Data And Code used for Analysis

```
num <- 250 # number of data points
dimension <- 2 # dimension
num_positive = 150
num_n = 100

val1 = num_positive * dimension
val2 = num_n * dimension

matrix_p <- matrix(rnorm(val1,mean= 2,sd= 1),num_positive,dimension)
matrix_n <- matrix(rnorm(val2,mean= 5,sd=1),num_n, dimension)
matrix_data = rbind(matrix_p,matrix_n)

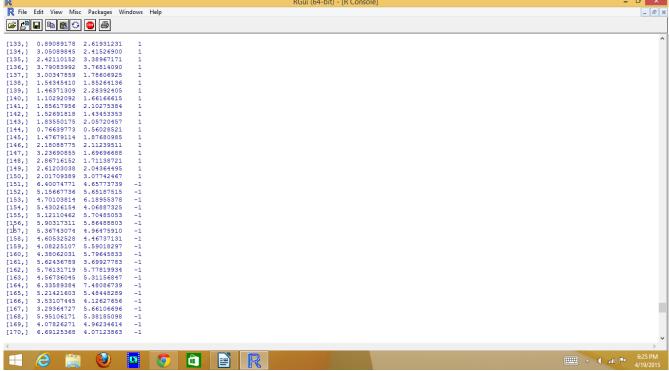
print(matrix_data)

one_vector= c(rep(1,num_positive))
diffone_vector = c(rep(-1, num_n))

output_matrix = matrix(c(one_vector, diffone_vector))
total_data = cbind(matrix_data, output_matrix)

print(total_data)
```

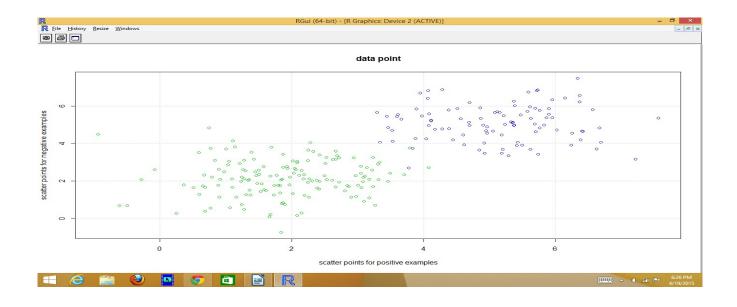
plot(matrix_data,col=ifelse(output_matrix>0,3,4),main = "data point",

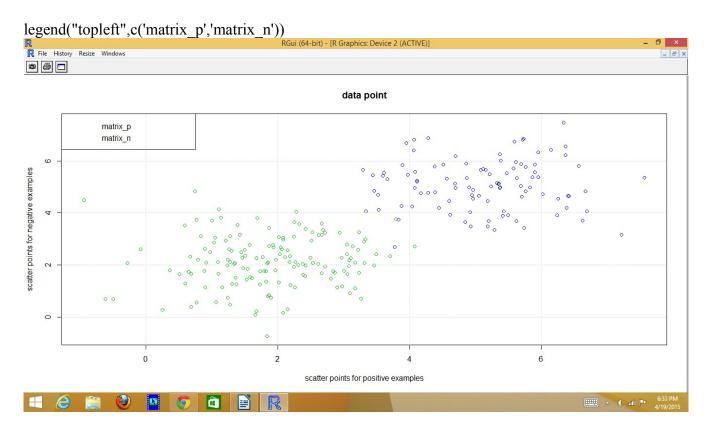


xlab = "scatter points for positive examples",
ylab = "scatter points for negative examples")

grid()

we know analyze the scatter points and see how our positive and negative examples looks like





We then perform cross validation pver the data to classify the test data set

```
#cross validation pick 85 percent initially
train_cases = floor(num * 0.85)
test_cases = num - train_cases

#randomly choose the number of training cases, we need to take 85 % of data
#for training, thus we choose train_cases to select that

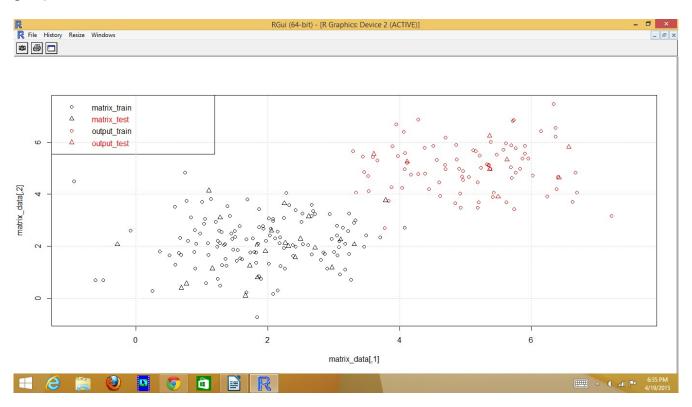
index_train = sample(num, train_cases)

# pick all the index_train and store it in matrix_train
matrix_train <- matrix_data[index_train,]
output_train <- output_matrix[index_train,]

# rest will be in the test data
matrix_test <- matrix_data[-index_train,]
output_test <- output_matrix[-index_train,]
plot train=rep(0,n)</pre>
```

plot(matrix_data,col=ifelse(output_matrix >0,1,2),pch=ifelse(plot_train==1,1,2)) legend("topleft",c('matrix_train','matrix_test','output_train','output_test'), col=c(1,1,2,2),pch=c(1,2,1,2),text.col=c(1,2,1,2)) grid()

plot train[index train]=1

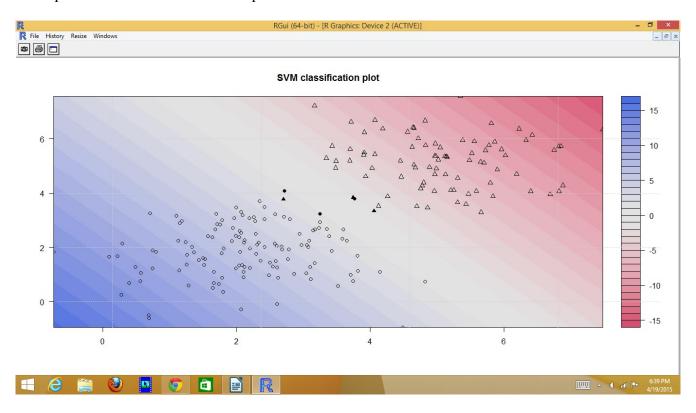


We now have scattered our input and output training data and our input and output test data set.

We now have all the data necessary to perform training to our sym

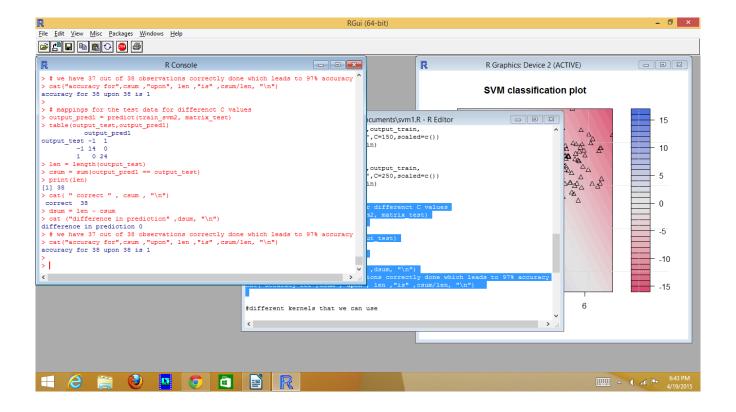
```
library(kernlab)
train_svm1 <- ksvm(matrix_train,output_train,
type="C-svc",kernel='vanilladot',C=50,scaled=c())
plot(train_svm1,data=matrix_train)
grid()</pre>
```

We should now analyze different versions of classification using different kernels and see the plot that corresponds to each of the kernel outputs.



Classification for vanilla dot kernel.

To know the accuracy and to best know the c vlaue, the below script will be useful for us



In the above screen shot, we can see that R console shows our accuracy, in our case it just happens to be 100

There are several different kernels that we can use for our analysis, we present the data and plots for all the kernels available.

#different kernels that we can use

```
train_svm1 <- ksvm(matrix_train,output_train, type="C-svc",kernel='polydot',C=250,scaled=c()) plot(train_svm1,data=matrix_train)

train_svm1 <- ksvm(matrix_train,output_train, type="C-svc",kernel='tanhdot',C=250,scaled=c()) plot(train_svm1,data=matrix_train)

train_svm1 <- ksvm(matrix_train,output_train, type="C-svc",kernel='laplacedot',C=250,scaled=c()) plot(train_svm1,data=matrix_train)

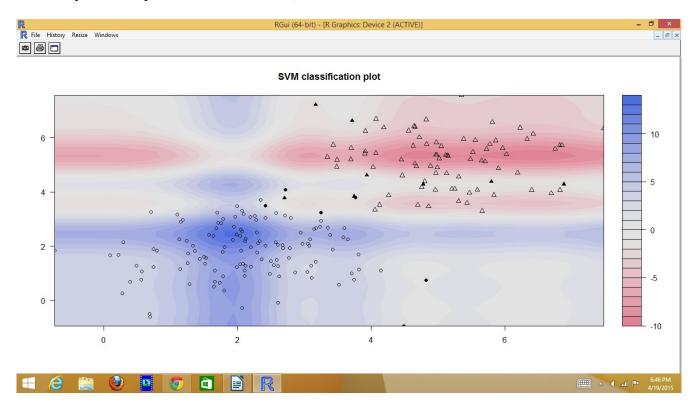
train_svm1 <- ksvm(matrix_train,output_train, type="C-svc",kernel='besseldot',C=250,scaled=c()) plot(train_svm1,data=matrix_train)

train_svm1 <- ksvm(matrix_train,output_train, type="C-svc",kernel='besseldot',C=250,scaled=c()) plot(train_svm1,data=matrix_train)
```

```
type="C-svc",kernel='anovadot',C=250,scaled=c())
plot(train_svm1,data=matrix_train)

train_svm1 <- ksvm(matrix_train,output_train,
type="C-svc",kernel='splinedot',C=250,scaled=c())
plot(train_svm1,data=matrix_train)
```

Lets analyse the output for anovadot kernel,



We see that we can clearly see the variance and the mean concentration of data. We can simply use the above used different kernels and analyze the output plot for each kernel.

Not all the data can be binary, we may encounter many a times, where linear classification will not work, so we have to use proper sym training to do multi class classification, the below is the example for the same. We use the library kernlab for our analysis.

library(kernlab)

```
num <- 250 # number of data points
dimension <- 2 # dimension
num_positive = 150
num_n = 100
```

val1 = num_positive * dimension

```
val2 = num_n * dimension

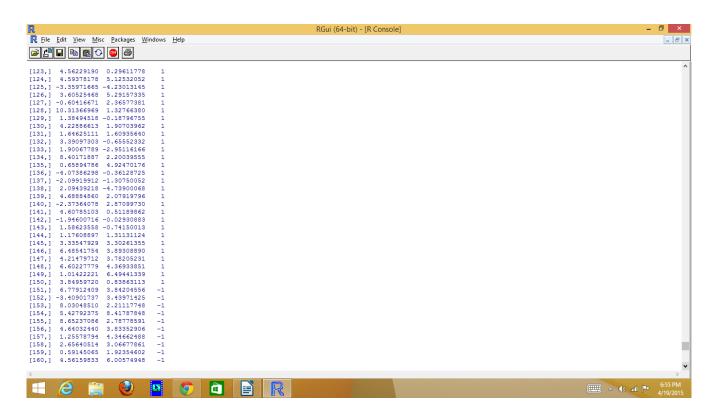
matrix_p <- matrix(rnorm(val1,mean= 2,sd= 3),num_positive,dimension)
matrix_n <- matrix(rnorm(val2,mean= 4,sd=3),num_n, dimension)
matrix_data = rbind(matrix_p,matrix_n)

print(matrix_data)

one_vector= c(rep(1,num_positive))
diffone_vector = c(rep(-1, num_n))

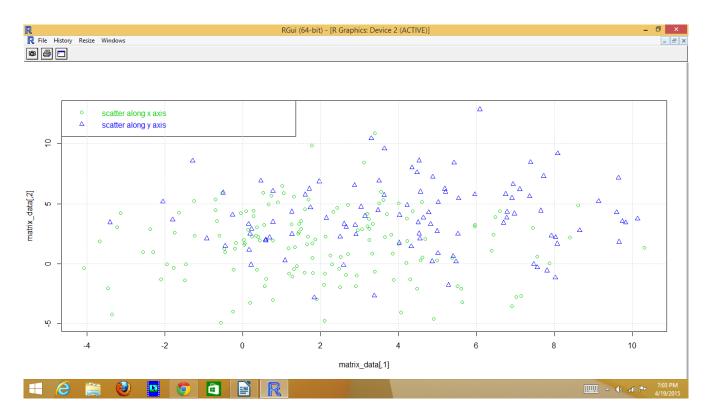
output_matrix = matrix(c(one_vector, diffone_vector))
total_data = cbind(matrix_data, output_matrix)

print(total_data)</pre>
```



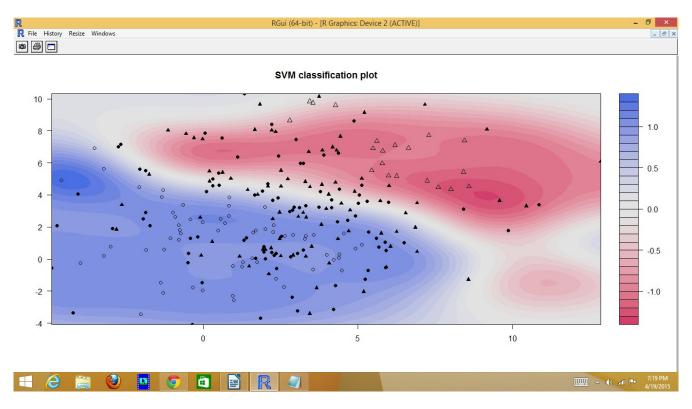
```
plot(matrix_data,col=ifelse(output_matrix>0,3,4),
pch=ifelse(output_matrix>0,1,2))
legend("topleft",c('scatter along x axis','scatter along y axis'),
col=c(3,4),pch=c(1,2),text.col=c(3,4))
grid()
```

lets visualize the data and see why linear classification does not work here



We can clearly see that we cannot have a linear boundary that can classify the data for us

nonlinear_svm1 <- ksvm(matrix_data,output_matrix,type="C-svc",kernel='rbf') plot(nonlinear_svm1,data=matrix_data, main = "rbf classification")



we get a non linear boundary, since the data was not uniform.

