



A Simple Introduction to Support Vector Machines

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Lecture for CSE 802

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Outline

- A brief history of SVM
- Large-margin linear classifier
 - Linear separable
 - Nonlinear separable
- Creating nonlinear classifiers: kernel trick
- A simple example
- Discussion on SVM
- Conclusion



History of SVM

- SVM is related to statistical learning theory [3]
- SVM was first introduced in 1992 [1]
- SVM becomes popular because of its success in handwritten digit recognition
 - 1.1% test error rate for SVM. This is the same as the error rates of a carefully constructed neural network, LeNet 4.
 - See Section 5.11 in [2] or the discussion in [3] for details
- SVM is now regarded as an important example of “kernel methods”, one of the key area in machine learning
 - Note: the meaning of “kernel” is different from the “kernel” function for Parzen windows

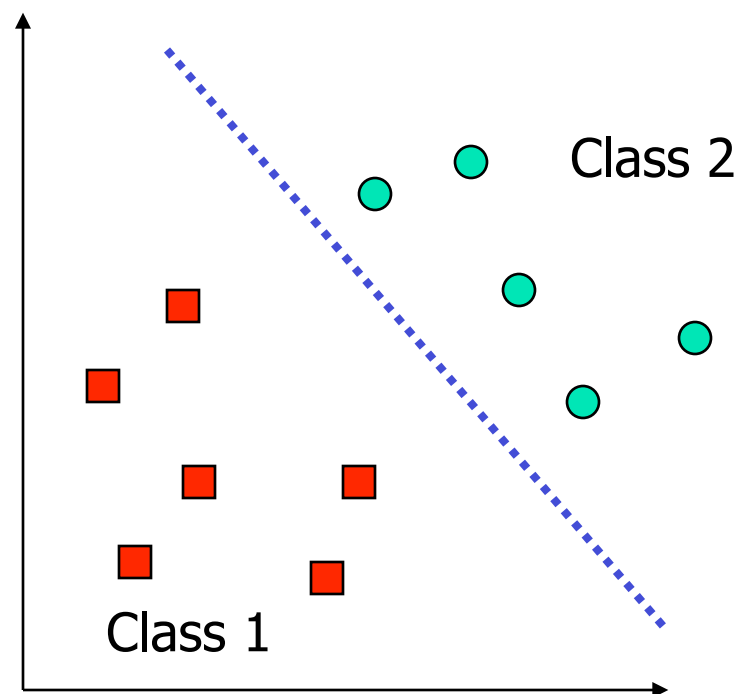
[1] B.E. Boser *et al.* A Training Algorithm for Optimal Margin Classifiers. Proceedings of the Fifth Annual Workshop on Computational Learning Theory 5 144-152, Pittsburgh, 1992.

[2] L. Bottou *et al.* Comparison of classifier methods: a case study in handwritten digit recognition. Proceedings of the 12th IAPR International Conference on Pattern Recognition, vol. 2, pp. 77-82.

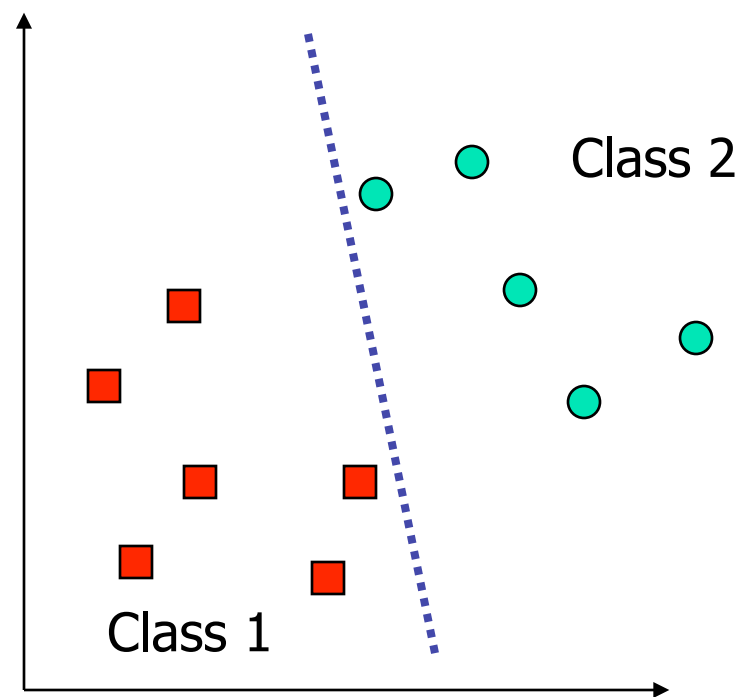
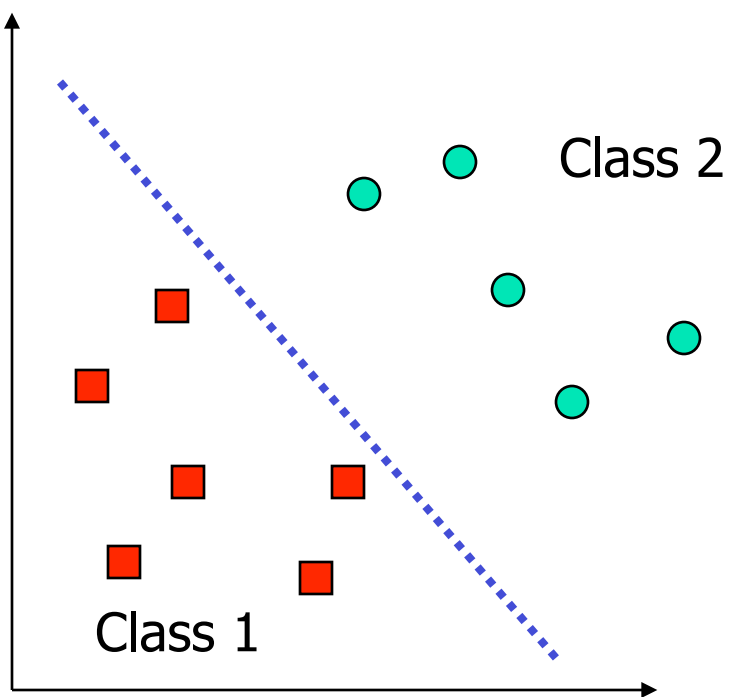
[3] V. Vapnik. The Nature of Statistical Learning Theory. 2nd edition, Springer, 1999.

What is a good Decision Boundary?

- Consider a two-class, linearly separable classification problem
- Many decision boundaries!
 - The Perceptron algorithm can be used to find such a boundary
 - Different algorithms have been proposed (DHS ch. 5)
- Are all decision boundaries equally good?

