

Review

# A Study of Optimization in Deep Neural Networks for Regression

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**Abstract:** Due to rapid development in information technology in both hardware and software, deep neural networks for regression have become widely used in many fields. The optimization of deep neural networks for regression (DNNR), including selections of data preprocessing, network architectures, optimizers, and hyperparameters, greatly influence the performance of regression tasks. Thus, this study aimed to collect and analyze the recent literature surrounding DNNR from the aspect of optimization. In addition, various platforms used for conducting DNNR models were investigated. This study has a number of contributions. First, it provides sections for the optimization of DNNR models. Then, elements of the optimization of each section are listed and analyzed. Furthermore, this study delivers insights and critical issues related to DNNR optimization. Optimizing elements of sections simultaneously instead of individually or sequentially could improve the performance of DNNR models. Finally, possible and potential directions for future study are provided.

**Keywords:** optimization; deep neural networks; regression



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## 1. Introduction

In recent years, owing to the rapid advancements in computing power, machine learning and deep learning have gained widespread attention. In particular, given a much stronger capability of learning essential features from big data, deep learning models cannot only achieve better performance than traditional machine learning models but can also be utilized to cope with more complex problems, including clustering, classification, and regression [1,2].

Deep neural networks for regression (DNNR) have been broadly employed in various fields, such as climate [3], agricultural planting [4], and renewable energy forecasting [5]. Several studies have revealed that adjusting the models' hyperparameters through algorithms can achieve better performance. Xiong et al. [6] proposed an ensemble deep learning model that combined the ant colony optimization (ACO) strategy and deep belief networks to solve the problem of landslide susceptibility mapping. The numerical results illustrated that the ensemble model could provide better performance due to the use of ACO for optimizing multiple parameters simultaneously. Liu et al. [7] applied LSTM networks to forecast subway passenger flows in China. Two months of automated fare collection data from Beijing Metro's Xizhimen Station and particle swarm optimization were used to train and optimize the forecasting models. Compared with the support vector regression model, the proposed optimized-parameter model could achieve better performance. Gao et al. [8] designed LSTM and GRU models to forecast stock prices. Least absolute shrinkage and

selection operator (LASSO) and principal component analysis (PCA) methods were, respectively, employed to perform data preprocessing of dimension reduction. The experimental results indicated that the proposed model could obtain satisfactory performance. Parameter tuning plays a critical role in achieving better performance and shortening the computing time of DNNR models [9].

Optimization is a crucial issue of DNNR models, as it directly influences their performance and computing time. Some studies have dedicated considerable efforts to devising approaches for optimizing DNNR models. Dong et al. [10] depicted a number of challenges related to DNNR models, including optimizing hyperparameters and preventing overfitting. The proper determination of learning and dropout rates can improve the performance of DNNR models. How to reduce the training time caused by constantly adjusting parameters is a critical issue. However, resolutions for this issue have not been provided. Additionally, studies have indicated that the optimization of DNNR models is a non-deterministic polynomial-time hardness problem [10,11]. Wang et al. [5] reviewed the optimization of DNNR models in renewable energy forecasting. The sections of optimization included data preprocessing, architectures, and hyperparameters. This study pointed out that data preprocessing can decrease the interference when training DNNR models and therefore improve the performance of the regression. In addition, the design of architectures and the setting of hyperparameters can effectively prevent the value of loss function from falling into local minima. Trial-and-error and metaheuristics were employed to optimize three sections of DNNR models. Compared with Dong et al. [10], this study presented various metaheuristics to optimize these parameters but there was no further explanation of how to implement them. Abd Elaziz et al. [11] investigated metaheuristics including swarm intelligence, evolutionary computing, natural phenomena, and human inspiration for optimizing DNNR models. Metaheuristics introduced in this study were used for optimizing various network models. In particular, the various combinations of hyperparameters directly affect the performance of DNNR models. Akay et al. [12] provided an overview of DNNR optimization problems, including architecture optimization, hyperparameter optimization, training, and feature selection. This study illustrated that simplifying the network architectures and data sizes are feasible alternatives to reduce the training time. In addition, this investigation explored the use of metaheuristics in DNNR models and pointed out future directions for their integration. Zhan et al. [13] provided more explicit discussions and explanations of the hyperparameters for each training stage of a DNNR model, namely, data preprocessing, model searches, training, and evaluation. This study indicated that combining optimization sections is more suitable for optimizing DNNR models than only optimizing individual sections.

