

## **Experiment 7 – Grid Search CV Write-up**

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Exhaustive search over specified parameter values for an estimator. The parameters of the estimator used to apply these methods are optimized by cross-validated grid-search over a parameter grid. Exhaustive search means it tries each and every possible combination and selects the best combination.

```
sklearn.model_selection.GridSearchCV(estimator, param_grid, *,  
scoring=None, n_jobs=None, refit=True, cv=None, verbose=0,  
pre_dispatch='2*n_jobs', error_score=nan, return_train_score=False)
```

### **Parameters**

#### **estimator**

This is assumed to implement the scikit-learn estimator interface. Either estimator needs to provide a score function, or scoring must be passed.

#### **param\_grid**

Dictionary with parameters names (str) as keys and lists of parameter settings to try as values, or a list of such dictionaries, in which case the grids spanned by each dictionary in the list are explored. This enables searching over any sequence of parameter settings.

#### **scoring**

Strategy to evaluate the performance of the cross-validated model on the test set.

#### **cv**

Determines the cross-validation splitting strategy.

## Attributes

Estimator that was chosen by the search, i.e. estimator which gave highest score (or smallest loss if specified) on the left out data. Not available if `refit=False`.

### **best\_score**

Mean cross-validated score of the `best_estimator`

For multi-metric evaluation, this is present only if `refit` is specified. This attribute is not available if `refit` is a function.

### **best\_params**

Parameter setting that gave the best results on the hold out data. For multi-metric evaluation, this is present only if `refit` is specified.

## Methods

`Fit(X, y)` - fit the linear model

`Predict(X)` - predict using linear model

`Score(X, y)` - returns the coefficient of determination  $R^2$  of the prediction