

Unit 8


Support Vector Machines

EE-UY 4563/EL-GY 9143: INTRODUCTION TO MACHINE LEARNING
PROF. SUNDEEP RANGAN, WITH MODIFICATION BY YAO WANG

Learning Objectives

- ❑ Interpret weights in linear classification of images
- ❑ Describe why linear classification for images does not work
- ❑ Define the margin in linear classification
- ❑ Describe the SVM classification problem.
- ❑ Write equations for solutions of constrained optimization using the Lagrangian.
- ❑ Describe a kernel SVM problem for non-linear classification
- ❑ Implement SVM classifiers in python
- ❑ Select SVM parameters from cross-validation

Outline

- 
- Motivating example: Recognizing handwritten digits
 - Why logistic regression doesn't work well.
 - ❑ Maximum margin classifiers
 - ❑ Support vector machines
 - ❑ Kernel trick
 - ❑ Constrained optimization

MNIST Digit Classification

HANDWRITING SAMPLE FORM

NAME [REDACTED] DATE 8-3-89 CITY MINDEN CITY STATE MI ZIP 48456

This sample of handwriting is being collected for use in testing computer recognition of hand printed numbers and letters. Please print the following characters in the boxes that appear below.

| 0 1 2 3 4 5 6 7 8 9 | | | | | | | | | | 0 1 2 3 4 5 6 7 8 9 | | | | | | | | | | 0 1 2 3 4 5 6 7 8 9 | | | | | | | | | |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| 0123456789 | | | | | | | | | | 0123456789 | | | | | | | | | | 0123456789 | | | | | | | | | |
| 87 | | 701 | | 3752 | | 80759 | | 960941 | | | | | | | | | | | | | | | | | | | | | |
| 158 | | 4586 | | 32123 | | 832656 | | 82 | | | | | | | | | | | | | | | | | | | | | |
| 7481 | | 80539 | | 419219 | | 67 | | 904 | | | | | | | | | | | | | | | | | | | | | |
| 61738 | | 729658 | | 75 | | 390 | | 5716 | | | | | | | | | | | | | | | | | | | | | |

- ☐ Problem: Recognize hand-written digits
- ☐ Original problem:
 - Census forms
 - Automated processing
- ☐ Classic machine learning problem
- ☐ Benchmark

From Patrick J. Grother, NIST Special Database, 1995

A Widely-Used Benchmark

- ❑ We will look at SVM today
- ❑ Not the best algorithm
- ❑ But quite good
- ❑ ...and illustrates the main points

Classifiers [\[edit \]](#)

This is a table of some of the [machine learning](#) methods used on the database and their error rates, by type of classifier:

| Type ↕ | Classifier ↕ | Distortion ↕ | Preprocessing ↕ | Error rate (%) ↕ |
|--|--|-------------------------------------|----------------------|----------------------|
| Linear classifier | Pairwise linear classifier | None | Deskewing | 7.6 ^[9] |
| K-Nearest Neighbors | K-NN with non-linear deformation (P2DHMDM) | None | Shiftable edges | 0.52 ^[14] |
| Boosted Stumps | Product of stumps on Haar features | None | Haar features | 0.87 ^[15] |
| Non-Linear Classifier | 40 PCA + quadratic classifier | None | None | 3.3 ^[9] |
| Support vector machine | Virtual SVM , deg-9 poly, 2-pixel jittered | None | Deskewing | 0.56 ^[16] |
| Neural network | 2-layer 784-800-10 | None | None | 1.6 ^[17] |
| Neural network | 2-layer 784-800-10 | elastic distortions | None | 0.7 ^[17] |
| Deep neural network | 6-layer 784-2500-2000-1500-1000-500-10 | elastic distortions | None | 0.35 ^[18] |
| Convolutional neural network | Committee of 35 conv. net, 1-20-P-40-P-150-10 | elastic distortions | Width normalizations | 0.23 ^[8] |



Downloading MNIST

```
import tensorflow as tf

(Xtr,ytr),(Xts,yts) = tf.keras.datasets.mnist.load_data()

print('Xtr shape: %s' % str(Xtr.shape))
print('Xts shape: %s' % str(Xts.shape))

ntr = Xtr.shape[0]
nts = Xts.shape[0]
nrow = Xtr.shape[1]
ncol = Xtr.shape[2]
```

```
Xtr shape: (60000, 28, 28)
Xts shape: (10000, 28, 28)
```

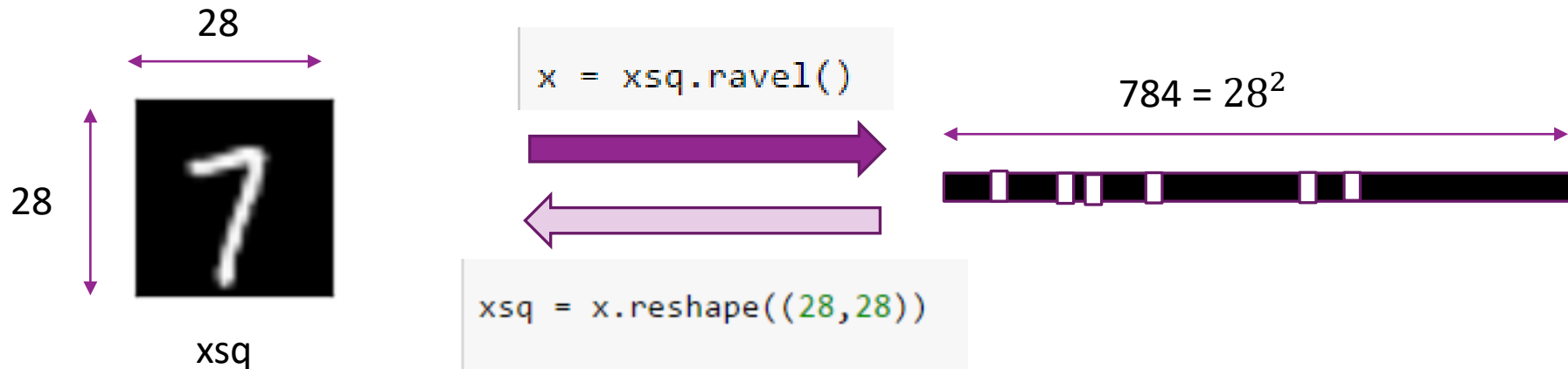
- ❑ MNIST data is available in many sources
 - Note: It has been removed from sklearn
- ❑ Tensorflow version:
 - 60000 training samples
 - 10000 test samples
- ❑ Each sample is a 28 x 28 images
- ❑ Grayscale: Pixel values $\in \{0, 1, \dots, 255\}$
 - 0 = Black and
 - 255 = White

Matrix and Vector Representation

- ❑ For this demo, we reshape data from $N \times 28 \times 28$ to $N \times 784$
- ❑ But, you can easily go back and forth
- ❑ Also, scale the pixel values from -1 to 1

```
npix = nrow*ncol
Xtr = 2*(Xtr/255 - 0.5)
Xtr = Xtr.reshape((ntr,npix))

Xts = 2*(Xts/255 - 0.5)
Xts = Xts.reshape((nts,npix))
```



$$S = \text{Mat}(x) = \begin{bmatrix} s_{11} & \cdots & s_{1,28} \\ \vdots & \vdots & \vdots \\ s_{28,1} & \cdots & s_{28,28} \end{bmatrix}$$

$$x = \text{vec}(S) = [x_1 \quad \cdots \quad x_{784}]$$

Displaying Images in Python



4 random images in the dataset

A human can classify these easily

```
def plt_digit(x):  
    nrow = 28  
    ncol = 28  
    xsq = x.reshape((nrow,ncol))  
    plt.imshow(xsq, cmap='Greys_r')  
    plt.xticks([])  
    plt.yticks([])  
  
    # Convert data to a matrix  
    X = mnist.data  
    y = mnist.target  
  
    # Select random digits  
    nplt = 4  
    nsamp = X.shape[0]  
    Iperm = np.random.permutation(nsamp)  
  
    # Plot the images using the subplot command  
    for i in range(nplt):  
        ind = Iperm[i]  
        plt.subplot(1,nplt,i+1)  
        plt_digit(X[ind,:])
```

Key command

Sample permutation is necessary for this dataset, as the original data is ordered by digits

Try a Logistic Classifier

```
ntr1 = 5000
Xtr1 = Xtr[Iperm[:ntr1],:]
ytr1 = ytr[Iperm[:ntr1]]
```

- ❑ Train on 5000 samples
 - To reduce training time.
 - In practice want to train with ~40k
- ❑ Select correct solver (lbfgs)
 - Others can be very slow. Even this will take minutes

```
from sklearn import linear_model
logreg = linear_model.LogisticRegression(verbose=10, solver='lbfgs',\
                                         multi_class='multinomial',max_iter=500)
logreg.fit(Xtr1,ytr1)
```

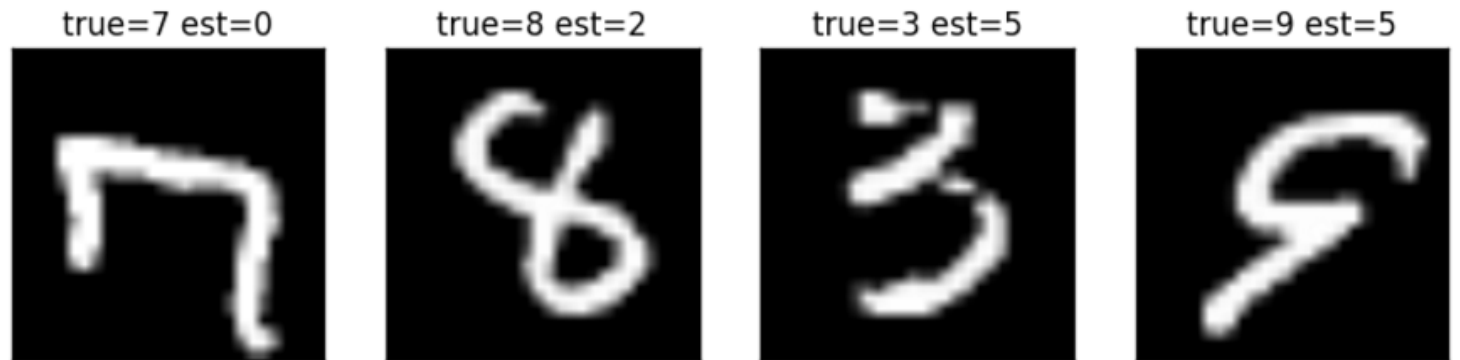
```
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
C:\ProgramData\Anaconda3\lib\site-packages\sklearn\linear_model\logistic.py:758:
e. Increase the number of iterations.
  "of iterations.", ConvergenceWarning)
[Parallel(n_jobs=1)]: Done   1 out of   1 | elapsed:   1.3min remaining:   0.0s
[Parallel(n_jobs=1)]: Done   1 out of   1 | elapsed:   1.3min finished
```

Performance

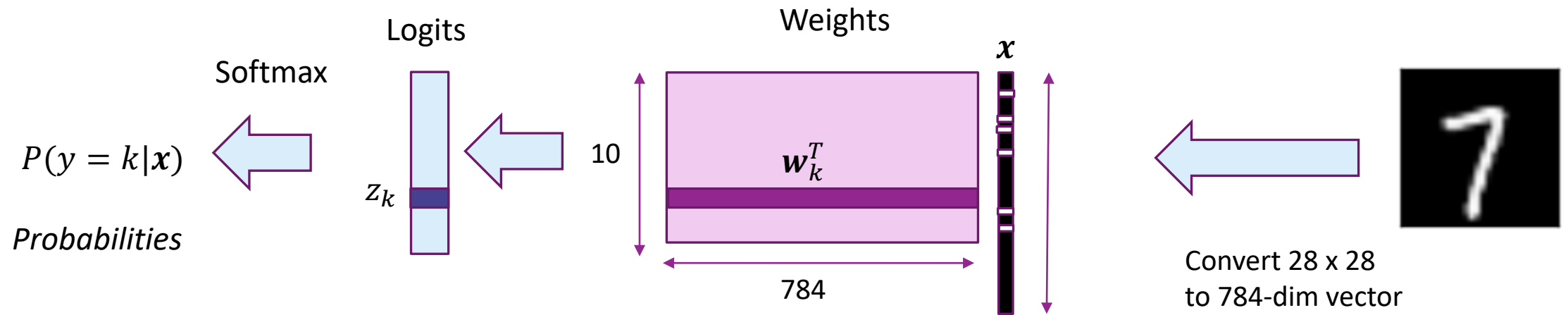
- ❑ Accuracy = 89%. Very bad
- ❑ Some of the errors seem like they should have been easy to spot
- ❑ What went wrong?

```
nts1 = 5000
Iperm_ts = np.random.permutation(nts)
Xts1 = Xts[Iperm_ts[:nts1],:]
yts1 = yts[Iperm_ts[:nts1]]
yhat = logreg.predict(Xts1)
acc = np.mean(yhat == yts1)
print('Accuracy = {0:f}'.format(acc))
```

Accuracy = 0.891000



Recap: Logistic Classifier



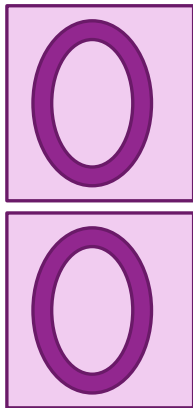
- ❑ Each **logit** $z_k = \mathbf{w}_k^T \mathbf{x}$ = inner product with **weight** \mathbf{w}_k with digit \mathbf{x} , $k = 0, \dots, 9$
- ❑ Will select $\hat{y} = \arg \max_k P(y = k | \mathbf{x}) = \arg \max_k z_k$
 - Output z_k which is largest
- ❑ When is z_k large?

Interpreting the Logistic Classifier Weights

- A logit $z_k = \mathbf{w}_k^T \mathbf{x}$ is high when there is high **overlap** between \mathbf{w}_k with digit x
 - Visualize each weight as an image
 - Suppose pixels are 0 or 1
 - $z_k = \mathbf{w}_k^T \mathbf{x} = \sum_i w_{ki} x_i =$ number of pixels that overlap with \mathbf{w}_k and x
- **Conclusion:** Small variations in digits can cause low overlap

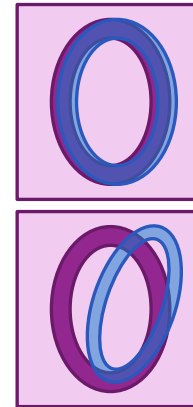
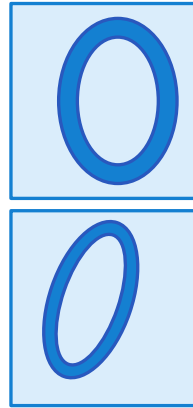
Weight for digit “0”

\mathbf{w}_0



Digit

x



Overlap **high** $\Rightarrow x$ *is* digit 0

Overlap **low** $\Rightarrow x$ *not* digit 0

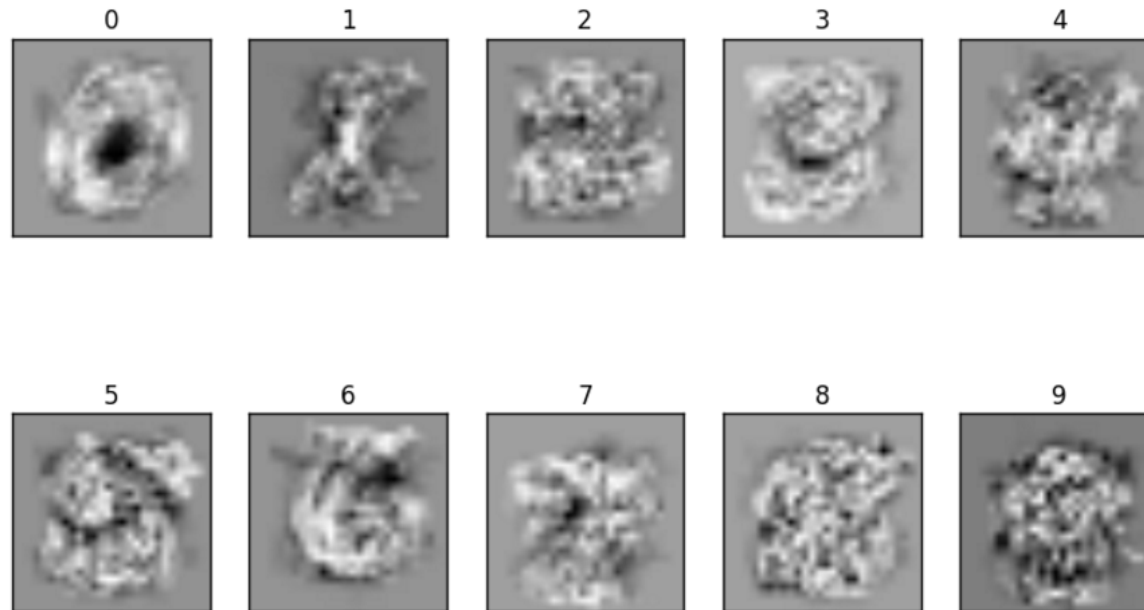
Example with Actual Digits

- ❑ Take weight w from a random digit “2”
- ❑ Inner products $z = w^T x$ are only slightly higher for other digits “2”
- ❑ Cannot tell which digit is correct from the inner product $z = w^T x$



Visualizing the Weights


- ❑ Optimized weights of the classifier
- ❑ Blurry versions of image to try to capture rotations, translations, ...



Problems with Logistic Classifier

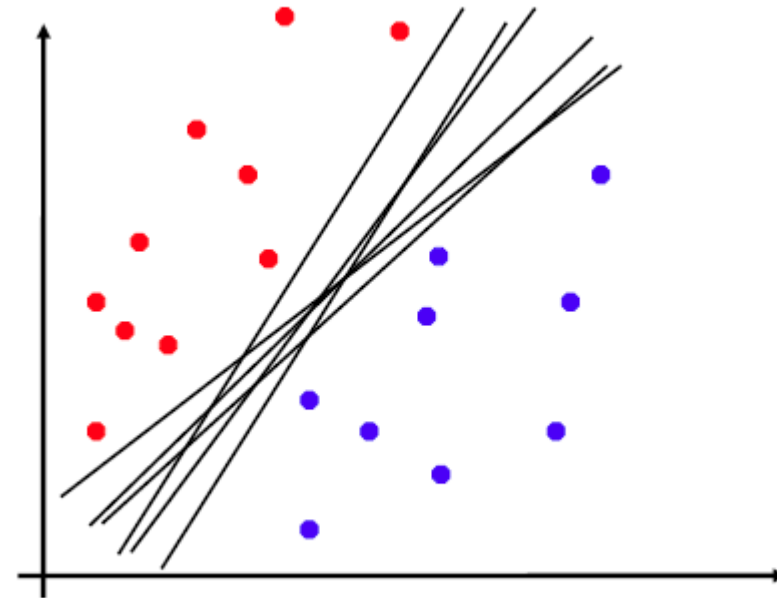
- ❑ Linear weighting cannot capture many deformities in image
 - Rotations
 - Translations
 - Variations in relative size of digit components
- ❑ Can be improved with preprocessing
 - E.g. deskewing, contrast normalization, many methods
- ❑ Is there a better classifier?

Outline

- ❑ Motivating example: Recognizing handwritten digits
 - Why logistic regression doesn't work well.
- ❑ Maximum margin classifiers
- ❑ Support vector machines
- ❑ Kernel trick
- ❑ Constrained optimization

Non-Uniqueness of Separating Plane

- Linearly separable data:
 - Can find a separating hyper-plane as a linear classifier.
- Separating hyper-plane is not unique
 - Fig. on right: Many separating planes
- Which one is optimal?