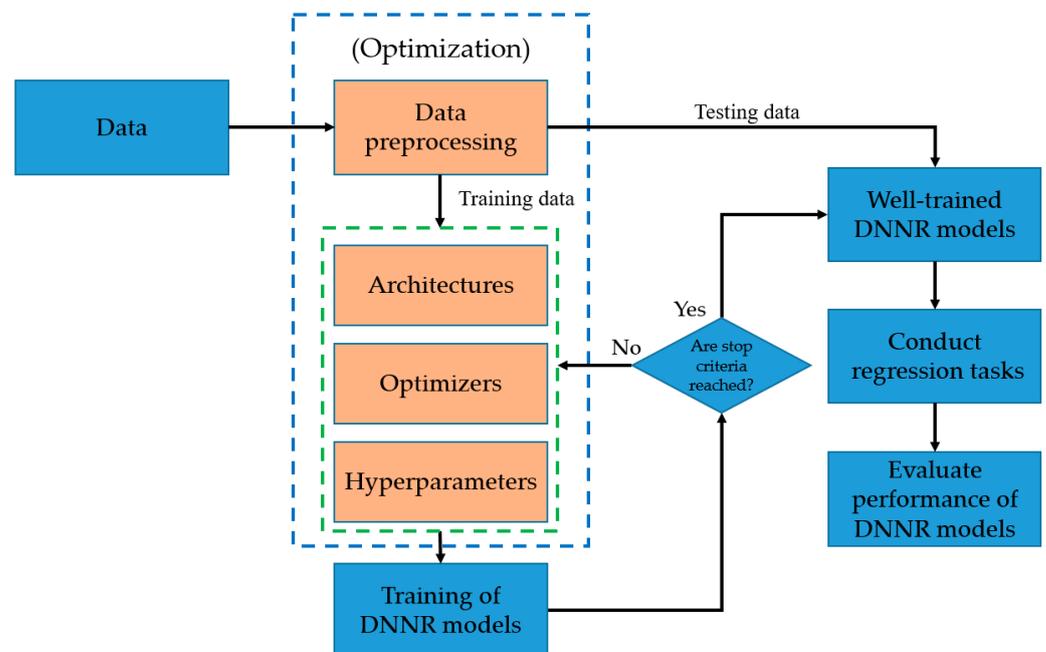
In the previous survey literature collected by this study, the limited literature discussed investigating the optimization of DNNR models in terms of three sections [5,13] and platforms [10]. Additionally, the impact of different platforms used for training the DNNR models has received limited attention in the literature. Moreover, the selection of optimizers has a significant influence on computational time. Therefore, the research gap arises in the following aspects. First, the optimization of four sections of DNNR models and platforms for developing DNNR models were investigated in this study. This study aims to depict the combinatorial optimization and various characteristics of platforms when developing DNNR models. Secondly, an analysis of the relationship between platforms and optimizers is presented. Lastly, to achieve optimal performance, this study delved into parameters in each optimization section and statistically providing appropriate settings. Table 1 illustrates a comparative analysis between this investigation and relevant survey studies, highlighting the specific optimization sections under scrutiny.

In this investigation, four deep neural networks for regression models (Shickel et al. [14]), namely, CNN, LSTM, GRU, and DBN, were employed to explore optimization tasks in DNNR. This study was conducted using the keywords “deep neural networks”, “regression”, and “optimization” to first search the literature published between 2019 and 2023. Then, the collected articles were organized based on the metadata of parameters used in

four optimization sections. The third step involved an in-depth analysis of the impact and challenges of parameters for model optimization, along with the optimization algorithms employed. Finally, the findings and future research directions were derived from the collected literature. Figure 1 presents the flowchart and four optimization sections for the DNNR models investigated in this study. The selection of data preprocessing procedures is dependent on data patterns and is interactively related to the other three optimization sections, namely, the architectures, optimizers, and hyperparameters of DNNR models. Data used for the DNNR models were divided into training data and testing data. The training data were used to model the DNNR, and the testing data were employed to examine the performance of the DNNR models. Then, optimization methods were used to determine the parameters of the architectures, optimizers, and hyperparameters for training the DNNR models. Well-trained DNNR models were obtained when the stop criteria were reached. Finally, the testing data were used to evaluate the performance of the DNNR models.

**Table 1.** A comparison with the related survey literature.

Literature	Platforms	Sections of Optimization
This study	1. TensorFlow with Keras 2. PyTorch 3. Caffe 4. Theano with Keras 5. Matlab	1. Data preprocessing 2. Architectures 3. Optimizers 4. Hyperparameters
[10]	TensorFlow	Hyperparameters
[5,13]	Unavailable	1. Data preprocessing 2. Architectures 3. Hyperparameters
[11,12]	Unavailable	1. Architectures 2. Hyperparameters



**Figure 1.** Optimization of deep neural networks for regression.

The rest of this study is organized as follows. Section 2 depicts four sections of optimization of the DNNR models. Section 3 illustrates the optimization of the DNNR

models, systematically and globally. Finally, conclusions and future work are addressed in Section 4.

## 2. Sections of Optimization of Deep Neural Networks for Regression

The performance and accuracy of DNNR models are highly influenced by the selection and combinations of parameters, such as data preprocessing, architectures, hyperparameters, and optimizers. Therefore, to improve the performance of DNNR models, combinatorically optimizing four sections at the same time is a challenging issue worthy of further investigation. Table 2 lists the metadata of parameters and data types based on four sections.

**Table 2.** Metadata of parameters.

Sections	Parameters	Data Types
Architectures	Number of layers	Integer
	Number of nodes	Integer
	Number of kernel sizes	Integer
	Number of pooling	Integer
Optimizers	Optimizers	Categories (Adadelta, Adagrad, Adam, Adamx, Ftrl, Nadam, RMSprop, SGD, SparseAdam, Adamax, ASGD, LBFGS, NAdam, RAdam, Rprop, Nesterov)
Hyperparameters	Learning rates	Real
	Number of epochs	Integer
	Batch sizes	Integer
	Iterations	Integer
Dropout rates		Real
Data preprocessing	Tasks	Categories (missing values, dimensionality reduction, removing outliers, feature selection, decomposition, normalization)

### 2.1. Data Preprocessing

Data preprocessing is highly related to the effectiveness and efficiency of DNNR models and thus is an essential factor in searching for proper hyperparameters for DNNR models [5,15]. Table 3 lists six data preprocessing methods commonly used in recent studies. It can be observed that normalization is one of the most frequently used data preprocessing methods for DNNR models.

