Peak Engines

Contents

Module `peak_engines`

Sub-modules

- peak_engines.peak_engines_impl

Classes

Class `RidgeRegressionModel`

```
class RidgeRegressionModel(init0=None, fit_intercept=True, normalize=True,
score='loocv', grouping_mode='all', num_groups=0, grouper=None, tolerance=0.0001)
```

Implements regularized regression with regularizers fit so as to maximize the performance on the specified cross-validation metric.

Parameters

`init0` **: object, default=None** Functor that can be used to change the starting parameters of the optimizer.

`fit_intercept` **: bool, default=True** Whether to center the target values and feature matrix columns.

`normalize` **: bool, default=True** Whether to rescale the target vector and feature matrix columns.

`score` **: {'loocv', 'gcv'}, default='loocv'** Cross-validation metric to use when fitting regularization parameters:

- 'loocv' will fit regularization parameters so as to maximize the leave-one-out cross-validation
- 'gcv' will fit regularization parameters so as to maximize the generalized cross-validation

`grouping_mode` **: {'all', 'none'}, default='all'** How to group regularization parameters:

- 'all' will use a single regularization parameter for all regressors.
- 'none' will use a separate regularization parameter for each regressor.

`num_groups` **: int, default=0** If greater than zero, partition regressors and assign regressors of similar magnitude to the same regularizer.

`grouper` **: object, default=None** Customize how regularization parameters are grouped.

`tolerance` **: float, default=0.0001** The tolerance for the optimizer to use when deciding to stop the objective. With a lower value, the optimizer will be more stringent when deciding whether to stop searching.

Examples

```
>>> from sklearn.datasets import load_boston
>>> from peak_engines import RidgeRegressionModel
>>> X, y = load_boston(return_X_y=True)
>>> model = RidgeRegressionModel().fit(X, y)
                # Default to Leave-one-out CV with a single regularizer
>>> model = RidgeRegressionModel(grouping_mode='none').fit(X, y)
                # Use separate regularizers for each regressor
>>> model = RidgeRegressionModel(num_groups=2).fit(X, y)
                # Use two regularizes and assign regressors of similar magnitude to the same
                # regularizer
>>> model = RidgeRegressionModel(grouper=lambda X, y: [1, 1, 1, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0])
                # Use two regularizers: one for the first three variables; and one for the rest
```

Instance variables

Variable `coef_`

Return the regression coefficients.

Variable `regularization`

Return the fitted regularization paramers.

Variable `score`

Variable `within_tolerance`

Return True if the optimizer found parameters within the provided tolerance.

Methods

Method `fit`

```
def fit(self, X, y)
```

Fit the ridge regression model.

Method `get_params`

```
def get_params(self, deep=True)
```

Get parameters for this estimator.

Method `predict`

```
def predict(self, X_test)
```

Predict target values.

Method `set_params`

```
def set_params(self, **parameters)
```

Set parameters for this estimator.

Class `WarpedLinearRegressionModel`

```
class WarpedLinearRegressionModel(init0=None, fit_intercept=True, normalize=True,
num_steps=1, tolerance=0.0001)
```

Warped linear regression model fit so as to maximize likelihood.

Parameters

`init0` **: object, default=None** Functor that can be used to change the starting parameters of the optimizer.
`fit_intercept` **: bool, default=True** Whether to center the target values and feature matrix columns.
`normalize` **: bool, default=True** Whether to rescale the target vector and feature matrix columns.
`num_steps` **: int, default=1** The number of components to use in the warping function. More components allows for the model to fit more complex warping functions but increases the chance of overfitting.
`tolerance` **: float, default=0.0001** The tolerance for the optimizer to use when deciding to stop the objective. With a lower value, the optimizer will be more stringent when deciding whether to stop searching.

Examples

Instance variables

Variable `noise_stddev`

Return the fitted noise standard deviation.

Variable `noise_variance`

Return the fitted noise variance.

Variable `regressors`

Return the regressors of the latent linear regression model.

Variable `warper`

Return the warper associated with the model.

Variable `within_tolerance`

Return True if the optimizer found parameters within the provided tolerance.

Methods

Method `fit`

```
def fit(self, X, y)
```

Fit the warped linear regression model.

Method `get_params`

```
def get_params(self, deep=True)
```

Get parameters for this estimator.

Method `predict`

```
def predict(self, X_test)
```

Predict target values.

Method `predict_latent_with_stddev`

```
def predict_latent_with_stddev(self, X_test)
```

Predict latent values along with the standard deviation of the error distribution.

Method `predict_logpdf`

```
def predict_logpdf(self, X_test)
```

Predict target values with a functor that returns the log-likelihood of given target values under the model's error distribution.

Method `set_params`

```
def set_params(self, **parameters)
```

Set parameters for this estimator.

Class `Warper`

```
class Warper(impl)
```

Warping functor for a dataset's target space.

Methods

Method `compute_latent`

```
def compute_latent(self, y)
```

Compute the warped latent values for a given target vector.

Method `compute_latent_with_derivative`

```
def compute_latent_with_derivative(self, y)
```

Compute the warped latent values and derivatives for a given target vector.

Method `invert`

```
def invert(self, z)
```

Invert the warping transformation.

Module `peak_engines.peak_engines_impl`

Machine Learning Toolkit

Functions

Function `RidgeRegressionModel`

```
def RidgeRegressionModel(...)
```

Constructs a ridge regression model

Function `WarpedLinearRegressionModel`

```
def WarpedLinearRegressionModel(...)
```

Constructs a warped linear regression model