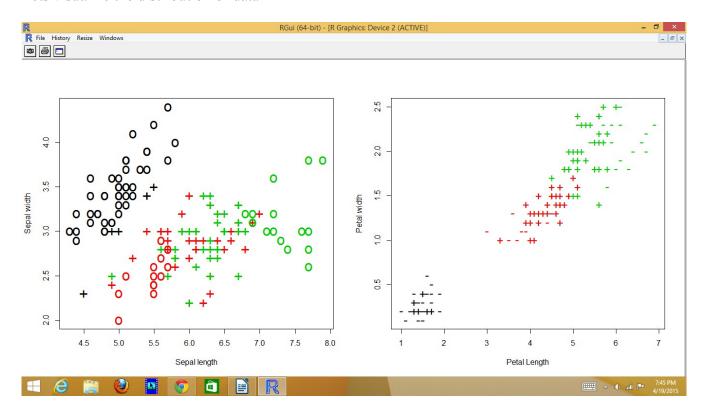
Now we use svm methods on some real data sets and then analyze the data and then we conclude by showing the kernels that svm uses for classification.

```
data(iris)
svm.model <- svm(Species ~ Sepal.Length + Sepal.Width, data = iris, kernel = "linear")
# the + are support vectors

par(mfrow=c(1,2))
    plot(iris$Sepal.Length, iris$Sepal.Width, col = as.integer(iris[, 5]),
    pch = c("o","+")[1:150 %in% svm.model$index + 1], cex = 2,
        xlab = "Sepal length", ylab = "Sepal width")

plot(iris$Petal.Length, iris$Petal.Width,
    col = as.integer(iris[, 5]),
    pch = c("-","+")[1:150 %in% svm.model$index + 1], cex = 1.5,
    xlab = "Petal Length", ylab = "Petal width")
```

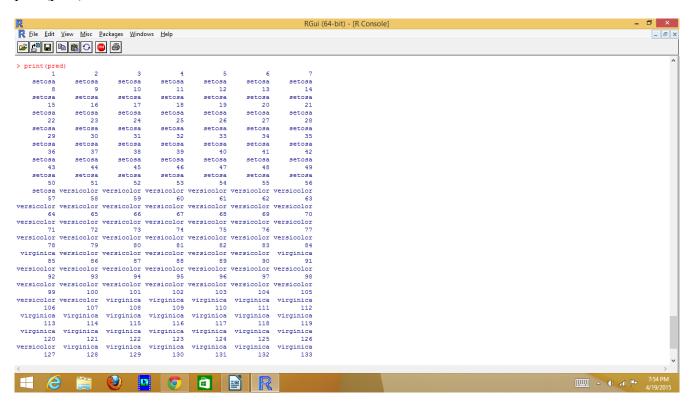
Lets visualize the distribution of data

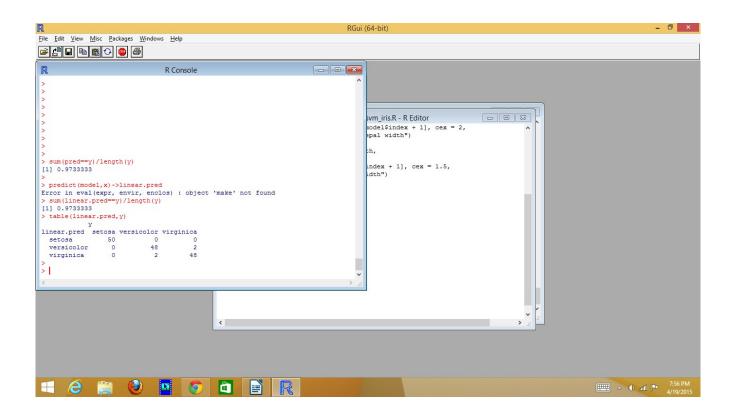


Now we have to see the prediction accuracy of svm, that can be done using the below script.

```
x<-iris[,-5]
y<-iris[,5]
predict(model,x)->pred
```

print(pred)

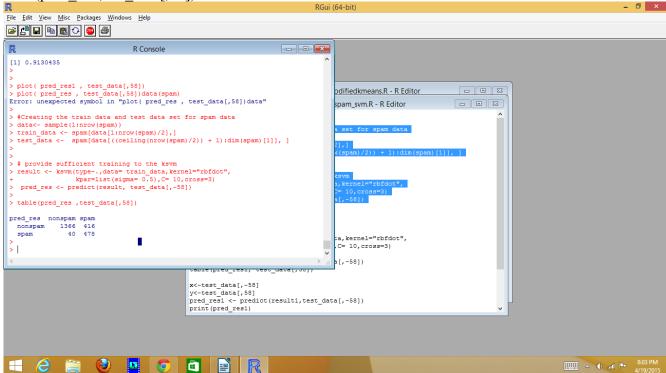




Lets Analyze the Spam data set:

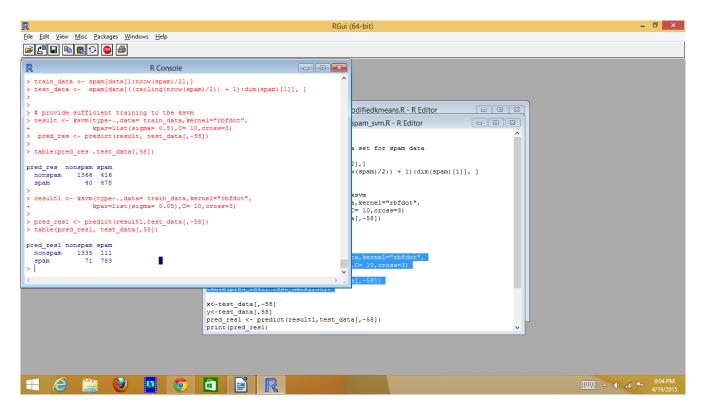
```
#Creating the train data and test data set for spam data data<- sample(1:nrow(spam))
train_data <- spam[data[1:nrow(spam)/2],]
test_data <- spam[data[((ceiling(nrow(spam)/2)) + 1):dim(spam)[1]], ]
```

table(pred_res ,test_data[,58])



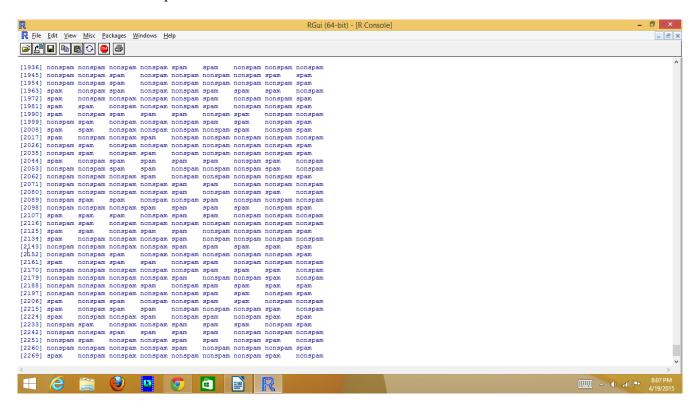
```
result1 <- ksvm(type~.,data= train_data,kernel="rbfdot", kpar=list(sigma= 0.05),C= 10,cross=3)
```

pred_res1 <- predict(result1,test_data[,-58])
table(pred_res1, test_data[,58])</pre>



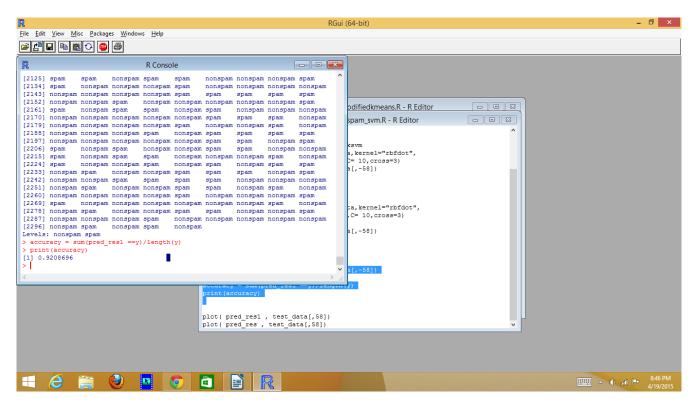
It is now clear that sigma, the variance parameter has a direct effect on the training for svm. We can clearly see that in the difference of observations we get for spam and non spam.

Prediction of svm for spam data set:



Lets now evaluate the performance of svm for the spam data set

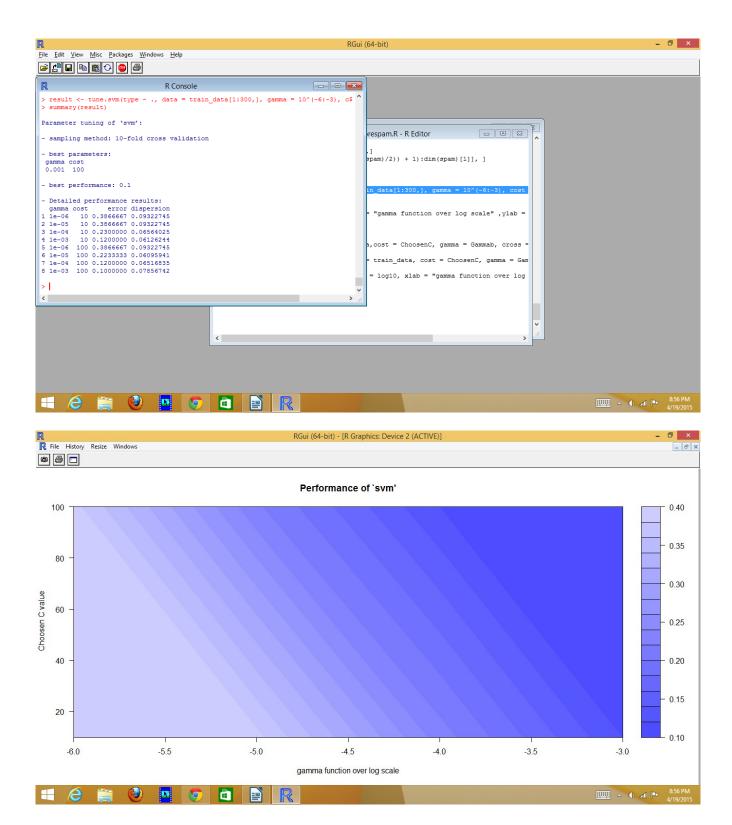
```
x<-test_data[,-58]
y<-test_data[,58]
pred_res1 <- predict(result1,test_data[,-58])
print(pred_res1)
accuracy = sum(pred_res1 ==y)/length(y)
print(accuracy)</pre>
```



