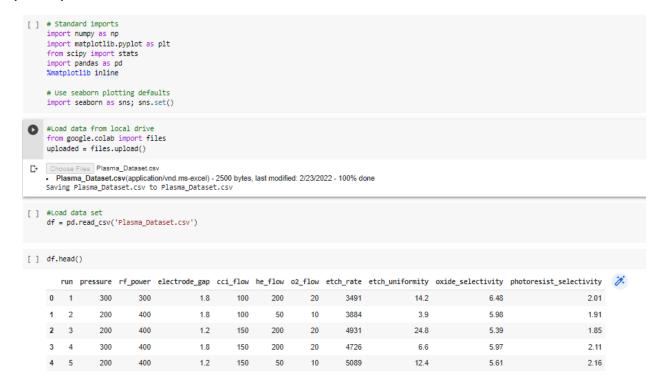
Multi-Output Regression Using SVM:

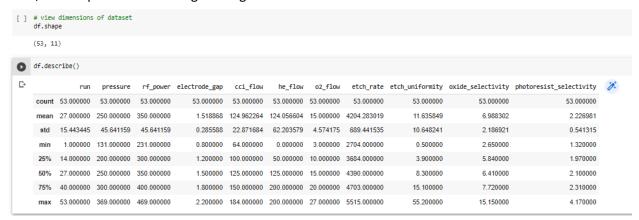
This problem is a multi-input and multi-output regression issue that we would like to solve by SVM algorithm. This is a regression problem since it involves four numerical continuous output variables which we want to predict as target values. The task here is to design and train an SVM to minimize the error between actual and predicted output values. We have 53 input-output data pairs, 6 features, and 4 outputs. The steps I did from beginning to end will be explained in the following.

Import required libraries and Load data from local drive and load dataset



1. Exploratory data analysis

Now, I will explore the data to gain insights about the data.

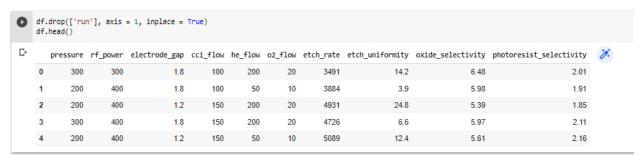


2. view summary of dataset

```
# view summary of dataset
     df.info()
    <class 'pandas.core.frame.DataFrame'>
     RangeIndex: 53 entries, 0 to 52
Data columns (total 11 columns):
      # Column
                                           Non-Null Count Dtype
                                           53 non-null
                                                               int64
           run
           pressure
rf_power
                                          53 non-null
53 non-null
                                                               int64
int64
            electrode_gap
                                           53 non-null
                                                               float64
           cci_flow
he_flow
o2_flow
                                           53 non-null
                                                               int64
                                           53 non-null
                                                               int64
           etch_rate
etch_uniformity
                                           53 non-null
                                                               int64
                                                                float64
           oxide selectivity
                                           53 non-null
                                                                float64
     10 photoresist_selectivity 53 non-null dtypes: float64(4), int64(7)
                                                               float64
     memory usage: 4.7 KB
```

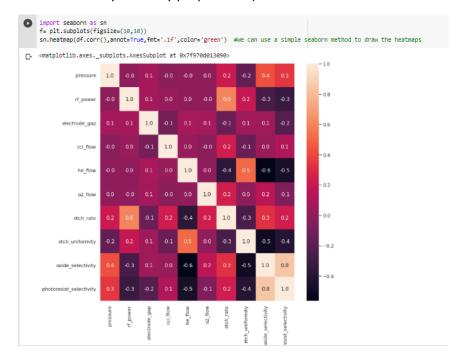
We can see that there are no missing values in the dataset and all the variables are numerical variables.

3. Drop 'run' column:



We can see that there are no missing values in the dataset and all the variables are numerical variables.

We can also plot a heat map to understand how each feature correlates to the other (Do they go hand in hand or are they inversely proportional)



As we see in the above heatmap, most of the features are high related with one of the output targets which is etch_rate. Two of the targets, oxide_selectivity and photoresist_selectrivity are highly correlated. For pressure as a preditor variable, the most correlations are 0.4 and 0.3 with two of the targets,oxide_selectivity and photoresist_selectrivity, respectively. rf_power has the most correlation of 0.6 with etch_rate. he_flow has three most high correlation of -0.6, -0.5, 0.5, and -0.4 with oxide_selectivity, photoresist_selectrivity, etch_uniformity, and etch_rate, respectively. Tere are also highly correlations between target variables. I cannot say if these high correlations between predictors and targets are good for our study or not.

