

Question1:

Describe a situation or problem from your job, everyday life, current events, etc., for which a Classification model would be appropriate. List some (up to 5) predictors that you might use.

Answer:-

Problem: - Reaching Work on time

Predictors:-

1. Start time
2. Traffic in 101.
3. School traffic.
4. Elevator wait time
5. Speed

Question2.1:-

Answer:- C is 20

How:- Sum of squared coefficients should be equal to 1. Some times $1 - FUV$ (fraction of unexplained variance)

My program gave R^2 as .88 for $C = 20$. Also .68 as fraction of the model's predictions match the actual classification.

Additionally I have set the Scaled as FALSE. Since the Coefficient of V_{10} is too high when it is scale

See below the code and results

```
# Support Vector Machine - question 2.1
# getting the base program ready
# include libraries
library(e1071)
library(kernlab)
library(kknn)
# Read the source using read.table function
data <- read.table(
  "https://d37d3yu3ytnwxt.cloudfront.net/assets/courseware/v1/39b78ff5c5c28981f009b54831d81649/asset-v1:GTx+ISYE6501x+2T2017+type@asset+block/cr
  ")

# setting up data for KSVM (X and Y values)
x <- as.matrix(data[,1:10])
y <- as.factor(data[,11])
z <- data[,2:3]
# call ksvm. Vanilladot is a simple linear kernel.
model <- ksvm(x,y,type="C-svc",kernel="vanilladot",C=20,scaled=FALSE)
print(model)
# calculate a1.am
a <- colSums(data[model@SVindex,1:10] * model@coef[[1]])
print ("Printing A")
print (a)
# calculate a0
a0 <- sum(a*data[,1:10])
print ("Printing A0")
print(a0)
# see what the model predicts
pred <- predict(model,data[,1:10])
print("printing predition")
print(pred)
print("printing Sum of Square")
# calculate sum of squares
ss <- sum(a^2)
print (ss)
# see what fraction of the model's predictions match the actual classification
s <- sum(pred == data[,11]) / nrow(data)
print("printing fraction")
print(s)
```

Linear (vanilla) kernel function.

Number of Support Vectors : 189

Objective Function Value : -806.9812

Training error : 0.311927

[1] "Printing A"

| V1 | V2 | V3 | V4 | V5 |
|--------------|--------------|---------------|---------------|---------------|
| 0.0374385047 | 0.0467830465 | -0.0123965906 | 0.0734026630 | 0.9028736845 |
| V6 | V7 | V8 | V9 | V10 |
| 0.0901740447 | 0.1010230252 | 0.1866312593 | -0.0003248516 | -0.0004888383 |

[1] "Printing A0"

[1] 2.696421

[1] "printing prediction"

```
[1] 1 1 0 1 0 1 0 0 1 1 0 1 1 0 1 1 1 0 1 1 0 1 1 1 0 1 1 1 0 1 1 1 0 0 1 1
[38] 0 0 1 1 1 1 1 1 1 1 1 0 0 0 0 0 0 1 0 0 1 0 1 1 1 0 0 1 0 1 0 0 0 0 1 1 0
[75] 0 0 0 0 0 1 1 1 0 1 1 1 1 1 1 0 0 0 0 0 0 1 1 0 0 1 1 1 1 1 0 1 0 0 1 0 1
[112] 1 0 1 0 1 1 1 1 1 1 1 0 1 0 1 0 0 1 1 1 1 0 0 1 1 1 0 1 0 0 1 0 1 1 1 1
[149] 0 1 1 1 1 1 0 0 1 0 0 0 1 0 0 1 0 0 1 1 1 0 0 0 0 0 1 0 1 0 1 0 1 1 1 0 1
[186] 0 1 1 1 1 1 1 1 0 1 0 1 0 0 0 1 1 1 1 0 1 1 1 1 1 0 1 0 1 1 0 0 1 0 0 0 0
[223] 0 0 1 1 0 0 0 0 0 1 1 0 1 1 0 0 1 1 1 1 1 0 0 0 0 0 0 0 0 0 0 1 1 0 1 0 0 0 1
[260] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 1 0 0 0 0 1 0 0 0
[297] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 1 0
[334] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0
[371] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[408] 0 0 1 0 1 0 0 0 0 1 0 0 1 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0
[445] 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 1 0 0 0 1 0 0 0 0 0 0 0 0 0 1 0 1 1 1 0 0 0
[482] 1 1 0 0 1 1 0 0 1 0 1 1 1 0 1 0 1 1 1 1 1 0 0 1 1 1 1 0 1 1 1 0 1 1 1 0 1 1 1
[519] 1 1 0 1 1 1 1 1 0 1 1 1 0 0 1 0 0 0 1 0 1 0 1 1 0 1 1 0 1 0 0 1 1 0 1 0 0 1
[556] 1 0 1 1 1 0 0 1 1 0 1 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[593] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0
[630] 0 0 0 0 0 1 1 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
```

Levels: 0 1

[1] "printing Sum of Square"

[1] 0.8774814

[1] "printing fraction"

[1] 0.6880734

(Showing notes – a sample of my way of figuring out the answer. Just in case my C is wrong)

