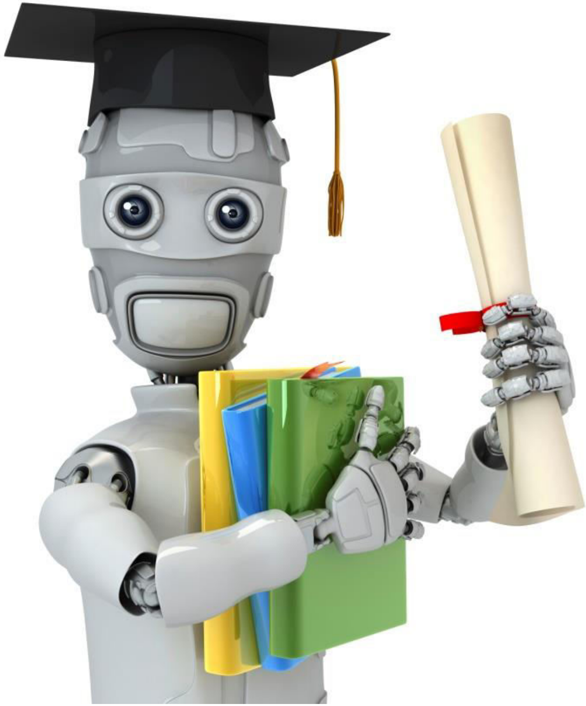


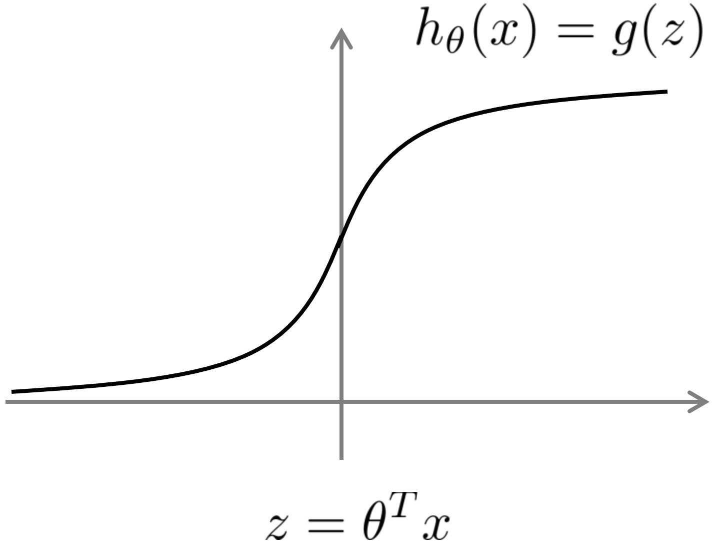
Support Vector Machines

Optimization objective

Machine Learning

Alternative view of logistic regression

$$h_\theta(x) = \frac{1}{1 + e^{-\theta^T x}}$$



If $y = 1$, we want $h_\theta(x) \approx 1$, $\theta^T x \gg 0$

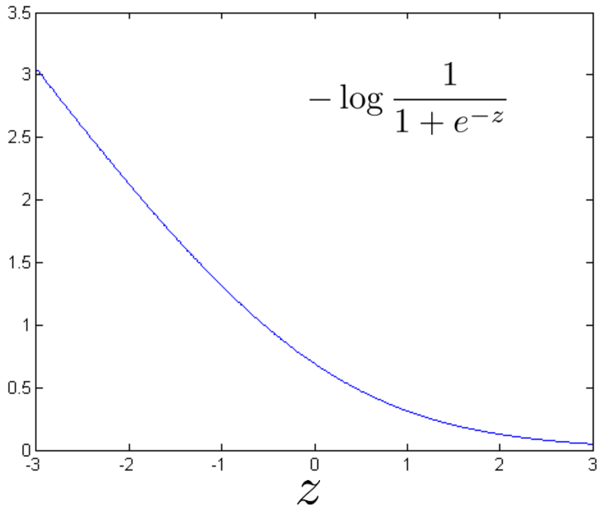
If $y = 0$, we want $h_\theta(x) \approx 0$, $\theta^T x \ll 0$

Alternative view of logistic regression

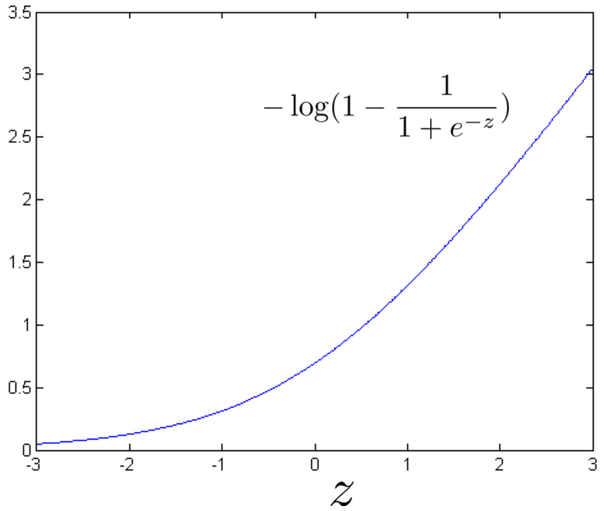
Cost of example: $-(y\log h_\theta(x) + (1-y)\log(1-h_\theta(x)))$

$$= -y\log\frac{1}{1+e^{-\theta^T x}} - (1-y)\log(1-\frac{1}{1+e^{-\theta^T x}})$$

