Sapienza University of Rome, Italy
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Exercise 6. SVM Regression

Luca Iocchi

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Reproduce and understand the example in

`https://scikit-learn.org/stable/auto_examples/svm/plot_svm_regression.htm#sphx-glr-auto-examples-svm-plot-svm-regression-py`

Test other configurations (e.g., 3-degrees polynomial) and different parameters (e.g., sensitivity of the solution to C).

Plot the mean square error when varying a numerical parameter (e.g., C, γ for RBF kernel, or degree for polynomial kernel).

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Learning goals

- Understanding kernel methods
- Understanding model selection and hyper-parameter tuning
- Measure sensitivity of solution wrt to hyper-parameter changes