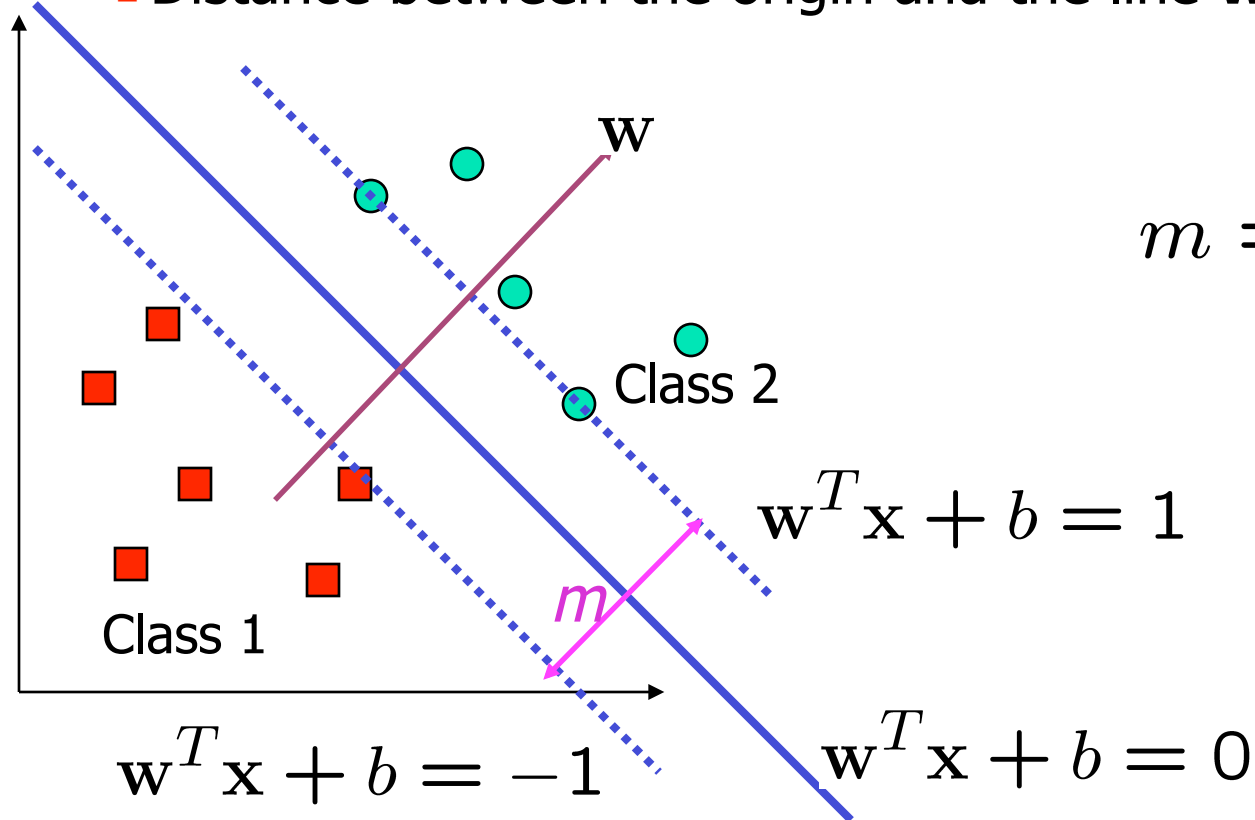


Examples of Bad Decision Boundaries



Large-margin Decision Boundary

- The decision boundary should be as far away from the data of both classes as possible
 - We should maximize the margin, m
 - Distance between the origin and the line $\mathbf{w}^T \mathbf{x} = k$ is $k/||\mathbf{w}||$



$$m = \frac{2}{||\mathbf{w}||}$$



Finding the Decision Boundary

- Let $\{x_1, \dots, x_n\}$ be our data set and let $y_i \in \{1, -1\}$ be the class label of x_i
- The decision boundary should classify all points correctly
 $\Rightarrow y_i(\mathbf{w}^T \mathbf{x}_i + b) \geq 1, \quad \forall i$
- The decision boundary can be found by solving the following constrained optimization problem

$$\begin{aligned} &\text{Minimize } \frac{1}{2} \|\mathbf{w}\|^2 \\ &\text{subject to } y_i(\mathbf{w}^T \mathbf{x}_i + b) \geq 1 \quad \forall i \end{aligned}$$

- This is a constrained optimization problem. Solving it requires some new tools
 - Feel free to ignore the following several slides; what is important is the constrained optimization problem above



Recap of Constrained Optimization

- Suppose we want to: minimize $f(\mathbf{x})$ subject to $g(\mathbf{x}) = 0$
- A necessary condition for \mathbf{x}_0 to be a solution:

$$\begin{cases} \left. \frac{\partial}{\partial \mathbf{x}} (f(\mathbf{x}) + \alpha g(\mathbf{x})) \right|_{\mathbf{x}=\mathbf{x}_0} = 0 \\ g(\mathbf{x}) = 0 \end{cases}$$

- α : the Lagrange multiplier
- For multiple constraints $g_i(\mathbf{x}) = 0$, $i=1, \dots, m$, we need a Lagrange multiplier α_i for each of the constraints

$$\begin{cases} \left. \frac{\partial}{\partial \mathbf{x}} (f(\mathbf{x}) + \sum_{i=1}^n \alpha_i g_i(\mathbf{x})) \right|_{\mathbf{x}=\mathbf{x}_0} = 0 \\ g_i(\mathbf{x}) = 0 \quad \text{for } i = 1, \dots, m \end{cases}$$



Recap of Constrained Optimization

- The case for inequality constraint $g_i(\mathbf{x}) \leq 0$ is similar, except that the Lagrange multiplier α_i should be positive
- If \mathbf{x}_0 is a solution to the constrained optimization problem

$$\min_{\mathbf{x}} f(\mathbf{x}) \quad \text{subject to} \quad g_i(\mathbf{x}) \leq 0 \quad \text{for } i = 1, \dots, m$$

- There must exist $\alpha_i \geq 0$ for $i=1, \dots, m$ such that \mathbf{x}_0 satisfy

$$\begin{cases} \left. \frac{\partial}{\partial \mathbf{x}} \left(f(\mathbf{x}) + \sum_i \alpha_i g_i(\mathbf{x}) \right) \right|_{\mathbf{x}=\mathbf{x}_0} = 0 \\ g_i(\mathbf{x}) \leq 0 \quad \text{for } i = 1, \dots, m \end{cases}$$

- The function $f(\mathbf{x}) + \sum_i \alpha_i g_i(\mathbf{x})$ is also known as the Lagrangian; we want to set its gradient to **0**



Back to the Original Problem

$$\text{Minimize } \frac{1}{2} \|\mathbf{w}\|^2$$

subject to $1 - y_i(\mathbf{w}^T \mathbf{x}_i + b) \leq 0$ for $i = 1, \dots, n$

■ The Lagrangian is

$$\mathcal{L} = \frac{1}{2} \mathbf{w}^T \mathbf{w} + \sum_{i=1}^n \alpha_i (1 - y_i(\mathbf{w}^T \mathbf{x}_i + b))$$

■ Note that $\|\mathbf{w}\|^2 = \mathbf{w}^T \mathbf{w}$

■ Setting the gradient of \mathcal{L} w.r.t. \mathbf{w} and b to zero, we have

$$\mathbf{w} + \sum_{i=1}^n \alpha_i (-y_i) \mathbf{x}_i = 0 \quad \Rightarrow \quad \mathbf{w} = \sum_{i=1}^n \alpha_i y_i \mathbf{x}_i$$

$$\sum_{i=1}^n \alpha_i y_i = 0$$



The Dual Problem

- If we substitute $\mathbf{w} = \sum_{i=1}^n \alpha_i y_i \mathbf{x}_i$ to \mathcal{L} , we have

$$\begin{aligned}\mathcal{L} &= \frac{1}{2} \sum_{i=1}^n \alpha_i y_i \mathbf{x}_i^T \sum_{j=1}^n \alpha_j y_j \mathbf{x}_j + \sum_{i=1}^n \alpha_i \left(1 - y_i \left(\sum_{j=1}^n \alpha_j y_j \mathbf{x}_j^T \mathbf{x}_i + b \right) \right) \\ &= \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n \alpha_i \alpha_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j + \sum_{i=1}^n \alpha_i - \sum_{i=1}^n \alpha_i y_i \sum_{j=1}^n \alpha_j y_j \mathbf{x}_j^T \mathbf{x}_i - b \sum_{i=1}^n \alpha_i y_i \\ &= -\frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n \alpha_i \alpha_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j + \sum_{i=1}^n \alpha_i\end{aligned}$$

