoding <- "oneHot" # default
  mnist <- getMnistData(kerasConf)
  # lots of zeros, but there are also some nonzero (greyscale) values, e.g.:
  mnist$x_train[1,150:160]
  str(mnist$x_train[1,])
  # y-labels are one-hot encoded. The first entry represents "5"
  mnist$y_train[1,]
  ##
  kerasConf$encoding <- "tensor"
  mnist <- getMnistData(kerasConf)
  ## 28x28:
```

```
str(mnist$x_train[1,,])
mnist$y_train[1,]
}
```

getModelConf *Get model configuration*

Description

Configure machine and deep learning models

Usage

```
getModelConf(
  modelArgs = NULL,
  model,
  task.type = NULL,
  nFeatures = NULL,
  active = NULL
)
```

Arguments

modelArgs	list with information about model, active variables etc. Note: argList will replace the other arguments. Use argList\$model instead of model etc.
model	machine or deep learning model (character). One of the following: "cvglmnet" glm net. "kknn" nearest neighbour. "ranger" random forest. "rpart" recursive partitioning and regression trees, rpart "svm" support vector machines. "xgboost" gradient boosting, xgb.train . "d1" deep learning: dense network. "cnn" deep learning: convolutionary network.
task.type	character, either "classif" or "regr".
nFeatures	number of features, e.g., sum(task\$task.desc\$n.feats)
active	vector of activated tunevars, e.g., c("minsplit", "maxdepth") for model "rpart"

Value

Returns returns a list of the machine learning model configuration and corresponding hyperparameters:

learner character: combination of task.type and model name.

lower vector of lower bounds.
 upper vector of upper bounds.
 fixpars list of fixed parameters.
 factorlevels list of factor levels.
 transformations vector of transformations.
 dummy logical. Use dummy encoding, e.g., `xgb.train`
 relpars list of relative hyperparameters.

Examples

```

# Get hyperparameter names and their defaults for fitting a
# (recursive partitioning and regression trees) model:
modelArgs <- list(model = "rpart")
cfg <- getModelConf(modelArgs)
cfg$tunepars
cfg$defaults
## do not use anymore:
cfg <- getModelConf(model="rpart")
cfg$tunepars
cfg$defaults
modelArgs <- list(model="rpart", active = c("minsplit", "maxdepth"))
cfgAct <- getModelConf(modelArgs)
cfgAct$tunepars
cfgAct$defaults
  
```

getObjf

Get objective function for mlr

Description

mlrTools This function receives a configuration for a tuning experiment, and returns an objective function to be tuned via SPOT. It basically provides the result from a call to `resample`: `resample(1rn, task, resample, measures = measures, show.info = FALSE)`, with measures defined as `mmce` for classification and `rmse` for regression, `timeboth`, `timetrain`, and `timepredict`.

Usage

```
getObjf(config, timeout = 3600)
```

Arguments

config	list
timeout	integer, time in seconds after which a model (learner) evaluation will be aborted.

Details

Parameter names are set, parameters are transformed to the actual parameter scale, integer levels are converted to factor levels for categorical parameters, and parameters are set in relation to other parameters.

Value

an objective function that can be optimized via [spot](#).

getPredf	<i>Get predictions from mlr</i>
----------	---------------------------------

Description

mlrTools This function receives a configuration for a tuning experiment, and returns predicted values.

Usage

```
getPredf(config, timeout = 3600)
```

Arguments

config	list
timeout	integer, time in seconds after which a model (learner) evaluation will be aborted.

Value

an prediction function that can be called via [spot](#). It basically provides the result from a call to [resample](#): `resample(lrn, task, resample, measures = measures, show.info = FALSE)`,

getSimpleKerasModel	<i>getSimpleKerasModel</i>
---------------------	----------------------------

Description

build, compile, and train a simple model (for testing)

Usage

```
getSimpleKerasModel(specList, kerasConf = getKerasConf())
```

Arguments

specList	spec
kerasConf	keras configuration. Default: return value from getKerasConf .

Value

model. Fitted keras model

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  target <- "age"
  nobs <- 1000
  batch_size <- 32
  prop <- 2/3
  dfCensus <- getDataCensus(target = target,
  nobs = nobs)
  data <- getGenericTrainValTestData(dfGeneric = dfCensus,
  prop = prop)
  specList <- genericDataPrep(data=data, batch_size = batch_size)
  kerasConf <- getKerasConf()
  simpleModel <- getSimpleKerasModel(specList = specList,
  kerasConf = kerasConf)
}
```

getVarNames

Get variable names or subsets of variable names

Description

Get variable names or subsets of variable names

Usage

```
getVarNames(model, i = "all")
```

Arguments

model from [getModelConf](#), e.g., "dl".

i index for selecting subsets. Default is "all".

Value

vector of variable names. Returns NA if wrong indices are selected.

Examples

```
# Default is return all:
getVarNames(model="d1")
getVarNames(model="d1",i=3)
getVarNames(model="d1",i=c(1,3,5))
# var name does not exists, so return NA
getVarNames(model="d1",i=c(100))
```

ggparcoordPrepare *Build data frame for ggparcoord (parallel plot)*

Description

Build data frame for ggparcoord (parallel plot)

Usage

```
ggparcoordPrepare(
  x,
  y,
  xlab = NULL,
  ylab = NULL,
  probs = seq(0.25, 0.75, 0.25),
  yrange = NULL
)
```

Arguments

x	elements x, e.g., result from a spot run.
y	associated function values
xlab	character, the value of the independent variable
ylab	character, the value of the dependent variable predicted by the corresponding model.
probs	quantile probabilities. Default: <code>seq(0, 1, 0.25)</code>
yrange	y interval

Value

data frame for [ggparcoord](#)

Examples

```

require(SPOT)
require(GGally)
n <- 4 # param
k <- 50 # samples
x <- designUniformRandom(rep(0,n), rep(1,n),control=list(size=k))
y <- matrix(0, nrow=k,ncol=1)
y <- funSphere(x)
result <- list(x=x, y=y)
df <- ggparcoordPrepare(x=result$x,
                        y=result$y,
                        xlab=result$control$parNames,
                        probs = c(0.25, 0.5, 0.75))
                        #probs = c(0.1, 0.9) # c(0.9,0.95) )#seq(0.25, 1, 0.25))

m <- ncol(df)
splineFactor <- max(1, floor(2*m))
ggparcoord(data=df, columns = 1:(m-2), groupColumn = m,
scale = "uniminmax", boxplot = FALSE, alphaLines = 0.2,showPoints = TRUE)
##

require(SPOT)
require(GGally)
result <- spot(x=NULL,
              fun=funSphere,
              lower=rep(-1,3),
              upper= rep(1,3),
              control=list(funEvals=20,
                          model=buildKriging,
                          modelControl=list(target="y")))

df <- ggparcoordPrepare(x=result$x,
                        y=result$y,
                        xlab=result$control$parNames,
                        probs = c(0.25, 0.5, 0.75)) # c(0.9,0.95) )#seq(0.25, 1, 0.25))

m <- ncol(df)
splineFactor <- max(1, floor(2*m))
ggparcoord(data=df, columns = 1:(m-2), groupColumn = m,
splineFactor = splineFactor, scale = "uniminmax",
boxplot = FALSE, alphaLines = 0.2,showPoints = TRUE, scaleSummary = "median")

```

ggplotProgress

simple progress plot

Description

simple progress plot

Usage

```
ggplotProgress(
  dfRun,
  xlabel = "function evaluations",
  ylabel = "MMCE",
  aspectRatio = 2,
  scalesFreeFixed = "free_y",
  nColumns = 3
)
```

Arguments

dfRun	data frame, e.g., result from prepareProgressPlot .
xlabel	x label
ylabel	y label
aspectRatio	aspect.ratio
scalesFreeFixed	"free_x", "free_y" or "fixed"
nColumns	number of columns

Value

p ggplot

int2fact	<i>Helper function: transform integer to factor</i>
----------	---

Description

This function re-codes a factor with pre-specified factor levels, using an integer encoding as input.

Usage

```
int2fact(x, lvls)
```

Arguments

x	an integer vector (that represents factor vector) to be transformed
lvls	the original factor levels used

Value

the same factor, now coded with the original levels

kerasBuildCompile *evalKerasGeneric model building and compile*

Description

Hyperparameter Tuning: Keras Generic Classification Function.

Usage

```
kerasBuildCompile(FLAGS, kerasConf, specList)
```

Arguments

FLAGS	flags. list of hyperparameter values. If NULL, a simple keras model will be build, which is considered default (see getSimpleKerasModel).
kerasConf	List of additional parameters passed to keras as described in getKerasConf . Default: <code>kerasConf = getKerasConf()</code> .
specList	prepared data. See genericDataPrep . See getGenericTrainValTestData .