If $y=1$ (want $\theta^T x \gg 0$):



If $y=0$ (want $\theta^T x \ll 0$):



Support vector machine

Logistic regression:

$$\min_{\theta} \frac{1}{m}\left[\sum_{i=1}^{m} y^{(i)}\left(-\log h_\theta(x^{(i)})\right) + (1-y^{(i)})\left((-\log(1-h_\theta(x^{(i)}))\right)\right] + \frac{\lambda}{2m}\sum_{j=1}^{n}\theta_j^2$$

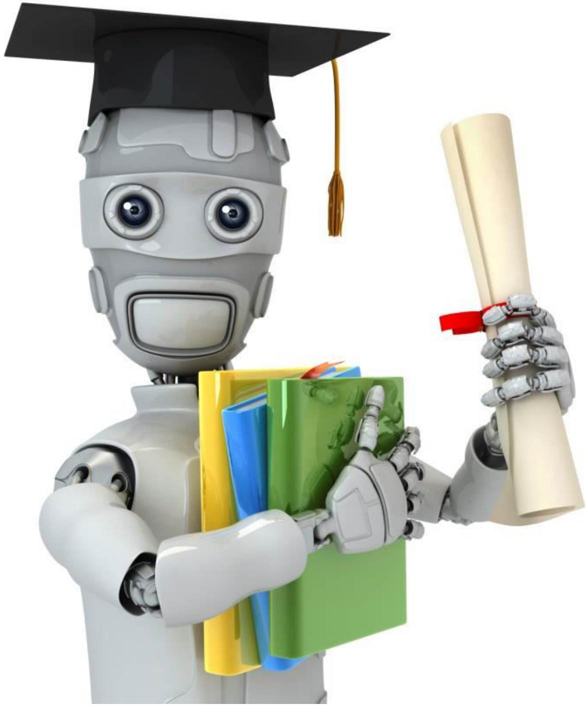
Support vector machine:

$$\min_{\theta} C\sum_{i=1}^{m}\left[y^{(i)} cost_1(\theta^T x^{(i)}) + (1-y^{(i)}) cost_0(\theta^T x^{(i)})\right] + \frac{1}{2}\sum_{i=1}^{n}\theta_j^2$$

SVM hypothesis

$$\min_{\theta} C \sum_{i=1}^{m} \left[y^{(i)} cost_1(\theta^T x^{(i)}) + (1 - y^{(i)}) cost_0(\theta^T x^{(i)}) \right] + \frac{1}{2} \sum_{i=1}^{n} \theta_j^2$$

Hypothesis:



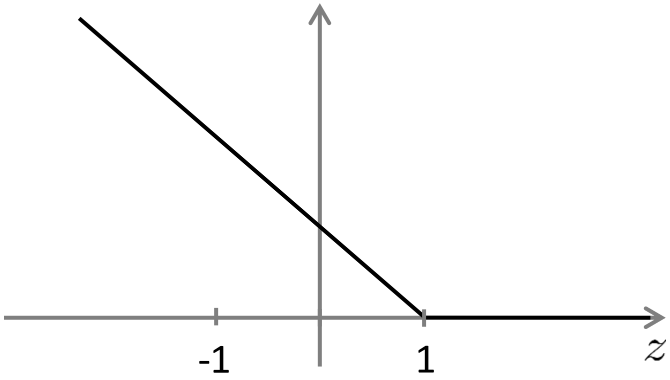
Machine Learning

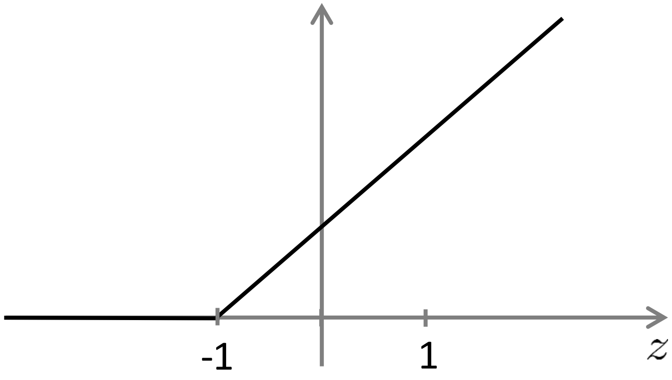
Support Vector Machines

Large Margin Intuition

Support Vector Machine

$$\min_\theta C \sum_{i=1}^{m} \left[y^{(i)} cost_1(\theta^T x^{(i)}) + (1 - y^{(i)}) cost_0(\theta^T x^{(i)}) \right] + \frac{1}{2} \sum_{i=1}^{n} \theta_j^2$$





If $y = 1$, we want $\theta^T x \geq 1$ (not just ≥ 0)

If $y = 0$, we want $\theta^T x \leq -1$ (not just < 0)

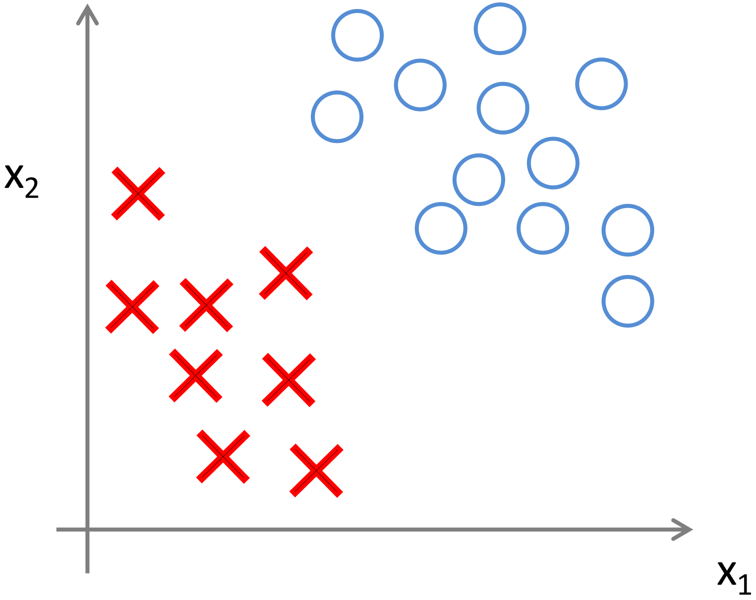
SVM Decision Boundary

$$\min_\theta C \sum_{i=1}^{m} \left[y^{(i)} cost_1(\theta^T x^{(i)}) + (1 - y^{(i)}) cost_0(\theta^T x^{(i)}) \right] + \frac{1}{2} \sum_{i=1}^{n} \theta_j^2$$

Whenever $y^{(i)} = 1$:

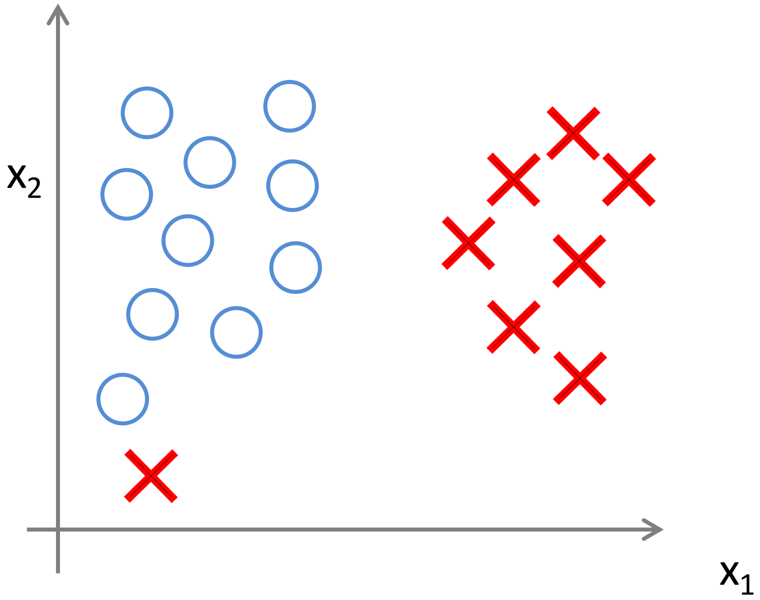
Whenever $y^{(i)} = 0$:

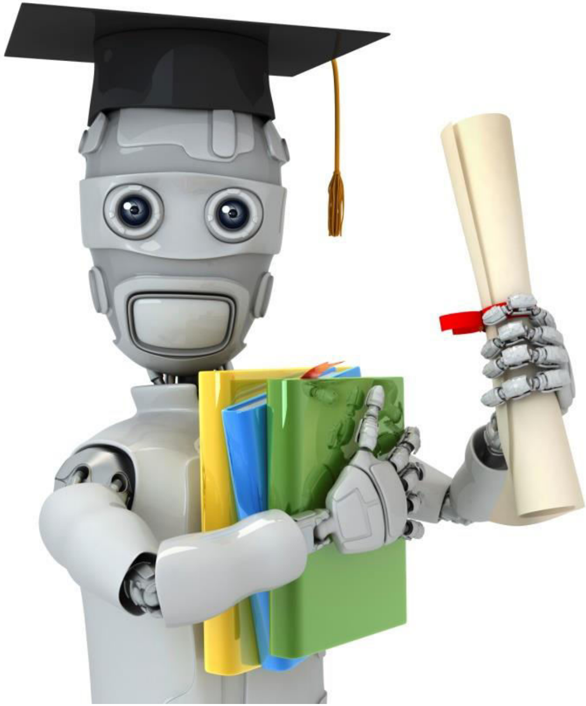
SVM Decision Boundary: Linearly separable case



