AI VIETNAM All-in-One Course (TA Session)

Support Vector Machine

Exercise



Dinh-Thang Duong – TA

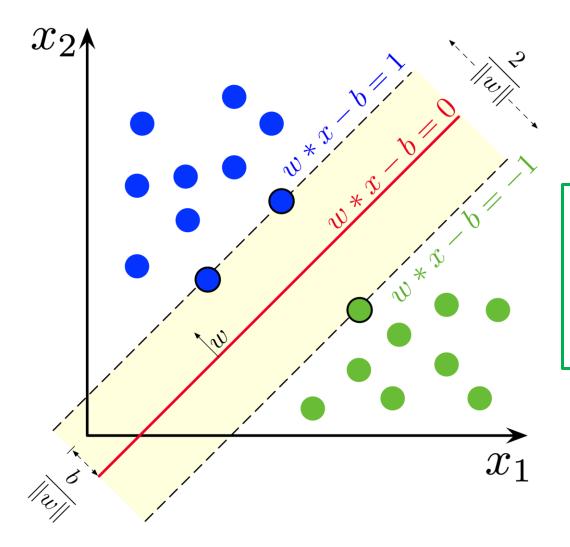
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Outline

- > Review
- > Code Exercises
- > Question

Review

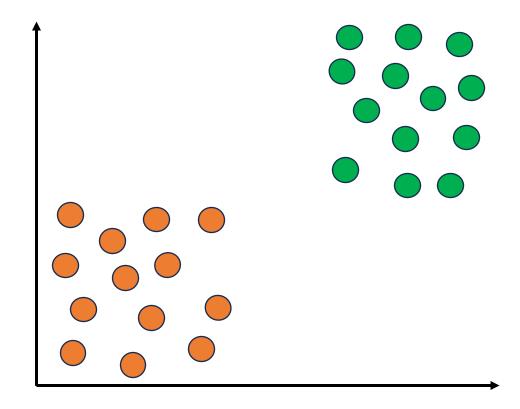
***** Introduction



Support Vector Machine (SVM): A supervised-learning ML algorithm that works by identifying the optimal hyperplane that best separates data into different classes.

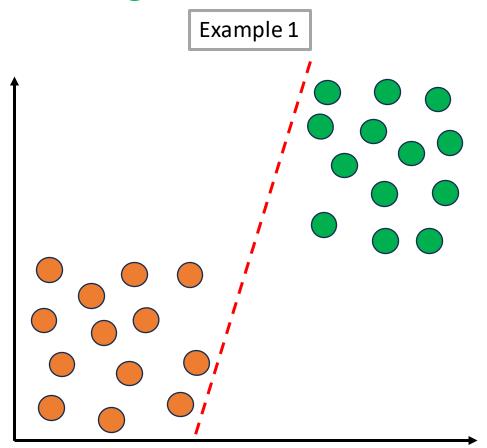
SVM was originally built for classification task (SVC) but was later modified to fit for regression task (SVR) too.

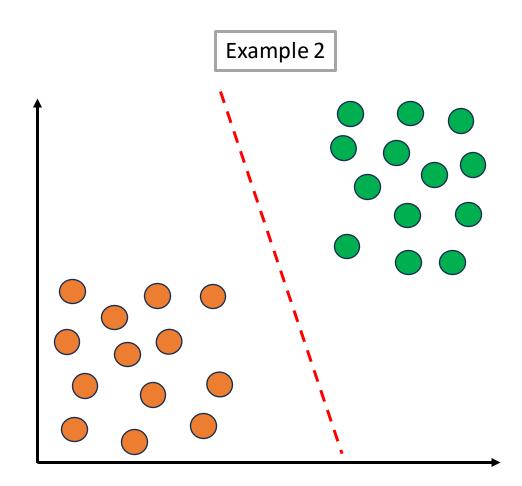
***** Getting Started



How should we draw a line so that we can perfectly separate this dataset into 2 classes?

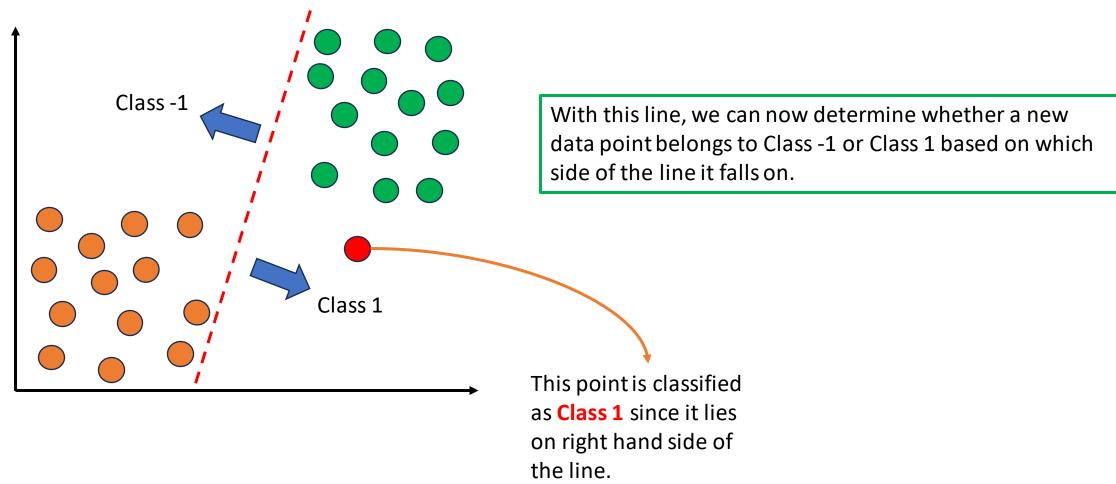
***** Getting Started



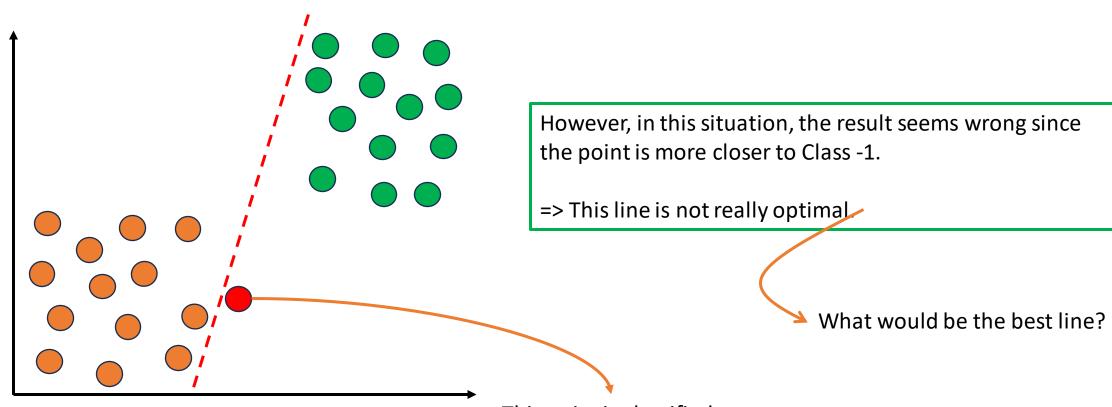


There are many ways to draw the line

***** Getting Started

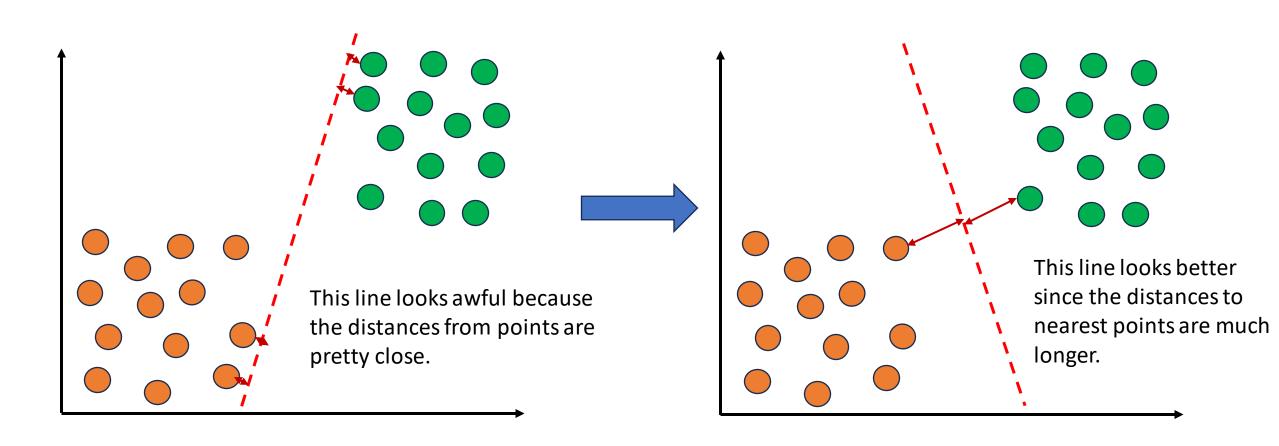


Getting Started

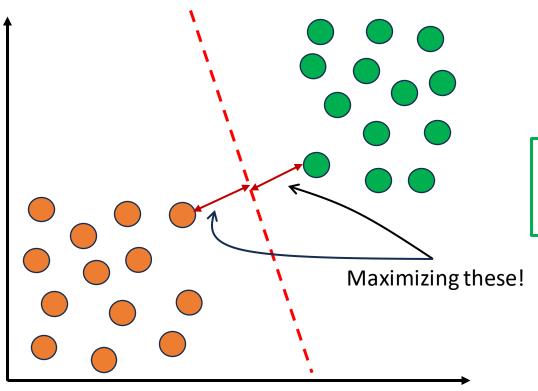


This point is classified as **Class 1** since it lies on right hand side of the line.

