

Machine learning Homework- Soft-Margin SVM and Kernels

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Problem 1:

No it will not be the correct label. The training sample depends on the distance from the hyperplane decision boundary ξ . If $\xi < 1$ for the training sample it gets classified correctly else it gets mis-classified.

Problem 2:

The cost function for soft-margin SVM is

$$\min f_0(\mathbf{w}, b, \xi) = \frac{1}{2} \mathbf{w}^T \mathbf{w} + C \sum_{i=1}^N \xi_i \quad (1)$$

C is a penalizing factor on ξ .

case 1: when $C = 0$ there is no restriction on ξ values.

case 2: when $C \downarrow 0$ it encourages higher values of ξ and hence encouraging mis-classification.

Problem 3:

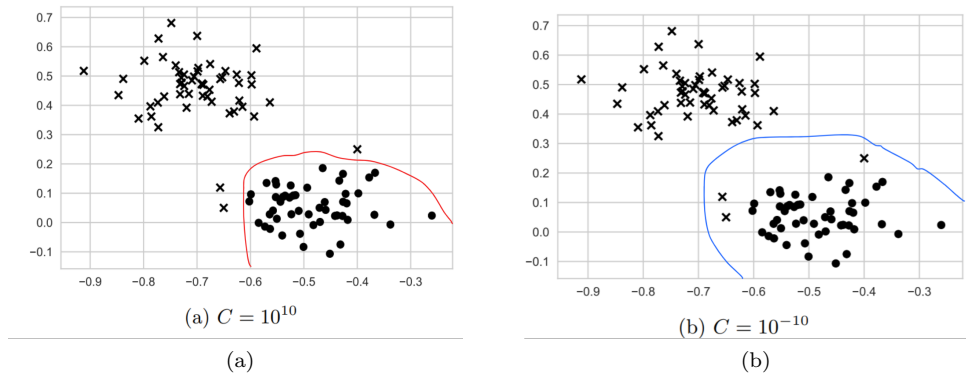


Figure 1

The first case tends to have hard margin of SVM since the C value is very big and C tends to ∞ . The second figure on the right has soft margin since the C value is very less and this can take some mis-classification.

Problem 4:

We know that $\sum_{i=0}^N a_i (x_i^T x_j)^i$ is a polynomial kernel. by the kernel preserving operation we know that sum of valid kernel is also a valid kernel and hence $k(x_1, x_2)$

Problem 5: