## individual assignment

```
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 (a)
library(ISLR)
attach(OJ)
set.seed(1)
train=sample(1:nrow(OJ),800)
train.x=OJ[train,]
test.x=OJ[-train,]
 (b)
library(e1071)
svm.fit=svm(Purchase~.,data=train.x, kernel = "linear", cost=0.01,scale = FALSE)
summary(svm.fit)
##
## Call:
## svm(formula = Purchase ~ ., data = train.x, kernel = "linear",
       cost = 0.01, scale = FALSE)
##
##
##
## Parameters:
      SVM-Type: C-classification
##
##
    SVM-Kernel: linear
##
          cost: 0.01
##
## Number of Support Vectors: 615
##
##
   (309 306)
##
## Number of Classes: 2
## Levels:
## CH MM
According to the result of summary, we can see that there are 615 support vectors. And there are 309 from
class CH and 306 from class MM.
 (c)
train.pred=predict(svm.fit,train.x)
test.pred=predict(svm.fit,test.x)
table(predict=train.pred,truth=train.x$Purchase)
##
          truth
## predict CH MM
        CH 420 105
##
##
        MM 65 210
```

```
mean(train.pred!=train.x$Purchase)
## [1] 0.2125
table(predict=test.pred,truth=test.x$Purchase)
          truth
           CH MM
## predict
##
        CH 148
                43
##
        MM 20 59
mean(test.pred!=test.x$Purchase)
## [1] 0.2333333
The training error rate is 0.2125 and the test error rate is 0.23333.
 (d)
set.seed(2)
tune.out=tune(svm,Purchase~.,data = train.x, kernel = "linear", ranges = list(cost = c(10^seq(-2, 1, by
summary(tune.out)
##
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
##
        cost
   1.778279
##
##
## - best performance: 0.1675
##
## - Detailed performance results:
##
             cost error dispersion
     0.01000000 0.17625 0.04059026
## 1
      0.01778279 0.17625 0.04348132
## 2
## 3
      0.03162278 0.17125 0.04604120
     0.05623413 0.17000 0.04005205
       0.10000000 0.17125 0.04168749
## 5
## 6
      0.17782794 0.17000 0.04090979
       0.31622777 0.17125 0.04411554
## 7
       0.56234133 0.17125 0.04084609
## 8
       1.00000000 0.17000 0.04090979
## 9
## 10 1.77827941 0.16750 0.03782269
## 11 3.16227766 0.16750 0.03782269
## 12 5.62341325 0.16750 0.03545341
## 13 10.00000000 0.17000 0.03736085
bestmod=tune.out$best.model
In this chunk, we can see that the optimal cost is 1.77827941, which brings the lowest error 0.16750.
 (e)
ypred.train=predict(bestmod,train.x)
```

table(predict=ypred.train,truth=train.x\$Purchase)

```
truth
## predict CH MM
##
        CH 423 69
##
        MM 62 246
mean(ypred.train!=train.x$Purchase)
## [1] 0.16375
ypred.test=predict(bestmod,test.x)
table(predict=ypred.test,truth=test.x$Purchase)
##
          truth
## predict CH MM
        CH 156 29
##
        MM 12 73
mean(ypred.test!=test.x$Purchase)
## [1] 0.1518519
After changing cost to the tuned model, we can see that the train and test error rates are 0.16375 and
0.1518519 respectively. Both of the error rates are decreasing.
(f)using "radial"
#step 1
svm.machine=svm(Purchase~.,data=train.x, kernel = "radial", cost=0.01,scale = FALSE)
summary(svm.machine)
##
## Call:
## svm(formula = Purchase ~ ., data = train.x, kernel = "radial",
##
       cost = 0.01, scale = FALSE)
##
##
## Parameters:
##
      SVM-Type: C-classification
##
    SVM-Kernel: radial
##
          cost: 0.01
##
## Number of Support Vectors: 642
##
   ( 327 315 )
##
##
##
## Number of Classes: 2
##
## Levels:
## CH MM
train.pred2=predict(svm.machine,train.x)
test.pred2=predict(svm.machine,test.x)
mean(train.pred2!=train.x$Purchase)
```

