

Python - Supported Vector Machine (SVM) Cheat Sheet by DarioPittera (aggialavura) via cheatography.com/83764/cs/20045/

TO START

IMPORT DATA LIBRARIES
import pandas as pd
import numpy as np
IMPORT VIS LIBRARIES
import matplotlib.pyplot as plt
import seaborn as sns
%matplotlib inline
IMPORT MODELLING LIBRARIES
from sklearn.model_selection import train_test_split
from sklearn.svm import SVC
from sklearn.metrics import classification_rep-

TRAIN MODEL

□ SPLIT DATASET

ort, confusion matrix

X = df[['col1','col2',etc.]] create df features

y = df['col'] create df var to predict

X_train, X_test, y_train, y_test = split df in train and test df

Х, у,

test_size=0.3)

train_test_split(

...I FIT THE MODEL

svc= SVC() instatiate model svc.fit(X_train,y_train) train/fit the model

MAKE PREDICTIONS

pred = svm.predict(X_test)

✓ EVAUATE MODEL

print(confusion_matrix(y_test,pred))
print(classification_report(y_test,pred))

GRID SEARCH EXPLANATION

Finding the right parameters (like what C or gamma values to use) is a tricky task! But luckily, we can be a little lazy and just try a bunch of combinations and see what works best! This idea of creating a 'grid' of parameters and just trying out all the possible combinations is called a Gridsearch, this method is common enough that Scikit-learn has this functionality built-in with GridSearchCV! The CV stands for cross-validation which is the GridSearchCV takes a dictionary that describes the parameters that should be tried and a model to train. The grid of parameters is defined as a dictionary, where the keys are the parameters and the values are the settings to be tested..

C is the parameter for the soft margin cost function, which controls the influence of each individual support vector; this process involves trading error penalty for stability. C is the cost of misclassification of training examples against the simplicity of the decision surface. A large C gives low bias and high variance. Low bias because you penalize the cost of missclasification a lot. A small C gives you higher bias and lower variance.

Gamma is the parameter of a Gaussian Kernel (to handle non-linear classification). Gamma controls the shape of the "peaks" where you raise the points. A small gamma gives a pointed bump in the higher dimensions, a large gamma gives a softer, broader bump. So a small gamma will give you low bias and high variance while a large gamma will give you higher bias and low variance. You usually find the best C and Gamma hyper-parameters using Grid-Search. Kernel will decide the hyperplane you will use to divide the points.

Refit an estimator using the best-found parameters on the whole dataset.

Verbose controls the verbosity: the higher, the more messages.

SVM parameters

Following table should sum up the explanation for an SVM-

	Large Gamma	Small Gamma	Large C	Small C
Variance	Low	High	High	Low
Bias	High	Low	Low	High

The art is to choose a model with optimum variance and bias. Therefore you need to choose the values of C and Gamma accordingly.



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GRID SEARCH				
from sklearn.model_selection import GridSe-archCV	import GridSearch			
param_grid = { 'C': [0.1,1, 10, 100, 1000], 'gamma': [1,0.1,0.01,0.001,0.0001], 'kernel': ['rbf']}	parameters, see info			
grid = GridSearchCV(SVC(), param_grid, refit=True, verbose=3)	parameters, see info			
grid.fit(X_train,y_train)				
grid.best_params_				
grid.best_estimator_				
grid_predictions = grid.predict(X_test)				
print(confusion_matrix(y_test,grid_predictions))				
print(classification_report(y_test,grid_predictions))				



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