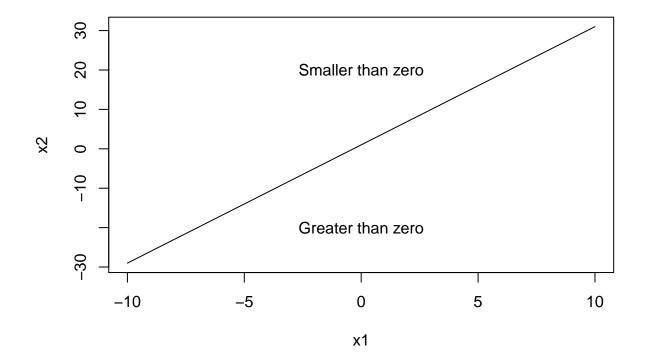
# Chapter 9 Support Vector Machines

```
library(ggplot2)
library(plotrix)
library(e1071)
library(ISLR2)
```

## Exercise 1

a

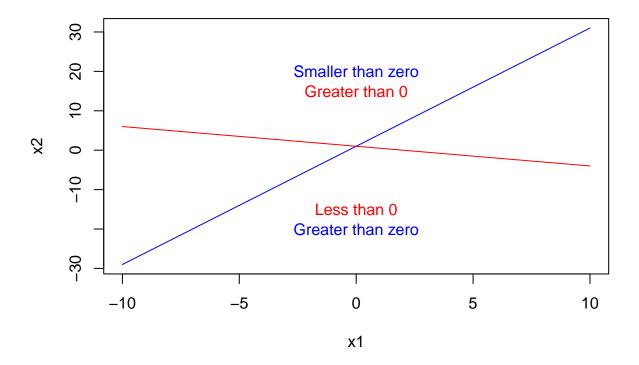
```
x1 = c(-10:10)
x2 = 1 + 3*x1
plot(x1, x2, type = 'l')
text(c(0), c(-20), 'Greater than zero')
text(c(0), c(20), 'Smaller than zero')
```



```
x1 = c(-10:10)
x2 = 1 + 3*x1

plot(x1, x2, type = 'l', col = 'blue')
text(c(0), c(-20), 'Greater than zero', col = 'blue')
text(c(0), c(20), 'Smaller than zero', col = 'blue')

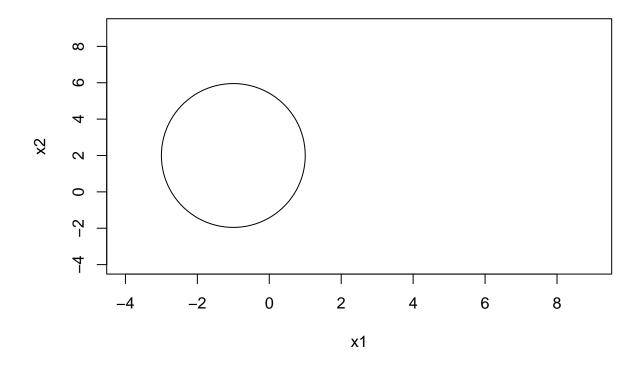
lines(x1, 1 - x1/2, col = 'red')
text(c(0), c(-15), 'Less than 0', col = 'red')
text(c(0), c(15), 'Greater than 0', col = 'red')
```



### Exercise 2

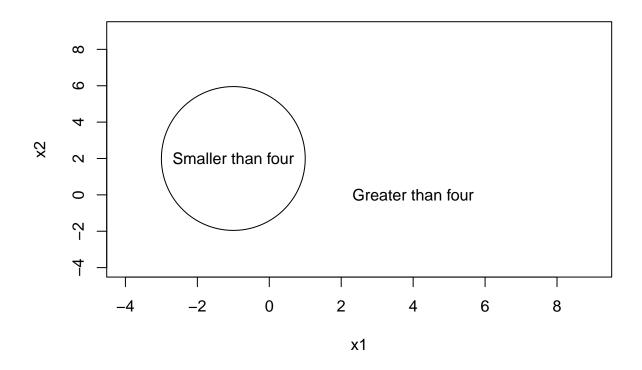
 $\mathbf{a}$ 

```
plot(-4:9, -4:9, type='n', xlab = 'x1', ylab = 'x2')
draw.circle(-1, 2, 2)
```



```
plot(-4:9, -4:9, type='n', xlab = 'x1', ylab = 'x2')
draw.circle(-1, 2, 2)

text(c(4), c(0), 'Greater than four')
text(c(-1), c(2), 'Smaller than four')
```

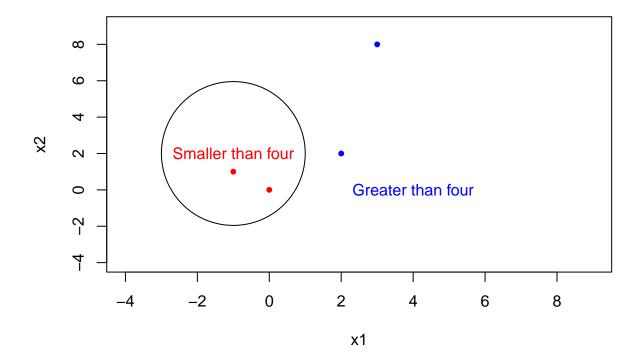


 $\mathbf{c}$ 

```
plot(-4:9, -4:9, type='n', xlab = 'x1', ylab = 'x2')
draw.circle(-1, 2, 2)

text(c(-1), c(2), 'Smaller than four', col = 'red')
text(c(4), c(0), 'Greater than four', col = 'blue')

points(0, 0, pch = 20, col = 'red')
points(-1, 1, pch = 20, col = 'red')
points(2, 2, pch = 20, col = 'blue')
points(3, 8, pch = 20, col = 'blue')
```



