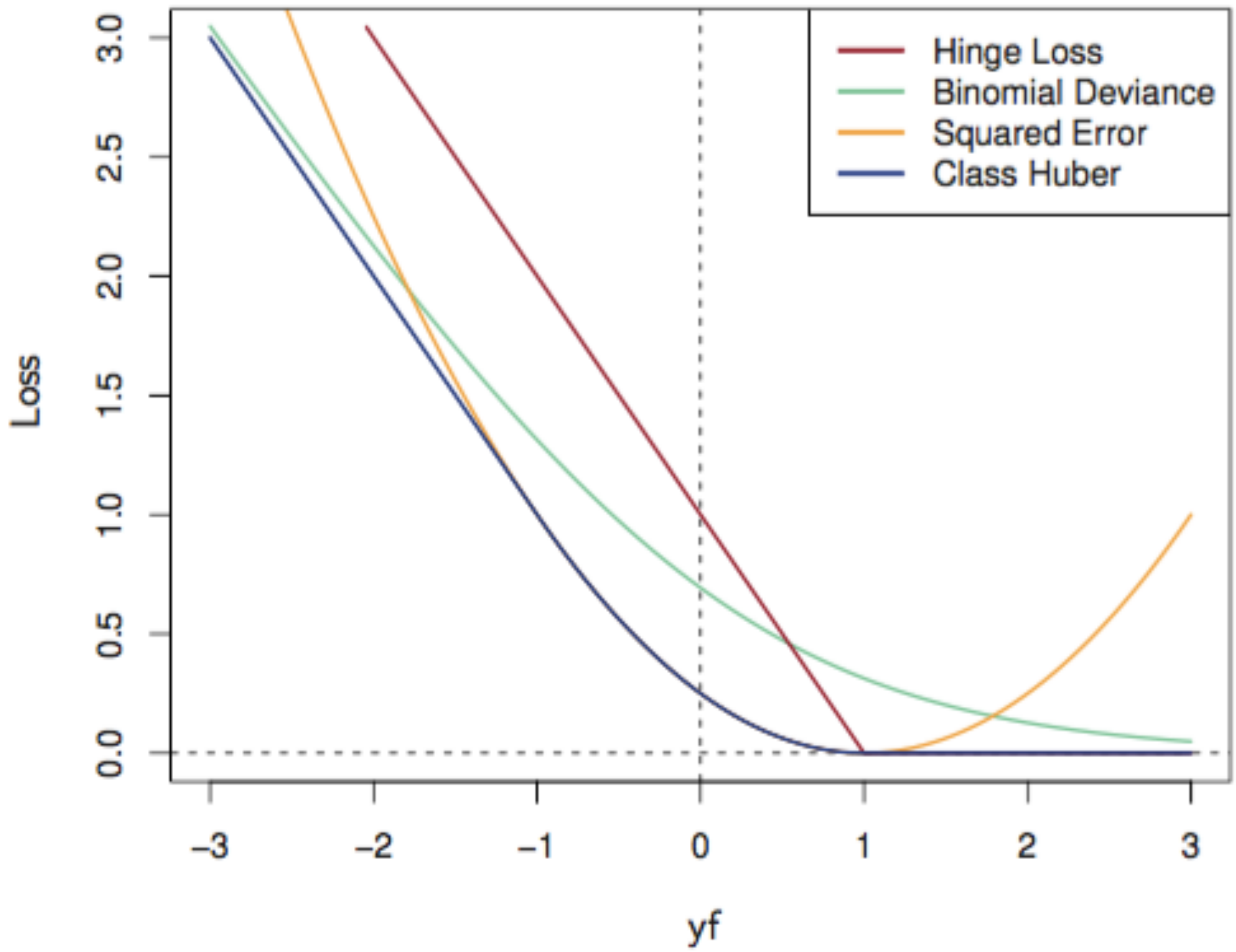

FIGURE 12.4. *The support vector loss function (hinge loss), compared to the negative log-likelihood loss (binomial deviance) for logistic regression, squared-error loss, and a "Huberized" version of the squared hinge loss. All are shown as a function of yf rather than f, because of the symmetry between the $y = +1$ and $y = -1$ case. The deviance and Huber have the same asymptotes as the SVM loss, but are rounded in the interior. All are scaled to have the limiting left-tail slope of -1.*