Support Vector Machine

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1. Introduction:

This assignment will look at a data "juice.csv" which contains purchase information for Citrus Hill or Minute Maid orange juice.

This assignment is interested in predicting whether the customer purchased Citrus Hill or Minute Maid Orange Juice. Support Vector Machines will be used for this prediction.

We will be using three kernels i.e., linear, radial, and polynomial.

2. Data and Analysis:

Let us load the data and perform some exploratory analysis.

```
if(!require("pacman"))
install.packages("pacman")
## Loading required package: pacman
## Warning: package 'pacman' was built under R version 3.6.3
pacman::p_load(e1071, ggplot2, caret, rmarkdown, corrplot, knitr)
search()
##
    [1] ".GlobalEnv"
                             "package:knitr"
                                                  "package:corrplot"
    [4] "package:rmarkdown"
                             "package:caret"
                                                  "package:lattice"
                                                  "package:pacman"
   [7] "package:ggplot2"
                             "package:e1071"
## [10] "package:stats"
                             "package:graphics"
                                                  "package:grDevices"
  [13] "package:utils"
                             "package:datasets"
                                                  "package:methods"
  [16] "Autoloads"
                             "package:base"
theme_set(theme_classic())
options(digits = 3)
data<-read.csv("juice.csv")</pre>
```

Let us take a look at the summary and Structure of the "JUICES" data.

From the summary function, we can see that some of the variables have 5 number summaries in the form of "Min, 1st Qu, Median, Mean, 3rd Qu, Max", when these variables should be more categorical in nature. These are not so meaningful for categorical variables.

StoreID, SpecialCH, SpecialMM and Store are examples of the categorical variables with summaries.

summary(data)

```
Purchase WeekofPurchase
                               StoreID
                                             PriceCH
                                                            PriceMM
##
                   :227
   CH:610
            Min.
                           Min.
                                   :1.00
                                          Min.
                                                 :1.69
                                                         Min.
                                                                :1.69
##
   MM:390
            1st Qu.:239
                           1st Qu.:2.00
                                          1st Qu.:1.79
                                                         1st Qu.:1.99
##
            Median:256
                           Median:3.00
                                          Median:1.86
                                                         Median:2.09
##
            Mean
                   :254
                           Mean
                                   :3.98
                                          Mean
                                                :1.87
                                                         Mean
                                                                :2.08
##
            3rd Qu.:268
                           3rd Qu.:7.00
                                          3rd Qu.:1.99
                                                         3rd Qu.:2.18
##
                   :278
                           Max.
                                  :7.00
                                          Max.
                                                  :2.09
            Max.
                                                         Max.
##
                                    SpecialCH
       DiscCH
                      DiscMM
                                                    SpecialMM
                                                                     LoyalCH
          :0.00
                          :0.000
                                          :0.000
                                                         :0.000
                                                                         :0.000
##
   Min.
                  Min.
                                  Min.
                                                  Min.
                                                                  Min.
   1st Qu.:0.00
                  1st Qu.:0.000
                                  1st Qu.:0.000
                                                  1st Qu.:0.000
                                                                  1st Qu.:0.320
   Median:0.00
                  Median :0.000
                                  Median :0.000
                                                  Median :0.000
                                                                  Median :0.591
   Mean :0.05
                  Mean
                                  Mean
                                                  Mean
                                                         :0.163
                                                                  Mean
                                                                         :0.562
##
                          :0.124
                                         :0.142
##
   3rd Qu.:0.00
                  3rd Qu.:0.240
                                  3rd Qu.:0.000
                                                  3rd Qu.:0.000
                                                                  3rd Qu.:0.844
##
  Max. :0.50
                                  Max.
                                         :1.000
                                                        :1.000
                                                                         :1.000
                  Max.
                        :0.800
                                                  Max.
                                                                  Max.
    SalePriceMM
                   SalePriceCH
                                   PriceDiff
                                                  Store7
                                                              PctDiscMM
##
  Min. :1.19
                  Min. :1.39
                                 Min.
                                        :-0.670
                                                  No :665
                                                            Min.
                                                                   :0.000
##
   1st Qu.:1.69
                  1st Qu.:1.75
                                 1st Qu.: 0.000
                                                  Yes:335
                                                            1st Qu.:0.000
##
   Median:2.09
                  Median:1.86
                                 Median : 0.230
                                                            Median : 0.000
##
   Mean
                                 Mean : 0.143
                                                                  :0.060
         :1.96
                  Mean
                        :1.82
                                                            Mean
##
   3rd Qu.:2.13
                  3rd Qu.:1.89
                                 3rd Qu.: 0.300
                                                            3rd Qu.:0.113
          :2.29
                                       : 0.640
##
   Max.
                  Max.
                          :2.09
                                 Max.
                                                            Max. :0.402
##
      PctDiscCH
                    ListPriceDiff
                                        STORE
          :0.0000
                                    Min.
##
  Min.
                    Min.
                           :0.000
                                           :0.00
   1st Qu.:0.0000
                    1st Qu.:0.140
                                    1st Qu.:0.00
##
  Median :0.0000
                    Median :0.240
                                    Median:2.00
         :0.0263
                    Mean :0.217
   Mean
                                    Mean :1.63
##
   3rd Qu.:0.0000
                    3rd Qu.:0.300
                                    3rd Qu.:3.00
## Max.
          :0.2527
                    Max.
                          :0.440
                                    Max.
                                          :4.00
```

str(data)

```
1000 obs. of 18 variables:
## 'data.frame':
                    : Factor w/ 2 levels "CH", "MM": 2 1 2 1 1 2 1 1 1 1 ...
   $ Purchase
## $ WeekofPurchase: int 237 258 242 271 276 240 248 270 266 274 ...
##
   $ StoreID
                   : int
                          2 7 3 2 2 1 3 1 2 7 ...
   $ PriceCH
                          1.75 1.86 1.99 1.86 1.99 1.75 1.99 1.86 1.86 1.86 ...
                   : num
## $ PriceMM
                          1.99 2.18 2.23 2.18 2.18 1.99 2.23 2.18 2.18 2.13 ...
                    : num
## $ DiscCH
                          0 0 0 0 0 0 0 0 0 0 0.47 ...
                   : num
                          0 0 0 0.06 0 0.3 0 0 0 0.54 ...
##
   $ DiscMM
                    : num
   $ SpecialCH
                   : int
                          0 0 0 0 0 0 0 0 0 1 ...
##
  $ SpecialMM
                          0 0 0 0 1 1 0 0 0 0 ...
                    : int
##
   $ LoyalCH
                    : num
                          0.4 0.90814 0.00721 0.78839 0.97251 ...
   $ SalePriceMM
                          1.99 2.18 2.23 2.12 2.18 1.69 2.23 2.18 2.18 1.59 ...
##
                    : num
##
   $ SalePriceCH
                   : num 1.75 1.86 1.99 1.86 1.99 1.75 1.99 1.86 1.86 1.39 ...
## $ PriceDiff
                    : num 0.24 0.32 0.24 0.26 0.19 -0.06 0.24 0.32 0.32 0.2 ...
## $ Store7
                    : Factor w/ 2 levels "No", "Yes": 1 2 1 1 1 1 1 1 1 2 ...
##
   $ PctDiscMM
                   : num 0 0 0 0.0275 0 ...
                    : num 00000...
## $ PctDiscCH
## $ ListPriceDiff : num 0.24 0.32 0.24 0.32 0.19 0.24 0.24 0.32 0.32 0.27 ...
## $ STORE
                    : int 2032213120 ...
```

So, let us first convert these variables to categories.

From the summary data, There are three store variables i.e, StoreID, Store7 and STORE and all these variables are related. StoreID and STORE contains same number of observations except for store 7 values converted as 0.

Also, the SpecialCH and SpecialMM show that most purchases did not include a special value on either juice brand.

```
data1<-data
cvar = c("StoreID", "SpecialCH", "SpecialMM", "STORE")
data1[cvar] = lapply(data1[cvar], as.factor)
summary(data1)</pre>
```

```
Purchase WeekofPurchase StoreID
                                          PriceCH
                                                          PriceMM
                                                                           DiscCH
##
    CH:610
             Min.
                     :227
                              1:146
                                      Min.
                                              :1.69
                                                       Min.
                                                              :1.69
                                                                       Min.
                                                                               :0.00
##
    MM:390
             1st Qu.:239
                              2:204
                                                       1st Qu.:1.99
                                       1st Qu.:1.79
                                                                       1st Qu.:0.00
##
             Median:256
                              3:182
                                      Median:1.86
                                                       Median:2.09
                                                                       Median:0.00
##
             Mean
                     :254
                              4:133
                                      Mean
                                              :1.87
                                                       Mean
                                                               :2.08
                                                                       Mean
                                                                               :0.05
##
             3rd Qu.:268
                              7:335
                                       3rd Qu.:1.99
                                                       3rd Qu.:2.18
                                                                       3rd Qu.:0.00
##
             Max.
                     :278
                                      Max.
                                              :2.09
                                                       Max.
                                                               :2.29
                                                                       Max.
                                                                               :0.50
##
        {\tt DiscMM}
                     SpecialCH SpecialMM
                                              LoyalCH
                                                             SalePriceMM
                                                            Min.
##
    Min.
            :0.000
                     0:858
                                0:837
                                                   :0.000
                                                                    :1.19
                                           Min.
##
    1st Qu.:0.000
                     1:142
                                1:163
                                           1st Qu.:0.320
                                                            1st Qu.:1.69
##
    Median :0.000
                                           Median : 0.591
                                                            Median:2.09
##
    Mean
            :0.124
                                                  :0.562
                                                                    :1.96
                                           Mean
                                                            Mean
##
    3rd Qu.:0.240
                                           3rd Qu.:0.844
                                                            3rd Qu.:2.13
##
    Max.
            :0.800
                                                  :1.000
                                                                    :2.29
                                           Max.
                                                            Max.
     SalePriceCH
                      PriceDiff
                                                   PctDiscMM
                                                                     PctDiscCH
                                       Store7
##
    Min.
            :1.39
                    Min.
                            :-0.670
                                       No :665
                                                 Min.
                                                         :0.000
                                                                   Min.
                                                                           :0.0000
##
    1st Qu.:1.75
                    1st Qu.: 0.000
                                       Yes:335
                                                 1st Qu.:0.000
                                                                   1st Qu.:0.0000
##
    Median:1.86
                    Median : 0.230
                                                 Median :0.000
                                                                   Median :0.0000
##
    Mean
            :1.82
                    Mean
                            : 0.143
                                                 Mean
                                                         :0.060
                                                                   Mean
                                                                          :0.0263
##
    3rd Qu.:1.89
                    3rd Qu.: 0.300
                                                 3rd Qu.:0.113
                                                                   3rd Qu.:0.0000
##
    Max.
            :2.09
                    Max.
                            : 0.640
                                                 Max.
                                                         :0.402
                                                                   Max.
                                                                          :0.2527
##
    ListPriceDiff
                     STORE
    Min.
            :0.000
                     0:335
##
    1st Qu.:0.140
                     1:146
##
   Median :0.240
                     2:204
   Mean
            :0.217
                     3:182
    3rd Qu.:0.300
                     4:133
## Max.
            :0.440
```

