

Machine learning Homework- Soft-Margin SVM and Kernels

Abinav Ravi Venkatakrishnan - 03694216 and Abhijeet Parida - 03679676

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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:

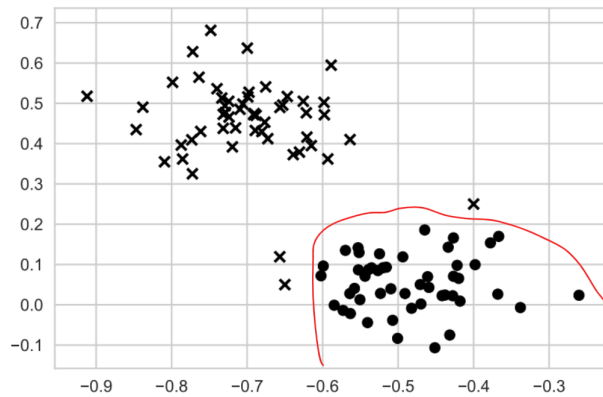


Figure 1: $C = 10^{10}$

Problem 4:

Problem 5: