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1  ### Data #####
2  ##wine data
3  library(caret)
4  white.wine <- ("http://archive.ics.uci.edu/ml/machine-learning-databases/wine-quality/winequality-white.csv")
5  dat.white <- read.table(white.wine, header = T, sep = ";")
6  str(dat.white)
7  colnames(dat.white)
8  red.wine <- ("http://archive.ics.uci.edu/ml/machine-learning-databases/wine-quality/winequality-red.csv")
9  dat.red <- read.table(red.wine, header = T, sep = ";")
10 str(dat.red)
11 colnames(dat.red)
12 anyNA(dat.white);anyNA(dat.red)
13 set.seed(123)
14 dat.w <- createDataPartition( dat.white$quality , p = 0.75 , list = F )
15 train.w <- dat.white[ dat.w , ]
16 test.w <- dat.white[ -dat.w , ]
17 set.seed(123)
18 dat.r <- createDataPartition( dat.red$quality , p = 0.75 , list = F )
19 train.r <- dat.red[ dat.r , ]
20 test.r <- dat.red[ -dat.r , ]
21
22 ###SVR.回帰
23 ##ksvm
24 library(kernlab)
25 svm.w.d <- ksvm(quality ~ . , data = train.w , cross = 5)
26 print(svm.w.d)
27 #
28 #rbfdot(sigma = 1),polydot(degree = 1, scale = 1, offset = 1)
29 #tanhdot(scale = 1, offset = 1),vanilladot()
30 #laplacedot(sigma = 1),besseldot(sigma = 1, order = 1, degree = 1)
31 #anovadot(sigma = 1, degree = 1),splinedot()
32 svm.w <- ksvm(quality ~ . , data = train.w ,
33             type = "eps-bsvr" , #regression,C-svc;classification
34             kernel = "rbfdot",
35             kpar = list(sigma=0.2),
36             C = 1, # margin
37             cross = 3)
38 print(svm.w) #
39 ##svm
40 library(e1071)
41 tun <- tune(svm, quality ~ . ,
42           data = train.w ,
43           ranges = list(gamma = 2^(-5:-2), #0.031-0.25
44                       cost = 2^(-1:2)), #0.5-4
45           tunecontrol = tune.control(sampling = "fix"))
46 tun
47 svm.w2 <- svm(quality ~ . ,
48             data = train.w , gamma = 0.25 , cost = 2 )
49 summary(svm.w2)
50 ##Fit
51 library(dplyr)
52 d.pre <- predict(svm.w , test.w ) #ksvm
53 round(cor( data.frame(test.w$quality,d.pre) ),3) #観測変数と予測値のcor
54 d.pre2 <- predict(svm.w2 , test.w ) #svm
55 round(cor( data.frame(test.w$quality,d.pre2) ),3) #観測変数と予測値のcor
56 sqrt( sum((test.w$quality - d.pre)^2) / 13483 ) #ksvm
57 sqrt( sum((test.w$quality - d.pre2)^2) / 13483 ) #svm
58
59 ##SVM.分類
60 ###data
61 library(kernlab);data(spam)
62 library(caret)
63 anyNA(spam)
64 set.seed(123)
65 dat.s <- createDataPartition( spam$type , p = 0.7 , list = F )
66 train.spam <- spam[ dat.s , ]
67 test.spam <- spam[-dat.s , ]
68
69 #tune
70 library(e1071)
71 set.seed(123)
72 svm.d <- svm(type ~ . , data = train.spam )
73 print(svm.d)
74 library(e1071)
75 #gammarange = 10^(-2:-0.8)
76 #costrange = 2^(-0:3)
77 set.seed(123)
78 t <- tune.svm(type ~ . , data = train.spam ,
79             gamma=seq(0.01,0.15,by=0.01), cost=seq(1,5,by=1),
80             tunecontrol = tune.control(sampling="cross", cross = 3))
81 summary(t)
82 plot(t)
83
84 ##SVM()
85 svm.tu <- svm(type ~ . , data = train.spam ,
86             method="C-classification",kernel="radial")
87 svm.tu
88 estt <- xtabs( ~ type + svm.tu$fitted , data = train.spam )
89 estt
90 round((estt[1,1]+estt[2,2])/length(train.spam$type),3)*100

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91
92 #線形のSV分類
93 svm.spam <- ksvm(type ~ ., data = train.spam,
94                 type="C-svc", #分類
95                 kernel="vanilladot") #線形データへ適用
96
97 svm.spam
98 s <- fitted(svm.spam)
99 ss <- xtabs( ~ type + s , data = train.spam )
100 ss