Large margin classifier

Large margin classifier in presence of outliers





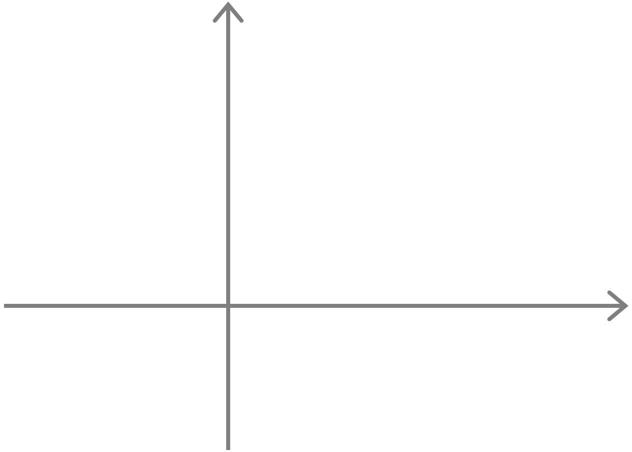
Machine Learning

Support Vector Machines

The mathematics behind large margin classification (optional)

Vector Inner Product

$$u = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} \qquad v = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$



SVM Decision Boundary

$$\min_{\theta} \frac{1}{2} \sum_{j=1}^{n} \theta_j^2$$

$$\text{s.t.} \quad \theta^T x^{(i)} \geq 1 \qquad \text{if } y^{(i)} = 1$$

$$\theta^T x^{(i)} \leq -1 \qquad \text{if } y^{(i)} = 0$$

SVM Decision Boundary

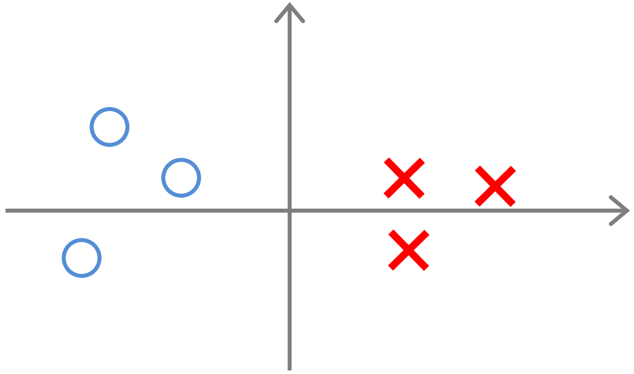
$$\min_{\theta} \frac{1}{2} \sum_{j=1}^{n} \theta_j^2$$

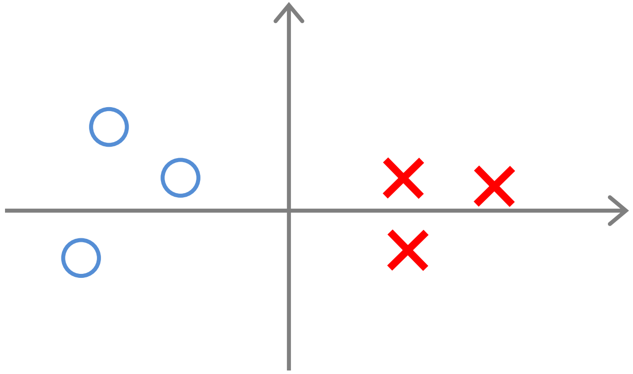
$$\text{s.t.} \quad p^{(i)} \cdot \|\theta\| \geq 1 \qquad \text{if } y^{(i)} = 1$$

