# In-Context Meta-Learning with Large Language Models for Automated Model and Hyperparameter Selection

**Youssef Attia El Hili**[1,2], **Albert Thomas**[1], **Malik Tiomoko**[1] ,**Abdelhakim Benechehab**[1,3], **Corentin Léger**[1], **Corinne Ancourt**[2], **Balázs Kégl**[1]
[1] Huawei Noah's Ark Lab, Paris, France
[2] Centre de Recherche en Informatique, Mines Paris, PSL University
[3] Department of Data Science, EURECOM
youssef.attiaeh@gmail.com

## Abstract

Model and hyperparameter selection is a critical yet costly step in machine learning, often requiring expert intuition or extensive search. We investigate whether large language models (LLMs) can reduce this cost by acting as in-context meta-learners that generalize across tasks to propose effective model-hyperparameter choices without iterative optimization. Each task is represented as structured metadata, and we prompt an LLM under two strategies: Zero-Shot, using only the target task metadata, and Meta-Informed, which augments the prompt with metadata–recommendation pairs from prior tasks. Evaluated on 22 tabular Kaggle challenges, Meta-Informed prompting outperforms Zero-Shot and hyperparameter optimization baselines, approaching expert AutoML blends while yielding interpretable reasoning traces and efficiency gains under tight training budgets. These results suggest that LLMs can transfer knowledge across tasks to guide automated model selection, establishing model and hyperparameter selection as a concrete testbed for studying emergent adaptation beyond language domains.
Code is available at this link.

## 1 Introduction

As large language models (LLMs) scale, they increasingly exhibit emergent behaviors allowing them to adapt to new tasks by reusing patterns from prior experience provided in-context [Brown et al., 2020, Dong et al., 2024]. Studying such behaviors outside of language tasks is key to understanding their scope and reliability. In this work, we use model and hyperparameter selection as a testbed for evaluating whether LLMs can perform in-context meta-learning.

Performance in machine learning depends heavily on choosing model families and hyperparameters, known as the Combined Algorithm Selection and Hyperparameter optimization (CASH) problem [Thornton et al., 2013]. Conventional methods such as grid search and Bayesian optimization are costly and knowledge-intensive. If LLMs can generalize across tasks in this context, it would not only aid AutoML but also provide a concrete setting for evaluating cross-task adaptation.

Our approach consists in representing each task with structured metadata (e.g. sample size, dimensionality, feature types) and prompts an LLM to output a candidate configuration model class (e.g. LGBM, MLP) and hyperparameters. We consider two prompting strategies: **Zero-Shot**, using only the target metadata, and **Meta-Informed**, which augments the prompt with metadata-configuration pairs from prior tasks (Figure 1).

39th Conference on Neural Information Processing Systems (NeurIPS 2025) Workshop: NeurIPS 2025 LLM Evaluation Workshop.

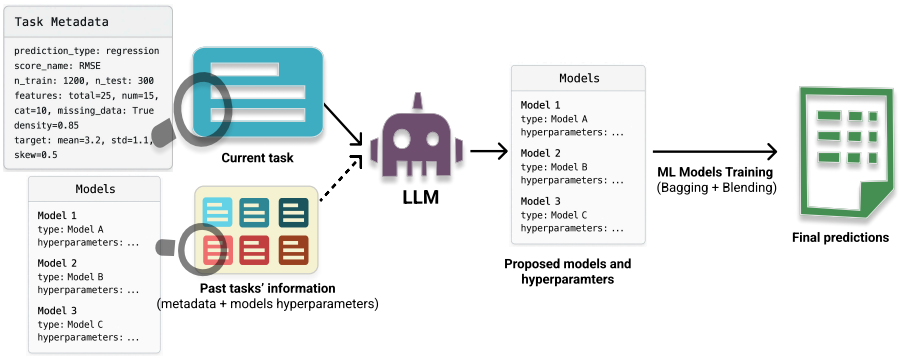


Figure 1: Overview of the method. Each task is represented by metadata, and the LLM outputs model and hyperparameter configurations. The dotted arrow indicates the inclusion of prior-task metadata-configuration pairs in the **Meta-Informed** setting.

**Contributions.** (1) We show that LLMs can address the CASH problem in-context by mapping task metadata to model and hyperparameter configurations. (2) On 22 Kaggle datasets under limited budgets, we find that Meta-Informed prompting outperforms Zero-Shot and Hyperopt baselines, with reasoning traces revealing how LLMs connect dataset characteristics to prior tasks.

Together, these results provide a compact case study of emergent LLM capabilities in a domain beyond language.

A more detailed discussion of related work on hyperparameter optimization, meta-learning, CASH, and recent LLM-based methods is provided in Appendix A.

## 2 Methodology and Results

### 2.1 Method

We formulate model and hyperparameter selection as an in-context meta-learning task. Each dataset is summarized by a structured metadata block describing high-level properties such as prediction type, evaluation metric, sample sizes, feature composition, missingness, and target statistics (see Appendix D.1).

On each Kaggle challenge, the LLM is prompted to propose model-hyperparameter ensembles under two modes:

- **Zero-Shot:** only the metadata of the target task is provided.
- **Meta-Informed:** the prompt additionally includes reference metadata-configuration pairs from prior tasks.

For the reference pool used in the **Meta-Informed** strategy context, we extract **Context Blends** from the top 10 contributors (by ensemble weight) of AutoML-generated blends obtained via extensive hyperparameter search.

Details of the base models are provided in Appendix F. Our experiments use the DeepSeek-R1 model [DeepSeek-AI et al., 2025], with prompt design and LLM configuration described in Appendices D and, respectively E. Each seed corresponds to a new run with a different set of **Context Blends**.

### 2.2 Datasets

We evaluate our method on 22 Kaggle tabular challenges spanning both regression and classification. The benchmark includes a mix of "playground" competitions (synthetic or repurposed datasets) and "featured" challenges (real industrial or scientific applications). Prediction types range from regression to binary and multi-class classification, with metrics including error-based losses (RMSE, MAE, RMSLE), probabilistic measures (AUC, log-loss, NLL), and discrete scores (accuracy, $F_1$). Dataset scales vary widely from fewer than 2,000 training points (`horses`) to several hundred

thousand (`media`, `insurance`) while feature dimensionality ranges from fewer than 10 (`abalone`) to over a thousand (`molecules`). This diversity ensures coverage of small vs. large data regimes, low- vs. high-dimensional settings, and synthetic vs. real-world tasks. Full dataset details are provided in Table 2 in the Appendix.

