

Machine Learning Model Optimization with Hyperparameter Tuning Approach

1. Introduction:

This paper aims to explain the concept of hyperparameters in machine learning and their significance in model performance. It highlights the transition from manual tuning to automated techniques such as grid search and random search, discussing their advantages and limitations.

We begin by explaining grid search, its pros and cons, followed by an exploration of random search. Next, we provide insights into our dataset selection and discuss the importance of hyperparameter tuning in optimizing machine learning models. A comparison between grid search and random search is also presented.

Moving on, we define supervised learning and contrast it with unsupervised learning. Under supervised learning, we focus on Ridge and Lasso regression, which fall under regression models. We tune the alpha parameter for both methods and visualize its effect using the Matplotlib library. We then evaluate the models using mean scores and mean squared error (MSE).

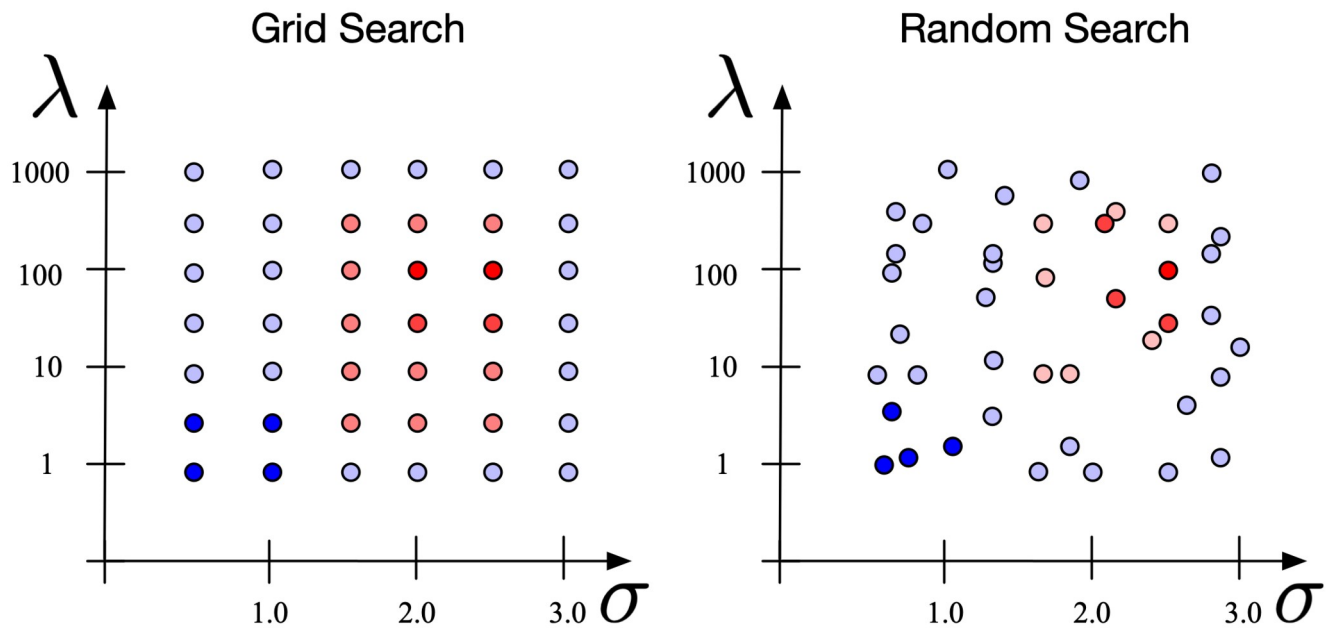
For unsupervised learning, we explore clustering and dimensionality reduction. In clustering, we examine K-Means and DBSCAN. Since the K value in K-Means is a key hyperparameter, we determine its optimal value using elbow method and silhouette analysis, comparing their effectiveness. We also analyze model performance with and without hyperparameter tuning to highlight its impact.

For DBSCAN, we utilize grid search to fine-tune parameters. However, since GridSearchCV does not support DBSCAN, we manually optimize the parameters and visualize the results. Finally, we compare model performance before and after tuning to demonstrate the necessity of hyperparameter optimization.

2. Random vs. Grid for Optimizing Machine Learning Models:

A crucial step in determining the ideal machine learning parameters is hyper-parameter tweaking. It takes a lot of effort to find the optimal hyper-parameters, particularly when a lot of parameters need to be adjusted or the objective functions are expensive to establish [1] Model parameters and hyperparameters are the two categories of parameters found in machine learning models. While model parameters are learned during training, hyperparameters are assigned at random by the user even before the model is trained.