First attempt (getting the base program ready – setting up matrix and figure out errors)


```
[1] "'model'"
Support Vector Machine object of class "ksvm"

SV type: C-svc (classification)
parameter : cost C = 100

Linear (vanilla) kernel function.

Number of Support Vectors : 189

Objective Function Value : -17887.92
Training error : 0.136086
> |
```

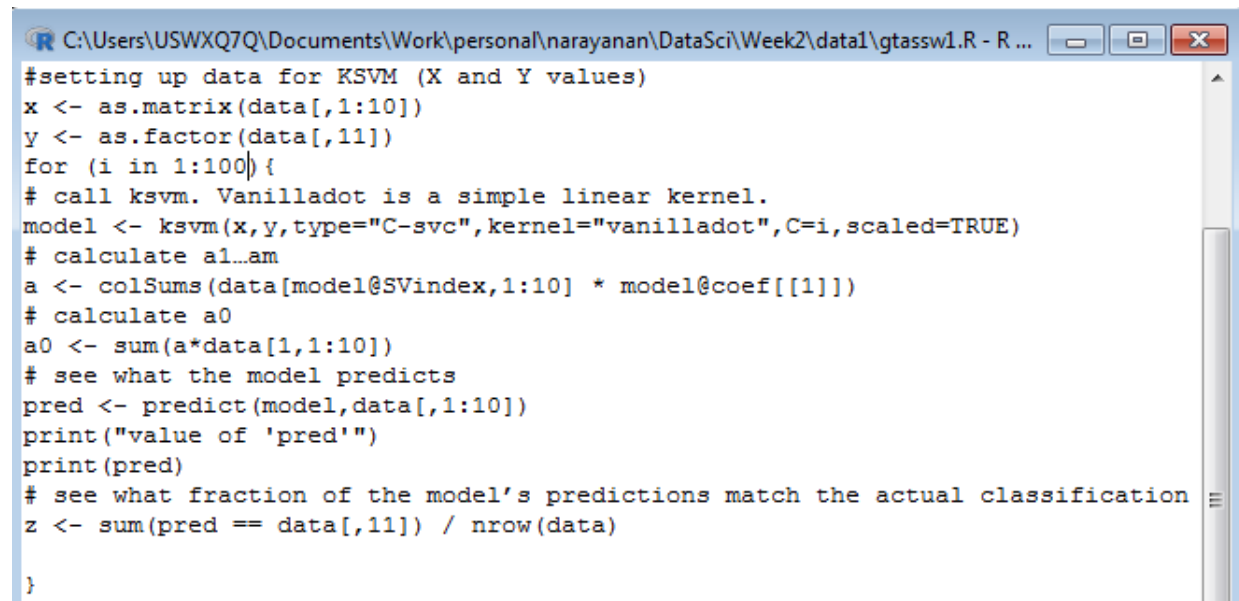
Question2.1

Figuring out the C:-

Tried a loop for various values of C to see the impact on the predictor. No luck. No variations.

Tried a highest value 10,000 and lowest value 5.

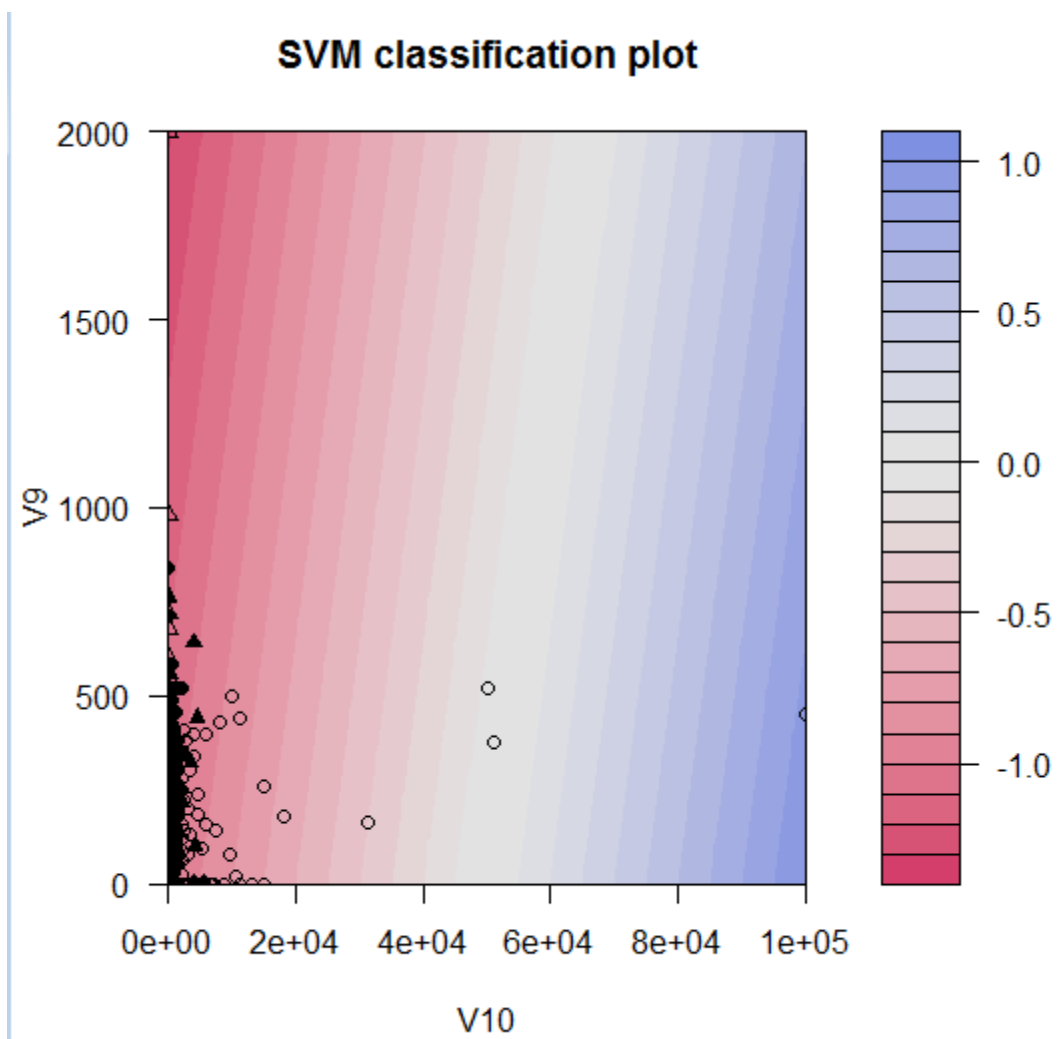
Here is one of the sample program for various attempts

