Non linear SVM

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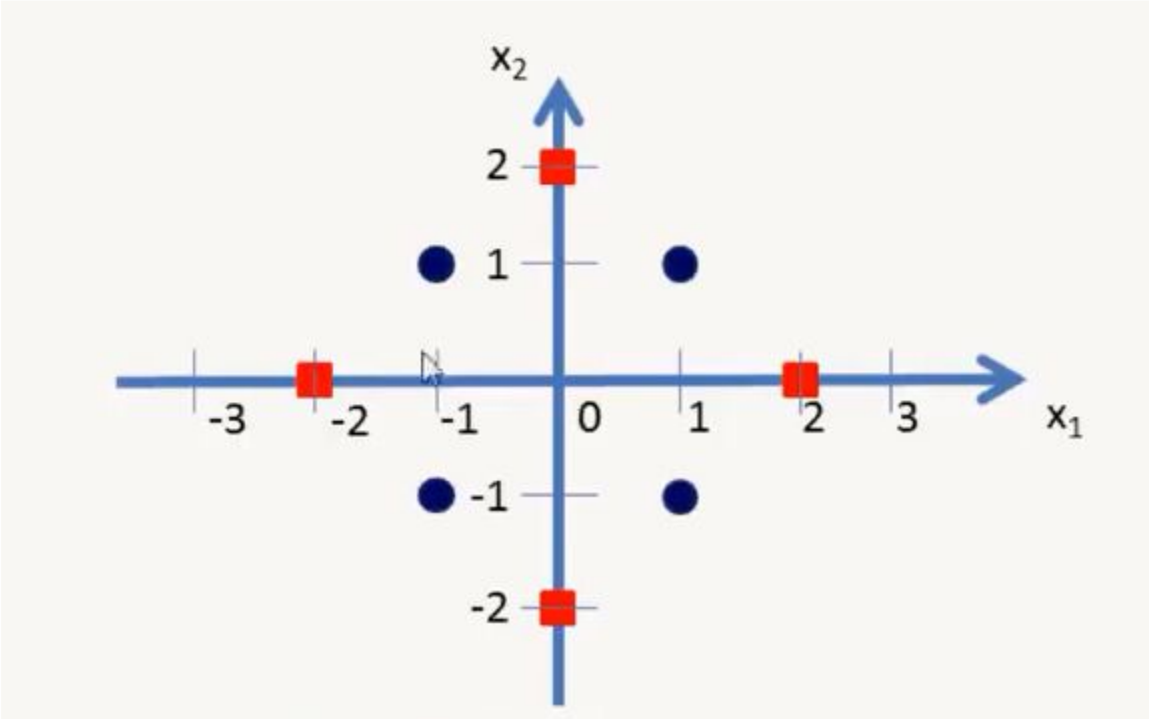
Outlines:

- What is Non Linear SVM?
- How Non-linear SVM works?

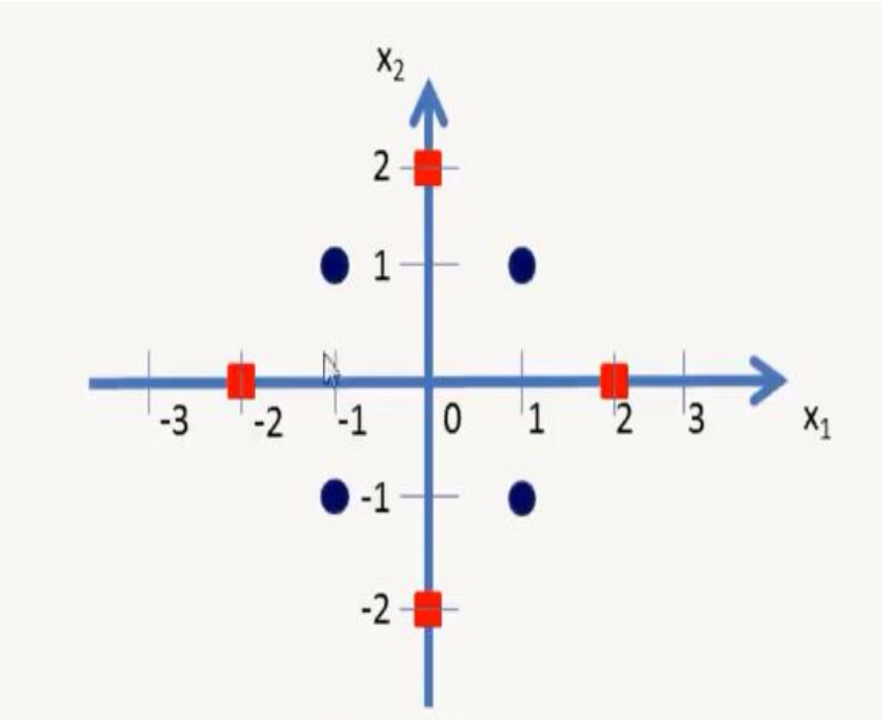
What is Non Linear SVM?

The



If I get data set where labels can’t be separated by a line

How Non-linear SVM works?



- Blue class vectors are: $\begin{pmatrix}1\\1\end{pmatrix}, \begin{pmatrix}-1\\1\end{pmatrix}, \begin{pmatrix}-1\\-1\end{pmatrix}, \begin{pmatrix}1\\-1\end{pmatrix}$

- Red class vectors are: $\begin{pmatrix}2\\0\end{pmatrix}, \begin{pmatrix}0\\2\end{pmatrix}, \begin{pmatrix}-2\\0\end{pmatrix}, \begin{pmatrix}0\\-2\end{pmatrix}$

- Here we need to find a non-linear mapping function Φ which can transform these data in to a new feature space where a seperating hyperplane can be found.
- Let us consider the following mapping function.
- $$\Phi\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{cases} \begin{pmatrix} 6 - x_1 + (x_1 - x_2)^2 \\ 6 - x_2 + (x_1 - x_2)^2 \end{pmatrix} & \text{if } \sqrt{x_1^2 + x_2^2} \geq 2 \\ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} & \text{otherwise} \end{cases}$$

- Now let us transform the blue and red calss vectors using the non-linear mapping function Φ .

- $$\Phi\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{cases} \begin{pmatrix} 6 - x_1 + (x_1 - x_2)^2 \\ 6 - x_2 + (x_1 - x_2)^2 \end{pmatrix} & \text{if } \sqrt{x_1^2 + x_2^2} \geq 2 \\ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} & \text{otherwise} \end{cases}$$

- Blue class vectors are: $\begin{pmatrix} 1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ -1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \end{pmatrix}$ no change since $\sqrt{x_1^2 + x_2^2} < 2$ for all the vectors

- $$\Phi\begin{pmatrix}x_1\\x_2\end{pmatrix} = \begin{cases}\begin{pmatrix}6 - x_1 + (x_1 - x_2)^2\\6 - x_2 + (x_1 - x_2)^2\end{pmatrix} & \text{if } \sqrt{x_1^2 + x_2^2} \geq 2\\ \begin{pmatrix}x_1\\x_2\end{pmatrix} & \text{otherwise}\end{cases}$$
- Let us take Red class vectors : $\begin{pmatrix}2\\0\end{pmatrix}, \begin{pmatrix}0\\2\end{pmatrix}, \begin{pmatrix}-2\\0\end{pmatrix}, \begin{pmatrix}0\\-2\end{pmatrix}$

- $\Phi\begin{pmatrix}x_1\\x_2\end{pmatrix} = \Phi\begin{pmatrix}2\\0\end{pmatrix} = \begin{pmatrix}6-2+(2-0)^2\\6-0+(2-0)^2\end{pmatrix} = \begin{pmatrix}8\\10\end{pmatrix}$
- $\Phi\begin{pmatrix}x_1\\x_2\end{pmatrix} = \Phi\begin{pmatrix}0\\2\end{pmatrix} = \begin{pmatrix}6-0+(0-2)^2\\6-2+(0-2)^2\end{pmatrix} = \begin{pmatrix}10\\8\end{pmatrix}$
- $\Phi\begin{pmatrix}x_1\\x_2\end{pmatrix} = \Phi\begin{pmatrix}-2\\0\end{pmatrix} = \begin{pmatrix}6+2+(-2-0)^2\\6-0+(-2-0)^2\end{pmatrix} = \begin{pmatrix}12\\10\end{pmatrix}$
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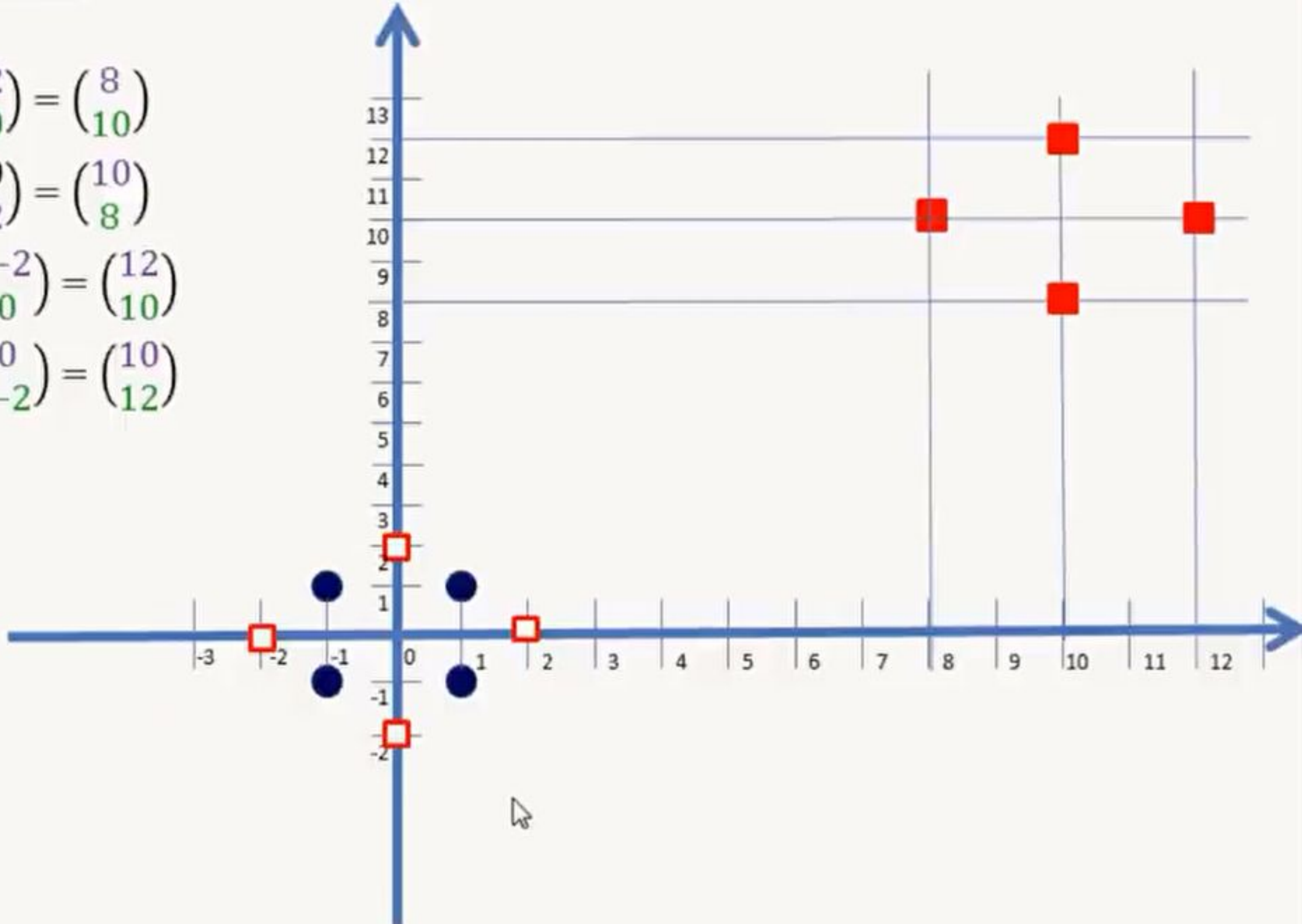

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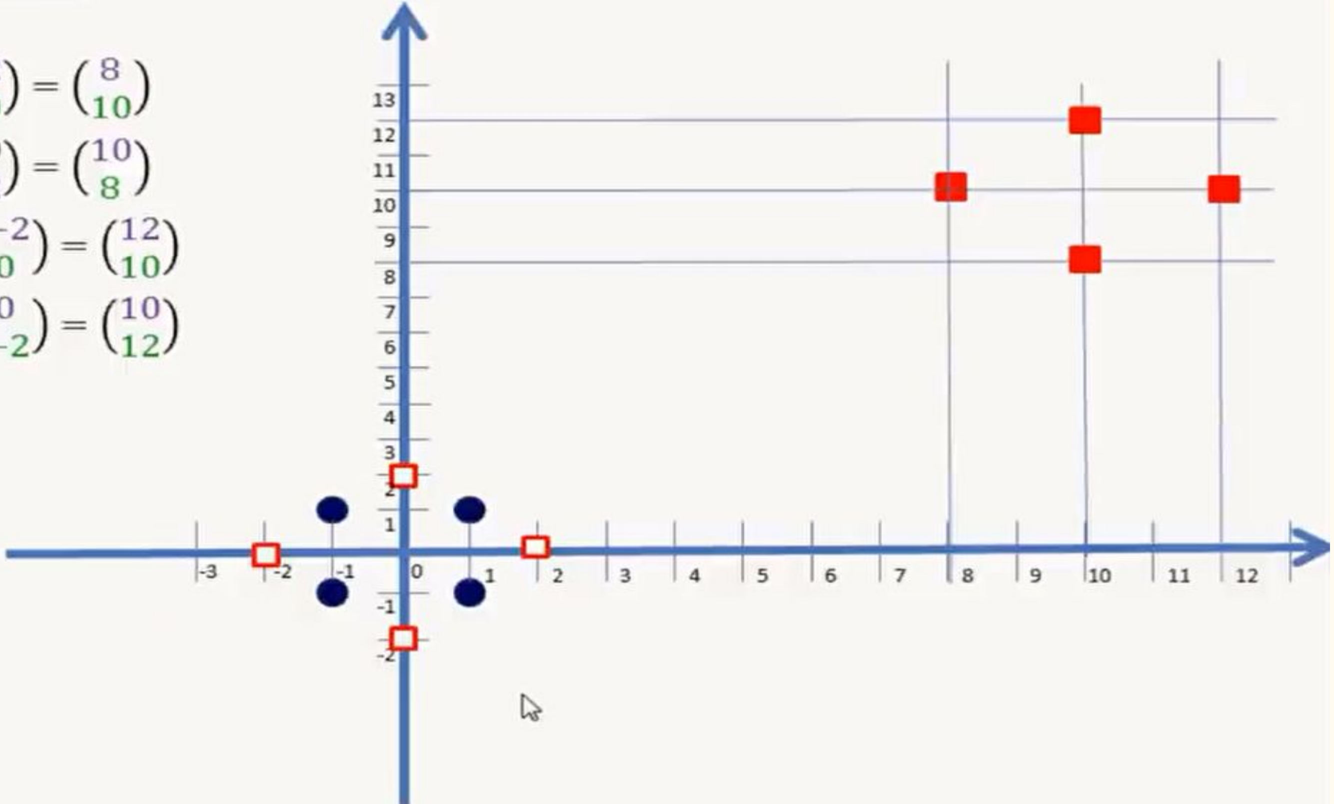

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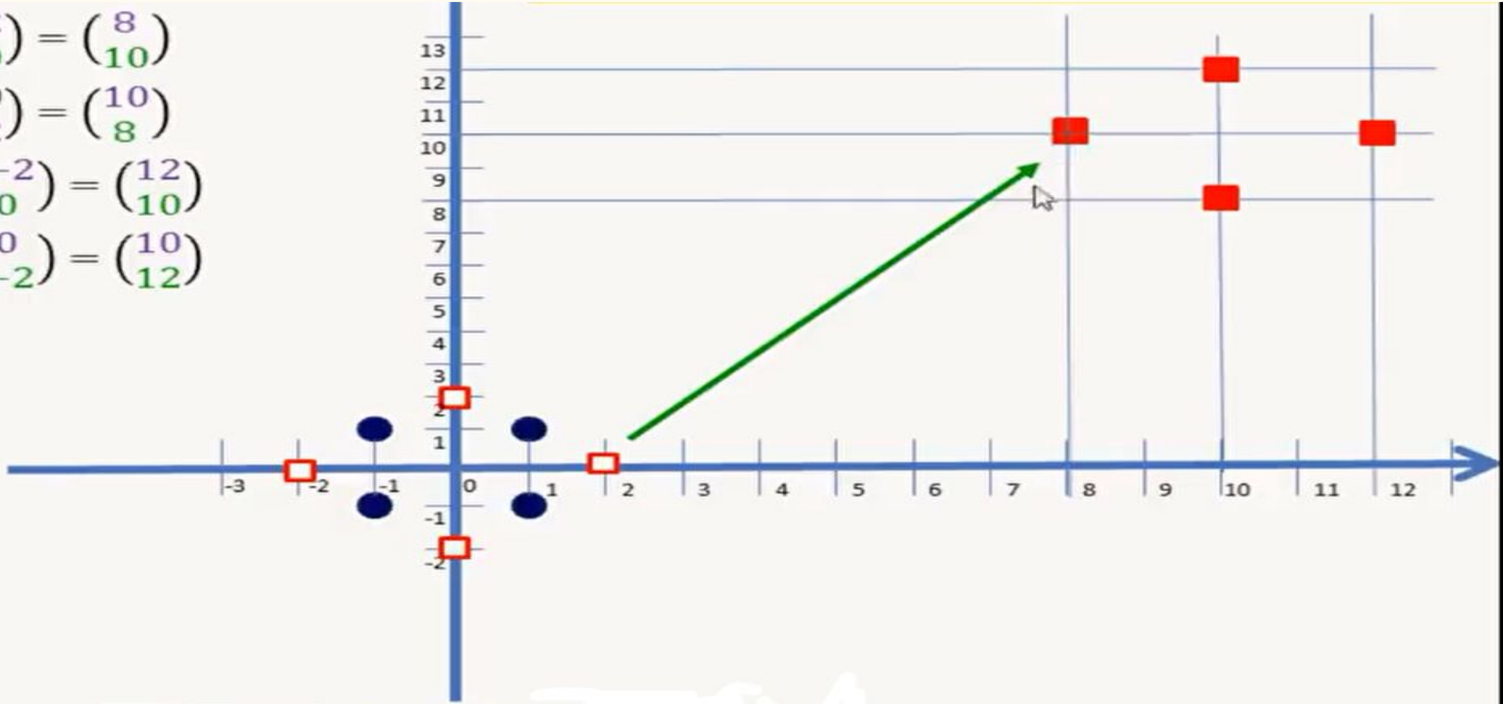

$$\Phi\begin{pmatrix}x_1\\x_2\end{pmatrix} = \begin{cases}\begin{pmatrix}6 - x_1 + (x_1 - x_2)^2\\6 - x_2 + (x_1 - x_2)^2\end{pmatrix} & \text{if } \sqrt{x_1^2 + x_2^2} \geq 2\\ \begin{pmatrix}x_1\\x_2\end{pmatrix} & \text{otherwise}\end{cases}$$

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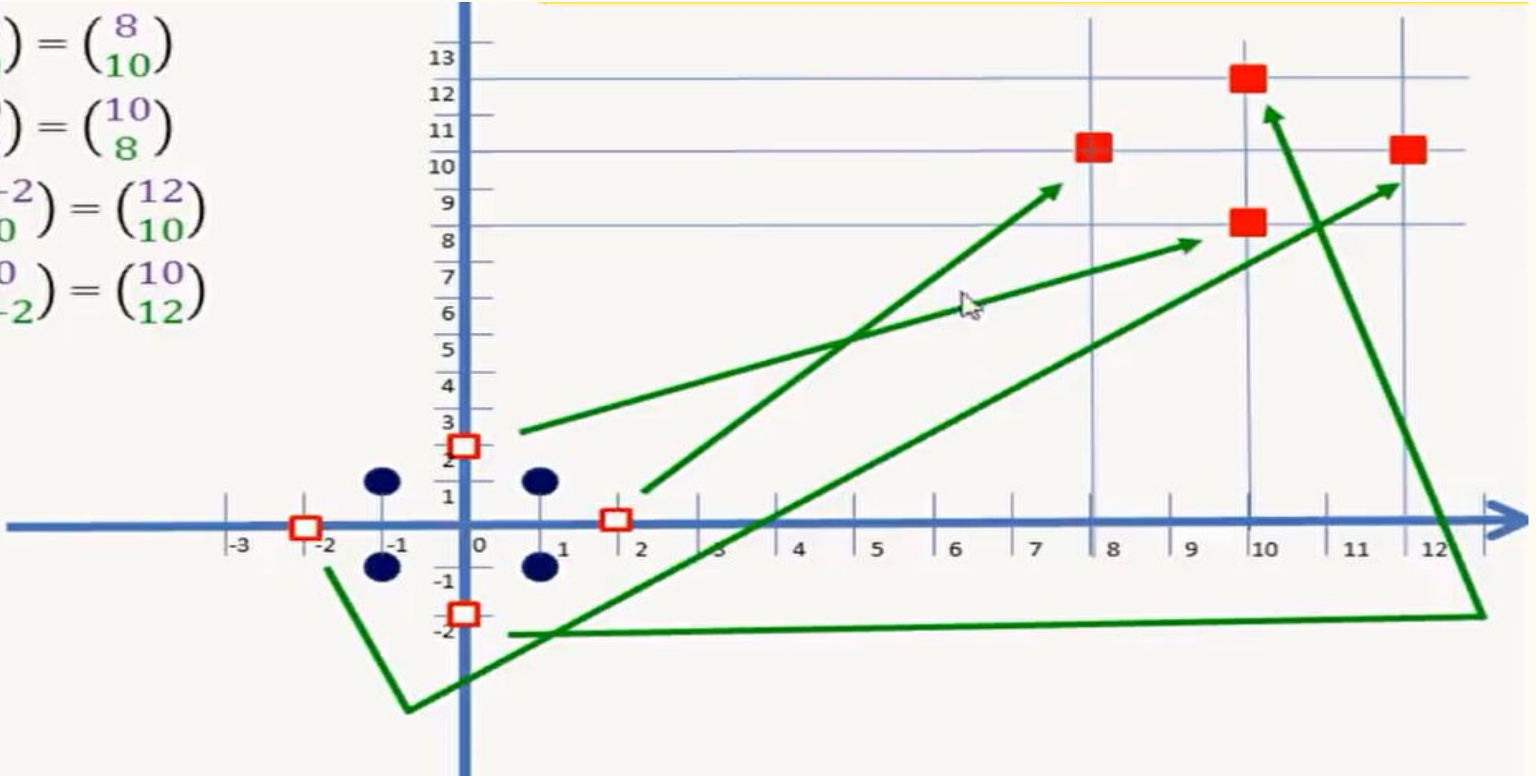
