In [164]:
```
import pandas as pd
import numpy as np
from sklearn.linear_model import Ridge
from sklearn.utils import resample
```

In [165]:
```
df = np.loadtxt('hw2_lssvm_all.dat')
```

In [166]:
```
dftrain = df[0:400]
dftest = df[400:]
```

In [167]:
```
Lambda = [0.05, 0.5, 5, 50, 500]
```

In [ ]:
```

```

In [168]:
```
Ein = []
Eout = []
for l in Lambda:
    clf = Ridge(alpha=l)
    clf.fit(dftrain[:,0:-1], dftrain[:,-1])
    y_pred_in = (clf.predict(dftrain[:,0:-1])>0)*2-1
    y_pred_out = (clf.predict(dftest[:,0:-1])>0)*2-1
    Ein = Ein + [sum(y_pred_in != dftrain[:,-1])/len(y_pred_in)]
    Eout = Eout + [sum(y_pred_out != dftest[:,-1])/len(y_pred_out)]
```

In [169]:
```
Ein
```

Out[169]:
```
[0.3175, 0.3175, 0.3175, 0.32, 0.3225]
```

In [170]:
```
Eout
```

Out[170]:
```
[0.36, 0.36, 0.36, 0.37, 0.37]
```

With λ increases, Ein and Eout increase.

In [171]:
```
Ein = []
Eout = []
for l in Lambda:
    y_bag_out = np.zeros(100)
    y_bag_in = np.zeros(400)
    for t in range(250):
        df_bs = resample(dftrain,n_samples=400,random_state=t)
        clf = Ridge(alpha=l)
        clf.fit(df_bs[:,0:-1], df_bs[:,-1])
        y_bag_out = y_bag_out + (( clf.predict(dftest[:,0:-1]) > 0 )*2-1)
        y_bag_in = y_bag_in +   (( clf.predict(dftrain[:,0:-1]) > 0 )*2-1)



    Ein = Ein + [sum( ((y_bag_in>0)*2-1) != dftrain[:,-1] ) / len(y_bag_in)]
    Eout = Eout + [sum( ((y_bag_out>0)*2-1) != dftest[:,-1] )/ len(y_bag_out)]
```

In [172]:
```
Ein
```

Out[172]:
```
[0.3175, 0.3175, 0.3175, 0.3175, 0.3225]
```

In [173]:
```
Eout
```

Out[173]:
```
[0.36, 0.36, 0.36, 0.36, 0.37]
```

With λ increases, Ein and Eout increase. And there is no improvement after using bootstrpping.

In [ ]:

In [ ]:

In [ ]: