SELA: TREE-SEARCH ENHANCED LLM AGENTS FOR AUTOMATED MACHINE LEARNING

Anonymous authors

Paper under double-blind review

ABSTRACT

Automated Machine Learning (AutoML) approaches encompass traditional methods that optimize fixed pipelines for model selection and ensembling, as well as newer LLM-based frameworks that autonomously build pipelines. While LLM-based agents have shown promise in automating machine learning tasks, they often generate low-diversity and suboptimal code, even after multiple iterations. To overcome these limitations, we introduce Tree-Search Enhanced LLM Agents (SELA), an innovative agent-based system that leverages Monte Carlo Tree Search (MCTS) to optimize the AutoML process. By representing pipeline configurations as trees, our framework enables agents to conduct experiments intelligently and iteratively refine their strategies, facilitating a more effective exploration of the machine learning solution space. This novel approach allows SELA to discover optimal pathways based on experimental feedback, improving the overall quality of the solutions. In an extensive evaluation across 20 machine learning datasets, we compare the performance of traditional and agent-based AutoML methods, demonstrating that SELA achieves a win rate of 65% to 80% against each baseline across all datasets. These results underscore the significant potential of agent-based strategies in AutoML, offering a fresh perspective on tackling complex machine learning challenges. The code will be open-sourced upon publication.

028 029

031

004

006

008 009

010 011

012

013

014

015

016

017

018

019

021

024

025

026

027

1 INTRODUCTION

032 Automated Machine Learning (AutoML) is a rapidly evolving field that seeks to automate the pro-033 cess of designing reliable machine learning solutions with minimal human intervention. Traditional 034 AutoML frameworks, such as Auto-WEKA (Thornton et al., 2013), Auto-Sklearn (Feurer et al., 2015; 2020), AutoGluon (Tang et al., 2024b), and H2O AutoML (LeDell & Poirier, 2020), rely on predefined search spaces and routines. These frameworks primarily focus on optimizing hyperpa-037 rameters and model ensembling to find the best model configuration. However, this fixed and static 038 approach often lacks the adaptability needed to handle diverse and dynamic data scenarios, resulting in suboptimal performance in more complex settings. Additionally, the traditional focus on model training leaves other crucial stages of the machine learning pipeline, such as data preprocessing and 040 feature engineering, underexplored, thereby limiting the overall effectiveness of these systems. 041

042 Recently, large language model (LLM)-based agents have emerged as promising tools for automat-043 ing machine learning tasks by leveraging natural language processing capabilities to generate code. 044 These systems typically begin with a natural language prompt describing the dataset and the problem, after which an LLM generates an end-to-end solution. Early efforts, such as Zhang et al. (2024), experimented with prompting LLMs to generate machine learning solutions, while Hong 046 et al. (2024) introduced agents equipped with Hierarchical Graph Modeling and Programmable 047 Node Generation to address complex and dynamic workflows. Despite these advances, LLM-based 048 solutions often fall short in generating diverse and highly optimized workflows, as their search process remains limited to a single pass or trial. Without iterative refinement or the ability to explore alternative strategies, these solutions frequently converge on suboptimal results, even when multiple 051 attempts are allowed. 052

A critical shortcoming of both traditional AutoML and LLM-based frameworks lies in their inability to mimic the nuanced problem-solving approach of human experts. When approaching a machine

055

056

057

101

learning task, an expert does not simply execute a fixed pipeline. Instead, they explore various potential configurations, systematically conduct experiments, analyze results, and iteratively refine their understanding of each component's effectiveness. This iterative, feedback-driven process allows experts to explore diverse solutions and improve them incrementally until they arrive at the optimal configuration.



Figure 1: SELA's abstraction compared to other agent-based AutoML frameworks. There are two main types of agent-based approaches to AutoML problems. The first approach (Hong et al., 2024) divides a machine learning task into multiple stages, proposing a plan for each stage, and generating and executing code step by step according to the plan, with no refinement after the solution is completed. The second (Schmidt et al., 2024) generates the entire solution in one step and iteratively refines it as a whole. SELA integrates both approaches, enabling stage-wise planning while iteratively exploring better solutions at each stage level.

079 Inspired by this human-centered approach, we propose Tree-Search Enhanced LLM Agents (SELA) for automated machine learning, a novel framework that integrates the strengths of LLM 081 agents with a structured search and refinement process modeled on how experts solve machine learning problems. As illustrated in Figure 1, our framework combines the benefits of stage-wise plan-083 ning, where each stage (e.g., Exploratory Data Analysis, Data Preprocessing, Feature Engineering, 084 and Model Training) is handled sequentially, with an iterative refinement mechanism. In SELA, the 085 search space of a machine learning problem is conceptualized as a tree, where each branch represents a potential solution path. This tree-based structure enables the agent to systematically explore and refine solutions, much like an expert who tests and improves their strategy based on continuous 087 feedback. 880

To navigate this search space, we employ Monte Carlo Tree Search (MCTS) (Browne et al., 2012) as the core decision-making engine, leveraging its ability to balance exploration (testing new strategies) and exploitation (improving known good strategies). MCTS allows the agent to efficiently explore large decision spaces, collect and process experimental results, and intelligently select the next promising configuration to test. By iterating through this cycle of experimentation and refinement, SELA incrementally improves its solutions, offering a more dynamic and flexible approach than static AutoML frameworks.

We rigorously evaluated SELA using 20 diverse datasets from the AutoML benchmark, comparing
 its performance against both traditional AutoML systems and agent-based AutoML approaches. The
 results demonstrate that SELA consistently delivers superior performance across a wide range of
 machine learning tasks, validating its effectiveness and adaptability.

- 100 Our research makes the following contributions:
- We introduce a novel approach that empowers LLM agents to address machine learning challenges through an iterative, feedback-driven process. This mirrors the methodology of human experts, enabling continuous exploration of various configurations and improving outcomes through multiple rounds of refinement. This iterative exploration yields more diverse and optimized solutions than single-pass strategies.
- 107 2. We present a robust system that intelligently selects and executes experiments to generate high-performance pipelines. At the heart of this framework is the conceptualization of the

machine learning search space as a tree, navigated using Monte Carlo Tree Search (MCTS). This approach allows the agent to systematically explore complex solution landscapes and adapt its strategy based on intermediate feedback, enabling the efficient discovery of effective solutions.

- 3. We provide a comprehensive comparison of agent-based AutoML systems with traditional AutoML frameworks, highlighting the significant untapped potential of agentic approaches in solving machine learning problems. Our findings suggest that this emerging paradigm offers a promising direction for future research, with considerable advantages in flexibility, adaptability, and performance.
- 116 117 118

119

108

110

111

112

113

114

115

2 RELATED WORKS

120 Tree Search and Its Integration with LLMs Tree search algorithms have significantly advanced 121 problem-solving in artificial intelligence, with Monte Carlo Tree Search (MCTS) emerging as a 122 leading technique. These algorithms have been successfully applied across various domains, includ-123 ing robotics (Best et al., 2019; Wu et al., 2015; Clary et al., 2018), chemistry (Segler et al., 2018), and gaming (Silver et al., 2016; 2017), where MCTS is used to navigate vast solution spaces and 124 solve complex problems. More recently, research has focused on integrating tree search with Large 125 Language Models (LLMs) to enhance reasoning and decision-making. Studies such as Krishna-126 murthy et al. (2024) and Dwaracherla et al. (2024) explored LLMs' capacities for efficient explo-127 ration, while Tang et al. (2024a) and Hui & Tu (2024) developed strategies for exploiting previously 128 learned knowledge. Striking a balance between exploration and exploitation, Zhou et al. (2024) and 129 Chi et al. (2024) applied MCTS for planning with external or self-evaluated feedback, while Feng 130 et al. (2023); Wang et al. (2024) adapted AlphaZero-style tree search to LLM-based tasks. These 131 advancements underscore the potential of combining tree search methods with LLMs, balancing 132 exploration of new solutions with exploitation of prior knowledge to enhance decision-making.

133 Advances and Limitations in AutoML Systems Automated Machine Learning (AutoML) frame-134 works were introduced to reduce the need for expert knowledge in designing machine learning 135 pipelines. Early AutoML efforts, such as (Feurer et al., 2020; Jin et al., 2019; Olson & Moore, 136 2016; Thornton et al., 2013), focused primarily on automating key pipeline components like hy-137 perparameter optimization, model selection, and ensembling. These frameworks achieved notable 138 progress by integrating meta-learning and hyperparameter search strategies to automatically select 139 and tune machine learning models. More recent AutoML systems, such as (Erickson et al., 2020) 140 and (LeDell & Poirier, 2020), employed ensembling techniques to further improve performance, and extensions into multi-modal data settings (Tang et al., 2024b; Jin et al., 2023) have broadened 141 AutoML's applicability. 142

Recently, there has been growing interest in leveraging LLMs within AutoML systems to enhance
pipeline flexibility. Studies such as Hollmann et al. (2024) and Li et al. (2024) applied LLMs to
automate feature engineering, while Liu et al. (2024) introduced LLMs for hyperparameter tuning.
In addition, Luo et al. (2024) proposed embedding LLMs at each stage of the machine learning
workflow. Despite these advancements, traditional AutoML systems remain constrained by rigid
pipelines and limited flexibility to adapt to unique datasets or specific task requirements.

149 LLM Agents for Dynamic Machine Learning Pipelines In contrast to static pipelines, LLM-based 150 agents offer a more dynamic solution for addressing complex machine learning challenges. Hong 151 et al. (2024) introduced an LLM agent with hierarchical graph modeling and programmable node 152 generation, enabling the creation of sophisticated, adaptable pipelines for diverse data scenarios. Similarly, Zhang et al. (2024) demonstrated that LLMs could effectively interpret structured inputs 153 and apply past experiences to solve new machine learning tasks. Guo et al. (2024) expanded on this 154 by introducing a data science agent that leverages case-based reasoning; however, it faces challenges 155 when generating solutions from scratch due to its reliance on existing codebases. Schmidt et al. 156 (2024) proposed an iterative approach, where the entire pipeline is generated in one step and refined 157 iteratively through incremental modifications. 158

Building on these efforts, SELA introduces an agent that integrates the strengths of both
 approaches—stage-wise planning and iterative refinement—allowing it to autonomously explore
 and generate machine learning solutions from the ground up. This approach offers greater flexibility
 and control during the search process, enabling the generation of optimized solutions at each stage.



Figure 2: SELA's pipeline operates as follows: The system begins by inputting the problem description and dataset information into the LLM, which generates a search space of potential solutions, encompassing data preprocessing, feature engineering, and model training. The search module, powered by Monte Carlo Tree Search (MCTS), explores this space by selecting, expanding, and simulating potential configurations. The LLM agent then simulates the selected configuration by planning, coding, and executing the experiment. Feedback from the simulation is fed back into the search module, where it is used in the backpropagation step to refine future searches. This iterative process continues until a predefined stopping criterion is met, resulting in an optimized experimental pipeline.

176

177

178

179

180

181

182

3 Method

187 As illustrated in Figure 2, SELA consists of three key components: an LLM-based insight proposer, 188 a search module using MCTS, and an LLM agent as the experiment executor. First, the LLM 189 generates insights from the problem description and dataset, defining a search space. The search 190 module then organizes this space into a tree structure and uses MCTS to explore promising paths. 191 During each cycle, the selected path is passed to the LLM agent, which translates the configuration 192 into an executable pipeline. The agent plans, codes, and executes the experiment, feeding the results 193 back to refine future searches. This iterative process continues until the termination criterion is met. 194 The following sections provide a detailed explanation of each component.

195 196

197

211

212

214

3.1 INSIGHT PROPOSAL AND SEARCH SPACE CREATION

To enable SELA to explore a wide range of machine learning strategies, we introduce an insight proposer that generates diverse methods tailored to different stages of the machine learning workflow. Each proposed insight suggests either a single technique or a combination of methods aimed at enhancing performance. For instance, a feature engineering insight might recommend creating interaction features from existing variables, while a model training insight could propose a specific algorithm or suggest running a grid search to improve accuracy.

The insight proposer takes as input the problem description p and dataset information d, such as metadata and sample records, and generates m insights λ for each stage of the machine learning process using a large language model M. These insights are stored in an insight pool, forming a search space Λ for SELA to explore. We decompose the machine learning process into five stages: Exploratory Data Analysis (τ_1), Data Preprocessing (τ_2), Feature Engineering (τ_3), Model Training (τ_4), and Model Evaluation (τ_5). For simplicity, we denote the entire set of stages as T and refer to any specific stage as τ .

InsightProposer
$$(p, d, M) \to \Lambda := \{\lambda_i^{\tau} \mid \tau \in T, i = 1, \dots, m\}$$
 (1)

213 3.2 PIPELINE EXECUTION AND CODE GENERATION

215 We employ an LLM agent, referred to as the experiment executor E, to conduct each trial by building practical experimental pipelines from natural language requirements. The agent takes two main steps

in this process. First, given an experiment configuration c, which is a set of insights provided by the search module (introduced in Section 3.3.2), the experiment executor translates these insights into a detailed plan. This plan consists of a sequence of task instructions $I^{\tau \in T}$ corresponding to each stage of the machine learning process. This step is referred to as E_{plan} .

Next, following the plan, the agent writes and executes code σ^{τ} for each task τ based on the respective instruction I^{τ} , producing the code $\sigma^{\tau \in T}$ for the full pipeline, along with the final execution score s. The complete set of code outputs $\sigma^{\tau \in T}$ is concatenated into a full solution σ_{sol} to address the problem. This phase is referred to as $E_{code \& execute}$.

$$E_{\text{plan}}(p, d, c, M) \to I^{\tau \in T}$$
(2)

$$E_{\text{code & execute}}(I^{\tau \in T}, D, M) \to (\sigma^{\tau \in T}, s)$$
(3)

3.3 TREE SEARCH IN MACHINE LEARNING EXPERIMENTS

In order to systematically explore the different configurations in machine learning experiments, we model the search space as a hierarchical tree. This structure allows us to apply tree search algorithms, where each path through the tree represents a different experiment configuration. Algorithm 1 also provides an overview of this searching process.

238

239

240

241 242

243

244 245

246

247

248

249 250

251

253

254

256

257

258 259

225

226 227

228 229

230 231

232

233

3.3.1 EXPERIMENT NODE

To facilitate the exploration of various strategies, we model the proposed search space as a hierarchical tree that is well-suited for applying search algorithms. Each node in the tree, denoted as x, represents one insight λ in the search space Λ and contains the following attributes:

- Insight $\lambda(x)$: Represents the specific insight $\lambda_i^{\tau} \in \Lambda$ associated with this node, where τ denotes the stage of the machine learning pipeline.
- **Depth** $\delta(x)$: Indicates the stage of the machine learning process the node corresponds to (e.g., depth 1 might represent data preprocessing, depth 2 for feature engineering, and depth 3 for model training).
- Value v(x): The cumulative score from simulations for this node and all its descendants.
- Number of Visits $n_{\text{visits}}(x)$: The total number of simulations conducted for this node and its descendants.
- Simulation Score s(x): The score for simulating this node.
- Solution Code $\sigma_{sol}(x)$ The final code produced after the node simulation.
- Stage Code $\sigma_{\text{stage}}(x)$: The code generated up to the node's current stage, a part of the solution code

By modeling the search space as a tree, each path from the root to a node x represents an experiment configuration $c(x) = \{\lambda(x_1), \lambda(x_2), \dots, \lambda(x)\} \subset \Lambda$, where x_1, x_2, \dots, x are nodes along the path. The task of finding the optimal solution can therefore be viewed as a path search within the tree, where each path corresponds to a potential configuration of the experiment.

264 265 266

3.3.2 TREE SEARCH FOR ML EXPERIMENTS

We apply Monte Carlo Tree Search (MCTS) to systematically explore and identify optimal machine learning solutions within our framework. MCTS allows us to efficiently navigate the search space across multiple stages of the machine learning pipeline—from data preprocessing to model selection—by balancing exploration and exploitation.

Algo	orithm 1 SELA using MCTS
Inpu	it: Problem description p, data information d, data D, LLM M, rollout number k.
1:	$\Lambda \leftarrow \text{InsightProposer}(p, d, M)$
2:	Initialize Tree using Λ
3 : 1	for $i = 1$ to k do
4:	node $x \leftarrow \text{select}(\text{Tree})$
5:	$X_{\text{child}} \leftarrow \text{expand}(\text{Tree}, x)$
6:	Randomly sample a node x_{sample} from X_{child}
7:	Retreive experiment configuration $c(x_{sample})$
8:	$\sigma_{sol}, s \leftarrow \text{simulate}(c(x_{\text{sample}}), p, d, D, M)$
9:	attach the simulation result σ_{sol} , s to x_{sample} for final solution selection
10:	Backpropagate(Tree, s)
11: 0	end for
12:	$x_{\text{dev best}} \leftarrow \operatorname{argmax}(s(x))$
Out	$ \begin{array}{c} x \in \text{Iree} \\ \text{put: } \sigma_{sol}(x_{\text{dev best}}) \end{array} \end{array} $
Algo	prithm 2 Simulate
Inpu	it: Experiment configuration c, problem description p, data information d, data D, LLM M. Draft plans $I^{\tau \in T} \leftarrow E_{\text{plan}}(p, d, c, M)$
2:	Code and execute sequentially $\sigma^{\tau \in T}$, $s \leftarrow E_{\text{code & execute}}(I^{\tau \in T}, D, M)$

3: $\sigma_{sol} \leftarrow \text{concatenate}(\sigma^{\tau \in I})$ **Output:** σ_{sol}, s

293

292

295

296

297

315

316 317 The search process involves performing multiple rollouts, which include the steps of selection, expansion, simulation, and backpropagation. We conduct k rollouts to explore various paths, aiming to identify the best solution.

Selection At each iteration, we use a modified version of the UCT (Upper Confidence Bound for Trees) algorithm, referred to as UCT-DP (depth-preferred), to select a node from the search tree. Unlike traditional MCTS, where simulations are often performed quickly due to a fixed action space and negligible action time, the context of machine learning tasks presents a different challenge. Processes such as model training introduce significant computational time, making efficient node exploration crucial. Since model selection can heavily influence the overall machine learning performance, we prioritize exploring nodes at greater depths early on.

This modification reduces the need to explore every unvisited node, allowing deeper nodes to be reached in fewer iterations—making the approach better suited for large-scale machine learning experiments. The modified selection algorithm is expressed as:

$$\text{UCT-DP}(x) = \frac{v(x)}{n(x)} + \alpha_{\text{explore}} \sqrt{\frac{\ln n_{\text{visits}}(x_{\text{parent}})}{n(x)}}$$
(4)

 $n(x) = \begin{cases} \alpha_{\text{unvisted}} & \text{if } n_{\text{visits}}(x) = 0\\ n_{\text{visits}}(x) & \text{otherwise.} \end{cases}$ (5)

Here, α_{unvisted} is a constant between 0 and 1 controlling the selection preference for unvisited nodes, balancing between full exploration and computational efficiency. This adjustment allows us to focus more on deeper parts of the tree that are likely to yield better solutions.

Expansion During the expansion phase, a set of child nodes X_{child} at depth $\delta + 1$ are instantiated from the selected node x for potential simulation. Note that a single child node x_{child} from x inherits the attributes stored in x and possesses $\lambda(x_{\text{child}}) \rightarrow \lambda^{\tau_{\delta+1}}$, an insight of stage $\tau_{\delta+1}$ from the search space. Simulation Once expanded, a node x_{sample} is randomly sampled from X_{child} for simulation. The path from root to the sampled node forms a set of insights $c(x_{sample}) = \{\lambda(x_1), \lambda(x_2), ..., \lambda(x_{sample})\} \subset$ Λ , representing the experiment configuration to be simulated, where $x_1, x_2, ..., x_{sample}$ are the nodes along the path. The configuration $c(x_{sample})$ is then fed to the experimenter E for execution following E_{plan} and $E_{code \& execute}$, which produces a simulation score s, as illustrated in Section 3.3.1. The score serves as the feedback for back propagation. Algorithm 2 outlines the simulation process.

Backpropagation After the simulation concludes, the performance score (e.g., based on the devel opment set) is retrieved and backpropagated through the tree. The score is propagated from the
 simulated node up to the root, updating each parent node's value and visit count. This allows nodes
 representing more promising solutions to be prioritized in future rollouts. In addition, the solution
 code is also backpropagated up to the tree, and it can be processed and saved as stage code depending
 on the parent node during the update.

Backpropagation ensures that the algorithm learns which paths yield better results, guiding the search toward higher-performing nodes as more rollouts are conducted.

338

339 340 3.3.3 EXPERIMENT STATE SAVING AND LOADING

To boost execution efficiency, SELA implements fine-grained code reuse by caching code at the stage level. This caching is done according to each attempted configuration c, allowing the framework to reuse as much saved code as possible if the incoming configuration c_{new} shares any part with existing ones.

Given that LLMs produce non-deterministic outputs, the same instruction can yield different code, leading to greater variance in final performance. To minimize this variance and reduce token usage during execution, SELA saves and loads the stage code for each node. Whenever a node is chosen for execution, the experimenter reruns the saved stage code, ensuring consistency before progressing to the next stage. This approach effectively conserves resources while maintaining robust performance across stages. In Appendix D, we examine the cost efficiency of this state-saving and loading mechanism.

352 353

354 355

356

4 EXPERIMENTS

4.1 EXPERIMENTAL SETUP

357
 358
 358
 359
 360
 361
 362
 363
 364
 365
 365
 366
 366
 366
 366
 367
 368
 368
 369
 369
 360
 360
 360
 360
 360
 361
 362
 363
 364
 365
 366
 366
 366
 366
 366
 367
 368
 368
 369
 360
 360
 360
 360
 360
 361
 362
 362
 364
 365
 366
 366
 366
 366
 367
 368
 368
 369
 369
 360
 360
 360
 360
 360
 360
 361
 362
 362
 363
 364
 365
 366
 366
 366
 366
 366
 366
 367
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368
 368

Table 3 provides detailed information on the datasets used. All datasets are split into training, validation, and test sets with a 6:2:2 ratio. Each framework utilizes the training and validation sets to train models and makes predictions on the test set labels.

364 365

Evaluation Metrics For the AMLB datasets, we use the default target column provided by
 OpenML. For Kaggle competition datasets, we rely on the target column specified in the compe tition description. Performance is measured using root mean squared error (RMSE) for regression
 tasks, F1 score for binary classification, and F1-weighted score for multi-class classification. To
 ensure comparability across datasets with varying metrics, we introduce a normalized score (NS),
 which intends to map RMSE into a range from 0 to 1.

$$NS(s_{raw}) = \begin{cases} \frac{1}{1 + \log(1 + s_{raw})} & \text{if the metric is RMSE.} \\ s_{raw} & \text{otherwise.} \end{cases}$$
(6)

373 374

371 372

Here, s_{raw} represents the raw score before normalization. To evaluate SELA against other frameworks, we employ three key metrics: average Normalized Score (NS), average rank, and average best rank. The average rank is calculated by considering all rankings of a method across datasets, while the average best rank focuses on the method's best performance in each dataset. We also want 378 to quantify how other baselines perform relative to SELA. The "Rescaled NS" is defined as: 379

Rescaled NS(f) =
$$\frac{NS_f}{NS_{SELA}}$$
 (7)

380 381 382

383 384

385

386

387

391

392

394

395

396

405

406

407

408 409 410

where f represents the baseline method being compared to SELA.

Baselines We compare SELA with several baseline methods, including Data Interpreter (Hong et al., 2024), AIDE (Schmidt et al., 2024), AutoGluon (Erickson et al., 2020), and AutoSklearn (Feurer et al., 2015; 2020).

For LLM-based methods (SELA, Data Interpreter (DI), and AIDE), we use the same initial task 388 prompt, which includes the dataset name, target column, and evaluation metric. Given that 389 DeepSeek v2.5 (DeepSeek-AI, 2024) is an open-source large language model with robust coding 390 capabilities and a relatively low token cost, we selected it as the base LLM for our experiments. To promote a moderate level of diversity in the model's outputs, we set the temperature parameter to 0.5. AIDE performs 10 iterations per execution, while SELA uses DI as the experimenter and 393 completes 10 rollouts per execution.

Each method, except for AutoGluon, is run three times for each dataset. AutoGluon, being deterministic, is run only once with its default settings. AutoSklearn is also run with default settings, limited to 600 seconds per task.

