lab5-a

March 10, 2023

1 Lab 5

[3]: import pandas as pd import numpy as np

Define predictor matrix

train_sobar_X = train_sobar.drop('ca_cervix',axis=1)

```
import matplotlib.pyplot as plt
     import sklearn
     import math
[4]: ### Read superconductivity data
     sc = pd.read_csv("super.csv")
     ## Train-test split
     from sklearn.model_selection import train_test_split
     train_sc, test_sc = train_test_split(sc, test_size=0.2, random_state=5)
     ## Split predictors and outcome
     train_y_sc = train_sc['critical_temp']
     train_X_sc = train_sc.drop(['critical_temp'], axis=1)
     train_X_sc.shape
[4]: (17010, 81)
[5]: ## Read sobar data
     sobar = pd.read_csv('sobar-72.csv')
     train_sobar, test_sobar = train_test_split(sobar, test_size=0.2, random_state=5)
     ## Define outcome variable
     train_sobar_y = train_sobar['ca_cervix']
```

1- a. Use the LassoCV function with k=5 folds to find the value of that leads to the best cross-validated performance on the superconductivity training data. Because LassoCV does not currently support alternative scoring functions, you may use the default (R^2).

```
[6]: from sklearn.preprocessing import StandardScaler

## Standardize
train_Xs_sc = StandardScaler().fit_transform(train_X_sc)

## Import
from sklearn.linear_model import LassoCV

## Set up sequence of alphas
n_alphas = 200
alphas = np.logspace(-1, 5, n_alphas)

## Evaluate using 5-fold CV and print the best alpha
lasso_cv_res = LassoCV(cv=5, alphas = alphas).fit(train_Xs_sc, train_y_sc)
best_alpha = lasso_cv_res.alpha_
print(f'best alpha is {best_alpha}')
```

best alpha is 0.1

1.b. Use a pipeline and cross-validated grid-search approach to determine if your Lasso model from part A performs better than a Ridge regression model = 0.115, and better than an ordinary linear regression model. Use 'neg_mean_squared_error' as the scoring metric for this comparison.

```
[7]: from sklearn.linear_model import LinearRegression
     from sklearn.preprocessing import StandardScaler
     from sklearn.pipeline import Pipeline
     from sklearn.linear_model import Ridge
     from sklearn.linear_model import Lasso
     ## Simple pipeline
     pipe = Pipeline([
     ('scaler', StandardScaler()),
     ('model', LinearRegression())
     1)
     ## Set up parameter grid - notice we are considering two different models (and \square
      →two different scalers)
     parms1 = {'scaler': [StandardScaler()],
              'model': [LinearRegression(), Ridge(alpha = 0.115), Lasso(alpha = 0.
      →1)],
             }
     from sklearn.model_selection import GridSearchCV
     from sklearn.pipeline import Pipeline
     grid = GridSearchCV(pipe, parms1, cv = 5, scoring = 'neg_mean_squared_error').
      →fit(train_Xs_sc, train_y_sc)
```

```
print(grid.best_estimator_)
grid.best_score_
```

Pipeline(steps=[('scaler', StandardScaler()), ('model', Ridge(alpha=0.115))])

[7]: -309.56593327395194

1.1 1.c.

Looking at the regularization path plot displayed prior to this question, briefly explain why you believe the performance of the Lasso model at the value of you chose in part A was better/worse than the Ridge and linear regression models you compared it against in Part B.

If we look at the regularization path plots of both lasso and ridge, we can see that at alpha value, lasso already zeros out some of the weights, which reduces the complexity of the model. However, ridge reduces all the weights uniformly.

```
[40]: # 2.a.
from sklearn.linear_model import LogisticRegression

## Standardize
train_sobar_Xs = StandardScaler().fit_transform(train_sobar_X)

lr_mod = LogisticRegression(penalty="11", solver="liblinear", warm_start=True,ustol=1e-6, C = 4.52035366)
from sklearn.model_selection import cross_val_predict

## Return cross-validated predictions
lr_mod_pred = cross_val_predict(lr_mod, train_sobar_X, train_sobar_y, cv = 10)
from sklearn.metrics import ConfusionMatrixDisplay
ConfusionMatrixDisplay.from_predictions(train_sobar_y, lr_mod_pred)
```

```
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
```

packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(

/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(

/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(

/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(

/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(

/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(

/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

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/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(