In the past, hyperparameter tweaking was frequently done by hand, but this approach was slow, arduous, and frequently failed to identify the ideal value. Random search and grid search have made hyperparameter optimization more dependable and efficient. These contemporary methods aid in process automation and enhance model performance, and they will be covered in this lesson.



- **Grid Search:** It is a procedure that thoroughly examines a manually designated section of the target algorithm's hyperparameter space [1]. consists of a subset-based exhaustive search with hyperparameters that are established using a lower limit, an upper limit, and the number of steps [2]. The grid method will look for all possibilities by preparing a grid, which will then be evaluated to get the best value among all grids, and all steps are carried out systematically. The grid search method has the advantage of executing data with high accuracy.

The way grid search works are as follows:

- Initializing all values of the parameter.
- Looping the combination of all parameter values.
- Conducting training using XGBoost on training data.
- Evaluating the resulting classifications with test data.
- Storing the best value from the classification result and the best parameter value combination.

- 🕒 **Random Search:** The random search approach tries a number of preset combinations at random, evaluates the hyperparameters, and selects the best results. Random search is effective and capable of handling large-scale data [2].

The workings of random search can be seen as follows:

- Starting the number of times the parameter combination is used
- Setting up all of the parameter's values
- Iterating random combinations of parameter values based on the number of iterations
- Conducting training using XGBoost on training data

- Evaluating the resulting classifications with test data
- Storing the best value from the classification result and the best parameter value combination

Based on the fact that it can be used even with a cluster of computers that may malfunction and because the experimenter can alter the "resolution" at any time, it is really more useful than grid search [3].