 $\mathbf{d}$ 

We can rewrite the function as

$$X_1^2 + 2X_1 + X_2^2 - 4X_2 + 1 = 0$$

Here, the decision boundary is linear in terms of

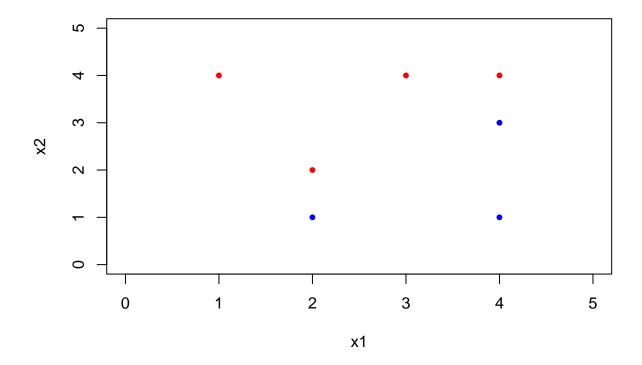
$$X_1, X_1^2, X_2, X_2^2$$

### Exercise 3

 $\mathbf{a}$ 

```
plot(0:5, 0:5, type = 'n', xlab = 'x1', ylab = 'x2')

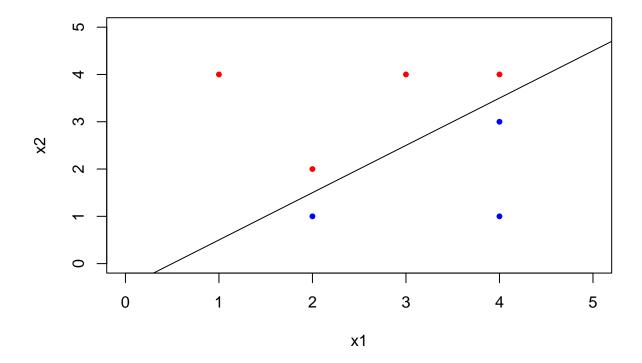
points(3, 4, pch = 20, col = 'red')
points(2, 2, pch = 20, col = 'red')
points(4, 4, pch = 20, col = 'red')
points(1, 4, pch = 20, col = 'red')
points(2, 1, pch = 20, col = 'blue')
points(4, 3, pch = 20, col = 'blue')
points(4, 1, pch = 20, col = 'blue')
```



```
plot(0:5, 0:5, type = 'n', xlab = 'x1', ylab = 'x2')

points(3, 4, pch = 20, col = 'red')
points(2, 2, pch = 20, col = 'red')
points(4, 4, pch = 20, col = 'red')
points(1, 4, pch = 20, col = 'red')
points(2, 1, pch = 20, col = 'blue')
points(4, 3, pch = 20, col = 'blue')
points(4, 1, pch = 20, col = 'blue')

# X1 - X2 - 0.5 = 0
x1 = c(0, 6)
x2 = x1 - 0.5
abline(-0.5, 1)
```



 $\mathbf{c}$ 

The classification rule for the maximal margin classifier takes the form

$$f(X) = X_1 - X_2 - 0.5$$

For a particular value of

X

,

If f(X) < 0, classify as Red and if f(X) > 0, classify as Blue.

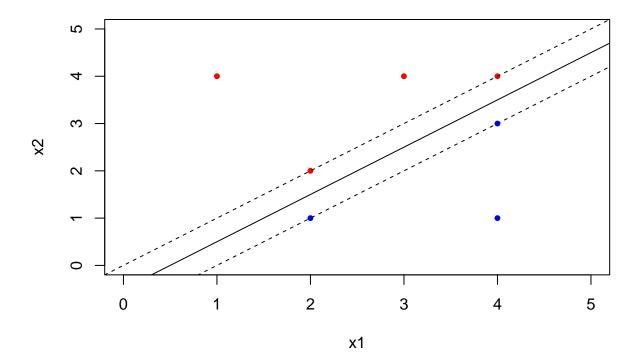
 $\beta_0, \beta_2$  and  $\beta_3$  are 1, -1, -0.5 respectively.

 $\mathbf{d}$ 

```
plot(0:5, 0:5, type = 'n', xlab = 'x1', ylab = 'x2')
points(3, 4, pch = 20, col = 'red')
points(2, 2, pch = 20, col = 'red')
points(4, 4, pch = 20, col = 'red')
```

```
points(1, 4, pch = 20, col = 'red')
points(2, 1, pch = 20, col = 'blue')
points(4, 3, pch = 20, col = 'blue')
points(4, 1, pch = 20, col = 'blue')

# X1 - X2 - 0.5 = 0
x1 = c(0, 6)
x2 = x1 - 0.5
abline(-0.5, 1, lty = 1)
abline(0, 1, lty = 2)
abline(-1, 1, lty = 2)
```



 $\mathbf{e}$ 

The support vectors for the maximal margin classifier are vectors (2, 2), (4, 4), (2, 1) and (4, 1)

