

**UNIVERSITY OF THE FREE STATE
DEPARTMENT OF MATHEMATICAL STATISTICS AND
ACTUARIAL SCIENCE
STSM 2634**

Tutorial 5

Full marks: 10

Date: 15 May, 2025

Deadline: 16 May, 2025

**FOLLOW THESE INSTRUCTIONS METICULOUSLY, OTHERWISE MARKS
WILL BE DEDUCTED:**

- **You must use R-Markdown to complete this tutorial.**
- You need to submit the word file generated by R-Markdown (.rmd).
- Name the markdown file as **'Tutorial5'** as the file name. Use your student number as the author name. Your **programming (code), and the output must be included in your answers**. Write the explanation after the code and the output as necessary.
- You have freedom to write the code in your own way.
- You are allowed to use the class notes, or any other help from the internet.
- 0 marks for submission in any other format as prescribed above (or no submission).

Q1.

Consider the 'Affairs' data from the AER package. This dataset was obtained by the magazine Psychology Today in 1969.

A sociologist wants to predict whether a person has had an extramarital affair based on demographic information. They decide to use the SVM model. **Use `set.seed(100)` to ensure the reproducibility of your analysis.**

1. Add a **binary target variable 'had_affair' to the dataset** indicating if a person has had extramarital affair or not, i.e., create a variable that will take value 1 for all positive 'affairs' value in the dataset. Otherwise 0.
2. Then create a new dataset that will contain all but the first variable 'affairs'. Note that the new data must have 9 variables in total.
3. Split the new data into 70:30 ratio for the training data and the test data, respectively.
4. Train an SVM with a linear kernel using '**had_affair**' as the dependent (response) variable and all other variables as the independent variables (predictors).
5. Evaluate model performance using the training accuracy (see the training error for classification in the Class_slide 17).

What do conclude about the training error of the model?

[2× 5 = 10]

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