**Table 3.** A list of data preprocessing methods.

Tasks of Data Preprocessing	Methods
Missing values	Supplementing average value [16,17], linear interpolation [17,18], KNN [19,20]
Dimensionality reduction	PCA [8], pooling layer [21], t-SNE [22], SPCA [23]
Removing outliers	Pauta criterion [18], EWMA [24]
Feature selection	PSO [1], LASSO [8,25], ASO [26], GA [27], MI [28], GRA [29], PCC [30], CCA [31]
Decomposition	EMD [32], EEMD [33], CEEMDAN [19,27,34–38], ICEEMDAN [39], SSA [40,41], VMD [42], SVMD [43]
Normalization	[6,17,20,27,30,31,34,42,44–55]

Note: KNN = k-nearest neighbor algorithm; PCA = principal component analysis; t-SNE = t-distributed stochastic neighbor embedding; SPCA = sparse principal component analysis; EWMA = exponentially weighted moving average; PSO = particle swarm optimization; LASSO = least absolute shrinkage and selection operator; ASO = atom search optimization; GA = genetic algorithm; MI = mutual-information-based; GRA = grey relational analysis; PCC = Pearson correlation coefficient; CCA = correlation coefficient analysis; EMD = empirical mode decomposition; EEMD = ensemble empirical mode decomposition; CEEMDAN = complementary ensemble empirical mode decomposition with adaptive noise; ICEEMDAN = improved complementary ensemble empirical mode decomposition with adaptive noise; SSA = singular spectrum analysis; VMD = variational mode decomposition; SVMD = successive variational mode decomposition.

Before data can be used for training, it is necessary to ensure that no values are missing to reduce model bias or avoid presenting misleading analysis results. Many methods have been developed to cope with missing values, include supplementing the average value [16,17], linear interpolation [17,18], and machine learning methods [19,20]. Two methods, linear interpolation and average values, were used in the study by Tsokov et al. [17]. Linear interpolation and the average value are used when the gap is small and huge, respectively. The gap is mainly based on empirical values. Different from Tsokov et al. [17], Shao et al. [16,19] utilized the KNN method to obtain missing values by calculating the average value of adjacent data, which is not necessary to consider the gap of missing values.

High-dimensional data can easily cause the model to become diverse and increases the modeling time. Consequently, data dimension reduction is necessary. Dimensionality reduction only transforms features into a lower dimension, which can help to identify the features that should be used in the modeling and avoid interfering with the model's failure to converge. The pooling layer of the convolutional neural network can reduce the dimensionality of the data [21]. Other methods, including principal component analysis [8], t-distributed stochastic neighbor embedding [22], and sparse principal component analysis [23], can also be used to reduce dimensions. Feature selection is similar to dimensionality reduction, but without changing the data. Zhao et al. [25] used the least absolute shrinkage and selection operator method to select important variables for modeling, which increased the modeling efficiency and performance.

Outliers are generally removed to exclude abnormal or anomalous data [18,24] and improve data quality. In the study of Cheng et al. [24], the exponentially weighted moving average was employed to smooth and remove noise data. The experimental results showed that the proposed models could perform better than without removing outliers. Decomposition methods are used to process datasets, such as network traffic datasets [19], solar datasets [34], and wind datasets [39], to avoid noise in model distortion. Li et al. [32] compared the performance of DNNR models using empirical mode decomposition and those without it. The experimental results proved that models with decomposition methods have better accuracy.

## 2.2. Network Architecture Selection

The architecture of a DNNR model contains an input layer, an output layer, and hidden layers. Each layer includes many nodes. The optimization of the architecture is based on determining the number of layers and nodes of the DNNR model [56]. Table 4 lists the methods, DNNR models, and parameters of the architecture for optimization. Network architecture selection can be divided into optimal tasks and trial-and-error methods. Most studies fix the number of layers and only optimize the number of nodes; few investigations have considered both the number of layers and nodes at the same time.

It is difficult for DNNR models to generate proper parameters within an acceptable training period when the data amount is enormous [77]; however, a number of optimal methods have been employed to solve this problem, including grid searches, Bayesian methods, and metaheuristics. Sen et al. [57] used a grid search to find the number of nodes in each layer and the number of layers in CNN and LSTM networks when designing the network architecture. Yang and Liu [35] used an improved whale optimization algorithm to optimize the number of layers and nodes in the GRU algorithm for water quality prediction. The results showed that the proposed model could outperform the original GRU model. Chen et al. [55] used the particle swarm optimization algorithm to simultaneously search for the number of hidden layers and nodes. The experimental results pointed out that the optimized LSTM model could perform better than the standard LSTM model.

**Table 4.** Architecture selection for DNNR models in terms of optimization methods.

Models		CNN			LSTM/GRU/DBN	
Methods	Parameters	Number of Layers, Kernel Sizes, and Pooling	Number of Kernel Sizes	Number of Layers and Nodes	Number of Nodes	Number of Layers
	Grid search	[57,58]	[34]		[30]	
	Bayesian	[59]			[2,42,53,60,61]	
	GA	[17]				
	IBFO			[46]		
	ABC	[62]				
	SOA				[33,43]	
	IWOA			[35]	[38,63,64]	
	IGOA				[37]	
	SCA				[65]	
	GWO	[66]			[67]	
	DEA			[68]		
	PSO/IPSO SPSO/SAPSO	[69]	[21]	[55]	[7,19,31,49,52,70,71]	[72]
	tSBO		[25]			
	SSA			[73]	[74]	
	FWA			[75]		
	BER			[76]		
	Trial-and-error	[77]		[1,18,48,78–80]	[27,81,82]	

Note: GA = genetic algorithm; IBFO = intelligent bacterial foraging optimization; ABC = artificial bee colony; SOA = seeker optimization algorithm; IWOA = improved whale optimization algorithm; IGOA = improved grasshopper optimization algorithm; SCA = the sine cosine algorithm; GWO = gray wolf optimizer; DEA = differential evolution algorithm; PSO = particle swarm optimization; IPSO = improved particle swarm optimization; SPSO = selective particle swarm optimization; SAPSO = simulated annealing particle swarm optimization; tSBO = T-distribution stain bower bird optimization algorithms; SSA = sparrow search algorithm; FWA = fire-works algorithm; BER = Al-Biruni Earth radius.

When the trial-and-error technique is used to select suitable network architectures, more time is generally required for the search. Many researchers have determined the network layer architecture based on their experience and then used optimization algorithms to determine the number of nodes of each hidden layer [18,78–80]. Ghimire et al. [1] indicated that an insufficient number of hidden layers could cause the DBN to fail to obtain enough feature space and cause the model to be under-fitted, but that having too many hidden layers could lead to overfitting. Song et al. [30] used a fixed two-layer GRU and defined the initial learning rates, number of hidden nodes, step sizes, batch sizes, and iterations, by experience. Gao et al. [48] used GRU to study short-term runoff predictions, and used the trial-and-error method to determine the number of layers. This study reported that a GRU with a single hidden layer with 20 nodes could outperform a GRU with many hidden layers. Trial-and-error methods are not efficient and effective ways of optimizing DNNR models due to the impossibility of enumerating all combinations of parameters.

Determining the network architecture by trial-and-error is a time-consuming task that cannot easily reach an optimal or near-optimal combination of layers and nodes, and it is nearly impossible to enumerate all of the combinations. Therefore, most studies set the number of network layers first and then use optimization algorithms to search the appropriate number of nodes for each layer.

Uzair and Jamil [83] showed that the use of three hidden layers can be used with less training, and higher accuracy can be achieved in an acceptable time. When the number of hidden layers is more than three, the training time increases dramatically, but only a limited improvement in accuracy is obtained. Therefore, for DNNR models, three hidden layers are recommended for the initial setting value, and after which, optimization methods should be used to select the number of nodes for each hidden layer.

### 2.3. Selection of Optimizers

Optimizers represent a crucial parameter within a neural network, as they can adjust weights and biases continuously to achieve the least value in the loss function. Table 5 shows statistics about the optimizers used in the related literature. The Adam optimizer, a stochastic gradient descent method derived from RMSProp [48,84], is extensively employed in most studies, as illustrated in Figure 2. Moreover, the Adam algorithm has the capability to compute an adaptive learning rate for each parameter, enabling the model to accelerate convergence and minimize fluctuations. The high computational efficiency and low memory storage have positioned the Adam algorithm as one of the most frequently and popularly utilized optimizers [33,51,85,86].

Table 5. Optimizers.

DNNR Models	Adam (Admax)	RMSProp	Unavailable
CNN	[17,26,34,40,41,57,58,62,77,85,87–89]		[25,39,59,66,69,90,91]
LSTM	[2,7,19,31,52–54,60,61,63,68,71,75,81,86,92–94]		[8,23,37,38,43,55,65,67,74,76,95–97]
GRU	[18,24,30,33,46,49–51,78–80]	[48,84]	[36,98–100]
DBN	[6,20,101]		[1,28,32,42,44,45,64,70,72,73,82,102–105]

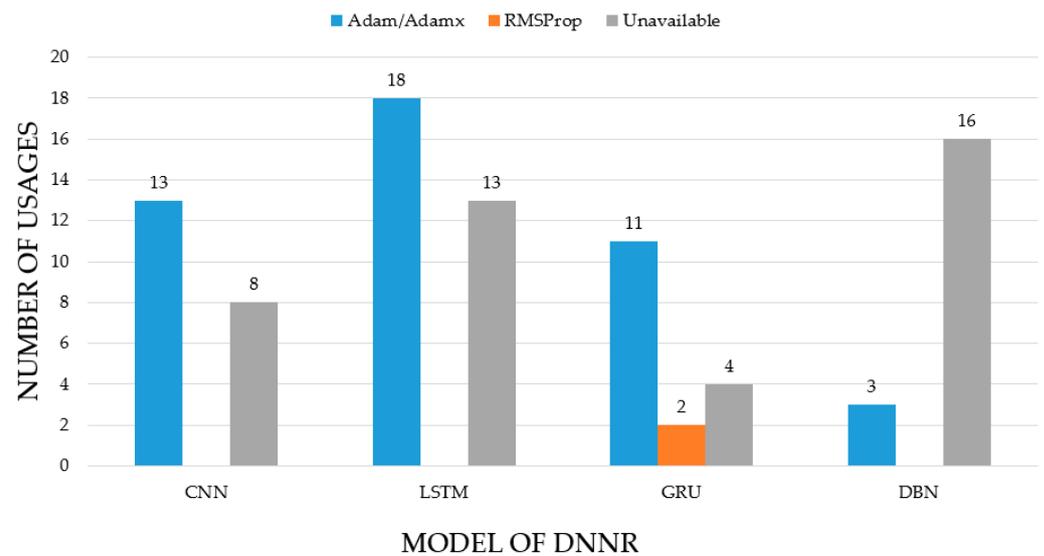


Figure 2. Optimizers used in DNNR models.