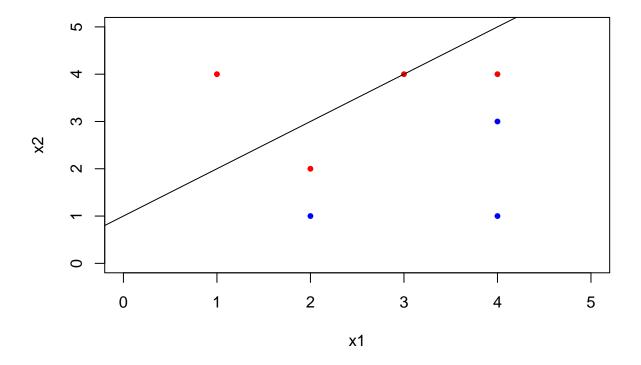
 $\mathbf{f}$ 

The 7th observation is not the support vector of the maximal margin classifier so a slight movement from it does not affect the maximal margin hyperplane.

```
plot(0:5, 0:5, type = 'n', xlab = 'x1', ylab = 'x2')

points(3, 4, pch = 20, col = 'red')
points(2, 2, pch = 20, col = 'red')
points(4, 4, pch = 20, col = 'red')
points(1, 4, pch = 20, col = 'red')
points(2, 1, pch = 20, col = 'blue')
points(4, 3, pch = 20, col = 'blue')
points(4, 1, pch = 20, col = 'blue')

# X1 - X2 - 0.5 = 0
x1 = c(0, 6)
x2 = x1 - 0.5
abline(1, 1, lty = 1)
```



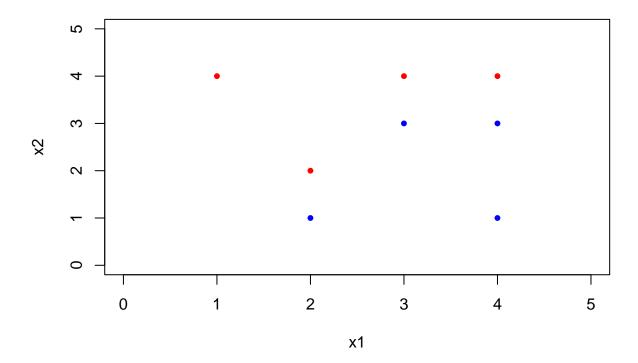
 $\mathbf{h}$ 

```
plot(0:5, 0:5, type = 'n', xlab = 'x1', ylab = 'x2')
points(3, 4, pch = 20, col = 'red')
```

```
points(2, 2, pch = 20, col = 'red')
points(4, 4, pch = 20, col = 'red')
points(1, 4, pch = 20, col = 'red')
points(2, 1, pch = 20, col = 'blue')
points(4, 3, pch = 20, col = 'blue')
points(4, 1, pch = 20, col = 'blue')

# X1 - X2 - 0.5 = 0
x1 = c(0, 6)
x2 = x1 - 0.5
#abline(-0.5, 1, lty = 1)

points(3, 3, pch = 20, col = 'blue')
```

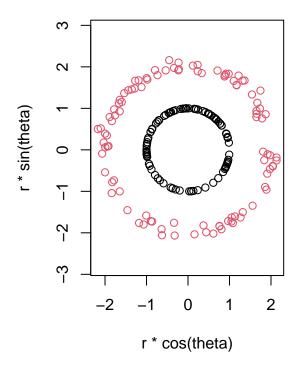


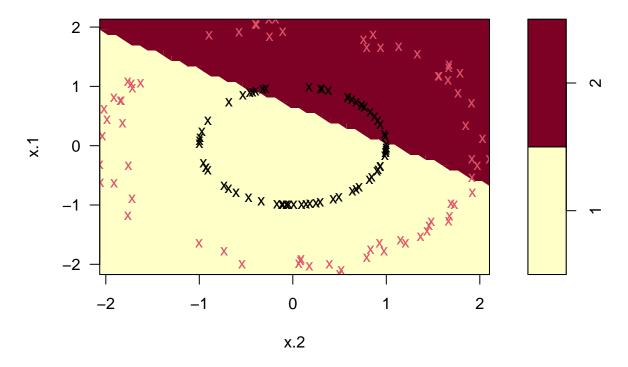
## Exercise 4

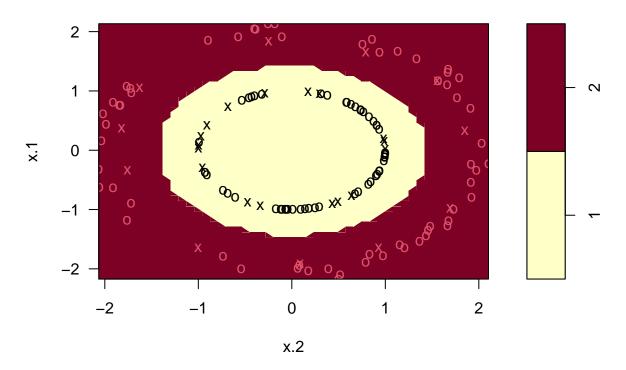
A radial kernel is likely to outperform a support vector classifier because we don't have many features and it's obvious that splitting the observations with a curve (a polynomial kernel) is more appropriate than a straight line (a linear kernel)

```
circles = function(n, mu, sigma) {
    lr = Map(rlnorm, n = n, meanlog = mu, sdlog = sigma)
    N = length(lr)
```

```
n = lengths(lr, FALSE)
    data.frame(group = rep.int(gl(N, 1L), n),
               r = unlist(lr, FALSE, FALSE),
               theta = runif(sum(n), 0, 2 * pi))
}
set.seed(1)
d = circles(n = c(100, 100), mu = log(c(1, 2)), sigma = c(0, 0.05))
str(d)
## 'data.frame':
                    200 obs. of 3 variables:
    $ group: Factor w/ 2 levels "1","2": 1 1 1 1 1 1 1 1 1 1 ...
          : num 1 1 1 1 1 1 1 1 1 1 ...
    $ theta: num 1.68 1.37 3.25 1.69 1.14 ...
par(mfrow = c(1, 2))
with(d, {
    plot(r * cos(theta), r * sin(theta), asp = 1, col = group)
})
```



