

Support Vector Machine

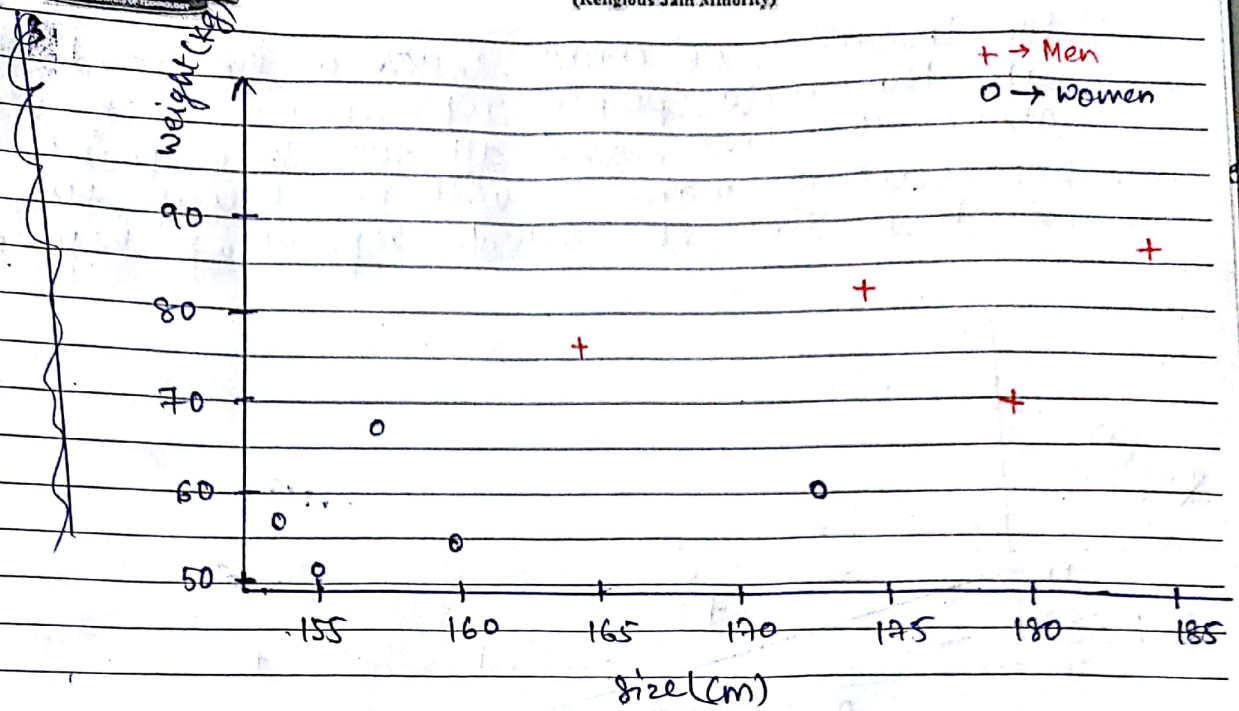
- Supervised ML algorithm.
- SVM can be used for both classification & regression. But more commonly used for classification.

→ SVM tries to map an input space into an output space using a nonlinear mapping function ϕ such that, the data points become linearly separable in the output space. When the points become linearly separable then SVM discovers the optimal separating hyperplane.

Linear SVM → {A model which assumes that data is linearly separable}

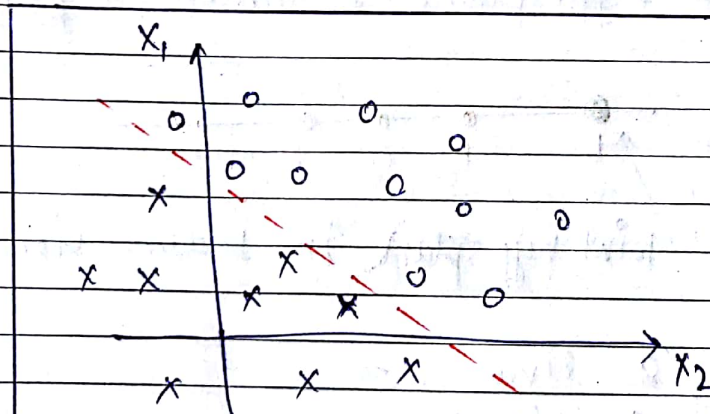
- The goal of an SVM is to find the optimal separating hyperplane which maximizes the margin of the training data.
- SVM is supervised learning algorithm which needs training data for finding the optimal separating hyperplane.

Consider the training data as shown -

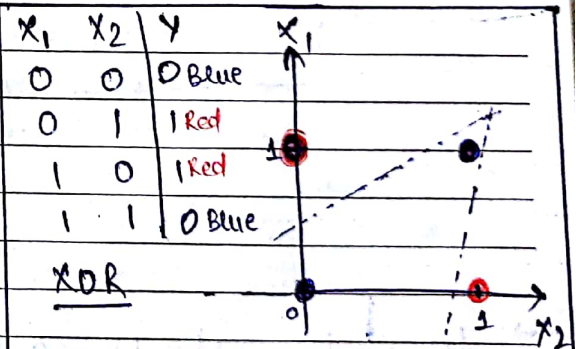


Separating hyperplanes →

Just by looking at ~~data~~ the plot, we can see that it is possible to separate the data.