### 2.3 Performance Comparison

To assess the quality of LLM-generated ensembles, we compare them against several standard baselines that capture random selection and conventional hyperparameter optimization. For fairness, all methods are allowed to train exactly 10 models. Specifically, we evaluate three baselines (detailed in Appendix H): **Context-Random** (uniformly samples $k$=10 model-hyperparameter configurations from the same context to test whether LLMs provide value beyond random reuse), **Random-Hyperopt** (runs 10 iterations of hyperopt with a uniformly sampled model family), and **LGBM-Hyperopt** (also runs 10 iterations of hyperopt but restricted to LightGBM, reflecting the strength of a single well-tuned model). Both Hyperopt-based baselines are implemented with HEBO [Cowen-Rivers et al., 2022], one of the most effective and consistent hyperparameter optimization methods across a wide range of tasks [Kegl, 2023].

**Results.** Blend quality is measured using the private leaderboard percentile rank (p-rank; higher is better) after training on the Kaggle datasets. Figure 2 summarizes the average performance across 22 datasets. **Meta-Informed** achieves the strongest LLM-driven performance (72.7), surpassing both **Zero-Shot** (70.4) and **Context-Random** (70.0), while clearly outperforming **Random-Hyperopt** (65.7). Although the AutoML-derived **Context Blends** remains higher (77.7), the gap is modest given that no iterative search is performed, showing that LLMs can interpret metadata and make competitive recommendations. Importantly, the significant improvement of **Meta-Informed** over **Context-Random** indicates that the LLM is not merely sampling from the metadata, but is leveraging past tasks' information in a way that reflects genuine adaptation.

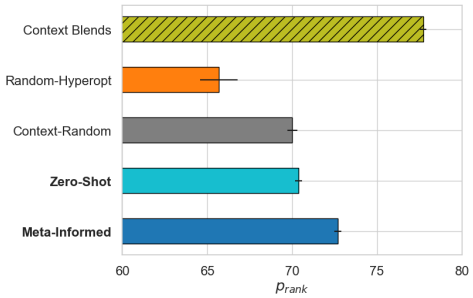


Figure 2: Comparison of prompting strategies and baselines in terms of $p_{\text{rank}}$. The **Context Blends** produced by AutoML performance for each challenge are shown as a reference. Error bars indicate 90% confidence intervals of the mean across 8 random seeds per dataset.

Looking at the detailed per-challenge results (Table 1) alongside the dataset metadata (Table 2), we observe that performance patterns vary across tasks. The strongest improvements of the Meta-Informed LLM appear on datasets with many samples and mixed feature types, such as `mental health` (140k samples, categorical and numerical features), `insurance` (300k samples, mixed features), and `housing california` (37k samples, purely numerical). By contrast, on relatively low-dimensional regression benchmarks such as `abalone` and `concrete strength`, the benefit is less consistent, and baselines can perform better. We also note that while **LGBM-Hyperopt** has the lowest mean score overall, it performs strongly on certain tasks (e.g., `loan approval`), likely benefiting from restricting search to a single competitive model family. Finally, across most datasets, LLM-based methods exhibit lower variance than Hyperopt baselines, indicating more stable performance.

### 2.4 Performance Efficiency

To complement performance ranking, we also evaluate efficiency relative to standard hyperparameter optimization. For this comparison, we focus on a subset of six datasets: `abalone`, `blueberry`, `covertype`, `heat flux fi`, `horses`, and `media`.

We define one *round* as training a single model configuration followed by its integration into the blending pipeline, ensuring all methods incur the same per-round cost. The LLM based methods produce exactly ten configurations in a single forward pass, after which no additional training is performed. By contrast, Hyperopt continues to propose new configurations sequentially. We consider two model selection variants (see Appendix H for details): **Random-Hyperopt**, which runs 10

| Kaggle Challenge | Meta-Informed | Zero-Shot | Context-Random | Random-Hyperopt | LGBM-Hyperopt |
|---|---|---|---|---|---|
| abalone | 85.73 ± 3.3 | 74.67 ± 4.6 | **87.87 ± 2.3** | 58.95 ± 4.6 | 64.21 ± 11.3 |
| allstate | **69.92 ± 2.3** | 61.66 ± 2.9 | 65.41 ± 5.0 | 50.05 ± 2.4 | 51.0 ± 2.7 |
| attrition | 59.51 ± 1.7 | **61.12 ± 1.8** | 57.31 ± 2.3 | 59.36 ± 3.3 | 48.21 ± 5.0 |
| blueberry | **81.16 ± 2.4** | 79.86 ± 1.7 | 78.96 ± 3.8 | 70.77 ± 5.3 | 65.87 ± 7.7 |
| churn | 70.35 ± 0.9 | 68.73 ± 0.9 | 68.71 ± 3.0 | 65.07 ± 4.0 | **70.64 ± 1.0** |
| cirrhosis | 70.58 ± 3.6 | 69.09 ± 1.4 | **73.06 ± 1.8** | 64.61 ± 4.6 | 70.17 ± 2.0 |
| concrete strength | 74.34 ± 17.9 | 74.19 ± 6.8 | 59.37 ± 16.1 | 88.81 ± 5.4 | **83.21 ± 9.3** |
| covertype | **67.78 ± 4.0** | 58.35 ± 7.6 | 60.05 ± 10.3 | 56.75 ± 11.0 | 32.0 ± 3.4 |
| crab age | **68.87 ± 0.7** | 68.81 ± 0.6 | 67.67 ± 1.2 | 61.84 ± 2.3 | 63.84 ± 1.8 |
| credit fusion | 96.61 ± 1.0 | 96.71 ± 1.1 | 90.91 ± 1.7 | 96.35 ± 0.9 | **96.75 ± 1.5** |
| failure | 41.12 ± 1.5 | 43.52 ± 1.7 | 41.25 ± 0.8 | 43.7 ± 2.6 | **48.15 ± 7.0** |
| heat flux fi | **93.4 ± 5.0** | 90.7 ± 4.3 | 83.65 ± 8.6 | 69.07 ± 6.6 | 36.22 ± 17.1 |
| horses | 82.39 ± 7.7 | **82.78 ± 5.6** | 75.31 ± 10.6 | 81.15 ± 6.2 | 79.75 ± 5.7 |
| housing california | **62.53 ± 0.6** | 54.84 ± 2.4 | 60.07 ± 2.0 | 46.9 ± 6.8 | 52.71 ± 3.9 |
| influencers | 76.84 ± 7.4 | 83.55 ± 1.4 | 80.52 ± 2.8 | 82.95 ± 2.7 | **87.45 ± 1.9** |
| insurance | **74.68 ± 2.4** | 68.16 ± 1.8 | 67.9 ± 2.1 | 62.53 ± 5.9 | 64.6 ± 3.4 |
| loan approval | 71.58 ± 2.6 | 63.29 ± 5.5 | 66.84 ± 5.4 | 62.64 ± 6.9 | **74.43 ± 0.9** |
| media | **62.95 ± 1.4** | 57.52 ± 2.0 | 61.81 ± 2.5 | 49.5 ± 7.5 | 26.07 ± 2.8 |
| mental health | **92.99 ± 3.0** | 79.77 ± 10.2 | 89.69 ± 5.2 | 75.34 ± 9.5 | 80.11 ± 7.7 |
| mercedes | 17.81 ± 2.8 | 36.44 ± 7.8 | 35.26 ± 10.6 | **36.57 ± 8.6** | 25.42 ± 2.0 |
| molecules | **97.52 ± 1.5** | 96.34 ± 1.6 | 96.32 ± 3.3 | 96.33 ± 2.6 | 78.02 ± 12.6 |
| unknown a | **80.56 ± 0.8** | 78.6 ± 0.8 | 72.59 ± 2.4 | 66.17 ± 2.5 | 61.41 ± 5.5 |
| **Mean** | **72.69 ± 0.2** | 70.39 ± 0.2 | 70.02 ± 0.3 | 65.7± 1.1 | 61.8± 1.1 |

