

We have seen that we can fit an SVM with a non-linear kernel in order to perform classification using a non-linear decision boundary. We will now see that we can also obtain a non-linear decision boundary by performing logistic regression using non-linear transformations of the features.

- (a) Generate a data set with  $n = 500$  and  $p = 2$ , such that the observations belong to two classes with a quadratic decision boundary between them. For instance, you can do this as follows:

```
> x1 <- runif(500) - 0.5
> x2 <- runif(500) - 0.5
> y <- 1 * (x1^2 - x2^2 > 0)
```

- (b) Plot the observations, colored according to their class labels. Your plot should display  $X_1$  on the  $x$ -axis, and  $X_2$  on the  $y$ -axis.
- (c) Fit a logistic regression model to the data, using  $X_1$  and  $X_2$  as predictors.
- (d) Apply this model to the *training data* in order to obtain a predicted class label for each training observation. Plot the observations, colored according to the *predicted* class labels. The decision boundary should be linear.
- (e) Now fit a logistic regression model to the data using non-linear functions of  $X_1$  and  $X_2$  as predictors (e.g.  $X_1^2$ ,  $X_1 \times X_2$ ,  $\log(X_2)$ , and so forth).
- (f) Apply this model to the *training data* in order to obtain a predicted class label for each training observation. Plot the observations, colored according to the *predicted* class labels. The decision boundary should be obviously non-linear. If it is not, then repeat (a)-(e) until you come up with an example in which the predicted class labels are obviously non-linear.
- (g) Fit a support vector classifier to the data with  $X_1$  and  $X_2$  as predictors. Obtain a class prediction for each training observation. Plot the observations, colored according to the *predicted class labels*.
- (h) Fit a SVM using a non-linear kernel to the data. Obtain a class prediction for each training observation. Plot the observations, colored according to the *predicted class labels*.
- (i) Comment on your results.