OTDM - Constrained Optimization - SVM

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Primal SVM Problem

We aim to solve the following optimization problem:

$$\min_{w,\gamma,s} \frac{1}{2} w^T w + \nu e^T s$$

Subject to:

$$Y(Aw + \gamma e) + s \ge e,$$

$$s \ge 0,$$

Where:

• Decision Variables:

$$(w, \gamma, s) \in \mathbb{R}^{n+1+m}$$

- $-w \in \mathbb{R}^n$: Weight vector for the hyperplane.
- $-\gamma \in \mathbb{R}$: Bias term.
- $-s \in \mathbb{R}^m$: Slack variables for handling misclassifications.

• Constants:

- $-\nu > 0$: Regularization parameter controlling the trade-off between margin size and misclassification penalty.
- $-A \in \mathbb{R}^{m \times n}$: Matrix where rows represent feature vectors of the data points.
- $-Y \in \mathbb{R}^{m \times m}$: Diagonal matrix of labels, where $Y_{ii} = y_i$, and $y_i \in \{-1, 1\}$.
- $-e \in \mathbb{R}^m$: Vector of ones $(e = [1, 1, \dots, 1]^T)$.

Dual

Dual SVM Formulation

We formulate the dual SVM model using explicit indices instead of matrix notation.

Objective Function

$$\max_{\lambda} \quad \sum_{i=1}^{m} \lambda_i - \frac{1}{2} \sum_{i=1}^{m} \sum_{j=1}^{m} \lambda_i \lambda_j y_i y_j \left(\sum_{k=1}^{n} A_{ik} A_{jk} \right)$$

Subject to:

1.

$$\sum_{i=1}^{m} \lambda_i y_i = 0$$

2.

$$0 \le \lambda_i \le \nu, \quad \forall i = 1, \dots, m$$

Where:

- λ_i : Dual variable for the *i*-th data point.
- y_i : Label of the *i*-th data point (± 1) .
- A_{ik} : Feature k of the i-th data point.
- ν : Regularization parameter.

echo "Generating data using generator" cd /home/julian/uni_folder/OTDM/OTDM_p2/OTDM/data_generator ./gensvmdat tes_raw.dat 1000 4624 ./gensvmdat trs_raw.dat 1000 7438042 ./gensvmdat tel_raw.dat 100000 4624 ./gensvmdat trl raw.dat 100000 7438042

chmod +x process.sh ./process.sh tes_raw.dat tes.dat 1000 ./process.sh trs_raw.dat trs.dat 1000 ./process.sh tel_raw.dat tel.dat 100000 ./process.sh trl_raw.dat trl.dat 100000

Now we have generated training and test set, a small variant (100 data points) and a large one (100k data points).

 $cp\ teh.dat\ /home/julian/uni_folder/OTDM/OTDM_p2/OTDM/primal/\ cp\ trh.dat\ /home/julian/uni_folder/OTDM/OTDM_p2/OTDM/dual/\ cp\ trh.dat\ /home/julian/uni_folder/OTDM/dual/\ cp\ trh.dat\ /home/julian/uni_folder/O$

Copy the files to the target directories

echo "Copying files to target directories" cd /home/julian/uni_folder/OTDM/OTDM_p2/OTDM/data_generator cp tes.dat /home/julian/uni_folder/OTDM/OTDM_p2/OTDM/primal/ cp trs.dat /home/julian/uni_folder/OTDM/OTDM cp tel.dat /home/julian/uni_folder/OTDM/OTDM_p2/OTDM/primal/ cp trl.dat /home/julian/uni_folder/OTDM/OTDM cp tes.dat /home/julian/uni_folder/OTDM/OTDM_p2/OTDM/dual/ cp trs.dat /home/julian/uni_folder/OTDM/OTDM_cp tel.dat /home/julian/uni_folder/OTDM/OTDM_p2/OTDM/dual/ cp trl.dat /home/julian/uni_folder/OTDM/OTDM_echo "Files copied successfully"

Train with small dataset:

Primal

```
cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/primal
/Users/danilakokin/Downloads/ampl_macos64/ampl <<EOF
option solver cplex;
model primal.mod;
data trs.dat;
let nu := 1.0;
solve;
display n, gamma, w > mparams.dat;
quit;
EOF
```

