Comparation Between LIBLINEAR and SAGA Parameters of Logistic Regression

Firstly, we have to determine a parameter for overcoming to overfitting. For smaller dataset Liblinear usually considered as a good choice whereas Saga is faster for larger ones. Saga can handle with multinominal loss. However, Liblinear is limited with OvR schemes. Although two algorithm both have L1 and L2 parameters, so they have similar sparse and robust for outliers, Saga is not Robust to unscaled datasets the Liblinear is thoroughly Robust to unscaled datasets.