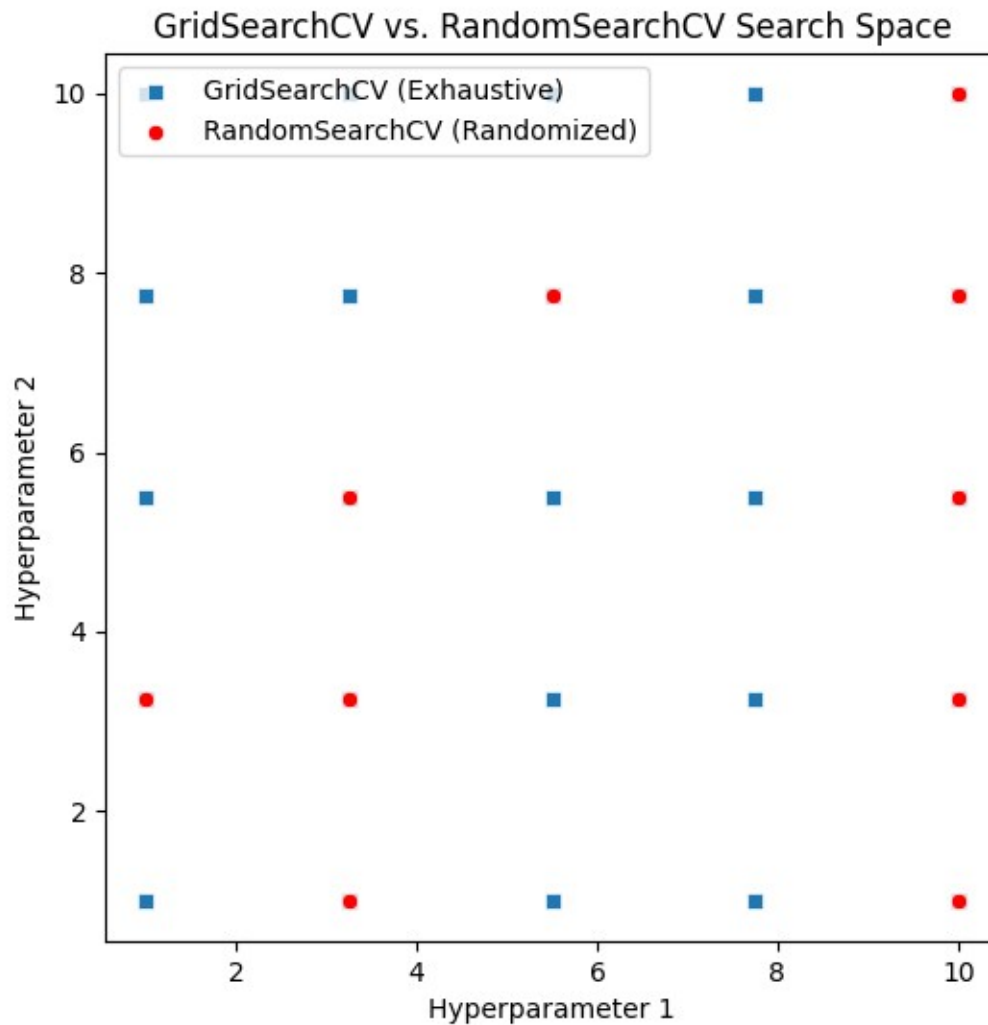


Fig 2. GridSearchCV vs. RandomSearchCV Search Space

Feature	GridSearchCV	RandomSearchCV
Search Method	Exhaustive search over all possible combinations.	Randomly selects a subset of hyperparameters
Computational Cost	Expensive (especially for large datasets)	Less expensive
Efficiency	Guaranteed to find the best combination (if feasible)	Can find a good combination faster
Flexibility	Less flexible as it tests all combinations	More flexible and useful for large search spaces

In this tutorial, we used synthetic datasets generated using `make_regression` and `make_blobs` from Scikit-Learn to effectively demonstrate hyperparameter tuning in supervised and unsupervised learning. Our choice of these datasets is justified as follows:

1. Supervised Learning (Regression Models: Ridge & Lasso Regression)

For **Ridge and Lasso regression**, we used `make_regression` to generate a synthetic dataset. This choice is ideal because:

- It allows us to control noise levels, feature distributions, and dataset size, ensuring an optimal test environment for hyperparameter tuning.
- The generated dataset has a linear relationship between the input features and target variable, making it well-suited for demonstrating regularization effects in Ridge and Lasso regression.

2. Unsupervised Learning (Clustering Models: K-Means & DBSCAN)

For **clustering algorithms**, we used `make_blobs` to generate synthetic clustering data. This choice is justified because:

- `make_blobs` generates well-separated clusters, making it suitable for evaluating the effectiveness of clustering algorithms.
- The dataset is free from real-world noise, ensuring a controlled environment where we can precisely analyze clustering behavior.

3. Optimization of Supervised Models

Supervised learning predicts outcomes from inputs using labeled data. Regression, a type of supervised learning, focuses on predicting continuous values. To combat overfitting in linear regression, regularization is crucial. This study explores Ridge and Lasso regression, comparing their performance through hyperparameter tuning.

🕒 Ridge Regression (L2 Regularization):

Ridge regression minimizes prediction errors while shrinking coefficients towards zero using L2 regularization. This penalizes large coefficients, enhancing model generalization.

🕒 Lasso Regression (L1 Regularization):

Lasso regression employs L1 regularization, which not only shrinks coefficients but also sets some to zero, performing feature selection. This is beneficial for datasets with many features.

Hyperparameter Tuning (Alpha):

Both Ridge and Lasso use 'alpha' to control regularization strength. We will tune 'alpha' to find optimal values that minimize prediction errors, comparing the performance of both methods. This study will demonstrate how alpha tuning impacts model accuracy and highlights the differences between Ridge and Lasso regression.

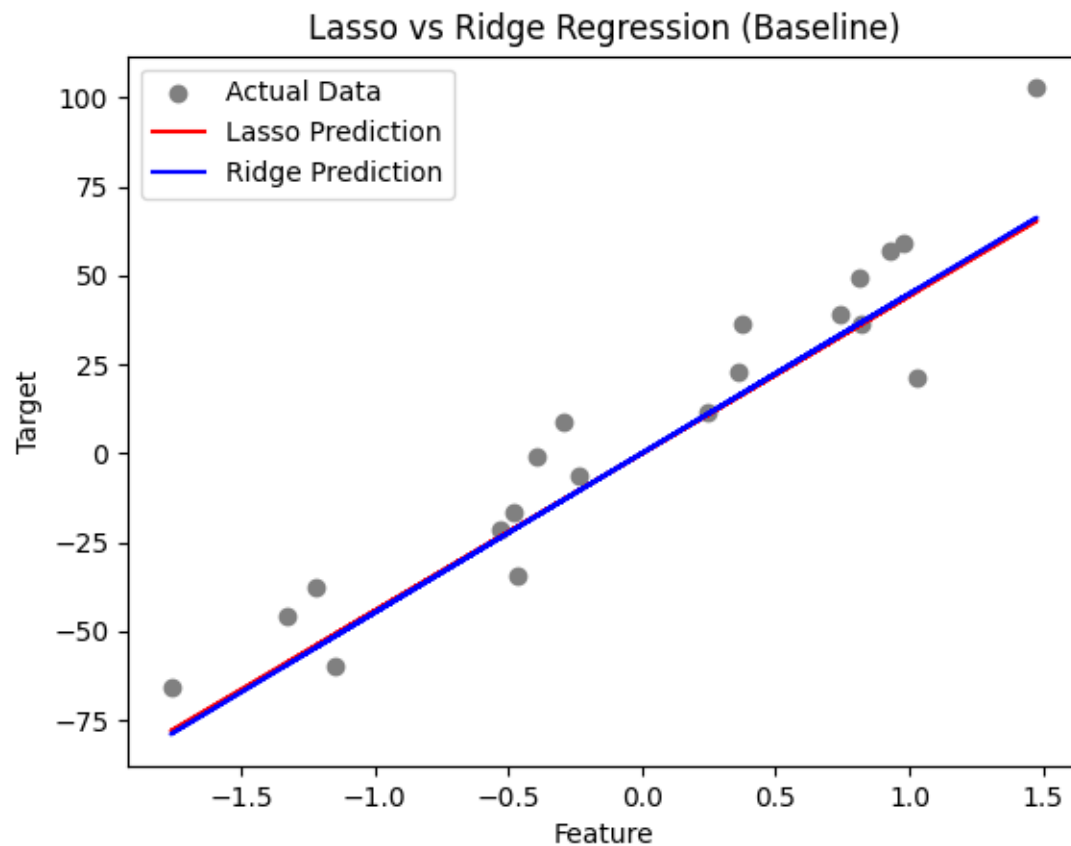
Initial Model Training (Without Tuning):