Small dataset

```
## CPLEX 22.1.1.0: optimal solution; objective 406.3344042
## 11 separable QP barrier iterations
## No basis.

cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/primal
chmod +x fix_params.sh
./fix_params.sh

## Processing mparams.dat into iparams.dat...
## Transformation complete. Output saved to iparams.dat.
```

```
cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/primal
/Users/danilakokin/Downloads/ampl_macos64/ampl << EOF
option solver cplex;
model eval.mod;
data tes.dat;
data iparams.dat;
display gamma, w;
display results;
display accuracy, precision, recall, f1_score;
quit;
EOF
## gamma = -5.4418
##
## w [*] :=
## 1
     2.74357
## 2 2.45848
## 3 3.12064
## 4
      2.67333
## ;
##
## results [*] :=
      1 1
##
             113 1
                       225 1
                                 337 1
                                           449 1
                                                     561 1
                                                              673 1
                                                                        785 1
                                                                                  897 1
                                                                                  898 1
##
      2 1
             114 1
                       226 1
                                 338 1
                                           450 1
                                                     562 1
                                                              674 1
                                                                        786 1
##
             115 1
                                                                                  899 1
      3 1
                       227 1
                                 339 1
                                           451 1
                                                     563 1
                                                              675 1
                                                                        787 1
                                 340 1
##
      4 1
             116 1
                       228 1
                                           452 1
                                                     564 1
                                                              676 1
                                                                        788 1
                                                                                  900 1
##
      5 1
             117 1
                       229 1
                                 341 1
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                                                     565 1
                                                              677 1
                                                                        789 1
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##
      6 1
             118 1
                       230 1
                                 342 1
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                                                              678 1
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##
      7 1
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             119 1
                       231 1
                                 343 1
                                                    567 1
                                                              679 1
                                                                        791 1
##
      8 1
             120 1
                       232 1
                                 344 1
                                           456 1
                                                    568 1
                                                              680 1
                                                                        792 1
                                                                                  904 1
##
      9 1
             121 1
                       233 1
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                                                              681 1
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##
     10 1
             122 1
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     15 1
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     16 1
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                       240 1
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                                           464 1
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             129 1
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                                                              689 1
     17 1
                       241 1
                                                                        801 1
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##
     18 1
             130 1
                       242 1
                                 354 1
                                           466 1
                                                     578 1
                                                              690 1
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                                                                                  914 1
##
     19 1
             131 1
                       243 1
                                 355 1
                                           467 1
                                                     579 1
                                                              691 1
                                                                        803 1
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##
     20 1
             132 1
                       244 1
                                 356 1
                                           468 1
                                                     580 1
                                                              692 1
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##
     21 1
             133 1
                       245 1
                                 357 1
                                           469 1
                                                     581 1
                                                              693 1
                                                                        805 1
                                                                                  917 1
##
     22 1
             134 1
                       246 1
                                 358 1
                                           470 1
                                                     582 1
                                                              694 1
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                                                                                  918 1
##
     23 1
             135 1
                       247 1
                                 359 1
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                                                              695 1
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##
                       248 1
                                           472 1
     24 1
             136 1
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                                                                        808 1
                                                                                  920 1
##
     25 1
             137 1
                       249 1
                                 361 1
                                           473 1
                                                    585 1
                                                              697 1
                                                                        809 1
                                                                                  921 1
##
     26 1
             138 1
                       250 1
                                 362 1
                                           474 1
                                                     586 1
                                                              698 1
                                                                        810 1
                                                                                  922 1
##
     27 1
                                                                                  923 1
             139 1
                       251 1
                                 363 1
                                           475 1
                                                     587 1
                                                              699 1
                                                                        811 1
##
     28 1
             140 1
                       252 1
                                 364 1
                                           476 1
                                                     588 1
                                                              700 1
                                                                        812 1
                                                                                  924 1
     29 1
##
             141 1
                       253 1
                                 365 1
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                                                                                  925 1
                                           477 1
##
     30 1
             142 1
                       254 1
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                                                     590 1
                                                              702 1
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                                 366 1
                                                                        814 1
             143 1
                       255 1
                                 367 1
                                           479 1
##
     31 1
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                                                                                  927 1
```

##	32 1	144 1	256 1	368 1	480 1	592 1	704 1	816 1	928 1
##	33 1	145 1	257 1	369 1	481 1	593 1	705 1	817 1	929 1
									930 1
##	34 1	146 1	258 1	370 1	482 1	594 1	706 1	818 1	
##	35 1	147 1	259 1	371 1	483 1	595 1	707 1	819 1	931 1
##	36 1	148 1	260 1	372 1	484 1	596 1	708 1	820 1	932 1
##	37 1	149 1	261 1	373 1	485 1	597 1	709 1	821 1	933 1
##	38 1	150 1	262 1	374 1	486 1	598 1	710 1	822 1	934 1
##	39 1	151 1	263 1	375 1	487 1	599 1	711 1	823 1	935 1
##	40 1	152 1	264 1	376 1	488 1	600 1	712 1	824 1	936 1
##	41 1	153 1	265 1	377 1	489 1	601 1	713 1	825 1	937 1
##	42 1	154 1	266 1	378 1	490 1	602 1	714 1	826 1	938 1
##	43 1	155 1	267 1	379 1	491 1	603 1	715 1	827 1	939 1
##	44 1	156 1	268 1	380 1	492 1	604 1	716 1	828 1	940 1
##	45 1	157 1	269 1	381 1	493 1	605 1	717 1	829 1	941 1
##	46 1	158 1	270 1	382 1	494 1	606 1	718 1	830 1	942 1
##	47 1	159 1	271 1	383 1	495 1	607 1	719 1	831 1	943 1
##	48 1	160 1	272 1	384 1	496 1	608 1	720 1	832 1	944 1
	49 1								
##		161 1	273 1	385 1	497 1	609 1	721 1	833 1	945 1
##	50 1	162 1	274 1	386 1	498 1	610 1	722 1	834 1	946 1
##	51 1	163 1	275 1	387 1	499 1	611 1	723 1	835 1	947 1
##	52 1	164 1	276 1	388 1	500 1	612 1	724 1	836 1	948 1
##	53 1	165 1	277 1	389 1	501 1	613 1	725 1	837 1	949 1
##	54 1	166 1	278 1	390 1	502 1	614 1	726 1	838 1	950 1
##	55 1	167 1	279 1	391 1	503 1	615 1	727 1	839 1	951 1
##	56 1	168 1	280 1	392 1	504 1	616 1	728 1	840 1	952 1
##	57 1	169 1	281 1	393 1	505 1	617 1	729 1	841 1	953 1
##	58 1	170 1	282 1	394 1	506 1	618 1	730 1	842 1	954 1
##	59 1	171 1	283 1	395 1	507 1	619 1	731 1	843 1	955 1
##	60 1	172 1	284 1	396 1	508 1	620 1	732 1	844 1	956 1
##	61 1	173 1	285 1	397 1	509 1	621 1	733 1	845 1	957 1
##	62 1	174 1	286 1	398 1	510 1	622 1	734 1	846 1	958 1
##	63 1	175 1	287 1	399 1	511 1	623 1	735 1	847 1	959 1
##	64 1	176 1	288 1	400 1	512 1	624 1	736 1	848 1	960 1
##	65 1	177 1	289 1	401 1	513 1	625 1	737 1	849 1	961 1
##	66 1	178 1	290 1	402 1	514 1	626 1	738 1	850 1	962 1
##	67 1	179 1	291 1	403 1	515 1	627 1	739 1	851 1	963 1
##	68 1	180 1	292 1	404 1	516 1	628 1	740 1	852 1	964 1
##	69 1	181 1	293 1	405 1	517 1	629 1	741 1	853 1	965 1
##	70 1	182 1	294 1	406 1	518 1	630 1	742 1	854 1	966 1
##	71 1	183 1	295 1	407 1	519 1	631 1	743 1	855 1	967 1
##	72 1	184 1	296 1	408 1	520 1	632 1	744 1	856 1	968 1
##	73 1	185 1	297 1	409 1	521 1	633 1	745 1	857 1	969 1
##	74 1	186 1	298 1	410 1	522 1	634 1	746 1	858 1	970 1
##	75 1	187 1	299 1	411 1	523 1	635 1	747 1	859 1	971 1
##	76 1	188 1	300 1	412 1	524 1	636 1	748 1	860 1	972 1
##	77 1	189 1	301 1	413 1	525 1	637 1	749 1	861 1	973 1
##	78 1	190 1	302 1	414 1	526 1	638 1	750 1	862 1	974 1
##	79 1	191 1	303 1	415 1	527 1	639 1	751 1	863 1	975 1
##	80 1	192 1	304 1	416 1	528 1	640 1	752 1	864 1	976 1
##	81 1	193 1	305 1	417 1	529 1	641 1	753 1	865 1	977 1
##	82 1	194 1	306 1	418 1	530 1	642 1	754 1	866 1	978 1
##	83 1	194 1	307 1	419 1	530 1	643 1	754 1	867 1	979 1
##	84 1	196 1	308 1	420 1	532 1	644 1	756 1	868 1	980 1
##	85 1	197 1	309 1	421 1	533 1	645 1	757 1	869 1	981 1

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982 1
##
     86 1
             198 1
                      310 1
                               422 1
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                                                                    870 1
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     87 1
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     88 1
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             200 1
                      312 1
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     89 1
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##
     90 1
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                      314 1
                               426 1
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                                                  650 1
                                                           762 1
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##
     91 1
             203 1
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##
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##
     93 1
             205 1
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                                                  653 1
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##
     94 1
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##
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##
     96 1
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##
             209 1
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                                                                    881 1
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##
     98 1
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                      322 1
                               434 1
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                                                  658 1
                                                           770 1
                                                                    882 1
                                                                             994 1
##
     99 1
             211 1
                      323 1
                               435 1
                                        547 1
                                                  659 1
                                                           771 1
                                                                    883 1
                                                                             995 1
##
   100 1
             212 1
                      324 1
                               436 1
                                        548 1
                                                  660 1
                                                           772 1
                                                                    884 1
                                                                             996 1
##
   101 1
             213 1
                      325 1
                               437 1
                                        549 1
                                                  661 1
                                                           773 1
                                                                    885 1
                                                                             997 1
## 102 1
             214 1
                      326 1
                               438 1
                                        550 1
                                                  662 1
                                                           774 1
                                                                    886 1
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## 103 1
             215 1
                      327 1
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                                                  663 1
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## 104 1
             216 1
                      328 1
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                                        552 1
                                                  664 1
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## 105 1
             217 1
                      329 1
                               441 1
                                        553 1
                                                  665 1
                                                           777 1
                                                                    889 1
## 106 1
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                      330 1
                               442 1
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                                                                    890 1
## 107 1
             219 1
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## 108 1
             220 1
                      332 1
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## 109 1
             221 1
                      333 1
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                                        557 1
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                                                                    893 1
## 110 1
             222 1
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                                                           782 1
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                      334 1
                               446 1
                                        558 1
## 111 1
             223 1
                      335 1
                               447 1
                                        559 1
                                                  671 1
                                                           783 1
                                                                    895 1
## 112 1
             224 1
                      336 1
                               448 1
                                        560 1
                                                  672 1
                                                           784 1
                                                                    896 1
## ;
##
## accuracy = 0.501
## precision = 0.501
## recall = 1
## f1_score = 0.667555
```

```
cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/primal
/Users/danilakokin/Downloads/ampl_macos64/ampl <<EOF
option solver cplex;
model primal.mod;
data trl.dat;
let nu := 1.0;
solve;
display n, gamma, w > mparams.dat;
quit;
EOF
```

Large dataset

```
## CPLEX 22.1.1.0: optimal solution; objective 29690.02995
## 15 separable QP barrier iterations
## No basis.
```

```
cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/primal
chmod +x fix_params.sh
./fix_params.sh
## Processing mparams.dat into iparams.dat...
## Transformation complete. Output saved to iparams.dat.
cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/primal
/Users/danilakokin/Downloads/ampl_macos64/ampl << EOF
option solver cplex;
model eval.mod;
data tel.dat;
data iparams.dat;
display gamma, w;
display accuracy, precision, recall, f1_score;
quit;
EOF
## gamma = -10.0039
## w [*] :=
## 1 4.98053
## 2 5.01125
## 3 5.03267
## 4 4.99326
## ;
##
## accuracy = 0.50015
## precision = 0.50015
## recall = 1
## f1_score = 0.6668
```

Dual

```
cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/dual
/Users/danilakokin/Downloads/ampl_macos64/ampl <<EOF
option solver cplex;
model dual.mod;
data trs.dat;
let nu := 1.0;
solve;
display n, gamma, w > mparams.dat;
quit;
EOF
```

Small dataset