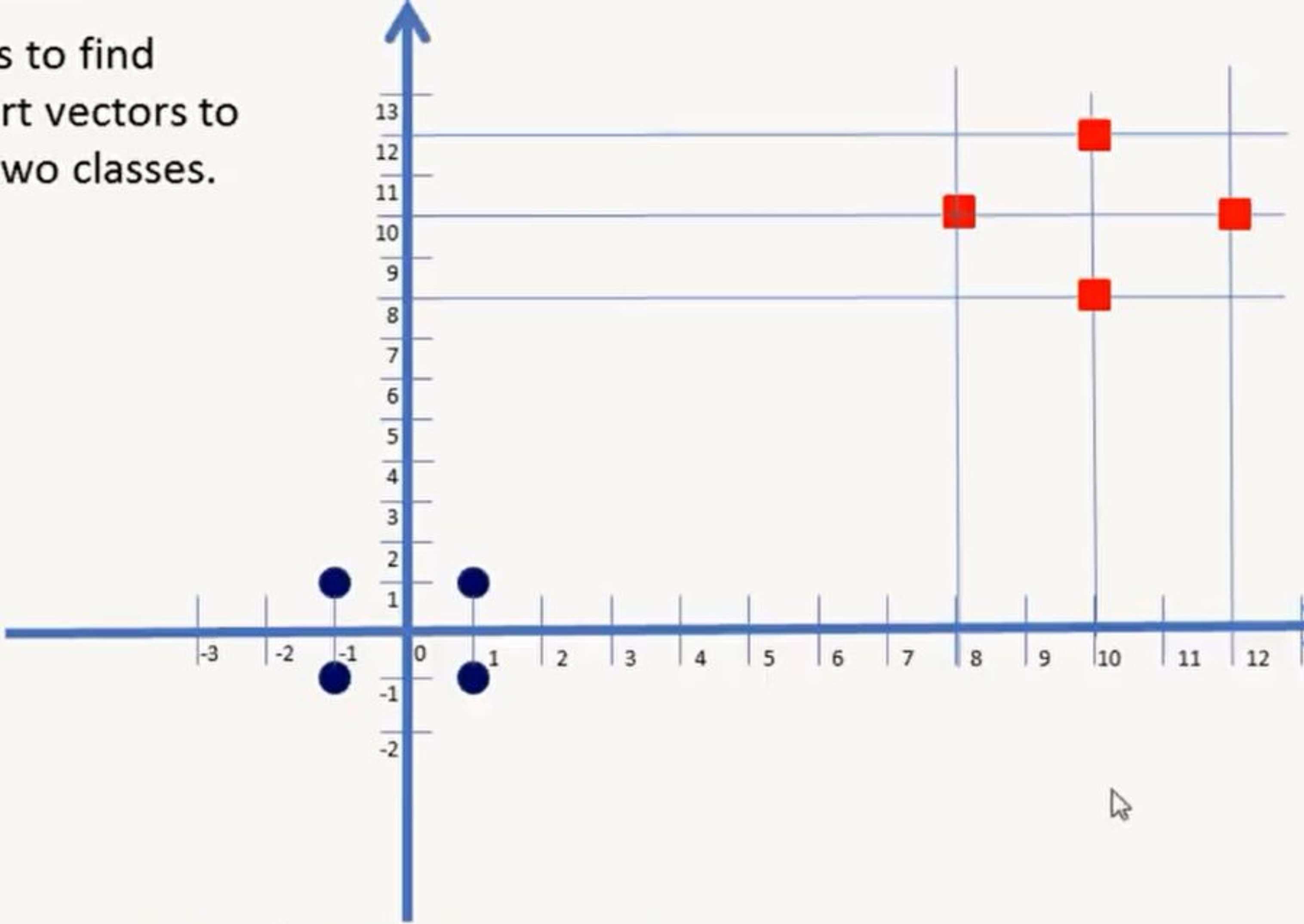
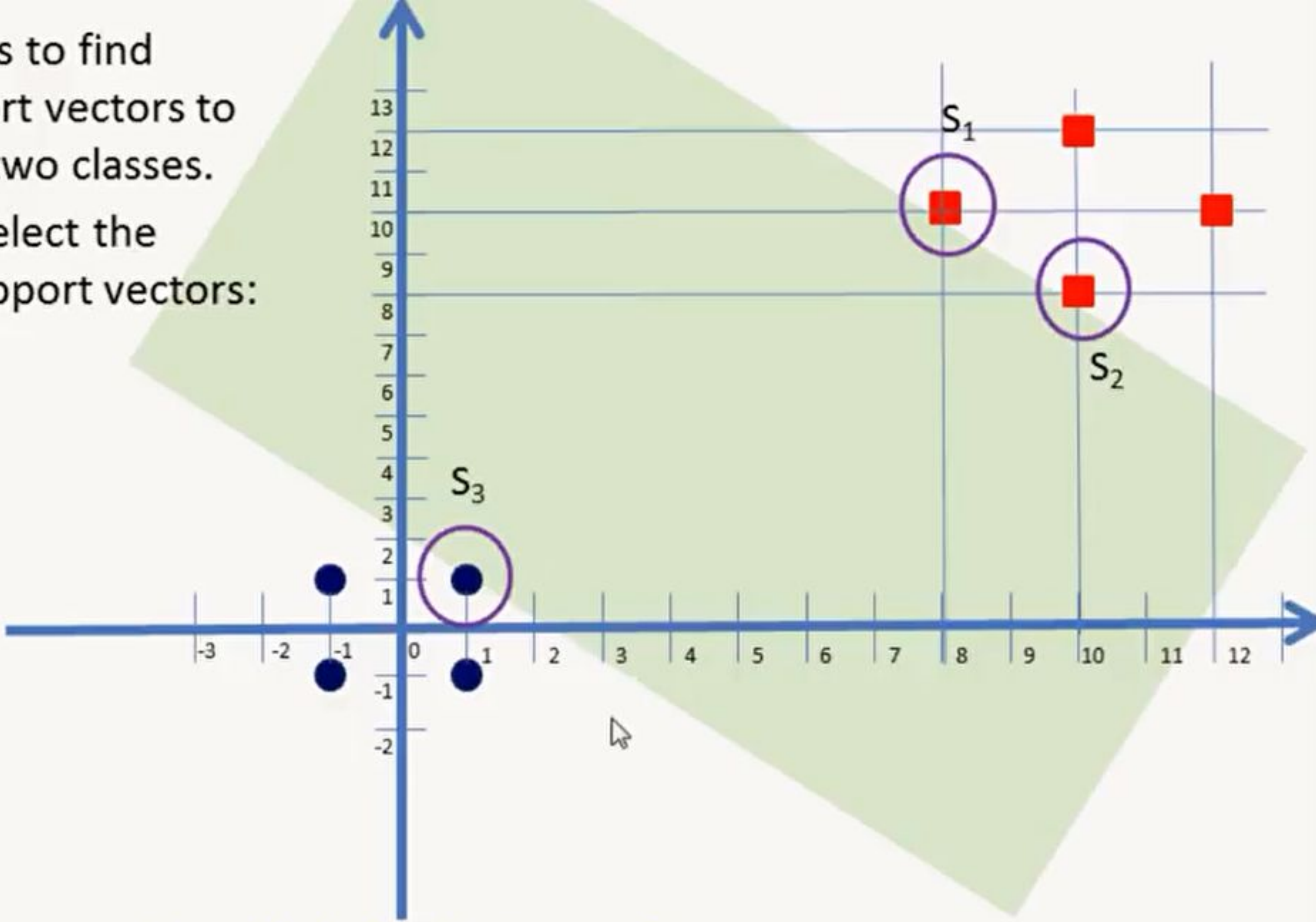