Hyperplane Basics

□ **Linear function:** $f(\mathbf{x}) = \mathbf{w}^T \mathbf{x} + b, \mathbf{x} \in \mathbb{R}^d$

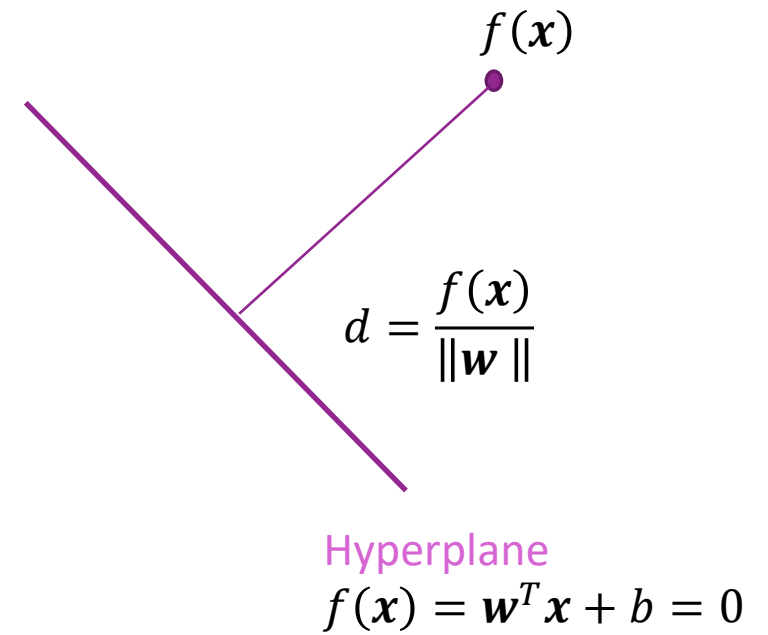
□ **Hyperplane** in d-dimensional: $f(\mathbf{x}) = 0$

□ **Parameters:**

- Weight \mathbf{w} and bias b
- Unique up to scaling:
- (b, \mathbf{w}) and $(\alpha b, \alpha \mathbf{w})$ define the same plane.
- For unique definition, we can require $\|\mathbf{w}\|=1$.

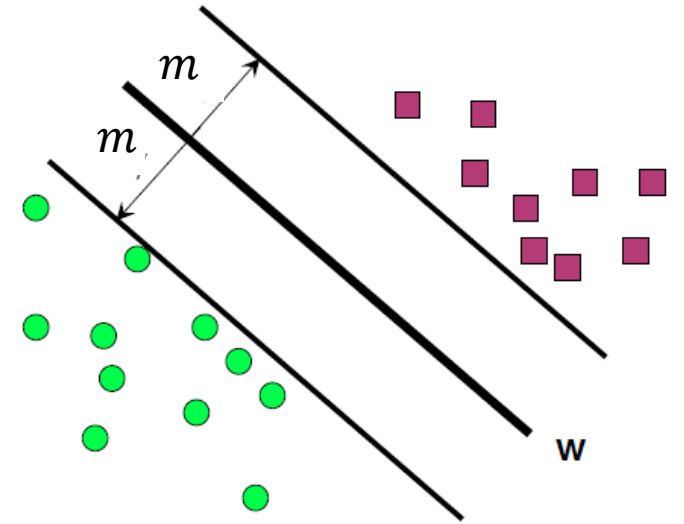
□ **Distance** of any point \mathbf{x} to the hyperplane:

- $d = f(\mathbf{x})/\|\mathbf{w}\|$, where $f(\mathbf{x}) = b + \mathbf{w}^T \mathbf{x}$.
- See ESL Sec. 4.5.
- ESL: Hastie, Tibshirani, Friedman, “The Elements of Statistical Learning”. 2nd Ed. Springer.

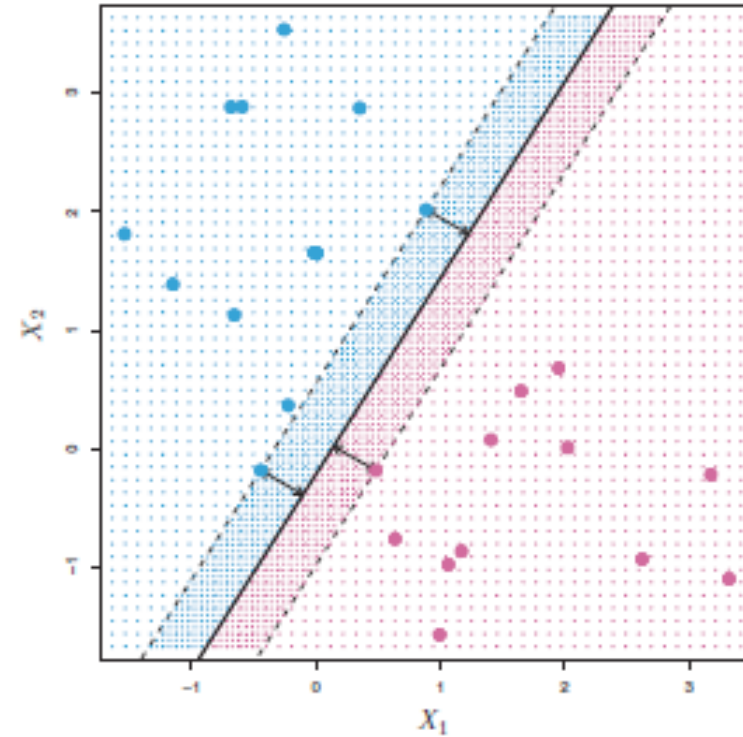
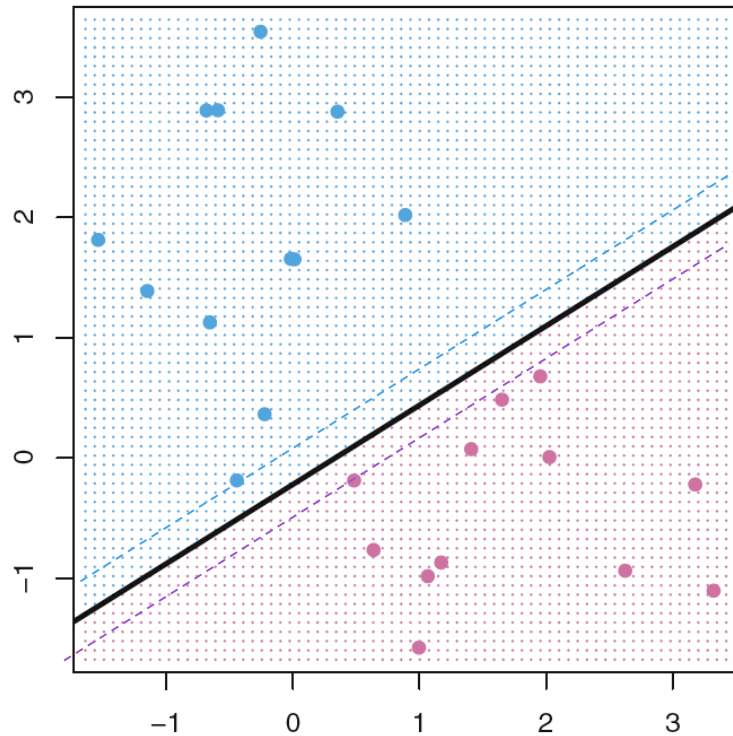


Linear Separability and Margin

- Given training data $(x_i, y_i), i = 1, \dots, N$
 - Binary class label: $y_i = \pm 1$
- Suppose it is separable with parameters (w, b)
- There must exist a $\gamma > 0$ s.t.:
 - $b + w_1x_{i1} + \dots w_dx_{id} > \gamma$ when $y_i = 1$
 - $b + w_1x_{i1} + \dots w_dx_{id} < -\gamma$ when $y_i = -1$
- Single equation form:
$$y_i(b + w_1x_{i1} + \dots w_dx_{id}) > \gamma \text{ for all } i = 1, \dots, N$$
- **Margin:** $m = \frac{\gamma}{\|w\|}$: minimal distance of a sample to the plane
 - γ is the minimum value satisfying the above constraints



Which separating plane is better ?



From Fig. 9.2 and Fig. 9.3 in ISL.

Maximum Margin Classifier

❑ For the classifier to be more robust to noise, we want to maximize the margin!

❑ Define **maximum margin classifier**

$$\max_{w, \gamma} \gamma$$



Maximizes the margin

- Such that $y_i(b + \mathbf{w}^T \mathbf{x}) \geq \gamma$ for all i



Ensures all points are correctly classified

- $\sum_{j=1}^d w_j^2 \leq 1$



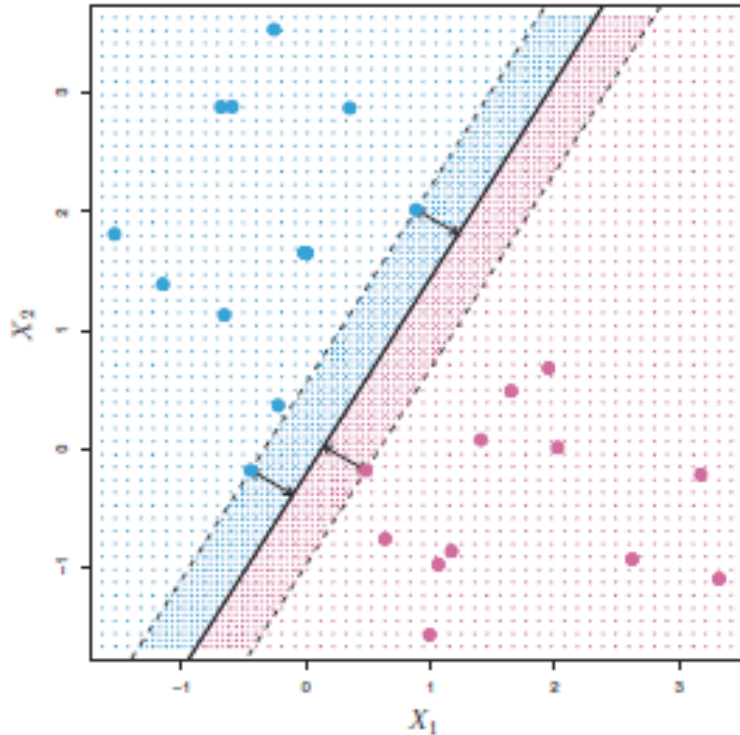
Scaling on weights

❑ Called a **constrained optimization**

- Objective function and constraints
- More on this later.

❑ See closed form solution in Sec. 4.5.2 in ESL. Note notation difference.