101 round((ss[1,1]+ss[2,2])/length(train.spam$type),4)*100
102
103 #非線形のSV分類:polydot(多項式カーネル)
104 svm.spam.2 <- ksvm(type ~ ., data = train.spam,
105                  type="C-svc",
106                  kernel="polydot",kpar = list(degree=2),#2乗の多項式
107                  C=4,cross=5,scaled = T)
108
109 svm.spam.2
110 s2 <- fitted(svm.spam.2)
111 ss2 <- xtabs( ~ type + s2 , data = train.spam )
112 ss2
113 round((ss2[1,1]+ss2[2,2])/length(train.spam$type),4)*100
114
115 #非線形のSV分類:rbfdot(ガウスクーネル)
116 svm.spam.3 <- ksvm(type ~ ., data = train.spam,
117                  type="C-svc",
118                  kernel="rbfdot",kpar = list(sigma=0.028),#
119                  C=4,cross=5,scaled = T)
120
121 svm.spam.3
122 s3 <- fitted(svm.spam.3)
123 ss3 <- xtabs( ~ type + s3 , data = train.spam )
124 ss3
125 round((ss3[1,1]+ss3[2,2])/length(train.spam$type),4)*100
126
127 #
128 library(kernlab)
129 fit.svm <- ksvm(type ~ ., data = train.spam)#kernelとkparは自動設定
130 fit.svm
131 fit.svm2 <- ksvm(type~., data=train.spam,kernel="rbfdot",
132                kpar=list(sigma=0.05),C=10,cross=5,scaled = T)
133 fit.svm2
134
135 ###Test.data
136 test.pre <- predict(svm.spam.3 , test.spam) #svm.spam.3のtest.data fit
137 table(test.pre , test.spam$type)
138 library(caret)
139 confusionMatrix(test.pre , test.spam$type )
140
141 ###多値分類
142 library(kernlab)
143 library(mlbench)
144 test.su <- ("https://archive.ics.uci.edu/ml/machine-learning-databases/optdigits//optdigits.tes")
145 test.su <- read.table(test.su , sep = ",")
146 train.su <- ("https://archive.ics.uci.edu/ml/machine-learning-databases/optdigits//optdigits.tra")
147 train.su <- read.table(train.su , sep = ",")
148 str(train.su)
149 colnames(train.su)
150 str(test.su)
151 colnames(test.su)
152 table(test.su$V65)
153 table(train.su$V65)
154 #y:factor変換 confusion matrix出力のため(factor変換:解析には不要)
155 train.su$V65 <- factor(train.su$V65)
156 str(train.su)
157 test.su$V65 <- factor(test.su$V65)
158 str(test.su)
159 colnames(train.su)
160 colnames(test.su)
161 table(test.su$V65)
162 table(train.su$V65)
163 names(test.su)[65]<-c("class")
164 names(train.su)[65]<-c("class")
165
166 ##ksvm
167 ##vanilladot
168 su.out.l <- ksvm( class~., data = train.su ,
169                 scaled = F , kernel = "vanilladot" )
170
171 su.out.l
172 prd.test.l <- predict( su.out.l , test.su)
173 table.l <- table(prd.test.l , test.su$class)
174 round(sum(diag(table.l)) /sum(table.l),4)*100
175 library(caret)
176 confusionMatrix(prd.test.l , test.su$class)
177
178 ##polydot
179 su.out.p <- ksvm( class~., data = train.su ,
180                 scaled = F , kernel = "polydot" )
181
182 su.out.p
183 prd.test.p <- predict( su.out.p , test.su)
184 table.p <- table(prd.test.p , test.su$class)
185 round(sum(diag(table.p)) /sum(table.p),4)*100
186 library(caret)

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181 confusionMatrix(prd.test.p , test.su$class )
182
183 ##rbfdot
184 su.out.r <- ksvm( class~., data = train.su ,
185                 scaled = F , kernel = "rbfdot" )
186 su.out.r
187 prd.test.r <- predict( su.out.r , test.su)
188 table.r <- table(prd.test.r , test.su$class)
189 round(sum(diag(table.r)) /sum(table.r),4)*100
190 library(caret)
191 confusionMatrix(prd.test.r , test.su$class )
192
193 ##精度比較
194 round(sum(diag(table.l)) /sum(table.l),4)*100 #線形
195 round(sum(diag(table.p)) /sum(table.p),4)*100 #多項式
196 round(sum(diag(table.r)) /sum(table.r),4)*100 #ガウジアン
197
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