A screenshot of an R console window. The title bar shows the file path: C:\Users\USWXQ7Q\Documents\Work\personal\narayanan\DataSci\Week2\data1\gtassw1.R - R ... The console contains the following R code:

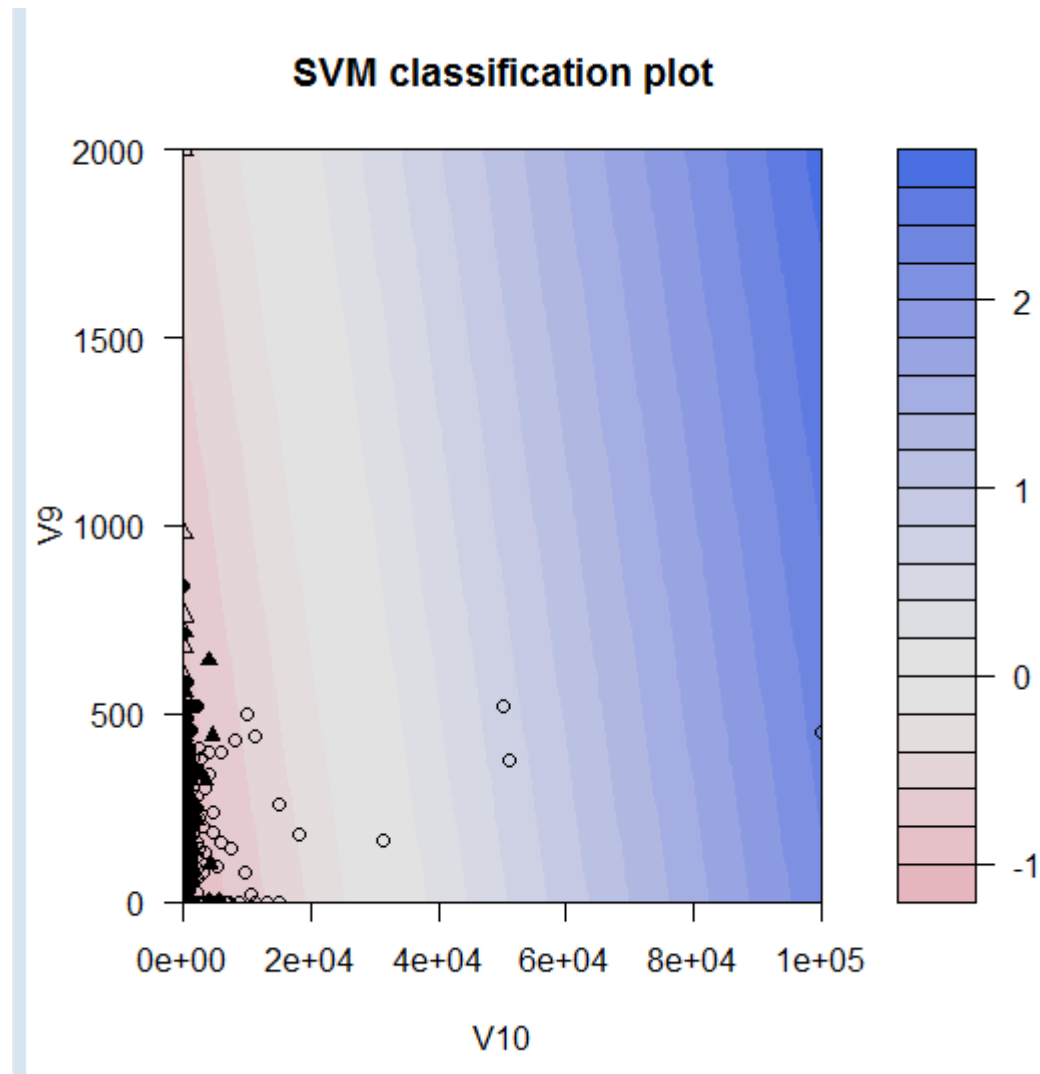
```
#setting up data for KSVM (X and Y values)
x <- as.matrix(data[,1:10])
y <- as.factor(data[,11])
for (i in 1:100){
  # call ksvm. Vanilladot is a simple linear kernel.
  model <- ksvm(x,y,type="C-svc",kernel="vanilladot",C=i,scaled=TRUE)
  # calculate a1...am
  a <- colSums(data[model@SVindex,1:10] * model@coef[[1]])
  # calculate a0
  a0 <- sum(a*data[1,1:10])
  # see what the model predicts
  pred <- predict(model,data[,1:10])
  print("value of 'pred'")
  print(pred)
  # see what fraction of the model's predictions match the actual classification
  z <- sum(pred == data[,11]) / nrow(data)
}
```

Values of C=5 and C=10,000

C=5

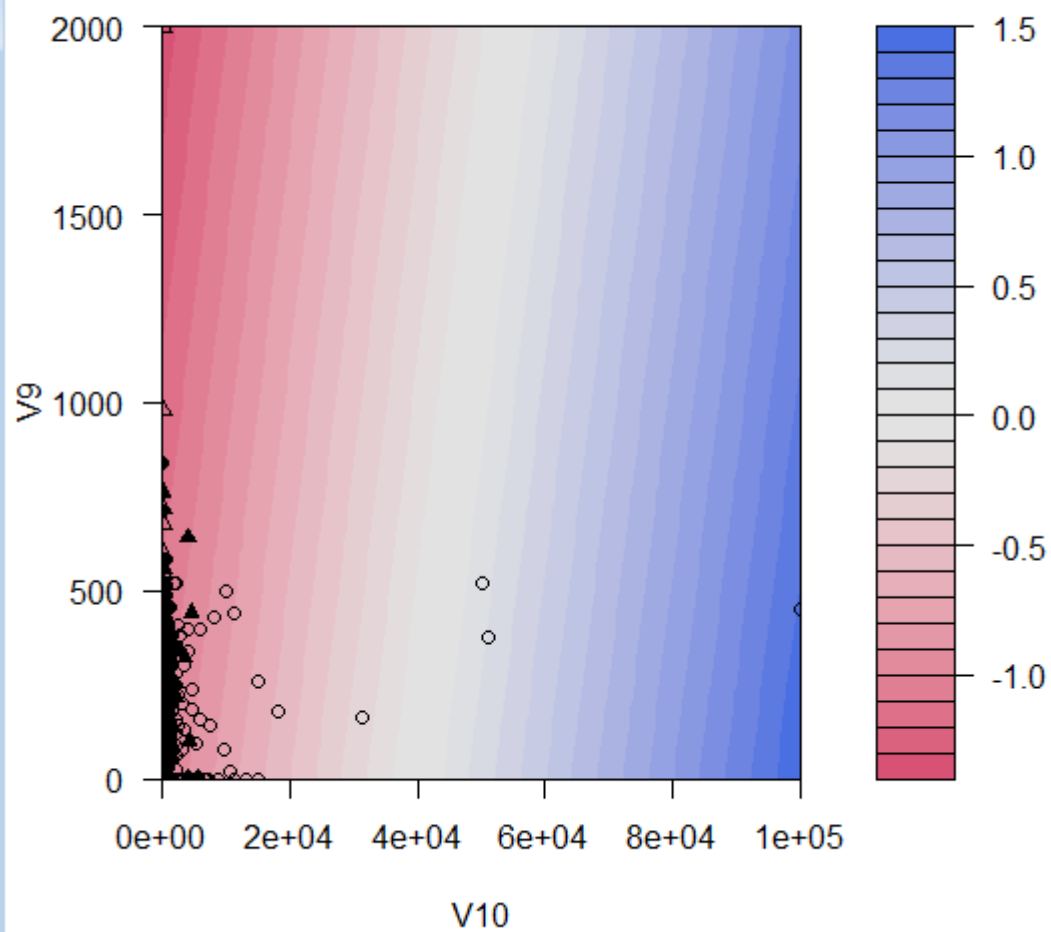


C=10,000

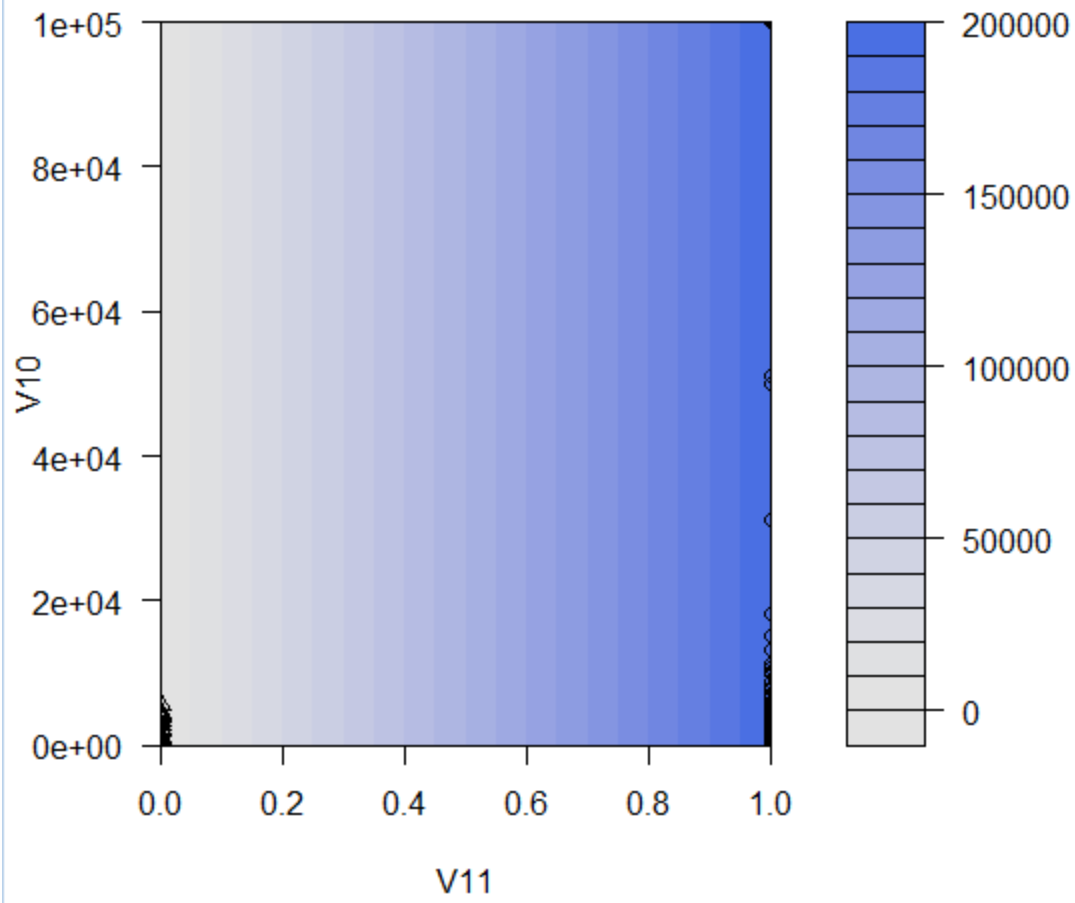