Visualizing Maximum Margin Classifier



□ Fig. 9.3 of ISL

□ Margin determined by closest points to the line

- The maximal margin hyperplane represents the mid-line of the **widest “slab”** that we can insert between two classes

□ In this figure, there are 3 points at the margin

ISL: James, Witten, Hastie, Tibshirani, An Introduction to Statistical Learning, Springer. 2013.

Problems with MM classifier

- Data is often not perfectly separable
 - Only want to correctly separate most points

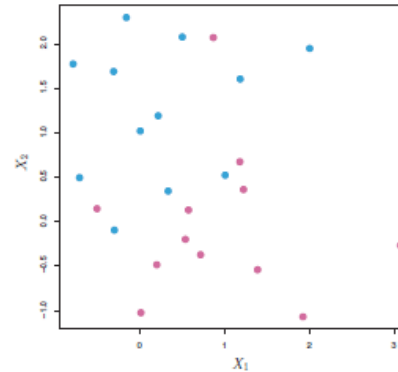


Fig. 9.4

- MM classifier is not robust
 - A single sample can radically change line

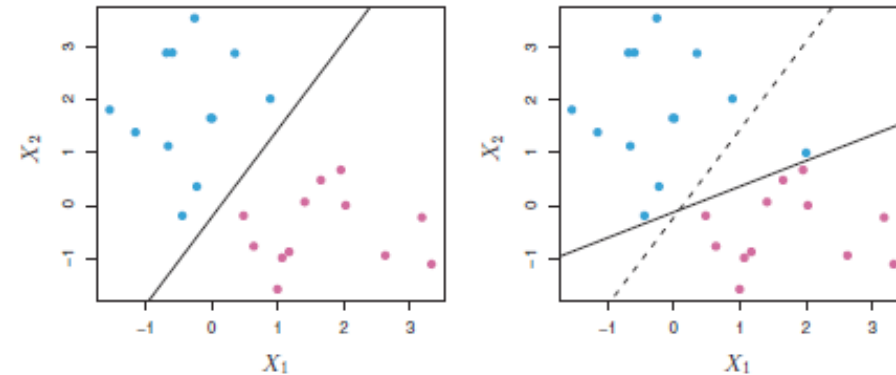


Fig. 9.5

In-Class Exercise

Found in github site: `svm_inclass.ipynb`


Problem 1. Margin

For the points below with binary labels:

- Create a scatter plot of the points with different markers for the two classes
- Find the weight and bias of the classifier that separates the two classes
- Compute the distance to the classifier boundary for the points
- Find the margin

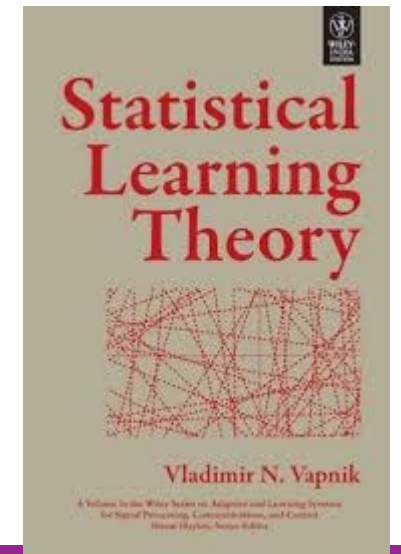
```
: ▶ 1 X = np.array([[0.5,0.5], [1,0.5],[0.5,1.75], [0.75,2.75], [1.1,2.2], [2,1], [3,1.5]])  
    2 y = np.array([1,1,1,0,0,0,0])  
    3
```


Outline

- ❑ Motivating example: Recognizing handwritten digits
 - Why logistic regression doesn't work well.
- ❑ Maximum margin classifiers
- ❑ Support vector machines
- ❑ Kernel trick
- ❑ Constrained optimization

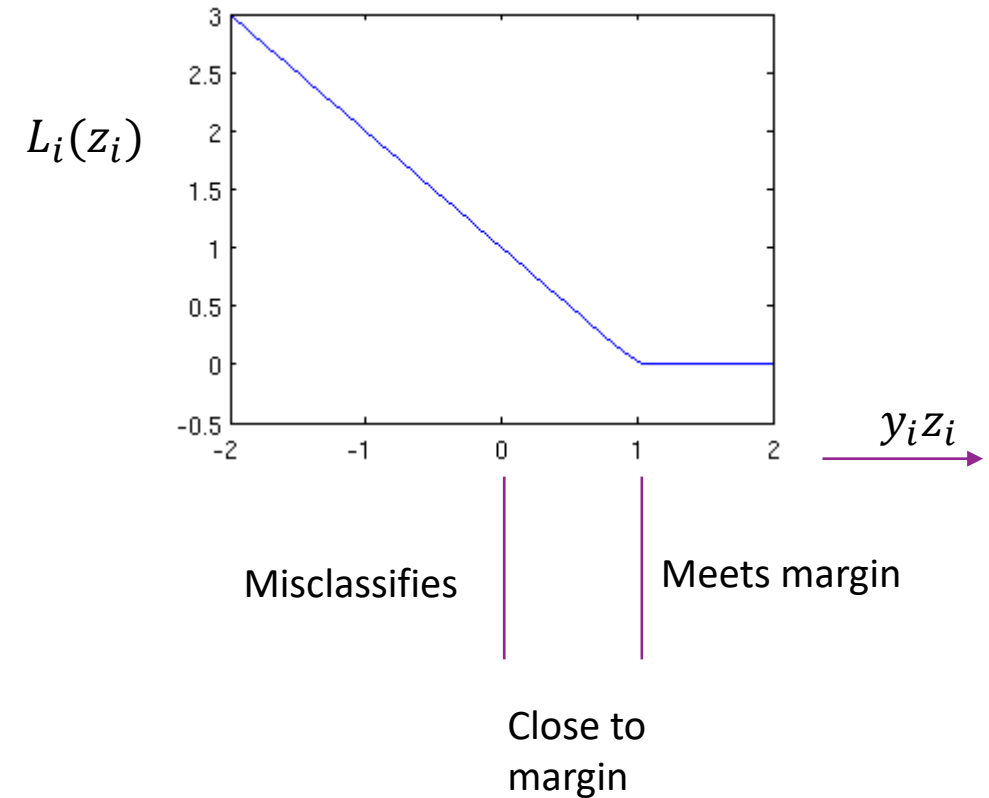
Support Vector Machine

- ❑ Support Vector Machine (SVM)
 - Vladimir Vapnik, 1963
 - But became widely-used with kernel trick, 1993
 - More on this later
- ❑ Got best results on character recognition
- ❑ Key idea: Allow “slack” in the classification
 - Support vector classifier (SVC): Directly use raw features. Good when the original feature space is roughly linearly separable
 - Support vector machine (SVM): Map the raw features to some other domain through a kernel function



Hinge Loss

- Fix $\gamma = 1$
- Want ideally: $y_i(\mathbf{w}^T \mathbf{x} + b) \geq 1$ for all samples i
 - Equivalently, $y_i z_i \geq 1$, $z_i = b + \mathbf{w}^T \mathbf{x}$
- But perfect separation may not be possible
- Define **hinge loss** or **soft margin**:
 - $L_i(\mathbf{w}, b) = \max(0, 1 - y_i z_i)$
- Starts to increase as sample is misclassified:
 - $y_i z_i \geq 1 \Rightarrow$ Sample meets margin target, $L_i(\mathbf{w}) = 0$
 - $y_i z_i \in [0, 1) \Rightarrow$ Sample margin too small, small loss
 - $y_i z_i \leq 0 \Rightarrow$ Sample misclassified, large loss



SVM Optimization

□ Given data (\mathbf{x}_i, y_i)

□ Optimization $\min_{w,b} J(\mathbf{w}, b)$

$$J(\mathbf{w}, b) = C \sum_{i=1}^N \max(0, 1 - y_i(\mathbf{w}^T \mathbf{x}_i + b)) + \frac{1}{2} \|\mathbf{w}\|^2$$

C controls final margin

Hinge loss term
Attempts to reduce
Misclassifications

margin = $1/\|\mathbf{w}\|$

□ Constant $C > 0$ will be discussed below

□ Note: ISL book uses different naming conventions.

- We have followed convention in sklearn

Alternate Form of SVM Optimization

□ Equivalent optimization:

$$\min J_1(\mathbf{w}, b, \boldsymbol{\epsilon}), \quad J_1(\mathbf{w}, b, \boldsymbol{\epsilon}) = C \sum_{i=1}^N \epsilon_i + \frac{1}{2} \|\mathbf{w}\|^2$$

□ Subject to constraints:

$$y_i(\mathbf{w}^T \mathbf{x}_i + b) \geq 1 - \epsilon_i \text{ for all } i = 1, \dots, N$$

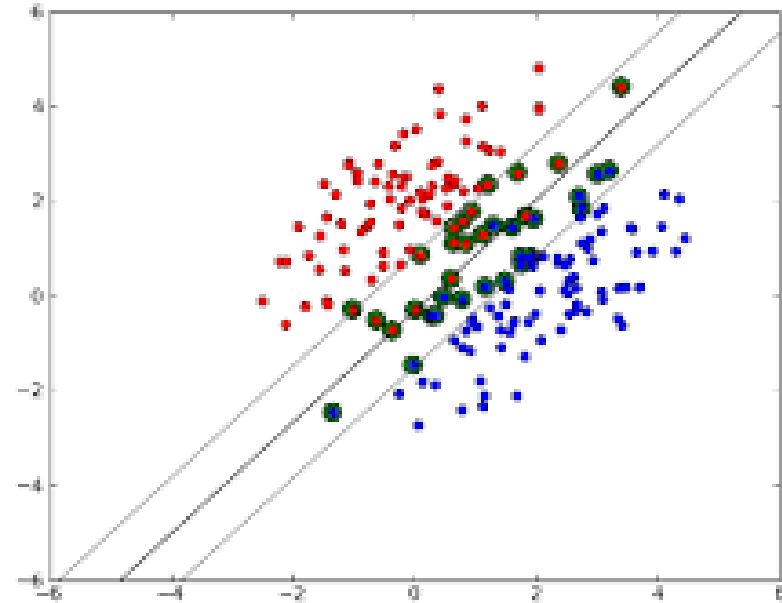
- ϵ_i = amount sample i misses margin target