Table 1: Kaggle private leaderboard percentile rank (p-rank) across 22 challenges (higher is better). Uncertainty is reported as ± values, representing the 90% confidence interval based on standard error across 8 random seeds. Full results including context blends performance are given in Appendix B.2.

iterations of HEBO on a uniformly sampled model family, and **MaxUCB-Hyperopt**, which follows Balef et al. [2025] by treating each family as a bandit arm and selecting the arm that maximizes an upper-confidence bound before applying HEBO within that family.

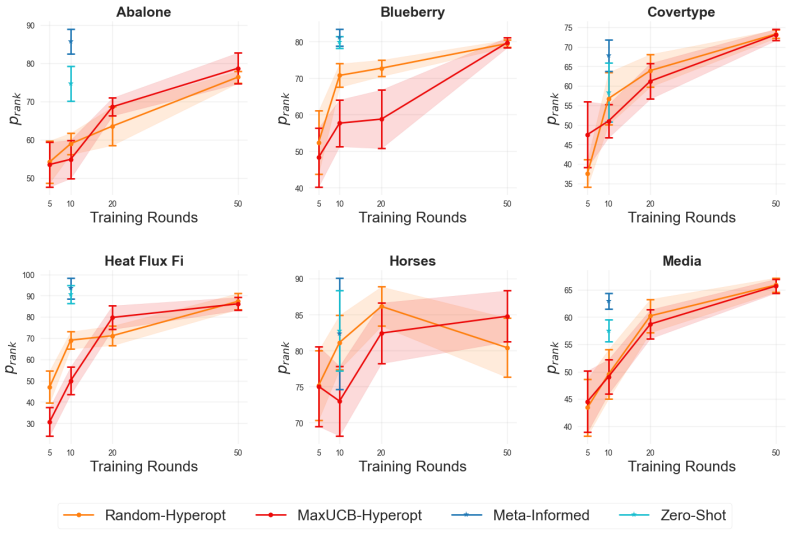


Figure 3: $p_{\text{rank}}$ over training *rounds* for **Random-Hyperopt**, **MaxUCB-Hyperopt**, **Meta-Informed**, and **Zero-Shot** across the six selected datasets. Error bars indicate 90% confidence intervals using standard error across 8 seeds.

On these six datasets, the LLM based methods match or exceed Hyperopt performance within the same budget of ten training rounds, while Hyperopt seems to require substantially more rounds to achieve similar performance (Figure 3). In practice, LLMs may be even more advantageous since they generate all configurations in a single pass rather than sequentially.

### 2.5 Interpretability

Another advantage of LLM-based methods is interpretability. Unlike conventional hyperparameter optimization, which produces configurations without explanation, the LLM generates structured outputs accompanied by reasoning traces. These traces highlight how the model can relate task

metadata to past examples when proposing new model-hyperparameter ensembles. For example, the LLM often explains its choices by linking dataset properties to its choices such as favoring CatBoost on feature sets dominated by categorical variables, or suggesting deeper trees when the regression task involves many numeric features. Appendix G presents selected reasoning traces that illustrate how the model draws on prior tasks and/or its internal knowledge to guide model and hyperparameter recommendations.

## 3 Conclusion

We evaluated LLM-based prompting for CASH on 22 Kaggle challenges. **Meta-Informed** prompting consistently outperforms **Zero-Shot** and Hyperopt baselines, though it remains below expert AutoML blends. LLM-generated ensembles offer efficiency under limited budgets and interpretability via reasoning traces. These results suggest that LLMs can accelerate and guide AutoML while demonstrating cross-task adaptability as a form of in-context meta-learning.

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# Appendix

# A Related work

**Hyperparameter Optimization** Early hyperparameter optimization (HPO) techniques included simple search strategies such as grid search and random search [Bergstra and Bengio, 2012]. More sophisticated model-based methods include Bayesian optimization (e.g., Gaussian process-based BO) which iteratively fits a surrogate model to past evaluations [Bergstra et al., 2011, Snoek et al., 2012]. Multi-fidelity and bandit-based approaches, such as Hyperband [Li et al., 2017] and Successive Halving [Jamieson and Talwalkar, 2016], exploit early-stopping to allocate resources efficiently. Subsequent extensions incorporate problem structure: for instance, compute-aware or multi-task Bayesian optimization methods transfer information across related tasks [Swersky et al., 2013, Golovin et al., 2017].

**Meta-Learning and HPO** Meta-learning-based hyperparameter optimization methods aim to generalize optimization strategies across tasks by leveraging prior experience. Transfer Neural Processes (TNP) [Wei et al., 2021], for example, incorporate meta-knowledge such as surrogate models and historical trial data to enhance sample efficiency. Meta-Bayesian optimization methods extend this idea by using priors over surrogate models learned from related tasks, enabling faster convergence in new optimization problems [Feurer et al., 2015, Perrone et al., 2018]. Other approaches, such as ALFA [Baik et al., 2020], learn to adapt hyperparameters dynamically during training, modeling the optimization process itself. Techniques like SHSR [Borboudakis et al., 2023] improve efficiency by pruning unpromising regions of the search space using past AutoML runs. PriorBand [Mallik et al., 2023] further accelerates HPO by combining expert beliefs with low-fidelity proxy tasks to guide the search in deep learning pipelines.