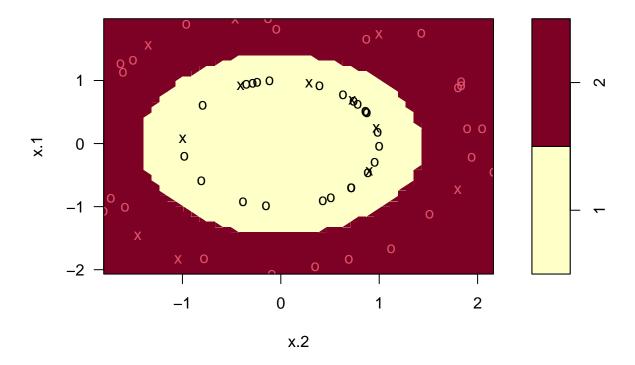




### table(svm\_model\$fitted, y\_train)

```
## y_train
## 1 2
## 1 70 0
## 2 0 70
```

plot(svm\_model, test\_set)



```
test_pred = predict(svm_model, test_set)
table(test_pred, y_test)
```

```
## y_test
## test_pred 1 2
## 1 30 0
## 2 0 30
```

### Exercise 5

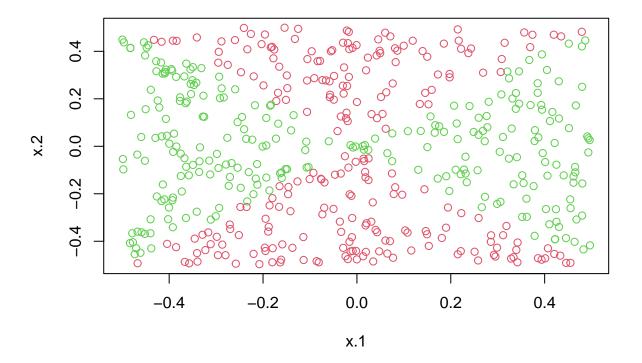
 $\mathbf{a}$ 

```
x1 = runif(500) - 0.5
x2 = runif(500) - 0.5
y = (x1**2 - x2**2 > 0) * 1
dat = data.frame(x = matrix(c(x1, x2), ncol = 2), y = as.factor(y))
head(dat)
```

```
## x.1 x.2 y
## 1 0.24318772 0.41202998 0
## 2 0.23131548 -0.04402148 1
## 3 0.38511769 0.26552048 1
```

```
## 4 0.01711106 0.00504458 1
## 5 0.35193098 -0.29745152 1
## 6 -0.05720373 0.21713872 0
```

```
plot(dat[, 1:2], col = y + 2)
```

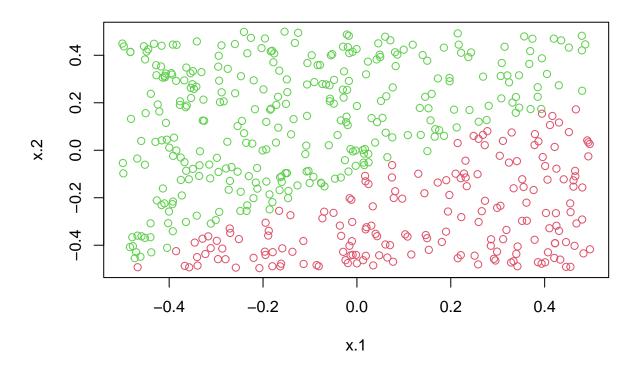


 $\mathbf{c}$ 

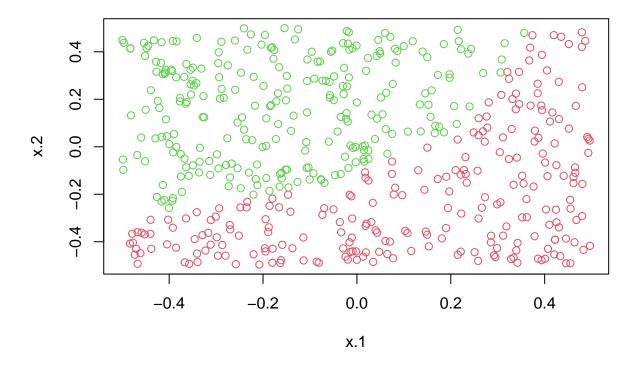
##

```
LR_model = glm(y ~ ., data = dat, family = binomial)
train_pred = (LR_model$fitted.values > 0.5) * 1
table(train_pred, dat$y)
##
## train_pred
                    1
            0 112 74
##
            1 132 182
```

```
plot(dat[, 1:2], col = train_pred + 2)
```

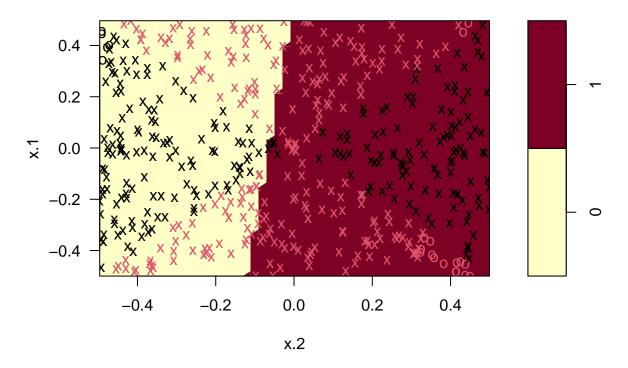


 $\mathbf{e}$ 

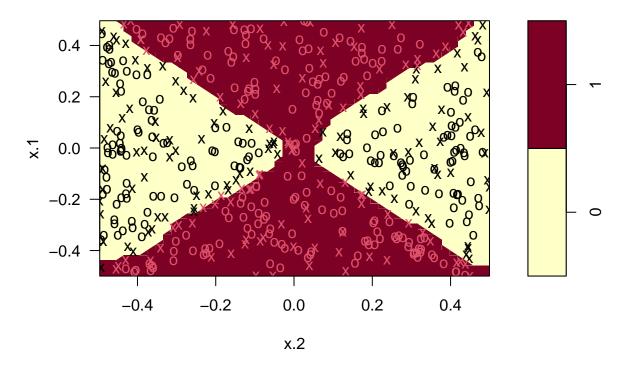


 $\mathbf{g}$ 

```
svc_model = svm(y ~ ., data = dat, kernel = 'linear', cost = 1)
#table(svc_model$fitted, dat$y)
plot(svc_model, dat)
```



h



i

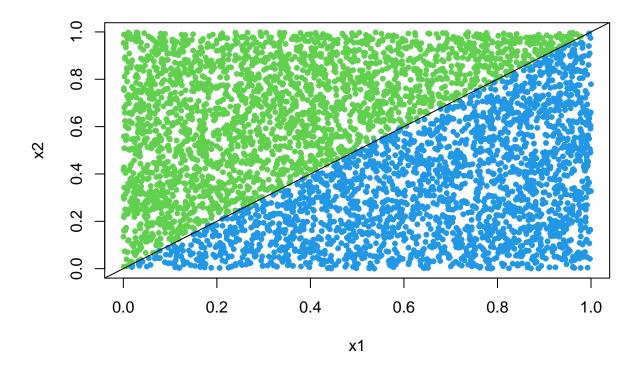
SVM gives the best performance for this task, then Logistic Regression and SVC. The speed is almost the same. We can also trying randomly figuring out the underlying predictors (try manipulating the predictors) for the LR model but that might be time-consuming.

### Exercise 6

 $\mathbf{a}$ 

```
set.seed(1)
x1 = runif(5000, 0, 1)
#x1_confusing = runif(100, 0, 1)
x2 = runif(5000, 0, 1)
#x2_confusing = x1_confusing

y = x1 - x2 > 0
plot(x1, x2, col = y + 3, pch = 20)
abline(0, 1, col = 1)
```



```
# X = c(x1, x1\_confusing, x2, x2\_confusing)
train_set = data.frame(x1, x2, y = as.factor(y))
```

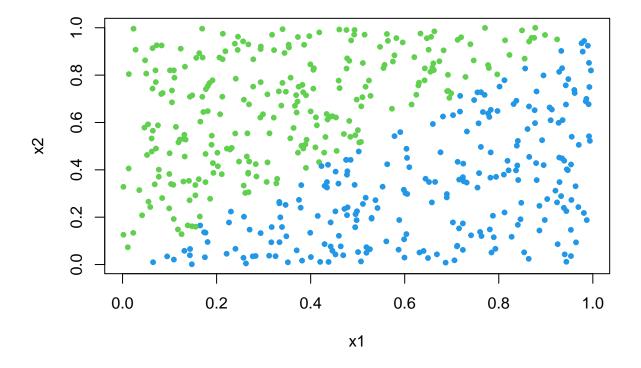
```
cost_values = c(0.01, 0.1, 1, 10, 100, 1e3, 1e4)
cost_tune = tune(svm, y ~ ., data = train_set, kernel = 'linear',
                 ranges = list(cost = cost_values))
summary(cost_tune)
##
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
##
    cost
##
       1
##
## - best performance: 2e-04
## - Detailed performance results:
```

```
## cost error dispersion
## 1 1e-02 0.0012 0.0016865481
## 2 1e-01 0.0012 0.0013984118
## 3 1e+00 0.0002 0.0006324555
## 4 1e+01 0.0020 0.0023094011
## 5 1e+02 0.0008 0.0010327956
## 6 1e+03 0.0006 0.0009660918
## 7 1e+04 0.0008 0.0010327956
```

 $\mathbf{c}$ 

```
set.seed(1)
x1 = runif(500, 0, 1)
x2 = runif(500, 0, 1)

y = x1 - x2 > 0
plot(x1, x2, col = y + 3, pch = 20)
```



```
test_set = data.frame(x1, x2, y = as.factor(y))
error_rates = rep(NA, length(cost_values))
for (i in 1:length(cost_values)){
```

```
cost_value = cost_values[i]
an_svm_model = svm(y ~ ., data = train_set, kernel = 'linear', cost = cost_value)
test_pred = predict(an_svm_model, test_set)
error_rates[i] = sum(test_pred != test_set$y) / nrow(test_set)
}
data.frame(cost = cost_values, error_rates = error_rates)
```

```
##
      cost error_rates
## 1 1e-02
                 0.002
## 2 1e-01
                 0.002
## 3 1e+00
                 0.000
## 4 1e+01
                 0.000
## 5 1e+02
                 0.000
## 6 1e+03
                 0.002
## 7 1e+04
                 0.002
```

#### $\mathbf{d}$

The selected model using cross-validation might not be perfect. In the case of data that is just barely linearly separable, a support vector classifier with a small value of cost that misclassifies a couple of training observations may perform better on test data than one with a huge value of cost that does not misclassify any training observations.

#### Exercise 7

 $\mathbf{a}$ 

```
auto = Auto
auto$gas_mileage = (Auto['mpg'] > median(Auto$mpg)) * 1
auto$gas_mileage = as.factor(auto$gas_mileage)
auto = auto[, 2:10]
#View(auto)
```

b

```
##
    cost
##
    0.1
##
## - best performance: 0.08942308
## - Detailed performance results:
                error dispersion
     cost
## 1 1e-01 0.08942308 0.04889872
## 2 1e+00 0.10198718 0.05097706
## 3 1e+01 0.10705128 0.06351583
## 4 1e+02 0.10961538 0.05105094
## 5 1e+03 0.11217949 0.06494039
## 6 1e+04 0.11474359 0.06273760
\mathbf{c}
cost_values = c(0.1, 1, 10, 100, 1e3, 1e4)
gamma_values = c(1e-2, 1e-1, 1, 1e1, 1e2)
tune_rad_gam = tune(svm, gas_mileage ~ ., data = auto, kernel = 'radial',
                    ranges = list(cost = cost_values,
                                  gamma = gamma_values))
summary(tune_rad_gam)
##
## Parameter tuning of 'svm':
## - sampling method: 10-fold cross validation
## - best parameters:
   cost gamma
##
     10
## - best performance: 0.07391026
## - Detailed performance results:
      cost gamma
                     error dispersion
## 1 1e-01 1e-02 0.11724359 0.04962645
## 2 1e+00 1e-02 0.08673077 0.04387585
## 3 1e+01 1e-02 0.08923077 0.04214637
## 4 1e+02 1e-02 0.09698718 0.02660930
## 5 1e+03 1e-02 0.10974359 0.02989743
## 6 1e+04 1e-02 0.12000000 0.04035894
## 7 1e-01 1e-01 0.08923077 0.04540163
## 8 1e+00 1e-01 0.08416667 0.04188694
## 9 1e+01 1e-01 0.07397436 0.01450224
## 10 1e+02 1e-01 0.10448718 0.03469180
## 11 1e+03 1e-01 0.10711538 0.03360677
## 12 1e+04 1e-01 0.10711538 0.03360677
## 13 1e-01 1e+00 0.54070513 0.03076812
## 14 1e+00 1e+00 0.07391026 0.04228832
## 15 1e+01 1e+00 0.07391026 0.03693807
## 16 1e+02 1e+00 0.07391026 0.03693807
```

```
## 17 1e+03 1e+00 0.07391026 0.03693807
## 18 1e+04 1e+00 0.07391026 0.03693807
## 19 1e-01 1e+01 0.54070513 0.03076812
## 20 1e+00 1e+01 0.49987179 0.05092898
## 21 1e+01 1e+01 0.49730769 0.05499122
## 22 1e+02 1e+01 0.49730769 0.05499122
## 23 1e+03 1e+01 0.49730769 0.05499122
## 24 1e+04 1e+01 0.49730769 0.05499122
## 25 1e-01 1e+02 0.54070513 0.03076812
## 26 1e+00 1e+02 0.54070513 0.03076812
## 27 1e+01 1e+02 0.54070513 0.03076812
## 28 1e+02 1e+02 0.54070513 0.03076812
## 29 1e+03 1e+02 0.54070513 0.03076812
## 30 1e+04 1e+02 0.54070513 0.03076812
cost_values = c(0.1, 1, 10, 100, 1e3, 1e4)
degree_values = c(1, 2, 3, 4, 5)
tune_pol_deg = tune(svm, gas_mileage ~ ., data = auto, kernel = 'polynomial',
                    ranges = list(cost = cost_values,
                                  degree = degree_values))
summary(tune_pol_deg)
##
## Parameter tuning of 'svm':
  - sampling method: 10-fold cross validation
## - best parameters:
##
    cost degree
##
    100
##
## - best performance: 0.08705128
##
## - Detailed performance results:
##
       cost degree
                        error dispersion
## 1
     1e-01
                 1 0.28576923 0.11269167
## 2 1e+00
                 1 0.10730769 0.04832576
## 3 1e+01
                 1 0.08961538 0.06983016
## 4 1e+02
                 1 0.08705128 0.06317910
## 5
     1e+03
                 1 0.09730769 0.06502527
## 6 1e+04
                 1 0.12012821 0.05172106
## 7 1e-01
                 2 0.56910256 0.03113623
## 8 1e+00
                 2 0.56910256 0.03113623
## 9 1e+01
                 2 0.55897436 0.03735346
## 10 1e+02
                 2 0.31397436 0.10024160
## 11 1e+03
                 2 0.28583333 0.04556491
## 12 1e+04
                 2 0.16608974 0.08144499
## 13 1e-01
                 3 0.56910256 0.03113623
## 14 1e+00
                 3 0.56910256 0.03113623
## 15 1e+01
                 3 0.56910256 0.03113623
## 16 1e+02
                 3 0.40294872 0.11585855
## 17 1e+03
                 3 0.25769231 0.07302630
## 18 1e+04
                 3 0.16326923 0.09599895
## 19 1e-01
                 4 0.56910256 0.03113623
```

```
4 0.56910256 0.03113623
## 20 1e+00
## 21 1e+01
                4 0.56910256 0.03113623
## 22 1e+02
              4 0.56910256 0.03113623
## 23 1e+03
               4 0.56910256 0.03113623
## 24 1e+04
                4 0.42858974 0.08693205
## 25 1e-01
              5 0.56910256 0.03113623
## 26 1e+00
              5 0.56910256 0.03113623
## 27 1e+01
              5 0.56910256 0.03113623
              5 0.56910256 0.03113623
5 0.56910256 0.03113623
## 28 1e+02
## 29 1e+03
## 30 1e+04
                5 0.56910256 0.03113623
d
SVC_linear_model = svm(gas_mileage ~ ., data = auto,
                       kernel = 'linear', cost = 0.1)
SVM_radial_model = svm(gas_mileage ~ ., data = auto,
                      kernel = 'radial', cost = 1, gamma = 1)
SVM_polynomial_model = svm(gas_mileage ~ ., data = auto,
                          kernel = 'polynomial', cost = 100, degree = 1)
table(SVC_linear_model$fitted, auto$gas_mileage)
##
##
         0
            1
     0 172
##
           7
##
     1 24 189
table(SVM_radial_model$fitted, auto$gas_mileage)
##
##
         0
           1
##
     0 195
            2
##
         1 194
table(SVM_polynomial_model$fitted, auto$gas_mileage)
##
```