***** Getting Started

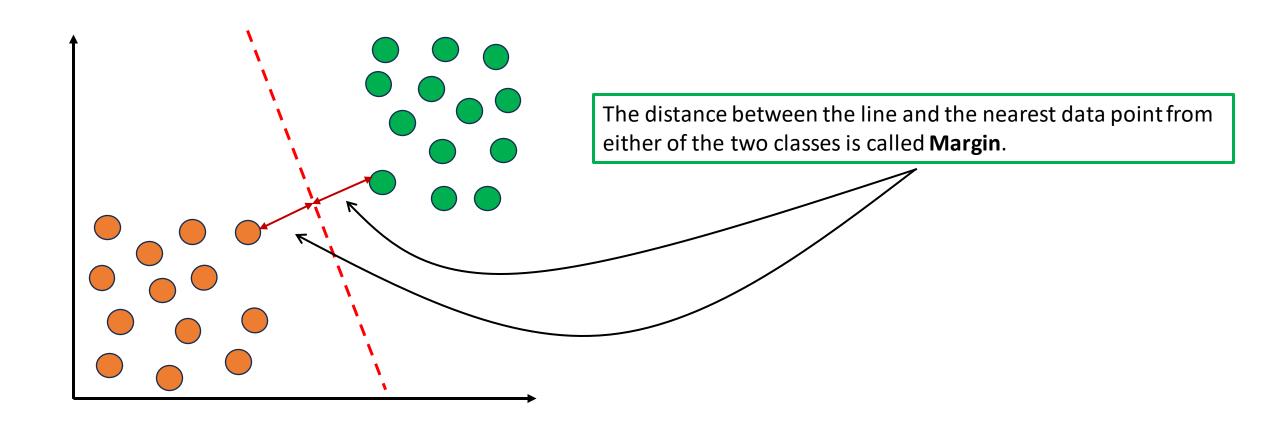


SVM idea

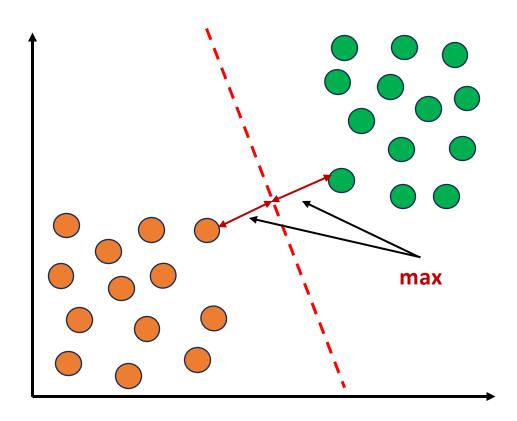


SVM idea: Find the line that best separates the data into classes while maximizing the distances between nearest points.

* Margin

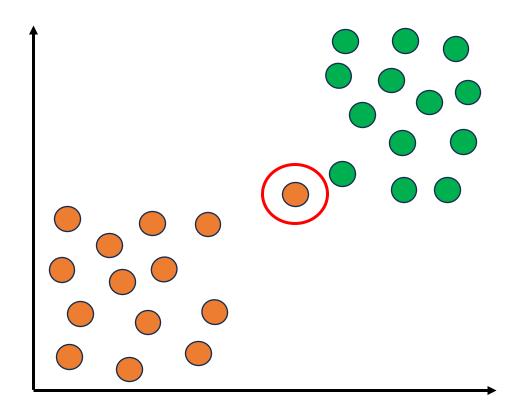


***** Hard Margin SVM Idea



SVM idea: Find the line that best separates the data into classes while **maximizing the margin**. This is called **Hard Margin SVM**.

***** Hard Margin SVM Problem



Not a good classifier

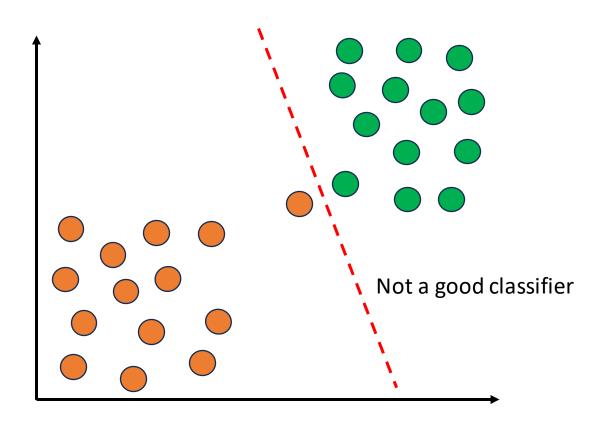
However, assume we have an outlier

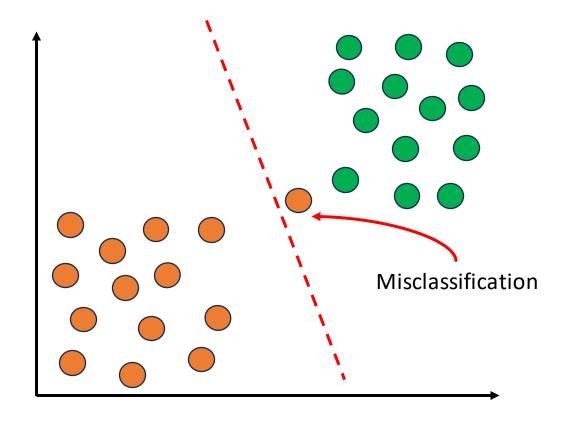
Using Hard Margin SVM, we might have a line like this.

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Support Vector Machine

Soft Margin SVM

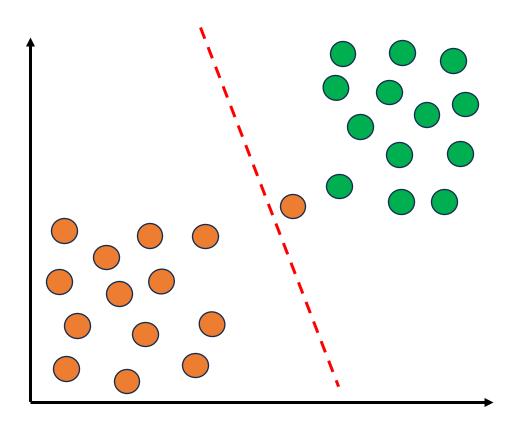


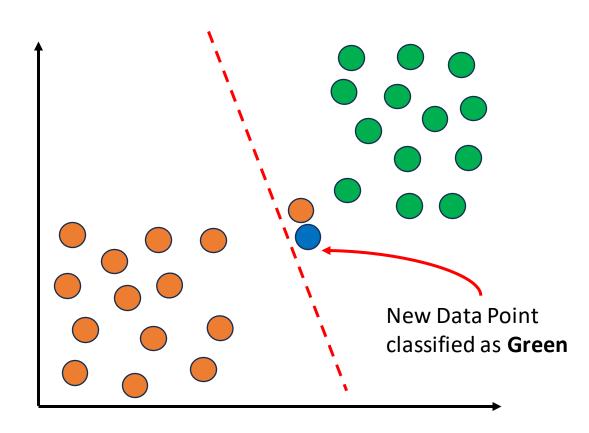


How to avoid this case?

To avoid this, we should **allow** misclassifications.

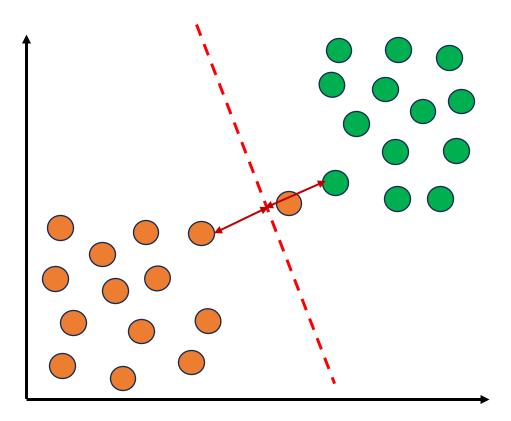
❖ Soft Margin SVM





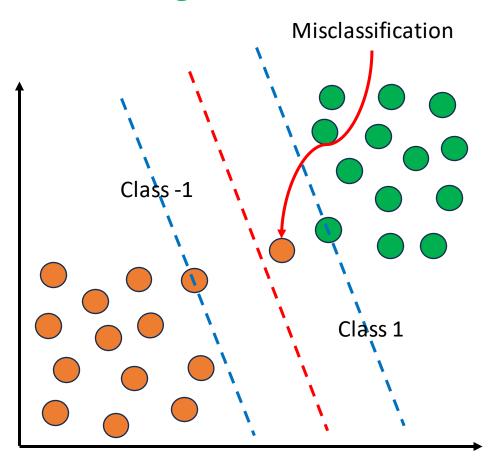
However, when we have a new data point, we might get it right.

