

SVM:-

Support vector machine

- * SVM comes under supervised Learning.
 - * SVM is used to solve both Regression & classification problems.
- ① SVC → support vector classifier
 - ② SVR → support vector Regressor.

① SVC:-

used to solve classification problem which has a categorical target.

Eg:- Diabetes, cancerous.

② SVR:-

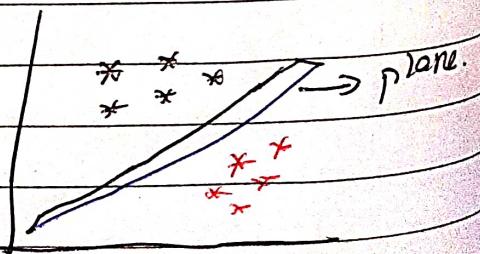
used to solve regression problem which has continuous target.

Goal of SVM:-

SVM is used to fit best fit line / straight line / hyperplane which separates data into two class clearly.

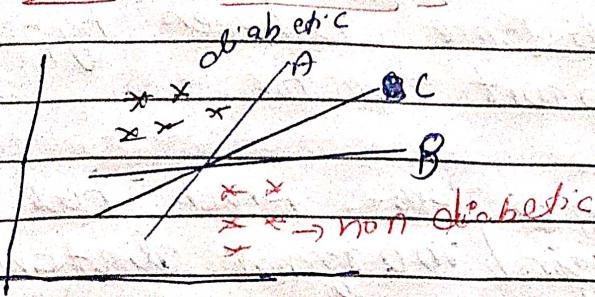
→ In simple words:-

"find hyperplane which separates data into two class"



Hyperplane: It is a straight line/ decision boundary.

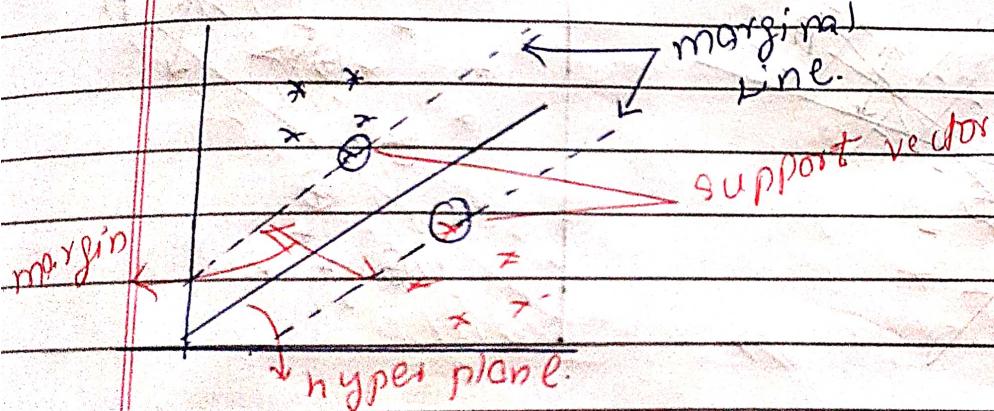
How SVM works? Let us take diabetic data.



- * There can be multiple hyperplanes which separates data into two classes.

- In this example we can say that C is best hyperplane which separate two classes.

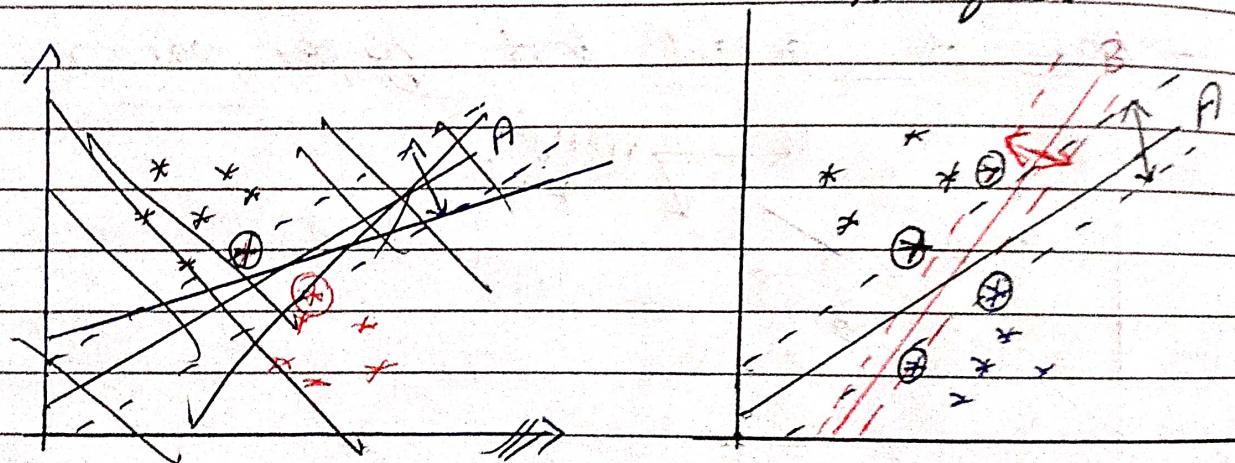
→ How to select best hyperplane?