str(data1)

```
1000 obs. of 18 variables:
  'data.frame':
                    : Factor w/ 2 levels "CH", "MM": 2 1 2 1 1 2 1 1 1 1 ...
   $ Purchase
##
   $ WeekofPurchase: int 237 258 242 271 276 240 248 270 266 274 ...
   $ StoreID
                    : Factor w/ 5 levels "1", "2", "3", "4", ...: 2 5 3 2 2 1 3 1 2 5 ...
##
   $ PriceCH
                           1.75 1.86 1.99 1.86 1.99 1.75 1.99 1.86 1.86 1.86 ...
   $ PriceMM
                           1.99 2.18 2.23 2.18 2.18 1.99 2.23 2.18 2.18 2.13 ...
##
                    : num
##
   $ DiscCH
                    : num 0 0 0 0 0 0 0 0 0 0 0.47 ...
                    : num 0 0 0 0.06 0 0.3 0 0 0 0.54 ...
   $ DiscMM
                    : Factor w/ 2 levels "0", "1": 1 1 1 1 1 1 1 1 2 ...
   $ SpecialCH
```

```
$ SpecialMM
                     : Factor w/ 2 levels "0", "1": 1 1 1 1 2 2 1 1 1 1 ...
##
##
    $ LoyalCH
                           0.4 0.90814 0.00721 0.78839 0.97251 ...
##
    $ SalePriceMM
                     : num
                            1.99 2.18 2.23 2.12 2.18 1.69 2.23 2.18 2.18 1.59 ...
                            1.75 1.86 1.99 1.86 1.99 1.75 1.99 1.86 1.86 1.39 ...
##
    $ SalePriceCH
                      num
##
    $ PriceDiff
                      num
                            0.24 0.32 0.24 0.26 0.19 -0.06 0.24 0.32 0.32 0.2 ...
                      Factor w/ 2 levels "No", "Yes": 1 2 1 1 1 1 1 1 2 ...
##
    $ Store7
##
    $ PctDiscMM
                     : num
                            0 0 0 0.0275 0 ...
##
    $ PctDiscCH
                      num
                            00000...
##
    $ ListPriceDiff : num
                           0.24\ 0.32\ 0.24\ 0.32\ 0.19\ 0.24\ 0.24\ 0.32\ 0.32\ 0.27\ \dots
                     : Factor w/ 5 levels "0","1","2","3",..: 3 1 4 3 3 2 4 2 3 1
    $ STORE
```

Let us see the correlation among the numerical variables

One can see almost perfect correlation of arround 0.99 between two pairs of variables i.e., PctDiscMM and DiscMM, and PctDiscCH and DiscCH. The two pairs of variables show almost a straight line. These two pairs also have an overall correlation value of around 0.99.

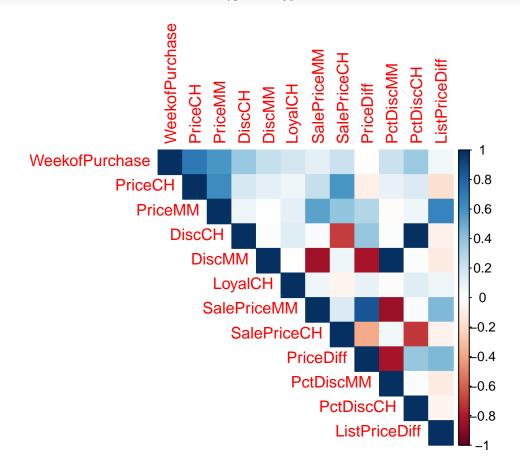
There are also a couple of other highly correlated pairs with > 0.8 in magnitude as well, such as PctDicMM and PriceDiff. These show a general linear trend between the two variables that is easy to distinguish.

```
data2 <- data1[, -c(1, 3, 8, 9, 14, 18)]
cor(data2)</pre>
```

```
##
                   WeekofPurchase PriceCH
                                                                       LovalCH
                                            PriceMM
                                                     DiscCH
                                                               DiscMM
                                                              0.23744
## WeekofPurchase
                          1.00000
                                   0.7143
                                            0.58339
                                                      0.3746
                                                                        0.18577
## PriceCH
                          0.71431
                                   1.0000
                                            0.62382
                                                      0.1707
                                                              0.11347
                                                                        0.07155
## PriceMM
                          0.58339
                                   0.6238
                                            1.00000
                                                     0.0732
                                                              0.00592
                                                                       0.11031
## DiscCH
                          0.37464
                                   0.1707
                                            0.07315
                                                      1.0000
                                                              0.01902
                                                                        0.13196
## DiscMM
                                   0.1135
                                                              1.00000 -0.00951
                          0.23744
                                            0.00592
                                                     0.0190
## LovalCH
                          0.18577
                                   0.0716
                                            0.11031
                                                      0.1320 -0.00951
                                                                        1.00000
## SalePriceMM
                          0.11236
                                   0.2390
                                            0.53219
                                                     0.0232 -0.84346
                                                                        0.06731
## SalePriceCH
                          0.21173
                                   0.5871
                                            0.39361 -0.6974
                                                              0.06691 -0.05638
## PriceDiff
                         -0.00524 -0.0825
                                            0.29334
                                                     0.3860 -0.82565
                                                                       0.09254
## PctDiscMM
                          0.21843
                                   0.0965 -0.01411
                                                     0.0152
                                                              0.99880 -0.01171
## PctDiscCH
                          0.36410
                                   0.1532
                                            0.06833
                                                     0.9990
                                                              0.01953
## ListPriceDiff
                                            0.66821 -0.0702 -0.10055
                          0.05629 -0.1646
                                                                       0.07110
##
                   SalePriceMM SalePriceCH PriceDiff PctDiscMM PctDiscCH
                                     0.2117
                                             -0.00524
                                                          0.2184
## WeekofPurchase
                        0.1124
                                                                     0.3641
## PriceCH
                        0.2390
                                     0.5871
                                             -0.08251
                                                          0.0965
                                                                     0.1532
## PriceMM
                                              0.29334
                                                         -0.0141
                                                                     0.0683
                        0.5322
                                     0.3936
## DiscCH
                                    -0.6974
                                              0.38599
                                                          0.0152
                                                                     0.9990
                        0.0232
## DiscMM
                       -0.8435
                                     0.0669
                                             -0.82565
                                                          0.9988
                                                                     0.0195
## LoyalCH
                        0.0673
                                    -0.0564
                                              0.09254
                                                         -0.0117
                                                                     0.1313
                        1.0000
                                     0.1548
                                              0.85661
                                                         -0.8532
                                                                     0.0202
## SalePriceMM
## SalePriceCH
                        0.1548
                                     1.0000
                                             -0.37714
                                                          0.0576
                                                                    -0.7094
                                                                     0.3894
## PriceDiff
                        0.8566
                                    -0.3771
                                              1.00000
                                                         -0.8299
## PctDiscMM
                       -0.8532
                                     0.0576
                                             -0.82995
                                                          1.0000
                                                                     0.0158
## PctDiscCH
                        0.0202
                                    -0.7094
                                              0.38939
                                                          0.0158
                                                                     1.0000
## ListPriceDiff
                        0.4441
                                    -0.0621
                                              0.44873
                                                         -0.1096
                                                                    -0.0596
##
                   ListPriceDiff
## WeekofPurchase
                          0.0563
## PriceCH
                         -0.1646
## PriceMM
                          0.6682
## DiscCH
                         -0.0702
```

```
## DiscMM
                         -0.1005
## LoyalCH
                          0.0711
## SalePriceMM
                          0.4441
## SalePriceCH
                         -0.0621
## PriceDiff
                          0.4487
## PctDiscMM
                         -0.1096
## PctDiscCH
                         -0.0596
## ListPriceDiff
                          1.0000
```

```
corrplot(cor(data2), method = "color", type = "upper", tl.srt = 90)
```