Details

Trains a simple deep NN on a generic data set. Standard Code from <https://tensorflow.rstudio.com/> Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Value

list with function values (training, validation, and test loss/accuracy, and keras model information)

See Also

[getKerasConf](#)
[funKerasGeneric](#)
[fit](#)

kerasCompileResult *Generate result from keras run*

Description

Compile a matrix with training, validation, and test results

Usage

```
kerasCompileResult(y, kerasConf)
```

Arguments

`y` (1x6)-dim matrix with the following entries: trainingLoss, negTrainingAccuracy, validationLoss, negValidationAccuracy, testLoss, and negTestAccuracy.

`kerasConf` keras configuration generated with [getKerasConf](#)

Details

All values should be minimized: accuracies will be negative. The (1x7)-dim result matrix has the following entries

`returnValue`: Metric used for optimization. Default: "validationLoss".

`trainingLoss`: training loss.

`negTrainingAccuracy`: negative training accuracy.

`validationLoss`: validation loss.

`negValidationAccuracy`: negative validation accuracy.

`testLoss`: test loss.

`negTestAccuracy`: negative test accuracy.

Value

result matrix

See Also

[evalKerasMnist](#)

[funKerasMnist](#)

Examples

```
x <- 1
testLoss <- x
negTestAccuracy <- 1-x
validationLoss <- x/2
negValidationAccuracy <- 1-x/2
trainingLoss <- x/3
negTrainingAccuracy <- 1-x/3
y <- matrix(c(trainingLoss, negTrainingAccuracy,
validationLoss, negValidationAccuracy,
testLoss, negTestAccuracy), 1,6)
kerasConf <- list()
kerasConf$returnValue <- "testLoss"
sum(kerasCompileResult(y, kerasConf)) == 4
kerasConf$returnValue <- "negTestAccuracy"
sum(kerasCompileResult(y, kerasConf)) == 3
kerasConf$returnValue <- "validationLoss"
sum(kerasCompileResult(y, kerasConf))*2 == 7
kerasConf$returnValue <- "negValidationAccuracy"
sum(kerasCompileResult(y, kerasConf))*2 == 7
```

```
kerasConf$returnValue <- "trainingLoss"
sum(kerasCompileResult(y, kerasConf))*3 == 10
kerasConf$returnValue <- "negTrainingAccuracy"
sum(kerasCompileResult(y, kerasConf))*3 == 11
```

kerasEvalPrediction *Evaluate keras prediction*

Description

Evaluates prediction from keras model using several metrics based on training, validation and test data

Usage

```
kerasEvalPrediction(pred, testScore = c(NA, NA), specList, metrics, kerasConf)
```

Arguments

pred	prediction from keras predict
testScore	additional score values
specList	spec with target
metrics	keras metrics (history)
kerasConf	keras config

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  library(tfdatasets)
  library(keras)
  target <- "age"
  batch_size <- 32
  prop <- 2/3
  dfCensus <- getDataCensus(nobs=1000,
                           target = target)
  data <- getGenericTrainValTestData(dfGeneric = dfCensus,
  prop = prop)
  specList <- genericDataPrep(data=data, batch_size = batch_size)
  ## spec test data has 334 elements:
  str(specList$testGeneric$target)
  ## simulate test:
```

```

pred <- runif(length(specList$testGeneric$target))
kerasConf <- getKerasConf()
simpleModel <- getSimpleKerasModel(specList=specList,
                                kerasConf=kerasConf)
FLAGS <- list(epochs=16)
y <- kerasFit(model=simpleModel,
             specList = specList,
             FLAGS = FLAGS,
             kerasConf = kerasConf)
simpleModel <- y$model
history <- y$history
# evaluate on test data
pred <- predict(simpleModel, specList$testGeneric)
## in use keras evaluation (test error):
testScore <-
keras::evaluate(simpleModel,
               tfdatasets::dataset_use_spec(dataset=specList$test_ds_generic,
               spec=specList$specGeneric_prep),
               verbose = kerasConf$verbose)
kerasEvalPrediction(pred=pred,
                   testScore = testScore,
                   specList = specList,
                   metrics = history$metrics,
                   kerasConf = kerasConf
                   )
}

```

kerasFit

kerasFit.fit

Description

Hyperparameter Tuning: Keras Generic Classification Function.

Usage

```
kerasFit(model, specList, FLAGS, kerasConf)
```

Arguments

model	model If NULL, a simple keras model will be build, which is considered default (see getSimpleKerasModel).
specList	prepared data. See genericDataPrep . See getGenericTrainValTestData .
FLAGS	flags, see also mapX2FLAGS
kerasConf	List of additional parameters passed to keras as described in getKerasConf . Default: <code>kerasConf = getKerasConf()</code> .

Details

Trains a simple deep NN on a generic data set. Standard Code from <https://tensorflow.rstudio.com/> Modified by T. Bartz-Beielstein (tbb@bartzundbartz.de)

Value

list with function values (training, validation, and test loss/accuracy, and keras model information)

See Also

[getKerasConf](#)

[funKerasGeneric](#)

[fit](#)

kerasReturnDummy	<i>Return dummy values</i>
------------------	----------------------------

Description

Return dummy values

Usage

```
kerasReturnDummy(kerasConf)
```

Arguments

kerasConf keras configuration list

Value

y row matrix of random (uniformly distributed) return values

Examples

```
kerasConf <- getKerasConf()  
kerasReturnDummy(kerasConf)
```

makeLearnerFromHyperparameters
Make mlr learner from conf and hyperparameter vector

Description

calls makelearner

Usage

```
makeLearnerFromHyperparameters(x = NULL, cfg = NULL)
```

Arguments

x	hyperparameter vector
cfg	configuration list

Value

mlr learner

mapX2FLAGS *Map x parameters to a list of named values*

Description

numerical parameters are mapped to their meanings, e.g., x[1] to "dropout rate".

Usage

```
mapX2FLAGS(x, model = "d1")
```

Arguments

x	matrix input values.
model	(char) network type, e.g., "cnn" or "d1". Default: "d1"

Details

For a "dl" network, the parameter vector x is mapped to the following FLAGS:

$x[1]$: dropout dropout rate first layer.

$x[2]$: dropoutfac dropout factor (multiplier).

$x[3]$: units number of units in the first layer.

$x[4]$: unitsfact units factor (multiplier).

$x[5]$: learning_rate learning rate for optimizer. See, e.g.: `link{optimizer_sgd}`

$x[6]$: epochs number of training epochs.

$x[7]$: beta_1 The exponential decay rate for the 1st moment estimates. float, $0 < \beta < 1$. Generally close to 1.

$x[8]$: beta_2 The exponential decay rate for the 2nd moment estimates. float, $0 < \beta < 1$. Generally close to 1.

$x[9]$: layers number of layers.

$x[10]$: epsilon float ≥ 0 . Fuzz factor. If NULL, defaults to `k_epsilon()`.

$x[11]$: optimizer integer. Specifies optimizer.

Value

FLAGS named list (parameter names as specified in `getModelConf`), e.g., for "dl": dropout, dropoutfac, units, unitsfact, learning_rate, epochs, beta_1, beta_2, layers, epsilon, optimizer

Examples

```
## First example: dense neural net
x <- getModelConf(list(model="dl"))$defaults
mapX2FLAGS(x=x, model = "dl")
## Second example: convnet
x <- getModelConf(list(model="cnn"))$defaults
mapX2FLAGS(x=x, model = "cnn")
```

MSE

mean squared errors

Description

mean squared errors

Usage

`MSE(y, yhat)`

Arguments

y	actual value
yhat	predicted value

Value

mean squared errors

optimizer_adadelta *Adadelta optimizer.*

Description

Adadelta optimizer as described in [ADADELTA: An Adaptive Learning Rate Method](<https://arxiv.org/abs/1212.5701>).

Usage