□ Sometimes write as $J_1(\mathbf{w}, b, \boldsymbol{\epsilon}) = C \|\boldsymbol{\epsilon}\|_1 + \frac{1}{2} \|\mathbf{w}\|^2$

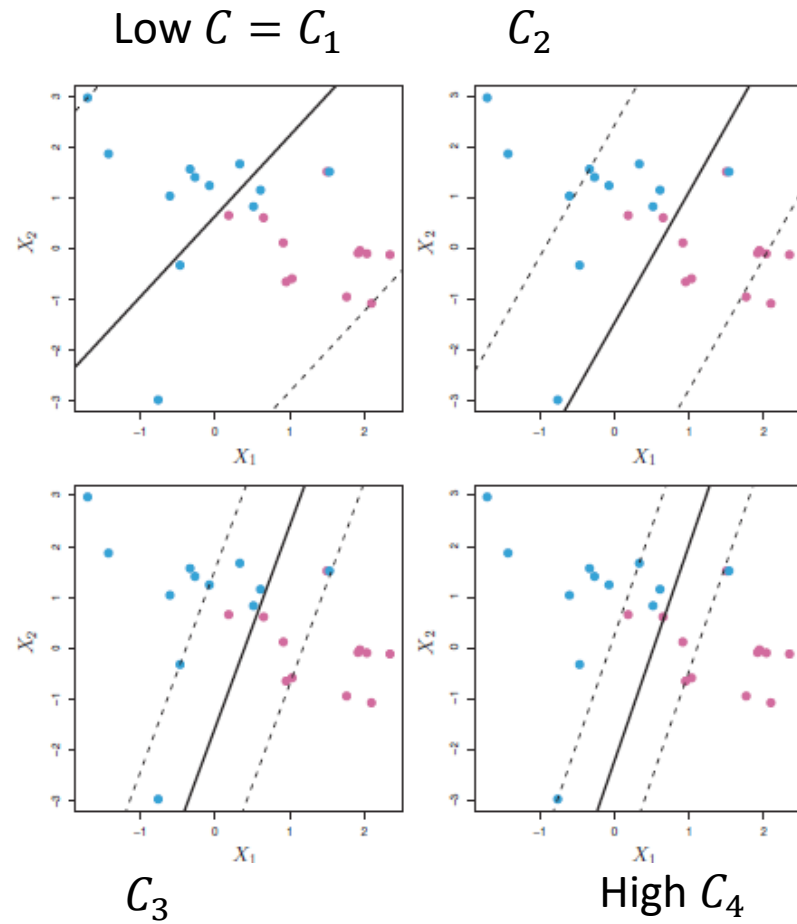
- $\|\boldsymbol{\epsilon}\|_1 = \sum_{i=1}^N \epsilon_i$ called the “one-norm”
- Generally one-norm would have absolute sign over ϵ_i .
- But in this case, when the constraint is met, $\epsilon_i \geq 0$.

Support Vectors

- ❑ **Support vectors:** Samples that either:
 - Are exactly on margin: $y_i(\mathbf{w}^T \mathbf{x}_i + b) = 1$
 - Or, on wrong side of margin: $y_i(\mathbf{w}^T \mathbf{x}_i + b) \leq 1$
- ❑ Changing samples that are not SVs
 - Does not change solution
 - Provides robustness



Illustrating Effect of C



□ Fig. 9.7 of ISL

- Note: C has opposite meaning in ISL than python
- Here, we use python meaning

□ Low C :

- Leads to large margin
- But allow many violations of margin.
- Many more SVs
- Reduces variance by using more samples

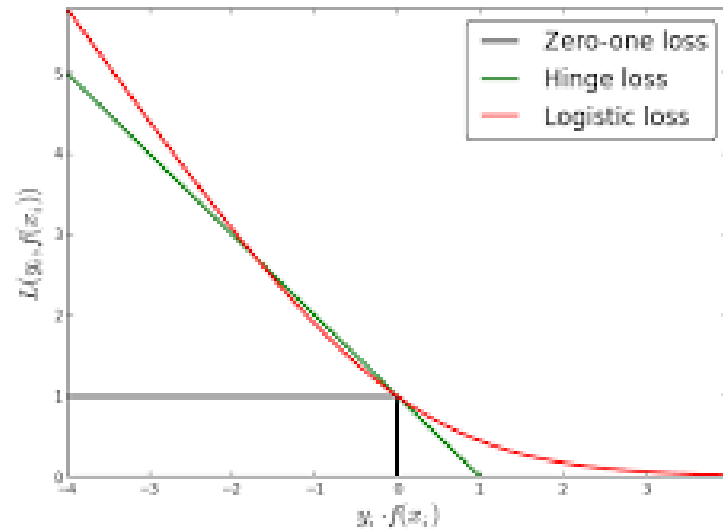
□ Large C :

- Leads to small margin
- Reduce number of violations, and fewer SVs.
- Highly fit to data. Low bias, higher variance
- More chance to overfit

Relation to Logistic Regression

□ Logistic regression also minimizes a loss function:

$$J(\mathbf{w}, b) = \sum_{i=1}^N L_i(\mathbf{w}, b), \quad L_i(\mathbf{w}, b) = \ln P(y_i | \mathbf{x}_i) = -\ln(1 + e^{-y_i \mathbf{z}_i})$$



In-Class Exercise

Problem 2. Minimizing the Hinge Loss

For the data below, first create a scatter plot of the points with different markers for the two classes. You should see that the data is not linearly separable.

Then, consider a set of classifiers:

$$\hat{y} = \text{sign}(z), \quad z = w \cdot x + b$$


Use the w below, plot the hinge loss as a function of the bias b where the hinge loss is:

$$J = \sum \max(0, 1 - y_i w \cdot x_i)$$

Here $y_i = 2y_i - 1$ so that it is a value +1 or -1. Find the b that minimizes the hinge loss and plot the boundary of the classifier.

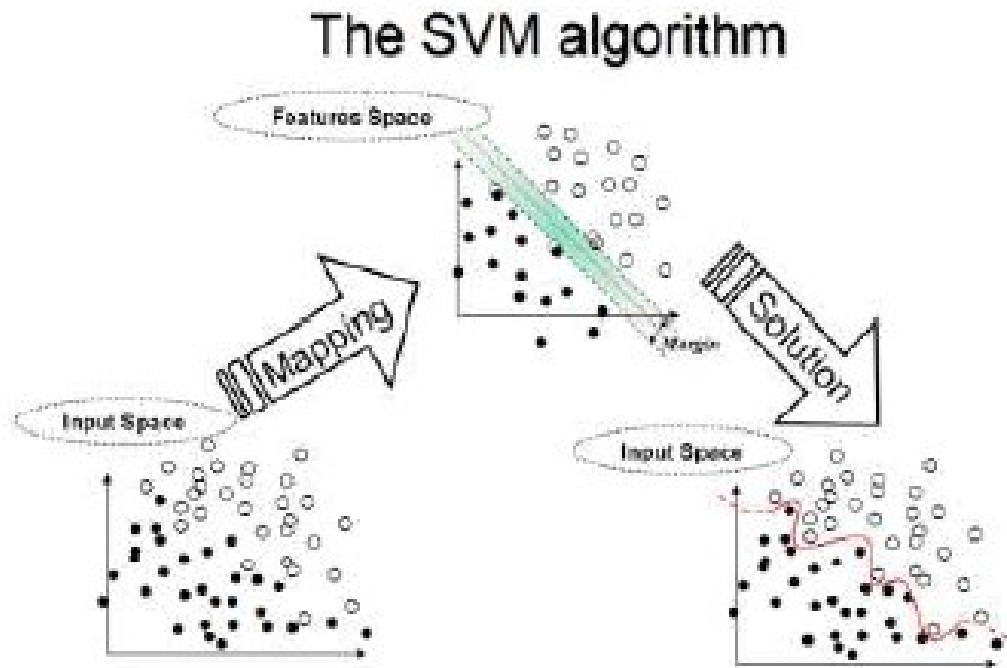
```
1 X = np.array([[0.5,0.5], [1,0.5],[0.5,1.75], [2,2], [0.75,0.75], [0.75,2.75], [1.1,2.2], [2,1], [3,1.5]])
2 y = np.array([1,1,1,1,0,0,0,0,0])
3
4 w = np.array([1.5, 1])
5 w = w / np.linalg.norm(w)
```

Outline

- ❑ Motivating example: Recognizing handwritten digits
 - Why logistic regression doesn't work well.
- ❑ Maximum margin classifiers
- ❑ Support vector machines
- ❑ Kernel trick
- ❑ Constrained optimization

Non-Linear Transformations

- ❑ Transformations: Replace x with $\phi(x)$
 - Enables more rich, non-linear classifiers
 - Examples: polynomial classification $\phi(x) = [1, x, x^2, \dots, x^{d-1}]$
- ❑ Tries to find separation in a **feature** space



From <https://www.dtrek.com/solution/view/20>

Solution with the Transformation

□ Consider SVM model with \mathbf{x} replaced by $\phi(\mathbf{x})$

□ **Theorem:** The optimal weight is of the form:

$$\mathbf{w} = \sum_{i=1}^N \alpha_i y_i \phi(\mathbf{x}_i)$$

- $\alpha_i \geq 0$ for all i
- $\alpha_i > 0$ if and only if sample i is a support vector
- Will show this fact later using results in constrained optimization

□ **Consequence:** The linear discriminant on any other sample \mathbf{x} is:

$$z = b + \mathbf{w}^T \phi(\mathbf{x}) = b + \sum_{i=1}^N \alpha_i y_i \phi(\mathbf{x}_i)^T \phi(\mathbf{x})$$

◦

$K(\mathbf{x}_i, \mathbf{x}) = \text{“kernel”}$

“Kernel Trick”

□ **Classifier** can be written with the kernel $K(\mathbf{x}_i, \mathbf{x})$ and values $\alpha_i \geq 0$:

$$z = b + \sum_{i=1}^N \alpha_i y_i K(\mathbf{x}_i, \mathbf{x}),$$

Linear discriminant

$$\hat{y} = \text{sign}(z) = \begin{cases} 1 & \text{if } z > 0 \\ -1 & \text{if } z < 0 \end{cases}$$

