

Aufgabe 3.2

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08.06.2021

Support Vector Machines (SVM)

a)

Bestimmung einer wesentlichen Teilmenge einer Stichprobe -> Support Vektoren

Lernphase -> konvexe quadratische Optimierung

Klassentrennung durch Hyperebene mit neutralem Rand (Margin)

Hyperebene: $\langle w, x \rangle + b = 0$ | w : Gewicht

Margin: $\langle w, x \rangle + b = 1|-1$

Breite des Rands maximieren unter Bedingung der Hyperebene als Trennebene

Problem:

Rauschen -> Soft Margin-Prinzip (Schlupfvariable|Strafterm)

Nicht Linear -> Projektion in höhere Dimensionen (Kernel-Prinzip|Funktion)

```
library(e1071)
library(datasets)
data(iris)
attach(iris)
```

b)

```
SVM = svm(Species ~ ., data = iris, kernel = 'linear')
summary(SVM)
```

```
##
## Call:
## svm(formula = Species ~ ., data = iris, kernel = "linear")
##
##
## Parameters:
##   SVM-Type:  C-classification
##   SVM-Kernel: linear
##         cost:  1
##
## Number of Support Vectors:  29
##
##   ( 2 15 12 )
##
##
```

```
## Number of Classes: 3
##
## Levels:
## setosa versicolor virginica
```

3 Klassen
 29 Stützvektoren
 - 2 in der ersten Klasse, 15 in der Zweiten und 12 in der Dritten

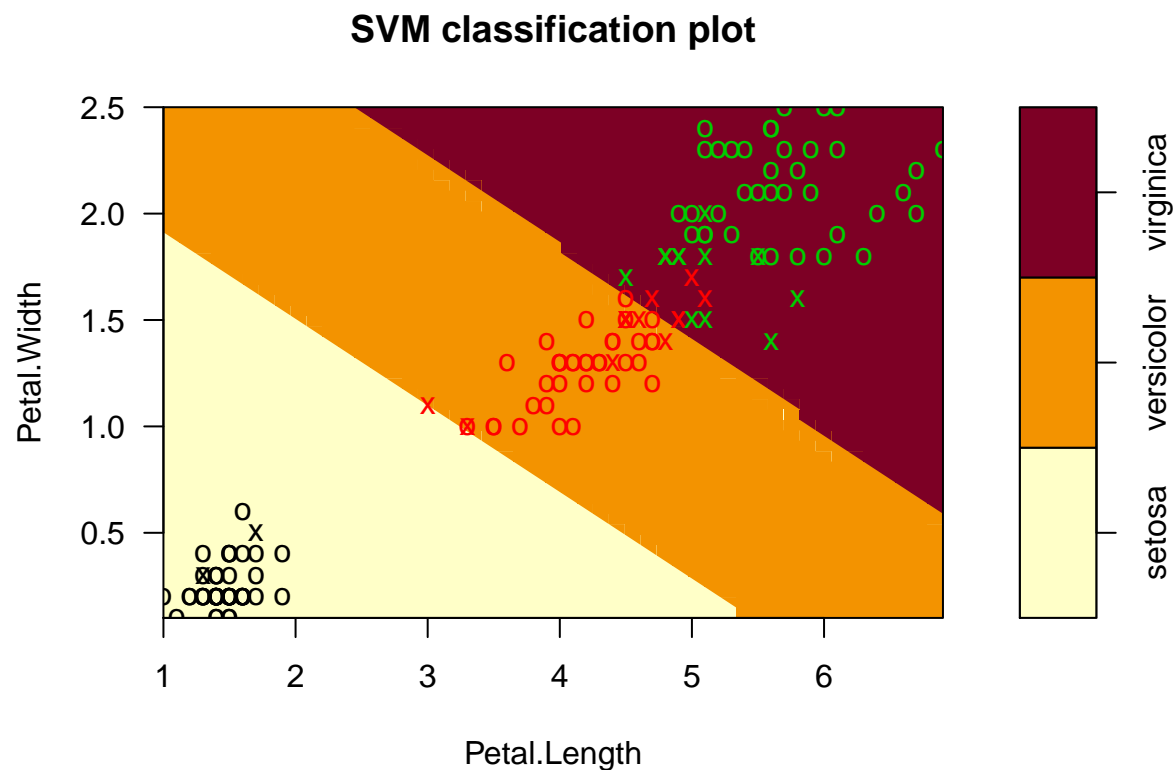
c)

```
pred = predict(SVM, iris)
print(table(pred, Truth = iris$Species))
```

```
##          Truth
## pred      setosa versicolor virginica
## setosa      50         0         0
## versicolor   0        46         1
## virginica    0         4        49
```

