

Assignment 3: Machine Learning

Submission: Wednesday April 27th
Groups of maximum 2 students

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Intelligent Systems - 2016-I
Maestría en Ing. de Sistemas y Computación

1. Follow the Kaggle tutorial [Titanic: Machine Learning from Disaster](#). In particular the sections:
 - (a) Getting Started With Python.
 - (b) Getting Started With Python II.
 - (c) Getting Started With Random Forests.
2. Train a Support Vector Machine (SVM).
 - (a) Ensure that the features are numerical and normalized.
 - (b) Use a RBF kernel. Explain what a RBF kernel is.
 - (c) Use 10-fold cross validation to find a good value for the hyper-parameters C (regularization coefficient) and γ (RBF shape parameter). Use a logarithmic scale for the values of the parameters (eg. 2^i for $-5 \leq i \leq 10$).
 - (d) Draw a plot with the performance for the different combination of hyper-parameter values.
 - (e) Report the results on the training dataset using a confusion matrix.
 - (f) Submit the results to Kaggle and include a screenshot of your score and position.
3. Model comparison.
 - (a) Split the data in a training (70%) and test (30%) subsets.
 - (b) Train a SVM, a Naïve Bayes model, and a random forest on the test subset.
 - (c) Explain what a ROC curve is.
 - (d) Compare the performance of the models using confusion matrices. Discuss the results.
 - (e) Compare the performance of the models using ROC curves. Discuss the results.

The assignment must be submitted as a Python notebook through the following [Dropbox file request](#), before midnight of the deadline date. The file must be named as `is-assign3-unalusername1-unalusername2.ipynb`, where `unalusername` is the user name assigned by the university (include the usernames of all the members of the group).