4. Declare feature vector and target variable

```
#split data into training and test sets
#Train dataset:

df2 = df.copy()

df2_x = df.sample(frac=0.8, random_state=0)

df2_y = df2_x[['etch_rate','etch_uniformity','oxide_selectivity','photoresist_selectivity']]

df2_x.drop(['etch_rate','etch_uniformity','oxide_selectivity','photoresist_selectivity'], axis = 1, inplace = True)

print(df2_x.shape, df2_y.shape)

(42, 6) (42, 4)

#Test dataset:

df2_x_test = df.drop(df2_x.index)

df2_y_test = df2_x_test[['etch_rate','etch_uniformity','oxide_selectivity','photoresist_selectivity']]

df2_x_test.drop(['etch_rate','etch_uniformity','oxide_selectivity','photoresist_selectivity'], axis = 1, inplace = True)

print(df2_x_test.shape, df2_y_test.shape)

[-2, (11, 6) (11, 4)
```

Summary of numerical variables

Train dataset has 42 numerical datapoints.

Train dataset has 11 numerical datapoints.

y variables are target variables.

There are no missing values in the dataset.

5. Outliers:

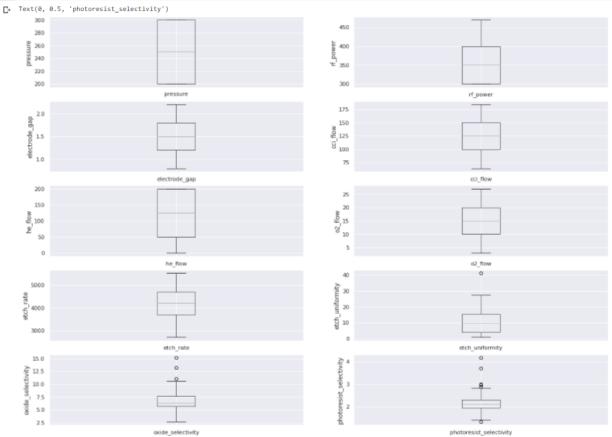
On closer inspection, we can suspect that all the continuous variables may contain outliers. I will draw boxplots to visualise outliers in the above variables.

```
# draw boxplots to visualize outliers

plt.figure(figsize-(20,15))

plt.subplot(5, 2, 1)
fig = df2_x.boxplot(column='pressure')
fig.set_title('')
fig.set_title('')
plt.subplot(5, 2, 2)
fig = df2_x.boxplot(column='rf_power')
fig.set_title('')
fig.set_title('')
fig.set_title('')
plt.subplot(5, 2, 2)
fig = df2_x.boxplot(column='electrode_gap')

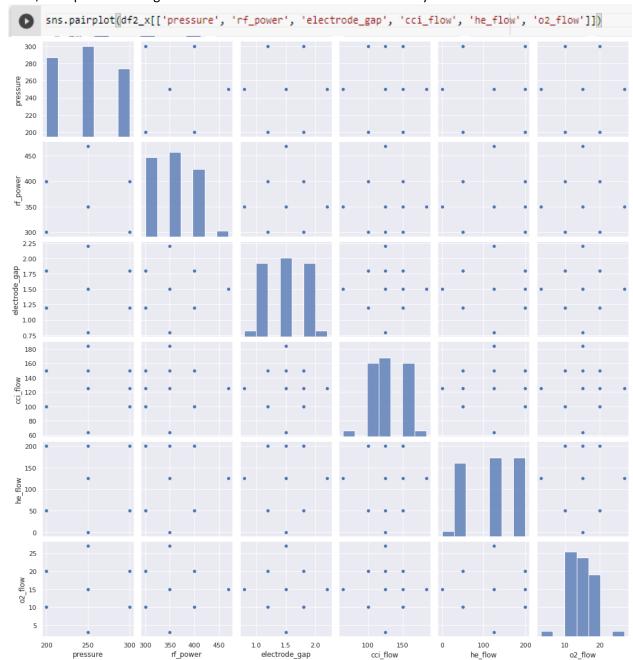
plt.subplot(5, 2, 4)
fig = df2_x.boxplot(column='cci_flow')
fig.set_title('')
```



The above boxplots confirm that there are no outliers in train input variables but there are outliers in train output variables including etch_uniformity, oxide_selectivity, and photoresist_selectivity. Also, most of the variables have a skewed distribution not normal distribution. When we see skeweness, it means we need to do normalizatyion to bring all values of a column closer to each other by subtracting min value or mean value. Also, when different variables have different values, it means a column is more weighted compared to other. There, we need to do normalization, as well.

6. Check the distribution of variables

Now, I will plot the histograms to check distributions to find out if they are normal or skewed.



We can see that this figure confirms the result that we got in previous section that most of the input variables are skewed.

7. Feature Scaling

A standardization is scaling features to lie between a given minimum and maximum value, often between zero and one, or so that the maximum absolute value of each feature is scaled to unit size. This can be achieved using MinMaxScaler or MaxAbsScaler, respectively. The motivation to use this scaling include robustness to very small standard deviations of features and preserving zero entries in sparse data.

8. Encoding target variables for implementing SVR:

One challenge of solving SVM for regression problem with int and float values for target variables (not predictor variables) is that SVM classifier cannot work with such values. So, we need to encode these values to convert them to only numeric values. Then, train SVM on it.

```
# Convert train target values to numeric using encoder trainingScores = np.zeros((42,4)) #zero numpy array with shape of 42*4 encoded_y= np.zeros((42,4)) 
lab_enc = preprocessing.LabelEncoder() 
for i in range(0,4): 
    trainingScores[:,i] = np.array(df2_y.iloc[:,i]) 
    encoded_y[:,i] = lab_enc.fit_transform(trainingScores[:,i]) 
print(encoded_y)

[29. 14. 26. 21.] 
[24. 6. 40. 31.]
```

```
[39. 9. 23. 30.]
[36. 2. 32. 25.]
[ 5. 27. 4. 14.]
[35. 34. 6. 5.]
[ 3. 35. 0. 1.]
[22. 25. 30. 11.]
[ 2. 28. 9. 8.]
[12. 5. 37. 29.]
[38, 23, 10, 17,]
[ 1. 24. 1. 1.]
[ 9. 27. 14. 15.]
[33. 4. 27. 20.]
[32. 3. 20. 5.]
[17. 30. 24. 16.]
[21. 36. 15. 4.]
[18. 18. 11. 6.]
[10. 0. 25. 13.]
[26, 32, 7, 10,]
[41. 13. 21. 9.]
[ 4. 31. 8. 12.]
[34. 15. 31. 19.]
[16. 12. 12. 22.]
[ 0. 37. 2. 2.]
[ 6. 11. 22. 21.]
[11. 33. 18. 18.]
[ 8. 22. 13. 10.]
[27. 19. 29. 21.]
[19. 29. 3. 3.]
[28. 16. 33. 24.]
```

```
[ ] type(encoded_y)
     numpy.ndarray
[ ] encoded_y.dtype # check the data type of an array
     dtype('float64')
[ ] #Convert train target array to dataframe
     encoded_df = pd.DataFrame(encoded_y)
     type(encoded_df)
     pandas.core.frame.DataFrame
    # Convert test target values to numeric using encoder
     trainingScores1 = np.zeros((11,4)) #zero numpy array with shape of 42*4
     encoded_y_test= np.zeros((11,4))
    lab_enc = preprocessing.LabelEncoder()
     for i in range(0,4):
      trainingScores1[:,i] = np.array(df2_y_test.iloc[:,i])
      encoded_y_test[:,i] = lab_enc.fit_transform(trainingScores1[:,i])
     print(encoded_y_test)
[ 2. 8. 6. 2.]
     [7. 6. 2. 6.]
    [10. 0. 9. 9.]
     [ 0. 7. 1. 5.]
     [ 9. 9. 3. 0.]
     [5.10.0.1.]
     [ 1. 2. 8. 10.]
     [ 8. 4. 10. 8.]
     [ 4. 3. 5. 3.]
     [6. 1. 7. 7.]
     [ 3. 5. 4. 4.]]
```

9. Run SVM with default hyperparameters

We have support vector classifiers. I will use two of them: 'linear' and 'RBF' classifiers The following is a default hyperparameter SVM.

```
# import SVC classifier
    from sklearn import svm
    # import metrics to compute accuracy
    from sklearn.metrics import accuracy_score
    #Simply fit the values of X and Y
    for i in range(0,4):
     # instantiate classifier with default hyperparameters
     clf = svm.svc()
     clf.fit(df2_x, encoded_df.iloc[:,i])
    # make predictions on test set
    y_pred=clf.predict(df2_x_test)
    # compute and print accuracy score
     print('Model accuracy score with default hyperparameters: {0:0.4f}'. format(accuracy_score(encoded_df1.iloc[:,i], y_pred)))
Model accuracy score with default hyperparameters: 0.0000
    Model accuracy score with default hyperparameters: 0.0909
    Model accuracy score with default hyperparameters: 0.0000
    Model accuracy score with default hyperparameters: 0.0000
```

As we see, the accuracy scores with SVM default hyperparameters are extremely low. So, we need to tune hyperparameters.

10. ow determining parameters for the SVM model. The **GridSearchCV** utility from sklearn is perfect here.Run SVM with RBF kernel and C=100.0

We have seen that there are outliers in our dataset. So, we should increase the value of C as higher C means fewer outliers. So, I will run SVM with kernel=rbf and C=100.0.

```
from sklearn.model_selection import cross_val_score, GridSearchCV
from sklearn.svm import SVR

gsc = GridSearchCV(
    estimator=SVR(kernel='rbf'),
    param_grid={
        'C': range(1, 100),
        'epsilon': (0.06, 0.08, 0.1),
        },
        cv=5
    )

for i in range(0,i):
    grid_result = gsc.fit(df2_x, encoded_df.iloc[:,i])

print("Best: %f using %s" % (grid_result.best_score_, grid_result.best_params_))

Best: 0.583974 using {'C': 99, 'epsilon': 0.07}
```

Plot the relation between the SVM parameters