Method	Wins	Losses	Top 1	Avg. NS % \uparrow	Avg. Best NS % \uparrow	Avg. Rank \downarrow	Avg. Best Rank \downarrow
AutoGluon	7	13	4	53.2	53.2	4.4	4.4
AutoSklearn	5	15	5	46.1	47.5	7.6	6.1
AIDE	5	15	2	47.1	51.8	7.8	5.3
Data Interpreter	4	16	2	47.4	50.2	8.8	6.4
SELA	-	-	7	53.3	54.7	4.8	2.7

Table 1: Results of each AutoML framework on 20 tabular datasets. The "Wins" column indicates the number of datasets where the method outperforms SELA, while "Losses" shows the number of datasets where the method underperforms. The "Top 1" column represents the number of datasets where the method produces the best predictions across methods.

4.2 **Results**



Figure 3: Rescaled NS of AutoML frameworks relative to SELA on tabular datasets. Points to 430 the left of the vertical line indicate poorer predictions compared to SELA. Notably, SELA often 431 occupies a leading position across the datasets.

As shown in Table 1, SELA achieves the highest average Normalized Score (NS) and average
best rank among all frameworks. Notably, SELA excels in producing the highest number of top
predictions, as indicated in the "Top 1" column across all datasets. Furthermore, the "Losses"
column reveals that each competing method falls short against SELA, losing in 65-80% of the
datasets.

Interestingly, AutoGluon exhibits a marginally higher average rank than SELA. This slight discrepancy may be attributed to the inherent randomness in LLMs and model training processes, which can influence the exploration of machine learning solutions. However, SELA's higher average NS suggests that even when it produces solutions with lower ranks, their test scores remain competitive and close to the best solutions.

The two agent-based methods exhibit relatively lower performance. The first method, DI, struggles to enhance its score with multiple attempts due to its inability to refine its solution after completing a machine learning task. The second method, AIDE, lacks a stage-specific planning module, which hinders its capacity to improve results after a series of greedy experiments. These limitations likely account for their weaker performance.

Figure 3 further corroborates SELA's effectiveness, revealing that its best solutions frequently occupy leading positions across various datasets. This visual representation exhibits the method's consistent high performance and adaptability across different ML datasets. We also include a detailed results of each method in Appendix C.

452 453

466

467 468

4.3 ABLATION STUDY

For the rest of the study, we employ a subset of datasets to evaluate SELA under various settings.
Our selection process involves choosing the first two datasets alphabetically for each machine learning task. Specifically, we use boston, colleges, credit-g, Click_prediction_small, GesturePhaseSegmentationProcessed, and mfeat-factors to conduct the ablation study.

	DI	SELA (Random Search)	SELA (MCTS)
Avg. NS ↑	56.4	58.6	60.9
Avg. Best NS ↑	59.0	61.4	62.4
Avg. Rank↓	6.9	4.8	3.3
Avg. Best Rank \downarrow	4.8	2.8	1.5

Table 2: Performance results for each search setting on the chosen datasets. SELA with MCTS consistently surpasses SELA with Random Search.

469 **Effectiveness of Search** To evaluate the effectiveness of Monte Carlo Tree Search (MCTS) in im-470 proving the solution search process, we conducted an ablation study. In this study, we compared the 471 performance of our method using MCTS against a variant that randomly samples insights from each 472 stage's insight pool. As shown in Table 2, the MCTS version achieves a higher average normal-473 ized score across datasets and a better overall ranking compared to the random sampling approach. Moreover, even the random sampling variant of our method outperforms DI, the base experimenter. 474 This suggests the presence of an appropriate search space and an experiment agenda is vital for 475 improving a machine learning agent. Our insight proposer generates relevant and useful insights, 476 facilitating such improvement, regardless of the selection method. 477

478

SELA's performance with different LLMs To evaluate the robustness of our framework, we conduct experiments using different Large Language Models (LLMs). Specifically, we compare the performance of SELA with Claude-3.5-Sonnet (Anthropic, 2024) and GPT-40 (OpenAI, 2024) against DeepSeek V2.5 which we primarily use for evaluation. This comparison enables us to assess how the choice of LLM affects the overall effectiveness of our approach.

As Figure 4 shown, SELA delivers similar results across different LLMs, indicating its flexibility to
 be executed with various models depending on user preference and availability. We also report the
 numeric results in Appendix C.2.



Figure 4: Comparison of Normalized Scores between different base LLMs.

5 CONCLUSION

In this paper, we introduced SELA, a novel framework that integrates LLM-based agents with Monte Carlo Tree Search (MCTS) to automate machine learning workflows. Our experimental results, conducted on 20 machine learning datasets, demonstrate SELA's effectiveness and high-light its distinct advantages over both traditional AutoML frameworks and existing LLM-based approaches. The proposed methodology is not limited to machine learning but could be adapted to a wide range of sequential decision-making problems, provided they can be represented as tree struc-tures with scalar rewards derived from their leaf nodes. Looking ahead, future work could explore extending this framework to other domains, including software engineering, scientific discovery, game playing, and robotics. Furthermore, improving the efficiency and scalability of the tree search process for larger solution spaces remains an important area for investigation. Another promising direction is developing techniques to provide interpretable explanations of the search process and solution rationale, enhancing the transparency and trustworthiness of the system. SELA represents a significant advancement in automated machine learning, demonstrating the potential of combining traditional search algorithms with the flexibility of LLMs.

References

Anthropic. Introducing Claude 3.5 Sonnet — anthropic.com. https://www.anthropic.com/news/claude-3-5-sonnet, 2024.

- Graeme Best, Oliver M Cliff, Timothy Patten, Ramgopal R Mettu, and Robert Fitch. Dec-mcts: Decentralized planning for multi-robot active perception. *The International Journal of Robotics Research*, 38(2-3):316–337, 2019. doi: 10.1177/0278364918755924.
- Cameron B Browne, Edward Powley, Daniel Whitehouse, Simon M Lucas, Peter I Cowling, Philipp Rohlfshagen, Stephen Tavener, Diego Perez, Spyridon Samothrakis, and Simon Colton. A survey of monte carlo tree search methods. *IEEE Transactions on Computational Intelligence and AI in games*, 4(1):1–43, 2012.
- Yizhou Chi, Kevin Yang, and Dan Klein. Thoughtsculpt: Reasoning with intermediate revision and search, 2024.
- Patrick Clary, Pedro Morais, Alan Fern, and Jonathan Hurst. Monte-carlo planning for agile legged
 locomotion. *Proceedings of the International Conference on Automated Planning and Scheduling*,
 28(1):446–450, Jun. 2018. doi: 10.1609/icaps.v28i1.13933.
- 539 DeepSeek-AI. Deepseek-v2: A strong, economical, and efficient mixture-of-experts language model, 2024.

540 Vikranth Dwaracherla, Seyed Mohammad Asghari, Botao Hao, and Benjamin Van Roy. Efficient 541 exploration for llms, 2024. 542 Nick Erickson, Jonas Mueller, Alexander Shirkov, Hang Zhang, Pedro Larroy, Mu Li, and Alexander 543 Smola. Autogluon-tabular: Robust and accurate automl for structured data, 2020. 544 Xidong Feng, Ziyu Wan, Muning Wen, Ying Wen, Weinan Zhang, and Jun Wang. Alphazero-like 546 tree-search can guide large language model decoding and training, 2023. 547 548 Matthias Feurer, Aaron Klein, Katharina Eggensperger, Jost Springenberg, Manuel Blum, and Frank Hutter. Efficient and robust automated machine learning. In Advances in Neural Information 549 Processing Systems 28 (2015), pp. 2962–2970, 2015. 550 551 Matthias Feurer, Katharina Eggensperger, Stefan Falkner, Marius Lindauer, and Frank Hutter. Auto-552 sklearn 2.0: Hands-free automl via meta-learning, 2020. 553 Pieter Gijsbers, Marcos L. P. Bueno, Stefan Coors, Erin LeDell, Sébastien Poirier, Janek Thomas, 554 Bernd Bischl, and Joaquin Vanschoren. Amlb: an automl benchmark. Journal of Machine Learn-555 ing Research, 25(101):1-65, 2024. 556 Siyuan Guo, Cheng Deng, Ying Wen, Hechang Chen, Yi Chang, and Jun Wang. Ds-agent: Auto-558 mated data science by empowering large language models with case-based reasoning, 2024. 559 Noah Hollmann, Samuel Müller, and Frank Hutter. Large language models for automated data 560 science: Introducing caafe for context-aware automated feature engineering, 2024. 561 562 Sirui Hong, Yizhang Lin, Bang Liu, Bangbang Liu, Binhao Wu, Danyang Li, Jiaqi Chen, Jiayi 563 Zhang, Jinlin Wang, Li Zhang, Lingyao Zhang, Min Yang, Mingchen Zhuge, Taicheng Guo, Tuo 564 Zhou, Wei Tao, Wenyi Wang, Xiangru Tang, Xiangtao Lu, Xiawu Zheng, Xinbing Liang, Yaying 565 Fei, Yuheng Cheng, Zongze Xu, and Chenglin Wu. Data interpreter: An llm agent for data 566 science, 2024. 567 Wenyang Hui and Kewei Tu. Rot: Enhancing large language models with reflection on search trees, 568 2024. 569 570 Haifeng Jin, Qingquan Song, and Xia Hu. Auto-keras: An efficient neural architecture search sys-571 tem. In Proceedings of the 25th ACM SIGKDD international conference on knowledge discovery & data mining, pp. 1946–1956, 2019. 572 573 Haifeng Jin, François Chollet, Qingquan Song, and Xia Hu. Autokeras: An automl library for deep 574 learning. Journal of machine Learning research, 24(6):1-6, 2023. 575 576 Akshay Krishnamurthy, Keegan Harris, Dylan J. Foster, Cyril Zhang, and Aleksandrs Slivkins. Can 577 large language models explore in-context?, 2024. 578 Erin LeDell and Sebastien Poirier. H2O AutoML: Scalable automatic machine learning. 7th ICML 579 Workshop on Automated Machine Learning (AutoML), July 2020. 580 581 Dawei Li, Zhen Tan, and Huan Liu. Exploring large language models for feature selection: A 582 data-centric perspective, 2024. 583 Siyi Liu, Chen Gao, and Yong Li. Large language model agent for hyper-parameter optimization. 584 *arXiv preprint arXiv:2402.01881*, 2024. 585 586 Daqin Luo, Chengjian Feng, Yuxuan Nong, and Yiqing Shen. Autom31: An automated multimodal machine learning framework with large language models. arXiv preprint arXiv:2408.00665, 2024. 588 Randal S Olson and Jason H Moore. Tpot: A tree-based pipeline optimization tool for automating 589 machine learning. In Workshop on automatic machine learning, pp. 66–74. PMLR, 2016. 590 OpenAI. Hello GPT-40. https://openai.com/index/hello-gpt-40/, 2024. 592 Dominik Schmidt, Yuxiang Wu, and Zhengyao Jiang. Aide: Human-level performance in data science competitions, 2024. URL https://www.weco.ai/blog/technical-report.

- Marwin Segler, Mike Preuss, and Mark Waller. Planning chemical syntheses with deep neural networks and symbolic ai. *Nature*, 555:604–610, 03 2018. doi: 10.1038/nature25978.
- David Silver, Aja Huang, Chris J. Maddison, Arthur Guez, L. Sifre, George van den Driessche, Julian Schrittwieser, Ioannis Antonoglou, Vedavyas Panneershelvam, Marc Lanctot, Sander
 Dieleman, Dominik Grewe, John Nham, Nal Kalchbrenner, Ilya Sutskever, Timothy P. Lillicrap,
 Madeleine Leach, Koray Kavukcuoglu, Thore Graepel, and Demis Hassabis. Mastering the game
 of go with deep neural networks and tree search. *Nature*, 2016.
- David Silver, Julian Schrittwieser, Karen Simonyan, Ioannis Antonoglou, Aja Huang, Arthur Guez,
 Thomas Hubert, Lucas baker, Matthew Lai, Adrian Bolton, Yutian Chen, Timothy P. Lillicrap,
 Fan Hui, L. Sifre, George van den Driessche, Thore Graepel, and Demis Hassabis. Mastering the
 game of go without human knowledge. *Nature*, 2017.
- Hao Tang, Keya Hu, Jin Peng Zhou, Sicheng Zhong, Wei-Long Zheng, Xujie Si, and Kevin Ellis.
 Code repair with llms gives an exploration-exploitation tradeoff, 2024a.
- Zhiqiang Tang, Haoyang Fang, Su Zhou, Taojiannan Yang, Zihan Zhong, Tony Hu, Katrin Kirchhoff, and George Karypis. Autogluon-multimodal (automm): Supercharging multimodal automl with foundation models. *arXiv preprint arXiv:2404.16233*, 2024b.
- Chris Thornton, Frank Hutter, Holger H Hoos, and Kevin Leyton-Brown. Auto-weka: Combined selection and hyperparameter optimization of classification algorithms. In *Proceedings of the 19th ACM SIGKDD international conference on Knowledge discovery and data mining*, pp. 847–855, 2013.
- Ante Wang, Linfeng Song, Ye Tian, Baolin Peng, Dian Yu, Haitao Mi, Jinsong Su, and Dong Yu.
 Litesearch: Efficacious tree search for llm, 2024.
- Feng Wu, Sarvapali D. Ramchurn, Wenchao Jiang, Jeol E. Fischer, Tom Rodden, and Nicholas R.
 Jennings. Agile planning for real-world disaster response. In *Proceedings of the 24th International Conference on Artificial Intelligence*, IJCAI'15, pp. 132–138. AAAI Press, 2015. ISBN 9781577357384.
- Lei Zhang, Yuge Zhang, Kan Ren, Dongsheng Li, and Yuqing Yang. Mlcopilot: Unleashing the power of large language models in solving machine learning tasks, 2024.
- Andy Zhou, Kai Yan, Michal Shlapentokh-Rothman, Haohan Wang, and Yu-Xiong Wang. Language
 agent tree search unifies reasoning acting and planning in language models, 2024.

A DATASETS

Table 3 outlines the detailed information of the datasets used for evaluation.

Dataset name	# Features	# Rows	# Classes	Task Type	Metric	Source
boston	14	506	N/A	Regression	RMSE	OpenML (Dataset ID: 531)
colleges	48	7063	N/A	Regression	RMSE	OpenML (Dataset ID: 42727)
concrete-strength	9	4866	N/A	Regression	RMSE	Kaggle (playground-series-s3e9)
diamonds	10	53940	N/A	Regression	RMSE	OpenML (Dataset ID: 42225)
house-prices	81	1460	N/A	Regression	RMSE	Kaggle (house-prices-advanced-regression-techniques)
Moneyball	15	1232	N/A	Regression	RMSE	OpenML (Dataset ID: 41021)
SAT11-HAND-runtime-regression	118	4440	N/A	Regression	RMSE	OpenML (Dataset ID: 41980)
credit-g	21	1000	2	Classification	F1	OpenML (Dataset ID: 31)
Click_prediction_small	12	39948	2	Classification	F1	OpenML (Dataset ID: 42733)
icr	58	617	2	Classification	F1	Kaggle (icr-identify-age-related-conditions)
jasmine	145	2984	2	Classification	F1	OpenML (Dataset ID: 41143)
kc1	21	2109	2	Classification	F1	OpenML (Dataset ID: 1067)
kick	33	72983	2	Classification	F1	OpenML (Dataset ID: 41162)
smoker-status	23	143330	2	Classification	F1	Kaggle (playground-series-s3e24)
software-defects	22	91586	2	Classification	F1	Kaggle (playground-series-s3e23)
titanic	12	891	2	Classification	F1	Kaggle (titanic)
GesturePhaseSegmentationProcessed	33	9873	5	Multiclass	F1-weighted	OpenML (Dataset ID: 4538)
mfeat-factors	217	2000	10	Multiclass	F1-weighted	OpenML (Dataset ID: 12)
segment	20	2310	7	Multiclass	F1-weighted	OpenML (Dataset ID: 40984)
wine-quality-white	12	4898	7	Multiclass	F1-weighted	OpenML (Dataset ID: 40498)

Table 3: Summary of the machine learning datasets used in the experiments. OpenML datasets
can be accessed using their respective dataset IDs. The Kaggle datasets are available at https://www.kaggle.com/competitions/{source}.

