

configured by user

Target Function

- Function to optimize
- Should return values for each objective (minimization → the smaller the better)
- Receives configuration, seed, budget, and/or instance

Scenario

- Setup optimization (non-exhaustive):
- configuration space
 - objectives
 - budget/number of trials
 - time limits
 - number of workers
 - instances
 - output directories

Facade

- Provides default options for specific use-cases
- Managing/assemble/validate/initialize components (like configuration selector, runhistory, etc.)
- Creating dependencies across components

Entry Point for SMAC

Prestos

- General Black-Box Optimization
- Algorithm Configuration
- Multi-Fidelity
- Multi-Objective

optimize()

SMAC

Sequential Model-Based Optimization (SMBO)

- Execute Bayesian Optimization loop
- Ask-and-tell interface
- Keep track of status (e.g., how many trials/wallclock time left) and when to stop
- Load/save runs

use runner to evaluate trials

Runner

- Supports multi-processing: Each worker can evaluate one trial via Dask
- Waits if no worker is available

Runhistory

- Holds evaluated/running/failing trials
- Calculates the (normalized) cost for configurations

Configuration Selector

- Makes use of initial design, surrogate model, acquisition function/maximizer
- Returns (new/unseen) configurations in generator style
- Incorporates also runhistory to check which configurations already have been used

Intensifier

- Responsible for providing next trials: Either intensify a configuration or start a new configuration
- Next trials are depending on intensifier (e.g., Successive Halving needs a different implementation than a normal intensifier)
- Keeps track of the incumbent(s)

get existing configs via the RunHistoryEncoder

in tell method: add trial

check existing trials/configurations if they are worth intensifying

call when new configuration is needed

⇒ on tell end: update incumbent(s) based on trial's configuration

⇒ in ask method: get next trial