- Note that $\sum_{i=1}^n \alpha_i y_i = 0$
- This is a function of α_i only



The Dual Problem

- The new objective function is in terms of α_i only
- It is known as the dual problem: if we know \mathbf{w} , we know all α_i ; if we know all α_i , we know \mathbf{w}
- The original problem is known as the primal problem
- The objective function of the dual problem needs to be maximized!
- The dual problem is therefore:

$$\max. \quad W(\boldsymbol{\alpha}) = \sum_{i=1}^n \alpha_i - \frac{1}{2} \sum_{i=1, j=1}^n \alpha_i \alpha_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j$$

$$\text{subject to } \alpha_i \geq 0, \quad \sum_{i=1}^n \alpha_i y_i = 0$$

Properties of α_i when we introduce the Lagrange multipliers

The result when we differentiate the original Lagrangian w.r.t. b



The Dual Problem

$$\begin{aligned} \max. \quad W(\boldsymbol{\alpha}) &= \sum_{i=1}^n \alpha_i - \frac{1}{2} \sum_{i=1, j=1}^n \alpha_i \alpha_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j \\ \text{subject to } \alpha_i &\geq 0, \sum_{i=1}^n \alpha_i y_i = 0 \end{aligned}$$

- This is a quadratic programming (QP) problem
 - A global maximum of α_i can always be found
- \mathbf{w} can be recovered by
$$\mathbf{w} = \sum_{i=1}^n \alpha_i y_i \mathbf{x}_i$$



Characteristics of the Solution

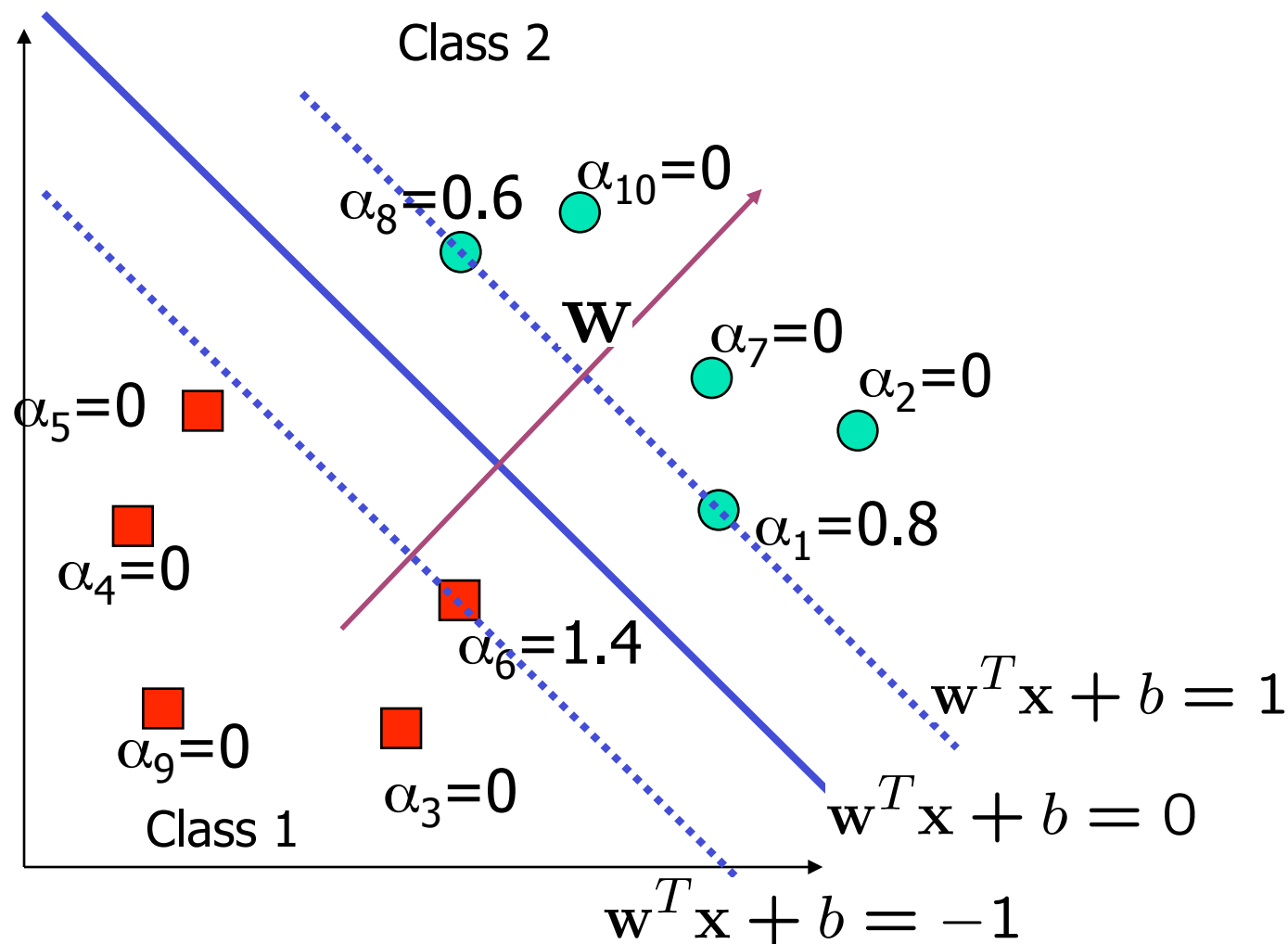
- Many of the α_i are zero
 - \mathbf{w} is a linear combination of a small number of data points
 - This “sparse” representation can be viewed as data compression as in the construction of knn classifier
- \mathbf{x}_i with non-zero α_i are called support vectors (SV)
 - The decision boundary is determined only by the SV
 - Let t_j ($j=1, \dots, s$) be the indices of the s support vectors. We can write
$$\mathbf{w} = \sum_{j=1}^s \alpha_{t_j} y_{t_j} \mathbf{x}_{t_j}$$
- For testing with a new data \mathbf{z}
 - Compute $\mathbf{w}^T \mathbf{z} + b = \sum_{j=1}^s \alpha_{t_j} y_{t_j} (\mathbf{x}_{t_j}^T \mathbf{z}) + b$ and classify \mathbf{z} as class 1 if the sum is positive, and class 2 otherwise
 - Note: \mathbf{w} need not be formed explicitly