702 PROMPTS В 703

704 **B.1** TASK PROMPT 705

1 TASK_PROMPT = """ # User requirement

706 All LLM-based methods start by receiving the same base requirement prompt at the beginning of the task. The prompt specifies the dataset's name, the target label column, the evaluation metric to 707 be used, and the dataset's file path. Furthermore, the prompt include a path to a text file containing 708 the dataset's metadata. 709

710 711 712

Your goal is to predict the target column '{target_col}'. ${\bf 5}$ Perform data analysis, data preprocessing, feature engineering, and modeling to predict the 713 target. Report {metric} on the eval data. Do not plot or make any visualizations. 714 6 # Data dir 715 8 train set (with labels): {train_path} 716 dev set (with labels): {dev_path} 10 test set (without labels): {test path} 717 11 dataset description: {data_info_path} 718 12 719

This is a {datasetname} dataset.

(During EDA, you can use this file 13 to get additional information about the dataset) 14

720 721 722

723

724

725 726

727 728 Since AIDE automatically splits the training set into a new train set and a dev set, we combine the original train and dev sets and provide them as input to AIDE. In both setups, the frameworks have access to the labels for both the train and dev sets. Therefore, we believe this subtle difference does not affect the fairness of the comparison.

B.2 INSTRUCTION PROMPT

The instruction prompt would direct the framework to save the final prediction file for evaluation.

729 1 DI_INSTRUCTION = """ 730 ## Attention 731 1. Please do not leak the target label in any form during training. 2. Test set does not have the target column. 732 3. When conducting data exploration or analysis, print out the results of your findings. 733 6 4. You should perform transformations on train, dev, and test sets at the same time (it's a good idea to define functions for this and avoid code repetition). 734 7 5. When scaling or transforming features, make sure the target column is not included. 8 6. You could utilize dev set to validate and improve model training. {special_instruction} 735 736 10 ## Saving Dev and Test Predictions 11 1. Save the prediction results of BOTH the dev set and test set in 'dev_predictions.csv' and ' 737 test_predictions.csv' respectively in the output directory. 738 12 - Both files should contain a single column named 'target' with the predicted values. 739 13 2. Make sure the prediction results are in the same format as the target column in the training set. 740 14 - For instance, if the target column is categorical, the prediction results should be categorical as well. 741 15 742 16 ## Output Performance Print the train and dev set performance in the last step. 17 743 18 744 # Output dir 19 20 745 21 746 747 748 749 750 751

- 752
- 754

756 B.3 INSIGHT PROPOSAL PROMPT

Insight Proposer uses this prompt to generate a search space of insights for different stages of themachine learning task.

```
760
        1 DATASET_INSIGHT_PROMPT = """
761
          # Dataset Description
       2
       3
          {dataset}
762
763
          # Dataset Metadata
       5
          {metadata}
764
       6
765
          # Dataset Head
       8
       9
766
      10
767
          # Instruction
      11
      12 Propose insights to help improve the performance of the model on this dataset.
768
          The insights should be proposed based on the dataset description with different task types.
      13
769
          Each task type should have at least 5 insights.
      14

15 Make sure each method is diverse enough and can be implemented separately.
16 Be specific about models' choices, ensemble and tuning techniques, and preprocessing & feature

770
771
                engineering techniques.
      17
772
          # Format
      18
          ```json
773
 19
 20
774
 21
 "task_type": "EDA",
"insights": [
775
 22
 23
776
 "insight1",
 24
777
 "insight2",
 25
 "insight3",
 26
778
 27
779
 "insightN"
 28
 29
780
 30
781
 31
 "task_type": "Data Preprocessing",
"insights": [
 32
782
 33
783
 "insight1",
 34
 "insight2",
 35
784
 "insight3",
 36
785
 37
 "insightN"
 38
786
 39
787
 40
 41
788
 42
 "task_type": "Feature Engineering",
789
 "insights": [
 43
 "insight1",
 44
790
 45
 "insight2",
791
 46
 "insight3",
 47
792
 "insightN"
 48
793
 49
 50
794
 51
795
 "task_type": "Model Training",
"insights": [
 52
 53
796
 "insight1",
 54
797
 55
 "insight2",
 "insight3",
 56
798
 57
799
 58
 "insightN"
 59
800
 60
801
 61
 62
802

 63
803
804
805
806
807
808
809
```

## 810 C RESULTS 811

812

813

837

838 839

### C.1 MAIN RESULTS

	Auto	Gluon	Autos	AutoSklearn		IDE	DI		SELA	
Dataset	Avg.	Best	Avg.	Best	Avg.	Best	Avg.	Best	Avg.	Best
Click_prediction_small	7	7	2	1	7.3	4	11	10	7.7	6
GesturePhaseSegmentationProcessed	i 1	1	6.3	3	7.3	4	11	10	5.3	2
Moneyball	4	4	10	9	4	1	9	2	6	3
SAT11-HAND-runtime-regression	1	1	12	11	5.3	3	9	8	3.7	2
boston	5	5	12	11	3.7	2	9	8	4	1
colleges	1	1	12	11	6	2	8	7	4	3
concrete-strength	5	5	12	11	6.3	4	2	1	8.3	6
credit-g	4	4	10	9	10	5	5.3	1	3.7	2
diamonds	2	2	12	11	6	4	8.7	7	3	1
house-prices	1	1	12	11	6.7	5	7.3	3	4	2
icr	5	5	5.3	3	12	11	9	8	2.3	1
jasmine	7	7	6	4	8.7	5	11.3	9	2	1
kc1	10	10	2.7	1	8	5	11.3	9	5	2
kick	4	4	2	1	9.3	6	11	10	6.7	5
mfeat-factors	4	4	2	1	10	9	10.3	6	6.7	5
segment	3	3	6.3	5	11	10	9.7	7	2.3	1
smoker-status	7	7	4.7	3	11.3	9	7.7	2	4.3	1
software-defects	8	8	2	1	12	11	6	4	7.7	6
titanic	7	7	9.7	6	2.7	1	10.3	8	5.3	3
wine-quality-white	2	2	10	8	7.3	4	9	7	3.3	1
Overall Rank ↓	4.4	4.4	7.6	6.1	7.8	5.3	8.8	6.4	4.8	2.7

### Table 4: Methods' ranking for each tabular dataset

		Auto	Gluon	AutoS	klearn	AI	DE	Ι	DI	SELA	
Dataset		Avg.	Best	Avg.	Best	Avg.	Best	Avg.	Best	Avg.	Best
Click_prediction	on_small	26.6	26.6	40.2	40.3	26.1	39.4	12.9	13.9	23.2	27.4
GesturePhaseS	SegmentationProcessed	69.3	69.3	67.2	68.4	56.3	68.1	60.1	64.4	67.9	69.2
Moneyball		24.3	24.3	13.1	13.8	23.8	24.6	9.5	24.5	21.9	24.5
SAT11-HAND	O-runtime-regression	12.6	12.6	10.3	10.3	12.0	12.1	11.4	11.9	12.2	12.5
boston		39.8	39.8	19.5	19.6	40.5	41.3	37.0	38.6	40.1	41.4
colleges		88.3	88.3	2.1	2.1	86.0	87.8	87.5	87.7	87.8	87.8
concrete-stren	gth	28.3	28.3	17.4	17.9	28.3	28.3	28.8	29.6	28.2	28.2
credit-g		50.5	50.5	35.1	44.0	21.6	48.4	48.1	53.2	50.9	52.7
diamonds		13.8	13.8	8.7	8.7	13.7	13.7	13.5	13.6	13.7	13.8
house-prices		9.0	9.0	2.0	2.0	8.9	8.9	8.5	9.0	8.9	9.0
icr		76.2	76.2	70.4	79.2	31.7	35.9	57.8	60.6	78.7	79.2
jasmine		84.3	84.3	84.4	84.7	83.6	84.6	77.8	83.5	85.4	86.2
kc1		38.3	38.3	43.5	45.0	40.8	42.6	38.1	41.2	42.2	43.1
kick		39.6	39.6	41.8	42.1	14.9	38.6	2.8	4.2	35.9	38.7
mfeat-factors		96.7	96.7	97.1	97.5	94.4	94.5	93.0	96.0	95.7	96.2
segment		93.5	93.5	92.7	93.1	91.7	92.2	91.7	92.6	93.8	94.4
smoker-status		78.0	78.0	78.6	78.9	74.8	76.3	77.3	81.5	82.4	91.5
software-defec	ets	51.5	51.5	61.1	61.7	49.7	49.8	54.5	57.3	52.2	53.3
titanic		78.9	78.9	76.2	78.9	81.2	83.7	76.0	78.5	78.8	79.7
wine-quality-v	vhite	65.4	65.4	60.7	61.4	62.9	65.1	61.2	61.6	65.3	66.0
Overall N	S % ↑	53.2	53.2	46.1	47.5	45.5	51.8	47.4	50.2	53.3	54.7

