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1 import numpy as np
2 from numpy import linalg
3 import cvxopt
4 import cvxopt.solvers
5 import sys
6 import pandas as pd
7 cvxopt.solvers.options['show_progress'] = False
8
9 # Reads the data from CSV files, converts it into Dataframe and returns x and y
  dataframes
10 def getDataframe(filePath):
11     dataframe = pd.read_csv(filePath)
12     y = dataframe['y']
13     x = dataframe.drop('y', axis=1)
14     y = y*2 -1.0
15     return x.to_numpy(), y.to_numpy()
16
17 def compute_accuracy(predicted_y, y):
18     acc = 100.0
19     acc = np.sum(predicted_y == y)/predicted_y.shape[0]
20     return acc
21
22 def gaussian_kernel_point(x, y, sigma=5.0):
23     return np.exp(-linalg.norm(x-y)**2 / (2 * (sigma ** 2)))
24
25 def linear_kernel(X, Y=None):
26     Y = X if Y is None else Y
27     m = X.shape[0]
28     n = Y.shape[0]
29     assert X.shape[1] == Y.shape[1]
30     kernel_matrix = np.zeros((m, n))
31     #=====#
32     # STRART YOUR CODE HERE #
33     #=====#
34     for i in range(m):
35         for j in range(n):
36             kernel_matrix[i,j] = np.dot(X[i], Y[j])
37     #=====#
38     # END YOUR CODE HERE #
39     #=====#
40     return kernel_matrix
41
42 def polynomial_kernel(X, Y=None, degree=3):
43     Y = X if Y is None else Y
44     m = X.shape[0]
45     n = Y.shape[0]
46     assert X.shape[1] == Y.shape[1]
47     kernel_matrix = np.zeros((m, n))
48     #=====#
49     # STRART YOUR CODE HERE #
50     #=====#
51     for i in range(m):
52         for j in range(n):
53             kernel_matrix[i,j] = (1+np.dot(X[i],Y[j])) ** degree
54     #=====#
55     # END YOUR CODE HERE #
56     #=====#
57     return kernel_matrix
58
59 def gaussian_kernel(X, Y=None, sigma=5.0):

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60     Y = X if Y is None else Y
61     m = X.shape[0]
62     n = Y.shape[0]
63     assert X.shape[1] == Y.shape[1]
64     kernel_matrix = np.zeros((m, n))
65     #=====#
66     # STRART YOUR CODE HERE #
67     #=====#
68     for i in range(m):
69         for j in range(n):
70             kernel_matrix[i,j] = np.exp((-np.linalg.norm(X[i]-Y[j])**2)/ (2*
(sigma**2)))
71     #=====#
72     #   END YOUR CODE HERE   #
73     #=====#
74     return kernel_matrix
75
76
77 # Bonus question: vectorized implementation of Gaussian kernel
78 # If you decide to do the bonus question, comment the gaussian_kernel function above,
79 # then implement and uncomment this one.
80 # def gaussian_kernel(X, Y=None, sigma=5.0):
81 #     return
82
83 class SVM(object):
84     def __init__(self):
85         self.train_x = pd.DataFrame()
86         self.train_y = pd.DataFrame()
87         self.test_x = pd.DataFrame()
88         self.test_y = pd.DataFrame()
89         self.kernel_name = None
90         self.kernel = None
91
92     def load_data(self, train_file, test_file):
93         self.train_x, self.train_y = getDataframe(train_file)
94         self.test_x, self.test_y = getDataframe(test_file)
95
96
97     def train(self, kernel_name='linear_kernel', C=None):
98         self.kernel_name = kernel_name
99         if(kernel_name == 'linear_kernel'):
100             self.kernel = linear_kernel
101         elif(kernel_name == 'polynomial_kernel'):
102             self.kernel = polynomial_kernel
103         elif(kernel_name == 'gaussian_kernel'):
104             self.kernel = gaussian_kernel
105         else:
106             raise ValueError("kernel not recognized")
107
108         self.C = C
109         if self.C is not None:
110             self.C = float(self.C)
111
112         self.fit(self.train_x, self.train_y)
113
114     # predict labels for test dataset
115     def predict(self, X):
116         if self.w is not None: ## linear case
117             n = X.shape[0]
118             predicted_y = np.zeros(n)

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119         #=====#
120         # STRART YOUR CODE HERE #
121         #=====#
122         predicted_y = np.dot(self.w, np.transpose(X)) + self.b
123         #=====#
124         # END YOUR CODE HERE #
125         #=====#
126         return predicted_y
127
128     else: ## non-linear case
129         n = X.shape[0]
130         predicted_y = np.zeros(n)
131         #=====#
132         # STRART YOUR CODE HERE #
133         #=====#
134         kernel_result = self.kernel(X, self.sv)
135         for i in range(n):
136             for j in range(self.sv.shape[0]):
137                 predicted_y[i] += self.a[j]*self.sv_y[j]*kernel_result[i,j]
138             #=====#
139             # END YOUR CODE HERE #
140             #=====#
141         return predicted_y
142
143     #=====#
144     # Please DON'T change any code below this line! #
145     #=====#
146     def fit(self, X, y):
147         n_samples, n_features = X.shape
148         # Kernel matrix
149         K = self.kernel(X)
150
151         # dealing with dual form quadratic optimization
152         P = cvxopt.matrix(np.outer(y,y) * K)
153         q = cvxopt.matrix(np.ones(n_samples) * -1)
154         A = cvxopt.matrix(y, (1,n_samples), 'd')
155         b = cvxopt.matrix(0.0)
156
157         if self.C is None:
158             G = cvxopt.matrix(np.diag(np.ones(n_samples) * -1))
159             h = cvxopt.matrix(np.zeros(n_samples))
160         else:
161             tmp1 = np.diag(np.ones(n_samples) * -1)
162             tmp2 = np.identity(n_samples)
163             G = cvxopt.matrix(np.vstack((tmp1, tmp2)))
164             tmp1 = np.zeros(n_samples)
165             tmp2 = np.ones(n_samples) * self.C
166             h = cvxopt.matrix(np.hstack((tmp1, tmp2)))
167
168         # solve QP problem
169         solution = cvxopt.solvers.qp(P, q, G, h, A, b)
170         # Lagrange multipliers
171         a = np.ravel(solution['x'])
172
173         # Support vectors have non zero lagrange multipliers
174         sv = a > 1e-5
175         ind = np.arange(len(a))[sv]
176         self.a = a[sv]
177         self.sv = X[sv]
178         self.sv_y = y[sv]

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179
180     print("%d support vectors out of %d points" % (len(self.a), n_samples))
181
182     # Intercept via average calculating b over support vectors
183     self.b = 0
184     for n in range(len(self.a)):
185         self.b += self.sv_y[n]
186         self.b -= np.sum(self.a * self.sv_y * K[ind[n],sv])
187     self.b /= len(self.a)
188
189     # Weight vector
190     if self.kernel_name == 'linear_kernel':
191         self.w = np.zeros(n_features)
192         for n in range(len(self.a)):
193             self.w += self.a[n] * self.sv_y[n] * self.sv[n]
194     else:
195         self.w = None
196
197
198     def test(self):
199         accuracy = self.classify(self.test_x, self.test_y)
200         return accuracy
201
202     def classify(self, X, y):
203         predicted_y = np.sign(self.predict(X))
204         accuracy = compute_accuracy(predicted_y, y)
205         return accuracy
```