Quick reference of how C=100 looks. C=5 is much better

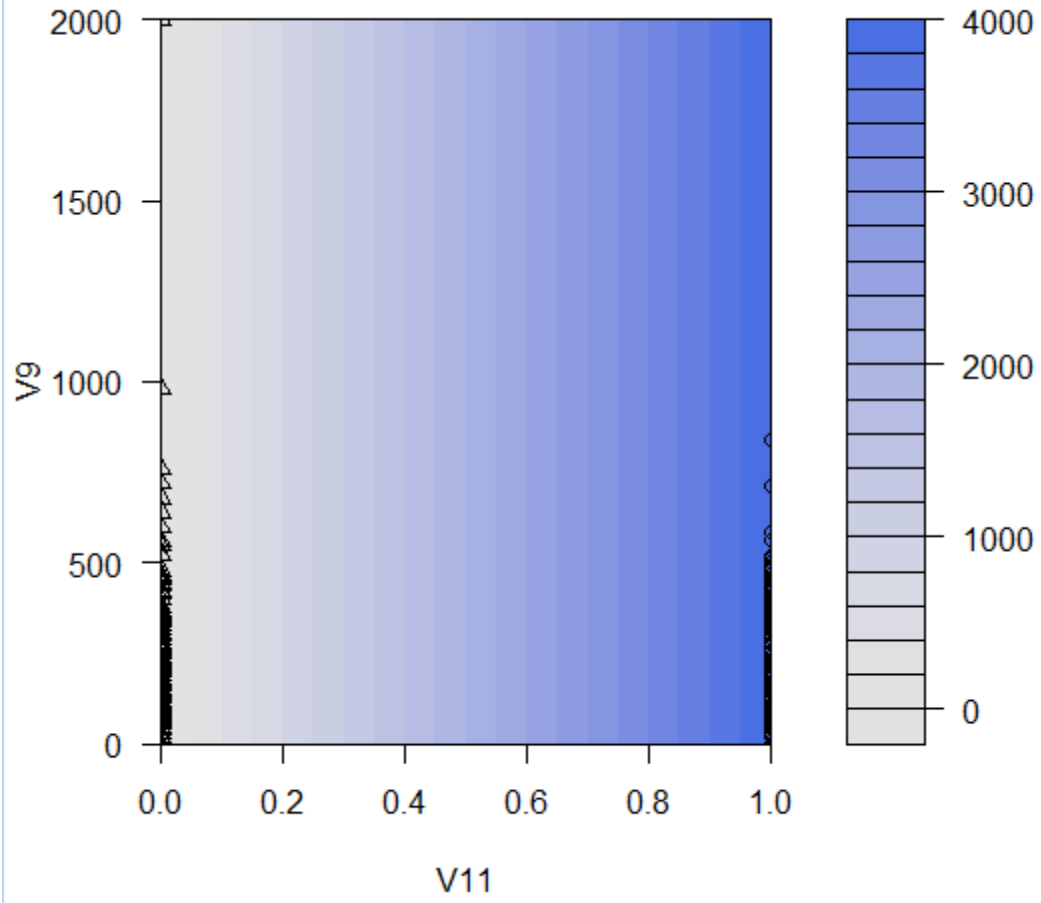
SVM classification plot

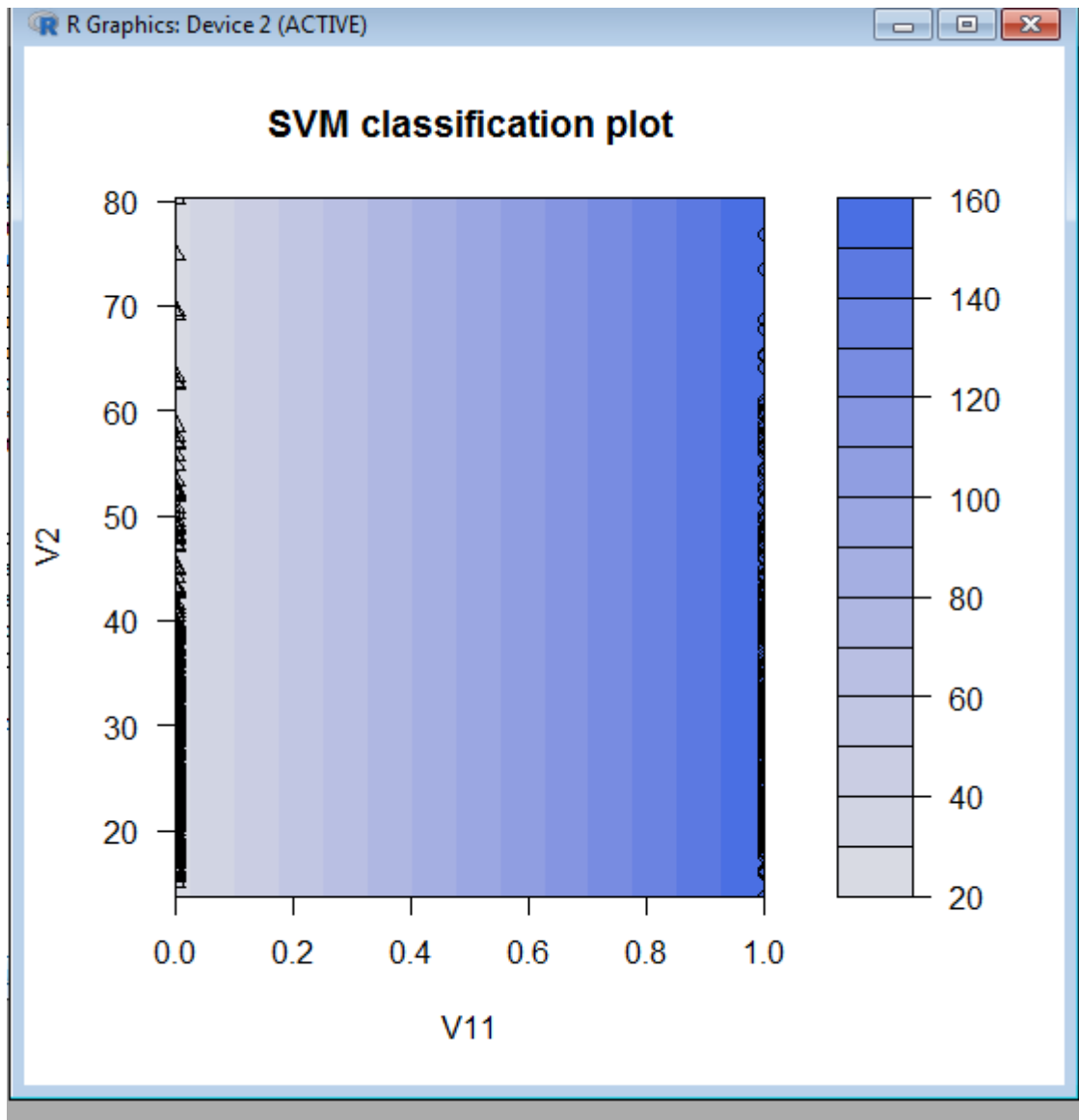


SVM classification plot



SVM classification plot





Assignment 2.2

KNN:- suggested Value 5.