#### Exercise 8

0

1 17 191

0 179

1

5

a

##

##

##

```
head(OJ)
```

```
Purchase WeekofPurchase StoreID PriceCH PriceMM DiscCH DiscMM SpecialCH
## 1
          CH
                        237
                                                       0.00
                                   1
                                        1.75
                                                1.99
                                                               0.0
## 2
          СН
                         239
                                   1
                                        1.75
                                                1.99
                                                       0.00
                                                               0.3
                                                                           0
          CH
## 3
                                                               0.0
                                                                           0
                         245
                                   1
                                        1.86
                                                2.09
                                                       0.17
## 4
          MM
                         227
                                        1.69
                                                1.69
                                                       0.00
                                                               0.0
                                                                           0
                                   1
## 5
          CH
                         228
                                   7
                                        1.69
                                                1.69
                                                       0.00
                                                               0.0
                                                                           0
## 6
          CH
                         230
                                  7
                                        1.69
                                                1.99
                                                       0.00
                                                               0.0
## SpecialMM LoyalCH SalePriceMM SalePriceCH PriceDiff Store7 PctDiscMM
            0 0.500000
                                           1.75
                                                              No 0.000000
## 1
                               1.99
                                                     0.24
## 2
            1 0.600000
                               1.69
                                           1.75
                                                    -0.06
                                                              No 0.150754
                                                             No 0.000000
## 3
            0 0.680000
                               2.09
                                           1.69
                                                    0.40
            0 0.400000
                               1.69
                                           1.69
                                                     0.00
                                                             No 0.000000
                                                             Yes 0.000000
## 5
            0 0.956535
                               1.69
                                           1.69
                                                     0.00
            1 0.965228
                                           1.69
                                                    0.30
                                                             Yes 0.000000
## 6
                               1.99
## PctDiscCH ListPriceDiff STORE
## 1 0.000000
                        0.24
                                 1
## 2 0.000000
                        0.24
                                 1
## 3 0.091398
                        0.23
                                 1
## 4 0.00000
                        0.00
                                 1
## 5 0.000000
                        0.00
                                 0
## 6 0.000000
                        0.30
                                 0
set.seed(42)
train_indices = sample(1070, 800)
train_set = OJ[train_indices, ]
test_set = OJ[-train_indices, ]
```

