Download from finelybook www.finelybook.com default hyperparameter values (which was 52,634). Congratulations, you have successfully fine-tuned your best model!



Don't forget that you can treat some of the data preparation steps as hyperparameters. For example, the grid search will automatically find out whether or not to add a feature you were not sure about (e.g., using the add_bedrooms_per_room hyperparameter of your CombinedAttributesAdder transformer). It may similarly be used to automatically find the best way to handle outliers, missing features, feature selection, and more.

Randomized Search

The grid search approach is fine when you are exploring relatively few combinations, like in the previous example, but when the hyperparameter search space is large, it is often preferable to use RandomizedSearchCV instead. This class can be used in much the same way as the GridSearchCV class, but instead of trying out all possible combinations, it evaluates a given number of random combinations by selecting a random value for each hyperparameter at every iteration. This approach has two main benefits:

- If you let the randomized search run for, say, 1,000 iterations, this approach will explore 1,000 different values for each hyperparameter (instead of just a few values per hyperparameter with the grid search approach).
- You have more control over the computing budget you want to allocate to hyperparameter search, simply by setting the number of iterations.

Ensemble Methods

Another way to fine-tune your system is to try to combine the models that perform best. The group (or "ensemble") will often perform better than the best individual model (just like Random Forests perform better than the individual Decision Trees they rely on), especially if the individual models make very different types of errors. We will cover this topic in more detail in Chapter 7.

Analyze the Best Models and Their Errors

You will often gain good insights on the problem by inspecting the best models. For example, the RandomForestRegressor can indicate the relative importance of each attribute for making accurate predictions:

```
>>> feature importances = grid search.best estimator .feature importances
>>> feature_importances
array([ 7.14156423e-02,
                        6.76139189e-02, 4.44260894e-02,
```