The Quadratic Programming Problem

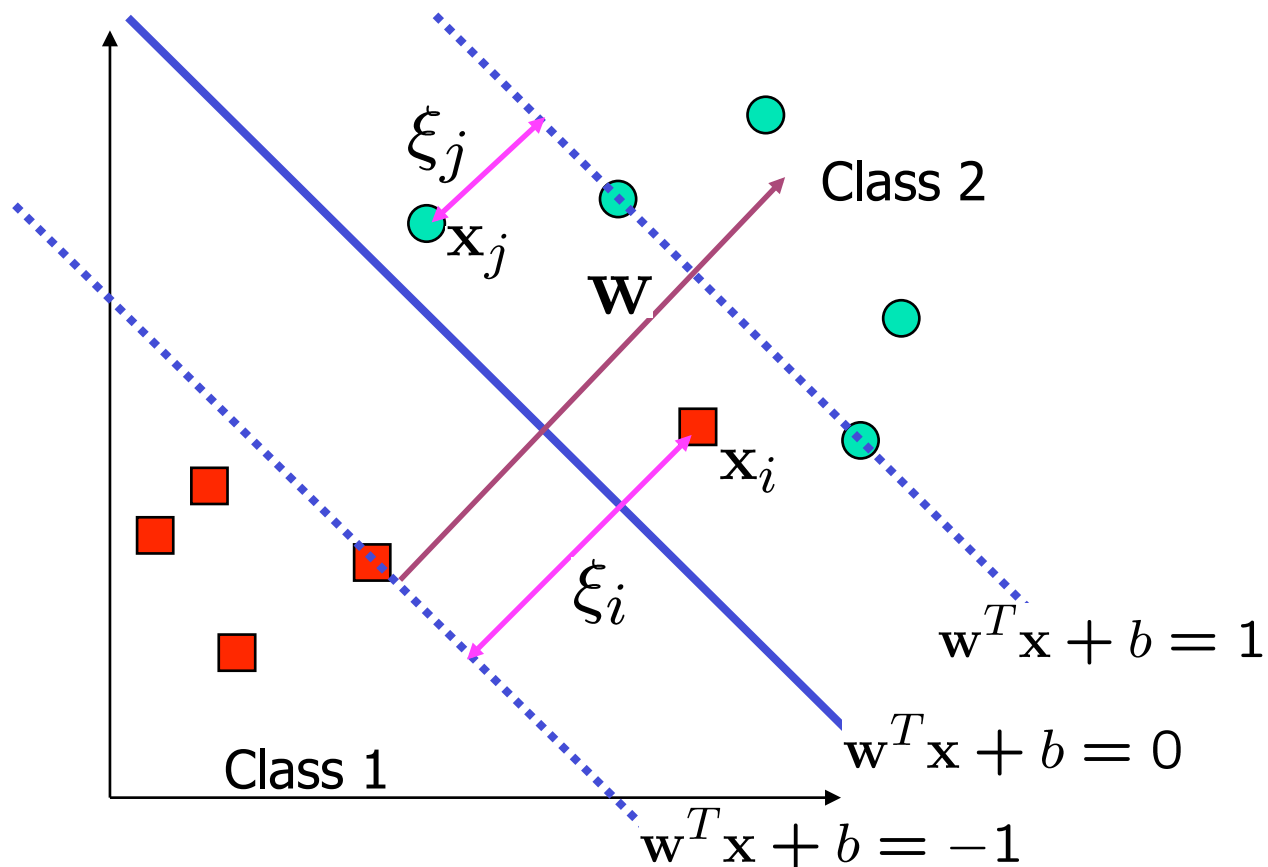
- Many approaches have been proposed
 - Loqo, cplex, etc. (see <http://www.numerical.rl.ac.uk/qp/qp.html>)
- Most are “interior-point” methods
 - Start with an initial solution that can violate the constraints
 - Improve this solution by optimizing the objective function and/or reducing the amount of constraint violation
- For SVM, sequential minimal optimization (SMO) seems to be the most popular
 - A QP with two variables is trivial to solve
 - Each iteration of SMO picks a pair of (α_i, α_j) and solve the QP with these two variables; repeat until convergence
- In practice, we can just regard the QP solver as a “black-box” without bothering how it works

A Geometrical Interpretation



Non-linearly Separable Problems

- We allow “error” ξ_i in classification; it is based on the output of the discriminant function $\mathbf{w}^T \mathbf{x} + b$
- ξ_i approximates the number of misclassified samples





Soft Margin Hyperplane

- If we minimize $\sum_i \xi_i$, ξ_i can be computed by

$$\begin{cases} \mathbf{w}^T \mathbf{x}_i + b \geq 1 - \xi_i & y_i = 1 \\ \mathbf{w}^T \mathbf{x}_i + b \leq -1 + \xi_i & y_i = -1 \\ \xi_i \geq 0 & \forall i \end{cases}$$

- ξ_i are “slack variables” in optimization
- Note that $\xi_i=0$ if there is no error for \mathbf{x}_i
- ξ_i is an upper bound of the number of errors
- We want to minimize $\frac{1}{2} \|\mathbf{w}\|^2 + C \sum_{i=1}^n \xi_i$
 - C : tradeoff parameter between error and margin
- The optimization problem becomes

$$\text{Minimize } \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_{i=1}^n \xi_i$$

$$\text{subject to } y_i(\mathbf{w}^T \mathbf{x}_i + b) \geq 1 - \xi_i, \quad \xi_i \geq 0$$



The Optimization Problem

- The dual of this new constrained optimization problem is

$$\max. \quad W(\alpha) = \sum_{i=1}^n \alpha_i - \frac{1}{2} \sum_{i=1, j=1}^n \alpha_i \alpha_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j$$

$$\text{subject to } C \geq \alpha_i \geq 0, \quad \sum_{i=1}^n \alpha_i y_i = 0$$

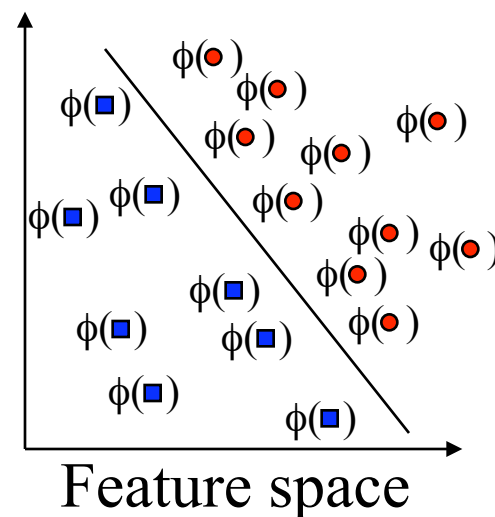
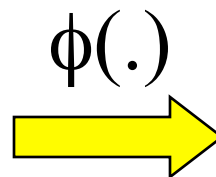
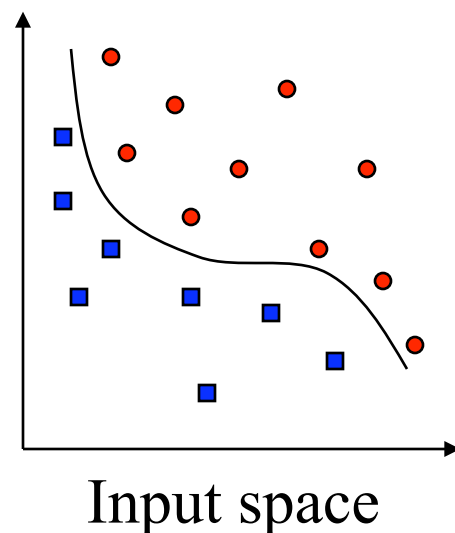
- \mathbf{w} is recovered as $\mathbf{w} = \sum_{j=1}^s \alpha_{t_j} y_{t_j} \mathbf{x}_{t_j}$
- This is very similar to the optimization problem in the linear separable case, except that there is an upper bound C on α_i now
- Once again, a QP solver can be used to find α_i



Extension to Non-linear Decision Boundary

- So far, we have only considered large-margin classifier with a linear decision boundary
- How to generalize it to become nonlinear?
- Key idea: transform \mathbf{x}_i to a higher dimensional space to “make life easier”
 - Input space: the space the point \mathbf{x}_i are located
 - Feature space: the space of $\phi(\mathbf{x}_i)$ after transformation
- Why transform?
 - Linear operation in the feature space is equivalent to non-linear operation in input space
 - Classification can become easier with a proper transformation. In the XOR problem, for example, adding a new feature of x_1x_2 make the problem linearly separable

Transforming the Data (c.f. DHS Ch. 5)



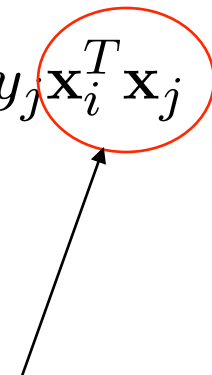
Note: feature space is of higher dimension than the input space in practice

- Computation in the feature space can be costly because it is high dimensional
 - The feature space is typically infinite-dimensional!
- The kernel trick comes to rescue



The Kernel Trick

- Recall the SVM optimization problem

$$\begin{aligned} \max. \quad W(\alpha) &= \sum_{i=1}^n \alpha_i - \frac{1}{2} \sum_{i=1, j=1}^n \alpha_i \alpha_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j \\ \text{subject to } C &\geq \alpha_i \geq 0, \quad \sum_{i=1}^n \alpha_i y_i = 0 \end{aligned}$$


