Pattern Recognition Exercise 2 – Support Vector Machines

Parameter ranges used for Cross-Validation:

Kernel types: Linear, RBF C-values: $\{2^1, 2^3, 2^5, ..., 2^{15}\}$ γ -values: $\{2^{-10}, 2^{-8}, 2^{-6}, ..., 2^2\}$

Average accuracy during Cross-Validation:

Linear kernel: 91.048%

RBF kernel: 64.737%

Optimized Parameters:

Linear kernel:

$$\gamma = 4$$
 $C = 2$

Accuracy on test set: 92.814%

RBF kernel:

$$\gamma = 2^{-6}$$
 $C = 2^{13}$

Accuracy on test set: 97.853%