```
optimizer_adadelta(
  learning_rate = 0,
  rho = 0.95,
  epsilon = NULL,
  decay = 0,
  clipnorm = NULL,
  clipvalue = NULL,
  ...
)
```

Arguments

learning_rate	float >= 0. Learning rate.
rho	float >= 0. Decay factor.
epsilon	float >= 0. Fuzz factor. If 'NULL', defaults to 'k_epsilon()'.
decay	float >= 0. Learning rate decay over each update.
clipnorm	Gradients will be clipped when their L2 norm exceeds this value.
clipvalue	Gradients will be clipped when their absolute value exceeds this value.
...	Unused, present only for backwards compatability

Note

To enable compatibility with the ranges of the learning rates of the other optimizers, the learning rate `learning_rate` is internally mapped to `1 - learning_rate`. That is, a learning rate of 0 will be mapped to 1 (which is the default.) It is recommended to leave the parameters of this optimizer at their default values.

See Also

Other optimizers: [optimizer_adagrad\(\)](#), [optimizer_adamax\(\)](#), [optimizer_adam\(\)](#), [optimizer_nadam\(\)](#), [optimizer_rmsprop\(\)](#), [optimizer_sgd\(\)](#)

optimizer_adagrad	<i>Adagrad optimizer</i>
-------------------	--------------------------

Description

Adagrad optimizer as described in [Adaptive Subgradient Methods for Online Learning and Stochastic Optimization](<https://www.jmlr.org/papers/volume12/duchi11a/duchi11a.pdf>).

Usage

```
optimizer_adagrad(
    learning_rate = 0.01,
    epsilon = NULL,
    decay = 0,
    clipnorm = NULL,
    clipvalue = NULL,
    ...
)
```

Arguments

learning_rate	float >= 0. Learning rate.
epsilon	float >= 0. Fuzz factor. If 'NULL', defaults to 'k_epsilon()'.
decay	float >= 0. Learning rate decay over each update.
clipnorm	Gradients will be clipped when their L2 norm exceeds this value.
clipvalue	Gradients will be clipped when their absolute value exceeds this value.
...	Unused, present only for backwards compatability

Note

To enable compatibility with the ranges of the learning rates of the other optimizers, the learning rate `learning_rate` is internally mapped to $10 * learning_rate$. That is, a learning rate of 0.001 will be mapped to 0.01 (which is the default.)

See Also

Other optimizers: [optimizer_adadelat\(\)](#), [optimizer_adamax\(\)](#), [optimizer_adam\(\)](#), [optimizer_nadam\(\)](#), [optimizer_rmsprop\(\)](#), [optimizer_sgd\(\)](#)

optimizer_adam	<i>Adam optimizer</i>
----------------	-----------------------

Description

Adam optimizer as described in [Adam - A Method for Stochastic Optimization](<https://arxiv.org/abs/1412.6980v8>).

Usage

```
optimizer_adam(
  learning_rate = 0.001,
  beta_1 = 0.9,
  beta_2 = 0.999,
  epsilon = NULL,
  decay = 0,
  amsgrad = FALSE,
  clipnorm = NULL,
  clipvalue = NULL,
  ...
)
```

Arguments

learning_rate	float ≥ 0 . Learning rate.
beta_1	The exponential decay rate for the 1st moment estimates. float, $0 < \beta < 1$. Generally close to 1.
beta_2	The exponential decay rate for the 2nd moment estimates. float, $0 < \beta < 1$. Generally close to 1.
epsilon	float ≥ 0 . Fuzz factor. If 'NULL', defaults to 'k_epsilon()'.
decay	float ≥ 0 . Learning rate decay over each update.
amsgrad	Whether to apply the AMSGrad variant of this algorithm from the paper "On the Convergence of Adam and Beyond".
clipnorm	Gradients will be clipped when their L2 norm exceeds this value.
clipvalue	Gradients will be clipped when their absolute value exceeds this value.
...	Unused, present only for backwards compatability

References

- [Adam - A Method for Stochastic Optimization](<https://arxiv.org/abs/1412.6980v8>) - [On the Convergence of Adam and Beyond](<https://openreview.net/forum?id=ryQu7f-RZ>)

Note

Default parameters follow those provided in the original paper.

See Also

Other optimizers: [optimizer_adadelta\(\)](#), [optimizer_adagrad\(\)](#), [optimizer_adamax\(\)](#), [optimizer_nadam\(\)](#), [optimizer_rmsprop\(\)](#), [optimizer_sgd\(\)](#)

optimizer_adamax	<i>Adamax optimizer</i>
------------------	-------------------------

Description

Adamax optimizer from Section 7 of the [Adam paper](https://arxiv.org/abs/1412.6980v8). It is a variant of Adam based on the infinity norm.

Usage

```
optimizer_adamax(
  learning_rate = 0.002,
  beta_1 = 0.9,
  beta_2 = 0.999,
  epsilon = NULL,
  decay = 0,
  clipnorm = NULL,
  clipvalue = NULL,
  ...
)
```

Arguments

learning_rate	float ≥ 0 . Learning rate.
beta_1	The exponential decay rate for the 1st moment estimates. float, $0 < \beta < 1$. Generally close to 1.
beta_2	The exponential decay rate for the 2nd moment estimates. float, $0 < \beta < 1$. Generally close to 1.
epsilon	float ≥ 0 . Fuzz factor. If 'NULL', defaults to 'k_epsilon()'.
decay	float ≥ 0 . Learning rate decay over each update.
clipnorm	Gradients will be clipped when their L2 norm exceeds this value.
clipvalue	Gradients will be clipped when their absolute value exceeds this value.
...	Unused, present only for backwards compatability

Note

To enable compatibility with the ranges of the learning rates of the other optimizers, the learning rate `learning_rate` is internally mapped to $2 * learning_rate$. That is, a learning rat of 0.001 will be mapped to 0.002 (which is the default.)

See Also

Other optimizers: [optimizer_adadelat\(\)](#), [optimizer_adagrad\(\)](#), [optimizer_adam\(\)](#), [optimizer_nadam\(\)](#), [optimizer_rmsprop\(\)](#), [optimizer_sgd\(\)](#)

optimizer_nadam	<i>Nesterov Adam optimizer</i>
-----------------	--------------------------------

Description

Much like Adam is essentially RMSprop with momentum, Nadam is Adam RMSprop with Nesterov momentum.

Usage

```
optimizer_nadam(
    learning_rate = 0.002,
    beta_1 = 0.9,
    beta_2 = 0.999,
    epsilon = NULL,
    schedule_decay = 0.004,
    clipnorm = NULL,
    clipvalue = NULL,
    ...
)
```

Arguments

learning_rate	float ≥ 0 . Learning rate.
beta_1	The exponential decay rate for the 1st moment estimates. float, $0 < \beta < 1$. Generally close to 1.
beta_2	The exponential decay rate for the 2nd moment estimates. float, $0 < \beta < 1$. Generally close to 1.
epsilon	float ≥ 0 . Fuzz factor. If 'NULL', defaults to 'k_epsilon()'.
schedule_decay	Schedule decay.
clipnorm	Gradients will be clipped when their L2 norm exceeds this value.
clipvalue	Gradients will be clipped when their absolute value exceeds this value.
...	Unused, present only for backwards compatability

Details

Default parameters follow those provided in the paper.

Note

To enable compatibility with the ranges of the learning rates of the other optimizers, the learning rate `learning_rate` is internally mapped to $2 * \text{learning_rate}$. That is, a learning rate of 0.001 will be mapped to 0.002 (which is the default.)

See Also

[On the importance of initialization and momentum in deep learning](<https://www.cs.toronto.edu/~fritz/absps/momentum.pdf>)

Other optimizers: `optimizer_adadelat()`, `optimizer_adagrad()`, `optimizer_adamax()`, `optimizer_adam()`, `optimizer_rmsprop()`, `optimizer_sgd()`

<code>optimizer_rmsprop</code>	<i>RMSProp optimizer</i>
--------------------------------	--------------------------

Description

RMSProp optimizer

Usage

```
optimizer_rmsprop(
  learning_rate = 0.001,
  rho = 0.9,
  epsilon = NULL,
  decay = 0,
  clipnorm = NULL,
  clipvalue = NULL,
  ...
)
```

Arguments

<code>learning_rate</code>	float ≥ 0 . Learning rate.
<code>rho</code>	float ≥ 0 . Decay factor.
<code>epsilon</code>	float ≥ 0 . Fuzz factor. If 'NULL', defaults to 'k_epsilon()'.
<code>decay</code>	float ≥ 0 . Learning rate decay over each update.
<code>clipnorm</code>	Gradients will be clipped when their L2 norm exceeds this value.
<code>clipvalue</code>	Gradients will be clipped when their absolute value exceeds this value.
<code>...</code>	Unused, present only for backwards compatibility

Note

This optimizer is usually a good choice for recurrent neural networks.

See Also

Other optimizers: [optimizer_adadelat\(\)](#), [optimizer_adagrad\(\)](#), [optimizer_adamax\(\)](#), [optimizer_adam\(\)](#), [optimizer_nadam\(\)](#), [optimizer_sgd\(\)](#)

optimizer_sgd

Stochastic gradient descent (SGD) optimizer

Description

Stochastic gradient descent optimizer with support for momentum, learning rate decay, and Nesterov momentum.

Usage