**The CASH Problem** The problem of jointly searching the model class and its hyperparameters has been coined the Combined Algorithm Selection and Hyperparameter optimization (CASH) problem [Thornton et al., 2013]. A common approach is to treat model choice as a categorical hyperparameter and perform HPO directly over the hierarchical space of algorithms and their parameters. AutoML systems such as Auto-WEKA and Auto-sklearn adopt this combined-search strategy [Thornton et al., 2013, Feurer et al., 2015], but the hierarchical and high-dimensional nature of these spaces makes optimization challenging. Running separate HPO procedures per model class is computationally prohibitive and scales poorly with the number of candidate algorithms. To mitigate these limitations, recent work has proposed decomposed CASH formulations, where algorithm selection is cast as a bandit problem and hyperparameter optimization is performed within each arm. In particular, Balef et al. [2025] introduce MaxUCB, a Max-armed bandit algorithm designed for the light-tailed, bounded, and left-skewed reward distributions characteristic of HPO, showing improved efficiency compared to classical combined search and competing bandit variants such as Rising Bandits [Li et al., 2020] and ER-UCB [Hu et al., 2021]. Unlike both combined and decomposed approaches, our method leverages an LLM to tackle the CASH problem directly in a zero-shot manner, jointly suggesting both model families and hyperparameters without requiring bandit-style exploration or expensive hierarchical search.

**LLM-Based HPO** Recent work has explored the use of LLMs for hyperparameter optimization in ML tasks. Zhang et al. [2024] showed that LLMs can generate effective hyperparameters by iteratively refining suggestions and incorporating feedback, achieving results comparable to traditional methods such as Bayesian optimization. Kochnev et al. [2025] showed that a fine-tuned Code Llama model can suggest hyperparameters for neural networks from code descriptions, outperforming tools like Optuna in a few trials, while Zheng et al. [2023] demonstrated that LLMs can be used to find competitive architectures on neural architecture search benchmarks. Mahammadli and Ertekin [2025] introduced a hybrid approach combining LLMs with Bayesian optimization, showing improved performance on tabular classification tasks. Liu et al. [2025] proposed AgentHPO, where an LLM autonomously designs and refines experiments based on task descriptions, performing competitively with expert-tuned configurations. However, these methods primarily focus on hyperparameter tuning in isolation, leaving the broader CASH problem unaddressed. In contrast, our method operates in a purely zero-shot setting and addresses CASH directly, achieving competitive results without requiring iterative feedback or access to validation performance during inference, while still leveraging prior task information for cross-task generalization in the meta-informed setting.

# B Kaggle Benchmark Details

## B.1 Kaggle Challenges

Table 2 summarizes the statistics of the tabular challenges used in this paper, highlighting a wide range of problem types, metrics, and data sizes.

| Kaggle challenge | type | year | pred type | metric | # team | # train | # test | # feat | # cat | # num | # cls | # miss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| abalone | play | 2024 | reg | rmsle | 2606 | 90615 | 60411 | 8 | 1 | 7 | | 0 |
| allstate | feat | 2016 | reg | mae | 3045 | 188318 | 125546 | 130 | 116 | 14 | | 0 |
| attrition | play | 2023 | bin | auc | 665 | 1677 | 1119 | 33 | 8 | 25 | 2 | 0 |
| blueberry | play | 2023 | reg | mae | 1875 | 15289 | 10194 | 16 | 0 | 16 | | 0 |
| churn | play | 2024 | bin | auc | 3632 | 165034 | 110023 | 12 | 6 | 6 | 2 | 0 |
| cirrhosis | play | 2023 | mult | nll | 1661 | 7905 | 5271 | 18 | 6 | 12 | 3 | 0 |
| concrete strength | play | 2023 | reg | rmse | 765 | 5407 | 3605 | 8 | 0 | 8 | | 0 |
| covertype | play | 2015 | mult | acc | 1692 | 15120 | 565892 | 54 | 44 | 10 | 7 | 0 |
| crab age | play | 2023 | reg | mae | 1429 | 74051 | 49368 | 8 | 1 | 7 | | 0 |
| credit fusion | feat | 2011 | bin | auc | 924 | 150000 | 101503 | 10 | 0 | 10 | 2 | 56384 |
| failure | play | 2022 | bin | auc | 1888 | 26570 | 20775 | 24 | 3 | 21 | 2 | 35982 |
| heat flux fi | play | 2023 | reg | rmse | 693 | 21229 | 10415 | 8 | 2 | 6 | | 34603 |
| horses | play | 2023 | bin | f1 | 1541 | 1235 | 824 | 27 | 17 | 10 | 3 | 1324 |
| housing california | play | 2023 | reg | rmse | 689 | 37137 | 24759 | 8 | 0 | 8 | | 0 |
| influencers | feat | 2013 | bin | auc | 132 | 5500 | 5952 | 22 | 0 | 22 | 2 | 0 |
| insurance | play | 2021 | reg | rmse | 1433 | 300000 | 200000 | 24 | 10 | 14 | | 0 |
| loan approval | play | 2024 | bin | auc | 3858 | 58645 | 39098 | 11 | 4 | 7 | 2 | 0 |
| media | play | 2023 | reg | rmsle | 952 | 360336 | 240224 | 15 | 7 | 8 | | 0 |
| mental health | play | 2024 | bin | acc | 2685 | 140700 | 93800 | 18 | 7 | 8 | 2 | 718167 |
| mercedes | feat | 2017 | reg | r2 | 3823 | 4209 | 4209 | 376 | 376 | 0 | | 0 |
| molecules | feat | 2012 | bin | nll | 698 | 3751 | 2501 | 1776 | 0 | 1776 | 2 | 0 |
| unknown a | play | 2021 | reg | rmse | 1728 | 300000 | 200000 | 14 | 0 | 14 | | 0 |

Table 2: **Metadata of Kaggle challenges.** Challenge types include "playground" (datasets from external sources or synthetically generated) and "featured" (datasets from real scientific or industrial applications, often with significant monetary prizes for top participants). Prediction tasks are binary classification (bin), regression (reg), or multi-class classification (mult; with the number of classes indicated in the #cls column). Note that in our method, *mult* and *bin* are treated the same. Features are categorized as numerical (num) or categorical (cat). The final column reports the number of missing entries in the training data.