Classification decision

□ **Dual parameters:** $\alpha_i \geq 0, i = 1, \dots, N$

- Called the dual parameters due to constrained optimization – see next section

□ **Kernel trick:**

- Solve the parameters α instead of the weights \mathbf{w}
- Can show that the optimization only needs the kernel $K(\mathbf{x}_i, \mathbf{x})$
- Does not need to explicitly use $\phi(\mathbf{x})$

Understanding the Kernel

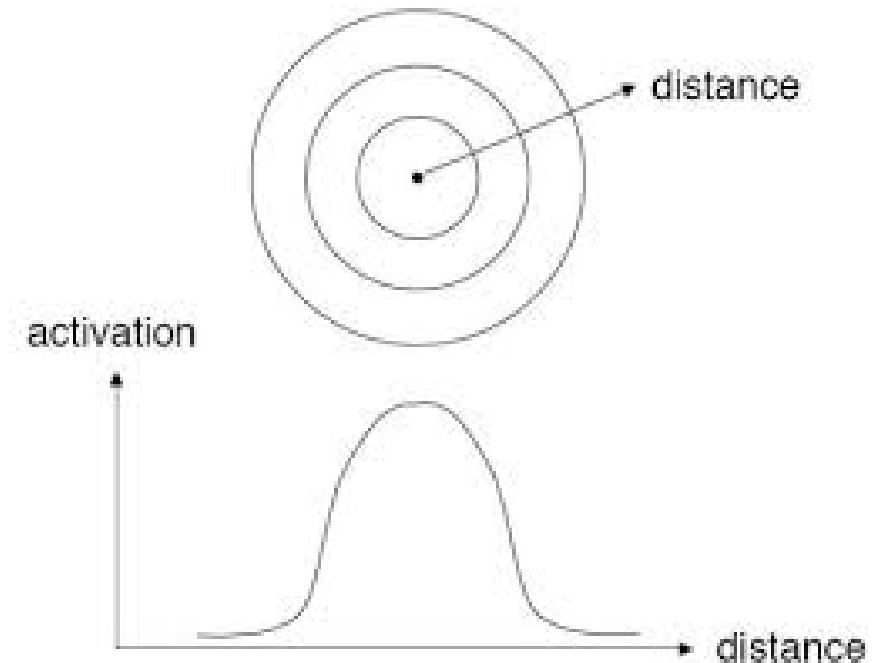
□ Kernel function $K(\mathbf{x}_i, \mathbf{x})$:

- measures “similarity” between new sample \mathbf{x} and training data \mathbf{x}_i
- $K(\mathbf{x}_i, \mathbf{x})$ large $\Rightarrow \mathbf{x}_i, \mathbf{x}$ close
- $K(\mathbf{x}_i, \mathbf{x}) \approx 0 \Rightarrow \mathbf{x}_i, \mathbf{x}$ far

□ Linear discriminant:

$$z = b + \sum_{i=1}^N \alpha_i y_i K(\mathbf{x}_i, \mathbf{x})$$

- Weights sample \mathbf{x}_i that are close to \mathbf{x}



Common Kernels

□ Linear SVM:

- $K(x, x') = x^T x'$

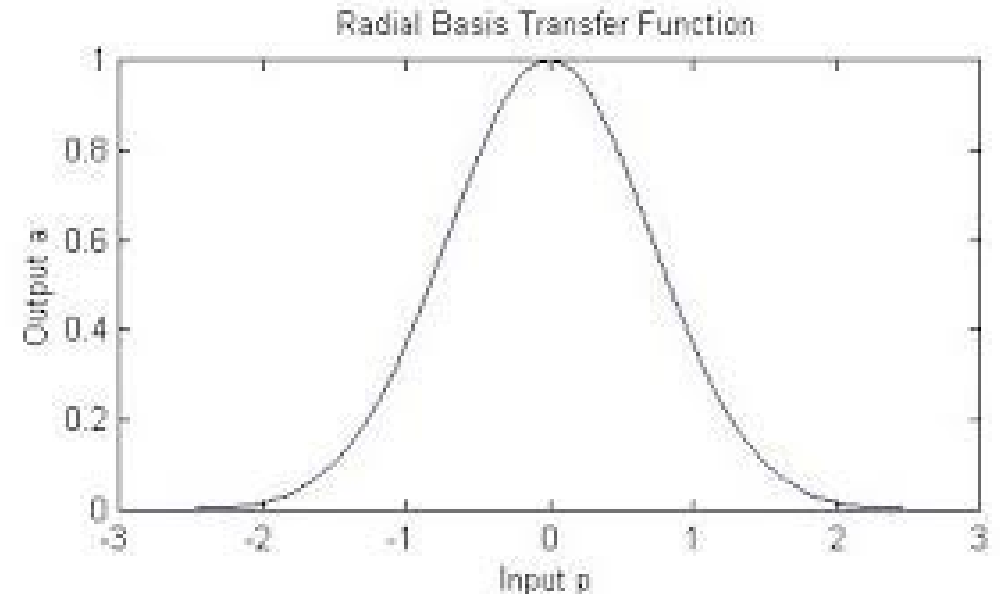
□ Radial basis function:

$$K(x, x') = \exp[-\gamma \|x - x'\|^2]$$

- $1/\gamma$ indicates **width** of kernel

□ Polynomial kernel: $K(x, x') = |x^T x'|^d$

- Typically $d=2$



Example in 1D: Constant α_i

□ Example data with 7 points (x_i, y_i)

□ Discriminant: $z = \sum_{i=1}^N \alpha_i y_i K(\mathbf{x}_i, \mathbf{x})$

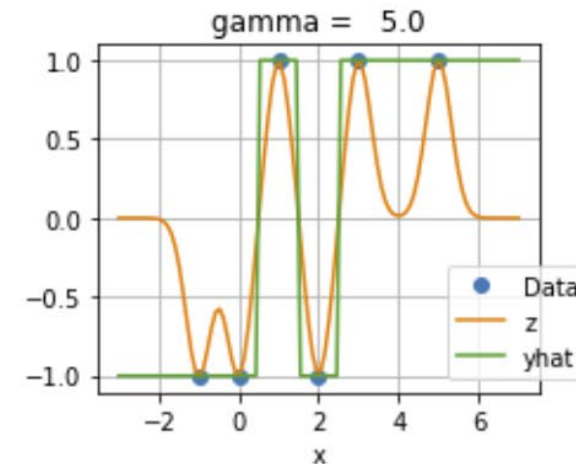
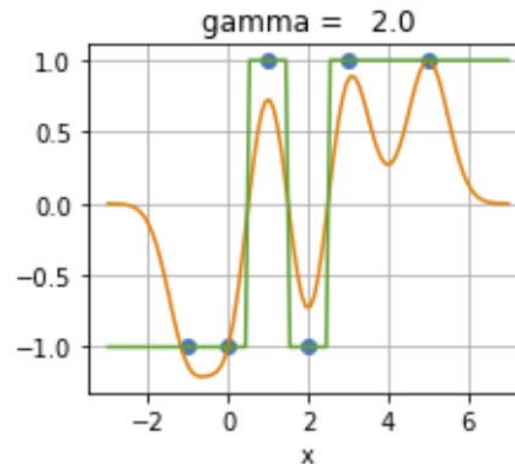
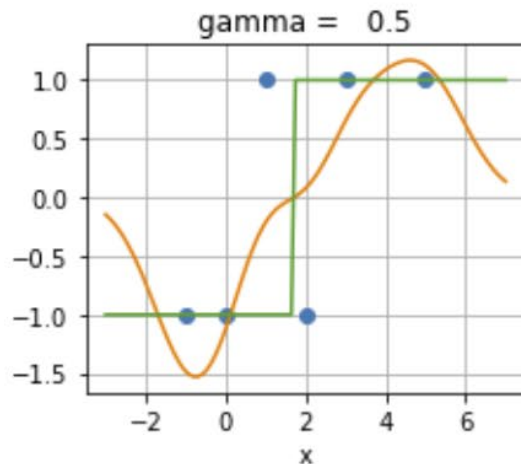
□ To make plot easy:

- Fix $\alpha_i = 1$ for all i and use RBF with different γ

□ As γ increases

- z “fits” data (x_i, y_i) closer
- Leads to more complex decision regions. Nonlinear decision regions

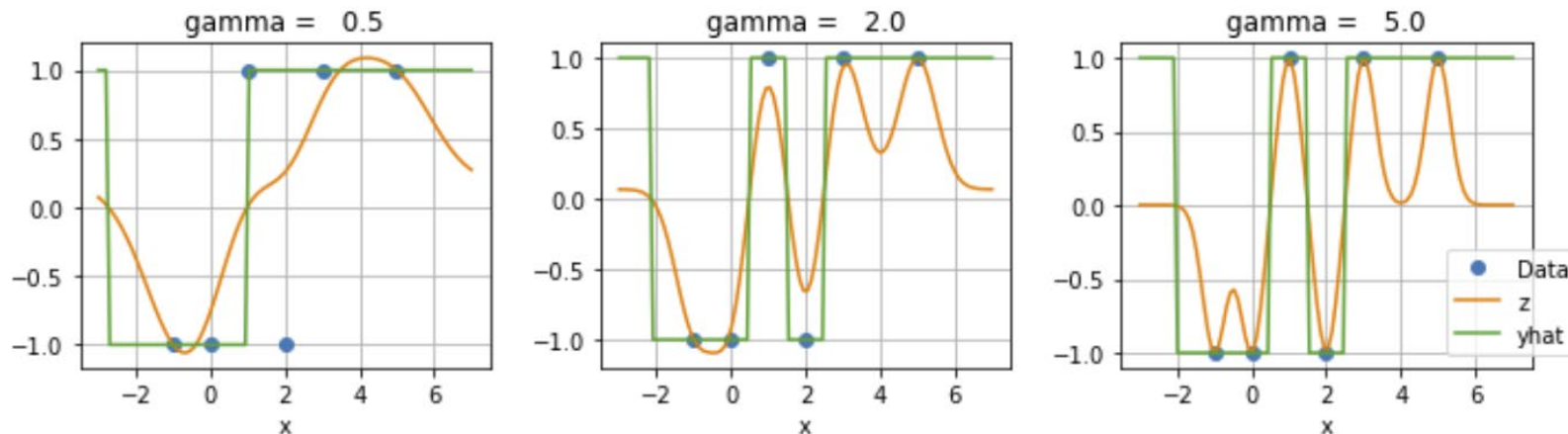
| i | 1 | 2 | 3 | 4 | 5 | 6 |
|-------|----|----|---|----|---|---|
| x_i | -1 | 0 | 1 | 2 | 3 | 5 |
| y_i | -1 | -1 | 1 | -1 | 1 | 1 |