- The data points only appear as **inner product**
- As long as we can calculate the inner product in the feature space, we do not need the mapping explicitly
- Many common geometric operations (angles, distances) can be expressed by inner products
- Define the kernel function K by

$$K(\mathbf{x}_i, \mathbf{x}_j) = \phi(\mathbf{x}_i)^T \phi(\mathbf{x}_j)$$



An Example for $\phi(\cdot)$ and $K(\cdot, \cdot)$

- Suppose $\phi(\cdot)$ is given as follows

$$\phi\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) = (1, \sqrt{2}x_1, \sqrt{2}x_2, x_1^2, x_2^2, \sqrt{2}x_1x_2)$$

- An inner product in the feature space is

$$\langle \phi\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right), \phi\left(\begin{bmatrix} y_1 \\ y_2 \end{bmatrix}\right) \rangle = (1 + x_1y_1 + x_2y_2)^2$$

- So, if we define the kernel function as follows, there is no need to carry out $\phi(\cdot)$ explicitly

$$K(\mathbf{x}, \mathbf{y}) = (1 + x_1y_1 + x_2y_2)^2$$

- This use of kernel function to avoid carrying out $\phi(\cdot)$ explicitly is known as the **kernel trick**



Kernel Functions

- In practical use of SVM, the user specifies the kernel function; the transformation $\phi(\cdot)$ is not explicitly stated
- Given a kernel function $K(\mathbf{x}_i, \mathbf{x}_j)$, the transformation $\phi(\cdot)$ is given by its eigenfunctions (a concept in functional analysis)
 - Eigenfunctions can be difficult to construct explicitly
 - This is why people only specify the kernel function without worrying about the exact transformation
- Another view: kernel function, being an inner product, is really a similarity measure between the objects



Examples of Kernel Functions

- Polynomial kernel with degree d

$$K(\mathbf{x}, \mathbf{y}) = (\mathbf{x}^T \mathbf{y} + 1)^d$$

- Radial basis function kernel with width σ

$$K(\mathbf{x}, \mathbf{y}) = \exp(-\|\mathbf{x} - \mathbf{y}\|^2 / (2\sigma^2))$$

- Closely related to radial basis function neural networks
 - The feature space is infinite-dimensional
- Sigmoid with parameter κ and θ

$$K(\mathbf{x}, \mathbf{y}) = \tanh(\kappa \mathbf{x}^T \mathbf{y} + \theta)$$

- It does not satisfy the Mercer condition on all κ and θ



Modification Due to Kernel Function

- Change all inner products to kernel functions
- For training,

Original

$$\max. W(\alpha) = \sum_{i=1}^n \alpha_i - \frac{1}{2} \sum_{i=1, j=1}^n \alpha_i \alpha_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j$$

$$\text{subject to } C \geq \alpha_i \geq 0, \sum_{i=1}^n \alpha_i y_i = 0$$

With kernel
function

$$\max. W(\alpha) = \sum_{i=1}^n \alpha_i - \frac{1}{2} \sum_{i=1, j=1}^n \alpha_i \alpha_j y_i y_j K(\mathbf{x}_i, \mathbf{x}_j)$$

$$\text{subject to } C \geq \alpha_i \geq 0, \sum_{i=1}^n \alpha_i y_i = 0$$



Modification Due to Kernel Function

- For testing, the new data \mathbf{z} is classified as class 1 if $f \geq 0$, and as class 2 if $f < 0$

Original

$$\mathbf{w} = \sum_{j=1}^s \alpha_{t_j} y_{t_j} \mathbf{x}_{t_j}$$
$$f = \mathbf{w}^T \mathbf{z} + b = \sum_{j=1}^s \alpha_{t_j} y_{t_j} \mathbf{x}_{t_j}^T \mathbf{z} + b$$

With kernel
function

$$\mathbf{w} = \sum_{j=1}^s \alpha_{t_j} y_{t_j} \phi(\mathbf{x}_{t_j})$$
$$f = \langle \mathbf{w}, \phi(\mathbf{z}) \rangle + b = \sum_{j=1}^s \alpha_{t_j} y_{t_j} K(\mathbf{x}_{t_j}, \mathbf{z}) + b$$



More on Kernel Functions

- Since the training of SVM only requires the value of $K(\mathbf{x}_i, \mathbf{x}_j)$, there is no restriction of the form of \mathbf{x}_i and \mathbf{x}_j
 - \mathbf{x}_i can be a sequence or a tree, instead of a feature vector
- $K(\mathbf{x}_i, \mathbf{x}_j)$ is just a similarity measure comparing \mathbf{x}_i and \mathbf{x}_j
- For a test object \mathbf{z} , the discriminant function essentially is a weighted sum of the similarity between \mathbf{z} and a pre-selected set of objects (the support vectors)

$$f(\mathbf{z}) = \sum_{\mathbf{x}_i \in \mathcal{S}} \alpha_i y_i K(\mathbf{z}, \mathbf{x}_i) + b$$

\mathcal{S} : the set of support vectors



More on Kernel Functions

- Not all similarity measure can be used as kernel function, however
 - The kernel function needs to satisfy the Mercer function, i.e., the function is “positive-definite”
 - This implies that the n by n kernel matrix, in which the (i,j) -th entry is the $K(\mathbf{x}_i, \mathbf{x}_j)$, is always positive definite
 - This also means that the QP is convex and can be solved in polynomial time



Example

- Suppose we have 5 1D data points
 - $x_1=1, x_2=2, x_3=4, x_4=5, x_5=6$, with 1, 2, 6 as class 1 and 4, 5 as class 2 $\Rightarrow y_1=1, y_2=1, y_3=-1, y_4=-1, y_5=1$
- We use the polynomial kernel of degree 2
 - $K(x,y) = (xy+1)^2$
 - C is set to 100
- We first find α_i ($i=1, \dots, 5$) by

$$\max. \quad \sum_{i=1}^5 \alpha_i - \frac{1}{2} \sum_{i=1}^5 \sum_{j=1}^5 \alpha_i \alpha_j y_i y_j (x_i x_j + 1)^2$$
$$\text{subject to } 100 \geq \alpha_i \geq 0, \quad \sum_{i=1}^5 \alpha_i y_i = 0$$



Example

- By using a QP solver, we get
 - $\alpha_1=0, \alpha_2=2.5, \alpha_3=0, \alpha_4=7.333, \alpha_5=4.833$
 - Note that the constraints are indeed satisfied
 - The support vectors are $\{x_2=2, x_4=5, x_5=6\}$