d)

```
plot(SVM, data = iris, Petal.Width ~ Petal.Length, slice = list(Sepal.Width=3, Sepal.Length=4))
```



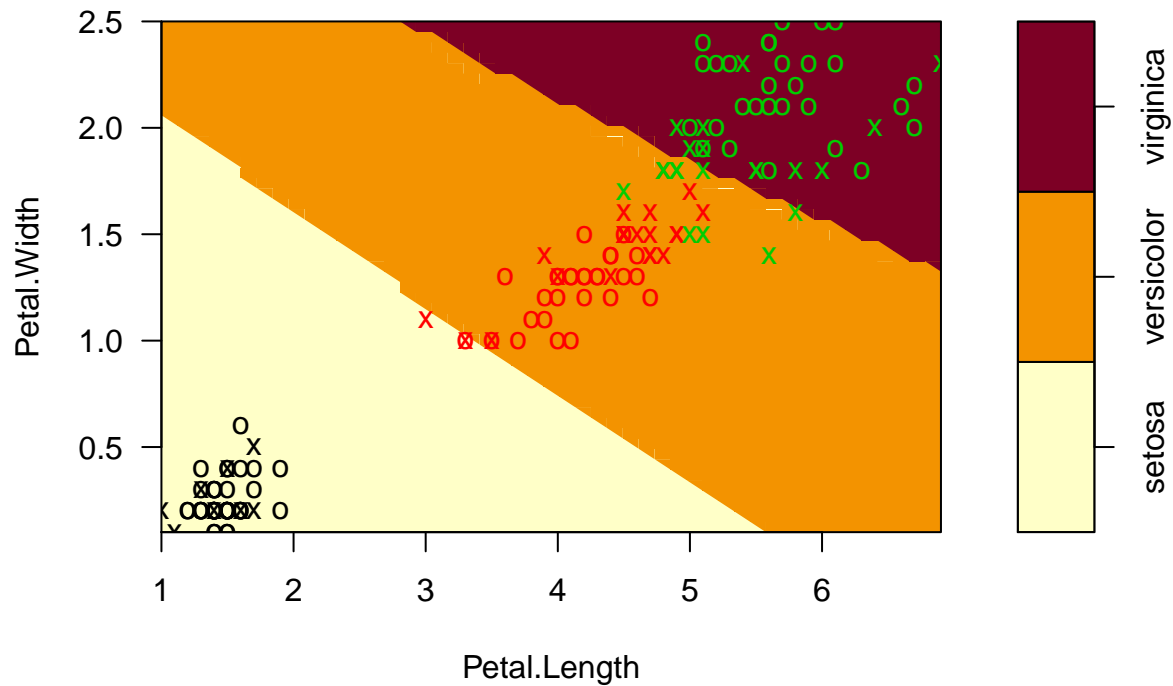
e)

```
SVMr = svm(Species ~., data = iris, kernel = 'radial')
summary(SVMr)

##
## Call:
## svm(formula = Species ~ ., data = iris, kernel = "radial")
##
##
## Parameters:
##   SVM-Type:  C-classification
##   SVM-Kernel: radial
##         cost: 1
##
## Number of Support Vectors:  51
##
##   ( 8 22 21 )
##
##
## Number of Classes:  3
##
## Levels:
##   setosa versicolor virginica
pred = predict(SVMr, iris)
print(table(pred, Truth = iris$Species))

##              Truth
## pred      setosa versicolor virginica
##   setosa       50           0         0
##   versicolor    0          48         2
##   virginica     0           2        48
plot(SVMr, data = iris, Petal.Width ~ Petal.Length, slice = list(Sepal.Width=3, Sepal.Length=4))
```