3. Data Partition

```
set.seed(123)
trainindex <- createDataPartition(data1$Purchase, p=0.8, list= FALSE)
juice_train <- data1[trainindex, ]
juice_test <- data1[-trainindex, ]
dim(juice_train)

## [1] 800 18

dim(juice_test)

## [1] 200 18</pre>
```

```
a. Kernel = Linear
      1. Cost = 0.01 (default)
svm1 <- svm(Purchase~., data=juice_train, kernel = "linear", cost=0.01)</pre>
summary(svm1)
##
## Call:
## svm(formula = Purchase ~ ., data = juice_train, kernel = "linear",
       cost = 0.01)
##
##
##
## Parameters:
      SVM-Type: C-classification
##
##
    SVM-Kernel: linear
##
          cost: 0.01
##
## Number of Support Vectors: 448
##
##
   (223 225)
##
## Number of Classes: 2
## Levels:
## CH MM
Training error rate:
train.pred = predict(svm1, juice_train)
x<-table(juice_train$Purchase, train.pred)
##
       train.pred
##
         CH MM
##
     CH 436 52
     MM 82 230
##
a.linear<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
a.linear
## [1] 0.168
Test error rate:
test.pred = predict(svm1, juice_test)
x<-table(juice_test$Purchase, test.pred)</pre>
```

4. SVM Model

```
##
       test.pred
##
        CH MM
##
     CH 111 11
    MM 22 56
##
b.linear<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
b.linear
## [1] 0.165
The training error rate is:
a.linear<-a.linear*100
capture.output(cat(a.linear, '%'))
## [1] "16.8 %"
The test error rate is:
b.linear<-b.linear*100
capture.output(cat(b.linear, '%'))
## [1] "16.5 %"
Tuning to select the best cost parameter
set.seed(123)
tune.out = tune(svm, Purchase ~ ., data = juice_train, kernel = "linear", ranges = list(cost = 10^seq(-
    1, by = 0.25))
summary(tune.out)
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
##
     cost
## 0.562
##
## - best performance: 0.17
##
## - Detailed performance results:
        cost error dispersion
##
## 1
      0.0100 0.186
                        0.0419
                        0.0417
## 2 0.0178 0.180
## 3 0.0316 0.179
                        0.0354
## 4 0.0562 0.174
                        0.0291
```

```
0.0333
## 5 0.1000 0.175
## 6 0.1778 0.176
                        0.0330
                        0.0312
## 7 0.3162 0.175
## 8 0.5623 0.170
                        0.0271
## 9
      1.0000 0.173
                        0.0262
## 10 1.7783 0.172
                        0.0269
## 11 3.1623 0.174
                        0.0224
## 12 5.6234 0.175
                        0.0212
## 13 10.0000 0.179
                        0.0250
Tuning shows that optimal cost is :
tune.out$best.parameters$cost
## [1] 0.562
2. SVM with best cost for kernel = linear
svm1_bestcost <- svm(Purchase~., data=juice_train, kernel = "linear", cost=tune.out$best.parameters$cos</pre>
summary(svm1_bestcost)
##
## svm(formula = Purchase ~ ., data = juice_train, kernel = "linear",
       cost = tune.out$best.parameters$cost)
##
##
## Parameters:
      SVM-Type: C-classification
## SVM-Kernel: linear
##
         cost: 0.562
##
## Number of Support Vectors: 344
##
## ( 171 173 )
##
##
## Number of Classes: 2
##
## Levels:
## CH MM
Training error rate:
train.pred = predict(svm1_bestcost, juice_train)
x<-table(juice_train$Purchase, train.pred)</pre>
```

```
##
       train.pred
##
         CH MM
     CH 429 59
##
     MM 74 238
##
a.linear.best<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
a.linear.best
## [1] 0.166
Test error rate:
test.pred = predict(svm1_bestcost, juice_test)
x<-table(juice_test$Purchase, test.pred)</pre>
##
       test.pred
##
         CH MM
##
             13
     CH 109
        21 57
b.linear.best<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
b.linear.best
## [1] 0.17
The training error rate is:
a.linear.best<-a.linear.best*100
capture.output(cat(a.linear.best, '%'))
## [1] "16.6 %"
The test error rate is:
b.linear.best<-b.linear.best*100
capture.output(cat(b.linear.best, '%'))
## [1] "17 %"
The training error decreases to 16.6\% but test error slightly increases from 16.5\% to 17\% by using best cost.
  a. Kernel = radial
```

