12/7/2016 SVM

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In [18]: import mltools.cluster as cluster
   import mltools as ml
   import numpy as np
   import matplotlib.pyplot as plt
   import mltools.dtree as dtree
   from scipy import linalg
   from sklearn import svm
   from sklearn.model_selection import GridSearchCV
   from sklearn.model_selection import StratifiedShuffleSplit
   from sklearn.ensemble import BaggingClassifier
   from sklearn.multiclass import OneVsOneClassifier
```

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In [ ]:
        # from sklearn.model selection import ShuffleSplit
        # rs = ShuffleSplit(n splits=1, test size=0.25, random state=3)
        # print rs.split(X[:20000])
        # n_estimators_range = [1, 10, 100, 1000]
        mse = []
        # for n estimators in n estimators range:
        clf = BaggingClassifier(svm.SVC(kernel="rbf", C=10, gamma=0.01), max_samples
        # clf = svm.SVC(kernel="rbf", C=1000000, gamma=gamma)
        clf.fit(X[:150000, :], Y[:150000])
        YteHat = clf.predict(X[150000:])
        YtrHat = YteHat = clf.predict(X[:150000])
        mse.append(np.mean(Y[150000:]==YteHat))
        print mse
        # plt.plot(n estimators range, mse)
        # plt.show()
        # n estimators = 2000
        \# clf = svm.SVC()
        # clf.fit(X[:10000,:], Y[:10000])
        #clf = BaggingClassifier(svm.SVC(kernel="rbf", C=4.0, gamma=1000), max sampl
        \# mse = []
        # training error= []
        \# cc = np.logspace(-3,6,10)
        # for c in cc:
        #
              clf = svm.SVC(kernel="rbf", C=c, gamma = 0.1)
        #
              clf.fit(X[:1000], Y[:1000])
        #
              print "Data is fit."
        #
              Ytest = clf.predict(X[199000:])
        #
              yte = Y[199000:1]
        #
              mse.append(np.mean(Ytest != yte))
        #
              training_error.append(np.mean(Y[:1000] != clf.predict(X[:1000])))
        #
              print mse
        #
              print training_error
        #
              print np.sum(Ytest == np.ones((Ytest.shape)))
        #
              print np.sum(yte == np.ones((yte.shape)))
              print
        # print("The best parameters are %s with a score of %0.2f"
                % (grid.best_params_, grid.best_score_))
        # Xtest = np.genfromtxt('data/X test.txt')
        # Ytest = clf.predict(Xtest)
        # np.savetxt('svm-c-1-g-3.txt',
        # np.vstack( (np.arange(len(Ytest)) , Ytest) ).T, '%d, %.2f',header='ID,Prol
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In [ ]: print training_error
         print mse
         plt.semilogx(cc, training_error, label="training error")
         plt.semilogx(cc, mse, label = "validation error")
         plt.legend()
         plt.title('Parameter C variations for RBF SVM ')
         plt.ylabel('Error')
         plt.xlabel('C')
         plt.savefig('rbf-c-variation-4')
         plt.show()
In [23]: np.mean(Y[:150000]==clf.predict(X[:150000]))
Out[23]: 0.6755666666666665
In [24]: print np.sum(Y[150000:] == np.ones((Ytest.shape)))
         print np.sum(Y[:150000] == np.ones((yte.shape)))
         0
         0
         C:\Anaconda2\lib\site-packages\ipykernel\__main__.py:1: DeprecationWarnin
         g: elementwise == comparison failed; this will raise an error in the futu
         re.
           if name == ' main ':
         C:\Anaconda2\lib\site-packages\ipykernel\ main .py:2: DeprecationWarnin
         g: elementwise == comparison failed; this will raise an error in the futu
         re.
           from ipykernel import kernelapp as app
```