SVM classification plot



```
SVMs = svm(Species ~ ., data = iris, kernel = 'sigmoid')
summary(SVMs)
```

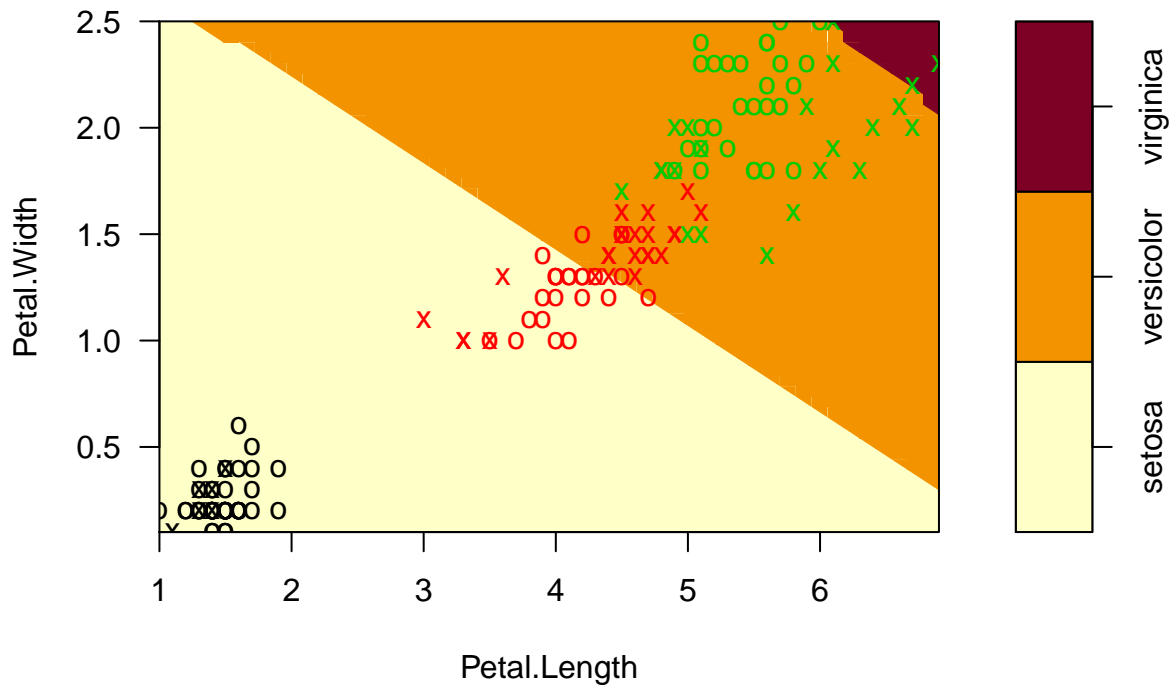
```
##
## Call:
## svm(formula = Species ~ ., data = iris, kernel = "sigmoid")
##
##
## Parameters:
##   SVM-Type:  C-classification
##   SVM-Kernel:  sigmoid
##     cost:  1
##   coef.0:  0
##
## Number of Support Vectors:  54
##
##   ( 6 26 22 )
##
##
## Number of Classes:  3
##
## Levels:
##   setosa versicolor virginica
```

```
pred = predict(SVMs, iris)
print(table(pred, Truth = iris$Species))
```

```
##           Truth
## pred      setosa versicolor virginica
## setosa      49         0         0
## versicolor   1        41         7
## virginica    0         9        43
```

```
plot(SVMs,data = iris,Petal.Width~Petal.Length,slice = list(Sepal.Width=3, Sepal.Length=4))
```

SVM classification plot



```
SVMp = svm(Species ~ ., data = iris, kernel = 'polynomial')
summary(SVMp)
```