As shown in Figure 3, most studies used the TensorFlow platform to develop their work. TensorFlow provides a comprehensive development ecosystem, which not only includes graphical debugging tools but also offers an environment for transforming research projects into commercial applications. Although PyTorch owns more options for optimizers, the user-friendliness and extensive online resources make TensorFlow more commonly used for developing projects. The optimizers provided by deep learning platforms are listed in Table 6. In the current TensorFlow platform, eight standard optimizer algorithms are provided, and among which, Adam is the most commonly used optimizer.

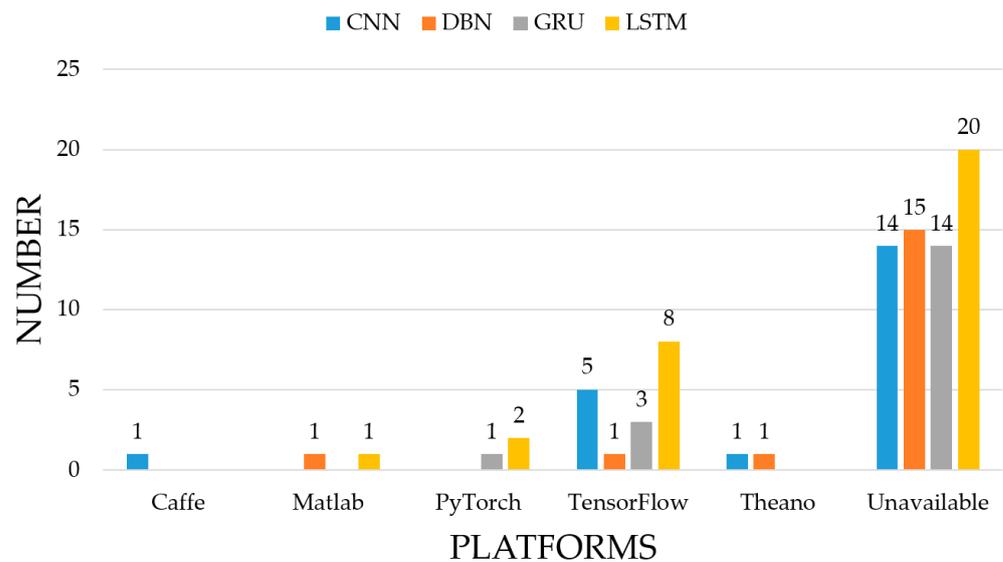


Figure 3. Platforms used for DNNR.

Table 6. Optimizers used for DNNR platforms.

Optimizers	Deep Learning Platforms				
	Caffe	Matlab	PyTorch	TensorFlow with Keras	Theano with Keras
Adadelta	X		X	X	X
Adagrad	X		X	X	X
Adam	X	X	X	X	X
Adamx			X	X	X
Ftrl				X	X
Nadam				X	X
RMSprop	X	X	X	X	X
SGD	X	X	X	X	X
SparseAdam			X		
Adamax			X		
ASGD			X		
LBFGS			X		
NAdam			X		
RAdam			X		
Rprop			X		
Nesterov	X				

Note: X = The platform contains the optimizer.

### 2.4. Hyperparameter Tuning

The fine-tuning of hyperparameters is essential for training a model and is closely related to the model’s accuracy. Fine-tuning the learning rate, batch size, and iteration can prevent DNNR models from falling into the local optimum while reducing the modeling time and cost [10].

In the related research on network models, except for the unique hyperparameters of individual network models, there are five common hyperparameters, namely, the learning rate, epochs, batch size, iteration, and dropout rate. Among them, the learning rate is an essential parameter in most studies. It is one of the parameters of the optimizer, which is used to determine the speed of finding the optimal weight [58]. If the learning rate is too low, the modeling time will be longer; if the learning rate is too high, the model will fail to converge [63]. Wang et al. [44] used DBN to predict the survival of cancer patients, and the results showed that the learning rate had a high impact on the model’s accuracy. Yalçın et al. [62] mentioned that setting a suitable learning rate can avoid overfitting.

In addition, other commonly used parameters are epoch, batch size, and iteration. Yu et al. [78] highlighted that the iteration affects whether the model becomes overtrained. The batch size is used in gradient descent to control the number of training samples used to update the internal parameters of a network model. Wang et al. [44] showed that the batch size significantly impacts the accuracy in the DBN model. Iteration and epoch are parameters related to batch size optimization. The equation is  $\text{Iteration} = (\text{Dataset size}/\text{Batch size}) \times \text{Epoch}$ . These parameters are related to the amount of training data and will affect the model's accuracy and training time. Table 7 shows the commonly used methods for searching the best hyperparameters.