/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

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/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

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packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

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/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

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warnings.warn(

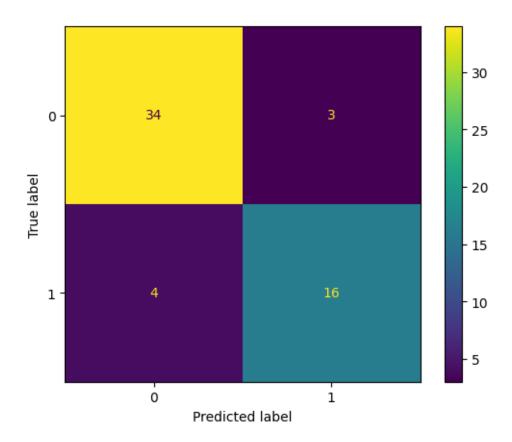
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(

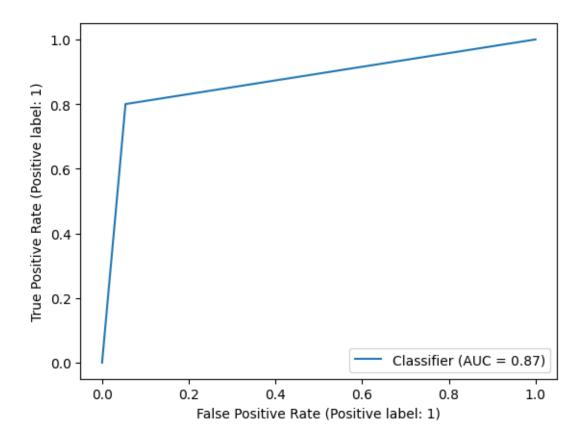
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-packages/sklearn/svm/_base.py:1244: ConvergenceWarning: Liblinear failed to converge, increase the number of iterations.

warnings.warn(

[40]: <sklearn.metrics._plot.confusion_matrix.ConfusionMatrixDisplay at 0x142a36d90>



[9]: <sklearn.metrics._plot.roc_curve.RocCurveDisplay at 0x13f0d5040>



```
[10]: ## Import
from sklearn.linear_model import ElasticNetCV
from sklearn.linear_model import LogisticRegressionCV

## Set up seq of c-values
n_c = 30
c_vals = np.logspace(-2, 5, n_c)

## Initialize
cv_elastic_lr = LogisticRegressionCV(cv=10, Cs = c_vals, l1_ratios = [0, 0.1, 0.
-3, 0.5, 0.7, 1], penalty="elasticnet", solver="saga", tol=1e-4, max_iter = 1000, scoring = "f1")

## Fit
cv_elastic_lr.fit(train_sobar_Xs, train_sobar_y)

## Print the best value of C
print(cv_elastic_lr.C_)

## Print the best l1_ratio
```

```
[126.89610032]
[0]
1.0
```

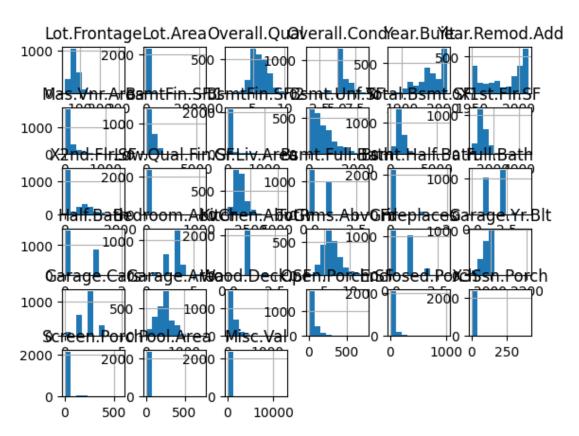
2 Question 3

The best fitting model is 126.89610032 and it uses ridge penalty.

```
[18]: ## Read the data
      ames = pd.read_csv("AmesHousing.csv")
      ## Train-test split
      from sklearn.model_selection import train_test_split
      train_ames, test_ames = train_test_split(ames, test_size=0.2, random_state=9)
      ## Separate y and X
      train_ames_y = train_ames['SalePrice']
      train_ames_X = train_ames.drop('SalePrice', axis=1)
      test_ames_y = test_ames['SalePrice']
      test_ames_X = test_ames.drop('SalePrice', axis=1)
      ## Note the presence of missing data
      print(train_ames_X.isna().sum().sort_values(ascending=False))
      ## We'll remove any variables with more than 1000 missing values since they_{\sqcup}
       →have too much missing data to reliably impute.
      train_ames_X = train_ames_X(train_ames_X.columns(train_ames_X.isna().sum() __
       →1000]]
      test_ames_X = test_ames_X[test_ames_X.columns[test_ames_X.isna().sum() < 1000]]</pre>
```

```
Pool.QC 2333
Misc.Feature 2263
Alley 2193
Fence 1903
Fireplace.Qu 1136
...
Heating.QC 0
Central.Air 0
```

```
X1st.Flr.SF
                          0
     X2nd.Flr.SF
                          0
     Sale.Condition
                          0
     Length: 81, dtype: int64
[19]: # Question 4-a
      removed_columns = ['Order', 'PID', 'MS.SubClass', 'Mo.Sold', 'Yr.Sold', 'Sale.
       ⇔Type', 'Sale.Condition']
      train_ames_X.drop(columns=removed_columns, inplace=True)
      test_ames_X.drop(columns=removed_columns, inplace=True)
[13]: # Question 4-b
      (train ames X.select dtypes("number")).hist()
[13]: array([[<AxesSubplot: title={'center': 'Lot.Frontage'}>,
              <AxesSubplot: title={'center': 'Lot.Area'}>,
              <AxesSubplot: title={'center': 'Overall.Qual'}>,
              <AxesSubplot: title={'center': 'Overall.Cond'}>,
              <AxesSubplot: title={'center': 'Year.Built'}>,
              <AxesSubplot: title={'center': 'Year.Remod.Add'}>],
             [<AxesSubplot: title={'center': 'Mas.Vnr.Area'}>,
              <AxesSubplot: title={'center': 'BsmtFin.SF.1'}>,
              <AxesSubplot: title={'center': 'BsmtFin.SF.2'}>,
              <AxesSubplot: title={'center': 'Bsmt.Unf.SF'}>,
              <AxesSubplot: title={'center': 'Total.Bsmt.SF'}>,
              <AxesSubplot: title={'center': 'X1st.Flr.SF'}>],
             [<AxesSubplot: title={'center': 'X2nd.Flr.SF'}>,
              <AxesSubplot: title={'center': 'Low.Qual.Fin.SF'}>,
              <AxesSubplot: title={'center': 'Gr.Liv.Area'}>,
              <AxesSubplot: title={'center': 'Bsmt.Full.Bath'}>,
              <AxesSubplot: title={'center': 'Bsmt.Half.Bath'}>,
              <AxesSubplot: title={'center': 'Full.Bath'}>],
             [<AxesSubplot: title={'center': 'Half.Bath'}>,
              <AxesSubplot: title={'center': 'Bedroom.AbvGr'}>,
              <AxesSubplot: title={'center': 'Kitchen.AbvGr'}>,
              <AxesSubplot: title={'center': 'TotRms.AbvGrd'}>,
              <AxesSubplot: title={'center': 'Fireplaces'}>,
              <AxesSubplot: title={'center': 'Garage.Yr.Blt'}>],
             [<AxesSubplot: title={'center': 'Garage.Cars'}>,
              <AxesSubplot: title={'center': 'Garage.Area'}>,
              <AxesSubplot: title={'center': 'Wood.Deck.SF'}>,
              <AxesSubplot: title={'center': 'Open.Porch.SF'}>,
              <AxesSubplot: title={'center': 'Enclosed.Porch'}>,
              <AxesSubplot: title={'center': 'X3Ssn.Porch'}>],
             [<AxesSubplot: title={'center': 'Screen.Porch'}>,
              <AxesSubplot: title={'center': 'Pool.Area'}>,
              <AxesSubplot: title={'center': 'Misc.Val'}>, <AxesSubplot: >,
```



we would like to use Yeo-Johnson normalizing transformation to our data.

```
numerical_columns
[25]: Index(['Lot.Frontage', 'Lot.Area', 'Overall.Qual', 'Overall.Cond',
             'Year.Built', 'Year.Remod.Add', 'Mas.Vnr.Area', 'BsmtFin.SF.1',
             'BsmtFin.SF.2', 'Bsmt.Unf.SF', 'Total.Bsmt.SF', 'X1st.Flr.SF',
             'X2nd.Flr.SF', 'Low.Qual.Fin.SF', 'Gr.Liv.Area', 'Bsmt.Full.Bath',
             'Bsmt.Half.Bath', 'Full.Bath', 'Half.Bath', 'Bedroom.AbvGr',
             'Kitchen.AbvGr', 'TotRms.AbvGrd', 'Fireplaces', 'Garage.Yr.Blt',
             'Garage.Cars', 'Garage.Area', 'Wood.Deck.SF', 'Open.Porch.SF',
             'Enclosed.Porch', 'X3Ssn.Porch', 'Screen.Porch', 'Pool.Area',
             'Misc.Val'].
            dtype='object')
[26]: # part e
      from sklearn.pipeline import Pipeline
      from sklearn.linear_model import ElasticNetCV
      from sklearn.preprocessing import OneHotEncoder, StandardScaler
      from sklearn.impute import KNNImputer
      from sklearn.compose import ColumnTransformer
      categorical_preprocess = Pipeline([ ('onehot', OneHotEncoder(handle_unknown =__
       numeric_preprocess = Pipeline([
              ('scaler', StandardScaler()),
              ('imputation', KNNImputer())
      ])
      preprocessor = ColumnTransformer([('categorical', categorical_preprocess,_
       ⇒categorical_columns),
                                        ('numerical', numeric_preprocess, ⊔

¬numerical_columns)])
      pipe = Pipeline([('preprocessor', preprocessor),
                       ('model', ElasticNetCV(cv=5, alphas = np.logspace(-1, 5, 30), __
       \Rightarrow11_ratio =[0, .2, .4, .6, .6, 1]))
                      ])
[28]: # part F
      cv_result = pipe.fit(train_ames_X, train_ames_y)
     /Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
     packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
     Objective did not converge. You might want to increase the number of iterations.
     Duality gap: 6192792851830.574, tolerance: 1238642387.3141143
       model = cd_fast.sparse_enet_coordinate_descent(
```

```
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6192537135723.524, tolerance: 1238642387.3141143
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6192125422157.781, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6191462601563.807, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6190395665461.28, tolerance: 1238642387.3141143
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6188678600094.952, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6185916216527.102, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6181474633150.074, tolerance: 1238642387.3141143
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6174339525625.106, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6162894016232.151, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
```

```
Duality gap: 6144576660375.041, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6115370098085.017, tolerance: 1238642387.3141143
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6069075017357.175, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5996374775884.692, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5883863773194.462, tolerance: 1238642387.3141143
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5713610743732.643, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5464523640739.534, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5117432333682.44, tolerance: 1238642387.3141143
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4665014329434.815, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4123407541486.031, tolerance: 1238642387.3141143
  model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
```

```
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 3536054921976.8716, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2961292665078.793, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2449333135050.189, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2026064203766.0842, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1693070171049.2808, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1437675995158.8584, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1242989162553.4211, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1093607217309.986, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 977531233112.3019, tolerance: 1238642387.3141143
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 886090715008.9574, tolerance: 1238642387.3141143
```

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model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6209569025561.869, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6209309990200.577, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6208892931482.756, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6208221503060.245, tolerance: 1241998709.8148959
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6207140704200.724, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6205401311256.478, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6202602961771.798, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6198103431239.019, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6190874930047.01, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
```

```
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6179278819768.574, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6160718422458.213, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6131119181837.99, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6084188643062.63, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6010458075789.2705, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5896273727859.559, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5723303844003.951, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5469831719955.216, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5115787371335.829, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4652747076571.886, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
```