- The discriminant function is

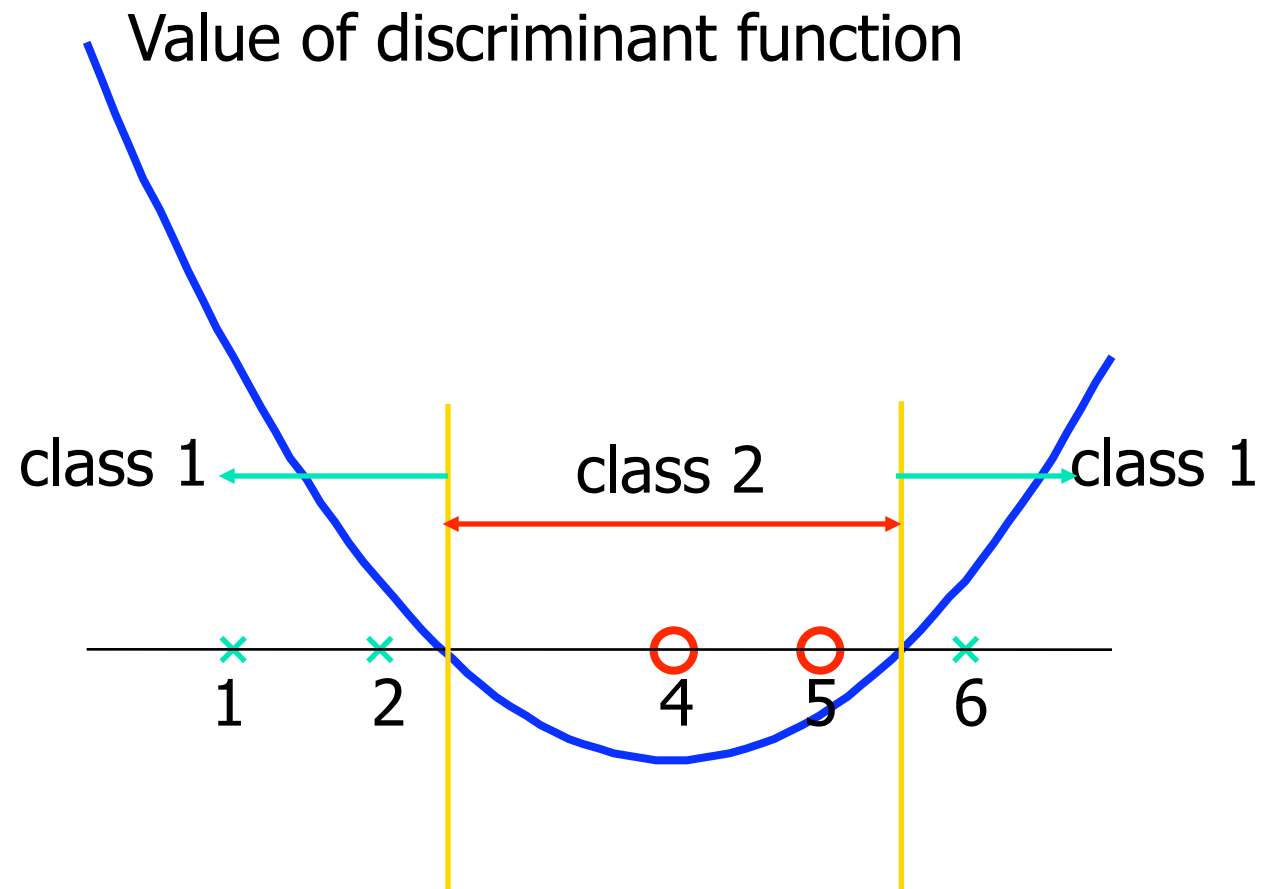
$$\begin{aligned} f(z) &= 2.5(1)(2z + 1)^2 + 7.333(-1)(5z + 1)^2 + 4.833(1)(6z + 1)^2 + b \\ &= 0.6667z^2 - 5.333z + b \end{aligned}$$

α_5 y_5 $K(z, x_5)$

(Red arrows point from the labels above to the corresponding terms in the equation: α_5 to 4.833, y_5 to (1), and $K(z, x_5)$ to $(6z + 1)^2$)

- b is recovered by solving $f(2)=1$ or by $f(5)=-1$ or by $f(6)=1$, as x_2 and x_5 lie on the line $\phi(w)^T \phi(x) + b = 1$ and x_4 lies on the line $\phi(w)^T \phi(x) + b = -1$
- All three give $b=9 \rightarrow f(z) = 0.6667z^2 - 5.333z + 9$

Example



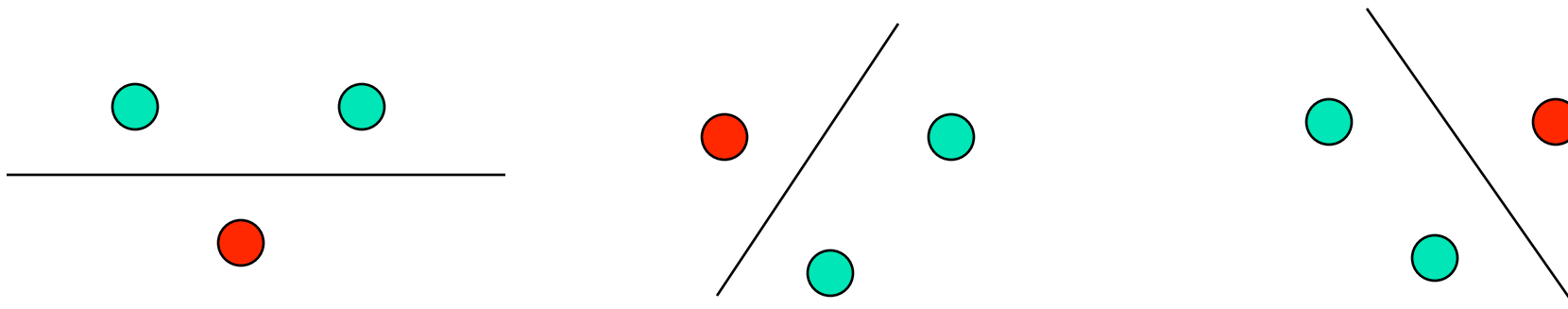


Why SVM Work?

- The feature space is often very high dimensional. Why don't we have the curse of dimensionality?
- A classifier in a high-dimensional space has many parameters and is hard to estimate
- Vapnik argues that the fundamental problem is not the number of parameters to be estimated. Rather, the problem is about the flexibility of a classifier
- Typically, a classifier with many parameters is very flexible, but there are also exceptions
 - Let $x_i = 10^i$ where i ranges from 1 to n . The classifier $y = \text{sign}(\sin(\alpha x))$ can classify all x_i correctly for all possible combination of class labels on x_i
 - This 1-parameter classifier is very flexible

Why SVM works?

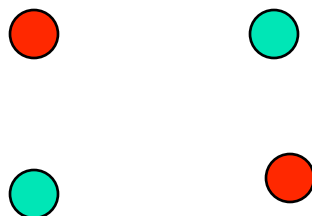
- Vapnik argues that the flexibility of a classifier should not be characterized by the number of parameters, but by the flexibility (capacity) of a classifier
 - This is formalized by the “VC-dimension” of a classifier
- Consider a linear classifier in two-dimensional space
- If we have three training data points, no matter how those points are labeled, we can classify them perfectly





VC-dimension

- However, if we have four points, we can find a labeling such that the linear classifier fails to be perfect



- We can see that 3 is the critical number
- The VC-dimension of a linear classifier in a 2D space is 3 because, if we have 3 points in the training set, perfect classification is always possible irrespective of the labeling, whereas for 4 points, perfect classification can be impossible