**Table 7.** Hyperparameters for optimization.

Methods	Hyperparameters	Learning Rates	Number of Epochs	Batch Sizes	Iterations	Dropout Rates
Metaheuristics	PSO/IPSO/SPSO/SAPSO/PPSO	[7,21,49,70,72,94,102]	[7,49,102]	[7,44,49,52,55,71,102]	[82,102]	
	Hyper-Opt		[26]	[26]		
	SCA	[65]				
	IGOA	[37]				
	SOA/MTSO	[43]	[33]	[33]	[43]	
	GWO	[67]				[66]
	BER	[76]				
	WOA/IWOA	[35,63,64]	[63]	[35]	[35,38,64]	[63]
	FWA	[75]		[75]	[75]	
	IBFO	[46]				[46]
	ABC	[62]				
	GA					[17]
	ACO	[6]		[6]		[6]
	SSA			[74]	[73,74]	
Others	Grid search	[30]		[30]	[30]	[34]
	Bayesian	[42,59,89,96,101]	[2,43,53,61,101]	[29,53,61,101]	[42]	[61,77]
	Unavailable	[1,8,23,27,28,84,85,92]	[1,8,28,78,84,85]	[1,23,28,79]	[1,18,27]	[42]

Note: PSO = particle swarm optimization; IPSO = improved particle swarm optimization; SPSO = selective particle swarm optimization; SAPSO = simulated annealing particle swarm optimization; PPSO = PCA-based particle swarm optimization; SCA = the sine cosine algorithm; IGOA = improved grasshopper optimization algorithm; SOA = seeker optimization algorithm; MTSO = modified tuna swarm optimization; GWO = gray wolf optimizer; BER = Al-Biruni Earth radius; WOA = whale optimization algorithm; IWOA = improved whale optimization algorithm; FWA = fireworks algorithm; IBFO = improved bacterial foraging optimization; ABC = artificial bee colony; GA = genetic algorithm; ACO = ant colony optimization; SSA = sparrow search algorithm.

Figure 4 divides the algorithms for finding the optimal hyperparameters into four types. Among the studies analyzed in this research, 31 were found to use metaheuristic algorithms; another 12 papers indicated the hyperparameters that were used but did not specify which method they used to search for the best hyperparameters.

How to determine the initial search values of the hyperparameters is debatable. Most studies apply different learning rate values in the Adam optimizer, in spite of the default value in most of the popular platforms being 0.001. As a result, how to determine the initial learning rate is a critical task. Smith et al. [106] proposed using a learning rate range test to find the best learning rate. In the beginning, the minimal value of the initial rate was set. After each iteration was performed, the learning rate continuously changed. When the best model performance was achieved, the searching task could stop, and the best learning rate could be generated.

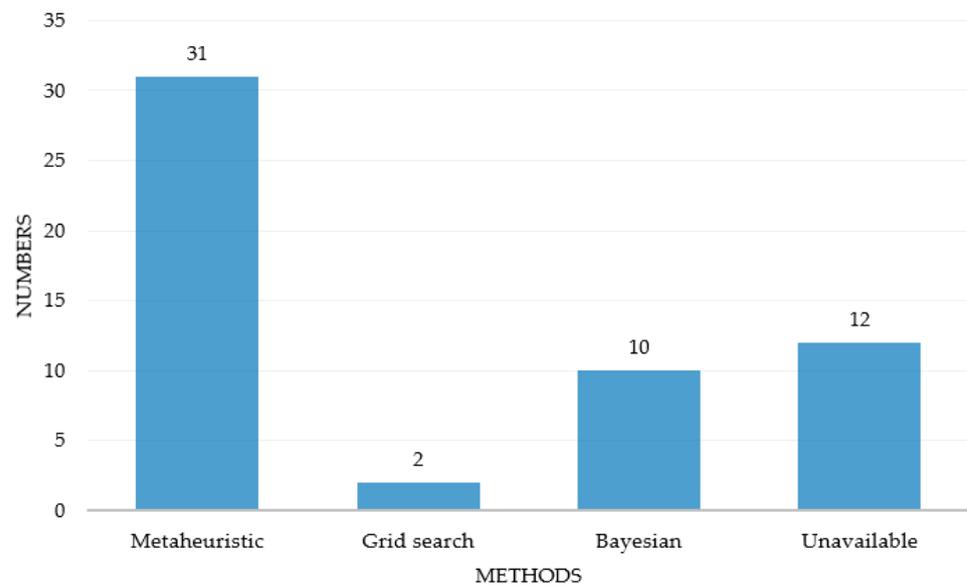


Figure 4. Methods of optimization.

Parameter adjustments aim to achieve the best accuracy and reduce the time and cost of model training. As shown in Figure 5, this study statistically analyzed hyperparameter optimization, and the results were consistent with the conclusion of Wang et al. [44], who found that the learning rate and batch size were the two most essential hyperparameters.