## B.2 Per-Challenge Results

| Kaggle Challenge | Meta-Informed | Zero-Shot | Context-Random | Random-Hyperopt | LGBM-Hyperopt | Context-Blends |
|---|---|---|---|---|---|---|
| abalone | 85.73 ± 3.3 | 74.67 ± 4.6 | **87.87 ± 2.3** | 58.95 ± 4.6 | 64.21 ± 11.3 | 92.06 ± 0.1 |
| allstate | **69.92 ± 2.3** | 61.66 ± 2.9 | 65.41 ± 5.0 | 50.05 ± 2.4 | 51.0 ± 2.7 | 77.15 ± 0.7 |
| attrition | 59.51 ± 1.7 | **61.12 ± 1.8** | 57.31 ± 2.3 | 59.36 ± 3.3 | 48.21 ± 5.0 | 57.47 ± 3.2 |
| blueberry | **81.16 ± 2.4** | 79.86 ± 1.7 | 78.96 ± 3.8 | 70.77 ± 5.3 | 65.87 ± 7.7 | 88.65 ± 0.8 |
| churn | 70.35 ± 0.9 | 68.73 ± 0.9 | 68.71 ± 3.0 | 65.07 ± 4.0 | **70.64 ± 1.0** | 71.48 ± 1.1 |
| cirrhosis | 70.58 ± 3.6 | 69.09 ± 1.4 | **73.06 ± 1.8** | 64.61 ± 4.6 | 70.17 ± 2.0 | 83.62 ± 2.7 |
| concrete strength | 74.34 ± 17.9 | 74.19 ± 6.8 | 59.37 ± 16.1 | 88.81 ± 5.4 | **83.21 ± 9.3** | 95.95 ± 2.8 |
| covertype | **67.78 ± 4.0** | 58.35 ± 7.6 | 60.05 ± 10.3 | 56.75 ± 11.0 | 32.0 ± 3.4 | 77.16 ± 1.0 |
| crab age | **68.87 ± 0.7** | 68.81 ± 0.6 | 67.67 ± 1.2 | 61.84 ± 2.3 | 63.84 ± 1.8 | 71.51 ± 0.2 |
| credit fusion | 96.61 ± 1.0 | 96.71 ± 1.1 | 90.91 ± 1.7 | 96.35 ± 0.9 | **96.75 ± 1.5** | 97.93 ± 0.8 |
| failure | 41.12 ± 1.5 | 43.52 ± 1.7 | 41.25 ± 0.8 | 43.7 ± 2.6 | **48.15 ± 7.0** | 38.87 ± 2.9 |
| heat flux fi | **93.4 ± 5.0** | 90.7 ± 4.3 | 83.65 ± 8.6 | 69.07 ± 6.6 | 36.22 ± 17.1 | 99.3 ± 0.1 |
| horses | 82.39 ± 7.7 | **82.78 ± 5.6** | 75.31 ± 10.6 | 81.15 ± 6.2 | 79.75 ± 5.7 | 73.73 ± 12.0 |
| housing california | **62.53 ± 0.6** | 54.84 ± 2.4 | 60.07 ± 2.0 | 46.9 ± 6.8 | 52.71 ± 3.9 | 71.57 ± 1.0 |
| influencers | 76.84 ± 7.4 | 83.55 ± 1.4 | 80.52 ± 2.8 | 82.95 ± 2.7 | **87.45 ± 1.9** | 74.24 ± 1.9 |
| insurance | **74.68 ± 2.4** | 68.16 ± 1.8 | 67.9 ± 2.1 | 62.53 ± 5.9 | 64.6 ± 3.4 | 84.46 ± 6.5 |
| loan approval | 71.58 ± 2.6 | 63.29 ± 5.5 | 66.84 ± 5.4 | 62.64 ± 6.9 | **74.43 ± 0.9** | 78.55 ± 0.9 |
| media | **62.95 ± 1.4** | 57.52 ± 2.0 | 61.81 ± 2.5 | 49.5 ± 7.5 | 26.07 ± 2.8 | 72.0 ± 0.6 |
| mental health | **92.99 ± 3.0** | 79.77 ± 10.2 | 89.69 ± 5.2 | 75.34 ± 9.5 | 80.11 ± 7.7 | 75.03 ± 5.2 |
| mercedes | 17.81 ± 2.8 | 36.44 ± 7.8 | 35.26 ± 10.6 | **36.57 ± 8.6** | 25.42 ± 2.0 | 59.43 ± 4.8 |
| molecules | **97.52 ± 1.5** | 96.34 ± 1.6 | 96.32 ± 3.3 | 96.33 ± 2.6 | 78.02 ± 12.6 | 83.63 ± 12.2 |
| unknown a | **80.56 ± 0.8** | 78.6 ± 0.8 | 72.59 ± 2.4 | 66.17 ± 2.5 | 61.41 ± 5.5 | 86.06 ± 1.4 |
| **Mean** | **72.69 ± 0.2** | 70.39 ± 0.2 | 70.02 ± 0.3 | 65.7 ± 1.1 | 61.8 ± 1.1 | 77.72 ± 0.2 |

Table 3: Kaggle p-rank results across all challenges (the higher, the better). Uncertainty is reported as ± values, representing the 90% confidence interval based on the standard error across 8 random seeds.

# C Ensembling Pipeline

To evaluate and combine the model configurations proposed by the LLM, we implement a two stage ensembling pipeline using cross validation bagging (CV bagging) followed by feedforward greedy blending [Caruana et al., 2004].

**CV-Bagging.** Each base model is trained using $k$-fold cross-validation. For each fold, the model is trained on $k-1$ partitions and evaluated on the held-out fold. This yields out-of-fold (OOF) predictions for the full training set, with no data leakage. These OOF predictions provide a reliable estimate of each model's generalization performance and serve as inputs to the blending stage.

**Feedforward Greedy Blending.** After collecting OOF predictions from all candidate models, we construct an ensemble using feedforward greedy blending. This method builds the blend iteratively: at each step, it adds the model that leads to the largest improvement on a validation score when combined (typically using a linear combination) with the current blend. The process continues until no further improvement is observed or a predefined limit on ensemble size is reached. Blending weights are determined incrementally during this selection process.

The final predictions on the test set are obtained by retraining each selected base model on the training data and applying the learned blend weights to their outputs. This Bag-Then-Blend pipeline is task-agnostic and metric-independent, making it suitable for systematic evaluation across diverse datasets and prediction objectives.

# D Prompting Strategies

## D.1 Current Task Description Format

For both prompting strategies, the LLM receives the current task description in the following structured format. Below is an example for the Abalone challenge:

```
# Metadata for kaggle_abalone

## name
kaggle_abalone

## prediction_type
regression

## score_name
rmsle

## n_train: 90615    n_test: 60411    total_samples: 151026    train_test_ratio: 1.5

## features
total: 9    numeric: 8    numerical_range_avg: 11327.82    categorical: 1

### unique_values_per_categorical
min: 3    max: 3    median: 3    mode: 3

## missing_data
has_missing: False    total_missing_values: 0    data_density: 1.0

## target_values
min: 1    max: 29    mean: 9.697    median: 9.0    std: 3.176    skewness: 1.204    kurtosis: 2.613
```

### D.2 Zero-Shot Setting

The following system prompt is used for the Zero-Shot setting.

**Zero-Shot System Prompt**

You are a data science expert specializing in model blending. You will receive a description of a machine learning tasks and dataset. Your task is to propose a new model blend with exactly 10 models by completing a given JSON file that describes a new task, maintaining the same format. You must output the json with 10 different choices of models and “models" as a key following exactly the input format JSON but removing the prank and mean score columns. Select models and hyperparameters considering factors such as dataset characteristics and task type. Don’t forget to give exactly 10 different variations and use the given format for the output adding the needed values lists. A predefined hyperparameter grid will be provided beforehand. Ensure your selections of the 10 models adhere to the available hyperparameter choices and that the number of models given is 10.