- Find point near to the hyperplane.
- Nearest points to hyperplane are called as support vectors.
- Draw a line near to the support vector
- The parallel lines drawn close to the support vectors are called as marginal line..

- * find the distance b/w support vector & hyperplane.
- * margin = the distance between hyperplane and support vector.
- * select the hyperplane which has "maximum margin/marginal distance".
that means "select the hyperplane which has maximum distance b/w hyper-plane and support vector".

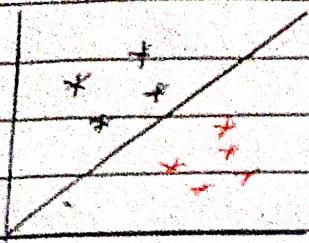
In short Goal of SVM = Maximize the margin.



- select 'A' because it has maximum margin.

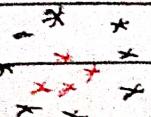
- This picture is in phone for reference

Linear data:-



- If there is a clear separation of classes we call it has linear.

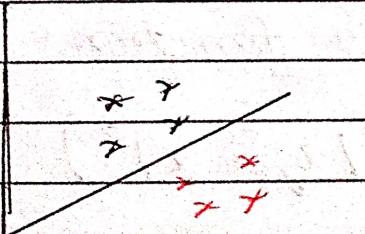
Non Linear data



- If there is a overlapping of classes, we call it has non linear.

Types of SVM:-

- ① Linear SVM: If we can find a hyperplane which separates data into two classes, we call it like Linear SVM



- ② Non linear SVM: we can't find an hyperplane which separates two classes.



Q) How to overcome nonlinearity?

→ Non Linear SVM uses Kernels to convert non linear data into linear

Kernels:-

Kernels are mathematical function that converts non linear data into linear data by converting lower dimension data into higher dimensions.

Types of Kernels:-

① Polynomial:-

$$\text{Ex: } y = x^2, \quad y = x^3, \quad z = x^2 + y^2$$

(*)

② Sigmoid:-

$$h(x) = \frac{1}{1+e^{-x}}$$

③ Exponential:-

$$y = e^x \quad @ \quad y = e^{kx}$$

④ RBF \Rightarrow Radial basis function

$$f(x, x_j) = \exp(-\gamma |x_j - x|^2)$$

$\gamma \rightarrow$ Gamma tells us about how squared distance between two variables are varying.

Note:- SVM ignore outliers. no need to handle outliers.

① x
-1 (-ve)