The accuracy for spam data set using the current sigma and kernel is 0.92

Tuning the sym for spam data set to improve the accuracy:

```
result <- tune.svm(type \sim ., data = train_data[1:300,], gamma = 10^{(-6:-3)}, cost = 10^{(1:2)}) summary(result)
```



Performance over the gamma function choosen over log scale and the choosen C value.

Now we train the svm after tuning it and compare the result.

```
Gammab <- result$best.parameters[[1]]
ChoosenC <- result$best.parameters[[2]]
model <- svm(type ~ ., data = train_data,cost = ChoosenC, gamma = Gammab, cross = 10)
summary(model)
```

```
R Eile Edit View Misc Packages Windows Help
                                                                                     RGui (64-bit) - [R Console]
8 1e-03 100 0.1000000 0.07856742
> plot(result, transform.x = log10, xlab = "gamma function over log scale",ylab = " Choosen C value")
> Gammab <- result%best.parameters[[1]]
> ChoosenC <- result%best.parameters[[2]]</pre>
> model <- svm(type ~ ., data = train_data,cost = ChoosenC, gamma = Gammab, cross = 10)
svm(formula = type ~ ., data = train data, cost = ChoosenC, gamma = Gammab,
     cross = 10)
Parameters:
 SVM-Type: C-classification
SVM-Kernel: radial
cost: 100
gamma: 0.001
Number of Support Vectors: 968
Number of Classes: 2
10-fold cross-validation on training data:
Total Accuracy: 94.19565
 95.21739 93.69565 95.43478 94.56522 95.43478 93.04348 92.3913 93.04348 94.34783 94.78261
> |
```

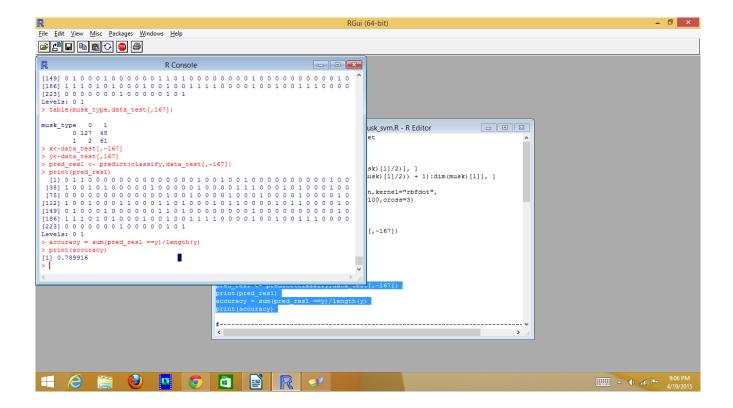
We have seen using the 10 fold cross validation and tuning our performance was increased by 2 and the new accuracy is 94.

Let us analyze the musk data set.

```
RGui (64-bit) - [R Console]
R File Edit View Misc Packages Windows Help
                                                                                                                                                                                                                                          _ & ×
Number of Classes: 2
Levels:
nonspam spam
10-fold cross-validation on training data:
Total Accuracy: 94.19565
Single Accuracies:
95.21739 93.69565 95.43478 94.56522 95.43478 93.04348 92.3913 93.04348 94.34783 94.78261
> result1 = svm(formula = type ~ ., data = train_data, cost = ChoosenC, gamma = Gammab,cross = 10)
> plot(type ~ ., data = spam, transform.x = log10, xlab = "gamma function over log scale",ylab = " Choosen C value")
There were 50 or more warnings (use warnings() to see the first 50)
Inere were 50 or more warnings (use warning)
> data(musk)
Warning message:
"transform.x" is not a graphical parameter
> data <- sample(1:dim(musk)[1])
> data_train <- musk[index[1:floor(dim(musk)[1]/2)], ]
> data_test <- musk[index[((ceiling(dim(musk)[1]/2)) + 1):dim(musk)[1]], ]</pre>
> classify <- ksvm(Class~.,data=data_train,kernel="rbfdot",
+ kpar=list(sigma=0.05),C=100,cross=3)</pre>
 > musk_type <- predict(classify,data_test[,-167])</pre>
(3)
                                             LN
                                                                   0
```

```
## Check results
table(musk_type,data_test[,167])

x<-data_test[,-167]
y<-data_test[,167]
pred_res1 <- predict(classify,data_test[,-167])
print(pred_res1)
accuracy = sum(pred_res1 ==y)/length(y)
print(accuracy)</pre>
```