In the Zero-Shot setting, the LLM is not provided with in-context examples. To guide its output, it is instead given the expected JSON schema, as shown below.

```
{
  "models": {
    "catboost": {
      "columns": ["bootstrap_type", "border_count", "grow_policy", "l2_leaf_reg",
     "learning_rate",
      "max_depth", "min_data_in_leaf", "n_estimators", "random_strength"],
      "values": []
    },
    "lgbm": {
      "columns": ["boosting_type", "colsample_bynode", "colsample_bytree", "drop_rate",
      "learning_rate", "max_bin", "max_depth", "min_child_weight", "min_data_in_leaf",
      "min_split_gain", "n_estimators", "reg_alpha", "reg_lambda", "subsample"],
      "values": []
    },
    "xgboost": {
      "columns": ["colsample_bylevel", "colsample_bynode", "colsample_bytree", "gamma",
      "learning_rate", "max_depth", "min_child_weight", "n_estimators", "reg_alpha",
     "reg_lambda",
      "subsample"],
      "values": []
    },
    "skmlp": {
      "columns": ["activation", "alpha", "beta_1", "beta_2", "epsilon", "layers",
      "learning_rate_init", "max_iter", "n_iter_no_change", "n_knots"],
      "values": []
    }
  }
}
```

### D.3 Meta-Informed Setting

The following system prompt is used for the Meta-Informed setting.

**Meta-Informed System Prompt**

You are a data science expert specializing in model blending. You will receive multiple descriptions of machine learning tasks, datasets, and the top 10 performing models in an blend in JSON format, including their individual mean scores and percentile ranks. Your task is to propose a new model blend with exactly 10 models by completing a given JSON file that describes a new task, maintaining the same format. You must output the json with 10 different choices of models and "models" as a key following exactly the input format JSON but removing the prank and mean score columns. Select models and hyperparameters based on the similarity between the new task and previous ones, considering factors such as dataset characteristics, task type, and model performance trends. Don't forget to give exactly 10 different variations and use the same format as the input. A predefined hyperparameter grid will be provided beforehand. Ensure your selections of the 10 models adhere to the available hyperparameter choices and that the number of models given is 10.

The prompt is enriched with information from other challenges, provided as pairs of task metadata and the top 10 models in the solution blend, formatted as previously described. For each given challenge, we include all other challenges of the same type (classification or regression).

## E Chat API Configuration and Defaults

To invoke the DeepSeek-R1 API, we use the `client.chat.completions.create` function from the OpenAI SDK with default hyperparameters.

For more information, refer to the official documentation:

- OpenAI Platform: https://platform.openai.com/
- DeepSeek API Docs: https://api-docs.deepseek.com/

# F Base Model Details

We use four base models in our experiments: XGBOOST [Chen and Guestrin, 2016], CATBOOST [Prokhorenkova et al., 2018], LGBM, and SKMLP [Pedregosa et al., 2011]. The corresponding hyperparameter grids for each model are provided in Figure 4.

CatBoost hyperparameter grid.

```
n_estimators = Hyperparameter(dtype='int', default=400, values=[10, 20, 30, 40, 50, 70, 100, 150, 200, 250, 300, 400, 500, 700, 1000])#, 2000, 3000, 5000, 7000, 10000])
learning_rate = Hyperparameter(dtype='float', default=0.05, values=[0.0005, 0.001, 0.002, 0.005, 0.01, 0.05, 0.1, 0.15, 0.2, 0.25, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
max_depth = Hyperparameter(dtype='int', default=5, values=[1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16])
l2_leaf_reg = Hyperparameter(dtype='float', default=3.0, values=[0.0, 0.1, 0.2, 0.3, 0.4, 0.5, 1.0, 2.0, 3.0, 4.0, 5.0])
border_count = Hyperparameter(dtype='int', default=254, values=[32, 64, 128, 254, 512, 1024])
grow_policy = Hyperparameter(dtype='str', default='SymmetricTree', values=['SymmetricTree', 'Depthwise', 'Lossguide'])
min_data_in_leaf = Hyperparameter(dtype='int', default=1, values=[1, 5, 10, 20, 50, 100, 200, 500, 700])
bootstrap_type = Hyperparameter(dtype='str', default='No', values=['No', 'Bernoulli', 'MVS', 'Bayesian_0', 'Bayesian_1', 'Bayesian_5', 'Bayesian_10', 'Bayesian_20',
'Bayesian_50'])
random_strength = Hyperparameter(dtype='float', default=1, values=[0, 1, 5, 10, 20, 50, 100])
```

LGBM hyperparameter grid.

```
colsample_bytree = Hyperparameter(dtype='float', default=0.5, values=[0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
colsample_bynode = Hyperparameter(dtype='float', default=0.5, values=[0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
min_split_gain = Hyperparameter(dtype='float', default=0.0, values=[0.0, 0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0, 1.2, 1.5, 2.0])
learning_rate = Hyperparameter(dtype='float', default=0.05, values=[0.0005, 0.001, 0.002, 0.005, 0.01, 0.05, 0.1, 0.15, 0.2, 0.25, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
max_depth = Hyperparameter(dtype='int', default=5, values=[1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 12, 14, 16, 18, 20, 25, 30, 35, 40, 50, 60, 70, 80, 90, 100])
min_child_weight = Hyperparameter(dtype='int', default=9, values=[1, 2, 3, 4, 5, 6, 7, 8, 9, 10])
n_estimators = Hyperparameter(dtype='int', default=400, values=[10, 20, 30, 40, 50, 70, 100, 150, 200, 250, 300, 400, 500, 700, 1000])#, 2000, 3000, 5000, 7000, 10000])
reg_alpha = Hyperparameter(dtype='float', default=2.0, values=[0.0, 0.1, 0.2, 0.3, 0.4, 0.5, 1.0, 2.0, 3.0])
reg_lambda = Hyperparameter(dtype='float', default=5.0, values=[0.5, 1.0, 1.5, 2.0, 3.0, 4.0, 5.0])
subsample = Hyperparameter(dtype='float', default=0.9, values=[0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
max_bin = Hyperparameter(dtype='int', default=256, values=[256, 512, 1024, 2048, 4096, 8192])
min_data_in_leaf = Hyperparameter(dtype='int', default=1, values=[1, 5, 10, 20, 50, 100, 200, 500, 700])
boosting_type = Hyperparameter(dtype='str', default='gbdt_5', values=['gbdt_0', 'gbdt_1', 'gbdt_5', 'gbdt_10', 'dart_0', 'dart_1', 'dart_5', 'dart_10', 'goss'])
drop_rate = Hyperparameter(dtype='float', default=0.1, values=[0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9])
```