- We will first train both Lasso and Ridge regression models using the `make_regression` dataset from scikit-learn. This dataset was chosen because [Insert justification here, e.g., it allows controlled experimentation, provides a clear regression problem, etc.].
- We will focus on observing the models' performance with default hyperparameters, specifically the alpha (α) value.
- The initial Mean Squared Error (MSE) results are as follows:

Lasso Regression MSE: 239.0391

Ridge Regression MSE: 236.7226

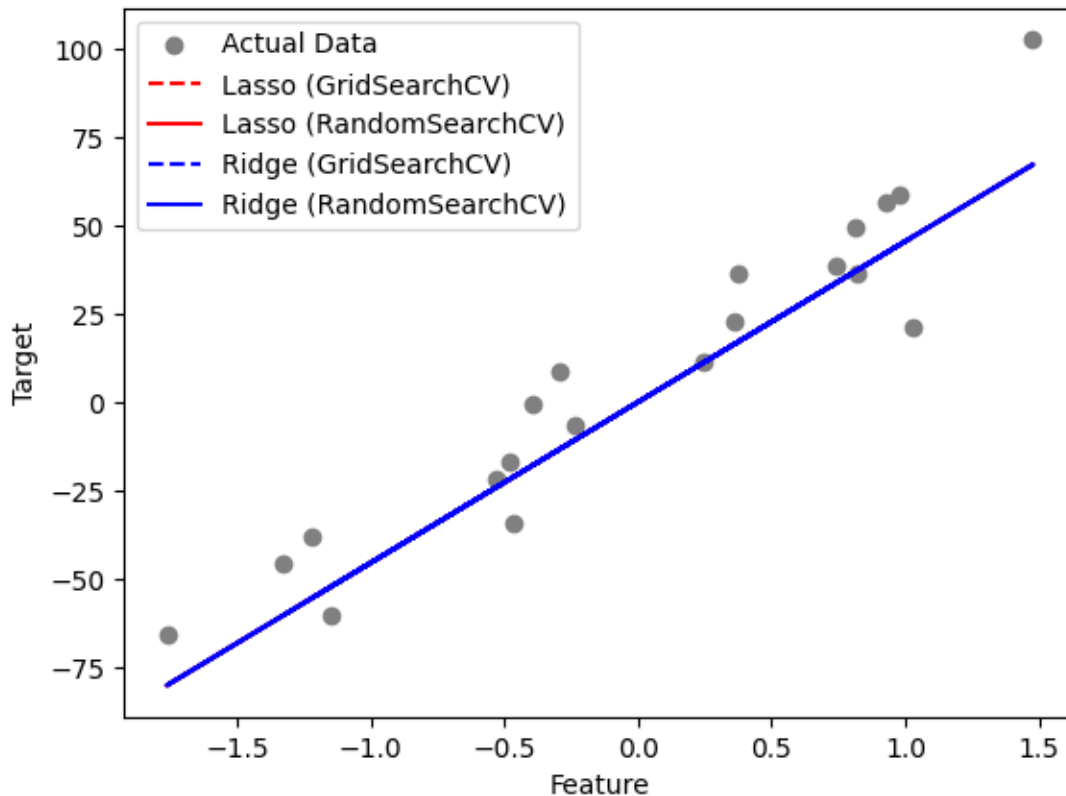
- Visualizations of these initial results can be seen in the figure below.



Hyperparameter Tuning with Grid Search Cross-Validation (GridSearchCV):

- We will then utilize GridSearchCV to optimize the hyperparameters of both Lasso and Ridge regression models.
- This method systematically explores a predefined grid of parameter values and employs cross-validation to evaluate performance.

Lasso vs Ridge Regression (GridSearchCV vs RandomSearchCV)



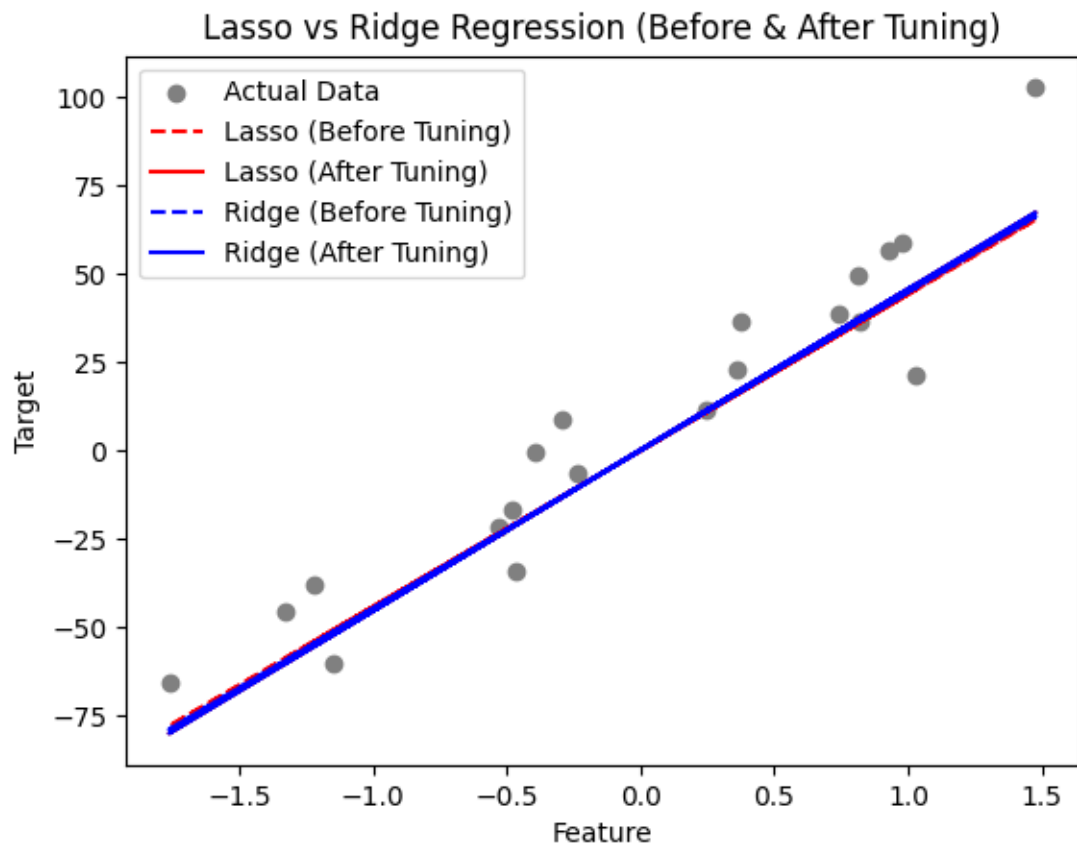
- The results of the GridSearchCV tuning can be seen in the figure above

Hyperparameter Tuning with Randomized Search Cross-Validation (RandomizedSearchCV):

- We will also apply RandomizedSearchCV to tune the Lasso regression model.
- This technique randomly samples parameter combinations from specified distributions, offering a potentially more efficient search than GridSearchCV.
- Again, we use the `make_regression` dataset and the result is also visualized in the above.

Comparison of Tuning Methods:

- Finally, we compared the performance of Lasso regression after tuning with both GridSearchCV and RandomizedSearchCV.
- Our findings indicate that the results obtained from both methods are remarkably similar, demonstrating that both methods happen to work well giving us the optimal α value for the respective model.



4. Unsupervised Model Hyperparameter Tuning for Optimal K Value

Unlabeled data is explored by unsupervised learning, which uncovers innate patterns. Data transformations and clustering, which groups related data points into clusters, are included in this domain. We'll look at the optimization of K-Means and DBSCAN, two well-known clustering techniques.

