Foundations of Machine Learning AI2000 and AI5000

FoML-33
Support Vector Machines

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భారతీయ సాంకేతిక విజ్ఞాన సంస్థ హైదరాబాద్
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DiL
Data-driven Intelligence & Learning Lab

So far in FoML

- Intro to ML and Probability refresher
- MLE, MAP, and fully Bayesian treatment
- Supervised learning
    a. Linear Regression with basis functions
    b. Bias-Variance Decomposition
    c. Decision Theory - three broad classification strategies
    d. Neural Networks
- Unsupervised learning
    a. K-Means, Hierarchical, and GMM for clustering
- Kernelizing linear Models
    a. Dual representation, Kernel trick

For today

- SVM

Support Vector Machines

- Kernel method with sparse a solution
    - Inference needs kernel function values only at a subset of training data

Support Vector Machines

- Solution for a convex optimization problem
- Applications
  - Classification
  - Regression
  - Anomaly detection

SVM for binary classification

SVM for binary classification

- Setting: linearly separable data with two labels {-1, 1}
- Model: linear model with fixed basis functions

$$\mathbf{X} = (\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_N)^T$$

$$\mathbf{t} = (t_1, t_2, \ldots, t_N)^T$$

$$y(\mathbf{x}) = \mathbf{w}^{\mathrm{T}}\phi(\mathbf{x}) + b$$

SVM for binary classification

- $\exists$ at least one choice of model parameters to classify the training data correctly

Recap:Perceptron for linearly separable data

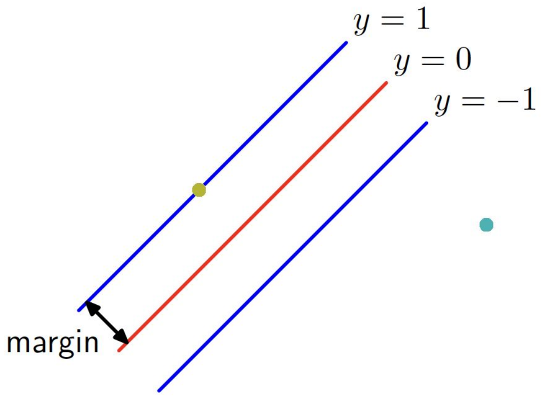
- Finds a solution in finite steps
- One of infinite solutions
- May not be best (in some sense)

Which one to pick?

- Among the multiple solutions
- We must pick the one that generalizes well
  - how?

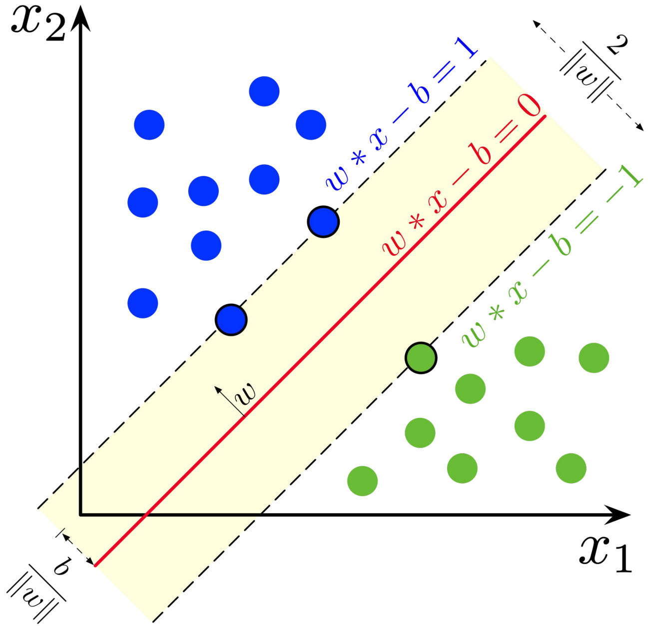
Margin

- SVM approach through 'margin'
- Smallest distance between the decision boundary and any of the samples



Margin

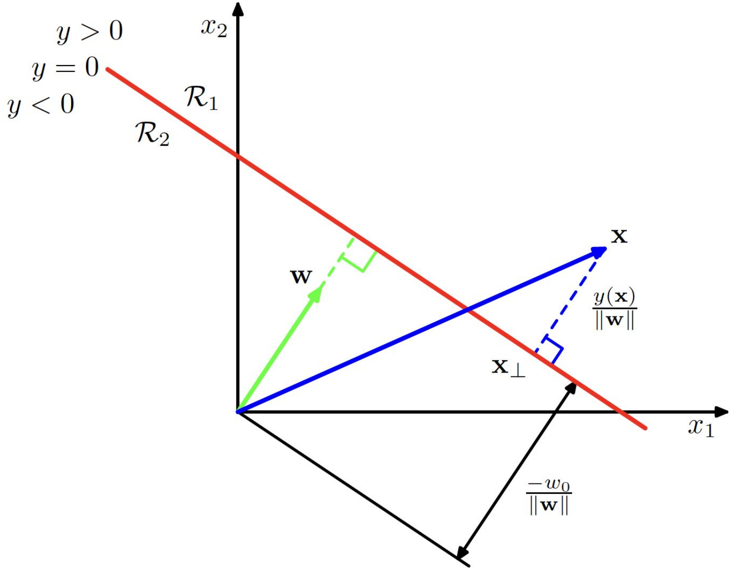
- Decision boundary is chosen to maximize the margin



SVM for binary classification

$$\frac{t_n y(\mathbf{x}_n)}{\|\mathbf{w}\|} = \frac{t_n(\mathbf{w}^{\mathrm{T}}\phi(\mathbf{x}_n) + b)}{\|\mathbf{w}\|}.$$

$$\underset{\mathbf{w},b}{\arg\max} \left\{ \frac{1}{\|\mathbf{w}\|} \min_n \left[t_n \left(\mathbf{w}^{\mathrm{T}}\phi(\mathbf{x}_n) + b \right) \right] \right\}$$



SVM for binary classification

$$\arg\max_{\mathbf{w},b} \left\{ \frac{1}{\|\mathbf{w}\|} \min_n \left[t_n \left(\mathbf{w}^{\mathrm{T}} \phi(\mathbf{x}_n) + b \right) \right] \right\}$$

Need to consider the scaling invariance

$$t_n \left(\mathbf{w}^{\mathrm{T}} \phi(\mathbf{x}_n) + b \right) \geqslant 1, \qquad n = 1, \ldots, N.$$

SVM for binary classification

$$\arg\max_{\mathbf{w},b}\left\{\frac{1}{\|\mathbf{w}\|}\min_{n}\left[t_n\left(\mathbf{w}^{\mathrm{T}}\phi(\mathbf{x}_n)+b\right)\right]\right\} \Rightarrow \arg\min_{\mathbf{w},b}\frac{1}{2}\|\mathbf{w}\|^2$$

$$t_n\left(\mathbf{w}^{\mathrm{T}}\phi(\mathbf{x}_n)+b\right)\geqslant 1, \qquad n=1,\ldots,N.$$

SVM for binary classification

$$\arg\max_{\mathbf{w},b} \left\{ \frac{1}{\|\mathbf{w}\|} \min_n \left[t_n \left(\mathbf{w}^{\mathrm{T}} \phi(\mathbf{x}_n) + b \right) \right] \right\} \Rightarrow \arg\min_{\mathbf{w},b} \frac{1}{2} \|\mathbf{w}\|^2$$

$$t_n \left(\mathbf{w}^{\mathrm{T}} \phi(\mathbf{x}_n) + b \right) \geqslant 1, \qquad n = 1, \ldots, N.$$

$$\Downarrow$$

$$L(\mathbf{w}, b, \mathbf{a}) = \frac{1}{2} \|\mathbf{w}\|^2 - \sum_{n=1}^{N} a_n \left\{ t_n (\mathbf{w}^{\mathrm{T}} \phi(\mathbf{x}_n) + b) - 1 \right\}$$

Next

- SVM (continued)