

## Homework 4 (Part 2)

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### Question 1: Download and Describe your choice of a real data set DS

#### Step 1: Describe the original classification task for DS:

It's a Vicon motion capture camera system that used to record users performing 5 hand postures with markers attached to a left-handed glove.

The original data has 78096 cases, each cases has  $(x_0, y_0, z_0)$  to  $(x_{10}, y_{10}, z_{10})$  features. The features indicate different local coordinate system for the hand, and we use these coordinates to determine the posture that users perform.

The original data has 5 classes, 1= Fist (with thumb out), 2=Stop (hand flat), 3=Point1(point with pointer finger), 4=Point2(point with pointer and middle fingers), 5=Grab (fingers curled as if to grab), this is the 5 different postures that the users perform. The features are continuous.

#### Step 2: Describe precisely the reduced data set RDS

I choose class 2, 3, 5 be my three classes. 2=Stop (hand flat), 3=Point1(point with pointer finger), 5=Grab (fingers curled as if to grab), because they have less missing values, and each classes has 2000 cases, so this data has 6000 cases.

I keep  $(x_0, y_0, z_0)$  to  $(x_7, y_7, z_7)$  features per cases, and drop  $(x_8, y_8, z_8)$ ,  $(x_9, y_9, z_9)$ ,  $(x_{10}, y_{10}, z_{10})$ . I eliminate them because they don't have any numbers in class 3, all of them are missing value.

#### For continuous features kept in RDS: compute and display their mean and standard deviation within each class

each features' mean for class2:

52.18828 89.07367 -25.5622 54.27612 93.20038 -21.3277 52.32106 95.85241  
-16.4069 50.28302 97.28839 -15.2335 47.21729 102.1962 -10.2448 48.64125  
102.126 -11.4306 46.40612 102.1915 -11.4314 48.09056 100.0245 -14.1801

each features' standard deviation for class2:

35.60378 44.68207 40.1539 32.28403 45.83463 41.76554 31.74243 44.72356  
41.30227 32.15475 45.43506 40.95418 32.55068 43.47915 39.11485 32.98501  
44.54888 39.4683 32.90911 42.99767 39.31332 34.40838 44.6469 41.04382

each features' mean for class3:

59.85398 87.58127 -24.0744 64.52046 84.98173 -24.017 62.8638 77.1262  
-29.0766 59.34622 72.88789 -32.027 56.70791 67.83633 -34.5118 53.13304

66.39769 -34.7836 49.43289 64.20236 -35.9666 17.69113 77.86752 -20.4511

each features' standard deviation for class3:

34.348 36.75472 25.36716 31.61421 40.03512 27.96902 35.79858 40.76816  
31.33143 37.13003 41.62995 32.92938 36.94817 41.7094 33.22743 37.85801  
41.79603 32.90039 38.74618 40.65076 31.9727 34.91182 32.10452 27.50974

each features' mean for class5:

41.80774 96.90318 -33.2649 27.26092 106.9172 -26.8532 22.33297 107.1237  
-23.2646 22.23996 106.3067 -20.9532 21.72038 106.2558 -21.0432 22.33347  
103.0138 -19.7606 23.16732 102.4325 -21.5186 27.38183 99.39649 -21.6192

each features' standard deviation for class5:

38.45318 41.02747 19.94227 38.1736 31.87687 21.01921 37.28126 29.87796  
20.98247 37.1407 28.48001 20.92449 36.15452 28.81004 21.03925 38.09436  
28.61621 21.11169 39.65073 29.07812 21.14757 42.14559 30.56257 21.37374

**Step3: Center and Rescale the whole RDS so that each feature will then have global mean = 0 and global stand. dev. =1**

Split each class into a training set and a test set, using the proportions 80% and 20%

the new sizes of the classes within TRAIN and within TEST

test_c2	400 obs. of 26 variables
test_c3	400 obs. of 26 variables
test_c5	400 obs. of 26 variables
train_c2	1600 obs. of 26 variables
train_c3	1600 obs. of 26 variables
train_c5	1600 obs. of 26 variables

the sizes of TRAIN and TEST

TRAIN	4800 obs. of 26 variables
TEST	1200 obs. of 26 variables

Because the performance is too perfect, I add some new cases into the test set.

The new test for each class and the whole test set:

test_c2	562 obs. of 26 variables
test_c3	569 obs. of 26 variables
test_c5	553 obs. of 26 variables
TEST	1684 obs. of 26 variables

## Question 2: SVM classification by radial kernel

### Step1: optimize the parameters "cost" and "gamma"

select CL2 and CL3 for the classification CL2 vs CL3

Select a list of 4 values for the "cost" parameter and a list of 4 values for the parameter "gamma": cost=c(0.1, 1, 10, 100), gamma=c(0.1, 1, 10, 100) )

When the cost=10, gamma=0.1 we can get the best performance: error=0.0146875

Parameter tuning of 'svm':

- sampling method: 10-fold cross validation

- best parameters:

cost gamma

10 0.1

- best performance: 0.0146875

- Detailed performance results:

	cost	gamma	error	dispersion
1	0.1	0.1	0.0506250	0.009637528
2	1.0	0.1	0.0162500	0.007336174
3	10.0	0.1	0.0146875	0.006917482
4	100.0	0.1	0.0146875	0.006917482
5	0.1	1.0	0.5312500	0.016204530
6	1.0	1.0	0.2971875	0.040355678
7	10.0	1.0	0.2762500	0.035909560
8	100.0	1.0	0.2762500	0.035909560
9	0.1	10.0	0.5312500	0.016204530
10	1.0	10.0	0.4337500	0.038578248
11	10.0	10.0	0.4325000	0.038617605
12	100.0	10.0	0.4325000	0.038617605
13	0.1	100.0	0.5312500	0.016204530
14	1.0	100.0	0.4909375	0.041756414
15	10.0	100.0	0.4896875	0.041196567
16	100.0	100.0	0.4896875	0.041196567

### Step 2: Re-evaluation of tuning :

Pick another two classes CL2 vs CL5, with

cost=c(0.1, 1, 10, 100), gamma=c(0.1, 1, 10, 100) )

When the cost=1, gamma=0.1 we can get the best performance: error=0.0025

Parameter tuning of 'svm':

- sampling method: 10-fold cross validation

- best parameters:

cost gamma

1 0.1

- best performance: 0.0025

- Detailed performance results:

	cost	gamma	error	dispersion
1	0.1	0.1	0.0221875	0.009931405
2	1.0	0.1	0.0025000	0.001976424
3	10.0	0.1	0.0025000	0.001976424
4	100.0	0.1	0.0025000	0.001976424
5	0.1	1.0	0.5312500	0.016204530
6	1.0	1.0	0.3975000	0.079927810
7	10.0	1.0	0.3721875	0.077804202
8	100.0	1.0	0.3721875	0.077804202
9	0.1	10.0	0.5312500	0.016204530
10	1.0	10.0	0.5225000	0.017292922
11	10.0	10.0	0.5225000	0.017292922
12	100.0	10.0	0.5225000	0.017292922
13	0.1	100.0	0.5312500	0.016204530
14	1.0	100.0	0.5240625	0.016864065
15	10.0	100.0	0.5240625	0.016864065
16	100.0	100.0	0.5240625	0.016864065

Fix the gamma=0.1, cost= 10

**Question 3 : for the largest 3 classes CL1 CL2 CL3 , compute 3 SVMs**

Use the best parameters previously identified to train 3 svms :

SVM1 to classify CL2 vs (not CL2)

call:

```
svm(formula = TRAIN1$y ~ ., data = TRAIN1[3:26], kernel = "radial", gamma = 0.1, cost = 10, scale = FALSE)
```

Parameters:

SVM-Type: C-classification

SVM-Kernel: radial

cost: 10

Number of Support Vectors: 1703

( 828 875 )

Number of Classes: 2

Levels:

-2 2

the percentages of support vectors for SVM1

1703/4800=35.48%

Confusion matrices for the training set:

```
predict
real  -2  2
      -2 3200  0
      2   0 1600
```