Linearly separable pattern

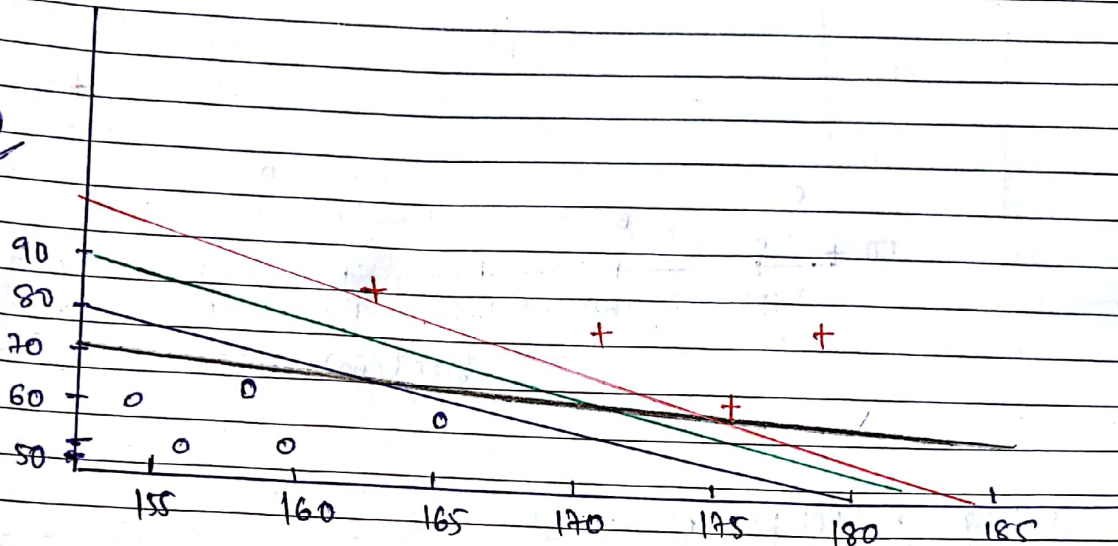


Linearly Inseparable Pattern
 (cannot be separated with single line)



For Instance, we could trace a line and then all the data points representing men will be above the line, and all the data points representing women will be below the line. Such a line is called separating hyperplane.

Fig ①



SVM can work with any no. of dimensions.

→ In one-dimension, a hyperplane is called a point.

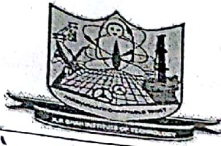


Point hyperplane in 1-dimension

→ In 2-D, it is called a line.

→ In 3-D, it is called a plane.

→ In more dimensions, we call it hyperplane.

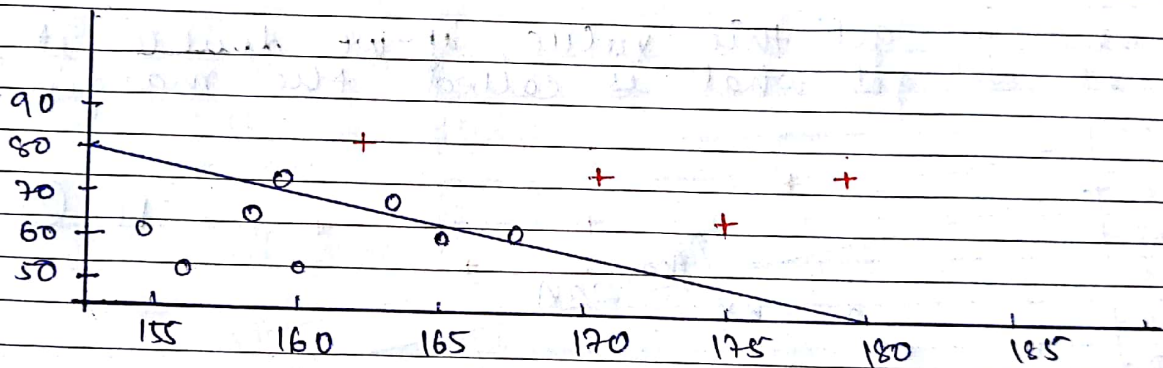


Optimal Hyperplane →

The fact that you can find a separating hyperplane does not mean it is the best one.

→ Figure (D) shows that there can be several separating hyperplanes. Each of them is valid as it successfully separates the dataset with men on one side and women on the other side.

Suppose we select the blue hyperplane and use it to classify on real-life data, this hyperplane does not generalize well.



It fails to classify three women correctly.

Intuitively, this can be because if a hyperplane is selected which is close to the data points of one class, then it might not generalize well.

→ Thus we need to select the hyperplane as far as possible from the data points of each category.

→ The green hyperplane classifies more accurately than blue hyperplane.



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→ The objective of SVM is to find the optimal separating hyperplane because

- 1) It correctly classifies the training data.
- 2) It generalize ~~well~~ better with unseen data.