```
## CPLEX 22.1.1.0: optimal solution; objective 320.511461
## 21 QP barrier iterations
## No basis.
cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/dual
chmod +x fix_params.sh
./fix_params.sh
## Processing mparams.dat into iparams.dat...
## Transformation complete. Output saved to iparams.dat.
cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/dual
/Users/danilakokin/Downloads/ampl_macos64/ampl << EOF
model eval.mod;
data tes.dat;
data iparams.dat;
display gamma, w;
display results;
display accuracy, precision, recall, f1_score;
quit;
EOF
## gamma = -9.94306
##
## w [*] :=
## 1 3.98852
## 2
     3.79188
## 3 4.36573
## 4 4.04303
## ;
##
## results [*] :=
##
      1 1
             113 1
                      225 1
                                337 1
                                         449 1
                                                   561 1
                                                            673 1
                                                                     785 1
                                                                               897 1
      2 1
##
             114 1
                      226 1
                                338 1
                                         450 1
                                                   562 1
                                                            674 1
                                                                     786 1
                                                                               898 1
##
      3 1
             115 1
                      227 1
                                339 1
                                         451 1
                                                  563 1
                                                            675 1
                                                                     787 1
                                                                               899 1
##
      4 1
             116 1
                      228 1
                                                                               900 1
                                340 1
                                         452 1
                                                  564 1
                                                            676 1
                                                                     788 1
##
      5 1
             117 1
                      229 1
                                341 1
                                         453 1
                                                  565 1
                                                            677 1
                                                                     789 1
                                                                               901 1
##
      6 1
             118 1
                      230 1
                                342 1
                                         454 1
                                                            678 1
                                                                     790 1
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                                                  566 1
##
      7 1
             119 1
                      231 1
                                343 1
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      8 1
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                      232 1
                                344 1
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##
      9 1
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                                                            681 1
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     10 1
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     11 1
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                      235 1
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                                                            683 1
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##
     12 1
             124 1
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##
     13 1
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##
     14 1
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     15 1
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##
     16 1
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     17 1
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##
     18 1
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                                                            690 1
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##
     19 1
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                      243 1
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##
     20 1
             132 1
                      244 1
                                356 1
                                         468 1
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                                                            692 1
                                                                     804 1
                                                                               916 1