```
optimizer_sgd(  
  learning_rate = 0.01,  
  momentum = 0,  
  decay = 0,  
  nesterov = FALSE,  
  clipnorm = NULL,  
  clipvalue = NULL,  
  ...  
)
```

Arguments

learning_rate	float ≥ 0 . Learning rate.
momentum	float ≥ 0 . Parameter that accelerates SGD in the relevant direction and dampens oscillations.
decay	float ≥ 0 . Learning rate decay over each update.
nesterov	boolean. Whether to apply Nesterov momentum.
clipnorm	Gradients will be clipped when their L2 norm exceeds this value.
clipvalue	Gradients will be clipped when their absolute value exceeds this value.
...	Unused, present only for backwards compatibility

Details

Based on: [\[keras/R/optimizers.R\]\(https://github.com/rstudio/keras/blob/main/R/optimizers.R\)](#). The following code is commented: `backcompat_fix_rename_lr_to_learning_rate(...)`

Value

Optimizer for use with `compile.keras.engine.training.Model`.

Note

To enable compatibility with the ranges of the learning rates of the other optimizers, the learning rate `learning_rate` is internally mapped to $10 * learning_rate$. That is, a learning rate of 0.001 will be mapped to 0.01 (which is the default.)

See Also

Other optimizers: [optimizer_adadelta\(\)](#), [optimizer_adagrad\(\)](#), [optimizer_adamax\(\)](#), [optimizer_adam\(\)](#), [optimizer_nadam\(\)](#), [optimizer_rmsprop\(\)](#)

plotParallel	<i>Parallel coordinate plot of a data set</i>
--------------	---

Description

Parallel plot based on [ggparcoord](#).

Usage

```
plotParallel(
  result,
  xlab = NULL,
  ylab = NULL,
  yrange = NULL,
  splineFactor = 1,
  colorOption = "A",
  scale = "uniminmax",
  boxplot = FALSE,
  alphaLines = 0.1,
  showPoints = TRUE,
  title = "",
  probs = seq(0.25, 0.75, 0.25),
  ...
)
```

Arguments

<code>result</code>	the result list returned by spot , importantly including the data <code>x</code> , <code>y</code> .
<code>xlab</code>	character, the value of the independent variable
<code>ylab</code>	character, the value of the dependent variable predicted by the corresponding model.
<code>yrange</code>	a two-element vector that specifies the range of <code>y</code> values to consider (data outside of that range will be excluded).

splineFactor	logical or numeric operator indicating whether spline interpolation should be used. Numeric values will multiplied by the number of columns, TRUE will default to cubic interpolation, AsIs to set the knot count directly and 0, FALSE, or non-numeric values will not use spline interpolation. See ggparcoord . Default: "A".
colorOption	A character string indicating the colormap option to use. Four options are available: "magma" (or "A"), "inferno" (or "B"), "plasma" (or "C"), "viridis" (or "D", the default option) and "cividis" (or "E"). See scale_colour_viridis_d
scale	method used to scale the variables. Default: "uniminmax".
boxplot	logical operator indicating whether or not boxplots should underlay the distribution of each variable
alphaLines	value of alpha scaler for the lines of the parcoord plot or a column name of the data. Default: 0.1
showPoints	logical operator indicating whether points should be plotted or not. Default: TRUE
title	character string denoting the title of the plot. Default: "".
probs	quantile probabilities. Default: seq(0, 1, 0.25)
...	additional parameters to be passed to ggparcoord .

Value

plotly parallel coordinate plot ('parcoords') visualization (based on [plot_ly](#))

See Also

[plotFunction](#), [plotData](#)

Examples

```
require("SPOT")
res <- spot(x=NULL,
           funSphere,
           lower=rep(-1,3),
           upper=rep(1,3),
           control=list(funEvals=25))
plotParallel(res, scale="std")
```

plotSensitivity

Sensitivity ggplot of a model

Description

Generates a sensitivity plot.

Usage

```
plotSensitivity(  
  object,  
  s = 100,  
  xlab = paste("x", 1:ncol(object$x), sep = " "),  
  ylab = "y",  
  type = "best",  
  agg.sample = 100,  
  agg.fun = mean,  
  ...  
)
```

Arguments

object	the result list returned by <code>spot</code> , importantly including a <code>modelFit</code> , and the data <code>x</code> , <code>y</code> .
s	number of samples along each dimension.
xlab	a vector of characters, giving the labels for each of the two independent variables.
ylab	character, the value of the dependent variable predicted by the corresponding model.
type	string describing the type of the plot: "best" (default) shows sensitivity around optimum, "contour",
agg.sample	number of samples for aggregation type (type="agg").
agg.fun	function for aggregation (type="agg").
...	additional parameters (currently unused).

Value

ggplot2 visualization

See Also

[plotFunction](#), [plotData](#)

plot_function_surface *Surface plot*

Description

A (filled) contour plot or perspective plot of a function, interactive via `plotly`.

Usage

```

plot_function_surface(
  f = function(x) {
    rowSums(x^2)
  },
  lower = c(0, 0),
  upper = c(1, 1),
  type = "filled.contour",
  s = 100,
  xlab = "x1",
  ylab = "x2",
  zlab = "y",
  color.palette = terrain.colors,
  title = " ",
  levels = NULL,
  points1,
  points2,
  pch1 = 20,
  pch2 = 8,
  lwd1 = 1,
  lwd2 = 1,
  cex1 = 1,
  cex2 = 1,
  col1 = "blue",
  col2 = "red",
  ...
)

```

Arguments

<code>f</code>	function to be plotted. The function should either be able to take two vectors or one matrix specifying sample locations. i.e. $z=f(X)$ or $z=f(x_2, x_1)$ where Z is a two column matrix containing the sample locations x_1 and x_2 .
<code>lower</code>	boundary for x_1 and x_2 (defaults to $c(0, 0)$).
<code>upper</code>	boundary (defaults to $c(1, 1)$).
<code>type</code>	string describing the type of the plot: "filled.contour" (default), "contour", "persp" (perspective), or "persp3d" plot. Note that "persp3d" is based on the plotly package and will work in RStudio, but not in the standard RGui.
<code>s</code>	number of samples along each dimension. e.g. f will be evaluated s^2 times.
<code>xlab</code>	lable of first axis
<code>ylab</code>	lable of second axis
<code>zlab</code>	lable of third axis
<code>color.palette</code>	colors used, default is <code>terrain.color</code>
<code>title</code>	of the plot
<code>levels</code>	number of levels for the plotted function value. Will be set automatically with default <code>NULL</code> .. (contour plots only)

points1	can be omitted, but if given the points in this matrix are added to the plot in form of dots. Contour plots and persp3d only. Contour plots expect matrix with two columns for coordinates. 3Dperspective expects matrix with three columns, third column giving the corresponding observed value of the plotted function.
points2	can be omitted, but if given the points in this matrix are added to the plot in form of crosses. Contour plots and persp3d only. Contour plots expect matrix with two columns for coordinates. 3Dperspective expects matrix with three columns, third column giving the corresponding observed value of the plotted function.
pch1	pch (symbol) setting for points1 (default: 20). (contour plots only)
pch2	pch (symbol) setting for points2 (default: 8). (contour plots only)
lwd1	line width for points1 (default: 1). (contour plots only)
lwd2	line width for points2 (default: 1). (contour plots only)
cex1	cex for points1 (default: 1). (contour plots only)
cex2	cex for points2 (default: 1). (contour plots only)
col1	color for points1 (default: "black"). (contour plots only)
col2	color for points2 (default: "black"). (contour plots only)
...	additional parameters passed to contour or filled.contour

Value

plotly visualization (based on [plot_ly](#))

plot_parallel	<i>Parallel coordinate plot of a data set</i>
---------------	---

Description

mlrTools

Usage

```
plot_parallel(
  object,
  yrange = NULL,
  yvar = 1,
  xlab = paste("x", 1:ncol(x), sep = ""),
  ylab = "y",
  ...
)
```

Arguments

object	the result list returned by <code>spot</code> , importantly including a <code>modelFit</code> , and the data <code>x, y</code> .
yrange	a two-element vector that specifies the range of y values to consider (data outside of that range will be excluded).
yvar	integer which specifies the variable that is displayed on the color scale. <code>yvar==1</code> (default) means that the y-variable is shown (tuned measure). Larger integers mean that respective columns from <code>logInfo</code> are used (i.e., <code>yvar</code> specifies the respective column number, starting with 2 for the first logged value).
xlab	a vector of characters, giving the labels for each of the two independent variables.
ylab	character, the value of the dependent variable predicted by the corresponding model.
...	additional parameters (currently unused).

Value

plotly parallel coordinate plot ('parcoords') visualization (based on `plot_ly`)

See Also

`plotFunction`, `plotData`

plot_sensitivity *Sensitivity plot of a model*

Description

mlrTools

Usage

