

# 1 Classification

1. Derive the dual formulation of the soft support vector machine algorithm.
2. Derive the Discriminant function of the Quadratic Discriminant Analysis.
3. Derive the Gaussian process classifier by using the Laplace approximation.
4. For the following data, build a tree by using: a) Gini index, b) the depth of tree is two. The target variable is **Loan Approved**.

Table 1: Loan Approval Dataset for Tree Algorithms

| Age | Income | Credit Score | Employment Type | Education   | Home Ownership | Previous Loan | Married | Loan Approved |
|-----|--------|--------------|-----------------|-------------|----------------|---------------|---------|---------------|
| 32  | 45,213 | 689          | Full-time       | Bachelor    | Rent           | No            | Yes     | Yes           |
| 45  | 78,234 | 734          | Self-employed   | Master      | Own            | Yes           | Yes     | Yes           |
| 28  | 31,245 | 612          | Part-time       | High School | Rent           | No            | No      | No            |
| 51  | 92,345 | 756          | Full-time       | PhD         | Mortgage       | No            | Yes     | Yes           |
| 36  | 42,367 | 589          | Full-time       | Bachelor    | Rent           | Yes           | Yes     | No            |
| 42  | 67,342 | 698          | Self-employed   | Master      | Own            | No            | No      | Yes           |
| 29  | 28,765 | 543          | Part-time       | High School | Rent           | Yes           | No      | No            |
| 58  | 84,567 | 812          | Full-time       | Bachelor    | Own            | No            | Yes     | Yes           |
| 31  | 39,234 | 654          | Full-time       | Bachelor    | Mortgage       | No            | Yes     | Yes           |
| 47  | 72,389 | 723          | Self-employed   | Master      | Own            | Yes           | Yes     | Yes           |
| 26  | 25,678 | 598          | Unemployed      | High School | Rent           | No            | No      | No            |
| 39  | 56,321 | 687          | Full-time       | Bachelor    | Mortgage       | Yes           | Yes     | Yes           |
| 53  | 89,234 | 789          | Full-time       | Master      | Own            | No            | Yes     | Yes           |
| 34  | 42,345 | 623          | Part-time       | Bachelor    | Rent           | No            | No      | No            |
| 44  | 67,345 | 712          | Full-time       | Master      | Mortgage       | No            | Yes     | Yes           |
| 27  | 29,876 | 567          | Unemployed      | High School | Rent           | Yes           | No      | No            |
| 49  | 81,234 | 745          | Self-employed   | PhD         | Own            | No            | Yes     | Yes           |
| 37  | 48,765 | 678          | Full-time       | Bachelor    | Rent           | Yes           | Yes     | Yes           |
| 41  | 52,345 | 701          | Full-time       | Master      | Mortgage       | No            | No      | Yes           |
| 30  | 34,567 | 634          | Part-time       | High School | Rent           | No            | Yes     | No            |

5. For the data set in <https://archive.ics.uci.edu/dataset/17/breast+cancer+wisconsin+diagnostic>, try following algorithms learned in the class: a) Discriminate function (mse, ppn, svm); b) Generative method (LDA, QDA, Naive Bayes (Gaussian)); c) logistic regression, neural network; d) KNN, tree method, random forest, e): kernel method (kernel svm, Gaussian process classifier). Report the parameters of your algorithm, and the accuracy on the test set.