Step 10

HYPER PARAMETER TUNING

- Hyper parameter tuning
- Popular techniques
- Use cases and Examples for each technique

Hyperparameter tuning

- Hyperparameter tuning is a technique used to optimize the performance of a machine learning model by selecting the best set of hyperparameters.
- Hyperparameter tuning involves selecting the best combination of hyperparameters for a given model and dataset.
- By searching through different combinations of hyperparameters and selecting the combination that yields the best performance. This is typically done using a validation set or cross-validation.

There are several techniques for hyperparameter optimization. Some of the popular techniques are:

- Grid Search
- Random Search
- Bayesian Optimization
- Gradient-based Optimization

Each technique has its strengths and weaknesses, and choosing the right technique depends on the complexity of the problem and the available computational resources.

Let's explore each technique with their significance and use cases with simple examples.

Grid Search

- In this technique, a grid of hyperparameters is defined and then evaluating the model performance for each possible combination of hyperparameters.
- The hyperparameters that result in the best performance are then chosen as the optimal hyperparameters.

Use case: It is useful when the number of hyperparameters is small and the search space is not too large.

Example: in a decision tree classifier, we can tune hyperparameters like the maximum depth of the tree, the minimum number of samples required to split an internal node, and the minimum number of samples required to be at a leaf node.

Random Search

- Random search is similar to grid search but instead of searching over a pre-defined grid of values.
- It randomly samples hyperparameters from a defined distribution.

Use case: This technique is useful when the search space is large and not well understood.

Example: in a support vector machine classifier, we can tune hyperparameters like the kernel type, the regularization parameter C, and the gamma parameter.

Bayesian Optimization

- This method uses the Bayesian approach to update a probability distribution over the hyperparameters based on the performance of the model.
- It samples hyperparameters based on this probability distribution to minimize the number of iterations required to find the optimal set of hyperparameters.

Use case: It is useful when the search space is very large and there are complex interactions between hyperparameters.

Example: In a neural network classifier, we can tune hyperparameters like the learning rate, the number of hidden layers, and the number of neurons per layer.

Gradient-based optimization

- Gradient-based optimization involves using gradient descent to find the best values for hyperparameters.
- This technique requires the calculation of gradients with respect to the hyperparameters, which can be computationally expensive.

Use case: It is useful when the model has many hyperparameters and the hyperparameters are continuous, as it can efficiently search the hyperparameter space.

Example: If we are training a linear regression model, we might use gradient-based optimization to find the best value for the regularization parameter.

However, hyperparameter tuning can significantly improve the performance of a machine learning model.

By finding the optimal hyperparameters, we can improve accuracy, reduce overfitting, and achieve better results in less time.

So, if you're looking to optimize the performance of your machine learning models, make sure to consider hyperparameter tuning as a crucial step in the process.

Happy learning!

THANK YOU

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