```
plot_sensitivity(
  object,
  s = 100,
  xlab = paste("x", 1:ncol(object$x), sep = ""),
  ylab = "y",
  type = "best",
  agg.sample = 100,
  agg.fun = mean,
  ...
)
```

Arguments

object	the result list returned by <code>spot</code> , importantly including a <code>modelFit</code> , and the data <code>x</code> , <code>y</code> .
s	number of samples along each dimension.
xlab	a vector of characters, giving the labels for each of the two independent variables.
ylab	character, the value of the dependent variable predicted by the corresponding model.
type	string describing the type of the plot: "best" (default) shows sensitivity around optimum, "contour", "persp" (perspective), or "persp3d" plot. Note that "persp3d" is based on the <code>plotly</code> package and will work in RStudio, but not in the standard RGui.
agg.sample	number of samples for aggregation type (type="agg").
agg.fun	function for aggregation (type="agg").
...	additional parameters (currently unused).

Value

plotly visualization (based on `plot_ly`)

See Also

[plotFunction](#), [plotData](#)

plot_surface	<i>Surface plot of a model</i>
--------------	--------------------------------

Description

A (filled) contour or perspective plot of a fitted model.

Usage

```
plot_surface(
  object,
  which = if (ncol(object$x) > 1 & tolower(type) != "singledim") {
    1:2
  } else {
    1
  },
  constant = object$x[which.min(unlist(object$y)), ],
  xlab = paste("x", which, sep = ""),
  ylab = "y",
  type = "filled.contour",
  ...
)
```

Arguments

object	the result list returned by <code>spot</code> , importantly including a <code>modelFit</code> , and the data <code>x</code> , <code>y</code> .
which	a vector with two elements, each an integer giving the two independent variables of the plot (the integers are indices of the respective data set).
constant	a numeric vector that states for each variable a constant value that it will take on if it is not varied in the plot. This affects the parameters not selected by the <code>which</code> parameter. By default, this will be fixed to the best known solution, i.e., the one with minimal <code>y</code> -value, according to <code>which.min(object\$y)</code> . The length of this numeric vector should be the same as the number of columns in <code>object\$x</code>
xlab	a vector of characters, giving the labels for each of the two independent variables.
ylab	character, the value of the dependent variable predicted by the corresponding model.
type	string describing the type of the plot: <code>"filled.contour"</code> (default), <code>"contour"</code> , <code>"persp"</code> (perspective), or <code>"persp3d"</code> plot. Note that <code>"persp3d"</code> is based on the <code>plotly</code> package and will work in RStudio, but not in the standard RGui.
...	additional parameters passed to the <code>contour</code> or <code>filled.contour</code> function.

Value

plotly visualization (based on [plot_ly](#))

predDlCensus	<i>Predict deep learning models on Census data</i>
--------------	--

Description

Predict deep learning models on Census data

Usage

```
predDlCensus(
  x = NULL,
  target = "age",
  task.type = "classif",
  nobs = 10000,
  nfactors = "high",
  nnumericals = "high",
  cardinality = "high",
  cachedir = "oml.cache",
  k = 1,
  prop = 2/3,
  batch_size = 32,
  verbosity = 0
)
```

Arguments

x	matrix with untransformed hyperparameters, e.g., result from spot . Hyperparameters will be transformed in predDICensus with transformX and transformations defined in getModelConf .
target	target
task.type	class/reg
nobs	number of observations, max: 229,285
nfactors	(character) number of factor variables
nnumericals	(character) number of numerical variables
cardinality	(character) cardinality
cachedir	cache directory
k	number of repeats
prop	vector. proportion between train / test and train/val. Default: 2/3. If one value is given, the same proportion will be used for both splits. Otherwise, the first entry is used for the test/training split and the second value for the training/validation split. If the second value is 1, the validation set is empty. Given prop = (p1 , p2), the data will be partitioned as shown in the following two steps: Step 1: train1 = p1*data and test = (1-p1)*data Step 2: train2 = p2*train1 = p2*p1*data and val = (1-p2)*train1 = (1-p2)*p1*data Note: If p2=1, no validation data will be generated.
batch_size	batch_size. Default: 32.
verbosity	verbosity. Default: 0

Value

list of matrices with true and predicted values.

trueY true values

hatY predicted values

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  cfg <- getModelConf(list(model="dl"))
  x <- matrix(cfg$defaults, nrow=1)
  res <- predDICensus(x=x, k=2)
}
```

 predMlCensus

Predict machine learning models on Census data

Description

Predict machine learning models on Census data

Usage

```
predMlCensus(
  x = NULL,
  model = NULL,
  target = "age",
  task.type = "classif",
  nobs = 10000,
  nfactors = "high",
  nnumericals = "high",
  cardinality = "high",
  cachedir = "oml.cache",
  k = 1,
  prop = 2/3,
  verbosity = 0
)
```

Arguments

x	matrix hyperparameter, e.g., result from spot Load result data for ml model to get the hyperparameter vector x, e.g., <code>load("data/resd11.RData")</code> and <code>x <- result\$xbest</code> or use default.
model	character ml model, e.g., "kkn" run: <code>result\$xbest</code> . If NULL, default parameters will be used. Default: NULL.
target	target
task.type	class/reg
nobs	number of observations, max: 229,285
nfactors	(character) number of factor variables
nnumericals	(character) number of numerical variables
cardinality	(character) cardinality
cachedir	cachedir
k	number of repeats
prop	split proportion. Default: <code>c(3/5, 1)</code> .
verbosity	verbsity. Default: 0

Value

list of matrices with predictions and true values

```
prepareComparisonPlot prepare data frame for comparisons (boxplots, violin plots)
```

Description

converts result from a `spot` run into the long format for `ggplot`.

Usage

```
prepareComparisonPlot(
  runNrMl,
  runNrDl,
  directory,
  defaultModelList = list("dl", "cvglmnet", "kknn", "ranger", "rpart", "svm", "xgboost"),
  tunedModelList = list("dl", "cvglmnet", "kknn", "ranger", "rpart", "svm", "xgboost")
)
```

Arguments

<code>runNrMl</code>	run number (character) of ml models
<code>runNrDl</code>	run number (character) of dl models
<code>directory</code>	location of the (non-default, e.g., tuned) parameter file
<code>defaultModelList</code>	default model list. Default: <code>list("dl", "cvglmnet", "kknn", "ranger", "rpart", "svm", "xgboost")</code>
<code>tunedModelList</code>	tuned model list. Default: <code>list("dl", "cvglmnet", "kknn", "ranger", "rpart", "svm", "xgboost")</code>

Value

data frame with results:

`x` integer representing step

`y` corresponding function value at step `x`.

`name` ml/dl model name, e.g., `ranger`

`size` initial design size.

`yInitMin` min `y` value before SMBO is started, based on the initial design only.

Examples

```
### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
```

```
if(PYTHON_RETICULATE){
runNrM1 <- list("15")
runNrD1 <- list("28")
directory <- "../book/data"
prepareComparisonPlot(runNrM1,
                      runNrD1,
                      directory)
}
```

prepareProgressPlot *prepare data frame for progress plot*

Description

converts result from a [spot](#) run into the long format.

Usage

```
prepareProgressPlot(modelList, runNr, directory = NULL, maxY = NULL)
```

Arguments

modelList	ml/dl model (character)
runNr	run number (character)
directory	location of the (non-default, e.g., tuned) parameter file. Note: load result only when directory is specified, otherwise use (only one!) result from the workspace.
maxY	max number of y values. If NULL then all y values are used.

Value

data frame with results:

x integer representing step

y corresponding function value at step x.

name ml/dl model name, e.g., ranger

size initial design size.

yInitMin min y value before SMBO is started, based on the initial design only.