863

Table 5: Methods' NS % for each tabular dataset

		GPT-40	Claude 3 5 Sonnet	DeenSeek V2 5
		01 1-40		ысрыск у 2.5
	Avg. NS $\uparrow$	62.3	57.9	60.9
	Avg. Best NS ↑	65.5	59.2	62.4
	Avg. Rank $\downarrow$	3.7	6.3	5.0
	Avg. Best Rank↓	1.5	4.8	3.2
Table	e 6: Results of SELA	A with differ	ent base LLMs on the	selected tabular da

### C.2 PERFORMANCE USING DIFFERENT LLMS

864

### 918 D COST-EFFECTIVENESS ANALYSIS

We conduct multiple trials of execution of each method to estimate the average running cost for the
LLM-based baselines. As shown in Table 7, all methods incur relatively low costs to complete a
single machine learning task. Among these, AIDE exhibits the lowest execution cost, due to the
lack of stage-wise planning, resulting in fewer token generations compared to the other approaches.
Additionally, SELA, which employs Data Interpreter as its base experimenter, is less costly than
Data Interpreter itself. This efficiency is largely due to SELA's state-saving and loading mechanism,
which reduces the generation of repeated tasks and code.

	Cost per ML task (\$)
Data Interpreter ( $k=10$ )	0.07
AIDE $(k=10)$	0.01
SELA (k=10)	0.05

Table 7: Estimated costs of agent-based frameworks utilizing DeepSeekV2.5 on a single machine learning dataset over k iterations/rollouts.

### 972 E CASE STUDY 973

974

### 975 E.1 MCTS PROCESS OVERVIEW

```
976
 1 Number of simulations: 10
977
 [Node 0]
978
 Plans:
 1. Perform exploratory data analysis on the train and dev datasets
979
 2. Preprocess the train, dev, and test datasets
 3. Perform feature engineering on the train, dev, and test datasets
980
 4. Train multiple models and evaluate their performance
981
 5. Train a weighted ensemble model using the best performing models
982
 \boldsymbol{6}. Evaluate the ensemble model on the dev set and save predictions
 7. Generate predictions for the test set and save them
983
 Simulated: True
 Score: avg score: 0.6150206840685731, simulated score: {'train_score': 1.0, 'dev_score':
984
 0.6855841857240594, 'test_score': 0.6814818772150697, 'score': 0.6855841857240594},
985
 Visits: 10
986
 [Node 0-0]
987
 Plans:
988
 3. Perform feature engineering on the train, dev, and test datasets by creating new
 features that calculate the magnitude of the vectorial velocities and accelerations
989
 to capture the overall movement intensity.
990
 Simulated: True
 Score: avg score: 0.6507249985568175, simulated score: {'train_score': 0.982920964830782,
991
 'dev_score': 0.6420233166755841, 'test_score': 0.647550336228104, 'score':
 0.6420233166755841}, Visits: 2
992
993
 [Node 0-0-0]
994
 Plans:
 4. Train a Random Forest classifier to leverage its ability to handle
995
 high-dimensional data and capture non-linear relationships, and evaluate its
996
 performance
 Simulated: False
997
 Score: avg score: 0, simulated score: {}, Visits: 0
998
 [Node 0-0-1]
999
 Plans:
1000
 4. Train multiple models, including a Support Vector Machine (SVM) with a radial
 basis function (RBF) kernel, and evaluate their performance.
1001
 Simulated: False
1002
 Score: avg score: 0, simulated score: {}, Visits: 0
1003
 [Node 0-0-2]
 Plans:
1004
 4. Implement a Neural Network with multiple layers to capture the hierarchical
1005
 patterns in the data and evaluate its performance
1006
 Simulated: True
 Score: avg score: 0.6594266804380511, simulated score: {'train_score': 1.0,
1007
 'dev_score': 0.6594266804380511, 'test_score': 0.6702614538699305, 'score':
 0.6594266804380511}, Visits: 1
1008
 [Node 0-0-3]
 Plans:
1010
 4. Train multiple models, apply an ensemble method like Gradient Boosting to combine
1011
 them, and evaluate their performance
 Simulated: False
1012 41
 Score: avg score: 0, simulated score: {}, Visits: 0
1013 ⁻⁻⁻₄₃
1014 44
 [Node 0-0-4]
 Plans:
1015
 4. Train multiple models, perform hyperparameter tuning using Grid Search or Random
1016
 Search, and evaluate their performance
 Simulated: False
1017
 Score: avg score: 0, simulated score: {}, Visits: 0
1018
 [Node 0-1]
1019
 Plans:
1020
 3. Perform feature engineering on the train, dev, and test datasets by generating
 time-based features, such as the difference between consecutive frames, to capture
1021
 the rate of change in movements.
1022
 Simulated: True
 1023
1024
 Visits: 2
1025
 [Node 0-1-0]
 Plans:
```

```
1026
 4. Train a Random Forest classifier to leverage its ability to handle
1027
 high-dimensional data and capture non-linear relationships
 Simulated: False
1028
 Score: avg score: 0, simulated score: {}, Visits: 0
1029
1030 62
 [Node 0-1-1]
 Plans:
1031
 4. Train multiple models, including a Support Vector Machine (SVM) with a radial
 basis function (RBF) kernel, and evaluate their performance to model the complex
1032
 decision boundaries between different gesture phases.
1033
 Simulated: True
 Score: avg score: 0.6944266833187726, simulated score: {'train_score': 1.0,
 'dev_score': 0.6944266833187726, 'test_score': 0.6928451194338062, 'score':
1034 66
1035
 0.6944266833187726}, Visits: 1
1036 67
 [Node 0-1-2]
1037
 Plans:
 4. Implement a Neural Network with multiple layers to capture the hierarchical
1038
 patterns in the data and evaluate its performance
1039
 Simulated: False
 Score: avg score: 0, simulated score: {}, Visits: 0
1040
1041
 [Node 0-1-3]
1042
 Plans:
 4. Train multiple models, apply an ensemble method like Gradient Boosting to combine
1043
 them, and evaluate their performance
 Simulated: False
1044 77
 Score: avg score: 0, simulated score: {}, Visits: 0
1045
1046⁸⁰
 [Node 0-1-4]
 Plans:
1047
 4. Train multiple models and perform hyperparameter tuning using techniques like Grid
 Search or Random Search to optimize and evaluate their performance.
1048
 Simulated: False
1049
 Score: avg score: 0, simulated score: {}, Visits: 0
1050 85
 [Node 0-2]
1051
 Plans:
 3. Perform feature engineering on the train, dev, and test datasets by creating features
1052 88
 that represent the spatial relationships between different body parts, such as the
1053
 distance between the hands and the head.
1054
 Simulated: True
 Score: avg score: 0.6296836159165489, simulated score: {'train_score':
1055
 0.7619969104124632, 'dev_score': 0.5997286931710517, 'test_score': 0.604077566134264, 'score': 0.5997286931710517}, Visits: 3
1056
1057
 [Node 0-2-0]
 Plans:
1058
 4. Train a Random Forest classifier to leverage its ability to handle
1059
 high-dimensional data and capture non-linear relationships, and evaluate its
 performance
1060
 Simulated: False
1061
 Score: avg score: 0, simulated score: {}, Visits: 0
1062
 [Node 0-2-1]
1063 99
 Plans:
1064 100
 4. Train multiple models, including a Support Vector Machine (SVM) with a radial
 basis function (RBF) kernel, and evaluate their performance to model the complex
1065
 decision boundaries between different gesture phases.
1066 ¹⁰¹
 Simulated: True
 Score: avg score: 0.6446610772892973, simulated score: {'train_score':
1067
 0.9952809245924918, 'dev_score': 0.6372459669415207, 'test_score': 0.6423549137767338, 'score': 0.6372459669415207}, Visits: 2
1068
1069 104
 [Node 0-2-1-0]
1070 105
 Plans:
 5. Train a weighted ensemble model using the best performing models from task 4
1071 107
 Simulated: False
 Score: avg score: 0, simulated score: {}, Visits: 0
1072 ¹⁰⁸
1073 ¹⁰² ₁₁₀
 [Node 0-2-1-1]
1074 ¹¹¹
 Plans:
 5. Using the models that performed best in task 4, train a weighted ensemble
1075
 model to improve overall performance.
 Simulated: False
1076 ¹¹³
 Score: avg score: 0, simulated score: {}, Visits: 0
1077 ¹¹⁷₁₁₅
1078 ¹¹⁶
 [Node 0-2-1-2]
1079 ¹¹⁷
 Plans:
```

