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Grid Searching From Scratch using Python

Last Updated: 21 Mar, 2024

Grid searching is a method to find the best possible combination of hyperparameters at which the model achieves the highest accuracy. Before applying Grid Searching on any algorithm, Data is used to divided into training and validation set, a validation set is used to validate the models. A model with all possible combinations of hyperparameters is tested on the validation set to choose the best combination.

Implementation:

Grid Searching can be applied to any hyperparameters algorithm whose performance can be improved by tuning hyperparameter. For example, we can apply grid searching on K-Nearest Neighbors by validating its performance on a set of values of K in it. Same thing we can do with Logistic Regression by using a set of values of learning rate to find the best learning rate at which Logistic Regression achieves the best accuracy.

It has 8 features columns like i.e "Age", "Glucose" e.t.c, and the target variable "Outcome" for 108 patients. So in this, we will train a Logistic Regression Classifier model to predict the presence of diabetes or not for patients with such information.

Code: Implementation of Grid Searching on Logistic Regression from Scratch

Python3

Importing libraries

```
import numpy as np
import pandas as pd
```

from sklearn.model selection import train test solit

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Got It!

```
self.learning_rate = learning_rate
        self.iterations = iterations
    # Function for model training
    def fit( self, X, Y ) :
       # no of training examples, no of features
        self.m, self.n = X.shape
        # weight initialization
        self.W = np.zeros( self.n )
        self.b = 0
        self.X = X
        self.Y = Y
        # gradient descent learning
        for i in range( self.iterations ) :
            self.update weights()
        return self
    # Helper function to update weights in gradient descent
    def update_weights( self ) :
        A = 1 / (1 + np.exp( - (self.X.dot(self.W) + self.b)))
        # calculate gradients
        tmp = (A - self.Y.T)
        tmp = np.reshape( tmp, self.m )
        dW = np.dot( self.X.T, tmp ) / self.m
        db = np.sum( tmp ) / self.m
       # update weights
        self.W = self.W - self.learning rate * dW
        self.b = self.b - self.learning_rate * db
        return self
    # Hypothetical function h(x)
    def predict( self, X ) :
        Z = 1 / (1 + np.exp( - (X.dot(self.W) + self.b)))
       Y = np.where(Z > 0.5, 1, 0)
        return Y
# Driver code
def main() :
    # Importing dataset
    df = pd.read csv( "diabetes.csv" )
    X = df.iloc[:,:-1].values
   Y = df.iloc[:,-1:].values
```

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```
# Model training
max accuracy = 0
# learning rate choices
learning rates = [0.1, 0.2, 0.3, 0.4, 0.5,
                  0.01, 0.02, 0.03, 0.04, 0.05 ]
# iterations choices
iterations = [ 100, 200, 300, 400, 500 ]
# available combination of learning_rate and iterations
parameters = []
for i in learning_rates :
   for j in iterations :
        parameters.append( ( i, j ) )
print("Available combinations : ", parameters )
# Applying linear searching in list of available combination
# to achieved maximum accuracy on CV set
for k in range( len( parameters ) ) :
    model = LogitRegression( learning rate = parameters[k][0],
                            iterations = parameters[k][1] )
    model.fit( X train, Y train )
    # Prediction on validation set
    Y_pred = model.predict( X_valid )
    # measure performance on validation set
    correctly_classified = 0
    # counter
    count = 0
    for count in range( np.size( Y_pred ) ) :
        if Y_valid[count] == Y_pred[count] :
            correctly_classified = correctly_classified + 1
    curr_accuracy = ( correctly_classified / count ) * 100
    if max_accuracy < curr_accuracy :</pre>
       max_accuracy = curr_accuracy
print( "Maximum accuracy achieved by our model through grid searching : ",
```

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Output:

```
Available combinations: [(0.1, 100), (0.1, 200), (0.1, 300), (0.1, 300)]
(0.1, 500), (0.2, 100), (0.2, 200), (0.2, 300), (0.2, 400), (0.2, 400)
500),
(0.3, 100), (0.3, 200), (0.3, 300), (0.3, 400), (0.3, 500), (0.4, 300)
100),
(0.4, 200), (0.4, 300), (0.4, 400), (0.4, 500), (0.5, 100), (0.5,
200),
(0.5, 300), (0.5, 400), (0.5, 500), (0.01, 100), (0.01, 200), (0.01, 300)
300),
(0.01, 400), (0.01, 500), (0.02, 100), (0.02, 200), (0.02, 300),
(0.02, 400),
(0.02, 500), (0.03, 100), (0.03, 200), (0.03, 300), (0.03, 400),
(0.03, 500),
(0.04, 100), (0.04, 200), (0.04, 300), (0.04, 400), (0.04, 500),
(0.05, 100),
(0.05, 200), (0.05, 300), (0.05, 400), (0.05, 500)]
```

Maximum accuracy achieved by our model through grid searching: 60.0

In the above, we applied grid searching on all possible combinations of learning rates and the number of iterations to find the peak of the model at which it achieves the highest accuracy.

Code: Implementation of Grid Searching on Logistic Regression of sklearn

Python3

Importing Libraries

```
import pandas as pd
import numpy as np
from sklearn.linear_model import LogisticRegression
from sklearn.model_selection import GridSearchCV
# Driver Code
```

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```
\Lambda = u_1 \cdot I_1 \cup U_1 \cdot J_1 \cdot V_2 \cup U_2 \cup U_3 \cup U_4 \cup U_5 \cup U_6 \cup U_7 \cup 
                   Y = df.iloc[:,-1:].values
                  # Splitting dataset into train and test set
                  X train, X test, Y train, Y test = train test split(
                           X, Y, test size = 1/3, random state = 0)
                  # Model training
                  max_accuracy = 0
                  # grid searching for learning rate
                  parameters = { 'C' : [ 1, 2, 3, 4, 5, 6, 7, 8, 9, 10 ] }
                  model = LogisticRegression()
                   grid = GridSearchCV( model, parameters )
                   grid.fit( X_train, Y_train )
                   # Prediction on test set
                  Y pred = grid.predict( X test )
                   # measure performance
                   correctly_classified = 0
                   # counter
                   count = 0
                  for count in range( np.size( Y_pred ) ) :
                                     if Y test[count] == Y pred[count] :
                                                        correctly_classified = correctly_classified + 1
                  accuracy = ( correctly_classified / count ) * 100
                  print( "Maximum accuracy achieved by sklearn model through grid searching :
if __name__ == "__main__" :
                  main()
```

Output:

Maximum accuracy achieved by sklearn model through grid searching: 62.86

Note: Grid Searching plays a vital role in tuning hyperparameters for the mathematically complex models.

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