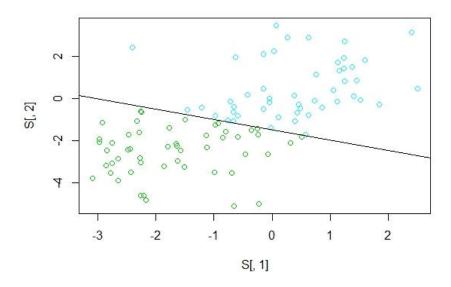
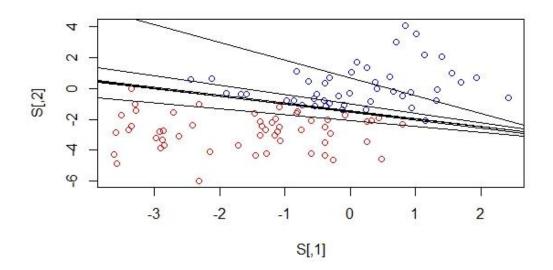
Problem 2:

Plot1: test data set and the classifier hyperplane



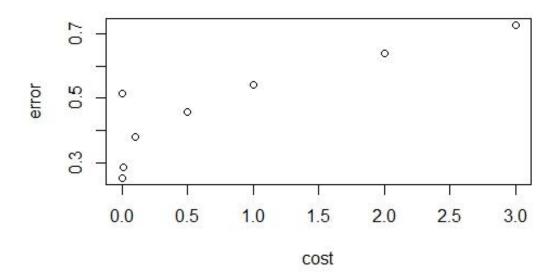
Plot2: training data and the trajectory of the algorithm by visualizing $Z_history > Z_history$

- [,1] [,2] [,3]
- [1,] 0.3365569 0.8864816 1.833614
- [2,] 12.3003394 10.7040533 -7.166386
- [3,] 5.1432314 8.4507385 8.333614
- [4,] 3.4720853 6.6966396 10.333614
- [5,] 3.5516780 7.0383596 10.083614
- [6,] 3.3643554 6.8415381 10.283614



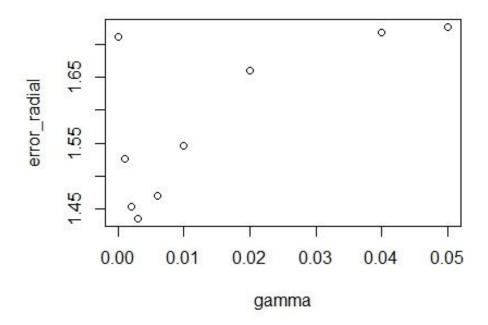
Problem 3

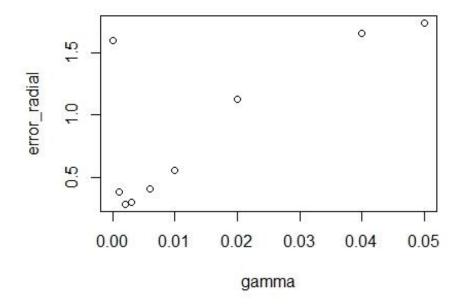
1. a) misclassification rate and margin parameter in linear case:



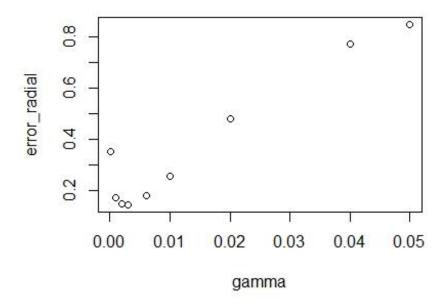
b) In non-linear case: firstly we fixed cost each time and test different gamma:

cost=0.01

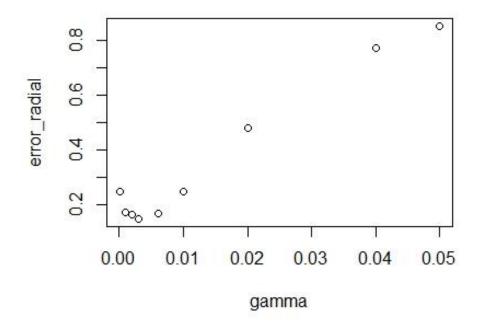




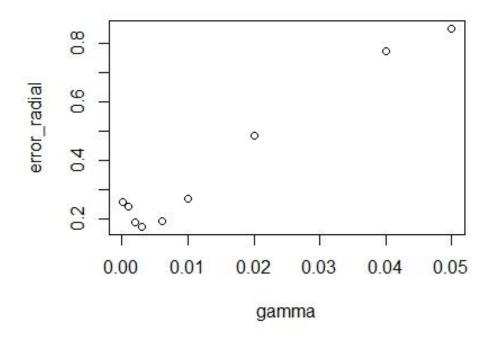
Cost=1



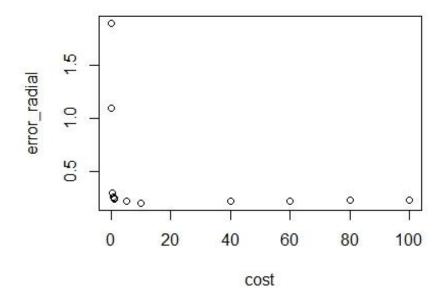
Cost=10



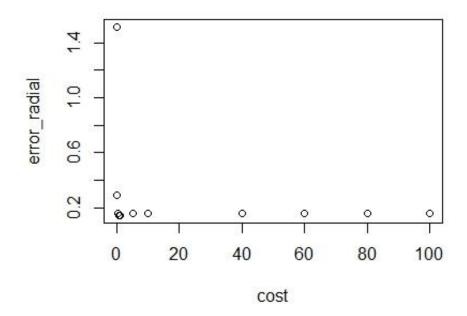
Cost=100



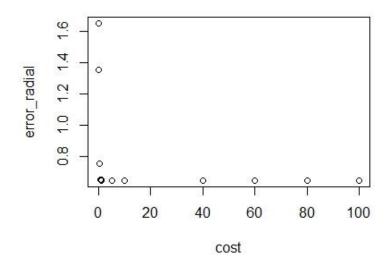
Then fixed gamma each time to test different cost Gamma=0.0003



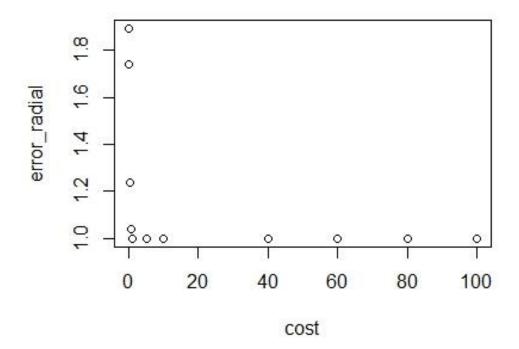
Gamma=0.003



Gamma=0.03



Gamma=0.3



2. In the linear case, I choose cost=0.01.
In the non-linear case, I choose cost=1 and gamma=0.003.
Finally, the misclassification rates for linear and non-linear classifier are 0.075 and 0.025.
So we should use non-linear one.