VC-dimension

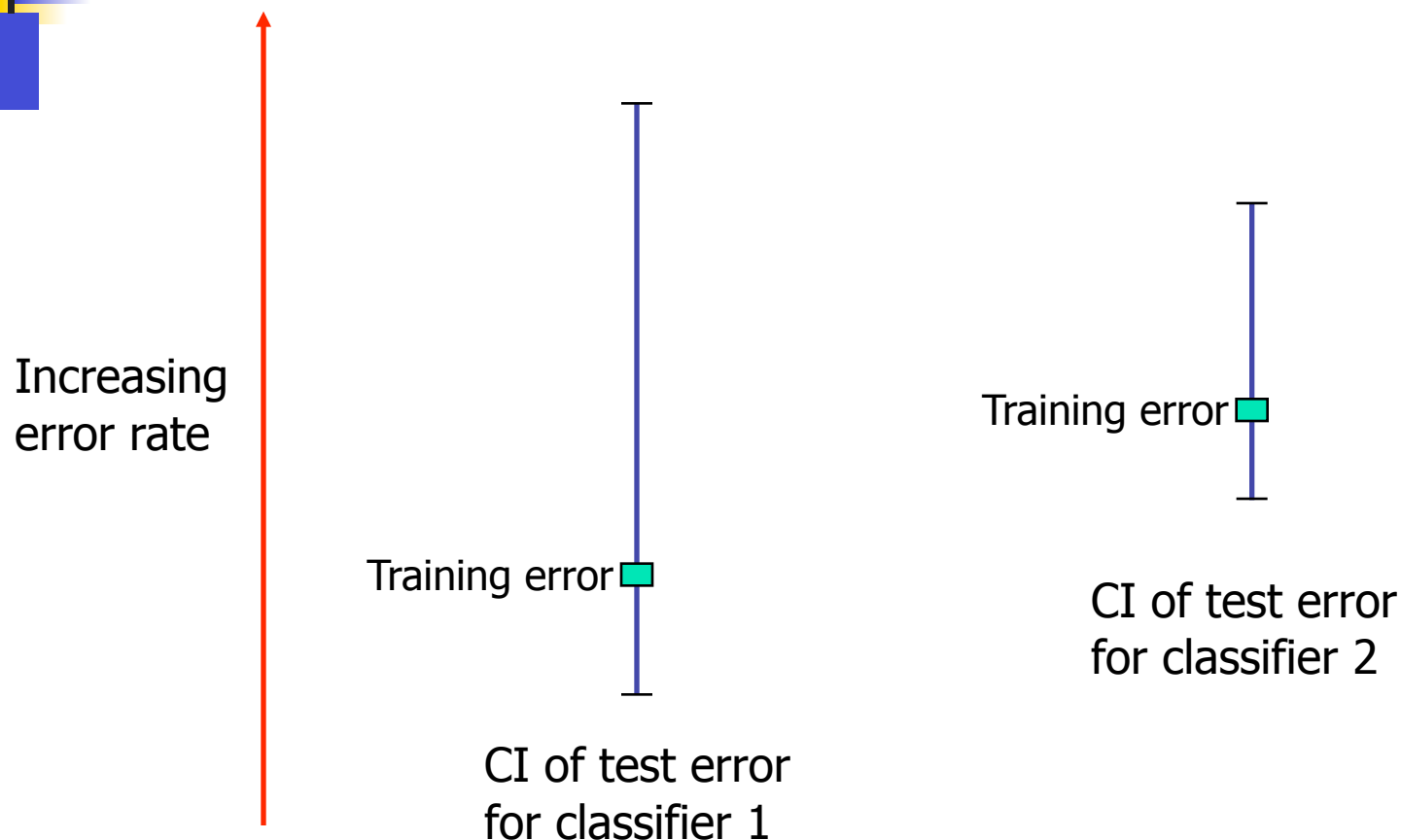
- The VC-dimension of the nearest neighbor classifier is infinity, because no matter how many points you have, you get perfect classification on training data
- The higher the VC-dimension, the more flexible a classifier is
- VC-dimension, however, is a theoretical concept; the VC-dimension of most classifiers, in practice, is difficult to be computed exactly
 - Qualitatively, if we think a classifier is flexible, it probably has a high VC-dimension



Structural Risk Minimization (SRM)

- A fancy term, but it simply means: we should find a classifier that minimizes the sum of training error (empirical risk) and a term that is a function of the flexibility of the classifier (model complexity)
- Recall the concept of confidence interval (CI)
 - For example, we are 99% confident that the population mean lies in the 99% CI estimated from a sample
- We can also construct a CI for the generalization error (error on the test set)

Structural Risk Minimization (SRM)



- SRM prefers classifier 2 although it has a higher training error, because the upper limit of CI is smaller



Structural Risk Minimization (SRM)

- It can be proved that the more flexible a classifier, the “wider” the CI is
- The width can be upper-bounded by a function of the VC-dimension of the classifier
- In practice, the confidence interval of the testing error contains $[0,1]$ and hence is trivial
 - Empirically, minimizing the upper bound is still useful
- The two classifiers are often “nested”, i.e., one classifier is a special case of the other
- SVM can be viewed as implementing SRM because $\sum_i \xi_i$ approximates the training error; $\frac{1}{2}||w||^2$ is related to the VC-dimension of the resulting classifier
- See <http://www.svms.org/srm/> for more details



Justification of SVM

- Large margin classifier
- SRM
- Ridge regression: the term $\frac{1}{2}||w||^2$ “shrinks” the parameters towards zero to avoid overfitting
- The term the term $\frac{1}{2}||w||^2$ can also be viewed as imposing a weight-decay prior on the weight vector, and we find the MAP estimate



Choosing the Kernel Function

- Probably the most tricky part of using SVM.
 - The kernel function is important because it creates the kernel matrix, which summarizes all the data
 - Many principles have been proposed (diffusion kernel, Fisher kernel, string kernel, ...)
 - There is even research to estimate the kernel matrix from available information
-
- In practice, a low degree polynomial kernel or RBF kernel with a reasonable width is a good initial try
 - Note that SVM with RBF kernel is closely related to RBF neural networks, with the centers of the radial basis functions automatically chosen for SVM



Other Aspects of SVM

- How to use SVM for multi-class classification?
 - One can change the QP formulation to become multi-class
 - More often, multiple binary classifiers are combined
 - See DHS 5.2.2 for some discussion
 - One can train multiple one-versus-all classifiers, or combine multiple pairwise classifiers “intelligently”
- How to interpret the SVM discriminant function value as probability?
 - By performing logistic regression on the SVM output of a set of data (validation set) that is not used for training
- Some SVM software (like libsvm) have these features built-in



Software

- A list of SVM implementation can be found at <http://www.kernel-machines.org/software.html>
- Some implementation (such as LIBSVM) can handle multi-class classification
- SVMLight is among one of the earliest implementation of SVM
- Several Matlab toolboxes for SVM are also available



Summary: Steps for Classification

- Prepare the pattern matrix
- Select the kernel function to use
- Select the parameter of the kernel function and the value of C
 - You can use the values suggested by the SVM software, or you can set apart a validation set to determine the values of the parameter
- Execute the training algorithm and obtain the α_i
- Unseen data can be classified using the α_i and the support vectors



Strengths and Weaknesses of SVM

■ Strengths

- Training is relatively easy
 - No local optimal, unlike in neural networks
- It scales relatively well to high dimensional data
- Tradeoff between classifier complexity and error can be controlled explicitly
- Non-traditional data like strings and trees can be used as input to SVM, instead of feature vectors

■ Weaknesses

- Need to choose a “good” kernel function.



Other Types of Kernel Methods

- A lesson learnt in SVM: a linear algorithm in the feature space is equivalent to a non-linear algorithm in the input space
- Standard linear algorithms can be generalized to its non-linear version by going to the feature space
 - Kernel principal component analysis, kernel independent component analysis, kernel canonical correlation analysis, kernel k-means, 1-class SVM are some examples



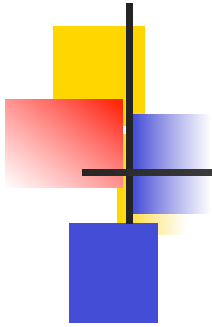
Conclusion

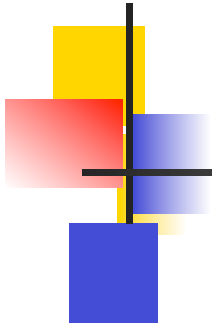
- SVM is a useful alternative to neural networks
- Two key concepts of SVM: maximize the margin and the kernel trick
- Many SVM implementations are available on the web for you to try on your data set!