-2 +ve ✓

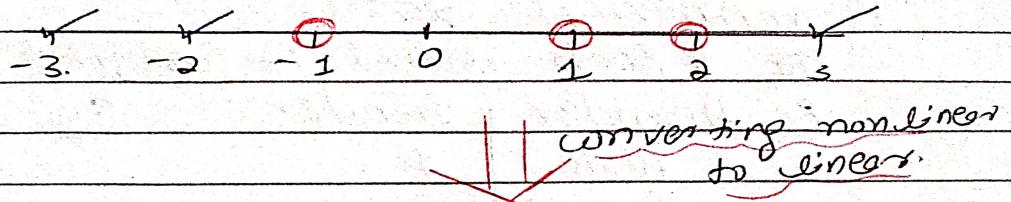
-3 +ve ✓

1 -ve ✓

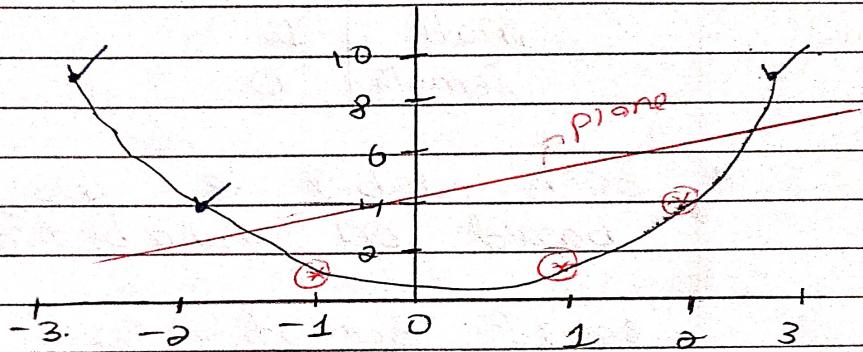
2 -ve ✓

3 +ve ✓

non linear data

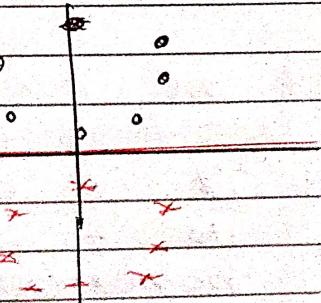
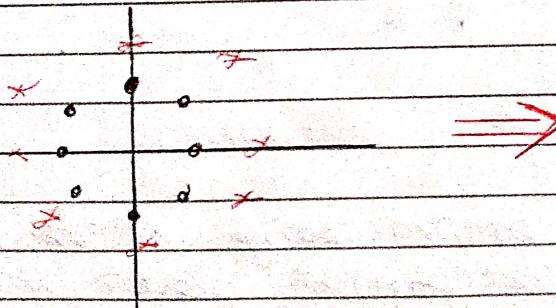


	x	$y = x^2$
-ve	-1	1
+ve	-2	4
+ve	-3	9
-ve	1	1
-ve	2	4
+ve	3	9.



$$z = x^2 + y^2$$

②



converting categorical data into numerical data

① Label Encoder

- This is one of the preprocessing method used to convert categorical data into numerical data.

Ex:- 1) gender

gender	Encoder	eg:- 2	color	color
male	1		red	2
female	0		green	1
male	1		blue	0
female	0			

- Each label is assigned a unique integer based on alphabetical ordering.

eg 3:- Education level

High school	0
Undergraduate	3
Master	1
PhD	2

② one hot Encoding / Get dummies

- It is one of the preprocessing method used to convert categorical data into numerical.
- In one-hot encoding, each unique category in categorical variable is converted into a binary vector of zeros & ones.

- The length of the binary vector is equal to the number of unique categories in the variable.
- For each observation the corresponding element in the binary vector is set to 1 if the category matches that observation and 0 otherwise.

Eg: 1

Gender	male	female
male	1	0
female	0	1
male	1	0
female	0	1

Eg 2:-

color	red	green	blue	orange
red	1	0	0	0
green	0	1	0	0
blue	0	0	1	0
orange	0	0	0	1

Why Label encoder face @ Limitations?

- Label encoder result in high priority issue
- A label with high number will be considered as high priority than the label with low number

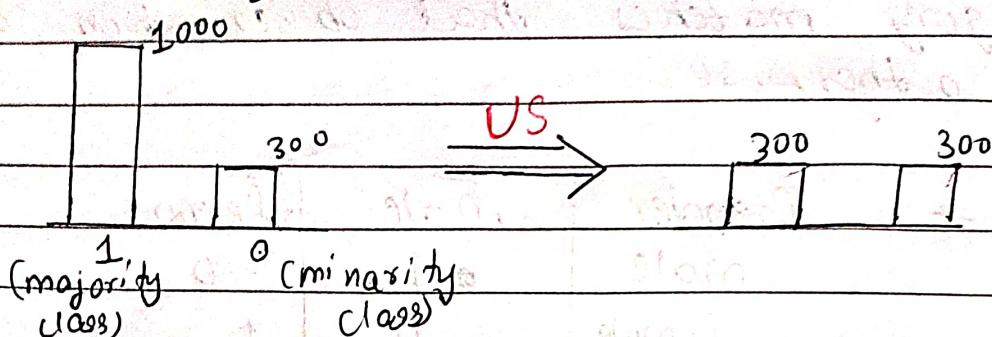
Eg:-

Result	Review
Pass	good 1
Fail	bad 0

Balance data:-

① Under sampling:-

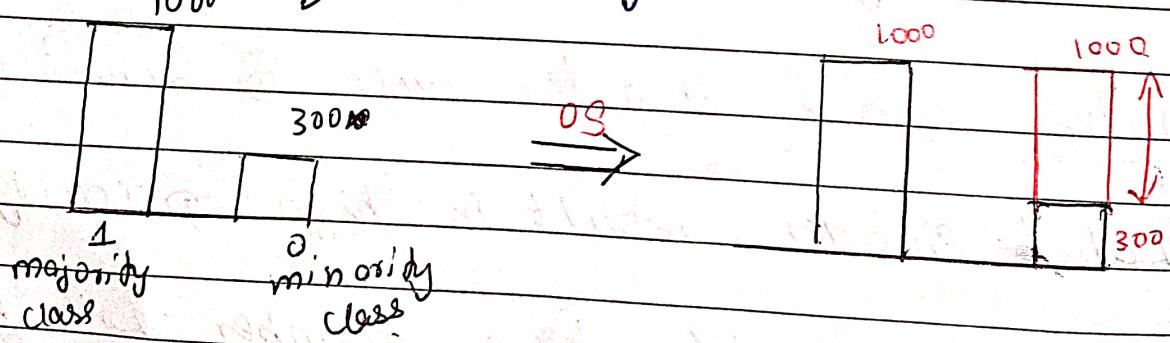
Reducing number of observations in majority class to match with minority class.



- failed :- Under sampling (US) fails because it results in loss of information

② Oversampling:-

Sampling technique which increases the number of observation in minority class to match with majority class by duplicating the records.



- Oversampling fails :- It results in duplicates

③ smote :-

- synthetic minority oversampling technique.
- It is a very popular method used to balance data.
- Smote is one of the oversampling technique which creates synthetic or artificial records in minority class to match with majority class. majority class.
- KNN ~~and~~ interpolation method to create artificial records.

Note:- Balancing is always done on training data.

Cross validation :- Recommended $k=3$ or $k=5$ or $k=10$

- Cross validation is a method used to evaluate model at different database.
- K-Fold cross validation.
- It divides data into K sets of equal size.

Eg:- $k=3$:- ~~test~~

test	train
------	-------

train	test	train
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train	test
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← All data →

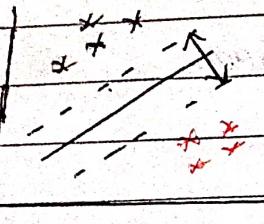
Hyper parameters

- Learning parameters which helps in enhancing @ improving model performance.

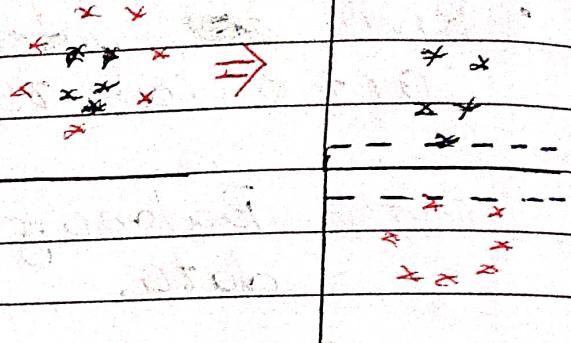
→ Hyperparameters in SVM are

- 1) C
- 2) $\gamma \rightarrow RBF$

Linear



Non Linear



- | | |
|---|--|
| <ul style="list-style-type: none"> • Margin seen in linear data is called as <u>hard margin</u>. | <ul style="list-style-type: none"> • Margin seen in non linear data is called as <u>soft margin</u>. |
| <ul style="list-style-type: none"> • No. of misclassification
number of misclassification will be seen in hard margin.
[Maximum Margin] | <ul style="list-style-type: none"> • No. of misclassification will be high in soft margin because the marginal distance will be less. |
| <ul style="list-style-type: none"> • No. of misclassification will be less in hard margin because of maximum margin at distance. | |

① C → cost of misclassification

- 'C' is a learning parameter in SVM which controls the misclassification occurred by soft margin.
- C adds penalty to the model to reduce the misclassification.

C is small :-

If 'C' is less then the penalty added will be less, so 'C' cannot be small.

C is large :-

If C is large then penalty added will be more, which reduces misclassification.

② γ - Gamma :-

Gamma is a learning parameter from in SVM which control distance b/w observations

$\gamma \rightarrow$ is seen in RBF

$$f(x, x_j) = \exp 1 - \gamma (x - x_j)^2 /$$

JVI

$\gamma \rightarrow$ Gamma should be small.

Note:- C should be large & γ should be small.

• verbos = 2 \rightarrow To show message
• confusion matrix \rightarrow VV^T . CLASSMATE

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Hyperparameters tuning

- Hyperparameters tuning techniques are used to select best hyperparameters from the given list.

Grid search CV:

It is one of the hyper parameters technique which train and evaluate the model for every combination of given parameters list.