Examples

```
modelList <- list("resD1")
runNr <- list("100")
result <- resD1100
directory <- NULL
prepareProgressPlot(modelList,
```

```
runNr,
directory)
```

```
prepare_data_plot      Prepare data for plots
```

Description

Data preparation

Usage

```
prepare_data_plot(
  model = buildRanger,
  modelControl = list(),
  x,
  namesx = paste("x", 1:ncol(x), sep = ""),
  y,
  namesy = "y",
  log = NULL,
  nameslog = NULL
)
```

Arguments

model	a function that can be used to build a model based on the data, e.g. : buildRanger or buildKriging. Default is buildRanger, since it is fast and robust.
modelControl	a list of control settings for the respective model. Default is an empty list (use default model controls).
x	a matrix of x-values to be plotted (i.e., columns are the independent variables, rows are samples). Should have same number of rows as y and log.
namesx	character vector, printable names for the x data. Should have same length as x has columns. Default is x1, x2, ...
y	a one-column matrix of y-values to be plotted (dependent variable). Should have same number of rows as x and log.
namesy	character, giving a printable name for y. Default is "y".
log	matrix, a data set providing (optional) additional dependent variables (but these are not modeled). Should have same number of rows as y and x.
nameslog	character vector, printable names for the log data. Should have same length as log has columns. Default is NULL (no names).

Value

list with plotting data and information

`prepare_spot_result_plot`*Prepare data (results from a tuning run) for plots*

Description

Preparation of the list elements used for plotting.

Usage

```
prepare_spot_result_plot(data, model = buildRanger, modelControl = list(), ...)
```

Arguments

<code>data</code>	a list containing the various data, e.g., as produced by a spot call.
<code>model</code>	a function that can be used to build a model based on the data, e.g. : buildRanger or buildKriging . Default is buildRanger , since it is fast and robust.
<code>modelControl</code>	a list of control settings for the respective model. Default is an empty list (use default model controls).
<code>...</code>	additional parameters passed to prepare_data_plot : <code>namesx</code> , <code>namesy</code> , <code>nameslog</code> character vectors providing names for x, y and logInfo data.

Value

list with plotting data and information generated with [prepare_data_plot](#)

`printf`*formatted output*

Description

Combine [sprintf](#) and [writeLines](#) to generate formatted output

Usage

```
printf(...)
```

Arguments

<code>...</code>	output to be printed
------------------	----------------------

Examples

```
x <- 123
printf("x value: %d", x)
```

printFLAGS	<i>Print parameter values from FLAG list</i>
------------	--

Description

Simple print method for FLAG list.

Usage

```
printFLAGS(FLAGS)
```

Arguments

FLAGS list of parameters, see [mapX2FLAGS](#)

resD1100	<i>Results from the spot() run dl100</i>
----------	--

Description

Details and the corresponding R code to generate the data can be found in the package vignette SPOTMiscVignette.Rmd.

Usage

```
resD1100
```

Format

A list of 9 values

xbest num:

ybest num:

x num

y num

logInfo logi

count int

msg chr

model fit List of 13

ybestVec num

RMSE	<i>root mean squared errors</i>
------	---------------------------------

Description

root mean squared errors

Usage

```
RMSE(y, yhat)
```

Arguments

y	actual value
yhat	predicted value

Value

root mean squared errors

scorePredictions	<i>Score results from pred</i>
------------------	--------------------------------

Description

errors for (actual, predicted) values. Based on package Metrics.

Usage

```
scorePredictions(val)
```

Arguments

val	list of matrices with true and predicted values, e.g., output from predM1Census
-----	---

Value

matrix with scores

selectKerasActivation *Select keras activation function*

Description

Select keras activation function

Usage

```
selectKerasActivation(activation)
```

Arguments

activation integer specifying the activation function. Can be one of the following: 1=NULL, 2=RELU

Value

activation function use with [funKerasMnist](#).

selectKerasOptimizer *Select keras optimizer*

Description

Select one of the following optimizers: "SDG", "RMSPROP", "ADAGRAD", "ADADELTA", "ADAM", "ADAMAX", "NADAM".

Usage

```
selectKerasOptimizer(  
  optimizer,  
  learning_rate = 0.01,  
  momentum = 0,  
  decay = 0,  
  nesterov = FALSE,  
  clipnorm = NULL,  
  clipvalue = NULL,  
  rho = 0.9,  
  epsilon = NULL,  
  beta_1 = 0.9,  
  beta_2 = 0.999,  
  amsgrad = FALSE,  
  ...  
)
```


Arguments

optimizer	integer specifying the algorithm. Can be one of the following: 1=SDG, 2=RMSPROP, 3=ADAGRAD, 4=ADADELTA, 5=ADAM, 6=ADAMAX, or 7=NADAM. ## SGD:
learning_rate	float >= 0. Learning rate.
momentum	float >= 0. Parameter that accelerates SGD in the relevant direction and dampens oscillations.
decay	float >= 0. Learning rate decay over each update.
nesterov	boolean. Whether to apply Nesterov momentum.
clipnorm	Gradients will be clipped when their L2 norm exceeds this value.
clipvalue	Gradients will be clipped when their absolute value exceeds this value. ### RMS:
rho	float >= 0. Decay factor.
epsilon	float >= 0. Fuzz factor. If 'NULL', defaults to 'k_epsilon()'. ### ADAM:
beta_1	The exponential decay rate for the 1st moment estimates. float, 0 < beta < 1. Generally close to 1.
beta_2	The exponential decay rate for the 2nd moment estimates. float, 0 < beta < 1. Generally close to 1.
amsgrad	Whether to apply the AMSGrad variant of this algorithm from the paper "On the Convergence of Adam and Beyond".
...	Unused, present only for backwards compatability

Value

Optimizer for use with `compile.keras.engine.training.Model`.

selectTarget	<i>Select target variable in a data frame</i>
--------------	---

Description

Select target variable in a data frame

Usage

```
selectTarget(df, target)
```

Arguments

df	data frame
target	character specification of the target variable

Value

df with entry target

Examples

```
df <- data.frame(cbind(x=1:2,
                      y=3:4))
df <- selectTarget(df=df, target="y")
```

sequentialBifurcation *Sequential Bifurcation*

Description

sequentialBifurcation is a wrapper function to [sb](#) from the [sensitivity](#) package.

Usage

```
sequentialBifurcation(
  fun,
  lower,
  upper,
  k,
  interaction = FALSE,
  verbosity = 0,
  ...
)
```

Arguments

fun	function
lower	bound of natural variables. Determines the number of parameters (variables).
upper	bound of natural variables
k	integer bifurcations. Must be smaller than the number of parameters.
interaction	logical TRUE if two-factor interactions should be considered. Default is FALSE.
verbosity	integer. If larger than zero, the designs are shown.
...	optional parameters passed to fun

Details

The model without interaction is $Y = \beta_0 + \sum_{i=1}^p \beta_i X_i$, while the model with two-factor interactions is $Y = \beta_0 + \sum_{i=1}^p \beta_i X_i + \sum_{1 \leq i < j \leq p} \gamma_{ij} X_i X_j$. In both cases, the factors are assumed to be uniformly distributed on $[-1,1]$. This is a difference with Bettonvil et al. where the factors vary across $[0,1]$ in the former case, while $[-1,1]$ in the latter. Another difference with Bettonvil et al. is that in the current implementation, the groups are splitted right in the middle.

Value

sa list with sensitivity information (effects) for subgroups.

References

B. Bettonvil and J. P. C. Kleijnen, 1996, Searching for important factors in simulation models with many factors: sequential bifurcations, *European Journal of Operational Research*, 96, 180–194.

 spotKeras

spotKeras

Description

A wrapper that calls SPOT when optimizing a keras model with data

Usage

```
spotKeras(x = NULL, fun, lower, upper, control, kerasConf, kerasData, ...)
```

Arguments

x	is an optional start point (or set of start points), specified as a matrix. One row for each point, and one column for each optimized parameter.
fun	is the objective function. It should receive a matrix x and return a matrix y. In case the function uses external code and is noisy, an additional seed parameter may be used, see the <code>control\$seedFun</code> argument below for details. Mostly, fun must have format $y = f(x, \dots)$. If a noisy function requires some specific seed handling, e.g., in some other non-R code, a seed can be passed to fun. For that purpose, the user must specify <code>control\$noise = TRUE</code> and fun should be <code>fun(x, seed, ...)</code>
lower	is a vector that defines the lower boundary of search space. This determines also the dimensionality of the problem.
upper	is a vector that defines the upper boundary of search space.
control	is a list with control settings for spot. See spotControl .
kerasConf	List of additional parameters passed to keras as described in getKerasConf .
kerasData	dataset to use
...	additional parameters passed to fun.

Value

This function returns a result list.