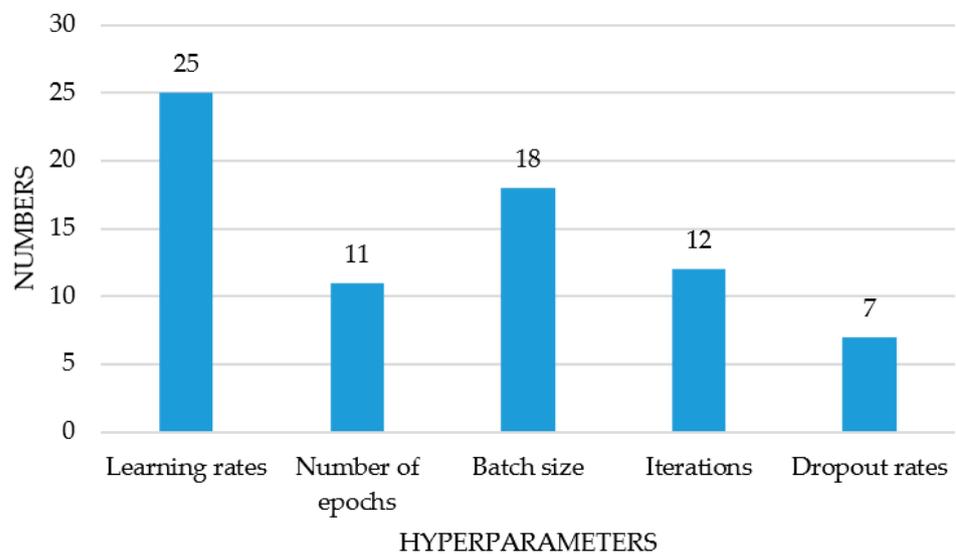


Figure 5. Optimized hyperparameters.

### 3. The Systemic and Global Optimization of DNNR Models

When training the DNNR model, the network architectures, optimizers, and hyperparameters will affect the prediction accuracy. However, it is unrealistic to consider all hyperparameters in the modeling process, because it will take too much model training time. Concurrently optimizing four sections could provide suitable DNNR models with higher regression accuracy. Table 8 lists the sections of optimization in terms of the architectures, optimizers, hyperparameters, and data preprocessing. It can be observed that only 1 out of 74 pieces of literature conducted four sections of optimization of DNNR models [31]. Furthermore, according to a number of studies [9,17,26,40,56,60,61,76,78,81,84,98–100], Figure 6 presents an overall optimization procedure for DNNR models.

Table 8. Sections of optimization.

Papers	Architectures	Optimizers	Hyperparameters	Data Preprocessing
[33]	X	X	X	X
[17,30,34,35,37,38,42,43,46,53]	X		X	X
[2,59,61–67]	X		X	
[48,51]		X		X
[6,21,26,29,44,49,52,55]			X	X
[57,58,60,68]	X			
[84–86]		X		
[7,70–77,82,89,94,96,101,102]			X	
[1,8,16,18–20,22–25,27,28,31,32,36,39–41,45,47,50,54]				X

Note: X = The paper contains the optimization section.

