1.Implement a linear SVM

Acc = 79.24%

2.Confusion matrix

Graphical user interface, text, application

Description automatically generated with medium confidence

3.TPR, TNR



4. Implement a Gaussian SVM and compute its accuracy

Accuracy is the almost the same with linear SVM

However, the confusion matrix is a bit different than linear model

Accuracy is 79.24%

5.SVM poly degree 2

Accuracy = 56%

It is worse than linear SVM

6.Trading strategy with linear SVM

Text

Description automatically generated