01 SVM

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1 Assignment 01

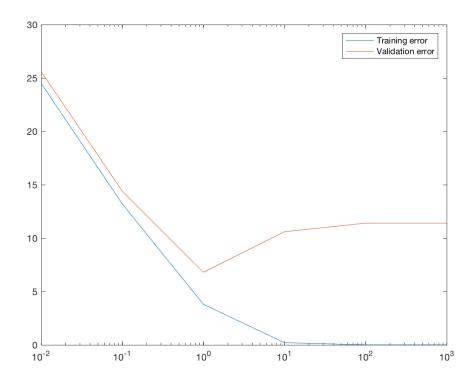


Figure 1: Training error vs. validation error

2 Assignment 02

As we can see from the plot above the minimal validation error was computed for C=1. Test error for C=1 is 3.8 %.

Minimal value of ε is 0.0515 computed using this formula:

$$\varepsilon = \left(\ell_{\max} - \ell_{\min}\right) \sqrt{\frac{\log\left(2\right) - \log\left(1 - \gamma\right)}{2l}}$$

where

- $\ell_{\rm max}$ is the maximal value of the error, here 1,
- $\ell_{\rm min}$ is the minimal value of the error, here 0,
- γ is the confidence probability, here 0.99,
- \bullet *l* is number of training examples, here 1000.