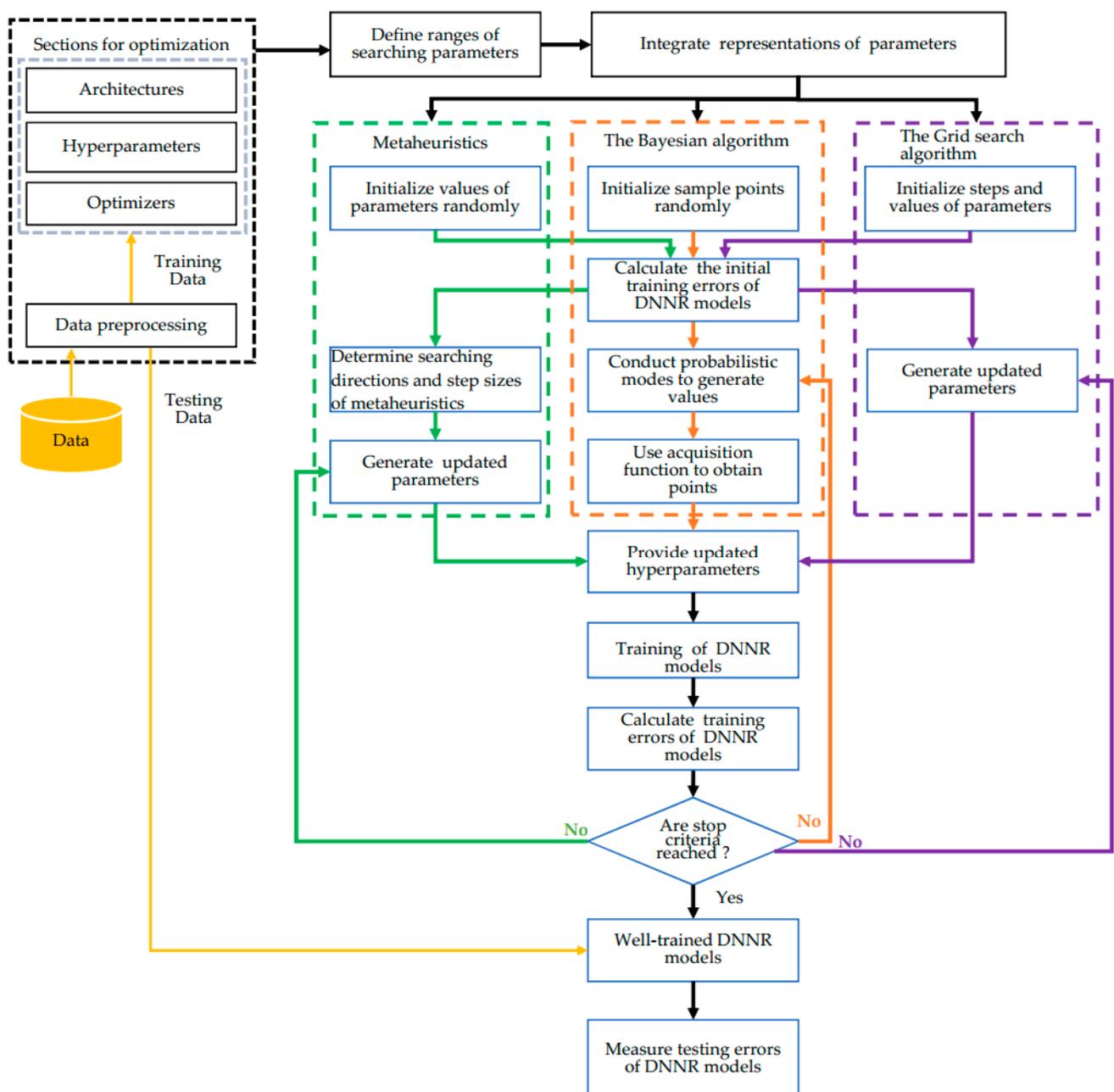


Figure 6. The optimization of DNNR models.

Data preprocessing is an essential step before data can be employed to model a DNNR. The selection of the data preprocessing procedures is mostly dependent on the data type and is related to the succeeding three sections of optimization.

Before optimizing the section parameters of DNNR models, the search ranges have to be defined. Then, due to the different types of section parameters, representations of the parameters must be integrated. The parameters in the presented optimization of a DNNR model can be represented by three types: real numbers, integers, and categories, as depicted in Table 9. The variables of the architectures, such as the number of hidden layers and nodes for each layer, are expressed in integers. Some hyperparameters, such as the number of epochs, batch sizes, and iterations, are in a form of integers. The categorical types refer to the types of optimizers and data preprocessing. The form of real numbers includes hyperparameters, such as learning rates and dropout rates. Figure 6 presents three methods used by DNNR models for optimization: metaheuristics, the Bayesian algorithm, and the grid search algorithm. The three algorithms operate according to similar logic. First, initial values are assigned randomly according to the ranges of the parameters, and new parameter values are calculated for each iteration. Before the stop criteria are reached, they are updated and tentative parameters are generated. Then, a training produce is performed for the DNNR model, and training errors are generated. When the stop criteria are reached, the finalized parameters for the DNNR modes are provided. Then, the training of the DNNR model is conducted to generate well-trained DNNR models. Finally, testing data are employed to measure the performance of the DNNR models. Two major issues related to the trade-off between the computational burden and the optimization of DNNR models (the number of parameters for optimization in sections and the search ranges of the parameters) are highlighted in Figure 6. The use of more parameters and larger search ranges can lead to better performance of the DNNR model; however, the computation time could increase unacceptably.

**Table 9.** Variable types for optimization.

Sections of Optimization	Types of Variables
Architectures	Integers
Optimizers	Categories
Hyperparameters	Integers, real numbers
Data preprocessing	Categories

#### 4. Conclusions

It has been pointed out that the optimization of deep neural networks plays a crucial role in improving their performance [42,45,49,59,64,88,102,103]. This study investigated the preprocessing, network architectures, optimizers, and hyperparameters of deep neural networks for regression. The interactions among sections of optimization can lead to different regression accuracies and greatly influence forecasting performance. Thus, the aim of this investigation was to explore the optimization of DNNR models from the aspects of preprocessing, network architectures, optimizers, and hyperparameters. Furthermore, this study investigated the optimization of various sections both individually and simultaneously.

Studies [10,11] pointed out that optimizing the DNNR model is a non-deterministic polynomial-time hardness problem. The trade-off between computational burden and optimization has always been a crucial and challenging issue in developing deep learning models [107,108], especially optimizing four sections simultaneously in this study. The appropriate filtering strategy could be provided to balance the computation burden and optimization performance. First, proper values for parameters could be obtained and set from the literature. For example, some data preprocessing procedures are suitable for certain types of data patterns. Additionally, three hidden layers are enough for most problems of DNNR architectures [83]. Adam and RMSprop are often employed when selecting optimizers [51]. The value of 0.001 is recommended to be the initial learning rate [8,62]. The second strategy is to limit the appropriate searching ranges for parameters

from past studies. For example, the number of hidden nodes are mostly between 1 and 100 [33]. The range of the learning rate is set to be smaller than one and larger than zero [21]. However, due to the increased computational burden when performing all optimization tasks at the same time, proper filtered sections of optimization to strike a balance between computation efforts and global optimization are possibly another method to motivate future study.

The findings of this study can be illustrated as follows. First, the selection of data preprocessing procedures mostly depends on the data type, but appropriate preprocessing methods can generate more accurate regression results. Second, metaheuristics are the most popular and commonly used method for the selection of architectures and the tuning of hyperparameters. Third, the TensorFlow platform and the Adam or Adamx optimizer are usually employed when utilizing DNNR models. Finally, the integration of variable types is essential for optimizing DNNR models. Furthermore, although optimizing four sections simultaneously is a challenging task with a trade-off of computation effort, it is a critical issue to improve the overall regression performance of DNNR models. Some probable future research directions of the optimization of deep neural networks for regression are described as follows. To obtain accurate regression results in an acceptable training time, the setting of proper initial values and searching ranges for simultaneously optimizing four sections of DNNR is a direction worthy of further exploration.

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