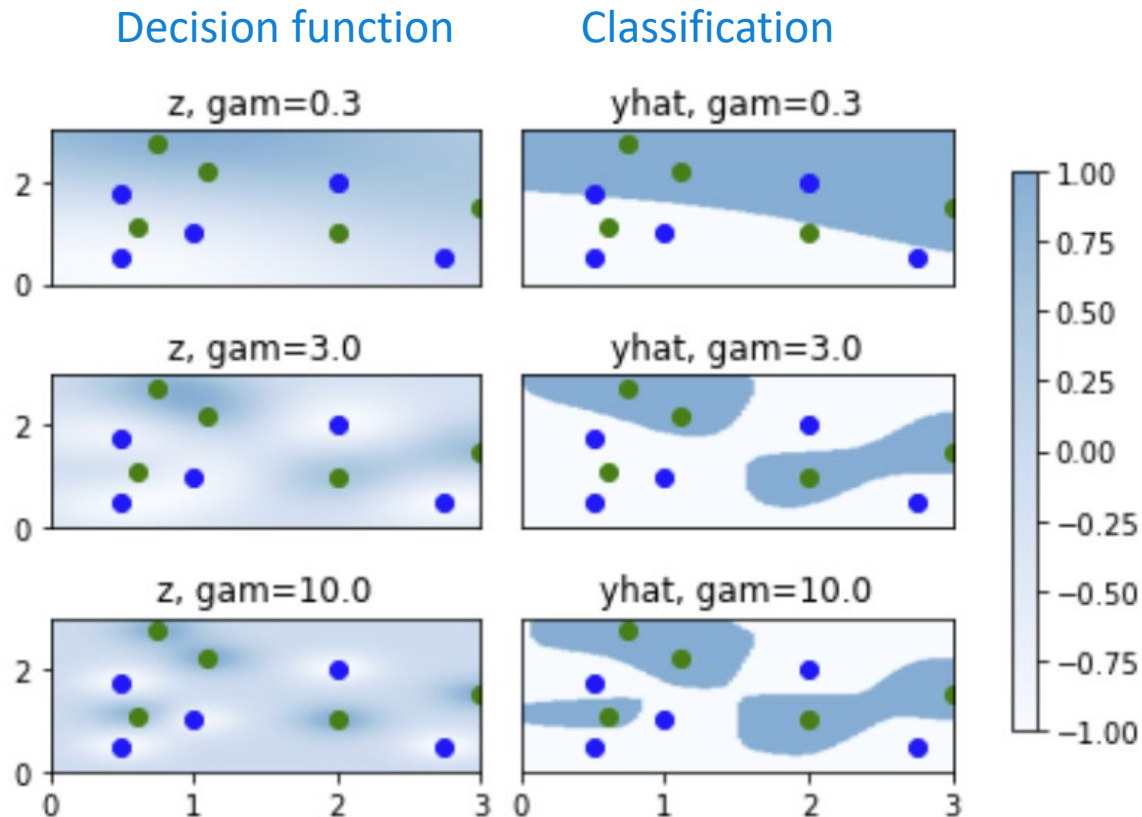
Example in 1D: Actual α_i

- ❑ Same as before except fit α using SVM
- ❑ We see similar trends: As γ increases
 - z “fits” data (x_i, y_i) closer
 - Leads to more complex decision regions.
 - Enables nonlinear decision regions

| i | 1 | 2 | 3 | 4 | 5 | 6 |
|-------|----|----|---|----|---|---|
| x_i | -1 | 0 | 1 | 2 | 3 | 5 |
| y_i | -1 | -1 | 1 | -1 | 1 | 1 |



Example in 2D



Example:

- 10 data points with binary labels
- Fit SVM with $C = 1$ and RBF
- $\gamma = 0.3, 3$ and 10

Plot:

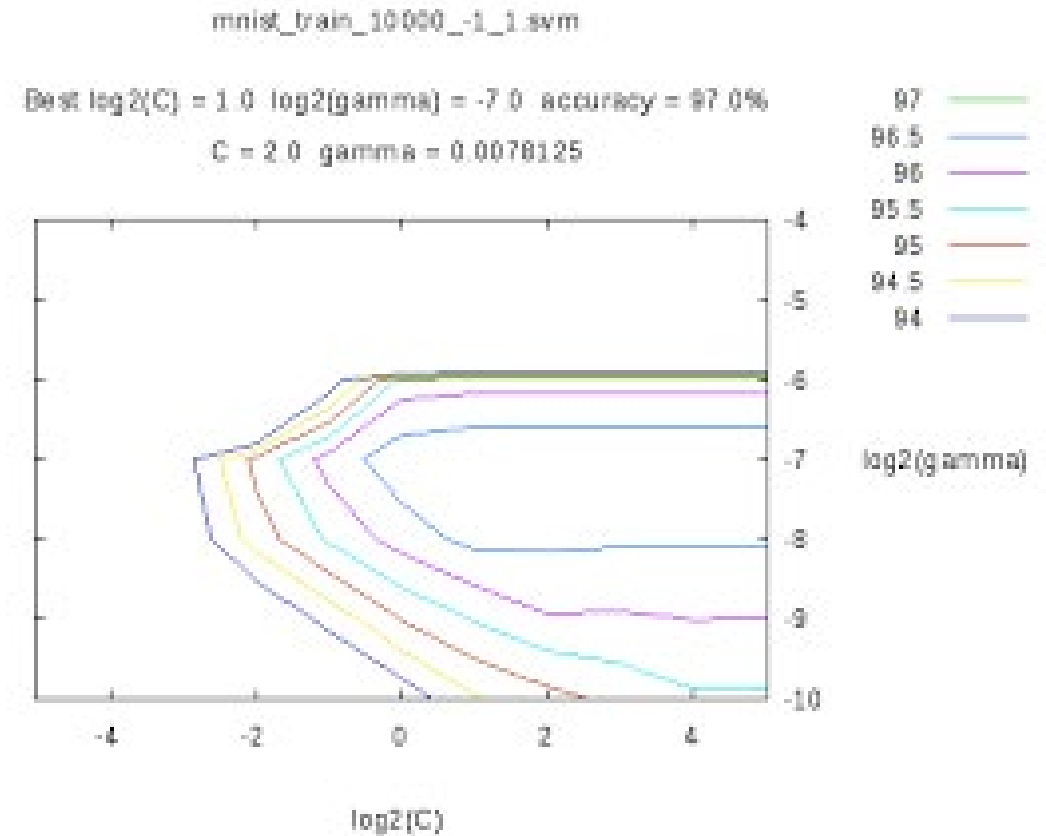
- z = linear discriminant
- $\hat{y} = \text{sign}(z)$ = classification decision

Observe: As γ increases

- Fits training data better
- More complex decision region

Parameter Selection

- ❑ Consider SVM with:
 - Parameter $C > 0$, RBF with $\gamma > 0$
- ❑ Higher C or γ
 - Fewer SVs
 - Classifiers averages over smaller set
 - Lower bias, but higher variance
- ❑ Typically select via cross-validation
 - Try out different (C, γ)
 - Find which one provides highest accuracy on test set
- ❑ Python can automatically do grid search



<http://peekaboo-vision.blogspot.com/2010/09/mnist-for-ever.html>

Multi-Class SVMs

- ❑ Suppose there are K classes
- ❑ One-vs-one:
 - Train $\binom{K}{2}$ SVMs for each pair of classes
 - Test sample assigned to class that wins “majority of votes”
 - Best results but very slow
- ❑ One-vs-rest:
 - Train K SVMs: train each class k against all other classes
 - Pick class with highest z_k
- ❑ Sklearn has both options

MNIST Results

- ❑ Run classifier
- ❑ Very slow
 - Several minutes for 40,000 samples
 - Slow in training and test
 - Major drawback of SVM
- ❑ Accuracy ≈ 0.984
 - Much better than logistic regression
- ❑ Can get better with:
 - pre-processing
 - More training data
 - Optimal parameter selection

```
from sklearn import svm
```

```
# Create a classifier: a support vector classifier
```

```
svc = svm.SVC(probability=False, kernel="rbf", C=2.8, gamma=.0073, verbose=10)
```

```
svc.fit(Xtr,ytr)
```

```
[LibSVM]
```

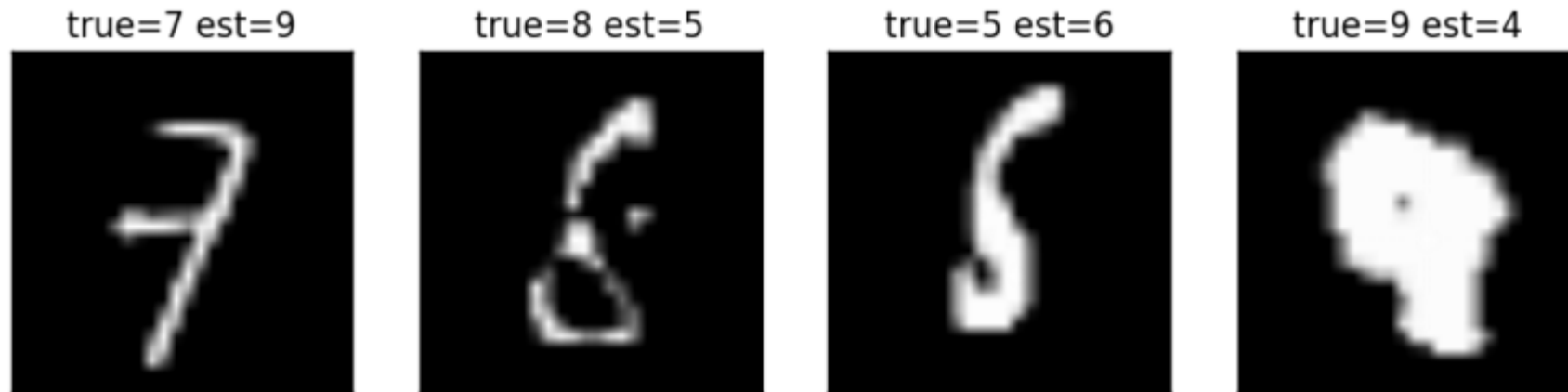
```
SVC(C=2.8, cache_size=200, class_weight=None, coef0=0.0,  
    decision_function_shape=None, degree=3, gamma=0.0073, kernel='rbf',  
    max_iter=-1, probability=False, random_state=None, shrinking=True,  
    tol=0.001, verbose=10)
```

```
yhat1 = svc.predict(Xts)  
acc = np.mean(yhat1 == yts)  
print('Accuracy = {0:f}'.format(acc))
```


