

hyperparameters_optimization

February 10, 2019

```
In [5]: from sklearn.datasets import load_digits
        digits = load_digits()
        X, Y = digits.data, digits.target
```

```
        from sklearn import svm
        h = svm.SVC()
        hp = svm.SVC(probability=True, random_state=1)
```

```
In [7]: from sklearn.model_selection import GridSearchCV
        search_grid = [
            {'C': [1, 10, 100, 1000], 'kernel': ['linear']},
            {'C': [1, 10, 100, 1000], 'gamma': [0.001, 0.0001], 'kernel': ['rbf'] },
        ]
        socrer = 'accuracy'
```

```
In [8]: search_func = GridSearchCV(estimator=h, param_grid=search_grid, scoring=socrer, n_jobs=
        %timeit search_func.fit(X, Y)
        print(search_func.best_estimator_)
        print(search_func.best_params_)
        print(search_func.best_score_)
```

```
5.67 s ± 103 ms per loop (mean ± std. dev. of 7 runs, 1 loop each)
SVC(C=10, cache_size=200, class_weight=None, coef0=0.0,
    decision_function_shape='ovr', degree=3, gamma=0.001, kernel='rbf',
    max_iter=-1, probability=False, random_state=None, shrinking=True,
    tol=0.001, verbose=False)
{'C': 10, 'gamma': 0.001, 'kernel': 'rbf'}
0.981081122784369
```

```
In [9]: search_func = GridSearchCV(estimator=hp, param_grid=search_grid, scoring=socrer, n_jobs=
        %timeit search_func.fit(X, Y)
        print(search_func.best_estimator_)
        print(search_func.best_params_)
        print(search_func.best_score_)
```

```
16.7 s ± 178 ms per loop (mean ± std. dev. of 7 runs, 1 loop each)
SVC(C=10, cache_size=200, class_weight=None, coef0=0.0,
```

```

decision_function_shape='ovr', degree=3, gamma=0.001, kernel='rbf',
max_iter=-1, probability=True, random_state=1, shrinking=True, tol=0.001,
verbose=False)
{'C': 10, 'gamma': 0.001, 'kernel': 'rbf'}
0.981081122784369

```

```

In [11]: # scorer f1_weighted
search_func = GridSearchCV(estimator=h, param_grid=search_grid, scoring="f1_weighted"
%timeit search_func.fit(X, Y)
print(search_func.best_estimator_)
print(search_func.best_params_)
print(search_func.best_score_)

```

```

5.84 s ± 270 ms per loop (mean ± std. dev. of 7 runs, 1 loop each)
SVC(C=10, cache_size=200, class_weight=None, coef0=0.0,
decision_function_shape='ovr', degree=3, gamma=0.001, kernel='rbf',
max_iter=-1, probability=False, random_state=None, shrinking=True,
tol=0.001, verbose=False)
{'C': 10, 'gamma': 0.001, 'kernel': 'rbf'}
0.9808918310846065

```

```

In [ ]:

```