Examples

```

### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){

model <- "dl"
activeVars <- c("layers", "units", "epochs")
kerasConf <- getKerasConf()
kerasConf$active <- activeVars
cfg <- getModelConf("dl", active = activeVars)
lower <- cfg$lower
upper <- cfg$upper
types <- cfg$type
result <- spotKeras(x = NULL,
                    fun = funKerasMnist,
                    lower = lower,
                    upper = upper,
                    control = list(funEvals = 2,
                                   noise = TRUE,
                                   types = types,
                                   plots = FALSE,
                                   progress = TRUE,
                                   seedFun = 1,
                                   seedSPOT = 1,
                                   designControl = list(size = 1)),
                    kerasConf = kerasConf,
                    kerasData = getMnistData(kerasConf))
# The result does contain the active parameters only. To get the full vector, use
active2All(x=result$xbest, a=activeVars, model=model)
}

```

spotPlot

spot plot (generic function)

Description

A wrapper function for available plotting options in SPOT and SPOTMisc. Plotting functions from SPOT -> plotdata, plotModel, plotFunction. Plotting functions from SPOTMisc -> plot_parallel, plot_sensitivity.

spotPlot provides a higher level of abstraction and the users can use every plotting function only by calling spotPlot.

Usage

```
spotPlot(plotType, ...)
```

Arguments

`plotType` function type to be called. It should be given as either "data", "model", "fun", "parallel" or "sensitivity". Otherwise the function returns an error message.

... additional parameters passed to `plotData` or `plotModel`, `plotFunction`, `plot_parallel` or `plot_sensitivity`.

Author(s)

Alpar Guer <alpar.guer@smail.th-koeln.de>

See Also

[plotData](#)
[plotModel](#)
[plotFunction](#)

Examples

```
library("SPOT")
set.seed(1) # seed
k <- 30 # sample number
x <- matrix( cbind(runif(k)*10, runif(k)*10), k, 2) # create data
y <- funSphere(x) # generate random test data
fit <- buildLM(x,y) # create a model
result <- spot(x=NULL, funSphere, c(-5, -5), c(5, 5))

spotPlot(plotType="data", x, y, type="filled.contour")
spotPlot(plotType="model", object=fit, type="contour")
spotPlot(plotType="fun", f=function(x){rowSums(x^2)},
  lower=c(-10,0), upper=c(15,10), type="filled.contour")
spotPlot(plotType = "parallel", object=fit)
spotPlot(plotType = "sensitivity", object=result)
```

SSE

sum of squared errors

Description

sum of squared errors

Usage

SSE(y, yhat)

Arguments

y	actual value
yhat	predicted value

Value

sum of squared errors

startCensusRun	<i>Start hyperparameter optimization runs with spot based on US census data</i>
----------------	---

Description

Runs to compare standard machine learning and deep learning models

Usage

```
startCensusRun(
  modelList = list("dl", "cvglmnet", "kknn", "ranger", "rpart", "svm", "xgboost"),
  runNr = "000",
  SPOTVersion = "2.10.12",
  SPOTMiscVersion = "1.19.2",
  timebudget = 3600,
  target = "age",
  cachedir = "oml.cache",
  task.type = "classif",
  nobs = 10000,
  nfactors = "high",
  nnumericals = "high",
  cardinality = "high",
  data.seed = 1,
  prop = 2/3,
  batch_size = 32,
  tuner.seed = 1,
  returnValue = "validationLoss",
  initSizeFactor = 2,
  spotModel = buildKriging,
  spotOptim = optimDE,
  lower = NULL,
  upper = NULL,
  noise = TRUE,
  OCBA = TRUE,
  OCBABudget = 3,
  multiStart = 2,
  multFun = 200,
```

```

    handleNAsMethod = handleNAsMean,
    imputeCriteriaFuns = list(is.infinite, is.na, is.nan),
    krigingTarget = "ei",
    krigingUseLambda = TRUE,
    krigingReinterpolate = FALSE,
    defaultAsStartingPoint = TRUE,
    plots = FALSE,
    Rinit = 2,
    replicates = 2,
    resDummy = FALSE,
    verbosity = 0
  )

```

Arguments

modellist	list of models. Default: list("dl", "cvglmnet", "kknn", "ranger", "rpart", "svm", "xgboost")
runNr	character, specifies the run number. Default: "000"
SPOTVersion	smallest package version number
SPOTMiscVersion	smallest package version number
timebudget	time budget Default: 3600 (secs)
target	target "age"
cachedir	cache dir "oml.cache"
task.type	task type "classif"
nobs	number of observations 1e4
nfactors	number of factorial variables "high"
nnumericals	number of numerical variables "high"
cardinality	cardinality "high"
data.seed	1
prop	proportion 2 / 3
batch_size	batch size (for dl) 32
tuner.seed	seed for SPOT 1
returnValue	"validationLoss"
initSizeFactor	multiplier for the initial design size 2
spotModel	buildKriging
spotOptim	optimDE
lower	NULL
upper	NULL
noise	TRUE
OCBA	TRUE

```

OCBABudget      3
multiStart      2
multFun         200
handleNAsMethod
                  handleNAsMean
imputeCriteriaFuns
                  list(is.infinite, is.na, is.nan)
krigingTarget   "ei"
krigingUseLambda
                  TRUE
krigingReinterpolate
                  FALSE
defaultAsStartingPoint
                  TRUE
plots           FALSE
Rinit           2
replicates      2
resDummy        FALSE
verbosity       0

```

Examples

```

### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  library("dplyr")
  library("farff")
  library("GGally")
  library("keras")
  library("tensorflow")
  library("Metrics")
  library("mlr")
  library("reticulate")
  library("rpart")
  library("rpart.plot")
  library("SPOT")
  library("SPOTMisc")
  library("tfdatasets")
  library("rsample")
  startCensusRun(modellist=list("ranger", timebudget=60))
}

```

startMnistRun	<i>Start hyperparameter optimization runs with spot based on MNIST data</i>
---------------	---

Description

Runs to compare deep learning models. Note: Number of epochs is limited: `model <- "d1"; cfg <- getModelConf(model = model); cfg$upper[6] <- 5`

Usage

```
startMnistRun(  
  runNr = "000",  
  SPOTVersion = "2.11.4",  
  SPOTMiscVersion = "1.19.6",  
  encoding = "tensor",  
  network = "cnn",  
  timebudget = 60,  
  data.seed = 1,  
  prop = 2/3,  
  batch_size = 32,  
  tuner.seed = 1,  
  returnValue = "validationLoss",  
  initSizeFactor = 1,  
  spotModel = buildKriging,  
  spotOptim = optimDE,  
  lower = NULL,  
  upper = NULL,  
  noise = TRUE,  
  OCBA = FALSE,  
  OCBABudget = 0,  
  multiStart = 2,  
  multFun = 200,  
  handleNAsMethod = handleNAsMean,  
  imputeCriteriaFuns = list(is.infinite, is.na, is.nan),  
  krigingTarget = "ei",  
  krigingUseLambda = TRUE,  
  krigingReinterpolate = TRUE,  
  defaultAsStartingPoint = TRUE,  
  plots = FALSE,  
  Rinit = 1,  
  replicates = 1,  
  resDummy = FALSE,  
  verbosity = 0  
)
```

Arguments

runNr	character, specifies the run number. Default: "000"
SPOTVersion	smallest package version number
SPOTMiscVersion	smallest package version number
encoding	encoding: "oneHot" od "tensor". Default: "tensor"
network	network: "dl" odr "cnn". Default: "cnn"
timebudget	time budget Default: 3600 (secs)
data.seed	1
prop	proportion 2 / 3
batch_size	batch size (for dl) 32
tuner.seed	seed for SPOT 1
returnValue	"validationLoss"
initSizeFactor	multiplier for the initial design size 2
spotModel	buildKriging
spotOptim	optimDE
lower	NULL
upper	NULL
noise	TRUE
OCBA	TRUE
OCBABudget	3
multiStart	2
multFun	200
handleNAsMethod	handleNAsMean
imputeCriteriaFuns	list(is.infinite, is.na, is.nan)
krigingTarget	"ei"
krigingUseLambda	TRUE
krigingReinterpolate	FALSE
defaultAsStartingPoint	FALSE
plots	FALSE
Rinit	2
replicates	2
resDummy	FALSE
verbosity	0

Examples

```

### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  library("dplyr")
  library("farff")
  library("GGally")
  library("keras")
  library("tensorflow")
  library("Metrics")
  library("mlr")
  library("reticulate")
  library("rpart")
  library("rpart.plot")
  library("SPOT")
  library("SPOTMisc")
  library("tfdatasets")
  library("rsample")
  startMnistRun(timebudget=60, initSizeFactor = 1, verbosity = 1)
  startMnistRun(timebudget=60, encoding="tensor", network="cnn")
}

```

startXGBCensusRun	<i>Start hyperparameter optimization runs with spot based on US census data</i>
-------------------	---