$$\qquad\quad p^{(i)} \cdot \|\theta\| \leq -1 \quad \text{if } y^{(i)} = 1$$

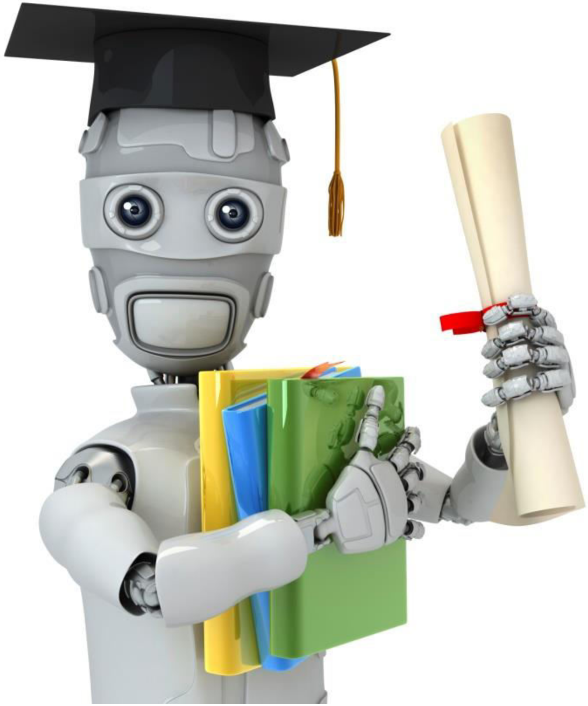
where $p^{(i)}$ is the projection of $x^{(i)}$ onto the vector θ.

Simplification: $\theta_0 = 0$





Andrew Ng

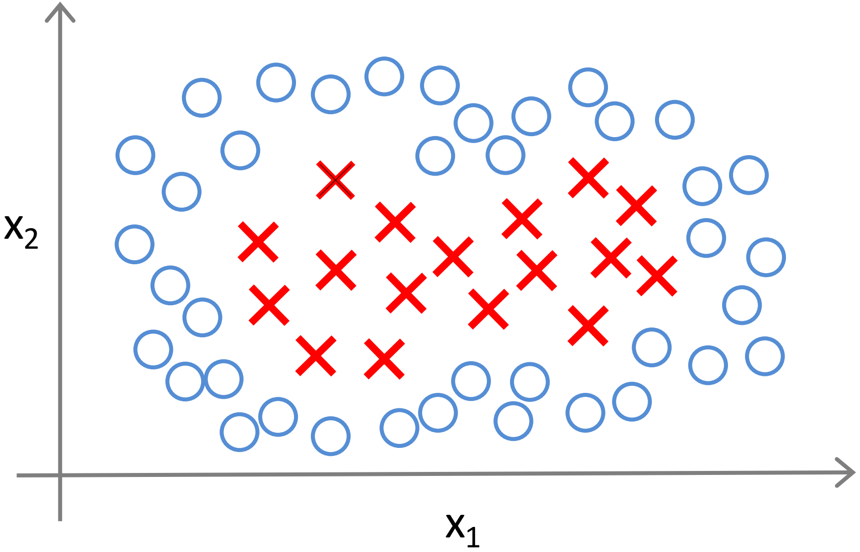


Support Vector Machines

Kernels I

Machine Learning

Non-linear Decision Boundary

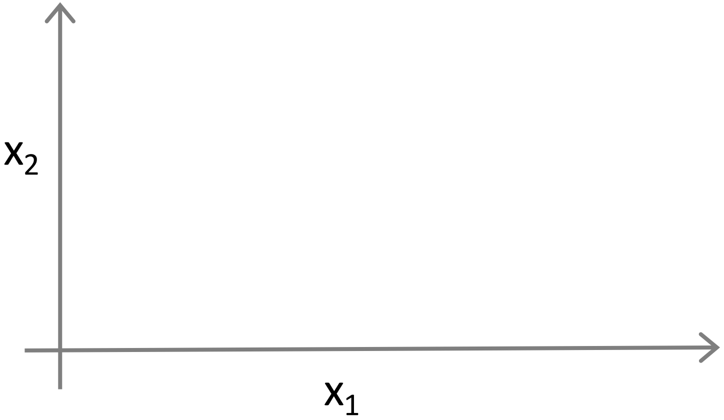


Predict $y = 1$ if

$$\theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_1 x_2 + \theta_4 x_1^2 + \theta_5 x_2^2 + \cdots \geq 0$$

Is there a different / better choice of the features $f_1, f_2, f_3, \ldots$?

Kernel



Given x, compute new feature depending on proximity to landmarks $l^{(1)}, l^{(2)}, l^{(3)}$

Kernels and Similarity

$$f_1 = \text{similarity}(x, l^{(1)}) = \exp\left(-\frac{\|x - l^{(1)}\|^2}{2\sigma^2}\right)$$

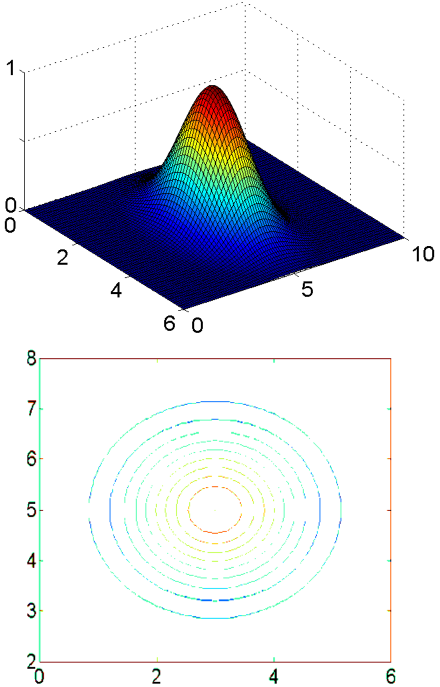
If $x \approx l^{(1)}$:

If x if far from $l^{(1)}$:

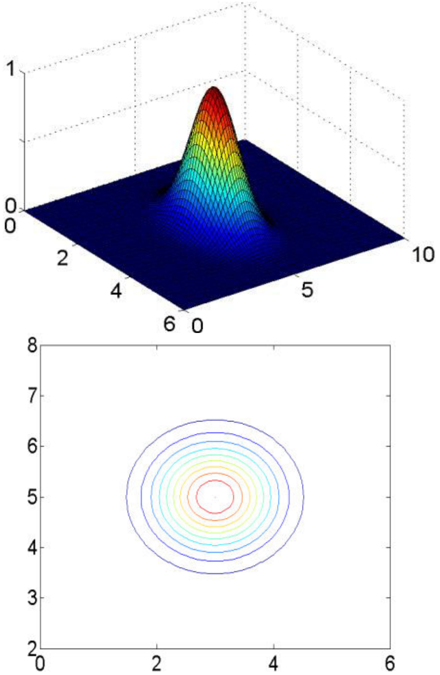
Example:

$$l^{(1)} = \begin{bmatrix} 3 \\ 5 \end{bmatrix}, \quad f_1 = \exp\left(-\frac{\|x - l^{(1)}\|^2}{2\sigma^2}\right)$$