Matrix in frequency of correct predictions within each class on training set:

	Real class: -2	Real class: 2
Predict class: -2	100%	0%
Predict class: 2	0%	100%

The correct prediction of PredTrain: 100%

Confusion matrices for the test set:

```
predict
real  -2  2
      -2 1079  43
      2   10 552
```

Matrix in frequency of correct predictions within each class on test set:

	Real class: -2	Real class: 2
Predict class: -2	96.17%	1.78%
Predict class: 2	3.83%	98.22%

The correct prediction of PredTest is 96.85%

The errors of estimation on PredTEST:

$$\sqrt{96.85\%(1 - 96.85\%)/1684} = 0.004$$

95% confidence interval:

$$96.85\% \pm 1.96 \times 0.004 = (96.07\%, 97.63\%)$$

The errors of estimation on class(-2):

$$\sqrt{96.17\%(1 - 96.17\%)/1122} = 0.006$$

95% confidence interval:

$$96.17\% \pm 1.96 \times 0.006 = (94.99\%, 97.35\%)$$

The errors of estimation on class(2):

$$\sqrt{98.22\%(1-98.22\%)/562} = 0.006$$

95% confidence interval:

$$98.22\% \pm 1.96 \times 0.006 = (97.04\%, 99.4\%)$$

### Interpretation:

The performance of SVM1 function with 'kernel = radial' and gamma=0.1, cost= 10 is good: the TRAIN set has 100% correct prediction and the 95% confidence interval for TEST set is (96.07%,97.63%).

Within each class, for both TRAIN and TEST set, the 95% confidence interval are on the right side of 95%.

So, the svm1 gives a very good performance for both TRAIN and TEST to determine if the posture that the users perform is 2=Stop (hand flat) or not.

SVM2 to classify CL3 vs (not CL3)

call:

```
svm(formula = TRAIN2$y ~ ., data = TRAIN2[3:26], kernel = "radial", gamma = 0.1, cost = 10, scale = FALSE)
```

Parameters:

SVM-Type: C-classification

SVM-Kernel: radial

cost: 10

Number of Support Vectors: 1502

( 653 849 )

Number of Classes: 2

Levels:

-3 3

the percentages of support vectors for SVM2

$$1502/4800=31.29\%$$

Confusion matrices for the training set:

```
predict
real  -3    3
-3 3200    0
3     0 1600
```

Matrix in frequency of correct predictions within each class on training set:

	Real class: -3	Real class: 3
Predict class: -3	100%	0%
Predict class: 3	0%	100%

The correct prediction of PredTrain: 100%

Confusion matrices for the test set:

```
predict
real  -3   3
      -3 1109   6
      3   14 555
```

Matrix in frequency of correct predictions within each class on test set:

	Real class: -3	Real class: 3
Predict class: -3	99.46%	2.46%
Predict class: 3	0.54%	97.54%

The correct prediction of PredTest is 98.81%

The errors of estimation on PredTEST:

$$\sqrt{98.81\%(1 - 98.81\%)/1684} = 0.003$$

95% confidence interval:

$$98.81\% \pm 1.96 \times 0.003 = (98.22\%, 99.4\%)$$

The errors of estimation on class(-3):

$$\sqrt{99.46\%(1 - 99.46\%)/1115} = 0.002$$

95% confidence interval:

$$99.46\% \pm 1.96 \times 0.002 = (99.07\%, 99.85\%)$$

The errors of estimation on class(3):

$$\sqrt{97.54\%(1 - 97.54\%)/569} = 0.006$$

95% confidence interval:

$$97.54\% \pm 1.96 \times 0.006 = (96.36\%, 98.72\%)$$

### Interpretation:

The performance of SVM2 function with 'kernel = radial' and gamma=0.1, cost= 10 is good: the TRAIN set has 100% correct prediction and the 95% confidence interval for TEST set is (98.22%,99.4%).

Within each class, for both TRAIN and TEST set, the 95% confidence interval are on the right side of 98%.

So, the svm2 gives a very good performance for both TRAIN and TEST to determine if the posture that the users perform is 3=Point1(point with pointer finger) or not.

SVM3 to classify CL5 vs (not CL5)

Call:

```
svm(formula = TRAIN3$y ~ ., data = TRAIN3[3:26], kernel = "radial", gamma = 0.1, cost = 10, scale = FALSE)
```

Parameters:

SVM-Type: C-classification

SVM-Kernel: radial

cost: 10

Number of Support Vectors: 1149

( 460 689 )

Number of Classes: 2

Levels:

-5 5

the percentages of support vectors for SVM3

1583/4800=32.98%

Confusion matrices for the training set:

```
predict
real  -5    5
      -5 3200    0
      5    0 1600
```

Matrix in frequency of correct predictions within each class on training set:

	Real class: -5	Real class: 5
Predict class: -5	100%	0%
Predict class: 5	0%	100%

The correct prediction of PredTrain: 100%

Confusion matrices for the test set:

```
predict
real  -5    5
      -5 1128    3
      5    26 527
```

Matrix in frequency of correct predictions within each class on test set:

	Real class: -5	Real class: 5
Predict class: -5	99.73%	4.7%
Predict class: 5	0.27%	95.3%

The correct prediction of PredTest is 98.28%

The errors of estimation on PredTEST:



$$\sqrt{98.28\%(1 - 98.28\%)/1684} = 0.003$$

95% confidence interval:

$$98.28\% \pm 1.96 \times 0.003 = (97.69\%, 98.87\%)$$

The errors of estimation on class(-5):

$$\sqrt{99.73\%(1 - 99.73\%)/1131} = 0.002$$

95% confidence interval:

$$99.73\% \pm 1.96 \times 0.002 = (99.34\%, 100\%)$$

The errors of estimation on class(5):

$$\sqrt{95.3\%(1 - 95.3\%)/553} = 0.009$$

95% confidence interval:

$$95.3\% \pm 1.96 \times 0.009 = (93.54\%, 97.06\%)$$

### Interpretation:

The performance of SVM3 function with 'kernel = radial' and gamma=0.1, cost= 10 is good: the TRAIN set has 100% correct prediction and the 95% confidence interval for TEST set is (97.69%,98.87%).

Within each class, for both TRAIN and TEST set, the 95% confidence interval are on the right side of 97%.

So, the svm3 gives a very good performance for both TRAIN and TEST to determine if the posture that the users perform is 5=Grab (fingers curled as if to grab) or not.

### Question 4 : for the largest 3 classes CL1 CL2 CL3 , combine the three SVMs to classify all cases

combined classification on all x in CL1 CL2 CL3 which belong to TRAIN

```
> tail(svm_train_pred)
train_pred1 train_pred2 train_pred3 svm1_re12 svm1_re13 svm1_re15 svm2_re12 svm2_re13 svm2_re15 svm3_re12 svm3_re13 svm3_re15 score2 score3 score5 sum pred.CL reliability true.CL
5995      -2      -3          5          0          0.5          0.5          0          0.5          0          0          1          0.5          0.5          2          3          CL5          0.6666667          5
5996      -2      -3          5          0          0.5          0.5          0          0.5          0          0          1          0.5          0.5          2          3          CL5          0.6666667          5
5997      -2      -3          5          0          0.5          0.5          0          0.5          0          0          1          0.5          0.5          2          3          CL5          0.6666667          5
5998      -2      -3          5          0          0.5          0.5          0          0.5          0          0          1          0.5          0.5          2          3          CL5          0.6666667          5
5999      -2      -3          5          0          0.5          0.5          0          0.5          0          0          1          0.5          0.5          2          3          CL5          0.6666667          5
6000      -2      -3          5          0          0.5          0.5          0          0.5          0          0          1          0.5          0.5          2          3          CL5          0.6666667          5
```

Confusion matrices for the training set:

```
real
predict  2    3    5
CL2 1600    0    0
CL3    0 1600    0
CL5    0    0 1600
```

Matrix in frequency of correct predictions within each class on training set:

	Real class: 2	Real class: 3	Real class: 5
Predict class: 2	100%	0%	0%

Predict class: 3	0%	100%	0%
Predict class: 5	0%	0%	100%

The correct prediction of PredTrain: 100%

combined classification on all x in CL1 CL2 CL3 which belong to TEST

```
> tail(svm_test_pred)
test_pred1 test_pred2 test_pred3 svm1_re12 svm1_re13 svm1_re15 svm2_re12 svm2_re13 svm2_re15 svm3_re12 svm3_re13 svm3_re15 score2 score3 score5 sum pred.cl reliability true.cl
5949 -2 -3 -5 0 0.4911 0.4911 0.4877 0 0.4877 0.4765 0.4765 0.0000 0.9642 0.9676 0.9788 2.9106 CL5 0.3362881 5
5951 -2 -3 5 0 0.4911 0.4911 0.4877 0 0.4877 0.0000 0.0000 0.9973 0.4877 0.4911 1.9761 2.9549 CL5 0.6687536 3
5958 -2 -3 5 0 0.4911 0.4911 0.4877 0 0.4877 0.0000 0.0000 0.9973 0.4877 0.4911 1.9761 2.9549 CL5 0.6687536 5
5973 -2 -3 5 0 0.4911 0.4911 0.4877 0 0.4877 0.0000 0.0000 0.9973 0.4877 0.4911 1.9761 2.9549 CL5 0.6687536 5
5986 -2 -3 5 0 0.4911 0.4911 0.4877 0 0.4877 0.0000 0.0000 0.9973 0.4877 0.4911 1.9761 2.9549 CL5 0.6687536 5
5987 -2 -3 5 0 0.4911 0.4911 0.4877 0 0.4877 0.0000 0.0000 0.9973 0.4877 0.4911 1.9761 2.9549 CL5 0.6687536 5
```

Confusion matrices for the test set:

```
real
predict 2 3 5
CL2 495 5 17
CL3 35 522 2
CL5 32 42 534
```

Matrix in frequency of correct predictions within each class on test set:

	Real class: 2	Real class: 3	Real class: 5
Predict class: 2	88.08%	0.88%	3.07%
Predict class: 3	6.23%	91.74%	0.36%
Predict class: 5	5.69%	7.38%	96.57%

The correct prediction of PredTest is 92.1%

The errors of estimation on PredTEST:

$$\sqrt{92.1\%(1-92.1\%)/1684} = 0.007$$

95% confidence interval:

$$92.1\% \pm 1.96 \times 0.007 = (90.73\%, 93.47\%)$$

The errors of estimation on class(2):

$$\sqrt{88.08\%(1-88.08\%)/562} = 0.014$$

95% confidence interval:

$$88.08\% \pm 1.96 \times 0.014 = (85.34\%, 90.82\%)$$

The errors of estimation on class(3):

$$\sqrt{91.74\%(1-91.74\%)/569} = 0.012$$

95% confidence interval:

$$91.74\% \pm 1.96 \times 0.012 = (89.39\%, 94.09\%)$$

The errors of estimation on class(5):

$$\sqrt{96.57\%(1-96.57\%)/553} = 0.008$$

95% confidence interval:

$$96.57\% \pm 1.96 \times 0.008 = (95\%, 98.14\%)$$

**Interpretation:**

The performance of combined classification on all x in CL1 CL2 CL3 is good: the TRAIN set has 100% correct prediction and the 95% confidence interval for TEST set is (90.73%,93.47%).

Within each class, for both TRAIN and TEST set, the 95% confidence interval are on the right side of 90%.

So, the 3x3 matrices gives a very good performance for both TRAIN and TEST to determine what the posture that the users perform: 2=Stop (hand flat), 3=Point1(point with pointer finger), or 5=Grab (fingers curled as if to grab).

**Question 5**

select CL2 and CL3 for the classification CL2 vs CL3

Select a list of 5 values for the "cost " parameter cost=c(0.1 ,1 ,10 ,100 ,1000)

When the cost=100, we can get the best performance: error=0.0290625

Parameter tuning of 'svm':

- sampling method: 10-fold cross validation

- best parameters:

cost

100

- best performance: 0.0290625

- Detailed performance results:

	cost	error	dispersion
1	1e-01	0.0850000	0.015080801
2	1e+00	0.0390625	0.007254369
3	1e+01	0.0293750	0.008095566
4	1e+02	0.0290625	0.009205646
5	1e+03	0.0290625	0.009205646

Pick another two classes CL2 vs CL5, with cost=c(0.1 ,1 ,10 ,100 ,1000)

When the cost=10, we can get the best performance: error=0.0246875

Parameter tuning of 'svm':

- sampling method: 10-fold cross validation

- best parameters:

cost

10

- best performance: 0.0246875

- Detailed performance results:

cost	error	dispersion
------	-------	------------

```

1 1e-01 0.1253125 0.02116661
2 1e+00 0.0403125 0.01262524
3 1e+01 0.0246875 0.01066882
4 1e+02 0.0262500 0.00861503
5 1e+03 0.0262500 0.00861503

```

Fix cost = 10

Use the best parameters previously identified to train 3 svms :

SVM1 to classify CL2 vs (not CL2)

call:

```

svm(formula = TRAIN1$y ~ ., data = TRAIN1[3:26], kernel = "polynomial",
coef0 = 1, degree = 2, cost = 10, scale = FALSE)

```

Parameters:

SVM-Type: C-classification

SVM-Kernel: polynomial

cost: 10

degree: 2

coef.0: 1

Number of Support Vectors: 268

( 113 155 )

Number of Classes: 2

Levels:

-2 2

the percentages of support vectors for SVM1

268/4800=5.58%

Confusion matrices for the training set:

```

predict
real  -2    2
-2 3199    1
2    2 1598

```

Matrix in frequency of correct predictions within each class on training set:

	Real class: -2	Real class: 2
Predict class: -2	99.97%	0.12%
Predict class: 2	0.03%	99.88%

The correct prediction of PredTrain: 99.94%

The errors of estimation on PredTRAIN:

$$\sqrt{99.94\%(1 - 99.94\%)/4800} = 3.53 \times 10^{-4}$$

95% confidence interval:

$$99.94\% \pm 1.96 \times 3.53 \times 10^{-4} = (99.87\%, 100\%)$$

The errors of estimation on class(-2):

$$\sqrt{99.97\%(1 - 99.97\%)/3200} = 3.06 \times 10^{-4}$$

95% confidence interval:

$$99.97\% \pm 1.96 \times 3.06 \times 10^{-4} = (99.91\%, 100\%)$$

The errors of estimation on class(2):

$$\sqrt{99.88\%(1 - 99.88\%)/1600} = 8.66 \times 10^{-4}$$

95% confidence interval:

$$99.88\% \pm 1.96 \times 8.66 \times 10^{-4} = (99.71\%, 100\%)$$

Confusion matrices for the test set:

```

predict
real  -2    2
-2 1065   57
 2   51  511

```

Matrix in frequency of correct predictions within each class on test set:

	Real class: -2	Real class: 2
Predict class: -2	94.92%	9.07%
Predict class: 2	5.08%	90.93%

The correct prediction of PredTest is 93.59%

The errors of estimation on PredTEST:

$$\sqrt{93.59\%(1 - 93.59\%)/1684} = 5.97 \times 10^{-3}$$

95% confidence interval:

$$93.59\% \pm 1.96 \times 5.97 \times 10^{-3} = (92.42\%, 94.76\%)$$

The errors of estimation on class(-2):

$$\sqrt{94.92\%(1 - 94.92\%)/1122} = 6.56 \times 10^{-3}$$

95% confidence interval:

$$94.92\% \pm 1.96 \times 6.56 \times 10^{-3} = (93.63\%, 96.21\%)$$

The errors of estimation on class(2):

$$\sqrt{90.93\%(1 - 90.93\%)/562} = 0.012$$

95% confidence interval:

$$90.93\% \pm 1.96 \times 0.012 = (88.58\%, 93.28\%)$$

**Interpretation:**

The performance of SVM1 function with 'kernel = polynomial' and cost= 10 is good: 95% confidence interval for TRAIN is (99.87%,100%) and 95% confidence interval for TEST is (92.42%,94.76%). Within each class, for both TRAIN and TEST set, the 95% confidence interval are on the right side of 88%.