XGBoost hyperparameter grid.

```
colsample_bytree = Hyperparameter(dtype='float', default=0.5, values=[0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
colsample_bylevel = Hyperparameter(dtype='float', default=0.5, values=[0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
colsample_bynode = Hyperparameter(dtype='float', default=0.5, values=[0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
gamma = Hyperparameter(dtype='float', default=0.0, values=[0.0, 0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0, 1.2, 1.5, 2.0])
learning_rate = Hyperparameter(dtype='float', default=0.1, values=[0.0005, 0.001, 0.002, 0.005, 0.01, 0.05, 0.1, 0.15, 0.2, 0.25, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
max_depth = Hyperparameter(dtype='int', default=2, values=[1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 12, 14, 16, 18, 20, 25, 30, 35, 40, 50, 60, 70, 80, 90, 100])
min_child_weight = Hyperparameter(dtype='int', default=1, values=[1, 2, 3, 4, 5, 6, 7, 8, 9, 10])
n_estimators = Hyperparameter(dtype='int', default=700, values=[10, 20, 30, 40, 50, 70, 100, 150, 200, 250, 300, 400, 500, 700, 1000])#, 2000, 3000, 5000, 7000, 10000])
reg_alpha = Hyperparameter(dtype='float', default=0.1, values=[0.0, 0.1, 0.2, 0.3, 0.4, 0.5, 1.0, 2.0, 3.0])
reg_lambda = Hyperparameter(dtype='float', default=0.5, values=[0.5, 1.0, 1.5, 2.0, 3.0, 4.0, 5.0])
subsample = Hyperparameter(dtype='float', default=1.0, values=[0.5, 0.6, 0.7, 0.8, 0.9, 1.0])
```

SKMLP hyperparameter grid.

```
layers = Hyperparameter(dtype='str', default='512-256', values=['32', '64', '128', '256', '256-128', '512-256'])#, '1024-512', '1024-512-512'])
activation = Hyperparameter(dtype='str', default='tanh', values=['relu', 'tanh', 'logistic'])
alpha = Hyperparameter(dtype='float', default=0.1, values=[0.0001, 0.001, 0.01, 0.1])
learning_rate_init = Hyperparameter(dtype='float', default=0.01, values=[0.001, 0.01, 0.1])
max_iter = Hyperparameter(dtype='int', default=5000, values=[5000, 10000, 20000])
n_iter_no_change = Hyperparameter(dtype='int', default=10, values=[5, 10, 20])
beta_1 = Hyperparameter(dtype='float', default=0.8, values=[0.8, 0.9, 0.95])
beta_2 = Hyperparameter(dtype='float', default=0.999, values=[0.99, 0.999, 0.9999])
epsilon = Hyperparameter(dtype='float', default=1e-7, values=[1e-8, 1e-7, 1e-6])
n_knots = Hyperparameter(dtype='int', default=5, values=[3, 5, 10, 20])
```

Figure 4: Base models hyperparameters.

## G Example Reasoning Traces

To illustrate the model's decision-making process, we show a few selected excerpts from its reasoning traces on different Kaggle tasks.

### Mercedes Dataset (Zero-Shot)

Okay, so I need to create a new model blend for the `Kaggle Mercedes` regression task. The dataset has 377 features, mostly categorical (376) and one numeric. The target is continuous with some skewness. The goal is to propose 10 different models across CatBoost, LGBM, XGBoost, and SKMLP, using the given hyperparameters.
First, let's think about the dataset characteristics. Since there are a lot of categorical features, tree-based models like CatBoost, LGBM, and XGBoost might perform well because they handle categorical variables effectively. `skmlp` might need more tuning but could add diversity to the blend.
For CatBoost, since it's good with categorical data, I'll focus on parameters that handle that. `bootstrap_type` could be Bayesian variants for better handling. `border_count` might be higher (like 512 or 1024) to capture more splits. `grow_policy` could be `Lossguide` for deeper trees. `learning_rate` should be moderate, maybe 0.05 to 0.1. L2 regularization (`l2_leaf_reg`) around 3.0 to prevent overfitting. `n_estimators` around 500–700 for sufficient depth. `random_strength` maybe 1.0 or 5.0 for some randomness.
For LGBM, `boosting_type` like `goss` or `dart` could be efficient. Since there are many features, `colsample_bytree` and `subsample` around 0.8 to reduce overfitting. `learning_rate` similar to CatBoost. `max_depth` around 7–10. `min_data_in_leaf` higher (like 50) given the dataset size. `n_estimators` around 300–500. Regularization parameters (`reg_alpha` and `reg_lambda`) around 0.5–2.0.
XGBoost would need similar considerations. `colsample_bytree` and `subsample` around 0.8. `learning_rate` 0.05–0.1. `max_depth` 6–10. `gamma` around 0.5 to control splits. `reg_alpha` and `reg_lambda` similar to LGBM. `n_estimators` 300–500.
`skmlp` might have layers like `512-256` to handle high dimensionality. `activation=relu` for non-linearity. `learning_rate_init=0.01`. `alpha` (L2 regularization) 0.001 or 0.01. Beta parameters (Adam optimizer) default to 0.9 and 0.999. `max_iter` high (20000) since MLPs need time. `n_iter_no_change=10`. `n_knots` maybe 10 for spline layers.
I need to ensure 10 models in total. Maybe distribute them as 3 CatBoost, 3 LGBM, 3 XGBoost, and 1 SKMLP for diversity. Each model should have unique hyperparameters within the grid. Check each parameter against the allowed values. For example, CatBoost's `bootstrap_type` can't be "No" but has Bayesian options. Ensure all selected values are in the provided grid. Also, no duplicates in the models. Each entry must have distinct hyperparameter combinations.