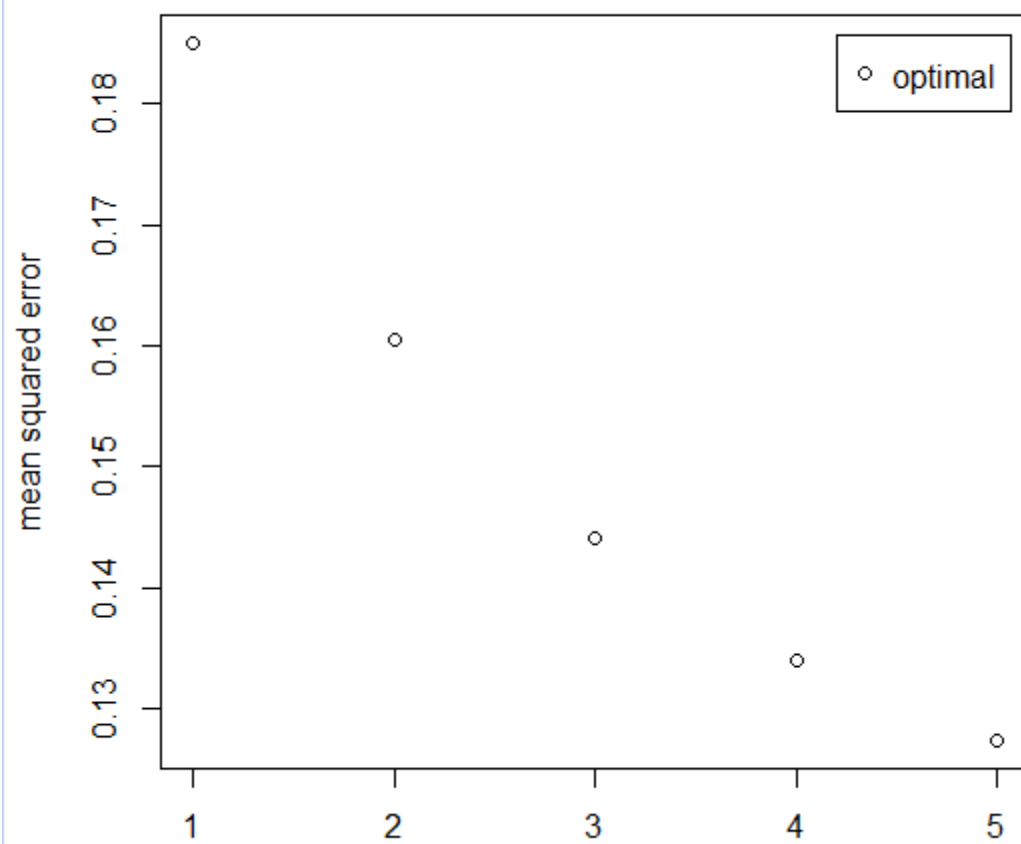
Currently I ran for various values and picked K=5

See the details for K=5

Accuracy and lowest MSE(Mean squared error) will be key to determine Kmax.

All data will be used together

```
C:\Users\USWXQ7Q\Documents\Work\personal\narayanan\DataSci\Week2\data1\gtassw21.R - R...
# KNN - question 2.2
# getting the base program ready
#include libraries
library(e1071)
library(kernlab)
library(kknn)
# Read the source using read.table function
data <- read.table(
  "https://d37djvu3ytnwxt.cloudfront.net/assets/courseware/v1/39b78ff5c5c26
|
#build Model(at present all data is together)
model <- train.kknn(V11 ~ .,data = data[,-11], kmax = 5,scale=TRUE)
print(model)
# Predictions
prediction <- predict(model, data[, -11])
print(prediction)
CM <- table(data[, 11], prediction)
print(CM)
#accuracy
accuracy <- (sum(diag(CM)))/sum(CM)
print(accuracy)
plot(model)
```



Data print

```
> source("gtassw21.R")
```

```
Call:
```

```
train.kknn(formula = V11 ~ ., data = data, kmax = 5, scale = TRUE)
```

```
Type of response variable: continuous
```

```
minimal mean absolute error: 0.1850153
```

```
Minimal mean squared error: 0.1274106
```

```
Best kernel: optimal
```

```
Best k: 5
```

```
[1] 0.91676864 1.00000000 0.71491675 0.84353494 0.91676864 0.58386169
[7] 1.00000000 0.91676864 0.76030358 0.47522034 0.47522034 0.58386169
[13] 0.91676864 0.47522034 0.97459000 1.00000000 1.00000000 0.74032675
[19] 0.76030358 0.84353494 1.00000000 0.73489359 0.91676864 1.00000000
[25] 0.81812494 0.97459000 1.00000000 1.00000000 1.00000000 1.00000000
[31] 0.74032675 1.00000000 1.00000000 0.91676864 1.00000000 1.00000000
[37] 1.00000000 1.00000000 0.97459000 1.00000000 1.00000000 1.00000000
[43] 0.97459000 1.00000000 1.00000000 1.00000000 1.00000000 1.00000000
[49] 0.47522034 0.47522034 0.63168540 0.76030358 0.97459000 0.47522034
[55] 0.97459000 0.73489359 0.76030358 0.65709540 0.47522034 1.00000000
[61] 1.00000000 1.00000000 0.50063034 1.00000000 0.74032675 1.00000000
[67] 1.00000000 1.00000000 1.00000000 0.74032675 0.23969642 0.28508325
[73] 0.41613831 0.00000000 0.52477966 0.23969642 0.23969642 0.52477966
[79] 0.26510641 0.44154831 0.26510641 0.02541000 0.44154831 0.49936966
[85] 0.49936966 0.15646506 0.36831460 0.26510641 0.23969642 0.26510641
[91] 0.41613831 0.36831460 0.08323136 0.28508325 0.18187506 0.18187506
[97] 0.10864135 0.36831460 0.52477966 0.52477966 0.52477966 0.41613831
[103] 0.52477966 0.36831460 0.41613831 0.52477966 0.26510641 0.41613831
[109] 0.26510641 0.44154831 0.26510641 0.52477966 1.00000000 0.74032675
[115] 1.00000000 1.00000000 0.84353494 1.00000000 0.84353494 1.00000000
[121] 0.84353494 1.00000000 0.84353494 1.00000000 0.81812494 1.00000000
[127] 0.76030358 1.00000000 1.00000000 1.00000000 0.65709540 1.00000000
[133] 1.00000000 1.00000000 1.00000000 0.97459000 1.00000000 1.00000000
[139] 1.00000000 1.00000000 1.00000000 0.84353494 1.00000000 1.00000000
[145] 1.00000000 1.00000000 1.00000000 1.00000000 0.84353494 0.74032675
[151] 1.00000000 1.00000000 1.00000000 1.00000000 1.00000000 1.00000000
[157] 1.00000000 0.91676864 0.84353494 1.00000000 0.97459000 0.58386169
[163] 0.50063034 0.74032675 0.47522034 0.55845169 0.89135865 0.84353494
```



```

[637] 0.00000000 0.00000000 0.15646506 0.15646506 0.23969642 0.00000000
[643] 0.00000000 0.00000000 0.00000000 0.00000000 0.00000000 0.00000000
[649] 0.25967325 0.00000000 0.00000000 0.00000000 0.02541000 0.00000000
prediction
0 0.0254099991601482 0.0832313551821549 0.108641354342303
0 236 13 10 5
1 0 0 0 0
prediction
0.156465060461443 0.181875059621592 0.239696415643598 0.259673248873949
0 16 5 8 15
1 0 0 0 0
prediction
0.2651064114803747 0.285083248034097 0.342904604056104 0.368314603216252
0 10 4 1 6
1 0 0 0 0
prediction
0.416138309335393 0.441548308495541 0.475220336322304 0.499369664517548
0 7 6 0 2
1 0 0 18 0
prediction
0.500630335482452 0.524779663677696 0.558451691504459 0.583861690664607
0 0 14 0 0
1 3 0 5 8
prediction
0.631685396783748 0.657095395943896 0.714916751965903 0.734893585196253
0 0 0 0 0
1 3 8 3 3
prediction
0.740326751126051 0.760303584356402 0.818124940378408 0.843534939538557
0 0 0 0 0
1 18 14 7 22
prediction
0.891358645657697 0.916768644817845 0.974590000839852 1
0 0 0 0 0
1 4 20 19 141

```

Accuracy

[1] 0.3608563

Question 3:-

KNN

Determining best KNN before cross validation

Best KNN = 20. As KNN increased success rate increased. See below the program and evidence

```
# KNN - question 2.2
# getting the base program ready
#include libraries
library(e1071)
library(kernlab)
library(kknn)
# Read the source using read.table function
data <- read.table("https://d37djvu3ytnwxt.cloudfront.net/assets/courseware/v1/39b78ff5c5c28981f009b54831d81649/asset-v1:GTx+
gc <- data[,11]
gc.subset <- data[,-11]
t1 <- 1:450
t2<- 451:553
t3 <- 534:654
train <- data[t1,]
validate <- data[t2,]
test <- data[t3,]
train.gc <- train[,-11]
validate.gc <- validate[,-11]
test.gc <- test[,-11]

train.def <- train[,11]
validate.def <- validate[,11]
test.def <- test[,11]

library(class)
#build Model
#start to train
knn.1 <- knn(train.gc, test.gc, train.def, k=1)
knn.5 <- knn(train.gc, test.gc, train.def, k=5)
knn.20 <- knn(train.gc, test.gc, train.def, k=20)

#calculate proportion of correct classification
v01 <- 100 * sum(test.def == knn.1)/100 # For knn = 1
print ("for KNN=1")
print (v01)

v05 <- 100 * sum(test.def == knn.5)/100 # For knn = 5
print ("for KNN=5")
print (v05)

v05 <- 100 * sum(test.def == knn.5)/100 # For knn = 5
print ("for KNN=5")
print (v05)

v20 <- 100 * sum(test.def == knn.20)/100 # For knn = 20
print ("for KNN=20")
print (v20)

#success rate
table(knn.1 ,test.def)
table(knn.5 ,test.def)
table(knn.20 ,test.def)
```

Here is the success rate

```

> source("gtassw31.R")
[1] "for KNN=1"
[1] 73
[1] "for KNN=5"
[1] 78
[1] "for KNN=20"
[1] 76
> table(knn.1 ,test.def)
      test.def
knn.1  0  1
      0 53 20
      1 28 20
> table(knn.5 ,test.def)
      test.def
knn.5  0  1
      0 57 19
      1 24 21
> table(knn.20 ,test.def)
      test.def
knn.20  0  1
        0 51 15
        1 30 25

```

Program for cross validation

```
# Matrix to store predictions
p.cv <- matrix(NA, n.train, length(klist))
# Prepare the folds
s <- split(sample(n.train), rep(1:nfolds, length=n.train))
# Cross-validation
for (i in seq(nfolds)) {
  p.cv[s[[i]],] <- knn(klist, train.gc[-s[[i]],, drop=FALSE], train.def[-s[[i]], drop=FALSE], train.gc[s[[i]],, drop=FALSE])
}
```