1. Cost = 0.01 (default)

```
set.seed(123)
svm2 <- svm(Purchase~., data=juice_train, kernel = "radial", cost=0.01)</pre>
summary(svm2)
##
## Call:
## svm(formula = Purchase ~ ., data = juice_train, kernel = "radial",
       cost = 0.01)
##
##
##
## Parameters:
##
      SVM-Type: C-classification
## SVM-Kernel: radial
          cost: 0.01
##
##
## Number of Support Vectors: 626
##
## ( 312 314 )
##
## Number of Classes: 2
##
## Levels:
## CH MM
Training error rate:
train.pred = predict(svm2, juice_train)
x<-table(juice_train$Purchase, train.pred)</pre>
##
       train.pred
##
         CH MM
##
     CH 488
              0
     MM 312 0
a.radial<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
a.radial
## [1] 0.39
Test error rate:
test.pred = predict(svm2, juice_test)
x<-table(juice_test$Purchase, test.pred)</pre>
Х
##
       test.pred
         CH MM
##
##
     CH 122
              0
##
     MM 78
              0
```

```
b.radial<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
b.radial
## [1] 0.39
The training error rate is:
a.radial<-a.radial*100
capture.output(cat(a.radial, '%'))
## [1] "39 %"
The test error rate is:
b.radial<-b.radial*100</pre>
capture.output(cat(b.radial, '%'))
## [1] "39 %"
Tuning to select the best cost parameter
set.seed(123)
tune.out = tune(svm, Purchase ~ ., data = juice_train, kernel = "radial", ranges = list(cost = 10^seq(-
    1, by = 0.25))
summary(tune.out)
##
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
##
    cost
## 0.562
##
## - best performance: 0.176
## - Detailed performance results:
##
         cost error dispersion
## 1
       0.0100 0.390
                        0.0642
## 2
      0.0178 0.390
                        0.0642
## 3
      0.0316 0.362
                        0.0757
      0.0562 0.207
                        0.0401
## 5
                        0.0458
      0.1000 0.186
## 6
      0.1778 0.188
                        0.0391
## 7 0.3162 0.180
                        0.0364
## 8 0.5623 0.176
                        0.0365
## 9
     1.0000 0.184
                        0.0404
```

```
## 10 1.7783 0.185
                        0.0394
## 11 3.1623 0.184
                        0.0363
## 12 5.6234 0.188
                        0.0358
## 13 10.0000 0.195
                        0.0355
Tuning shows that optimal cost is :
tune.out$best.parameters$cost
## [1] 0.562
2. SVM with best cost for kernel = radial
svm2_bestcost <- svm(Purchase~., data=juice_train, kernel = "radial", cost=tune.out$best.parameters$cos</pre>
summary(svm2_bestcost)
##
## svm(formula = Purchase ~ ., data = juice_train, kernel = "radial",
##
       cost = tune.out$best.parameters$cost)
##
##
## Parameters:
##
     SVM-Type: C-classification
## SVM-Kernel: radial
##
          cost: 0.562
## Number of Support Vectors: 412
## ( 205 207 )
##
##
## Number of Classes: 2
## Levels:
## CH MM
Training error rate:
train.pred = predict(svm2_bestcost, juice_train)
x<-table(juice_train$Purchase, train.pred)</pre>
##
       train.pred
##
         CH MM
##
    CH 438 50
##
    MM 80 232
```

```
a.radial.best<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
a.radial.best
## [1] 0.163
Test error rate:
test.pred = predict(svm2_bestcost, juice_test)
x<-table(juice_test$Purchase, test.pred)</pre>
       test.pred
##
##
         CH MM
##
     CH 113
             9
     MM 22 56
b.radial.best<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
b.radial.best
## [1] 0.155
The training error rate is:
a.radial.best<-a.radial.best*100
capture.output(cat(a.radial.best, '%'))
## [1] "16.2 %"
The test error rate is:
b.radial.best<-b.radial.best*100
capture.output(cat(b.radial.best, '%'))
## [1] "15.5 %"
The training error decreases to 16.2\% and test error decreases to 15.5\% by using best cost.
a. Kernel = Poly
 1. Cost = 0.01 (default)
svm3 <- svm(Purchase~., data=juice_train, kernel = "poly", cost=0.01, degree=2)</pre>
summary(svm3)
```

```
##
## Call:
## svm(formula = Purchase ~ ., data = juice_train, kernel = "poly",
       cost = 0.01, degree = 2)
##
##
##
## Parameters:
##
      SVM-Type: C-classification
##
    SVM-Kernel: polynomial
          cost: 0.01
##
##
        degree: 2
##
        coef.0: 0
##
## Number of Support Vectors: 626
##
## ( 312 314 )
##
##
## Number of Classes: 2
## Levels:
## CH MM
Training error rate:
train.pred = predict(svm3, juice_train)
x<-table(juice_train$Purchase, train.pred)</pre>
##
       train.pred
##
         CH MM
##
     CH 488
              0
     MM 312
              0
##
a.poly<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
a.poly
## [1] 0.39
Test error rate:
test.pred = predict(svm3, juice_test)
x<-table(juice_test$Purchase, test.pred)</pre>
##
       test.pred
##
         CH MM
     CH 122
              0
##
##
     MM 78
```

```
b.poly\langle -(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
b.poly
## [1] 0.39
The training error rate is:
a.poly < -a.poly *100
capture.output(cat(a.poly, '%'))
## [1] "39 %"
The test error rate is:
b.poly<-b.poly*100</pre>
capture.output(cat(b.poly, '%'))
## [1] "39 %"
Tuning to select the best cost parameter
set.seed(123)
tune.out = tune(svm, Purchase ~ ., data = juice_train, kernel = "poly", degree= 2, ranges = list(cost =
   1, by = 0.25))
summary(tune.out)
##
## Parameter tuning of 'svm':
## - sampling method: 10-fold cross validation
##
## - best parameters:
## cost
## 5.62
##
## - best performance: 0.191
## - Detailed performance results:
##
         cost error dispersion
## 1 0.0100 0.390
                        0.0642
## 2
      0.0178 0.390
                        0.0642
## 3
      0.0316 0.386
                        0.0639
## 4
      0.0562 0.374
                        0.0630
## 5
      0.1000 0.359
                        0.0483
## 6
      0.1778 0.329
                        0.0574
## 7 0.3162 0.301
                        0.0649
## 8 0.5623 0.269
                        0.0563
```