##

```
SVC_model = svm(Purchase ~ ., data = train_set, kernel = 'linear', cost = 0.01)
summary(SVC_model)
##
## svm(formula = Purchase ~ ., data = train_set, kernel = "linear",
##
       cost = 0.01)
##
##
## Parameters:
##
     SVM-Type: C-classification
## SVM-Kernel: linear
##
          cost: 0.01
##
## Number of Support Vectors: 432
##
## ( 215 217 )
##
```

```
## Number of Classes: 2
##
## Levels:
## CH MM
\mathbf{c}
test_pred = predict(SVC_model, test_set)
table(SVC_model$fitted, train_set$Purchase)
##
##
         CH MM
##
    CH 432 77
    MM 60 231
table(test_pred, test_set$Purchase)
##
## test_pred CH MM
          CH 142 25
##
##
          MM 19 84
sum(SVC_model$fitted == train_set$Purchase) / nrow(train_set)
## [1] 0.82875
sum(test_pred == test_set$Purchase) / nrow(test_set)
## [1] 0.837037
d
cost_values = c(0.01, 0.1, 0.5, 1, 5, 10)
cost_tune = tune(svm, Purchase ~ ., data = train_set, kernel = 'linear',
                 ranges = list(cost = cost_values))
summary(cost_tune)
##
## Parameter tuning of 'svm':
## - sampling method: 10-fold cross validation
## - best parameters:
##
    cost
##
       1
## - best performance: 0.1775
```

```
##
## - Detailed performance results:
      cost error dispersion
## 1 0.01 0.18250 0.04133199
## 2 0.10 0.18000 0.04901814
## 3 0.50 0.18125 0.04050463
## 4 1.00 0.17750 0.04031129
## 5 5.00 0.17875 0.03821086
## 6 10.00 0.18375 0.03438447
\mathbf{e}
SVC_linear_model = svm(Purchase ~ ., data = train_set, kernel = 'linear', cost = 1)
test_pred = predict(SVC_linear_model, test_set)
table(SVC_linear_model$fitted, train_set$Purchase)
##
##
         CH MM
##
     CH 434 76
     MM 58 232
##
table(test_pred, test_set$Purchase)
##
## test_pred CH MM
##
          CH 140 23
##
          MM 21 86
sum(SVC_linear_model$fitted == train_set$Purchase) / nrow(train_set)
## [1] 0.8325
sum(test_pred == test_set$Purchase) / nrow(test_set)
## [1] 0.837037
\mathbf{f}
gamma_values = c(1e-3, 1e-2, 1e-1, 1, 1e1, 1e2, 1e3)
gamma_tune = tune(svm, Purchase ~ ., data = train_set, kernel = 'radial',
                  ranges = list(gamma = gamma_values))
summary(gamma_tune)
## Parameter tuning of 'svm':
##
```

```
## - sampling method: 10-fold cross validation
##
## - best parameters:
## gamma
##
    0.01
##
## - best performance: 0.1725
##
## - Detailed performance results:
##
    gamma
           error dispersion
## 1 1e-03 0.19250 0.05143766
## 2 1e-02 0.17250 0.05263871
## 3 1e-01 0.18375 0.04084609
## 4 1e+00 0.20750 0.04571956
## 5 1e+01 0.24500 0.05041494
## 6 1e+02 0.29500 0.05109903
## 7 1e+03 0.35625 0.06325928
SVM_radial_model = svm(Purchase ~ ., data = train_set, kernel = 'radial',
                       gamma = gamma_tune$best.parameters$gamma)
test_pred = predict(SVM_radial_model, test_set)
table(SVM_radial_model$fitted, train_set$Purchase)
##
##
         CH MM
##
     CH 441 78
##
    MM 51 230
table(test_pred, test_set$Purchase)
##
## test_pred CH MM
##
         CH 142 23
##
          MM 19 86
sum(SVM_radial_model$fitted == train_set$Purchase) / nrow(train_set)
## [1] 0.83875
sum(test_pred == test_set$Purchase) / nrow(test_set)
## [1] 0.844444
\mathbf{g}
degree_values = c(0.5, 1, 2, 3, 4, 5)
cost_values = c(0.01, 0.1, 0.5, 1, 5, 10)
degree_tune = tune(svm, Purchase ~ ., data = train_set, kernel = 'polynomial',
```

```
##
  Parameter tuning of 'svm':
   - sampling method: 10-fold cross validation
##
   - best parameters:
##
    degree cost
##
         1 0.1
##
   - best performance: 0.175
##
  - Detailed performance results:
##
      degree cost
                     error dispersion
## 1
         0.5
             0.01 0.38500 0.06146363
## 2
         1.0 0.01 0.38500 0.06146363
## 3
         2.0
              0.01 0.38500 0.06146363
## 4
         3.0
              0.01 0.36625 0.05591723
## 5
         4.0
              0.01 0.36625 0.05591723
## 6
         5.0
              0.01 0.36750 0.05627314
         0.5
              0.10 0.38500 0.06146363
         1.0
## 8
              0.10 0.17500 0.05803495
## 9
         2.0
              0.10 0.31125 0.05447030
         3.0
## 10
              0.10 0.29375 0.05750906
              0.10 0.31000 0.05458174
## 11
         4.0
## 12
         5.0
              0.10 0.31000 0.05197489
## 13
         0.5
              0.50 0.38500 0.06146363
## 14
         1.0
              0.50 0.17750 0.05263871
## 15
         2.0
              0.50 0.20375 0.04450733
## 16
         3.0
              0.50 0.19750 0.05263871
## 17
         4.0
              0.50 0.24375 0.05566829
## 18
         5.0
              0.50 0.27000 0.05374838
## 19
         0.5
              1.00 0.38500 0.06146363
## 20
         1.0
              1.00 0.18125 0.05628857
## 21
         2.0
              1.00 0.19875 0.05152197
## 22
              1.00 0.19500 0.05502525
## 23
         4.0
              1.00 0.21875 0.04759858
## 24
              1.00 0.24125 0.04788949
## 25
         0.5
             5.00 0.38500 0.06146363
             5.00 0.18125 0.05245699
## 26
         2.0
## 27
             5.00 0.18500 0.04362084
## 28
              5.00 0.18625 0.06520534
## 29
         4.0
             5.00 0.20625 0.04649149
## 30
             5.00 0.21125 0.05573063
         0.5 10.00 0.38500 0.06146363
## 31
## 32
         1.0 10.00 0.18375 0.05466120
## 33
         2.0 10.00 0.18625 0.04226652
## 34
         3.0 10.00 0.18875 0.06520534
## 35
         4.0 10.00 0.20250 0.04993051
## 36
         5.0 10.00 0.21000 0.04706674
```

```
SVM_polynomial_model = svm(Purchase ~ ., data = train_set, kernel = 'polynomial',
                       degree = degree_tune$best.parameters$degree,
                       cost = degree_tune$best.parameters$cost)
test_pred = predict(SVM_polynomial_model, test_set)
table(SVM_polynomial_model$fitted, train_set$Purchase)
##
##
         CH MM
##
     CH 434 80
    MM 58 228
table(test_pred, test_set$Purchase)
##
## test_pred CH MM
##
          CH 142
                  26
##
         MM 19
                  83
sum(SVM_polynomial_model$fitted == train_set$Purchase) / nrow(train_set)
## [1] 0.8275
sum(test_pred == test_set$Purchase) / nrow(test_set)
## [1] 0.8333333
```

#### $\mathbf{h}$

Overall, for this data set, the SVM with a radial performed the best (although the results among those three approaches are not significantly different).