

# Exercises to Le 5 in Machine Learning

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## **Gaussian Process Regression**

Download the package: [http://mlg.eng.cam.ac.uk/mlss09/mlss\\_slides/GaussianProcess.zip](http://mlg.eng.cam.ac.uk/mlss09/mlss_slides/GaussianProcess.zip). Unzip and open `practicalgp.pdf`. Follow the instructions in the document.

## **Support Vector Machines**

Implement a support vector classifier using Yalmip, CVX or any other modeling language. Apply your classifier to the `zipcode` data set used in HTF (see exercise 2.8 HTF). Best performing classifier (on the test data set) is awarded a free lunch with Thomas!

CVX code used during the lecture can be downloaded from: <http://www.control.isy.liu.se/student/graduate/MachineLearning/svm.m>.