9 1.0000 0.228

0.0489

```
## 10 1.7783 0.205
                        0.0392
## 11 3.1623 0.194
                        0.0461
## 12 5.6234 0.191
                        0.0453
## 13 10.0000 0.195
                        0.0413
Tuning shows that optimal cost is :
tune.out$best.parameters$cost
## [1] 5.62
2. SVM with best cost for kernel = poly
svm3_bestcost <- svm(Purchase~., data=juice_train, kernel = "poly", degree = 2, cost=tune.out$best.para</pre>
summary(svm3_bestcost)
##
## Call:
## svm(formula = Purchase ~ ., data = juice_train, kernel = "poly",
       degree = 2, cost = tune.out$best.parameters$cost)
##
##
## Parameters:
##
      SVM-Type: C-classification
##
   SVM-Kernel: polynomial
          cost: 5.62
##
        degree: 2
##
##
        coef.0: 0
##
## Number of Support Vectors: 404
  ( 197 207 )
##
##
##
## Number of Classes: 2
##
## Levels:
## CH MM
Training error rate:
train.pred = predict(svm3_bestcost, juice_train)
x<-table(juice_train$Purchase, train.pred)</pre>
х
##
       train.pred
##
         CH MM
##
     CH 453 35
```

MM 103 209

```
a.poly.best<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
a.poly.best
## [1] 0.172
Test error rate:
test.pred = predict(svm3_bestcost, juice_test)
x<-table(juice_test$Purchase, test.pred)</pre>
##
       test.pred
##
         CH MM
##
     CH 115
             7
     MM 27 51
b.poly.best<-(x[2] + x[3])/(x[1] + x[2] + x[3] + x[4])
b.poly.best
## [1] 0.17
The training error rate is:
a.poly.best<-a.poly.best*100
capture.output(cat(a.poly.best, '%'))
## [1] "17.2 %"
The test error rate is:
b.poly.best<-b.poly.best*100
capture.output(cat(b.poly.best, '%'))
## [1] "17 %"
The training error decreases to 17.2% and test error decreases from 39% to 17% by using best cost.
rowLabels = c("Linear Kernel, Cost = 0.01",
              paste("Linear Kernel, with best cost"),
              "Radial Kernel, Cost = 0.01",
              paste("Radial Kernel, with best Cost"),
              "Polynomial Kernel, Degree = 2, Cost = 0.01",
              paste("Polynomial Kernel, Degree = 2, with best Cost"))
trainingErrorRate = c(a.linear,
                 a.linear.best,
                 a.radial,
                 a.radial.best,
```

Training Error Rate	Testing Error Rate
16.8	16.5
16.6	17.0
39.0	39.0
16.2	15.5
39.0	39.0
17.2	17.0
	16.8 16.6 39.0 16.2 39.0

From the above table, overall, the Radial Kernel with Best Cost parameter of Cost = 0.562 seems to be producing minimum misclassification error on both training and testing data.

Explanation: From the Table, the SVM with a Radial Kernel and a cost of 0.562 seems to give the best results. It had the best train and test error rate compared to the other SVMs.

Looking at the other information in the table, the Radial and Poly SVMs for default cost = 0.01 had similar results. In other words, the SVM with a radial kernel of deafault cost = 0.01 had similar overall results to the SVM with a polynomial kernel of default cost = 0.01 and it should be noted that the SVMs with radial and polynomial kernels with default cost = 0.01 produced unreliable results without proper classification.