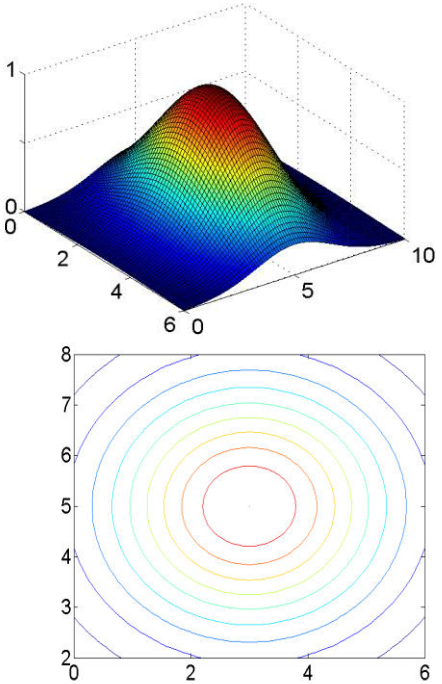
$\sigma^2 = 1$

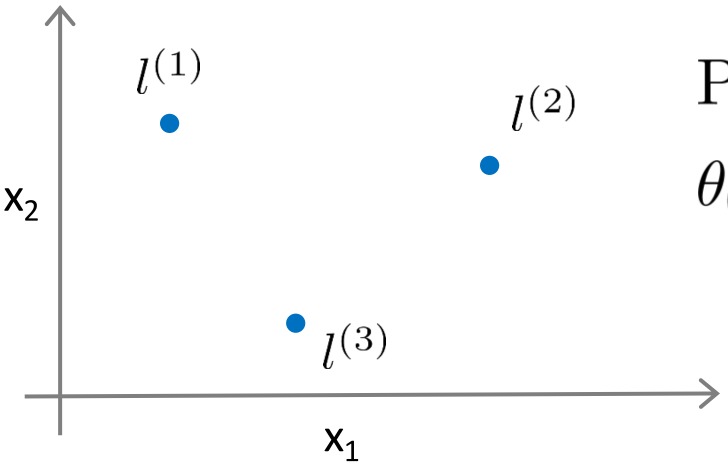


$\sigma^2 = 0.5$



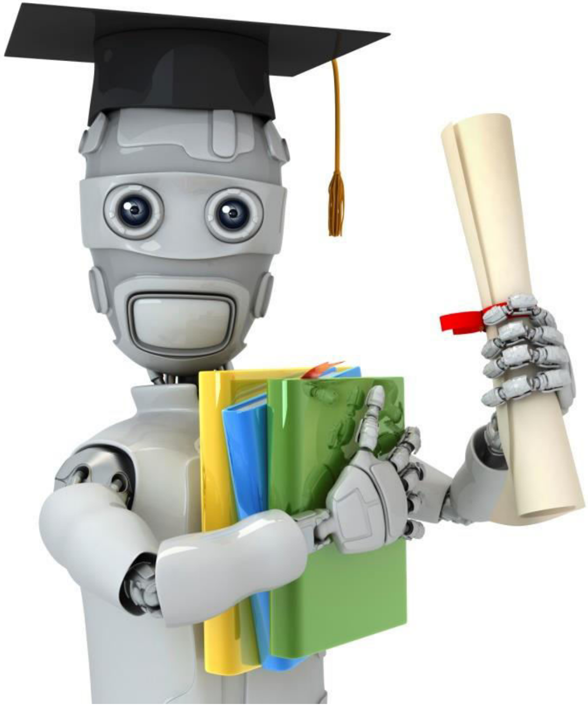
$\sigma^2 = 3$





Predict "1" when

$$\theta_0 + \theta_1 f_1 + \theta_2 f_2 + \theta_3 f_3 \geq 0$$

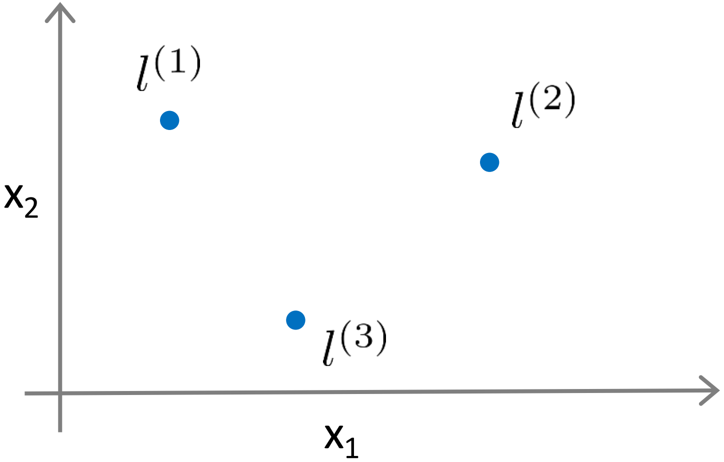


Machine Learning

Support Vector Machines

Kernels II

Choosing the landmarks

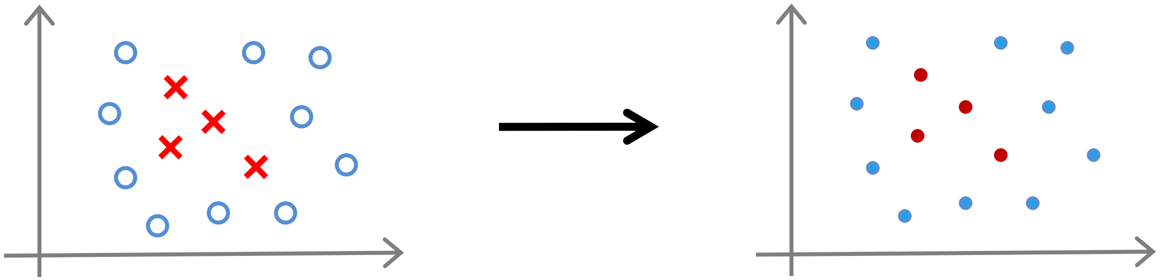


Given x:

$$f_i = \text{similarity}(x, l^{(i)})$$
$$= \exp\left(-\frac{||x - l^{(i)}||^2}{2\sigma^2}\right)$$

Predict $y = 1$ if $\theta_0 + \theta_1 f_1 + \theta_2 f_2 + \theta_3 f_3 \geq 0$

Where to get $l^{(1)}, l^{(2)}, l^{(3)}, \ldots$?



SVM with Kernels

Given $(x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), \ldots, (x^{(m)}, y^{(m)})$,

choose $l^{(1)} = x^{(1)}, l^{(2)} = x^{(2)}, \ldots, l^{(m)} = x^{(m)}$.

Given example x:

$$f_1 = \text{similarity}(x, l^{(1)})$$
$$f_2 = \text{similarity}(x, l^{(2)})$$
$$\ldots$$

For training example $(x^{(i)}, y^{(i)})$:

SVM with Kernels

Hypothesis: Given x, compute features $f \in \mathbb{R}^{m+1}$

Predict "y=1" if $\theta^T f \geq 0$

Training:

$$\min_\theta C \sum_{i=1}^{m} y^{(i)} cost_1(\theta^T f^{(i)}) + (1 - y^{(i)}) cost_0(\theta^T f^{(i)}) + \frac{1}{2} \sum_{j=1}^{n} \theta_j^2$$

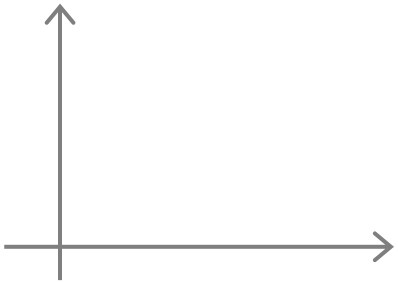
SVM parameters:

C ($= \frac{1}{\lambda}$). Large C: Lower bias, high variance.

Small C: Higher bias, low variance.