### Abalone Dataset (Meta-Informed)

Okay, I need to create a new model blend for the `kaggle_abalone` task. Let me start by understanding the problem. The task is regression with RMSLE as the score. The dataset has 9 features, 8 numeric and 1 categorical with 3 unique values. The target has a mean around 9.7, with some skewness and kurtosis. The data is clean with no missing values.
Looking at the past tasks, `kaggle_crab_age` seems similar. Both have regression, a categorical feature with 3 unique values, and similar target distributions (mean around 9–10, skewness $> 1$). In `kaggle_crab_age`, the top models were CatBoost and LGBM. For example, CatBoost used `bootstrap_type=Bernoulli`, high `border_count=1024`, `grow_policy=Lossguide`, and `n_estimators` around 500–700. LGBM models had `boosting_type=gbdt_1` or `gbdt_5`, high `n_estimators` (1000), and specific regularization parameters.
Also, `kaggle_unknown_a` had a similar setup with all numeric features and high `n_estimators`. XGBoost models there used `colsample_bytree` around 0.5–0.8 and `learning_rate` 0.01–0.1. SKMLP models used `activation=logistic`, low `alpha=0.0001`, and layers such as `256-128`.
Considering hyperparameters from the grid: for CatBoost, possible `bootstrap_type` values include Bernoulli or Bayesian, `border_count=1024`, `grow_policy=Lossguide` or `Depthwise`, `l2_leaf_reg` around 0.2–3.0, `learning_rate=0.1`, `max_depth` around 9–12, and `min_data_in_leaf=700`. For LGBM, suitable choices are `boosting_type=gbdt_1` or `gbdt_5`, `colsample_bynode` 0.8–1.0, `learning_rate=0.05`, `max_depth` around 90, and `min_data_in_leaf=50`. XGBoost could use `colsample_bytree` 0.5–0.8, `gamma` 0.0–1.5, `learning_rate` 0.05–0.1, `max_depth=9`, and `n_estimators=1000`. For SKMLP, I will use `activation=logistic`, `alpha=0.0001`, layers `256-128`, and `learning_rate_init=0.001`.
I need to select 10 models across different algorithms. Let's pick 4 CatBoost, 3 LGBM, 2 XGBoost, and 1 SKMLP, ensuring hyperparameters are drawn from the predefined grid. Check each parameter against the allowed values (e.g., CatBoost `bootstrap_type`, LGBM `boosting_type`), and ensure `n_estimators` is valid. Each model must be unique in its parameter combination. Finally, I will compile the JSON structure without `mean_score` and `prank`, keeping the same format as the input examples.

## Heat Flux Fi Dataset (Meta-Informed)

Okay, I need to create a new model blend for the kaggle_heat_flux_fi task. Let's start by understanding the new task's characteristics. The prediction type is regression, and the score is RMSE. The dataset has 21,229 training samples and 10,415 test samples. There are 9 features: 7 numeric and 2 categorical. The numeric features have an average range of about 6,121, which is similar to some previous tasks like kaggle_abalone or kaggle_crab_age. The categorical features have 4 and 11 unique values, which is a moderate number. There's missing data with a data density of 0.88, which means some imputation might be needed. The target has a mean close to zero, a negative skewness, and high kurtosis, indicating a peaky distribution with a left tail.
Looking at past tasks, models that performed well on datasets with mixed numeric and categorical features, especially those using CatBoost and LGBM, might be relevant. For example, kaggle_abalone used CatBoost with grow_policy=Lossguide and high border_count, which handles categorical features well. Also, tasks with missing data like kaggle_media had LGBM models with certain parameters.
The hyperparameter grids need to be considered. For CatBoost, handling missing data is inherent, so models with bootstrap_type like Bayesian or MVS might be good. LGBM can handle missing values too. XGBoost doesn't handle categoricals natively, so maybe less emphasis here unless the categoricals are encoded. Since the new task has categorical features, CatBoost and LGBM are probably better choices.
Looking at the previous top models, for regression tasks with similar features, CatBoost models with higher border_count (like 1024) and LGBM with higher max_depth (like 40, 90) and n_estimators (1000) performed well. Also, models with lower learning rates (0.1, 0.15) and regularization (l2_leaf_reg around 0.5–2.0) were common.
Considering the new task's missing data, models that handle missing values well are crucial. CatBoost's bootstrap_type options like Bayesian or MVS, and LGBM with drop_rate and subsample parameters could be beneficial. Also, since the target has a negative skew, maybe models that are robust to such distributions, like those with appropriate loss functions or regularization.
Now, selecting 10 models. Let's check the hyperparameter grids to ensure valid choices. For CatBoost, possible bootstrap_type: Bayesian_0, MVS, Bernoulli. border_count options: 32, 64, 128, etc. For LGBM, boosting_type: gbdt_0, dart_1, goss. Also, subsample and colsample parameters. skmlp might be less prioritized due to the categorical features, but maybe include one if previous tasks with similar data used it.
Looking at the previous models, in kaggle_unknown_a, CatBoost with bootstrap_type=No and grow_policy=Depthwise was used. For the new task, maybe mix different bootstrap types. For LGBM, models with higher n_estimators (1000) and max_depth (like 40, 90) from kaggle_abalone and kaggle_housing_california.
Also, in the new task, the data has missing values, so models that handle missing data without imputation (like CatBoost and LGBM) are preferred. XGBoost requires handling missing data externally, so maybe less emphasis unless parameters are adjusted, but the hyperparameter grid doesn't include handling for missing data, so maybe avoid XGBoost unless necessary.
Looking at skmlp, in past tasks like kaggle_insurance, activation=logistic with certain layers was used. Maybe include one skmlp model for diversity.
Now, compiling 10 models.

# H Baselines description

## H.1 Context-Random

For the **Context-Random** baseline, we uniformly sample $k$ model-hyperparameter configurations from the same pool of prior-task blends that are provided as context in the **Meta-Informed** setting. This isolates whether improvements come from meaningful adaptation by the LLM or simply from re-using high-quality configurations already present in the context.

We fix $k = 10$ to match the number of configurations proposed by the LLM in a single run.

## H.2 Random-Hyperopt

For the **Random-Hyperopt** baseline, we use HEBO to optimize hyperparameters within a model family, but the model family itself is selected uniformly at random at each round. Concretely, at each iteration one of the base learners is sampled with equal probability, after which HEBO proposes a new configuration for that family. This ensures a simple exploration strategy without bias toward any particular model type.

## H.3 LGBM-Hyperopt

For the **LGBM-Hyperopt** baseline, we restrict the search space to the LightGBM model family. At each evaluation round, we apply the HEBO optimizer to propose a new LightGBM configuration, which is then trained and evaluated on the target dataset. This baseline isolates the performance of hyperparameter optimization when applied to a single strong gradient boosting method without model family selection. As with the other baselines, we allocate a fixed budget of 10 evaluations when comparing against the LLM recommendations.

## H.4 MaxUCB-Hyperopt

For the **MaxUCB-Hyperopt** baseline, we implement the bandit-based CASH formulation proposed by Balef et al. [2025]. In this setting, each candidate model family is treated as an arm in a multi-armed bandit, and hyperparameter optimization is carried out within the selected arm using HEBO. The Max-UCB algorithm balances exploration of new model families with exploitation of those that have already demonstrated promising performance.

At each round $t$, the utility of arm $i$ is computed as:

$$U_i = \max(r_{i,1}, \ldots, r_{i,n_i}) + \left( \frac{\alpha \log(t)}{n_i} \right)^2,$$

where $r_{i,j}$ denotes the observed rewards (validation scores) from the $j$-th configuration of model family $i$, and $n_i$ is the number of configurations tried so far for that family. The algorithm selects the arm

$$I_t = \arg\max_{i \leq K} U_i,$$

applies HEBO within that model family to propose a new hyperparameter configuration, and observes the resulting reward.

Following recommendations from the original paper, we set the exploration parameter to $\alpha = 0.5$, which provides a favorable balance between exploration and exploitation across tasks.