

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. 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 the course web-site.