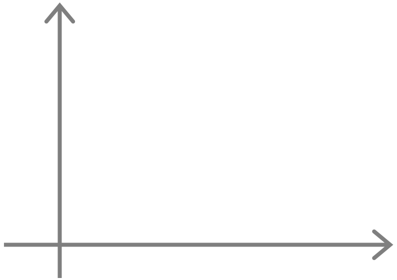
σ^2 Large σ^2: Features f_i vary more smoothly.

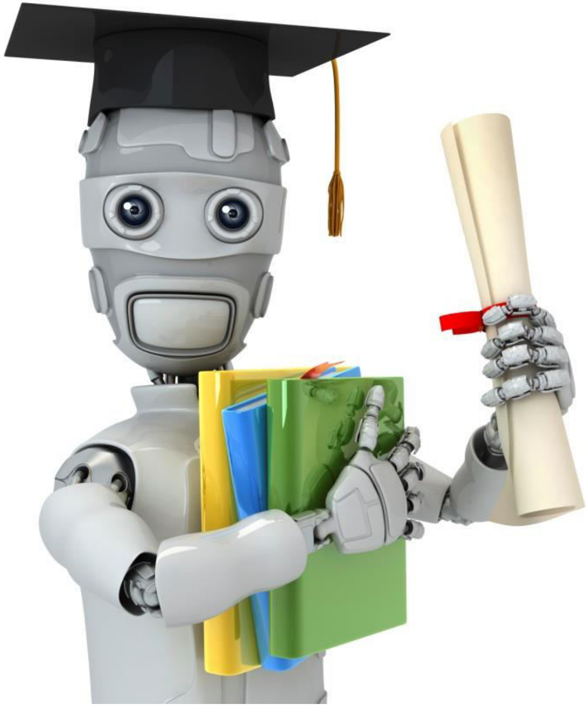
Higher bias, lower variance.



Small σ^2: Features f_i vary less smoothly.

Lower bias, higher variance.





Machine Learning

Support Vector Machines

Using an SVM

Use SVM software package (e.g. liblinear, libsvm, …) to solve for parameters θ.

Need to specify:

Choice of parameter C.

Choice of kernel (similarity function):

E.g. No kernel ("linear kernel")

Predict "y = 1" if $\theta^T x \geq 0$

Gaussian kernel:

$f_i = \exp\left(-\frac{||x - l^{(i)}||^2}{2\sigma^2}\right)$, where $l^{(i)} = x^{(i)}$.

Need to choose σ^2.

Kernel (similarity) functions:

```
function f = kernel(x1,x2)
```

$$f = \exp\left(-\frac{||\,\mathbf{x1} - \mathbf{x2}\,||^2}{2\sigma^2}\right)$$

```
return
```

Note: Do perform feature scaling before using the Gaussian kernel.

Other choices of kernel

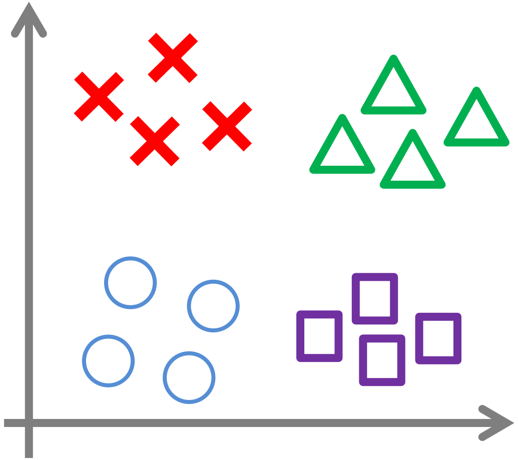
Note: Not all similarity functions $\text{similarity}(x, l)$ make valid kernels. (Need to satisfy technical condition called "Mercer's Theorem" to make sure SVM packages' optimizations run correctly, and do not diverge).

Many off-the-shelf kernels available:

- Polynomial kernel:

- More esoteric: String kernel, chi-square kernel, histogram intersection kernel, …

Multi-class classification



$$y \in \{1, 2, 3, \ldots, K\}$$

Many SVM packages already have built-in multi-class classification functionality.

Otherwise, use one-vs.-all method. (Train K SVMs, one to distinguish $y = i$ from the rest, for $i = 1, 2, \ldots, K$), get $\theta^{(1)}, \theta^{(2)}, \ldots, \theta^{(K)}$

Pick class i with largest $(\theta^{(i)})^T x$

Logistic regression vs. SVMs

$n =$ number of features ($x \in \mathbb{R}^{n+1}$), $m =$ number of training examples

If n is large (relative to m):

Use logistic regression, or SVM without a kernel ("linear kernel")

If n is small, m is intermediate:

Use SVM with Gaussian kernel

If n is small, m is large:

Create/add more features, then use logistic regression or SVM without a kernel

Neural network likely to work well for most of these settings, but may be slower to train.