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1 # imports
2 import pandas as pd
3 import numpy as np
4 from sklearn.svm import SVC
5 from sklearn.model_selection import GridSearchCV
6 from sklearn.metrics import accuracy_score, f1_score, roc_auc_score,
  precision_score, recall_score
7 from bootstrap import bootstrap
8
9 def run_svm(X, y, n_trials=5):
10     """
11     Runs svm for a dataset
12     5 trials of SVM with 5-fold cross validation and a gridsearch over
  hyperparameter: C
13     and computes mean accuracy over metrics
14         accuracy, f1, roc, precision, recall
15     No cross-val hyperparameters will be returned because of the high
  dimensionality of
16     hyperparameters tried here
17
18     parameters
19     -----
20     X: feature vector
21     y: target vector
22     n_trials: number of trials to run
23
24     returns
25     -----
26     train_metrics: average of each metric on training set across 5 trials
27     test_metrics: average of each metric on test set across 5 trials
28
29     """
30
31     # hyperparameters
32     C_list = [1e-7, 1e-6, 1e-5, 1e-4, 1e-3, 1e-2, 1e-1, 1e0, 1e1, 1e2, 1e3, 1e4]
33     kernel_list = ('rbf', 'linear', 'poly')
34     degree_list = [2, 3]
35     gamma_list = [1e-6, 1e-5, 1e-4, 1e-3, 1e-2, 1e-1]
36     params = {'C': C_list, 'gamma': gamma_list, 'kernel': kernel_list,
  'degree': degree_list}
37
38     # metric evaluation scores
39     scores = ['accuracy', 'f1', 'roc_auc', 'precision', 'recall']
40
41     # to hold calculated metric performances
42     train_metrics = []
43     test_metrics = []
44
45     for trial in range(n_trials):
46

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46
47     # initialize model for cross validation grid search
48     SVM = SVC(max_iter=2000)
49     GS = GridSearchCV(SVM, params, scoring=scores, refit=False)
50
51     # bootstrap training and testing sets
52     X_train, X_test, y_train, y_test = bootstrap(X,y)
53     GS.fit(X_train, y_train)
54
55     # collect results
56     res = GS.cv_results_
57
58     test_per = [] # test set performances
59     train_per = [] # train set performances
60
61     # get best hyperparameters for each metric and use on test set
62     for s in scores:
63
64         # train rf with best hyperparameters for metric
65         best_p = res['params'][np.argmax(res['mean_test_{}'.format(s)])]
66         SVM = SVC(max_iter=2000, kernel=best_p['kernel'], C=best_p['C'],
degree=best_p['degree'], gamma=best_p['gamma'])
67         SVM.fit(X_train, y_train)
68
69         # predictions for train and test sets
70         y_pred = SVM.predict(X_test)
71         y_pred_train = SVM.predict(X_train)
72
73         # evaluate metric on test set
74         if s == 'accuracy':
75             test_per.append(accuracy_score(y_test, y_pred))
76             train_per.append(accuracy_score(y_train, y_pred_train))
77         elif s == 'f1':
78             test_per.append(f1_score(y_test, y_pred))
79             train_per.append(f1_score(y_train, y_pred_train))
80         elif s == 'roc_auc':
81             test_per.append(roc_auc_score(y_test, y_pred))
82             train_per.append(roc_auc_score(y_train, y_pred_train))
83         elif s == 'precision':
84             test_per.append(precision_score(y_test, y_pred))
85             train_per.append(precision_score(y_train, y_pred_train))
86         elif s == 'recall':
87             test_per.append(recall_score(y_test, y_pred))
88             train_per.append(recall_score(y_train, y_pred_train))
89
90     train_metrics.append(train_per)
91     test_metrics.append(test_per)
92
93     print('Trial {} done'.format(trial+1))
94

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95     # take mean of each metric across 5 trials
96     train_metrics = np.mean(np.array(train_metrics), axis=0)
97     test_metrics = np.mean(np.array(test_metrics), axis=0)
98
99     return train_metrics, test_metrics
```