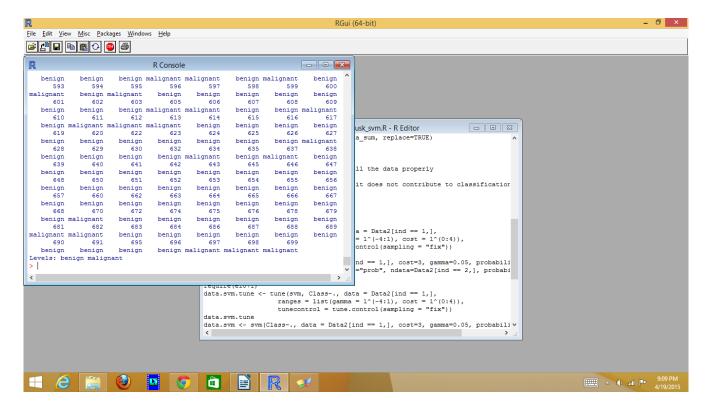


We may need to perform tuning to improve the accuracy.

#Just to be sure that we are removing all the data properly

Breast Cancer Data:

Data2 <- na.omit(BreastCancer)



```
data.svm <- svm(Class~., data = Data2[ind == 1,], cost=3, gamma=0.05, probability = TRUE) data.svm.prob <- predict(data.svm, type="prob", ndata=Data2[ind == 2,], probability = TRUE) # Performing comparision with 5 fold cross validation cross_tab <- svm(Class ~ ., data=Data2, type="C-classification", kernel="linear", cost=1, cross=5) crosstab <- fitted(cross_tab)
```

#comparision over 5 cross validation

GaussianRadialk <- function(x, y) {

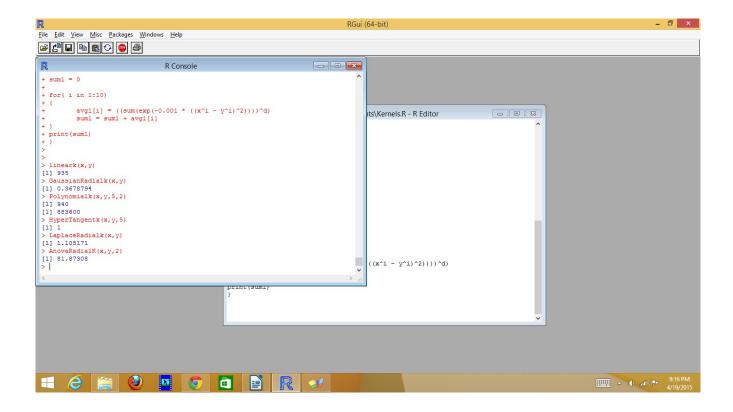
Finally let us see all the different kernels that SVM uses, all of them are almost single line of code but it is worth examining it.

Created a mock vectors for verification of data:

```
 \begin{array}{l} x = c(1:10) \\ y = c(11:20) \end{array} \\ \\ \# \text{linear kernel just returns the inner product between 2 points} \\ \# \text{in a suitable inner space} \\ \\ \text{lineark} = \text{function}(x,y) \\ \\ \{ \text{print } (\text{sum}(x * y)) \\ \} \\ \\ \# \text{ here } 0.001 \text{ is the variance of distribution it can be adjusted to suit the} \\ \# \text{ requirement over the feature space} \\ \end{array}
```

```
print (exp(-0.001 * sum((x - y)^2)))
#polynomial kernel k(x,y) = ((x transpose*y) +c)^d
#vectors of features computed from training or test samples
\#c = 0 is the cost parameter for the higher order vs the lower order polynomial
#terms
Polynomialk \leftarrow function(x, y,c,d) {
print (sum (t(x) * y) + c)^{\wedge} d
# Hyperbolic Tangent Kernel
HyperTangentk <- function(x, y,c) {
print (tanh(sum(t(x) * y) + c))
LaplaceRadialk <- function(x, y) {
print (\exp(-0.001 * sum(x - y)))
#AnovaRadialK
AnovaRadialK <- function(x,y,d)
avg1 = c(1: length(x))
sum1 = 0
       for( i in 1:10)
    avg1[i] = ((sum(exp(-0.001 * ((x^i - y^i)^2))))^d)
    sum1 = sum1 + avg1[i]
print(sum1)
```

Sample outputs for each of the function for the mock data set is as follows.