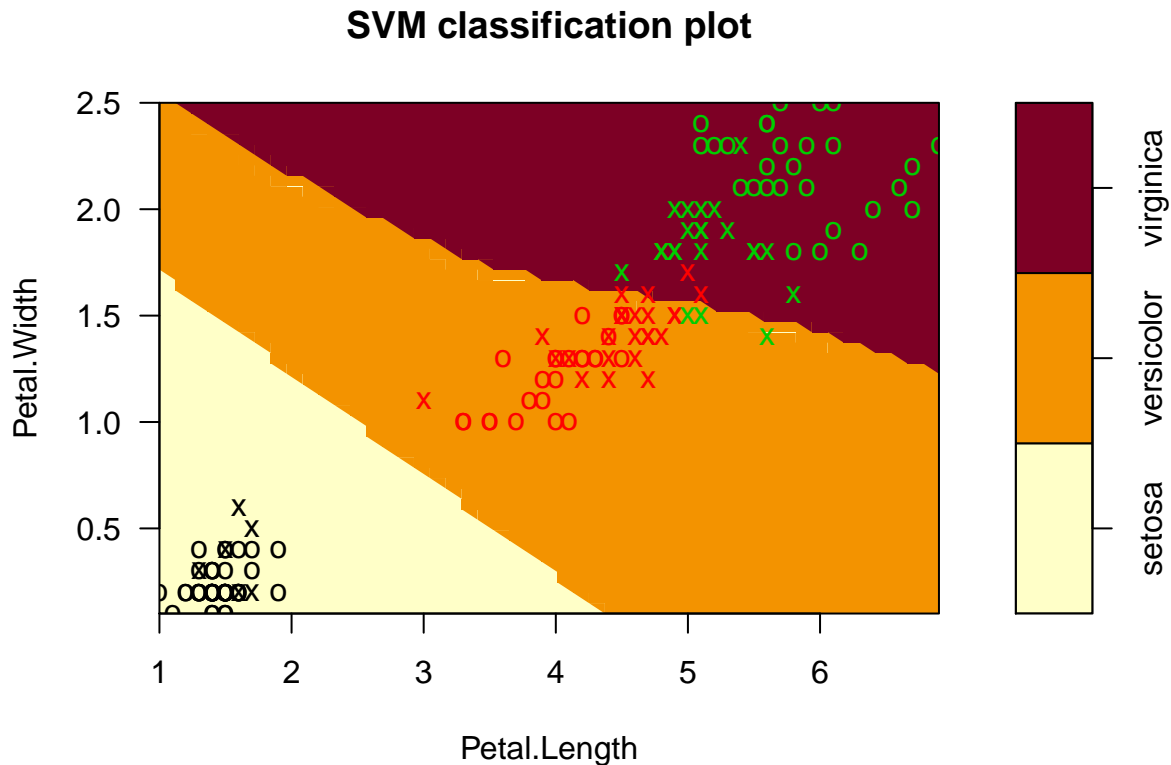
```
##
## Call:
## svm(formula = Species ~ ., data = iris, kernel = "polynomial")
##
##
## Parameters:
##   SVM-Type:  C-classification
##   SVM-Kernel: polynomial
##     cost:  1
##   degree:  3
##   coef.0:  0
##
## Number of Support Vectors:  54
##
## ( 6 26 22 )
##
```

```
##
## Number of Classes: 3
##
## Levels:
## setosa versicolor virginica

pred = predict(SVMp, iris)
print(table(pred, Truth = iris$Species))

##           Truth
## pred      setosa versicolor virginica
## setosa      50         0         0
## versicolor   0         50         7
## virginica    0         0         43

plot(SVMp, data = iris, Petal.Width ~ Petal.Length, slice = list(Sepal.Width=3, Sepal.Length=4))
```



Die klassifikation mit dem radiale Kernel hat die geringsten falsch klassifizierten Ereignisse (4) dafür aber 51 Stützvektoren.

Der lineare Kernel hat nur 29 Stützvektoren und nur ein falsch klassiviziertes ereigniss mehr.