## [1] 0.39375

```
mean(test.pred2!=test.x$Purchase)
## [1] 0.3777778
#step 2
set.seed(10)
tune.out2=tune(svm, Purchase~., data = train.x, kernel = "radial", ranges = list(cost = c(10^seq(-2, 1, b
summary(tune.out2)
##
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
##
         cost
##
  0.5623413
##
## - best performance: 0.17
##
## - Detailed performance results:
##
                  error dispersion
             cost
       0.01000000 0.39375 0.05344065
## 1
      0.01778279 0.39375 0.05344065
## 2
## 3
      0.03162278 0.35375 0.07360980
## 4
     0.05623413 0.19625 0.05894029
     0.10000000 0.18875 0.04839436
## 5
      0.17782794 0.17875 0.04372023
## 6
      0.31622777 0.18125 0.03547789
## 7
## 8
      0.56234133 0.17000 0.04174992
      1.00000000 0.17000 0.04495368
## 9
## 10 1.77827941 0.17375 0.04543387
## 11 3.16227766 0.17875 0.04566256
## 12 5.62341325 0.18125 0.04218428
## 13 10.00000000 0.18625 0.03972562
bestmod2=tune.out2$best.model
tune.out2$best.parameters
##
          cost
## 8 0.5623413
#step 3
ypred.train2=predict(bestmod2,train.x)
mean(ypred.train2!=train.x$Purchase)
## [1] 0.14875
ypred.test2=predict(bestmod2,test.x)
mean(ypred.test2!=test.x$Purchase)
```

## ## [1] 0.1777778

After using "radial" with default gamma, we can see that there are 642 support vectors and 327 of them are CH, 315 of them are MM. The training and test error rates before tuned is 0.39375 and 0.3777778. The best model from tune.out has the cost of 0.56234133, which produces error of 0.17000. After tuning, the error rates are 0.14875 and 0.1777778.

```
(g)using polynomial
#step 1
svm.poly=svm(Purchase~., data = train.x, kernel ="polynomial", degree = 2, cost = 0.01,scale = FALSE)
summary(svm.poly)
##
## Call:
## svm(formula = Purchase ~ ., data = train.x, kernel = "polynomial",
       degree = 2, cost = 0.01, scale = FALSE)
##
##
## Parameters:
##
      SVM-Type: C-classification
    SVM-Kernel: polynomial
##
          cost: 0.01
##
##
        degree: 2
        coef.0: 0
##
##
## Number of Support Vectors: 333
   ( 166 167 )
##
##
##
## Number of Classes: 2
##
## Levels:
## CH MM
train.pred3=predict(svm.poly,train.x)
test.pred3=predict(svm.poly,test.x)
mean(train.pred3!=train.x$Purchase)
## [1] 0.165
mean(test.pred3!=test.x$Purchase)
## [1] 0.1592593
#step 2
set.seed(100)
tune.out3=tune(svm, Purchase~.,data = train.x, kernel = "polynomial", degree = 2, ranges = list(cost = c(
bestmod3=tune.out3$best.model
summary(tune.out3)
##
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
##
  cost
##
      10
##
## - best performance: 0.17375
##
```

```
## - Detailed performance results:
##
                    error dispersion
             cost
## 1
       0.01000000 0.39375 0.03875224
       0.01778279 0.37125 0.04450733
## 2
## 3
       0.03162278 0.36000 0.04958158
       0.05623413 0.34500 0.05177408
## 4
       0.10000000 0.32625 0.04730589
## 5
       0.17782794 0.25250 0.04594683
## 6
## 7
       0.31622777 0.21000 0.03525699
## 8
       0.56234133 0.20625 0.03830162
       1.00000000 0.20125 0.03606033
## 10 1.77827941 0.19375 0.03919768
## 11 3.16227766 0.18125 0.04299952
## 12 5.62341325 0.18125 0.03547789
## 13 10.00000000 0.17375 0.03793727
#step 3
ypred.train3=predict(bestmod3,train.x)
mean(ypred.train3!=train.x$Purchase)
## [1] 0.15
ypred.test3=predict(bestmod3,test.x)
mean(ypred.test3!=test.x$Purchase)
```

## ## [1] 0.1888889

After using "polynomial" with degree=2, we can see that there are 333 support vectors and 166 of them are CH, 167 of them are MM. The training and test error rates before tuned is 0.165 and 0.1592593. The best model from tune out has the cost of 10, which produces error of 0.17375. After tuning, the error rates are 0.15 and 0.1888889.

(h) We can find that compared with error rates, the SVM with "polynomial" has the best results before tuning. And after tuning, the SVM with "radial" method has lower test error rate of 0.1777778.