Homework – Week 6: Hyperparameter Tuning

Course: Introduction to Machine Learning

Objective

Explore the impact of hyperparameter tuning using cross-validation and search techniques. Learn how to prevent data leakage and improve model performance through informed tuning.

Instructions

- 1. Choose a classification dataset:
 - You may use a built-in dataset from 'sklearn.datasets', or one from Kaggle.
 - Make sure your dataset has a clear target variable and enough features.
- 2. Preprocess the data:
 - Handle missing values, if any.
 - Apply scaling if necessary (e.g., for SVM or Logistic Regression).
 - Use train test split and ensure no data leakage occurs.
- 3. Select one model to tune, such as:
 - LogisticRegression
 - RandomForestClassifier
 - SVC (Support Vector Classifier)
- 4. Try at least two different hyperparameter search strategies:
 - Manual Search
 - Grid Search or Randomized Search
- 5. For each search method:
 - Show the best hyperparameters found
 - Report the cross-validation accuracy
 - Evaluate the final model on the test set

- 6. (Bonus) Explore a third method using Bayesian optimization (e.g., with 'optuna' or 'skopt').
- 7. Submit a Jupyter Notebook or a PDF including:
 - The dataset used (name and link if from Kaggle)
 - All your code and outputs
 - Brief explanations and comparisons of results
 - A reflection: what did you learn about tuning?

Tips

- Use 'GridSearchCV' and 'RandomizedSearchCV' from 'sklearn.model selection'.
- Use pipelines to avoid data leakage when preprocessing.
- You can use cross val score to evaluate intermediate models.