So, the svm1 gives a very good performance for both TRAIN and TEST to determine if the posture that the users perform is 2=Stop (hand flat) or not.

SVM2 to classify CL3 vs (not CL3)

Call:

```
svm(formula = TRAIN2$y ~ ., data = TRAIN2[3:26], kernel = "polynomial",
coef0 = 1, degree = 2, cost = 10, scale = FALSE)
```

Parameters:

SVM-Type: C-classification

SVM-Kernel: polynomial

cost: 10

degree: 2

coef.0: 1

Number of Support Vectors: 285

( 127 158 )

Number of Classes: 2

Levels:

-3 3

the percentages of support vectors for SVM2

285/4800=5.94%

Confusion matrices for the training set:

predict

real -3 3

-3 3199 1

3 4 1596

Matrix in frequency of correct predictions within each class on training set:

	Real class: -3	Real class: 3
Predict class: -3	99.97%	0.25%
Predict class: 3	0.03%	99.75%

The correct prediction of PredTrain: 99.9%

The errors of estimation on PredTRAIN:

$$\sqrt{99.9\%(1-99.9\%)/4800} = 4.56 \times 10^{-4}$$

95% confidence interval:

$$99.9\% \pm 1.96 \times 4.56 \times 10^{-4} = (99.81\%, 99.99\%)$$

The errors of estimation on class(-3):

$$\sqrt{99.97\%(1-99.97\%)/3200} = 3.06 \times 10^{-4}$$

95% confidence interval:

$$99.97\% \pm 1.96 \times 3.06 \times 10^{-4} = (99.91\%, 100\%)$$

The errors of estimation on class(3):

$$\sqrt{99.75\%(1-99.75\%)/1600} = 1.25 \times 10^{-3}$$

95% confidence interval:

$$99.75\% \pm 1.96 \times 1.25 \times 10^{-3} = (99.51\%, 99.99\%)$$

Confusion matrices for the test set:

```

predict
real  -3    3
     -3 1110    5
     3    8 561

```

Matrix in frequency of correct predictions within each class on test set:

	Real class: -3	Real class: 3
Predict class: -3	99.55%	1.41%
Predict class: 3	0.45%	98.59%

The correct prediction of PredTest is 99.23%

The errors of estimation on PredTEST:

$$\sqrt{99.23\%(1-99.23\%)/1684} = 2.13 \times 10^{-3}$$

95% confidence interval:

$$99.23\% \pm 1.96 \times 2.13 \times 10^{-3} = (98.81\%, 99.65\%)$$

The errors of estimation on class(-3):

$$\sqrt{99.55\%(1-99.55\%)/1115} = 0.002$$

95% confidence interval:

$$99.55\% \pm 1.96 \times 0.002 = (99.16\%, 99.94\%)$$

The errors of estimation on class(3):

$$\sqrt{98.59\%(1-98.59\%)/569} = 4.94 \times 10^{-3}$$

95% confidence interval:

$$98.59\% \pm 1.96 \times 4.94 \times 10^{-3} = (97.62\%, 99.56\%)$$

### Interpretation:

The performance of SVM2 function with 'kernel = polynomial' and cost= 10 is good:

95% confidence interval for TRAIN is (99.81%,99.99%) and the 95% confidence interval for TEST set is (98.81%,99.65%).

Within each class, for both TRAIN and TEST set, the 95% confidence interval are on the right side of 97%.

So, the svm2 gives a very good performance for both TRAIN and TEST to determine if the posture that the users perform is 3=Point1(point with pointer finger) or not.

SVM3 to classify CL5 vs (not CL5)

Call:

```
svm(formula = TRAIN3$y ~ ., data = TRAIN3[3:26], kernel = "polynomial", coef0 = 1, degree = 2, cost = 10, scale = FALSE)
```

Parameters:

SVM-Type: C-classification

SVM-Kernel: polynomial

cost: 10

degree: 2

coef.0: 1

Number of Support Vectors: 209

( 104 105 )

Number of Classes: 2

Levels:

-5 5

the percentages of support vectors for SVM3

$209/4800=4.35\%$

Confusion matrices for the training set:

```
predict
real  -5    5
-5 3200    0
5     0 1600
```

Matrix in frequency of correct predictions within each class on training set:

	Real class: -5	Real class: 5
Predict class: -5	100%	0%
Predict class: 5	0%	100%

The correct prediction of PredTrain: 100%



Confusion matrices for the test set:

```

predict
real  -5    5
    -5 1128    3
    5    2 551

```

Matrix in frequency of correct predictions within each class on test set:

	Real class: -5	Real class: 5
Predict class: -5	99.73%	0.36%
Predict class: 5	0.27%	99.64%

The correct prediction of PredTest is 99.7%

The errors of estimation on PredTEST:

$$\sqrt{99.7\%(1 - 99.7\%)/1684} = 1.33 \times 10^{-3}$$

95% confidence interval:

$$99.7\% \pm 1.96 \times 1.33 \times 10^{-3} = (99.44\%, 99.96\%)$$

The errors of estimation on class(-5):

$$\sqrt{99.73\%(1 - 99.73\%)/1131} = 1.54 \times 10^{-3}$$

95% confidence interval:

$$99.73\% \pm 1.96 \times 1.54 \times 10^{-3} = (99.43\%, 100\%)$$

The errors of estimation on class(5):

$$\sqrt{99.64\%(1 - 99.64\%)/553} = 2.55 \times 10^{-3}$$

95% confidence interval:

$$99.64\% \pm 1.96 \times 2.55 \times 10^{-3} = (99.14\%, 100\%)$$

### Interpretation:

The performance of SVM3 function with 'kernel = polynomial' and cost= 10 is good: the TRAIN set has 100% correct prediction and the 95% confidence interval for TEST set is (99.44%,99.96%).

Within each class, for both TRAIN and TEST set, the 95% confidence interval are on the right side of 99%.

So, the svm3 gives a very good performance for both TRAIN and TEST to determine if the posture that the users perform is 5=Grab (fingers curled as if to grab) or not.

combined classification on all x in CL1 CL2 CL3 which belong to TRAIN

```

> tail(SVM_train_pred,1)
train_pred1,1 train_pred2,1 train_pred3,1 SVM1_re12 SVM1_re13 SVM1_re15 SVM2_re12 SVM2_re13 SVM2_re15 SVM3_re12 SVM3_re13 SVM3_re15 score2 score3 score5 sum pred.CL reliability true.CL
5995 -2 -3 5 0 0.4994 0.4994 0.49875 0 0.49875 0 0 1 0.49875 0.4994 1.99815 2.9963 CL5 0.6668725 5
5996 -2 -3 5 0 0.4994 0.4994 0.49875 0 0.49875 0 0 1 0.49875 0.4994 1.99815 2.9963 CL5 0.6668725 5
5997 -2 -3 5 0 0.4994 0.4994 0.49875 0 0.49875 0 0 1 0.49875 0.4994 1.99815 2.9963 CL5 0.6668725 5
5998 -2 -3 5 0 0.4994 0.4994 0.49875 0 0.49875 0 0 1 0.49875 0.4994 1.99815 2.9963 CL5 0.6668725 5
5999 -2 -3 5 0 0.4994 0.4994 0.49875 0 0.49875 0 0 1 0.49875 0.4994 1.99815 2.9963 CL5 0.6668725 5
6000 -2 -3 5 0 0.4994 0.4994 0.49875 0 0.49875 0 0 1 0.49875 0.4994 1.99815 2.9963 CL5 0.6668725 5

```

Confusion matrices for the training set:

```

real
predict  2   3   5
CL2 1598   0   0
CL3   2 1599   0
CL5    0   0 1600

```

Matrix in frequency of correct predictions within each class on training set:

	Real class: 2	Real class: 3	Real class: 5
Predict class: 2	99.88%	0%	0%
Predict class: 3	0.12%	100%	0%
Predict class: 5	0%	0%	100%

