**Assignment 12 svm**

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## **1. implement a linear SVM. What is the accuracy of your SVM for year 2?**

56.92%

## **2. compute the confusion matrix for year 2**

TP: 0

FP: 21

FN: 0

TN: 31

## **3. what is true positive rate and true negative rate for year 2?**

TPR: 1.0

TNR: 0.0

## **4. implement a Gaussian SVM and compute its accuracy for year 2? Is it better than linear SVM (use default values for parameters)**

56.92%, it is equal to the accuracy of linear

## **5. implement polynomial SVM for degree 2 and compute its accuracy? Is it better than linear SVM?**

56.92%, it is equal to the accuracy of linear

## **6. implement a trading strategy based on your labels (from linear SVM) for year 2 and compare the performance with the ”buy-and-hold” strategy. Which strategy results in a larger amount at the end of the year?**

Because the second year is a big drop compared to the first year,it is impossible to hold for a long time.

Therefore, the strategies we can take are simple, all short-term actions. Buy when it falls compared to the previous day,

and sell when it rises compared to the previous day,so as to maximize the benefits.

Compared to buy-and-hold, my strategy will result in a larger amount at the end of the year.