Soft Margin SVM



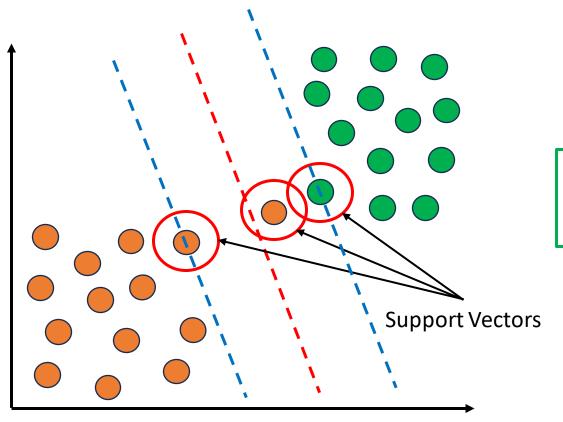
When we allow misclassifications, the distance between the observations and the decision boundary is called **Soft Margin** => **Soft Margin SVM (Support Vector Classifier).**

Soft Margin SVM



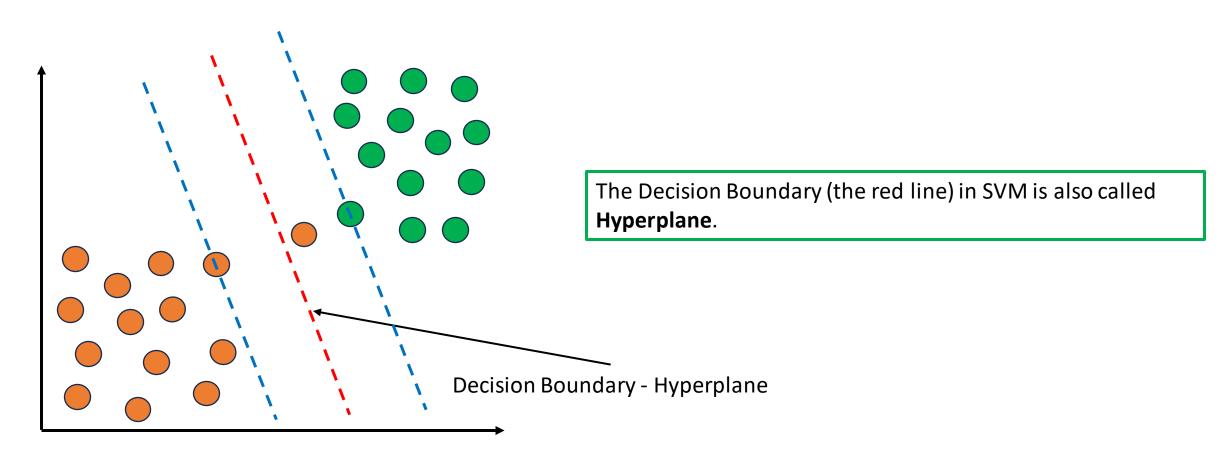
To better have a sense of relation between data points and Soft Margin, we draw two parallel lines to the Decision Boundary on **Support Vectors**.

***** Why "Support" Vector Machine

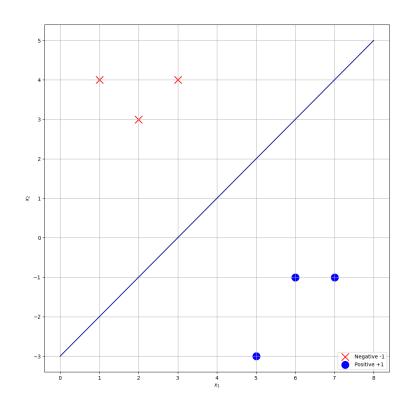


We called "Support" Vector Classifier because the **data points on the edge and within the Soft Margin** are called Support Vectors.

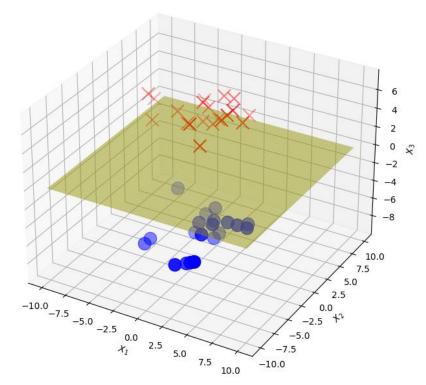
SVM: Hyperplane



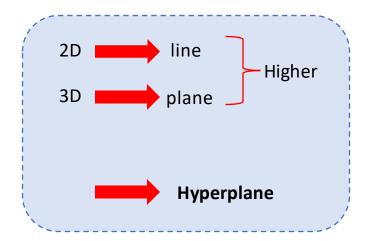
SVM: Hyperplane



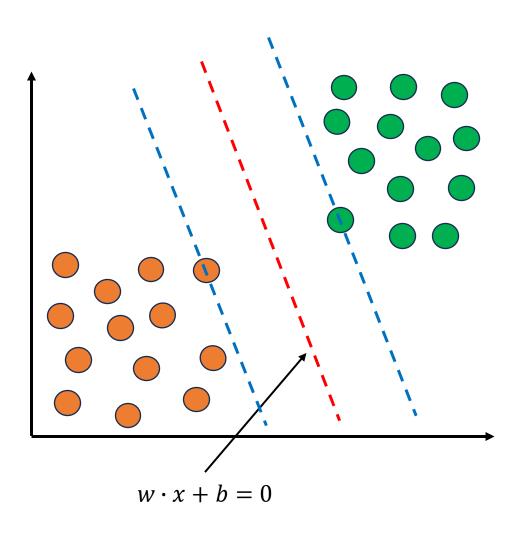
In 2D space, decision boundary is a line

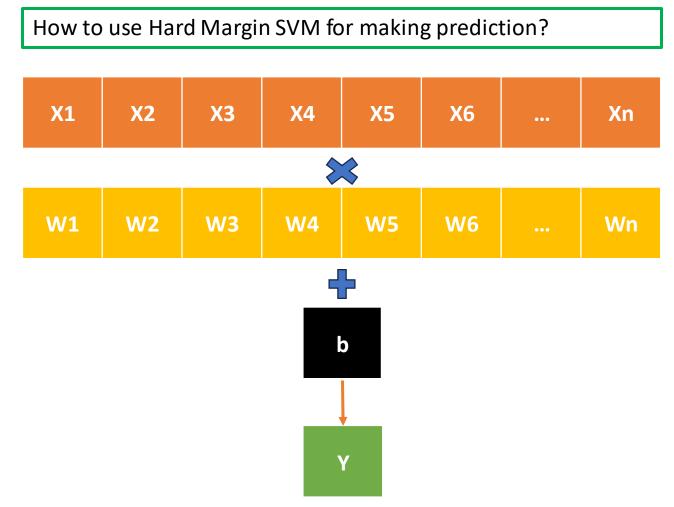


But in 3D, decision boundary is instead a plane

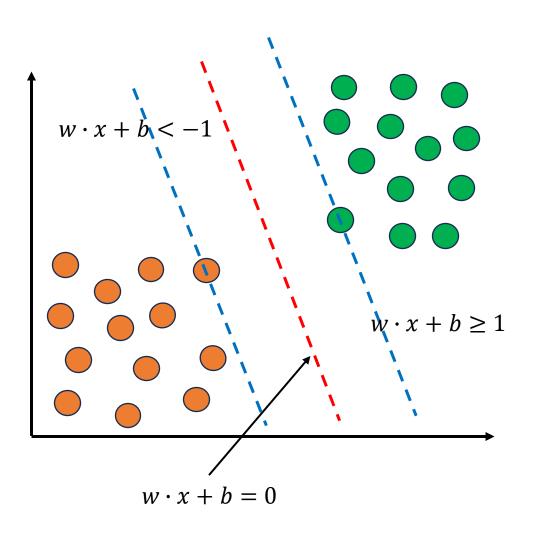


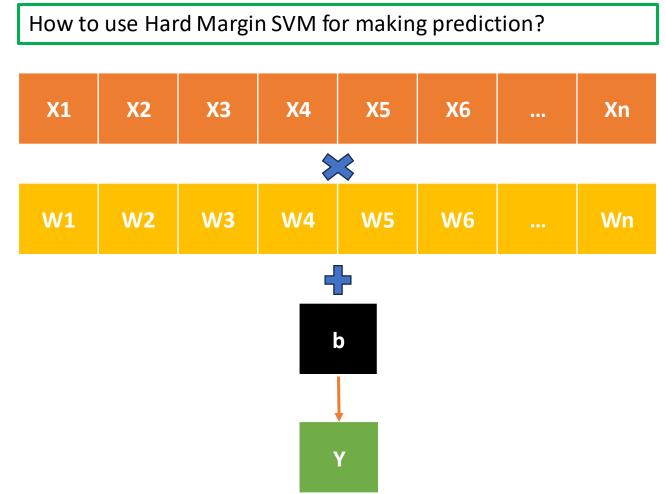
***** Hard Margin SVM: Prediction



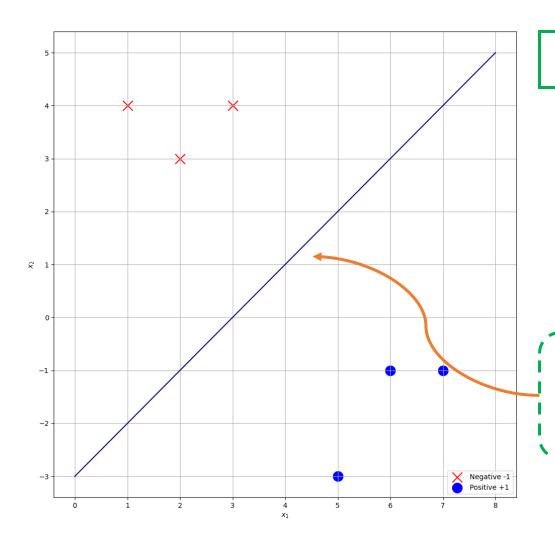


***** Hard Margin SVM: Prediction





***** Hard Margin SVM: Prediction



Equation of Hyperplane

$$w \cdot x + b = 0$$

Hypothesis Function h(x)

•
$$h(x_i) = \begin{cases} +1 & \text{if } w \cdot x + b \ge 1 \\ -1 & \text{if } w \cdot x + b < -1 \end{cases}$$

•
$$h(x_i) = sign(w \cdot x + b)$$

With w = (1, -1) and b = -3 we get this hyperplane.