The correct prediction of PredTrain: 99.94%

The errors of estimation on PredTrain:

$$\sqrt{99.94\%(1-99.94\%)/4800} = 3.53 \times 10^{-4}$$

95% confidence interval:

$$99.94\% \pm 1.96 \times 3.53 \times 10^{-4} = (99.87\%, 100\%)$$

The errors of estimation on class(2):

$$\sqrt{99.88\%(1-99.88\%)/1600} = 8.66 \times 10^{-4}$$

95% confidence interval:

$$99.88\% \pm 1.96 \times 8.66 \times 10^{-4} = (99.71\%, 100\%)$$

combined classification on all x in CL1 CL2 CL3 which belong to TEST

```

> tail(SVM_test_pred.1)
test_pred1.1 test_pred2.1 test_pred3.1 SVM1_re12 SVM1_re13 SVM1_re15 SVM2_re12 SVM2_re13 SVM2_re15 SVM3_re12 SVM3_re13 SVM3_re15 score2 score3 score5 sum pred.CL reliability true.CL
5949 -2 -3 5 0 0.45465 0.45465 0.49295 0 0.49295 0 0 0.9973 0.49295 0.45465 1.9449 2.8925 CL5 0.6723941 5
5951 -2 -3 5 0 0.45465 0.45465 0.49295 0 0.49295 0 0 0.9973 0.49295 0.45465 1.9449 2.8925 CL5 0.6723941 5
5958 -2 -3 5 0 0.45465 0.45465 0.49295 0 0.49295 0 0 0.9973 0.49295 0.45465 1.9449 2.8925 CL5 0.6723941 5
5973 -2 -3 5 0 0.45465 0.45465 0.49295 0 0.49295 0 0 0.9973 0.49295 0.45465 1.9449 2.8925 CL5 0.6723941 5
5986 -2 -3 5 0 0.45465 0.45465 0.49295 0 0.49295 0 0 0.9973 0.49295 0.45465 1.9449 2.8925 CL5 0.6723941 5
5987 -2 -3 5 0 0.45465 0.45465 0.49295 0 0.49295 0 0 0.9973 0.49295 0.45465 1.9449 2.8925 CL5 0.6723941 5

```

Confusion matrices for the test set:

```

real
predict  2   3   5
CL2 497 41 28
CL3 35 527  2
CL5 30  1 523

```

Matrix in frequency of correct predictions within each class on test set:

	Real class: 2	Real class: 3	Real class: 5
Predict class: 2	88.43%	7.21%	5.06%
Predict class: 3	6.23%	92.62%	0.36%
Predict class: 5	5.34%	0.17%	94.58%

The correct prediction of PredTest is 91.86%

The errors of estimation on PredTEST:

$$\sqrt{91.86\%(1-91.86\%)/1684} = 0.007$$

95% confidence interval:

$$91.86\% \pm 1.96 \times 0.007 = (90.49\%, 93.23\%)$$

The errors of estimation on class(2):

$$\sqrt{88.43\%(1-88.43\%)/562} = 0.013$$

95% confidence interval:

$$88.43\% \pm 1.96 \times 0.013 = (85.88\%, 90.98\%)$$

The errors of estimation on class(3):

$$\sqrt{92.62\%(1-92.62\%)/569} = 0.011$$

95% confidence interval:

$$92.62\% \pm 1.96 \times 0.011 = (90.46\%, 94.78\%)$$

The errors of estimation on class(5):

$$\sqrt{94.58\%(1-94.58\%)/553} = 0.01$$

95% confidence interval:

$$94.58\% \pm 1.96 \times 0.01 = (92.62\%, 96.54\%)$$

### Interpretation:

The performance of combined classification on all x in CL1 CL2 CL3 is good: the 95% confidence interval for TRAIN set is (99.87%,100%) and the 95% confidence interval for TEST set is (90.49%,93.23%).

Within each class, for both TRAIN and TEST set, the 95% confidence interval are on the right side of 85%.

So, the 3x3 matrices gives a very good performance for both TRAIN and TEST to determine what the posture that the users perform: 2=Stop (hand flat), 3=Point1(point with pointer finger), or 5=Grab (fingers curled as if to grab).

Both of the radial kernel and polynomial kernel gives a very good performance.

The performance of radial kernel is a little bit better than the polynomial kernel.

Code:

```
data=read.csv("C:/Users/yingy/Desktop/11 data mining/hw4/data.csv")
colnames(data)[1] <- "Class"
attach(data)
```

#for continuous features kept in RDS:compute and display their mean and standard

deviation within each class

```
c2=data[which(data$Class=="2"),]
```

```
c3=data[which(data$Class=="3"),]
```

```
c5=data[which(data$Class=="5"),]
```

```
#compute mean and sd in c2
```

```
for (i in 3:26){
```

```
  print(mean(c2[,i]))
```

```
}
```

```
for (i in 3:26){
```

```
  print(sd(c2[,i]))
```

```
}
```

```
#compute mean and sd in c3
```

```
for (i in 3:26){
```

```
  print(mean(c3[,i]))
```

```
}
```

```
for (i in 3:26){
```

```
  print(sd(c3[,i]))
```

```
}
```

```
#compute mean and sd in c5
```

```
for (i in 3:26){
```

```
  print(mean(c5[,i]))
```

```
}
```

```
for (i in 3:26){
```

```
  print(sd(c5[,i]))
```

```
}
```

#Step3 : Center and Rescale the whole RDS so that each feature will then have global

mean = 0 and global stand. dev. =1

```
library(scales)
```

```
cen_data <- scale(data[,3:26])
```

```
cen_data <- data.frame(cen_data)
```

```
new_data <- cbind(data[,1:2],cen_data)
```

```
new_data = data.frame(new_data)
```

```
c2=new_data[which(new_data$Class=="2"),]
```

```
c3=new_data[which(new_data$Class=="3"),]
```

```
c5=new_data[which(new_data$Class=="5"),]
```

```
##add more case in test
addtest=read.csv("C:/Users/yingy/Desktop/11 data mining/hw4/test.csv")
colnames(addtest)[1] <- "Class"
attach(addtest)
cen_addtest <- scale(addtest[,3:26])
cen_addtest <- data.frame(cen_addtest)
new_addtest <- cbind(addtest[,1:2],cen_addtest)
new_addtest = data.frame(new_addtest)
c2add=new_addtest[which(new_addtest$Class=="2"),]
c3add=new_addtest[which(new_addtest$Class=="3"),]
c5add=new_addtest[which(new_addtest$Class=="5"),]
```

#Split each class into a training set and a test set , using the proportions 80% and 20%

```
n <- 2000 # Number of observations
ntrain <- round(n*0.8) # 80% for training set
set.seed(314) # Set seed for reproducible results
tindex <- sample(n, ntrain) # Create a random index
train_c2 <- c2[tindex,] # Create c2 training set
test_c2 <- c2[-tindex,] # Create c2 test set
test_c2 <- rbind(test_c2,c2add)
train_c3 <- c3[tindex,] # Create c3 training set
test_c3 <- c3[-tindex,] # Create c3 test set
test_c3 <- rbind(test_c3,c3add)
train_c5 <- c5[tindex,] # Create c5 training set
test_c5 <- c5[-tindex,] # Create c5 test set
test_c5 <- rbind(test_c5,c5add)
```

```
TRAIN <- rbind(train_c2,train_c3,train_c5)
```

```
TEST <- rbind(test_c2,test_c3,test_c5)
```

#Question 2: SVM classification by radial kernel

#Step1: optimize the parameters "cost" and "gamma"

```
x1=rbind(train_c2,train_c3)
```

```
data1=data.frame(x=x1[3:26],y=as.factor(x1$Class))
```

```
set.seed (1)
```

```
library(e1071)
```

```
tune.out1=tune(svm ,y~ .,data=data1,kernel ="radial",ranges  
=list(cost=c(0.1 ,1 ,10 ,100),gamma=c(0.1,1,10,100) ))  
summary (tune.out1)
```