- **K-Means Clustering: Partitioning Based on Centroids**

The popular K-Means approach looks for cluster centers that correspond to different data regions. Data points are iteratively assigned to the closest cluster center, and the centers are updated according to the mean of the assigned points. Until cluster allocations stabilize, the process is repeated. The number of clusters ('K'), which has a major influence on the clustering result, is a crucial parameter.

Parameter Tuning:

Enhancing Clustering Performance For K-Means, we'll tune the 'K' value to determine the optimal number of clusters that best represent the data's structure. For DBSCAN, we'll optimize 'eps' and 'min_samples' to accurately capture dense regions and identify outliers. By systematically adjusting these parameters, we aim to improve the clustering quality and reveal meaningful insights from the unlabeled data.

For our K-means clustering analysis, we employed two methods to determine the optimal number of clusters (k): the Elbow method and the Silhouette method.

Optimal K Determination:

- **Elbow Method:** Application of the Elbow method suggested an optimal k value of 8.
- **Silhouette Method:** Utilizing the Silhouette method, we identified an optimal k value of 4.

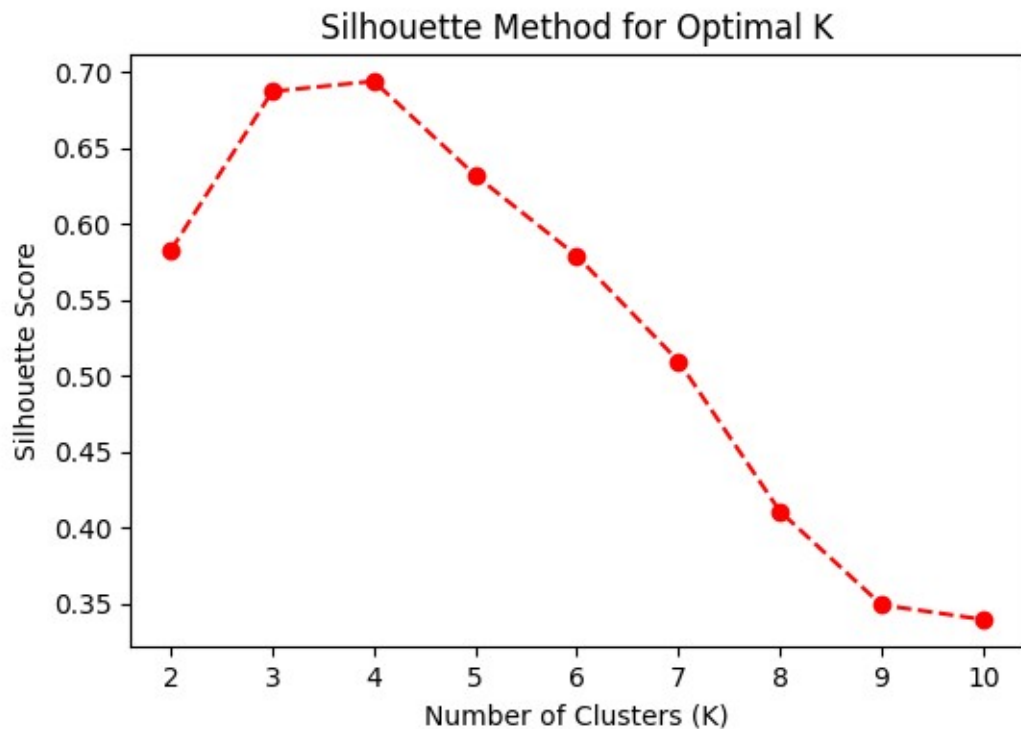
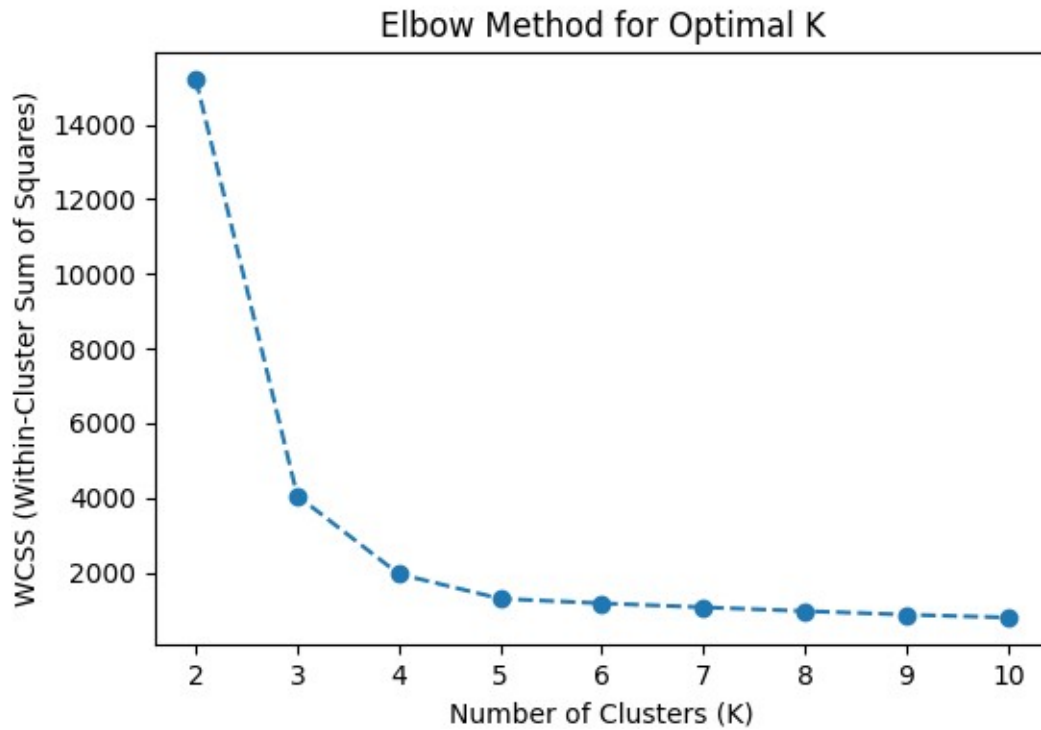
Silhouette Score Evaluation:

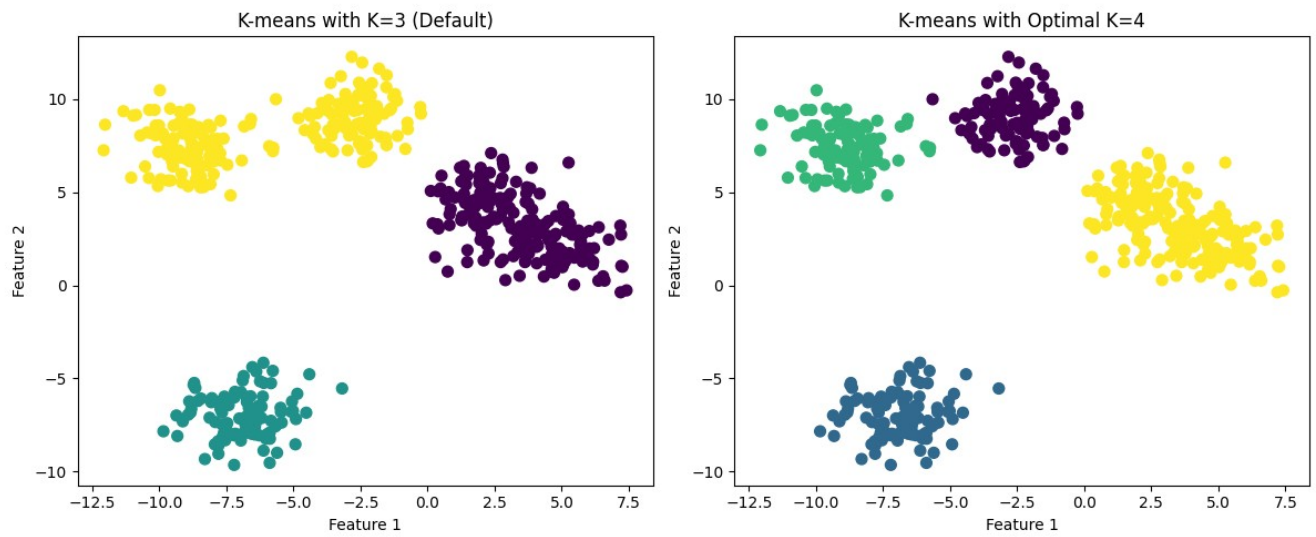
- To further evaluate the clustering performance, we calculated the Silhouette score using the k values obtained from the Silhouette method.
- We compared the Silhouette scores for k=3 (default) and k=4 (optimal from the Silhouette method).
- The results were as follows:
- Silhouette score for k=3: 0.687196
- Silhouette score for k=4: 0.693948

We visualize the changes in the diagram shown below

Analysis and Conclusion:

- The higher Silhouette score obtained with $k=4$ (0.693948) indicates a better-defined and more distinct clustering compared to $k=3$ (0.687196).
- This confirms that using the Silhouette method to determine the optimal k value resulted in improved clustering performance.