Time to Train for each data set and some plots:

```
Mock Data:
```

```
#different kernels that we can use

stpd = system.time(
train_svm1 <- ksvm(matrix_train,output_train,
type="C-svc",kernel='polydot',C=250,scaled=c()))

plot(train_svm1,data=matrix_train)

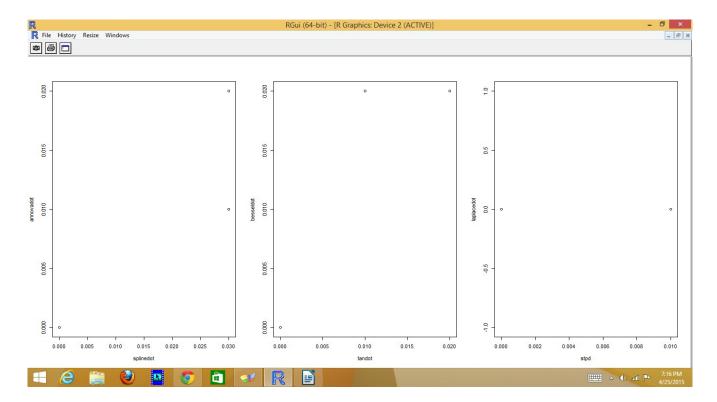
tandot = system.time(
train_svm1 <- ksvm(matrix_train,output_train,
type="C-svc",kernel='tanhdot',C=250,scaled=c()))

print(tandot)
plot(train_svm1,data=matrix_train)

laplacedot = system.time(
train_svm1 <- ksvm(matrix_train,output_train,
type="C-svc",kernel='laplacedot',C=250,scaled=c()))
print(laplacedot)
plot(train_svm1,data=matrix_train)
```

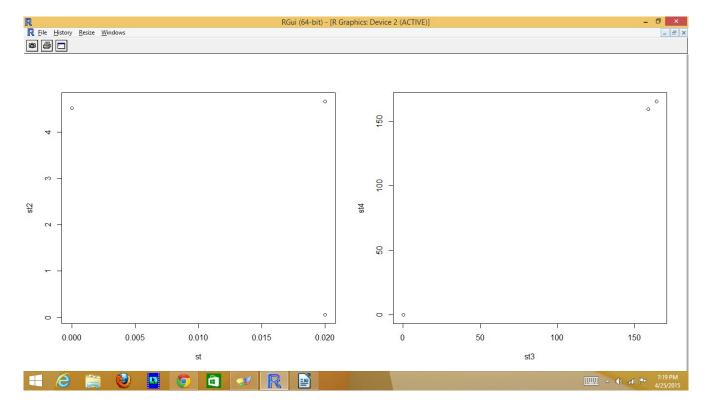
```
besseldot = system.time(
train svm1 <- ksvm(matrix train,output train,
type="C-svc",kernel='besseldot',C=250,scaled=c()))
print(besseldot)
plot(train svm1,data=matrix train)
annovadot = system.time(
train svm1 <- ksvm(matrix train,output train,
type="C-svc",kernel='anovadot',C=250,scaled=c()))
print (annovadot)
plot(train_svm1,data=matrix_train)
splinedot = system.time(
train svm1 <- ksvm(matrix train,output train,
type="C-svc",kernel='splinedot',C=250,scaled=c()))
print (splinedot)
plot(train svm1,data=matrix train)
par(mfrow=c(1,3))
plot(splinedot,annovadot)
plot(tandot, besseldot)
plot(stpd, laplacedot)
```

Plot:



Spam Data set:

```
# provide sufficient training to the ksvm
st <- system.time(
result <- ksvm(type~.,data= train data,kernel="rbfdot",
         kpar=list(sigma= 0.5),C= 250,cross=3))
pred res <- predict(result, test data[,-58])
st2 <- system.time(
result <- ksvm(type~.,data= train data,kernel="tanhdot",
         C = 250, cross = 3)
st3 <- system.time(
result <- ksvm(type~.,data= train data,kernel="polydot",
         C = 250, cross = 3)
st4 <- system.time(
result <- ksvm(type~.,data= train data,kernel="vanilladot",
         C = 250, cross = 3)
par(mfrow=c(1,2))
plot(st, st2)
plot(st3, st4)
```



```
Code for Different Kernels:
```

```
x = c(1:10)

y = c(11:20)
```

#linear kernel just returns the inner product between 2 points #in a suitable inner space

```
lineark = function(x,y)
{
print (sum(x * y))
}
```

here 0.001 is the variance of distribution it can be adjusted to suit the # requirement over the feature space

```
GaussianRadialk <- function(x, y) {
print (exp(-0.001 * sum((x -y)^2)))
}
```

#polynomial kernel $k(x,y) = ((x \text{ transpose*}y) + c)^d$ #vectors of features computed from training or test samples #c = 0 is the cost parameter for the higher order vs the lower order polynomial #terms

```
Polynomialk <- function(x, y,c,d) {
print (sum (t(x) * y) + c)^d }
```