- Now our task is to find suitable support vectors to classify these two classes.



- Now our task is to find suitable support vectors to classify these two classes.
- Here we will select the following 3 support vectors:
- $S_1 = \binom{8}{10}$,
- $S_2 = \binom{10}{8}$,
- and $S_3 = \binom{1}{1}$



- Here we will use vectors augmented with a 1 as a bias input, and for clarity we will differentiate these with an over-tilde. That is:

$$S_1 = \begin{pmatrix} 8 \\ 10 \end{pmatrix} \qquad \widetilde{S_1} = \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix}$$

$$S_2 = \begin{pmatrix} 10 \\ 8 \end{pmatrix} \qquad \widetilde{S_2} = \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix}$$

$$S_3 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \qquad \widetilde{S_3} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

- Now we need to find 3 parameters α_1, α_2, and α_3 based on the following 3 linear equations:

$$\alpha_1 \widetilde{S_1}.\widetilde{S_1} + \alpha_2 \widetilde{S_2}.\widetilde{S_1} + \alpha_3 \widetilde{S_3}.\widetilde{S_1} = +1 \ (+ve\ class)$$

$$\alpha_1 \widetilde{S_1}.\widetilde{S_2} + \alpha_2 \widetilde{S_2}.\widetilde{S_2} + \alpha_3 \widetilde{S_3}.\widetilde{S_2} = +1 \ (+ve\ class)$$

$$\alpha_1 \widetilde{S_1}.\widetilde{S_3} + \alpha_2 \widetilde{S_2}.\widetilde{S_3} + \alpha_3 \widetilde{S_3}.\widetilde{S_3} = -1 \ (-ve\ class)$$

$$\alpha_1 \widetilde{S_1}.\widetilde{S_1} + \alpha_2 \widetilde{S_2}.\widetilde{S_1} + \alpha_3 \widetilde{S_3}.\widetilde{S_1} = +1 \ (+ve\ class)$$

$$\alpha_1 \widetilde{S_1}.\widetilde{S_2} + \alpha_2 \widetilde{S_2}.\widetilde{S_2} + \alpha_3 \widetilde{S_3}.\widetilde{S_2} = +1 \ (+ve\ class)$$

$$\alpha_1 \widetilde{S_1}.\widetilde{S_3} + \alpha_2 \widetilde{S_2}.\widetilde{S_3} + \alpha_3 \widetilde{S_3}.\widetilde{S_3} = -1 \ (-ve\ class)$$

- Let's substitute the values for $\widetilde{S_1}$, $\widetilde{S_2}$ and $\widetilde{S_3}$ in the above equations.

$$\widetilde{S_1} = \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} \quad \widetilde{S_2} = \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} \quad \widetilde{S_3} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$\alpha_1 \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} . \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} + \alpha_2 \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} . \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} + \alpha_3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} . \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} = +1$$

$$\alpha_1 \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} . \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} + \alpha_2 \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} . \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} + \alpha_3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} . \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} = +1$$

$$\alpha_1 \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} . \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \alpha_2 \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} . \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \alpha_3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} . \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = -1$$

$$\alpha_1 \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} + \alpha_2 \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} + \alpha_3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} = +1$$

$$\alpha_1 \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} + \alpha_2 \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} + \alpha_3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} = +1$$

$$\alpha_1 \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \alpha_2 \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \alpha_3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = -1$$

- After multiplication we get:

$$165\,\alpha_1 + 161\,\alpha_2 + 19\,\alpha_3 = +1$$

$$161\,\alpha_1 + 165\,\alpha_2 + 19\,\alpha_3 = +1$$

$$19\,\alpha_1 + 19\,\alpha_2 + 3\,\alpha_3 = -1$$

- Simplifying the above 3 simultaneous equations we get: $\alpha_1 = \alpha_2 = 0.859$ and $\alpha_3 = -1.4219$.