We use the hypothesis function to predict the class of a data point.

***** Hard Margin SVM: Prediction

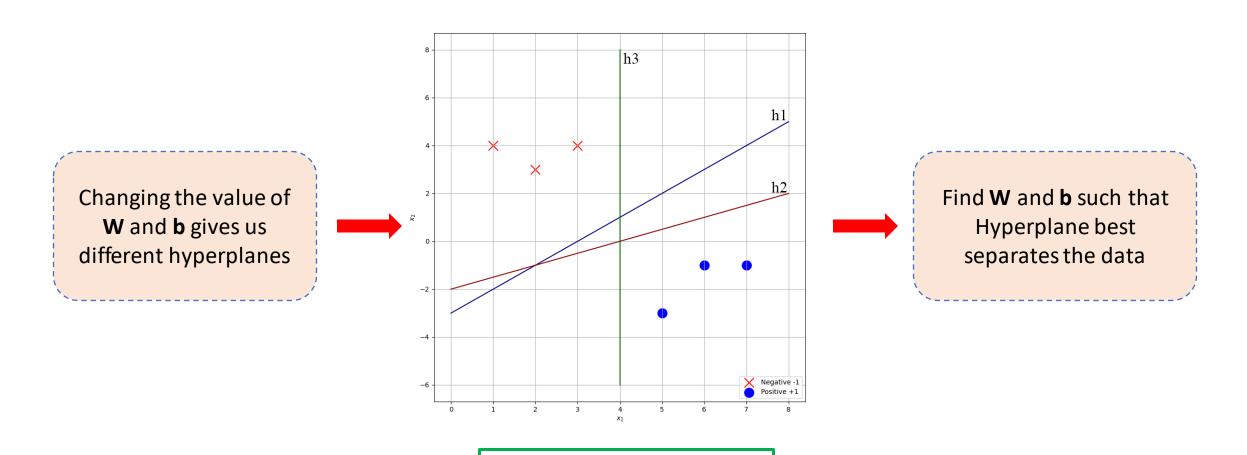
With w = (1, -1) and b = -3, the equation of hyperplane becomes:

$$w \cdot x + b = x_1 - x_2 - 3 = 0$$

X1	X2	Y	$w \cdot x + b = x_1 - x_2 - 3 = 0$
	4	1	1(1*2) . (1*4) . (2) 7 . (0
3	4	-i	$(1*3) + (-1*4) + (-3) = -7 < 0 \qquad y_{predict} = -1$
1	4	-1	
2	3	-1	Classifying a data point using the
			hyperplane.
6	-1	1	
7	-1	1	$(1*7) + (-1*-1) + (-3) = 5 > 0$ $y_{predict} = +1$
	2	1	L
5	-3	l	

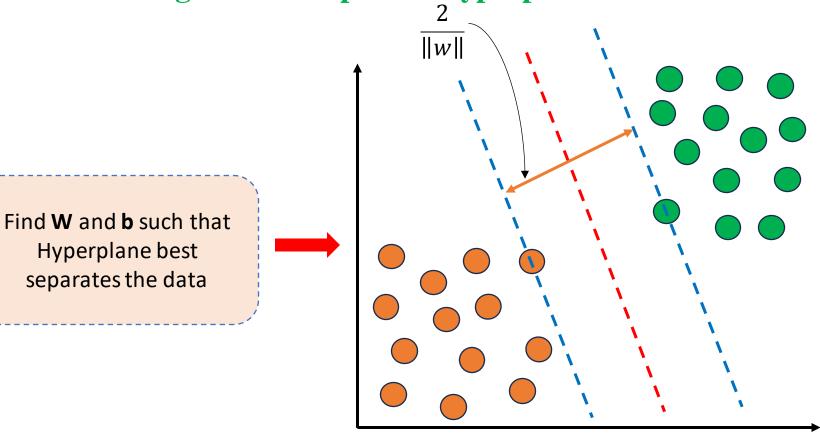
In this example, we use X1 and X2 to predict Y.

*****Hard Margin SVM: Optimal Hyperplane



 $Hyperplane = \boldsymbol{w} \cdot \boldsymbol{x} + \boldsymbol{b} = 0$

*****Hard Margin SVM: Optimal Hyperplane



Objective: $\max_{w,b} \frac{2}{\|w\|}$

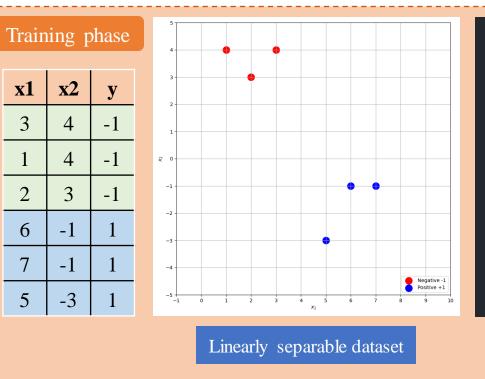


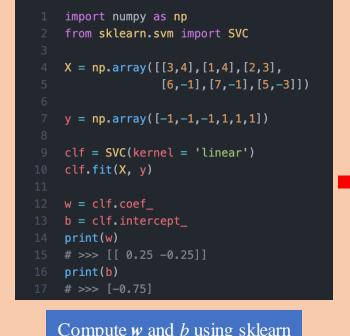
Objective: $\min_{w,b} \frac{1}{2} ||w||^2$

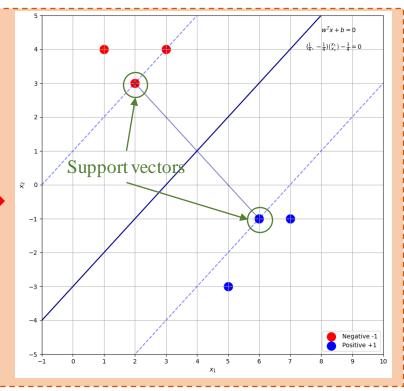
Constraints:

- For y=1: $w \cdot x + b \ge 1$
- For y=-1: $w \cdot x + b \le -1$

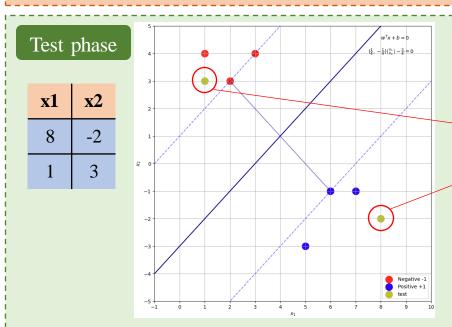
$$\Rightarrow$$
 y($w \cdot x + b$) ≥ 1

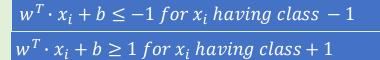






Compute w and b using sklearn

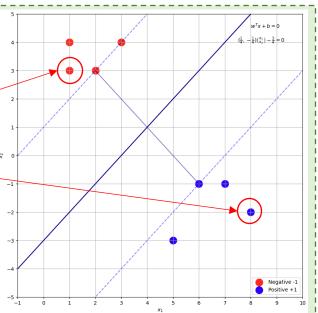




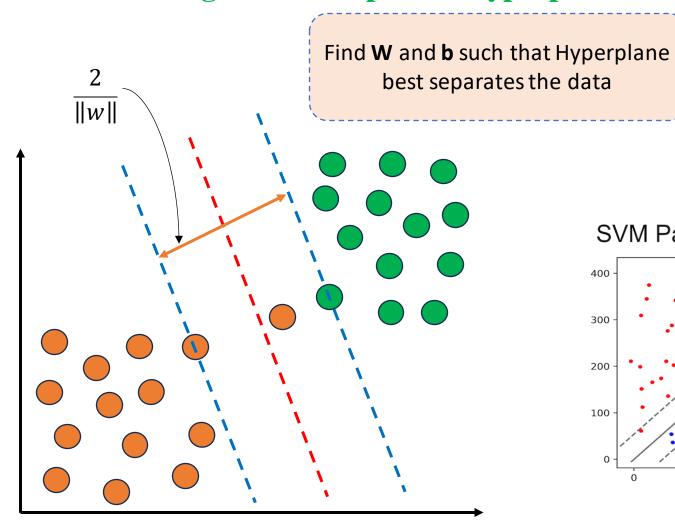
0.25 * 1 + (-0.25) * 3 + (-0.75) = -1.25 < -1

 $\sim 0.25 * 8 + (-0.25) * (-2) + (-0.75) = 1.75 > 1$

```
X_{\text{test}} = \text{np.array}([[8,-2],
y_pred = clf.predict(X_test)
print(y_pred)
```



Soft Margin SVM: Optimal Hyperplane

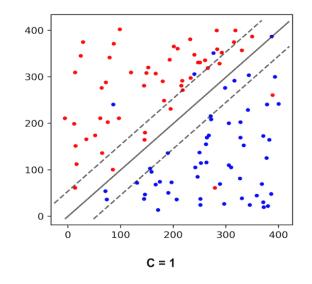


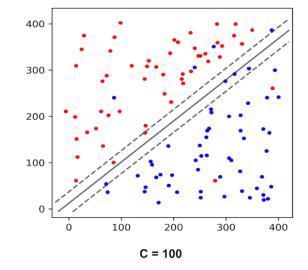
Objective: $\min_{w,b} \frac{1}{2} ||w||^2 + C \sum_{i=1}^{m} \zeta_i$

Constraint: $y_i(w \cdot x_i + b) \ge 1 - \zeta_i$

 $(\zeta_i \ge 0, i = 1, ..., m)$

SVM Parameter C



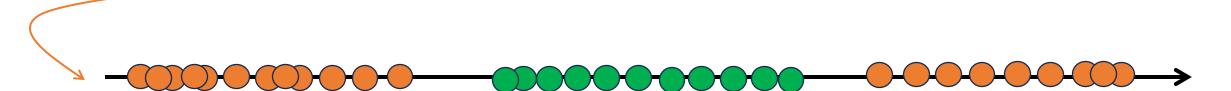


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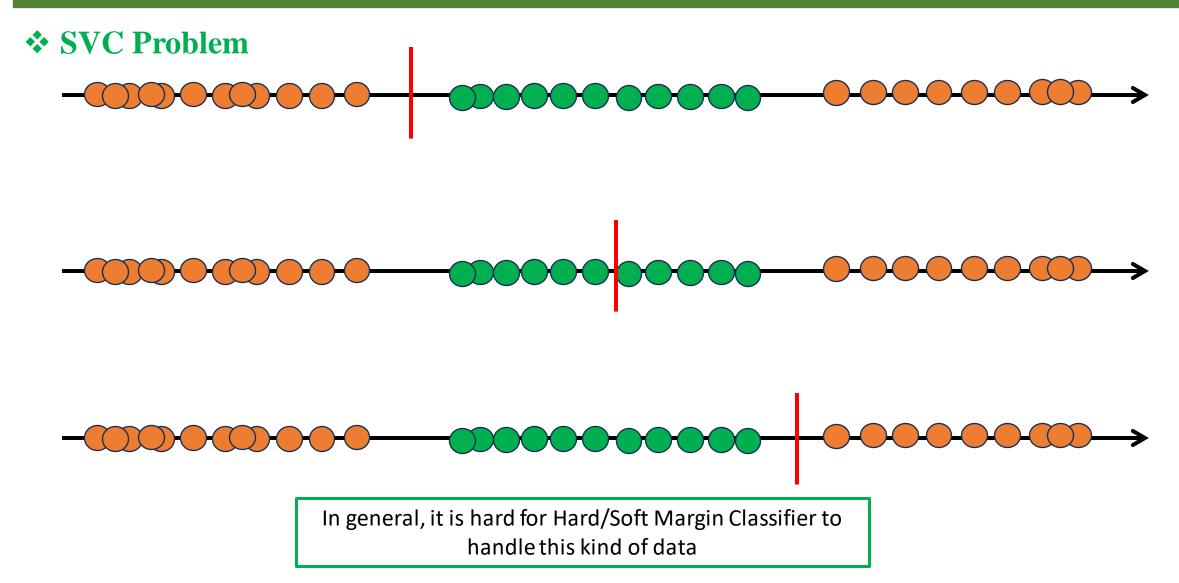
Support Vector Machine

SVC Problem

1-Dimensional Space



Can SVC handle this kind of data?

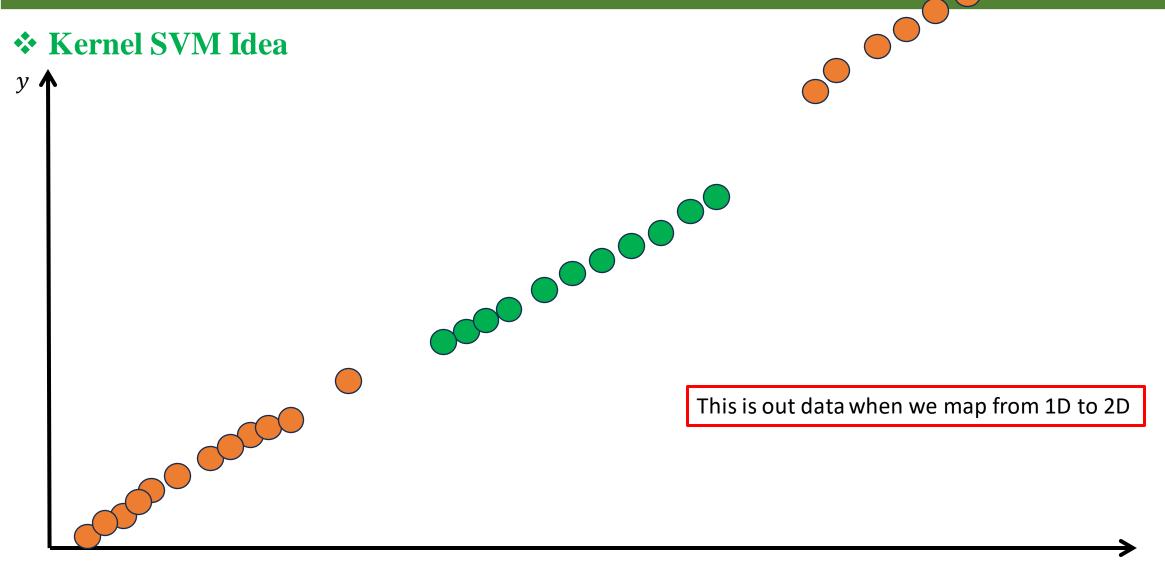


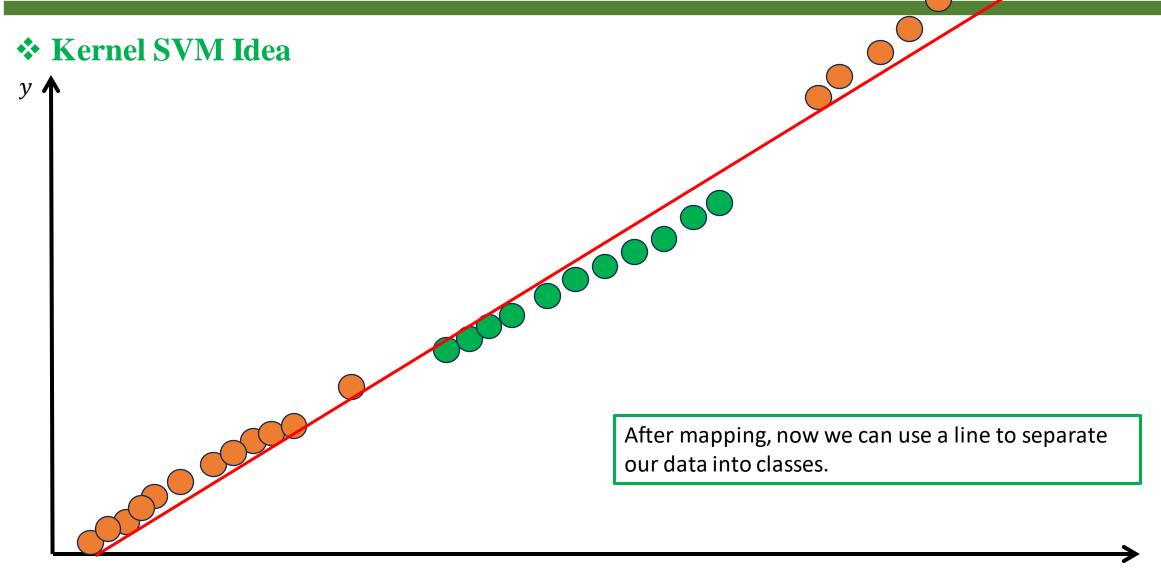
***** Kernel SVM Idea

y 1

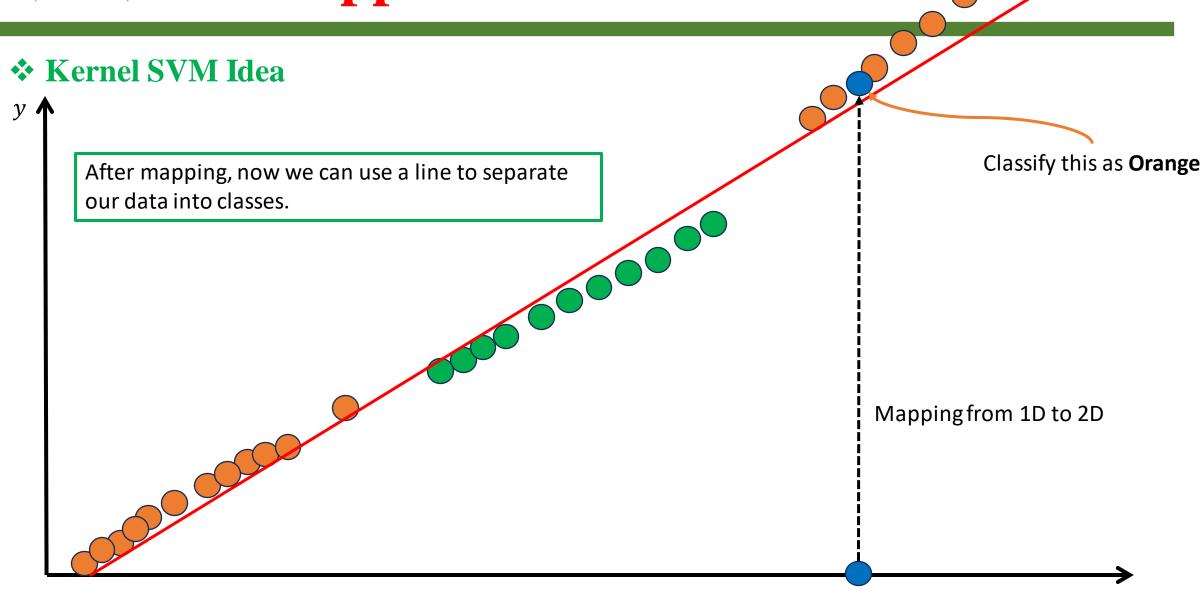
Consider a 2-Dimensional space (with the same data points from previous example).

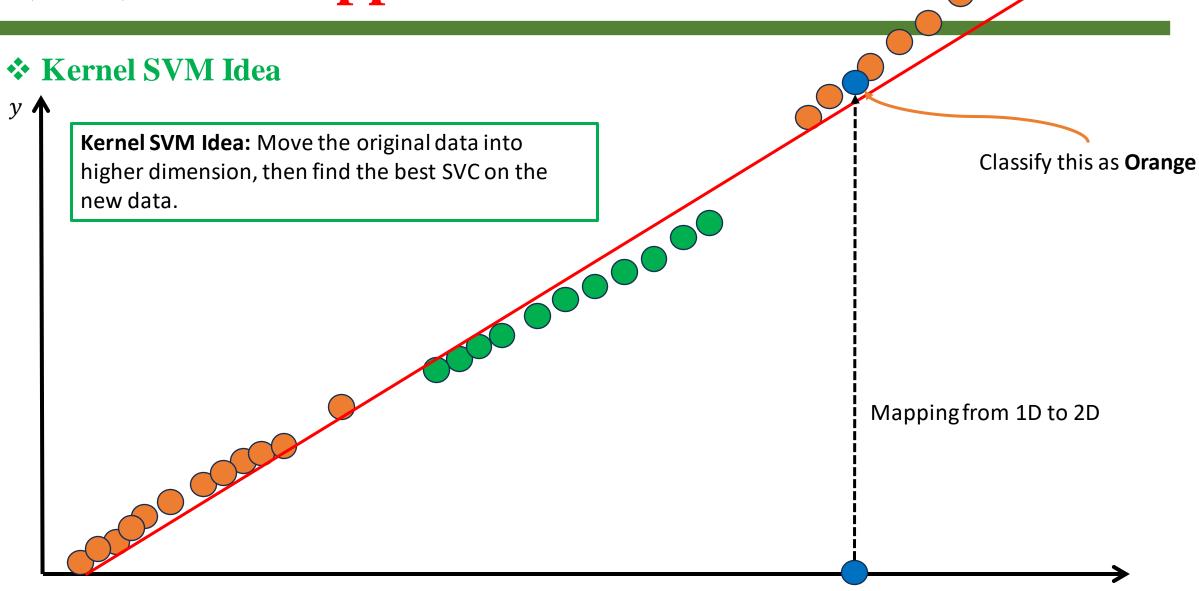
Now let's make $y = x^2$





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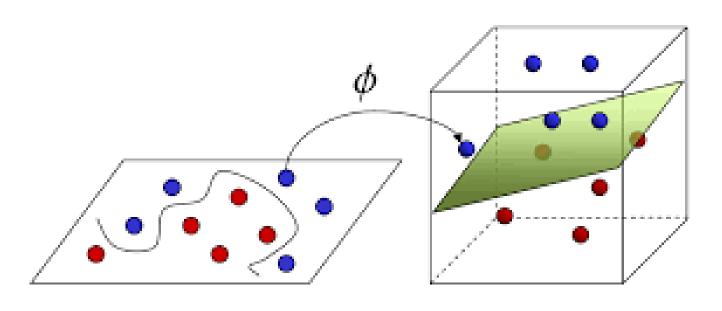


***** Kernel SVM Idea

y 🕇

But why $y = x^2$, can we use other equations, how can we decide y?

***** Kernel



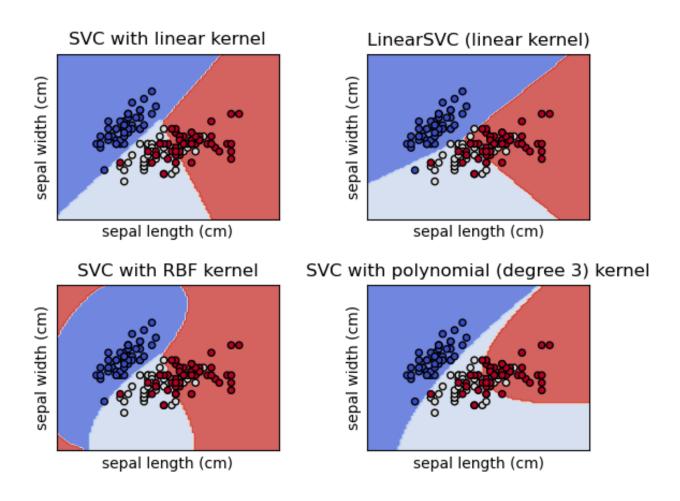
To decide the y, or to decide SVC in higher dimensions, we use **Kernel Functions**.

Input Space

Feature Space

Support Vector Machine

Type of kernels



In general, we have some kernel types:

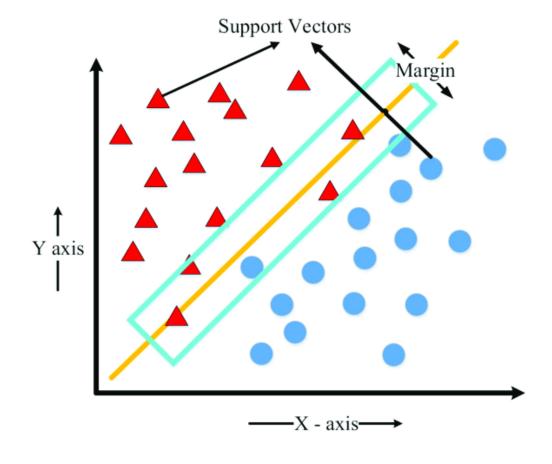
- Linear
- Polynomial
- Radial Basis Function (RBF)
- Sigmoid

Different results from different kernels using sklearn

Code Exercises

***** Introduction

Description: Build a Support Vector Classifier for Breast Cancer Recurrence Classification and a Support Vector Regression for Auto Insurance Prediction.



BCR Prediction Step 1: Import libraries

```
1 import numpy as np
 2 import pandas as pd
 3 import matplotlib.pyplot as plt
 5 from sklearn.svm import SVC
 6 from sklearn.preprocessing import (
      StandardScaler,
      LabelEncoder,
 8
      OneHotEncoder,
      OrdinalEncoder
10
11)
12 from sklearn.compose import ColumnTransformer
13 from sklearn.model selection import train test split
14 from sklearn.metrics import accuracy score
```



BCR Prediction Step 2: Read <u>dataset</u>

```
1 dataset path = './breast-cancer.csv'
 2 df = pd.read csv(
       dataset path,
 3
 4
       names=[
            'age',
 6
            'meonpause',
            'tumor-size',
            'inv-nodes',
            'node-caps',
            'deg-malig',
10
11
            'breast',
            'breast-quad',
12
13
            'irradiat',
            'label'
14
15
16)
17 df
```

```
    Attribute Information:

            Class: no-recurrence-events, recurrence-events
            age: 10-19, 20-29, 30-39, 40-49, 50-59, 60-69, 70-79, 80-89, 90-99.
            menopause: lt40, ge40, premeno.
            tumor-size: 0-4, 5-9, 10-14, 15-19, 20-24, 25-29, 30-34, 35-39, 40-44, 45-49, 50-54, 55-59.
            inv-nodes: 0-2, 3-5, 6-8, 9-11, 12-14, 15-17, 18-20, 21-23, 24-26, 27-29, 30-32, 33-35, 36-39.
            node-caps: yes, no.
            deg-malig: 1, 2, 3.
            breast: left, right.
            breast-quad: left-up, left-low, right-up, right-low, central.

    irradiat: yes, no.
```

Detail information of the dataset <u>here</u>

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Code Examples

❖ BCR Prediction Step 2: Read <u>dataset</u>

ā	age	meonpause	tumor-size	inv-nodes	node-caps	deg-malig	breast	breast-quad	irradiat	label
0 '40-	0-49'	'premeno'	'15-19'	'0-2'	'yes'	'3'	'right'	'left_up'	'no'	'recurrence-events'
1 '50-	60-59'	'ge40'	'15-19'	'0-2'	'no'	'1'	'1' 'right' 'central' 'no' 'n		'no-recurrence-events'	
2 '50-	60-59'	'ge40'	'35-39'	'0-2'	'no'	'2' 'left' 'left_low' 'no'		'recurrence-events'		
3 '40-	0-49'	'premeno'	'35-39'	'0-2'	'yes'	'3'	'3' 'right'		'yes'	'no-recurrence-events'
4 '40-	0-49'	'premeno'	'30-34'	'3-5'	'yes'	'2'	'2' 'left' 'right_up' 'no		'no'	'recurrence-events'
281 '50-	60-59'	'ge40'	'30-34'	'6-8'	'yes'	'2'	'left'	'left_low'	'no'	'no-recurrence-events'
282 '50-	60-59'	'premeno'	'25-29'	'3-5'	'yes'	'2'	'left'	'left_low'	'yes'	'no-recurrence-events'
283 '30-	80-39'	'premeno'	'30-34'	'6-8'	'yes'	'2'	'2' 'right'		'no'	'no-recurrence-events'
284 '50-	0-59'	'premeno'	'15-19'	'0-2'	'no'	o' '2' 'right' 'left_low' 'r		'no'	'no-recurrence-events'	
285 '50-	60-59'	'ge40'	'40-44'	'0-2'	'no'	'3'	'left'	'right_up'	'no'	'no-recurrence-events'
4 '40 281 '50- 282 '50- 283 '30- 284 '50-	 60-59' 60-59' 80-39'	'premeno' 'ge40' 'premeno' 'premeno' 'premeno'	'30-34' '30-34' '25-29' '30-34' '15-19'	'3-5' '6-8' '6-8' '6-8' '0-2'	'yes' 'yes' 'yes' 'yes' 'yes'	'2' '2' '2' '2' '2'	'left' 'left' 'left' 'right' 'right'	"left_low' "left_low' "right_up' "left_low'	'no' 'no' 'yes' 'no' 'no'	'recurrence-ev' 'no-recurrence-ev' 'no-recurrence-ev' 'no-recurrence-ev'

286 rows × 10 columns

BCR Prediction Step 3: Dataset Information

```
1 df.info()

<class 'pandas.core.frame.DataFrame'>
RangeIndex: 286 entries, 0 to 285
Data columns (total 10 columns):
```

	,		,			
#	Column	Non-Null Count				
0	age	286	non-null			
1	meonpause	286	non-null			
2	tumor-size	286	non-null			
3	inv-nodes	286	non-null			
4	node-caps	278	non-null			
5	deg-malig	286	non-null			
6	breast	286	non-null			
7	breast-quad	285	non-null			
8	irradiat	286	non-null			
9	label	286	non-null			
• .	1 1					

dtypes: object(10)

memory usage: 22.5+ KB

Dtype
---object
object
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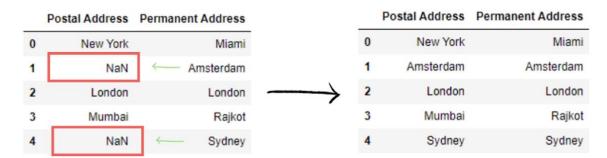
1 df.describe()

	age	meonpause	tumor-size	inv-nodes	node-caps	deg-malig
count	286	286	286	286	278	286
unique	6	3	11	7	2	3
top	'50-59'	'premeno'	'30-34'	'0-2'	'no'	'2'
freq	96	150	60	213	222	130

label	irradiat	breast-quad	breast
286	286	285	286
2	2	5	2
'no-recurrence-events'	'no'	'left_low'	'left'
201	218	110	152

BCR Prediction Step 4: Filling missing values





Fill with the most appears value.

X1	X2	Х3
1	Α	yes
1	В	yes
2	Υ	no
5	Т	yes
1	A	yes
1	Α	yes

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Code Examples

BCR Prediction Step 4: Filling missing values

1 df.describe()

	age	meonpause	tumor-size	inv-nodes	node-caps	deg-malig	breast	breast-quad	irradiat	label
count	286	286	286	286	286	286	286	286	286	286
unique	6	3	11	7	2	3	2	5	2	2
top	'50-59'	'premeno'	'30-34'	'0-2'	'no'	'2'	'left'	'left_low'	'no'	'no-recurrence-events'
freq	96	150	60	213	230	130	152	111	218	201

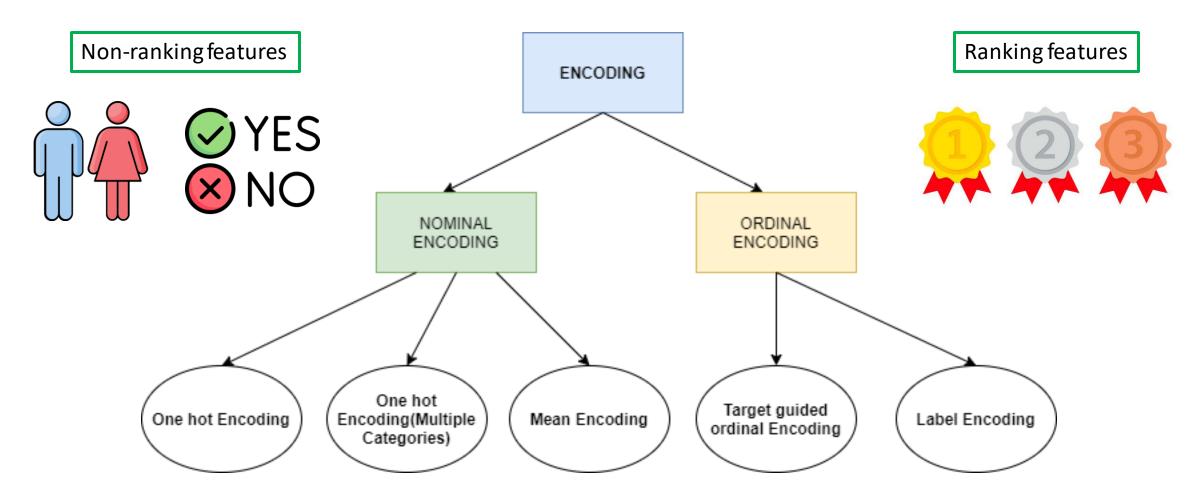
Missing values are filled

BCR Prediction Step 5: Encode categorical features

```
1 for col_name in df.columns:
       n_uniques = df[col_name].unique()
       print(f'Unique values in {col_name}: {n_uniques}')
Unique values in age: ["'40-49'" "'50-59'" "'60-69'" "'30-39'" "'70-79'" "'20-29'"]
Unique values in meonpause: ["'premeno'" "'ge40'" "'lt40'"]
Unique values in tumor-size: ["'15-19'" "'35-39'" "'30-34'" "'25-29'" "'40-44'" "'10-14'" "'0-4'"
 "'20-24'" "'45-49'" "'50-54'" "'5-9'"]
Unique values in inv-nodes: ["'0-2'" "'3-5'" "'15-17'" "'6-8'" "'9-11'" "'24-26'" "'12-14'"]
Unique values in node-caps: ["'yes'" "'no'"]
Unique values in deg-malig: ["'3'" "'1'" "'2'"]
Unique values in breast: ["'right'" "'left'"]
Unique values in breast-quad: ["'left_up'" "'central'" "'left_low'" "'right_up'" "'right_low'"]
Unique values in irradiat: ["'no'" "'yes'"]
Unique values in label: ["'recurrence-events'" "'no-recurrence-events'"]
```

All features are categorical feature

BCR Prediction Step 5: Encode categorical features



BCR Prediction Step 5: Encode categorical features

- Non-ranking features: ['meonpause', 'node-caps', 'breast', 'breast-quad', 'irradiat']
- Ranking features: ['age', 'tumor-size', 'inv-nodes', 'deg-malig']

BCR Prediction Step 5: Encode categorical features

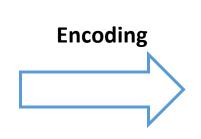
```
1 non rank features = [
       'meonpause',
 2
 3
       'node-caps',
       'breast',
 4
       'breast-quad',
 5
       'irradiat'
 6
 8 rank features = [
       'age',
 9
       'tumor-size',
10
      'inv-nodes',
      'deg-malig'
12
13 ]
14
15 y = df['label']
16 X = df.drop('label', axis=1)
```

For non-ranking features: Apply One-hot Encoding

For ranking features: Apply Ordinal Encoding

BCR Prediction Step 5: Encode categorical features

X1	Х2
0	yes
1	no
2	no
3	yes
4	yes
5	yes



X1	X2
0	1
1	0
2	0
3	1
4	1
5	1

X1	X2_Yes	X2_No
0	1	0
1	0	1
2	0	1
3	1	0
4	1	0
5	1	0

Onehot Encoder

BCR Prediction Step 5: Encode categorical features

	meonpause_'lt40'	meonpause_'premeno'	node- caps_'yes'	breast_'right'	breast- quad_'left_low'	breast- quad_'left_up'	breast- quad_'right_low'	breast- quad_'right_up'	irradiat_'yes'	age	tumor- size	inv- nodes	deg- malig
0	0.0	1.0	1.0	1.0	0.0	1.0	0.0	0.0	0.0	2.0	2.0	0.0	2.0
1	0.0	0.0	0.0	1.0	0.0	0.0	0.0	0.0	0.0	3.0	2.0	0.0	0.0
2	0.0	0.0	0.0	0.0	1.0	0.0	0.0	0.0	0.0	3.0	6.0	0.0	1.0
3	0.0	1.0	1.0	1.0	1.0	0.0	0.0	0.0	1.0	2.0	6.0	0.0	2.0
4	0.0	1.0	1.0	0.0	0.0	0.0	0.0	1.0	0.0	2.0	5.0	4.0	1.0
281	0.0	0.0	1.0	0.0	1.0	0.0	0.0	0.0	0.0	3.0	5.0	5.0	1.0
282	0.0	1.0	1.0	0.0	1.0	0.0	0.0	0.0	1.0	3.0	4.0	4.0	1.0
283	0.0	1.0	1.0	1.0	0.0	0.0	0.0	1.0	0.0	1.0	5.0	5.0	1.0
284	0.0	1.0	0.0	1.0	1.0	0.0	0.0	0.0	0.0	3.0	2.0	0.0	1.0
285	0.0	0.0	0.0	0.0	0.0	0.0	0.0	1.0	0.0	3.0	7.0	0.0	2.0

286 rows x 13 columns

0

BCR Prediction Step 6: Encode label

X1	Y
0	yes
1	no
2	no
3	yes
4	yes
5	yes

X1	Υ
0	1
1	0
2	0
3	1
4	1
5	1 51

Code Implementation

BCR Prediction Step 7: Normalization

Using sklearn.preprocessing.StandardScaler() to scale all values in dataset.

```
1 normalizer = StandardScaler()
2 X_normalized = normalizer.fit_transform(
3 | X_encoded
4 )
```

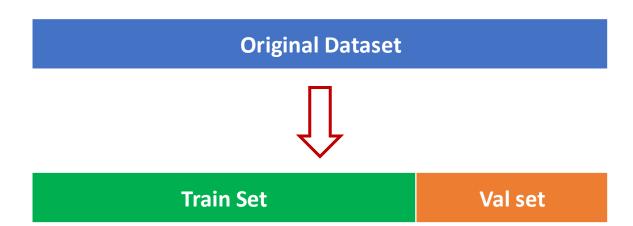
```
z=rac{x_i-\mu}{\sigma}
```

1 X normalized

```
array([[-0.15839699, 0.95219046, 2.02660871, ..., -0.96065727, -0.55562266, 1.29056424],
[-0.15839699, -1.05021006, -0.49343516, ..., -0.96065727, -0.55562266, -1.42341644],
[-0.15839699, -1.05021006, -0.49343516, ..., 0.90204089, -0.55562266, -0.0664261],
...,
[-0.15839699, 0.95219046, 2.02660871, ..., 0.43636635, 2.03245684, -0.0664261],
[-0.15839699, 0.95219046, -0.49343516, ..., -0.96065727, -0.55562266, -0.0664261],
[-0.15839699, -1.05021006, -0.49343516, ..., 1.36771543, -0.55562266, 1.29056424]])
```

BCR Prediction Step 8: Split train, val set

```
1 print(f'Number of training samples: {X_train.shape[0]}')
2 print(f'Number of val samples: {X_val.shape[0]}')
Number of training samples: 200
Number of val samples: 86
```



BCR Prediction Step 8: Train and evaluate SVM model

```
1 classifier = SVC(
2    random_state=random_state
3 )
4 classifier.fit(X_train, y_train)
```

```
1 y_pred = classifier.predict(X_val)
2 scores = accuracy_score(y_pred, y_val)
3
4 print('Evaluation results on validation set:')
5 print(f'Accuracy: {scores}')
```

```
▼ SVC
SVC(random_state=1)
```

```
Evaluation results on validation set: Accuracy: 0.686046511627907
```

Auto Insurance Prediction Step 1: Import libraries

```
1 import numpy as np
 2 import pandas as pd
 3 import matplotlib.pyplot as plt
 4
 5 from sklearn.svm import SVR
 6 from sklearn.preprocessing import StandardScaler
 7 from sklearn.model selection import train test split
8 from sklearn.metrics import (
 9
      mean absolute error,
10
      mean squared error
11)
```



Auto Insurance Prediction Step 2: Read <u>dataset</u>

```
Auto Insurance in Sweden

In the following data

X = number of claims

Y = total payment for all the claims in thousands of Swedish Kronor for geographical zones in Sweden
```

Detail information of the dataset <u>here</u>

Auto Insurance Prediction Step 3: Dataset information

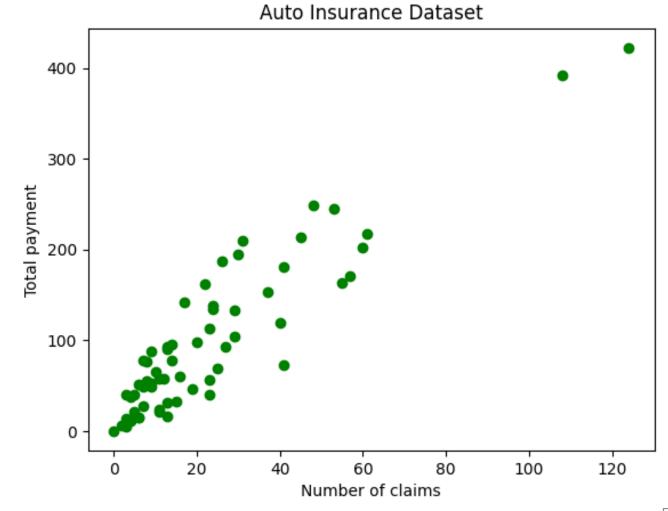
	n_claims	total_payment
0	108	392.5
1	19	46.2
2	13	15.7
3	124	422.2
4	40	119.4
58	9	87.4
59	31	209.8
60	14	95.5
61	53	244.6
62	26	187.5

1 df.describe()						
	n_claims	total_payment				
count	63.000000	63.000000				
mean	22.904762	98.187302				
std	23.351946	87.327553				
min	0.000000	0.000000				
25%	7.500000	38.850000				
50%	14.000000	73.400000				
75%	29.000000	140.000000				
max	124.000000	422.200000				

1 df.info()					
<pre><class 'pandas.core.frame.dataframe'=""> RangeIndex: 63 entries, 0 to 62 Data columns (total 2 columns):</class></pre>					
# Column	Non-Null Count	Dtype			
0 n_claims	63 non-null	int64			
1 total payment	63 non-null	float64			
dtypes: float64(1), int64(1)					
memory usage: 1.1 KB					

Auto Insurance Prediction Step 4: Dataset Visualization

	n_claims	total_payment
0	108	392.5
1	19	46.2
2	13	15.7
3	124	422.2
4	40	119.4
58	9	87.4
59	31	209.8
60	14	95.5
61	53	244.6
62	26	187.5



63 rows × 2 columns

Code Implementation

Auto Insurance Prediction Step 5: Normalization

Using sklearn.preprocessing.StandardScaler() to scale all values in dataset.

```
1 normalizer = StandardScaler()
2 df_normalized = normalizer.fit_transform(
3 | df
4 )
```

$$z=rac{x_i-\mu}{\sigma}$$

```
1 df_normalized
```

```
array([[ 3.67330185e+00, 3.39728625e+00],
       [-1.68556660e-01, -6.00095564e-01],
       [-4.27558357e-01, -9.52160668e-01],
       [ 4.36397304e+00, 3.74011686e+00],
        7.37949280e-01, 2.44860684e-011,
       [ 1.47178742e+00, 8.39331269e-01],
       [ 4.11113805e-03, -4.76584200e-01],
       [-3.84391408e-01, -2.38795966e-01],
       [ 9.53784027e-01, 1.33683966e+00],
       [-5.57059206e-01, -3.79622008e-01],
       [-7.72893953e-01, -8.92136453e-01],
       [ 1.08328488e+00, 1.73045999e+00],
       [-5.13892256e-01, -8.62124346e-01],
       [ 4.11113805e-03, -6.76280144e-01],
       [-6.86560054e-01, -5.70083457e-01],
```

Auto Insurance Prediction Step 6: Split X, y and create train, val dataset

```
1 X, y = df_normalized[:, 0], df_normalized[:, 1]
2 X = X.reshape(-1, 1)
1 \text{ test size} = 0.3
2 \text{ random state} = 1
3 is shuffle = True
4 X train, X val, y train, y val = train test split(
5
      Х, У,
      test size=test size,
      random state=random state,
      shuffle=is shuffle
```

```
1 print(f'Number of training samples: {X_train.shape[0]}')
2 print(f'Number of val samples: {X_val.shape[0]}')
Number of training samples: 44
Number of val samples: 19
```

Auto Insurance Prediction Step 7: Train and evaluate SVM model

```
▼ SVR
SVR()
```

```
1 y_pred = regressor.predict(X_val)
2 mae = mean_absolute_error(y_pred, y_val)
3 mse = mean_squared_error(y_pred, y_val)
4
5 print('Evaluation results on validation set:')
6 print(f'Mean Absolute Error: {mae}')
7 print(f'Mean Squared Error: {mse}')
```

```
Evaluation results on validation set:
Mean Absolute Error: 0.4549655045116023
Mean Squared Error: 0.5406791138567528
```

Question