```
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4095892829988.3115, tolerance: 1241998709.8148959
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 3488464815502.584, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2889806187740.4326, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2352122613861.257, tolerance: 1241998709.8148959
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1903458312034.9058, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1547006334588.5894, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1271070439445.3735, tolerance: 1241998709.8148959
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1059449757545.4348, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 897352116363.9841, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
```

```
Duality gap: 773145523515.5905, tolerance: 1241998709.8148959
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 678016706429.3481, tolerance: 1241998709.8148959
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5757678789451.881, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5757448064427.582, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5757076586142.373, tolerance: 1151611383.1366675
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5756478536978.748, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5755515853425.626, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5753966541705.655, tolerance: 1151611383.1366675
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5751473974027.785, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5747466059186.582, tolerance: 1151611383.1366675
  model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
```

```
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5741027189834.556, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5730697439256.258, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5714162958733.847, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5687792064670.647, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5645973944875.866, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5580260035364.371, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5478454781199.953, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5324156288757.546, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5097879026870.534, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4781519993190.742, tolerance: 1151611383.1366675
```

```
model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4367331227238.725, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 3868804558787.183, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 3324964751061.635, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2789771522679.129, tolerance: 1151611383.1366675
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2310909867862.788, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1913939596622.7935, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1601432682631.5234, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1362040677001.6404, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1180019480534.3096, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
```

```
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1040769220441.8915, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 932743092523.1787, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 847458744800.2175, tolerance: 1151611383.1366675
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6193339227298.4795, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6193080539695.049, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6192664043049.517, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6191993525129.696, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6190914206456.983, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6189177233352.366, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6186382874486.719, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
```

```
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6181890012858.574, tolerance: 1238752636.6225994
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6174672876655.6, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6163096675708.112, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6144572446083.752, tolerance: 1238752636.6225994
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6115041840710.833, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6068247739467.302, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5994799958334.5, tolerance: 1238752636.6225994
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5881218751802.914, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5709545520646.855, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
```

```
Duality gap: 5458809368518.808, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5110258598708.287, tolerance: 1238752636.6225994
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4657373761593.689, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4117275197797.649, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 3533970841298.9795, tolerance: 1238752636.6225994
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2965388876920.202, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2460497438538.756, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2043840802752.5576, tolerance: 1238752636.6225994
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1716151821236.1968, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1464476871370.2422, tolerance: 1238752636.6225994
  model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
```

```
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1271994861537.0332, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1123477770989.638, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1007057653292.0736, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 914124642436.1923, tolerance: 1238752636.6225994
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6072867726462.706, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6072614045896.251, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6072205610572.021, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6071548070069.652, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6070489639570.813, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6068786278923.204, tolerance: 1214656695.2371562
```

```
model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6066045985427.001, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6061640029288.975, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6054562436012.568, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6043209910480.692, tolerance: 1214656695.2371562
 model = cd fast.sparse enet coordinate descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6025043222879.0, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5996081624398.75, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5950186732572.71, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5878144363737.42, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5766722299961.76, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
```

```
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5598280404004.598, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5352196642746.291, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 5009988678357.922, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4565152357799.74, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 4034428407136.4316, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 3461110250561.869, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2902370247400.6934, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 2406669657883.574, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1998340748412.8706, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 1678064770583.0923, tolerance: 1214656695.2371562
 model = cd_fast.sparse_enet_coordinate_descent(
```