This gives us the visualization of when the K-means clustering was tuned to when it was not tuned which concluded that tuning the parameter K helps in having an effective cluster process.

🕒 **Density-Based Clustering, or DBSCAN**

Without needing a set number of clusters, DBSCAN is excellent at finding clusters of any shapes and outliers. Clusters are described as dense areas divided by sparse areas. Key parameters are 'min_samples' (minimum points needed to establish a dense zone) and 'eps' (maximum distance between points for cluster inclusion). Although DBSCAN can manage intricate cluster geometries and is noise-resistant, it might perform more slowly than K-Means on big datasets.

"For our Density-Based Spatial Clustering of Applications with Noise (DBSCAN) analysis, we focused on optimizing two critical parameters: epsilon (eps) and minimum samples (min_samples)."

Challenges with Grid Search Cross-Validation (GridSearchCV):

- It's important to note that GridSearchCV does not natively support DBSCAN due to its nature of not predicting labels in the same way supervised learning models do.
- Therefore, we implemented a manual grid search approach to explore the parameter space.

Manual Grid Search Implementation:

- We systematically tested various combinations of eps and min_samples values.
- For each combination, we fitted the DBSCAN model to our dataset and evaluated the resulting clustering.
- Through this process, we identified the optimal parameters.

Optimal Parameter Identification:

- The manual grid search yielded the following optimal parameters:
- eps: 1
- min_samples: 4

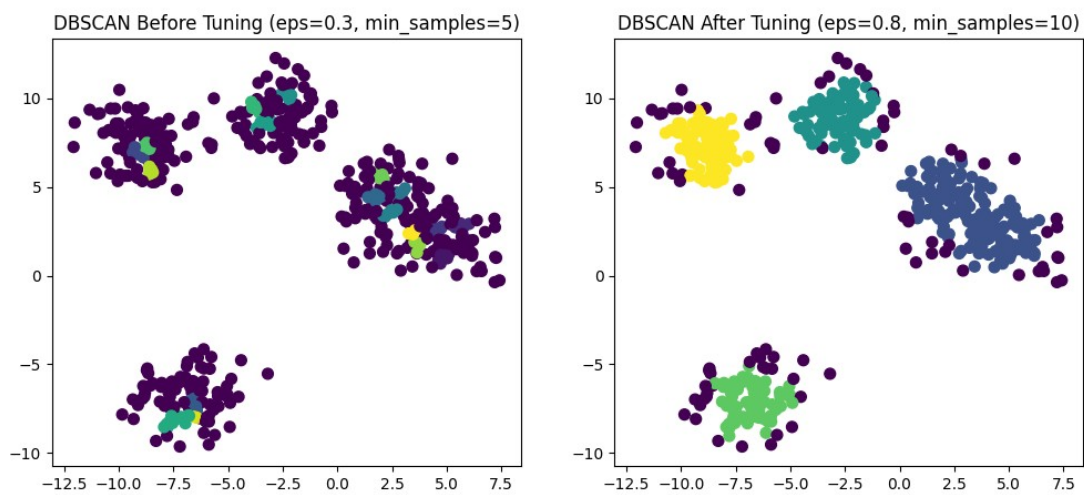
Clustering Visualization with Optimal Parameters:

- Using the identified optimal parameters, we generated a visualization of the resulting DBSCAN clusters.
- The visualization demonstrated a well-defined and effective clustering pattern.

Comparison with Default Parameters:

- To illustrate the impact of parameter tuning, we compared the clustering results obtained with the optimal parameters to those obtained using the default eps and min_samples values.
- Visualizations were generated to highlight the differences in clustering quality between the tuned and default parameter configurations.

The comparison illustrates the effects of tuning the parameters on the clustering results."



REFERENCES

- [1].....R. Hossain and D. D. Timmer, “Machine Learning Model Optimization with Hyper Parameter Tuning Approach,” 2021.
- [2].J. Bergstra and Y. Bengio, “Random search for hyper-parameter optimization,” *J Mach Learn Res*, vol. 13, no. null, pp. 281–305, Feb. 2012.
- [3] “Performance Comparison of Grid Search and Random Search Methods for Hyperparameter Tuning in Extreme Gradient Boosting Algorithm to Predict Chronic Kidney Failure,” *Int. J. Intell. Eng. Syst.*, vol. 14, no. 6, pp. 198–207, Dec. 2021, doi: 10.22266/ijies2021.1231.19.