1080	
<b>1081</b> <sup>118</sup>	5. Develop a weighted ensemble model by integrating the top-performing models from task 4. ensuring to evaluate and adjust the weights for optimal
1082	performance.
<b>1083</b> <sup>119</sup> <sub>120</sub>	Simulated: True Score: avg score: 0.6520761876370741, simulated score: {'train score': 1.0.
1084	'dev_score': 0.6520761876370741, 'test_score': 0.6563435152603494, 'score':
<b>1085</b> 121	0.6520761876370741}, Visits: 1
<b>1086</b> <sup>121</sup>	[Node 0-2-1-3]
<b>1087</b> <sup>123</sup> <sub>124</sub>	Plans: 5 Train a weighted ensemble model by combining the predictions of the
1088	top-performing models from task 4 to improve overall performance.
<b>1089</b> <sup>125</sup> <sub>126</sub>	Simulated: False
<b>1090</b> <sup>120</sup>	belie. avg belie. by bimarated belie. (), vibite. b
<b>1091</b> <sup>128</sup> <sub>129</sub>	[Node 0-2-1-4]
<b>1092</b> <sup>129</sup>	5. Develop a weighted ensemble model by combining the top-performing models from
1093 131	task 4, ensuring to optimize the weights for improved performance.
<b>1094</b> <sup>131</sup>	Score: avg score: 0, simulated score: {}, Visits: 0
<b>1095</b> <sup>133</sup> <sub>134</sub>	[Node 0-2-2]
<b>1096</b> <sup>135</sup>	Plans:
<b>1097</b> <sup>136</sup>	4. Implement a Neural Network with multiple layers to capture the hierarchical
<b>1098</b> <sup>137</sup>	Simulated: False
<b>1099</b> <sup>138</sup> <sub>120</sub>	Score: avg score: 0, simulated score: {}, Visits: 0
<b>1100</b> <sup>140</sup>	[Node 0-2-3]
<b>1101</b> <sup>141</sup>	Plans:
<b>1102</b>	4. If all multiple models, apply an ensemble method like Gradient boosting to combine them, and evaluate their performance
<b>1103</b> <sup>143</sup> <sub>144</sub>	Simulated: False
<b>1104</b> 145	Score: avg Score: 0, Simulated Score: {}, Visits: 0
<b>1105</b> <sup>146</sup>	[Node 0-2-4]
<b>1106</b> 148	4. Perform hyperparameter tuning using Grid Search or Random Search to train multiple
1107 140	models and evaluate their performance
<b>1108</b> <sup>149</sup>	Score: avg score: 0, simulated score: {}, Visits: 0
<b>1109</b> <sup>151</sup> <sub>152</sub>	[Node 0-3]
<b>1110</b> 153	Plans:
<b>1111</b> <sup>154</sup>	3. Apply feature selection techniques such as Recursive Feature Elimination (RFE) or
1112	and test datasets.
<b>1113</b> <sup>155</sup> <sub>156</sub>	Simulated: True
1114	0.9988177730410426, 'dev_score': 0.51620611302976, 'test_score': 0.525989891002361,
<b>1115</b> 157	'score': 0.51620611302976}, Visits: 2
<b>1116</b> <sup>158</sup>	[Node 0-3-0]
<b>1117</b> <sup>159</sup> <sub>160</sub>	Plans: 4. Train a Random Forest classifier to leverage its ability to bandle
1118	high-dimensional data and capture non-linear relationships, and evaluate its
<b>1119</b> 161	performance. Simulated: False
<b>1120</b> <sup>162</sup>	Score: avg score: 0, simulated score: {}, Visits: 0
<b>1121</b> <sup>163</sup> <sub>164</sub>	[Node 0-3-1]
<b>1122</b> 165	Plans:
<b>1123</b> <sup>166</sup>	<ol> <li>Train multiple models, including a Support Vector Machine (SVM) with a radial basis function (RBF) kernel, and evaluate their performance to model the complex</li> </ol>
1124	decision boundaries between different gesture phases.
<b>1125</b> <sup>167</sup> <sub>168</sub>	Simulated: True Score: avg score: 0.4649275532741641, simulated score: {'train score':
1126	0.7299159411193588, 'dev_score': 0.4649275532741641, 'test_score':
<b>1127</b> 169	U.4631598897487413, 'score': U.4649275532741641}, Visits: 1
<b>1128</b> <sup>170</sup>	[Node 0-3-2]
<b>1129</b> <sup>171</sup> <sub>172</sub>	Flans: 4. Implement and train a Neural Network with multiple lavers to capture hierarchical
1130	patterns in the data and evaluate its performance
<b>1131</b> <sup>173</sup> <sub>174</sub>	Simulated: False Score: avg score: 0, simulated score: {}, Visits: 0
<b>1132</b> 175	
<b>1133</b> <sup>176</sup> <sub>177</sub>	ινοαe U-3-3j Plans:

```
1134
 4. Train multiple models, apply an ensemble method like Gradient Boosting to combine
1135
 them, and evaluate their performance
1136 ¹⁷⁹
 Simulated: False
 Score: avg score: 0, simulated score: {}, Visits: 0
1137 181
1138 182
 [Node 0-3-4]
 Plans:
1139 184
 4. Train multiple models, perform hyperparameter tuning using techniques like Grid
 Search or Random Search, and evaluate their performance
1140
 Simulated: False
1141 186
 Score: avg score: 0, simulated score: {}, Visits: 0
1142 ¹⁸⁷
 [Node 0-4]
1143 189
 Plans:
1144 ¹⁹⁰
 3. Create interaction features by combining existing features, such as the product of
 velocity and acceleration, to capture complex relationships in the train, dev, and
1145
 test datasets
1146 ¹⁹¹
 Simulated: False
 Score: avg score: 0, simulated score: {}, Visits: 0
1147 193
1148 ¹⁹⁴ Generated 29 unique codes.
 1149
1150 196 Dev best node: 0-1-1, score: {'train_score': 1.0, 'dev_score': 0.6944266833187726,
 'test_score': 0.6928451194338062, 'score': 0.6944266833187726}
1151
```

The MCTS process in this case study consists of a structured exploration of the machine learning pipeline, executed in the following steps:

### 1155 Step 1: Initialization (Node 0)

The process begins by defining high-level tasks, such as data analysis, data pre-processing, feature engineering, and model training. These general steps establish the overall framework for the machine learning workflow.

### 1159 Step 2: Feature Engineering Exploration (Selection and Expansion)

MCTS then explores specific feature engineering techniques. For instance, Node 0-0 introduces features like the magnitude of vectorial velocities, Node 0-1 generates time-based features, and Node 0-2 creates spatial relationship features between body parts. These feature engineer methods aim to improve data representation, which is crucial for enhancing model accuracy.

### 1164 Step 3: Model Training (Expansion)

At this point, the process tests various machine learning models. For example, Node 0-1-1 applies a Support Vector Machine (SVM) with a radial basis function (RBF) kernel, while Node 0-0-2 evaluates a Neural Network. The models are trained and evaluated based on performance across training, development, and test datasets.

### 1169 Step 4: Performance Evaluation (Simulation)

Each node is scored based on model performance. MCTS retains and further explores the bestperforming nodes, using prior successful results to guide the search for improved solutions.

### 1172 Step 5: Nodes Update (Backpropagation)

After the simulation, the performance score is retrieved and backpropagated through the tree. For example, after simulating Node 0-1-1, MCTS backpropagates the result up the tree, updating parent nodes like Node 0-1 and Node 0.

### 1176 1177 Step 6: Best Model Selection

In the final step, MCTS selects the best-performing solution. In this case, Node 0-1-1, using the SVM with RBF kernel, achieved the highest scores across datasets, effectively combining feature engineering and model selection to optimize the machine learning pipeline.

- 1181
- 1182
- 1183

1184

1185

1186