```
/Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
     packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
     Objective did not converge. You might want to increase the number of iterations.
     Duality gap: 1432898832037.2068, tolerance: 1214656695.2371562
       model = cd fast.sparse enet coordinate descent(
     /Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
     packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
     Objective did not converge. You might want to increase the number of iterations.
     Duality gap: 1246091240256.38, tolerance: 1214656695.2371562
       model = cd_fast.sparse_enet_coordinate_descent(
     /Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
     packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
     Objective did not converge. You might want to increase the number of iterations.
     Duality gap: 1102535687254.9788, tolerance: 1214656695.2371562
       model = cd_fast.sparse_enet_coordinate_descent(
     /Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
     packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
     Objective did not converge. You might want to increase the number of iterations.
     Duality gap: 990475120225.1785, tolerance: 1214656695.2371562
       model = cd fast.sparse enet coordinate descent(
     /Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
     packages/sklearn/linear model/ coordinate descent.py:592: ConvergenceWarning:
     Objective did not converge. You might want to increase the number of iterations.
     Duality gap: 901332996930.8033, tolerance: 1214656695.2371562
       model = cd_fast.sparse_enet_coordinate_descent(
[29]: alpha = cv_result["model"].alpha_
      l1_ratio = cv_result["model"].l1_ratio_
      print(f'alpha is {alpha}, l1_ratio is {l1_ratio}')
     alpha is 48.93900918477494, l1_ratio is 1.0
[31]: # Part G
      from sklearn.neighbors import KNeighborsRegressor
      from scipy.stats import poisson
      from sklearn.model_selection import GridSearchCV
      pipe2 = Pipeline([ ('preprocessor', preprocessor),
                        ('model', KNeighborsRegressor())
      params = {'model__n_neighbors': [2, 5, 10, 20, 30, 40],
                'model__weights': ['uniform', 'distance'],
                'model__p': [1, 2] }
      grid = GridSearchCV(pipe2, params, cv=5).fit(train_ames_X, train_ames_y)
      grid.best_estimator_
```

```
[31]: Pipeline(steps=[('preprocessor',
                       ColumnTransformer(transformers=[('categorical',
                                                        Pipeline(steps=[('onehot',
      OneHotEncoder(handle_unknown='ignore'))]),
                                                        Index(['MS.Zoning', 'Street',
      'Lot.Shape', 'Land.Contour', 'Utilities',
             'Lot.Config', 'Land.Slope', 'Neighborhood', 'Condition.1',
             'Condition.2', 'Bldg.Type', 'House.Style', 'Roof.Style', 'Roof.Matl',
             'Exterior.1st', '...
             'X2nd.Flr.SF', 'Low.Qual.Fin.SF', 'Gr.Liv.Area', 'Bsmt.Full.Bath',
             'Bsmt.Half.Bath', 'Full.Bath', 'Half.Bath', 'Bedroom.AbvGr',
             'Kitchen.AbvGr', 'TotRms.AbvGrd', 'Fireplaces', 'Garage.Yr.Blt',
             'Garage.Cars', 'Garage.Area', 'Wood.Deck.SF', 'Open.Porch.SF',
             'Enclosed.Porch', 'X3Ssn.Porch', 'Screen.Porch', 'Pool.Area',
             'Misc.Val'],
            dtype='object'))])),
                      ('model',
                       KNeighborsRegressor(n_neighbors=10, p=1, weights='distance'))])
[33]: # Part H
      from sklearn.linear_model import ElasticNet
      param = { 'model': [ElasticNet(alpha = alpha, l1_ratio = l1_ratio),
                             KNeighborsRegressor(n_neighbors=10, p=1,__
       ⇔weights='distance')
      grid = GridSearchCV(pipe2, param, cv = 5,
                          scoring = 'neg_root_mean_squared_error').fit(train_ames_X,__
       →train_ames_y)
     /Library/Frameworks/Python.framework/Versions/3.9/lib/python3.9/site-
     packages/sklearn/linear_model/_coordinate_descent.py:592: ConvergenceWarning:
     Objective did not converge. You might want to increase the number of iterations.
     Duality gap: 4331747290.726929, tolerance: 1238642387.3141143
       model = cd_fast.sparse_enet_coordinate_descent(
[35]: print("Best negative rmse: ", grid.best_score_)
      pd.DataFrame({'Elastic' : grid.cv_results_["mean_test_score"][0],
                   'knn' : grid.cv_results_["mean_test_score"][1]}, index = ['rmse'])
     Best negative rmse: -28449.61257724138
[35]:
                 Elastic
     rmse -28449.612577 -31750.419019
[38]: # part I
      from sklearn.metrics import mean_squared_error
```

```
predicted_y = grid.best_estimator_.predict(test_ames_X)
print(f'rmse is {-np.sqrt(mean_squared_error(test_ames_y, predicted_y))}')
```

rmse is -30741.26798406908