

## Lab Automated HPO

## Summary

In this lab you will:

• Try different hyperparameter values and observe the effects on the pipelines

Refer to the demo videos from this lesson for a step-by-step demonstration of how to complete the lab.

## Instructions

- 1. Examine hyperparameter settings for the banknote auth experiment
  - a. Open the original version of the notebook which uses the XGBClassifier
  - b. Find the line of code in the cell titled Compose Pipeline which appends the estimator.
    - i. You may want to add some line breaks here to make it easier to read this line of code.
    - ii. The RBFOpt procedure is not exposed to the notebook. The values that are set for the hyperparameters for the XGBClassifier in this notebook are the result of the optimization.
  - c. Compare the hyperparameters set by the RBFOpt procedure to the default hyperparameters for the XGBClassifier. View the documentation here: https://xgboost.readthedocs.io/en/latest/parameter.html
  - d. Notice that the hyperparameter max\_depth has a default value of 6, but has been set to 3. Change the max\_depth to 6 and re-run the notebook to observe changes in the pipeline performance.
  - e. The default learning\_rate is 0.3, but the hyperparameter has been set to 0.1. Try the value 0.3 instead and observe how the performance changes.
  - f. If you have time, tune some of the other hyperparameters as you would like and continue to observe how that affects pipeline performance.
- 2. Optional: Examine the hyperparameter settings for the parkinsons updrs experiment
  - a. Open the original notebook which uses the RandomForestRegressor estimator
  - b. See below or view the documentation to compare the hyperparameter settings to the default values: <a href="https://scikit-learn.org/stable/modules/generated/sklearn.ensemble.RandomForestRegressor.html">https://scikit-learn.org/stable/modules/generated/sklearn.ensemble.RandomForestRegressor.html</a>
  - c. Notice that the default for n\_estimators=100 and the value is set to 10 for the pipeline. Change the value and observe the difference in the pipeline performance. You might have noticed a warning that too few trees were used in the model in order to have reliable oob\_score with the setting at 10. Notice the warning is gone now
  - d. Also, trying setting oob score to False and observe performance.
  - e. If you have time, tune some of the other hyperparameters as you would like and continue to observe how that affects pipeline performance



class sklearn.ensemble. RandomForestRegressor(n\_estimators=100, criterion='mse', max\_depth=None, min\_samples\_split=2, min\_samples\_leaf=1, min\_weight\_fraction\_leaf=0.0, max\_features='auto', max\_leaf\_nodes=None, min\_impurity\_decrease=0.0, min\_impurity\_split=None, bootstrap=True, oob\_score=False, n\_jobs=None, random\_state=None, verbose=0, warm\_start=False, ccp\_alpha=0.0, max\_samples=None) [source]

- 3. Optional: If you have time, explore the capabilities of the RBFOpt library
  - a. https://github.com/coin-or/rbfopt/blob/master/manual.pdf
  - b. https://rbfopt.readthedocs.io/en/latest/