Accuracy = 0.984000

MNIST Errors

- Some of the error are hard even for a human



Outline

- ❑ Motivating example: Recognizing handwritten digits
 - Why logistic regression doesn't work well.
- ❑ Maximum margin classifiers
- ❑ Support vector machines
- ❑ Kernel trick
- ❑ Constrained optimization

Constrained Optimization

- ❑ In many problems, variables are constrained
- ❑ Constrained optimization formulation:
 - **Objective:** Minimize $f(\mathbf{w})$
 - **Constraints:** $g_1(\mathbf{w}) \leq 0, \dots, g_M(\mathbf{w}) \leq 0$
- ❑ Examples:
 - Minimize the mpg of a car subject to a cost or meeting some performance
 - In ML: weight vector may have constraints from physical knowledge
- ❑ Often write constraints in vector form: Write $g(\mathbf{w}) \leq 0$

$$g(\mathbf{w}) = [g_1(\mathbf{w}), \dots, g_m(\mathbf{w})]^T$$

Lagrangian

□ Constrained optimization: $\text{Min } f(\mathbf{w}) \text{ s.t. } g(\mathbf{w}) \leq 0$

□ Consider first a single constraint: $g(\mathbf{w})$ is a scalar

□ Define **Lagrangian**: $L(\mathbf{w}, \lambda) = f(\mathbf{w}) + \lambda g(\mathbf{w})$

- \mathbf{w} is called the **primal** variable
- λ is called the **dual** variable

□ **Dual minimization**: Given a dual parameter λ , minimize

$$\hat{\mathbf{w}}(\lambda) = \arg \min_{\mathbf{w}} L(\mathbf{w}, \lambda), \quad L^*(\lambda) = \min_{\mathbf{w}} L(\mathbf{w}, \lambda)$$

- Minimizes a weighted combination of objective and constraint.
- Higher $\lambda \Rightarrow$ Weight constraint more (try to make $g(\mathbf{w})$ smaller)
- Lower $\lambda \Rightarrow$ Weight objective more (try to make $f(\mathbf{w})$ smaller)

KKT Conditions

□ Given objective $f(\mathbf{w})$ and constraint $g(\mathbf{w})$

□ **KKT Conditions:** $\hat{\mathbf{w}}, \hat{\lambda}$ satisfy:

- $\hat{\mathbf{w}}$ minimizes the Lagrangian: $\hat{\mathbf{w}} = \arg \min_{\mathbf{w}} L(\mathbf{w}, \hat{\lambda})$
- Either
 - $g(\hat{\mathbf{w}}) = 0$ and $\hat{\lambda} \geq 0$ [active constraint]
 - $g(\hat{\mathbf{w}}) < 0$ and $\hat{\lambda} = 0$ [inactive constraint]

□ **Theorem:** Under some technical conditions,

- if $\hat{\mathbf{w}}, \hat{\lambda}$ are local minima of the constrained optimization, they must satisfy KKT conditions

General Procedure for Single Constraint

□ Suppose:

- $\mathbf{w} = (w_1, \dots, w_d)^T$: d unknown primal variables
- $g(\mathbf{w}) \leq 0$: scalar constraint

□ Case 1: Assume constraint is active:

- Solve \mathbf{w} and λ : $\partial L(\mathbf{w}, \lambda) / \partial w_j = 0$ and $g(\mathbf{w}) = 0$ (resulting from setting $\partial L(\mathbf{w}, \lambda) / \partial \lambda = 0$)
- $d + 1$ unknowns and $d + 1$ equations
- Verify that $\lambda \geq 0$

□ Case 2: Assume constraint is inactive

- Solve primal objective $\partial f(\mathbf{w}) / \partial w_j = 0$ ignoring constraint
- d unknowns and d equations
- Verify that constraint is satisfied: $g(\mathbf{w}) \leq 0$

KKT Conditions Illustrated

- Example 1: Constraint is “active”

$$\min_w w^2 \quad s.t. \quad w + 1 \leq 0$$

- Example 2: Constraint is “inactive”

$$\min_w w^2 \quad s.t. \quad w - 1 \leq 0$$

- Examples worked on board with illustration

Multiple Constraints

□ Now consider constraint: $g(\mathbf{w}) = [g_1(\mathbf{w}), \dots, g_M(\mathbf{w})]^T \leq 0$.

□ Lagrangian is:

$$L(\mathbf{w}, \boldsymbol{\lambda}) = f(\mathbf{w}) + \boldsymbol{\lambda}^T g(\mathbf{w}) = f(\mathbf{w}) + \sum_{m=1}^M \lambda_m g_m(\mathbf{w})$$

- Weighted sum of all M constraints
- $\boldsymbol{\lambda}$ is called the dual vector

□ KKT conditions extend to:

- $\hat{\mathbf{w}}$ minimizes the Lagrangian: $\hat{\mathbf{w}} = \arg \min_{\mathbf{w}} L(\mathbf{w}, \hat{\boldsymbol{\lambda}})$
- For each $m = 1, \dots, M$
 - $g_m(\hat{\mathbf{w}}) = 0$ and $\hat{\lambda}_m \geq 0$ [active constraint]
 - $g_m(\hat{\mathbf{w}}) < 0$ and $\hat{\lambda}_m = 0$ [inactive constraint]

SVM Constrained Optimization

□ Recall: SVM constrained optimization

$$\min J_1(\mathbf{w}, b, \epsilon), \quad J_1(\mathbf{w}, b, \epsilon) = C \sum_{i=1}^N \epsilon_i + \frac{1}{2} \|\mathbf{w}\|^2$$

- Constraints: $y_i(\mathbf{w}^T \mathbf{x}_i + b) \geq 1 - \epsilon_i$ and $\epsilon_i \geq 0$ for all $i = 1, \dots, N$

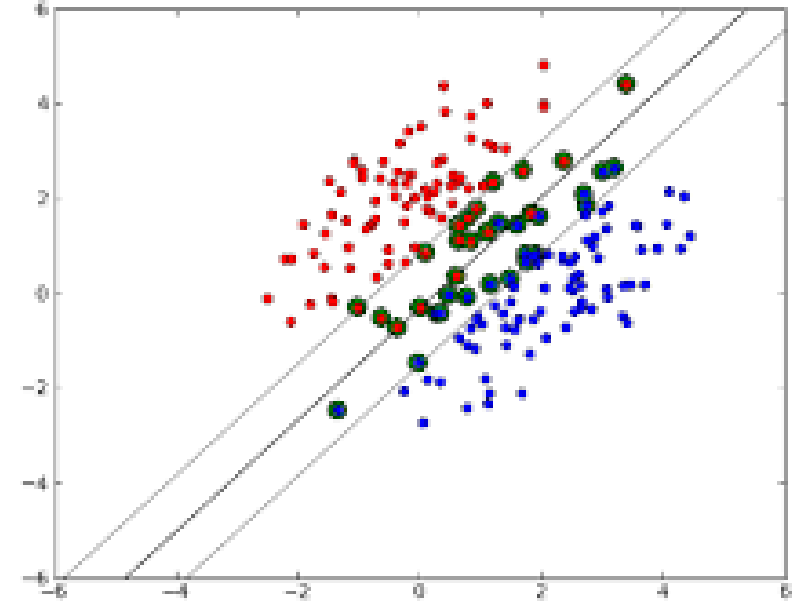
□ After applying KKT conditions and some algebra [beyond this class], solution is

- Optimal weight vector: $\mathbf{w} = \sum_{i=1}^N \alpha_i y_i \mathbf{x}_i$ linear combination of instances
- Dual parameters α_i minimize

$$\sum_{i=1}^N \alpha_i + \frac{1}{2} \sum_{i=1}^N \sum_{j=1}^N \alpha_i \alpha_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j \quad \text{s.t.} \quad 0 \leq \alpha_i \leq C$$

Support Vectors

- Classifier weight is: $\mathbf{w} = \sum_{i=1}^N \alpha_i y_i \mathbf{x}_i$
- Can show that $\alpha_i > 0$ only when \mathbf{x}_i is a support vector
 - On boundary or violating constraint
 - Otherwise $\alpha_i = 0$



Correlation Interpretation of SVM

□ Classifier weight is:

$$\mathbf{w} = \sum_{i=1}^N \alpha_i y_i \mathbf{x}_i$$

□ Now suppose we are given a new sample \mathbf{x} to classify

□ Classifier discriminant function for any test sample \mathbf{x} is:

- $\hat{z}(\mathbf{x}) = \mathbf{w}^T \mathbf{x} + b = \sum \alpha_i y_i \mathbf{x}_i^T \mathbf{x} + b$

□ Classifier output

- $\hat{y}(\mathbf{x}) = \text{sign}(\hat{z}(\mathbf{x}))$
- Measure “correlation” $\mathbf{x}_i^T \mathbf{x}$ of new sample \mathbf{x} with each support vector \mathbf{x}_i in training data
- Predicted label depends on the weighted average of labels for the support vectors, with weights proportional to the correlation of the test sample with the support vector.

What you should know

- ❑ Interpret weights in linear classification of images (logistic regression): Match filters
- ❑ Understand the margin in linear classification and maximum margin classifier
- ❑ SVM classifier: Allow violation of margin by introducing slack variables (More robust than linear classifier)
- ❑ Solve constrained optimization using the Lagrangian.
 - Understand KKT conditions for a single constraint
- ❑ Extend to nonlinear classifier by feature transformation: SVM with nonlinear kernels
- ❑ Select SVM parameters from cross-validation