##
     21 1
                                357 1
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             133 1
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                                                                     805 1
                                                                               917 1
```

##	22 1	134 1	246 1	358 1	470 1	582 1	694 1	806 1	918 1
##	23 1	135 1	247 1	359 1	471 1	583 1	695 1	807 1	919 1
									920 1
##	24 1	136 1	248 1	360 1	472 1	584 1	696 1	808 1	
##	25 1	137 1	249 1	361 1	473 1	585 1	697 1	809 1	921 1
##	26 1	138 1	250 1	362 1	474 1	586 1	698 1	810 1	922 1
##	27 1	139 1	251 1	363 1	475 1	587 1	699 1	811 1	923 1
##	28 1	140 1	252 1	364 1	476 1	588 1	700 1	812 1	924 1
##	29 1	141 1	253 1	365 1	477 1	589 1	701 1	813 1	925 1
##	30 1	142 1	254 1	366 1	478 1	590 1	702 1	814 1	926 1
##	31 1	143 1	255 1	367 1	479 1	591 1	703 1	815 1	927 1
##	32 1	144 1	256 1	368 1	480 1	592 1	704 1	816 1	928 1
##	33 1	145 1	257 1	369 1	481 1	593 1	705 1	817 1	929 1
##	34 1	146 1	258 1	370 1	482 1	594 1	706 1	818 1	930 1
##	35 1	147 1	259 1	371 1	483 1	595 1	707 1	819 1	931 1
##	36 1	148 1	260 1	372 1	484 1	596 1	708 1	820 1	932 1
##	37 1	149 1	261 1	373 1	485 1	597 1	709 1	821 1	933 1
##	38 1	150 1	262 1	374 1	486 1	598 1	710 1	822 1	934 1
##	39 1	151 1	263 1	375 1	487 1	599 1	711 1	823 1	935 1
##	40 1	152 1	264 1	376 1	488 1	600 1	712 1	824 1	936 1
##	41 1	153 1	265 1	377 1	489 1	601 1	713 1	825 1	937 1
	42 1								
##		154 1	266 1	378 1	490 1	602 1	714 1	826 1	938 1
##	43 1	155 1	267 1	379 1	491 1	603 1	715 1	827 1	939 1
##	44 1	156 1	268 1	380 1	492 1	604 1	716 1	828 1	940 1
##	45 1	157 1	269 1	381 1	493 1	605 1	717 1	829 1	941 1
##	46 1	158 1	270 1	382 1	494 1	606 1	718 1	830 1	942 1
##	47 1	159 1	271 1	383 1	495 1	607 1	719 1	831 1	943 1
##	48 1	160 1	272 1	384 1	496 1	608 1	720 1	832 1	944 1
##	49 1	161 1	273 1	385 1	497 1	609 1	721 1	833 1	945 1
##	50 1	162 1	274 1	386 1	498 1	610 1	722 1	834 1	946 1
##	51 1	163 1	275 1	387 1	499 1	611 1	723 1	835 1	947 1
##	52 1	164 1	276 1	388 1	500 1	612 1	724 1	836 1	948 1
##	53 1	165 1	277 1	389 1	501 1	613 1	725 1	837 1	949 1
##	54 1	166 1	278 1	390 1	502 1	614 1	726 1	838 1	950 1
##	55 1	167 1	279 1	391 1	503 1	615 1	727 1	839 1	951 1
##	56 1	168 1	280 1	392 1	504 1	616 1	728 1	840 1	952 1
##	57 1	169 1	281 1	393 1	505 1	617 1	729 1	841 1	953 1
##	58 1	170 1	282 1	394 1	506 1	618 1	730 1	842 1	954 1
##	59 1	171 1	283 1	395 1	507 1	619 1	731 1	843 1	955 1
##	60 1	172 1	284 1	396 1	508 1	620 1	732 1	844 1	956 1
##	61 1	173 1	285 1	397 1	509 1	621 1	733 1	845 1	957 1
##	62 1	174 1	286 1	398 1	510 1	622 1	734 1	846 1	958 1
##	63 1	175 1	287 1	399 1	511 1	623 1	735 1	847 1	959 1
##	64 1	176 1	288 1	400 1	512 1	624 1	736 1	848 1	960 1
##	65 1	177 1	289 1	401 1	513 1	625 1	737 1	849 1	961 1
##	66 1	178 1	290 1	402 1	514 1	626 1	738 1	850 1	962 1
##	67 1	179 1	291 1	403 1	515 1	627 1	739 1	851 1	963 1
	68 1	180 1	292 1		516 1	628 1			964 1
##				404 1			740 1	852 1	
##	69 1	181 1	293 1	405 1	517 1	629 1	741 1	853 1	965 1
##	70 1	182 1	294 1	406 1	518 1	630 1	742 1	854 1	966 1
##	71 1	183 1	295 1	407 1	519 1	631 1	743 1	855 1	967 1
##	72 1	184 1	296 1	408 1	520 1	632 1	744 1	856 1	968 1
##	73 1	185 1	297 1	409 1	521 1	633 1	745 1	857 1	969 1
##	74 1	186 1	298 1	410 1	522 1	634 1	746 1	858 1	970 1
##	75 1	187 1	299 1	411 1	523 1	635 1	747 1	859 1	971 1

```
##
     76 1
              188 1
                        300 1
                                  412 1
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                                                       636 1
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##
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##
     78 1
              190 1
                                  414 1
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                                                                 750 1
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              191 1
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##
     80 1
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     83 1
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##
    112 1
              224 1
                        336 1
                                  448 1
                                             560 1
                                                       672 1
                                                                 784 1
                                                                           896 1
## ;
##
## accuracy = 0.501
## precision = 0.501
## recall = 1
## f1 \ score = 0.667555
```

Large dataset cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/dual /Users/danilakokin/Downloads/ampl_macos64/ampl «EOF option solver cplex; model dual.mod; data tel.dat;

```
let nu := 1.0; solve;
```

display n, gamma, w > mparams.dat; quit; EOF

cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/dual chmod +x fix_params.sh ./fix_params.sh

cd /Users/danilakokin/Desktop/UPC/Semester3/OTDM/OTDM_Project_2/dual /Users/danilakokin/Downloads/ampl_meteof model eval.mod; data tel.dat; data iparams.dat; display results; display accuracy, precision, recall, $f1_score$; quit; EOF