#Step 2: Re-evaluation of tuning :

```
x2=rbind(train_c2,train_c5)
```

```
data2=data.frame(x=x2[3:26],y=as.factor(x2$Class))
```

```
set.seed (1)
```

```
tune.out2=tune(svm ,y~ .,data=data2,kernel ="radial",ranges  
=list(cost=c(0.1 ,1 ,10 ,100),gamma=c(0.1,1,10,100) ))  
summary (tune.out2)
```

#Question 3 : for the largest 3 classes CL1 CL2 CL3 , compute 3 SVMs

#SVM1 to classify CL2 vs (not CL2)

```
c35=rbind(train_c3,train_c5)
```

```
c35[,1] <- "-2"
```

```
TRAIN1=rbind(train_c2,c35)
```

```
library(e1071)
```

```
TRAIN1$y=as.factor(TRAIN1$Class)
```

```
svmfit1=svm(TRAIN1$y~ .,data=TRAIN1[3:26],kernel="radial",gamma  
=0.1,cost=10,scale=FALSE)  
summary(svmfit1)
```

```
c35_test=rbind(test_c3,test_c5)
```

```
c35_test[,1] <- "-2"
```

```
TEST1=rbind(test_c2,c35_test)
```

```
TEST1$y=as.factor(TEST1$Class)
```

#the percentages of correct predictions PredTrain and PredTest and the two confusion matrices

```
train_pred1 = predict(svmfit1, TRAIN1[3:26])
```

```
test_pred1 = predict(svmfit1, TEST1[3:26])
```

```

#confusion matrices for TRAIN
TRAIN_confus.matrix1 = table(real=TRAIN1$y, predict=train_pred1)
TRAIN_confus.matrix1
#confusion matrices for TEST
TEST_confus.matrix1 = table(real=TEST1$y, predict=test_pred1)
TEST_confus.matrix1
#compute the errors of estimation on PredTRAIN, PredTEST, and on the terms of the
confusion matrices
sum(diag(TRAIN_confus.matrix1))/sum(TRAIN_confus.matrix1)
sum(diag(TEST_confus.matrix1))/sum(TEST_confus.matrix1)

#SVM2 to classify CL3 vs (not CL3)
c25=rbind(train_c2,train_c5)
c25[,1] <- "-3"
TRAIN2=rbind(train_c3,c25)
TRAIN2$y=as.factor(TRAIN2$Class)
svmfit2=svm(TRAIN2$y~.,data=TRAIN2[3:26],kernel="radial",gamma
=0.1,cost=10,scale=FALSE)
summary(svmfit2)

c25_test=rbind(test_c2,test_c5)
c25_test[,1] <- "-3"
TEST2=rbind(test_c3,c25_test)
TEST2$y=as.factor(TEST2$Class)

#the percentages of correct predictions PredTrain and PredTest and the two
confusion matrices
train_pred2 = predict(svmfit2, TRAIN2[3:26])
test_pred2 = predict(svmfit2, TEST2[3:26])

#confusion matrices for TRAIN
TRAIN_confus.matrix2 = table(real=TRAIN2$y, predict=train_pred2)
TRAIN_confus.matrix2
#confusion matrices for TEST
TEST_confus.matrix2 = table(real=TEST2$y, predict=test_pred2)
TEST_confus.matrix2

```

```
#SVM3 to classify CL5 vs (not CL5)
c23=rbind(train_c2,train_c3)
c23[,1] <- "-5"
TRAIN3=rbind(train_c5,c23)
TRAIN3$y=as.factor(TRAIN3$Class)
svmfit3=svm(TRAIN3$y~.,data=TRAIN3[3:26],kernel="radial",gamma
=0.1,cost=10,scale=FALSE)
summary(svmfit3)
```

```
c23_test=rbind(test_c2,test_c3)
c23_test[,1] <- "-5"
TEST3=rbind(test_c5,c23_test)
TEST3$y=as.factor(TEST3$Class)
```

```
#the percentages of correct predictions PredTrain and PredTest and the two
confusion matrices
train_pred3 = predict(svmfit3, TRAIN3[3:26])
test_pred3 = predict(svmfit3, TEST3[3:26])
```

```
#confusion matrices for TRAIN
TRAIN_confus.matrix3 = table(real=TRAIN3$y, predict=train_pred3)
TRAIN_confus.matrix3
#confusion matrices for TEST
TEST_confus.matrix3 = table(real=TEST3$y, predict=test_pred3)
TEST_confus.matrix3
```

```
#Q4:for the largest 3 classes CL1 CL2 CL3 , combine the three SVMs to classify all
cases
train_pred1= data.frame(train_pred1)
train_pred2= data.frame(train_pred2)
train_pred3= data.frame(train_pred3)
train_pred1=train_pred1[order(as.numeric(rownames(train_pred1))),,drop=FALSE]
train_pred2=train_pred2[order(as.numeric(rownames(train_pred2))),,drop=FALSE]
train_pred3=train_pred3[order(as.numeric(rownames(train_pred3))),,drop=FALSE]
SVM_train_pred <- cbind(train_pred1,train_pred2,train_pred3)
#head(SVM_train_pred)
#tail(SVM_train_pred)
```



```
SVM_train_pred$SVM1_rel2 <- ifelse(SVM_train_pred$train_pred1 == '2', 1, 0)
SVM_train_pred$SVM1_rel3 <- ifelse(SVM_train_pred$train_pred1 == '2', 0, 1/2)
SVM_train_pred$SVM1_rel5 <- ifelse(SVM_train_pred$train_pred1 == '2', 0, 1/2)
```

```
SVM_train_pred$SVM2_rel2 <- ifelse(SVM_train_pred$train_pred2 == '3', 0, 1/2)
SVM_train_pred$SVM2_rel3 <- ifelse(SVM_train_pred$train_pred2 == '3', 1, 0)
SVM_train_pred$SVM2_rel5 <- ifelse(SVM_train_pred$train_pred2 == '3', 0, 1/2)
```

```
SVM_train_pred$SVM3_rel2 <- ifelse(SVM_train_pred$train_pred3 == '5', 0, 1/2)
SVM_train_pred$SVM3_rel3 <- ifelse(SVM_train_pred$train_pred3 == '5', 0, 1/2)
SVM_train_pred$SVM3_rel5 <- ifelse(SVM_train_pred$train_pred3 == '5', 1, 0)
```

```
SVM_train_pred$score2 <-
SVM_train_pred$SVM1_rel2+SVM_train_pred$SVM2_rel2+SVM_train_pred$SVM3_r
el2
SVM_train_pred$score3 <-
SVM_train_pred$SVM1_rel3+SVM_train_pred$SVM2_rel3+SVM_train_pred$SVM3_r
el3
SVM_train_pred$score5 <-
SVM_train_pred$SVM1_rel5+SVM_train_pred$SVM2_rel5+SVM_train_pred$SVM3_r
el5
```

```
SVM_train_pred$sum <-
SVM_train_pred$score2+SVM_train_pred$score3+SVM_train_pred$score5
```

```
SVM_train_pred$pred.CL <- ifelse(SVM_train_pred$score2 > SVM_train_pred$score3
& SVM_train_pred$score2 > SVM_train_pred$score5, "CL2",
                                ifelse(SVM_train_pred$score3 >
SVM_train_pred$score2 & SVM_train_pred$score3 > SVM_train_pred$score5, "CL3" ,
                                ifelse(SVM_train_pred$score5 >
SVM_train_pred$score2 & SVM_train_pred$score5 > SVM_train_pred$score3, "CL5",
NA)))
```

```
SVM_train_pred$reliability <- ifelse(SVM_train_pred$pred.CL == "CL2",
SVM_train_pred$score2/SVM_train_pred$sum,
                                ifelse(SVM_train_pred$pred.CL ==
"CL3", SVM_train_pred$score3/SVM_train_pred$sum,
```

```
ifelse(SVM_train_pred$pred.CL == "CL5",  
SVM_train_pred$score5/SVM_train_pred$sum,NA)))
```

```
TRAIN=TRAIN[order(as.numeric(rownames(TRAIN))),,drop=FALSE]  
train_labels <- TRAIN[,1]  
SVM_train_pred$true.CL <- train_labels
```

```
tail(SVM_train_pred)  
table(predict=SVM_train_pred$pred.CL, real=SVM_train_pred$true.CL)
```

```
##test  
test_pred1 <- data.frame(test_pred1)  
test_pred2 <- data.frame(test_pred2)  
test_pred3 <- data.frame(test_pred3)  
test_pred1=test_pred1[order(as.numeric(rownames(test_pred1))),,drop=FALSE]  
test_pred2=test_pred2[order(as.numeric(rownames(test_pred2))),,drop=FALSE]  
test_pred3=test_pred3[order(as.numeric(rownames(test_pred3))),,drop=FALSE]
```

```
SVM_test_pred <- cbind(test_pred1,test_pred2,test_pred3)
```

```
SVM_test_pred$SVM1_rel2 <- ifelse(SVM_test_pred$test_pred1 =='2', 1*0.9617,0)  
SVM_test_pred$SVM1_rel3 <- ifelse(SVM_test_pred$test_pred1 =='2',0, 0.5*0.9822)  
SVM_test_pred$SVM1_rel5 <- ifelse(SVM_test_pred$test_pred1 =='2',0, 0.5*0.9822)
```

```
SVM_test_pred$SVM2_rel2 <- ifelse(SVM_test_pred$test_pred2 =='3', 0,  
0.5*0.9754)  
SVM_test_pred$SVM2_rel3 <- ifelse(SVM_test_pred$test_pred2 =='3', 1*0.9946, 0)  
SVM_test_pred$SVM2_rel5 <- ifelse(SVM_test_pred$test_pred2 =='3', 0,  
0.5*0.9754)
```

```
SVM_test_pred$SVM3_rel2 <- ifelse(SVM_test_pred$test_pred3 =='5', 0, 0.5*0.953)  
SVM_test_pred$SVM3_rel3 <- ifelse(SVM_test_pred$test_pred3 =='5', 0, 0.5*0.953)  
SVM_test_pred$SVM3_rel5 <- ifelse(SVM_test_pred$test_pred3 =='5', 1*0.9973, 0)
```

```
SVM_test_pred$score2 <-
```

```
SVM_test_pred$SVM1_rel2+SVM_test_pred$SVM2_rel2+SVM_test_pred$SVM3_rel  
2
```

```
SVM_test_pred$score3 <-  
SVM_test_pred$SVM1_rel3+SVM_test_pred$SVM2_rel3+SVM_test_pred$SVM3_rel  
3
```

```
SVM_test_pred$score5 <-  
SVM_test_pred$SVM1_rel5+SVM_test_pred$SVM2_rel5+SVM_test_pred$SVM3_rel  
5
```

```
SVM_test_pred$sum <-  
SVM_test_pred$score2+SVM_test_pred$score3+SVM_test_pred$score5
```

```
SVM_test_pred$pred.CL <- ifelse(SVM_test_pred$score2 > SVM_test_pred$score3 &  
SVM_test_pred$score2 > SVM_test_pred$score5,"CL2",  
                               ifelse(SVM_test_pred$score3 >  
SVM_test_pred$score2 & SVM_test_pred$score3 > SVM_test_pred$score5,"CL3",  
                               ifelse(SVM_test_pred$score5 >  
SVM_test_pred$score2 & SVM_test_pred$score5 > SVM_test_pred$score3,"CL5",  
NA)))
```

```
SVM_test_pred$reliability <- ifelse(SVM_test_pred$pred.CL == "CL2",  
SVM_test_pred$score2/SVM_test_pred$sum,  
                               ifelse(SVM_test_pred$pred.CL == "CL3",  
SVM_test_pred$score3/SVM_test_pred$sum,  
                               ifelse(SVM_test_pred$pred.CL  
== "CL5", SVM_test_pred$score5/SVM_test_pred$sum,NA)))
```

```
TEST=TEST[order(as.numeric(rownames(TEST))),,drop=FALSE]  
test_labels <- TEST[,1]  
SVM_test_pred$true.CL <- test_labels
```

```
tail(SVM_test_pred)  
table(predict=SVM_test_pred$pred.CL, real=SVM_test_pred$true.CL)
```

#Q5:using the polynomial kernel ( $K(x,y) = (1+\langle x,y \rangle)^2$ )

#optimize the parameters "cost"

set.seed (1)

tune.out1.1=tune(svm ,y~ .,data=data1,kernel ="polynomial",ranges

```
=list(cost=c(0.1,1,10,100,1000)))  
summary (tune.out1.1)
```

```
set.seed (1)  
tune.out2.1=tune(svm ,y~ .,data=data2,kernel ="polynomial",ranges  
=list(cost=c(0.1,1,10,100,1000)))  
summary (tune.out2.1)
```

```
#SVM1 to classify CL2 vs (not CL2)  
svmfit1.1=svm(TRAIN1$y~ .,data=TRAIN1[3:26],kernel="polynomial",coef0=1,degree  
=2,cost=10,scale=FALSE)  
summary(svmfit1.1)
```

```
#the percentages of correct predictions PredTrain and PredTest and the two  
confusion matrices  
train_pred1.1 = predict(svmfit1.1, TRAIN1[3:26])  
test_pred1.1 = predict(svmfit1.1, TEST1[3:26])
```

```
#confusion matrices for TRAIN  
TRAIN_confus.matrix1.1 = table(real=TRAIN1$y, predict=train_pred1.1)  
TRAIN_confus.matrix1.1  
#confusion matrices for TEST  
TEST_confus.matrix1.1 = table(real=TEST1$y, predict=test_pred1.1)  
TEST_confus.matrix1.1
```

```
#SVM2 to classify CL3 vs (not CL3)  
svmfit2.1=svm(TRAIN2$y~ .,data=TRAIN2[3:26],kernel="polynomial",coef0=1,degree  
=2,cost=10,scale=FALSE)  
summary(svmfit2.1)
```

```
#the percentages of correct predictions PredTrain and PredTest and the two  
confusion matrices  
train_pred2.1 = predict(svmfit2.1, TRAIN2[3:26])  
test_pred2.1 = predict(svmfit2.1, TEST2[3:26])
```

```
#confusion matrices for TRAIN  
TRAIN_confus.matrix2.1 = table(real=TRAIN2$y, predict=train_pred2.1)
```

```

TRAIN_confus.matrix2.1
#confusion matrices for TEST
TEST_confus.matrix2.1 = table(real=TEST2$y, predict=test_pred2.1)
TEST_confus.matrix2.1

#SVM3 to classify CL5 vs (not CL5)
svmfit3.1=svm(TRAIN3$y~.,data=TRAIN3[3:26],kernel="polynomial",coef0=1,degree
=2,cost=10,scale=FALSE)
summary(svmfit3.1)

#the percentages of correct predictions PredTrain and PredTest and the two
confusion matrices
train_pred3.1 = predict(svmfit3.1, TRAIN3[3:26])
test_pred3.1 = predict(svmfit3.1, TEST3[3:26])

#confusion matrices for TRAIN
TRAIN_confus.matrix3.1 = table(real=TRAIN3$y, predict=train_pred3.1)
TRAIN_confus.matrix3.1
#confusion matrices for TEST
TEST_confus.matrix3.1 = table(real=TEST3$y, predict=test_pred3.1)
TEST_confus.matrix3.1

#train
train_pred1.1= data.frame(train_pred1.1)
train_pred2.1= data.frame(train_pred2.1)
train_pred3.1= data.frame(train_pred3.1)
train_pred1.1=train_pred1.1[order(as.numeric(rownames(train_pred1.1))),,drop=FALSE]
train_pred2.1=train_pred2.1[order(as.numeric(rownames(train_pred2.1))),,drop=FALSE]
train_pred3.1=train_pred3.1[order(as.numeric(rownames(train_pred3.1))),,drop=FALSE]
SVM_train_pred.1 <- cbind(train_pred1.1,train_pred2.1,train_pred3.1)
#head(SVM_train_pred.1)
#tail(SVM_train_pred.1)
SVM_train_pred.1$SVM1_rel2 <- ifelse(SVM_train_pred.1$train_pred1.1 == '2',
1*0.9997,0)

```

```
SVM_train_pred.1$SVM1_rel3 <- ifelse(SVM_train_pred.1$train_pred1.1 == '2', 0,
0.5*0.9988)
```

```
SVM_train_pred.1$SVM1_rel5 <- ifelse(SVM_train_pred.1$train_pred1.1 == '2', 0,
0.5*0.9988)
```

```
SVM_train_pred.1$SVM2_rel2 <- ifelse(SVM_train_pred.1$train_pred2.1 == '3', 0,
0.5*0.9975)
```

```
SVM_train_pred.1$SVM2_rel3 <- ifelse(SVM_train_pred.1$train_pred2.1 == '3',
1*0.9997, 0)
```

```
SVM_train_pred.1$SVM2_rel5 <- ifelse(SVM_train_pred.1$train_pred2.1 == '3', 0,
0.5*0.9975)
```

```
SVM_train_pred.1$SVM3_rel2 <- ifelse(SVM_train_pred.1$train_pred3.1 == '5', 0,
1/2)
```

```
SVM_train_pred.1$SVM3_rel3 <- ifelse(SVM_train_pred.1$train_pred3.1 == '5', 0,
1/2)
```

```
SVM_train_pred.1$SVM3_rel5 <- ifelse(SVM_train_pred.1$train_pred3.1 == '5', 1, 0)
```

```
SVM_train_pred.1$score2 <-
```

```
SVM_train_pred.1$SVM1_rel2+SVM_train_pred.1$SVM2_rel2+SVM_train_pred.1$S
VM3_rel2
```

```
SVM_train_pred.1$score3 <-
```

```
SVM_train_pred.1$SVM1_rel3+SVM_train_pred.1$SVM2_rel3+SVM_train_pred.1$S
VM3_rel3
```

```
SVM_train_pred.1$score5 <-
```

```
SVM_train_pred.1$SVM1_rel5+SVM_train_pred.1$SVM2_rel5+SVM_train_pred.1$S
VM3_rel5
```

```
SVM_train_pred.1$sum <-
```

```
SVM_train_pred.1$score2+SVM_train_pred.1$score3+SVM_train_pred.1$score5
```

```
SVM_train_pred.1$pred.CL <- ifelse(SVM_train_pred.1$score2 >
```

```
SVM_train_pred.1$score3 & SVM_train_pred.1$score2 >
```

```
SVM_train_pred.1$score5, "CL2",
```

```
ifelse(SVM_train_pred.1$score3 >
```

```
SVM_train_pred.1$score2 & SVM_train_pred.1$score3 >
```

```
SVM_train_pred.1$score5, "CL3",
```

```

                                ifelse(SVM_train_pred.1$score5
> SVM_train_pred.1$score2 & SVM_train_pred.1$score5 >
SVM_train_pred.1$score3,"CL5", NA)))

```

```

SVM_train_pred.1$reliability <- ifelse(SVM_train_pred.1$pred.CL == "CL2",
SVM_train_pred.1$score2/SVM_train_pred.1$sum,
                                ifelse(SVM_train_pred.1$pred.CL ==
"CL3", SVM_train_pred.1$score3/SVM_train_pred.1$sum,

```

```

ifelse(SVM_train_pred.1$pred.CL == "CL5",
SVM_train_pred.1$score5/SVM_train_pred.1$sum,NA)))

```

```

SVM_train_pred.1$true.CL <- train_labels

```

```

tail(SVM_train_pred.1)
table(predict=SVM_train_pred.1$pred.CL, real=SVM_train_pred.1$true.CL)

```

```

#test
test_pred1.1= data.frame(test_pred1.1)
test_pred2.1= data.frame(test_pred2.1)
test_pred3.1= data.frame(test_pred3.1)
test_pred1.1=test_pred1.1[order(as.numeric(rownames(test_pred1.1))),drop=FALSE
]
test_pred2.1=test_pred2.1[order(as.numeric(rownames(test_pred2.1))),drop=FALSE
]
test_pred3.1=test_pred3.1[order(as.numeric(rownames(test_pred3.1))),drop=FALSE
]
SVM_test_pred.1 <- cbind(test_pred1.1,test_pred2.1,test_pred3.1)
#head(SVM_test_pred.1)
#tail(SVM_test_pred.1)
SVM_test_pred.1$SVM1_rel2 <- ifelse(SVM_test_pred.1$test_pred1.1 =='2',
1*0.9492,0)
SVM_test_pred.1$SVM1_rel3 <- ifelse(SVM_test_pred.1$test_pred1.1 =='2',0,
0.5*0.9093)
SVM_test_pred.1$SVM1_rel5 <- ifelse(SVM_test_pred.1$test_pred1.1 =='2',0,
0.5*0.9093)

```

```
SVM_test_pred.1$SVM2_rel2 <- ifelse(SVM_test_pred.1$test_pred2.1 == '3', 0,  
0.5*0.9859)
```

```
SVM_test_pred.1$SVM2_rel3 <- ifelse(SVM_test_pred.1$test_pred2.1 == '3',  
1*0.9955, 0)
```

```
SVM_test_pred.1$SVM2_rel5 <- ifelse(SVM_test_pred.1$test_pred2.1 == '3', 0,  
0.5*0.9859)
```

```
SVM_test_pred.1$SVM3_rel2 <- ifelse(SVM_test_pred.1$test_pred3.1 == '5', 0,  
0.5*0.9964)
```

```
SVM_test_pred.1$SVM3_rel3 <- ifelse(SVM_test_pred.1$test_pred3.1 == '5', 0,  
0.5*0.9964)
```

```
SVM_test_pred.1$SVM3_rel5 <- ifelse(SVM_test_pred.1$test_pred3.1 == '5',  
1*0.9973, 0)
```

```
SVM_test_pred.1$score2 <-
```

```
SVM_test_pred.1$SVM1_rel2+SVM_test_pred.1$SVM2_rel2+SVM_test_pred.1$SVM  
3_rel2
```

```
SVM_test_pred.1$score3 <-
```

```
SVM_test_pred.1$SVM1_rel3+SVM_test_pred.1$SVM2_rel3+SVM_test_pred.1$SVM  
3_rel3
```

```
SVM_test_pred.1$score5 <-
```

```
SVM_test_pred.1$SVM1_rel5+SVM_test_pred.1$SVM2_rel5+SVM_test_pred.1$SVM  
3_rel5
```

```
SVM_test_pred.1$sum <-
```

```
SVM_test_pred.1$score2+SVM_test_pred.1$score3+SVM_test_pred.1$score5
```

```
SVM_test_pred.1$pred.CL <- ifelse(SVM_test_pred.1$score2 >
```

```
SVM_test_pred.1$score3 & SVM_test_pred.1$score2 >
```

```
SVM_test_pred.1$score5,"CL2",
```

```
ifelse(SVM_test_pred.1$score3 >
```

```
SVM_test_pred.1$score2 & SVM_test_pred.1$score3 >
```

```
SVM_test_pred.1$score5,"CL3" ,
```

```
ifelse(SVM_test_pred.1$score5 >
```

```
SVM_test_pred.1$score2 & SVM_test_pred.1$score5 >
```

```
SVM_test_pred.1$score3,"CL5", NA)))
```



```
SVM_test_pred.1$reliability <- ifelse(SVM_test_pred.1$pred.CL == "CL2",
SVM_test_pred.1$score2/SVM_test_pred.1$sum,
                                     ifelse(SVM_test_pred.1$pred.CL ==
"CL3", SVM_test_pred.1$score3/SVM_test_pred.1$sum,

ifelse(SVM_test_pred.1$pred.CL == "CL5",
SVM_test_pred.1$score5/SVM_test_pred.1$sum,NA)))

SVM_test_pred.1$true.CL <- test_labels

tail(SVM_test_pred.1)
table(predict=SVM_test_pred.1$pred.CL, real=SVM_test_pred.1$true.CL)
```