

QuantileCV

mod quantile_cv

Definition for RegressionCV.

class QuantileCV

Bases: [RegressionCV](#)

Defines an auto quantile tree, based on the bayesian optimization base class.

Source code in `src/tree_machine/quantile_cv.py`

```
16 class QuantileCV(RegressionCV):
17     """
18     Defines an auto quantile tree, based on the bayesian optimization base
19     class.
20     """
21
22     @validate_call(config={"arbitrary_types_allowed": True})
23     def __init__(
24         self,
25         alpha: NonNegativeFloat,
26         cv: BaseCrossValidator,
27         n_trials: NonNegativeInt,
28         timeout: NonNegativeInt,
29         config: RegressionCVCConfig,
30     ) -> None:
31         """
32             Constructor for QuantileCV.
33
34             Args:
35                 alpha: The quantile to estimate, which must be between 0 and 1.
36                 cv: Splitter object to use when estimating the model.
37                 n_trials: Number of optimization trials to use when finding a
38             model.
39                 timeout: Timeout in seconds to stop the optimization.
40                 config: Configuration to use when fitting the model.
41         """
42         super().__init__("quantile", cv, n_trials, timeout, config)
43         self.alpha_ = alpha
44
45     @property
46     def scorer(self) -> tp.Callable[..., float]:
47         """
48             Returns correct scorer to use when scoring with QuantileCV.
49         """
50
51         # For quantile regression, we always use the quantile metric with
52         # alpha parameter
53         return make_scorer(
54             update_wrapper(
55                 partial(
56                     regression_metrics["quantile"],
57                     alpha=self.alpha_,
58                 ),
59                 regression_metrics["quantile"],
60             ),
61             greater_is_better=False,
62         )
```

attr scorer property

```
scorer
```

Returns correct scorer to use when scoring with QuantileCV.

meth `__init__`

```
__init__(alpha, cv, n_trials, timeout, config)
```

Constructor for QuantileCV.

Parameters:

Name	Type	Description	Default
alpha	NonNegativeFloat	The quantile to estimate, which must be between 0 and 1.	<i>required</i>
cv	BaseCrossValidator	Splitter object to use when estimating the model.	<i>required</i>
n_trials	NonNegativeInt	Number of optimization trials to use when finding a model.	<i>required</i>
timeout	NonNegativeInt	Timeout in seconds to stop the optimization.	<i>required</i>
config	RegressionCVConfig	Configuration to use when fitting the model.	<i>required</i>

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