Description

Runs to compare standard machine learning and deep learning models

Usage

```

startXGBCensusRun(
  modellist = list("xgboost"),
  runNr = "000",
  SPOTVersion = "2.11.14",
  SPOTMiscVersion = "1.19.28",
  timebudget = 3600,
  target = "age",
  cachedir = "oml.cache",
  task.type = "classif",
  nobs = 10000,
  nfactors = "high",

```

```

numericals = "high",
cardinality = "high",
data.seed = 1,
prop = 2/3,
batch_size = 32,
tuner.seed = 1,
returnValue = "validationLoss",
initSizeFactor = 2,
spotModel = buildKriging,
spotOptim = optimDE,
lower = NULL,
upper = NULL,
noise = TRUE,
OCBA = TRUE,
OCBABudget = 3,
multiStart = 2,
multFun = 200,
handleNASMethod = handleNASMean,
imputeCriteriaFuns = list(is.infinite, is.na, is.nan),
krigingTarget = "ei",
krigingUseLambda = TRUE,
krigingReinterpolate = FALSE,
defaultAsStartingPoint = TRUE,
plots = FALSE,
Rinit = 2,
replicates = 2,
resDummy = FALSE,
verbosity = 0
)

```

Arguments

modellist	list of models. Default: list("xgboost")
runNr	character, specifies the run number. Default: "000"
SPOTVersion	smallest package version number
SPOTMiscVersion	smallest package version number
timebudget	time budget Default: 3600 (secs)
target	target "age"
cachedir	cache dir "oml.cache"
task.type	task type "classif"
nobs	number of observations 1e4
nfactors	number of factorial variables "high"
numericals	number of numerical variables "high"
cardinality	cardinality "high"

```

data.seed      1
prop          proportion 2 / 3
batch_size    batch size (for dl) 32
tuner.seed     seed for SPOT 1
returnValue    "validationLoss"
initSizeFactor multiplier for the initial design size 2
spotModel     buildKriging
spotOptim     optimDE
lower         NULL
upper         NULL
noise         TRUE
OCBA          TRUE
OCBABudget    3
multiStart    2
multFun       200
handleNAsMethod
              handleNAsMean
imputeCriteriaFuns
              list(is.infinite, is.na, is.nan)
krigingTarget "ei"
krigingUseLambda
              TRUE
krigingReinterpolate
              FALSE
defaultAsStartingPoint
              FALSE

plots         FALSE
Rinit         2
replicates    2
resDummy      FALSE
verbosity     0

```

Examples

```

### These examples require an activated Python environment as described in
### Bartz-Beielstein, T., Rehbach, F., Sen, A., and Zaefferer, M.:
### Surrogate Model Based Hyperparameter Tuning for Deep Learning with SPOT,
### June 2021. http://arxiv.org/abs/2105.14625.
PYTHON_RETICULATE <- FALSE
if(PYTHON_RETICULATE){
  library("dplyr")
  library("farff")

```

```

library("GGally")
library("keras")
library("tensorflow")
library("Metrics")
library("mlr")
library("reticulate")
library("rpart")
library("rpart.plot")
library("SPOT")
library("SPOTMisc")
library("tfdatasets")
library("rsample")
startXGB CensusRun(modellist=list("xgboost"), timebudget=60, plots=TRUE)
}

```

subgroups	<i>Return effects for each subgroup</i>
-----------	---

Description

subgroups: returns the table the effects per groups. Code based on the sbgroups function written by Gilles Pujol for the function `sb` in the sensitivity package.

Usage

```
subgroups(x)
```

Arguments

x data

Value

data frame with group names and effects

Examples

```

require("SPOT")
require("RColorBrewer")
set.seed(2)
# Interesting for larger n:
n <- 2
lower <- c(-0.1, rep(-10,n))
upper <- c(0.1, rep(10,n))

# Model-based optimization
res <- spot(,funSphere,

```

```
        lower, upper,
        control=list(funEvals=30,
                     optimizer = optimNLOPTR))

# Use the surrogate model for prediction
predictFunKriging <- function(x){
  predict(object = res$modelFit, x)
}

# Determine sensitivity
sens <- sequentialBifurcation(predictFunKriging,
                              lower, upper,
                              k=n+1, interaction = TRUE, verbosity = 0)

# Extract group information (variable effects) from sensitivity analysis
ps <- subgroups(sens)
colors <- brewer.pal(12, "Set3")
barplot(ps$effect, names.arg=ps$group, col= colors)
```

translate_levels *Helper function: translate levels*

Description

Translate existing levels of a factor into new levels.

Usage

```
translate_levels(x, translations)
```

Arguments

x a factor vector to be translated

translations a named list that specifies the translation: `list(newlevel=c(oldlevel1,oldlevel2,etc))`.

Value

translated factor

trans_10pow *10 power x transformation*

Description

Parameter values can be translated, e.g., to base 10.

Usage

```
trans_10pow(x)
```

Arguments

x input

Value

10^x

Examples

```
f2 <- function(x){2^x}
fn <- c("identity", "exp", "f2")
xNat <- diag(3)
SPOT::transformX(xNat, fn)
```

trans_10pow_round *10 power x transformation with round*

Description

Parameter values can be translated, e.g., to base 10 as implemented in [trans_10pow](#). trans_10pow_round implements the transformation $x \rightarrow \text{round}(2^x)$.

Usage

```
trans_10pow_round(x)
```

Arguments

x input

Value

$\text{round}(10^x)$

Examples

```
f2 <- function(x){2^x}
fn <- c("identity", "exp", "f2")
xNat <- diag(3)
SPOT::transformX(xNat, fn)
```

trans_1minus10pow	<i>10 power x transformation</i>
-------------------	----------------------------------

Description

Parameter values x are transformed to $1-10^x$. This is helpful for parameters that are likely to be set very close to (but below) a value of 1, such as discount factors in reinforcement learning.

Usage

```
trans_1minus10pow(x)
```

Arguments

x	input
---	-------

Value

$1-10^x$

Examples

```
f2 <- function(x){2^x}
fn <- c("identity", "exp", "f2")
xNat <- diag(3)
SPOT::transformX(xNat, fn)
```

trans_2pow	<i>2 power x transformation</i>
------------	---------------------------------

Description

Parameter values can be translated, e.g., to base 10 as implemented in [trans_10pow](#). `trans_2pow` implements the transformation $x \rightarrow 2^x$.

Usage

```
trans_2pow(x)
```

Arguments

x input

Value

2^x

Examples

```
f2 <- function(x){2^x}
fn <- c("identity", "exp", "f2")
xNat <- diag(3)
SPOT::transformX(xNat, fn)
```

trans_2pow_round *2 power x transformation with round*

Description

Parameter values can be translated, e.g., to base 10 as implemented in [trans_10pow](#). trans_2pow_round implements the transformation $x \rightarrow \text{round}(2^x)$.

Usage

```
trans_2pow_round(x)
```

Arguments

x input

Value

$\text{round}(2^x)$

Examples

```
f2 <- function(x){2^x}
fn <- c("identity", "exp", "f2")
xNat <- diag(3)
SPOT::transformX(xNat, fn)
```

trans_id	<i>Identity transformation</i>
----------	--------------------------------

Description

Parameter values can be translated, e.g., to base 10 as implemented in [trans_10pow](#). `trans_id` implements the identity (transformation), i.e., x is mapped to x .

Usage

```
trans_id(x)
```

Arguments

x	input
---	-------

Value

x

Examples

```
f2 <- function(x){2^x}
fn <- c("identity", "exp", "f2")
xNat <- diag(3)
SPOT::transformX(xNat, fn)
```

trans_mult2_round	<i>Mult 2 transformation</i>
-------------------	------------------------------

Description

Parameter values can be translated, implements the multiplication (transformation), i.e., x is mapped to $\text{round}(2x)$.

Usage

```
trans_mult2_round(x)
```

Arguments

x	input
---	-------

Value

x

Examples

```
f2 <- function(x){2^x}
fn <- c("identity", "exp", "f2")
xNat <- diag(3)
SPOT::transformX(xNat, fn)
```

trans_odd_round	<i>odd transformation</i>
-----------------	---------------------------

Description

Generate odd numbers, i.e., $x \rightarrow 2x-1$ for $x > 0$. Return values are rounded using round.

Usage

```
trans_odd_round(x)
```

Arguments

x	input
---	-------

Value

x

Examples

```
f2 <- function(x){2^x}
fn <- c("trans_odd_round", "exp", "f2")
xNat <- diag(3)
SPOT::transformX(xNat, fn)
```

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