- The hyper plane that discriminates the positive class from the negative class is given by:

$$\tilde{w} = \sum_i \alpha_i \tilde{S}_i$$

- Substituting the values we get:

$$\tilde{w} = \alpha_1 \begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} + \alpha_2 \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} + \alpha_3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

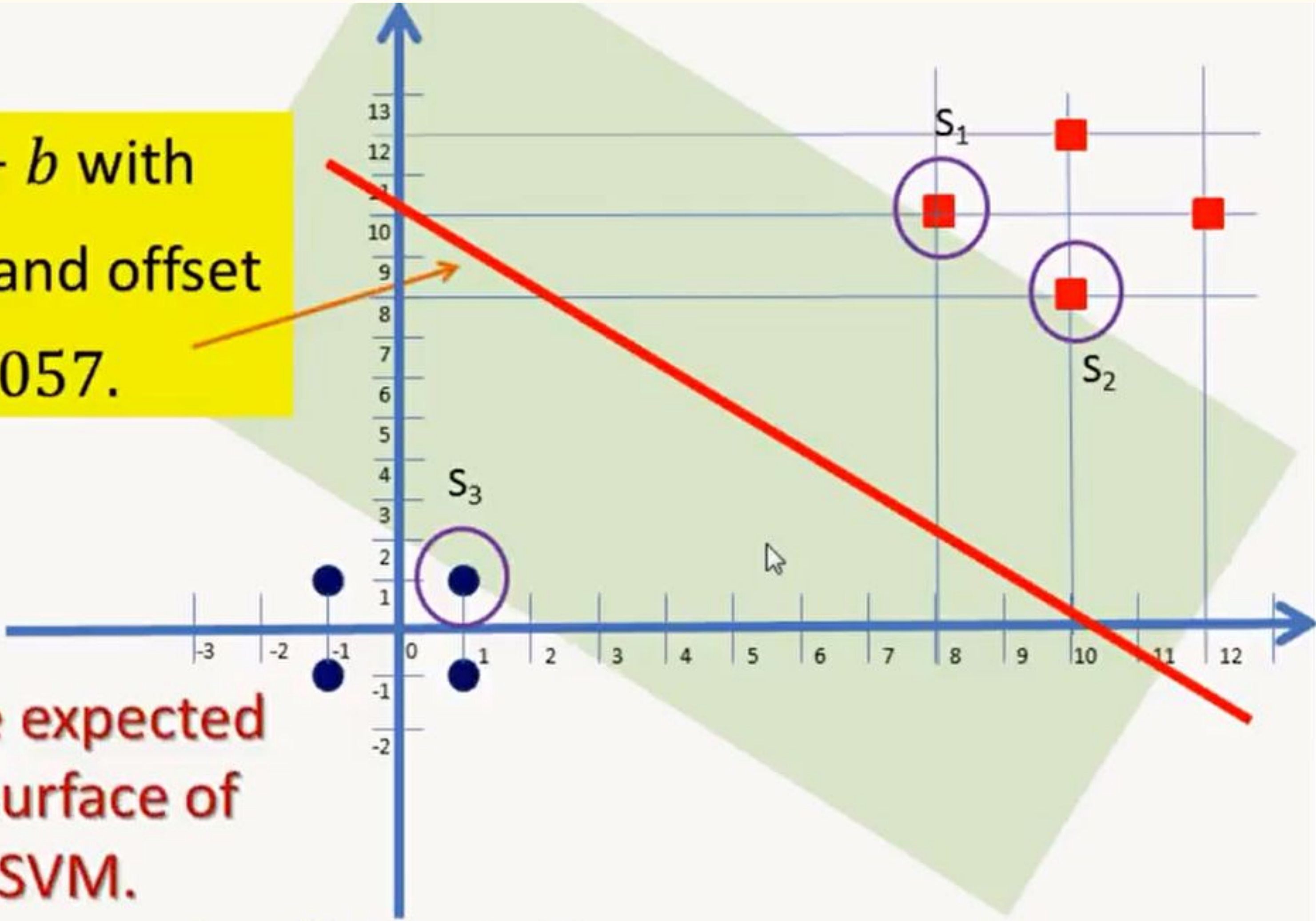
$$\tilde{w} = (0.0859).\begin{pmatrix} 8 \\ 10 \\ 1 \end{pmatrix} + (0.0859).\begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix} + (-1.4219).\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0.1243 \\ 0.1243 \\ -1.2501 \end{pmatrix}$$

- Our vectors are augmented with a bias.
- Hence we can equate the entry in $\widetilde{w}$ as the hyper plane with an offset b.
- Therefore the separating hyper plane equation

$y = wx + b$ with $w = \begin{pmatrix} 0.1243/0.1243 \\ 0.1243/0.1243 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

and an offset $b = -\frac{1.2501}{0.1243} = -10.057$.

- $y = wx + b$ with $w = \begin{pmatrix}1\\1\end{pmatrix}$ and offset $b = -10.057$.



- This is the expected decision surface of the Non LSVM.

The End