Resources

- <http://www.kernel-machines.org/>
- <http://www.support-vector.net/>
- <http://www.support-vector.net/icml-tutorial.pdf>
- <http://www.kernel-machines.org/papers/tutorial-nips.ps.gz>
- <http://www.clopinet.com/isabelle/Projects/SVM/applist.html>



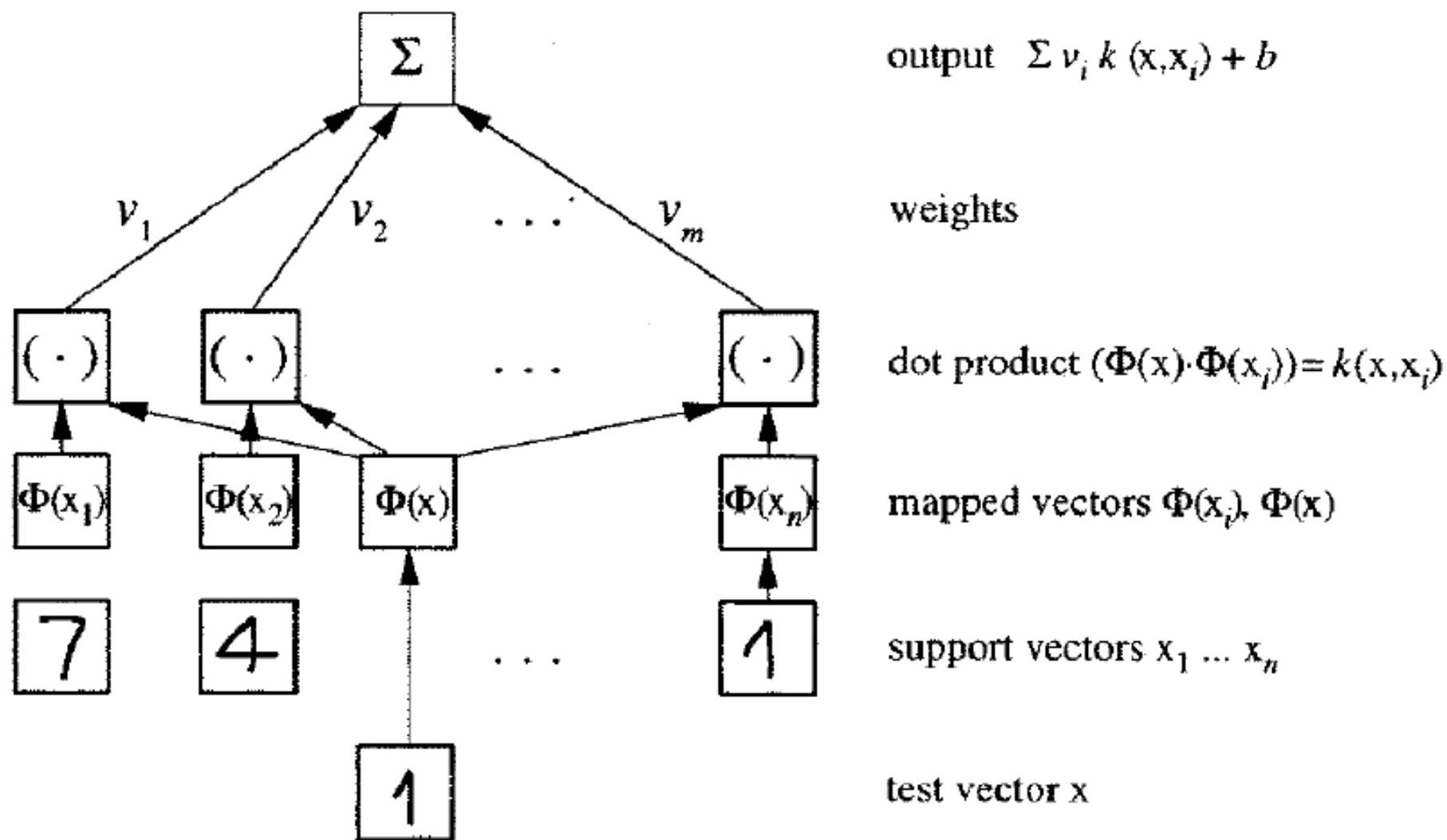




Demonstration

- Iris data set
 - Class 1 and class 3 are “merged” in this demo

Example of SVM Applications: Handwriting Recognition





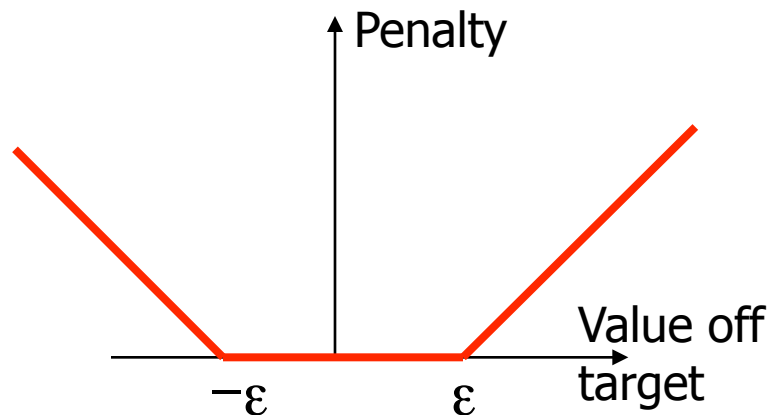
Multi-class Classification

- SVM is basically a two-class classifier
- One can change the QP formulation to allow multi-class classification
- More commonly, the data set is divided into two parts “intelligently” in different ways and a separate SVM is trained for each way of division
- Multi-class classification is done by combining the output of all the SVM classifiers
 - Majority rule
 - Error correcting code
 - Directed acyclic graph

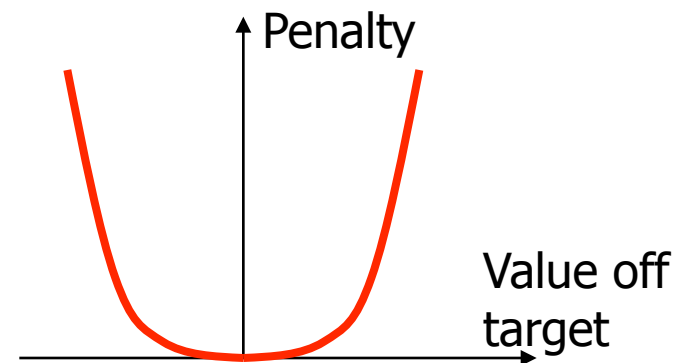
Epsilon Support Vector Regression (ϵ -SVR)

- Linear regression in feature space
- Unlike in least square regression, the error function is ϵ -insensitive loss function
 - Intuitively, mistake less than ϵ is ignored
 - This leads to sparsity similar to SVM

ϵ -insensitive loss function



Square loss function



Epsilon Support Vector Regression (ϵ -SVR)

- Given: a data set $\{x_1, \dots, x_n\}$ with target values $\{u_1, \dots, u_n\}$, we want to do ϵ -SVR
- The optimization problem is

$$\text{Min } \frac{1}{2} \|w\|^2 + C \sum_{i=1}^n (\xi_i + \xi_i^*)$$

- Similar to linear SVM, subject to

$$\begin{cases} u_i - w^T x_i - b \leq \epsilon + \xi_i \\ w^T x_i + b - u_i \leq \epsilon + \xi_i^* \\ \xi_i \geq 0, \xi_i^* \geq 0 \end{cases}$$



Epsilon Support Vector Regression (ε -SVR)

- C is a parameter to control the amount of influence of the error
- The $\frac{1}{2}||w||^2$ term serves as controlling the complexity of the regression function
 - This is similar to ridge regression
- After training (solving the QP), we get values of α_i and α_i^* , which are both zero if \mathbf{x}_i does not contribute to the error function
- For a new data \mathbf{z} ,

$$f(\mathbf{z}) = \sum_{j=1}^s (\alpha_{t_j} - \alpha_{t_j}^*) K(\mathbf{x}_{t_j}, \mathbf{z}) + b$$