

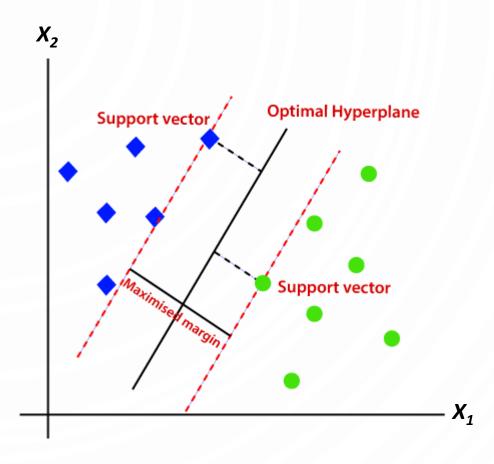
CSC 462 – Machine Learning

3.4 Support Vector Machine

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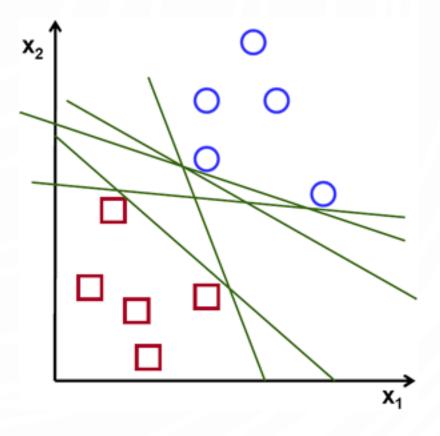
Fall 2023

- Support Vector Machine (SVM) is one of the most popular Machine Learning Classifier.
- It uses the concept of Margin to classify between classes.

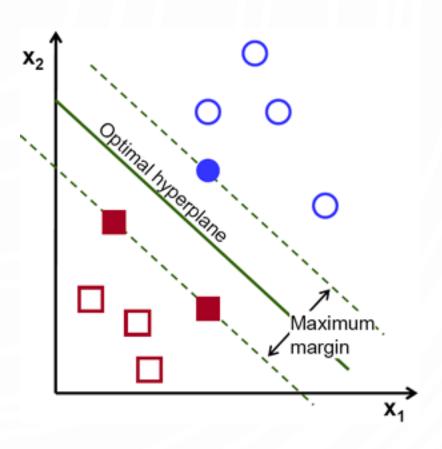


Note: In this graph, both X_1 and X_2 axes represent **features**, and the **target** is represented by the sample color (blue or green).

It tries to find the decision boundary which separates the classes the best (i.e., with minimum error).

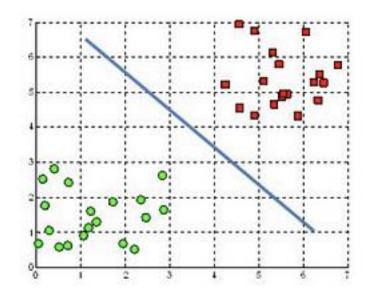


- A **hyperplane** is a decision plane which separates between a set of objects having different class memberships.
- The nearest points from the line are called support vectors.
- The most optimal line is the one with **maximum** margin.

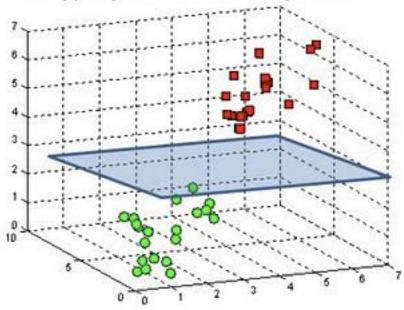


Hyperplanes in 2D and 3D feature space

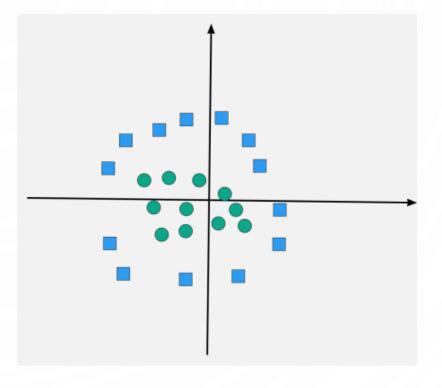
A hyperplane in \mathbb{R}^2 is a line



A hyperplane in \mathbb{R}^3 is a plane

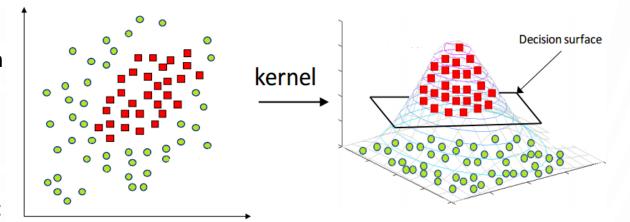


- What if the data is inseparable?
 - Things can become difficult when the data is non-linear.
- SVM can use the kernel function to make nonlinear data linear.



Kernel Function

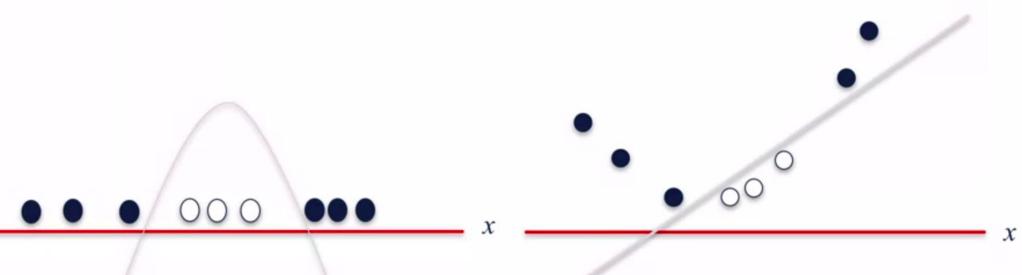
- The **kernel function** separates the data by **adding dimensions to the problem**.
- Kernel Function generally transforms the training set of data so that a non-linear decision surface can transform to a linear equation in a higher number of dimension spaces.
- The idea of the **kernel trick** and the reason why we use kernel functions in SVM is the following:
 - Although we transformed the data to a higher dimension, the kernel only calculates the relationship between the data as if its in a higher dimension but doesn't change it.



Kernel Transformation Example

Original input space

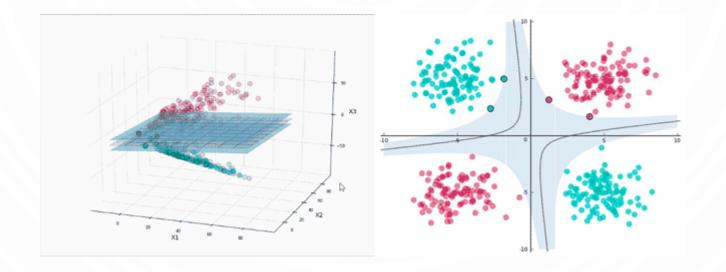
Feature space



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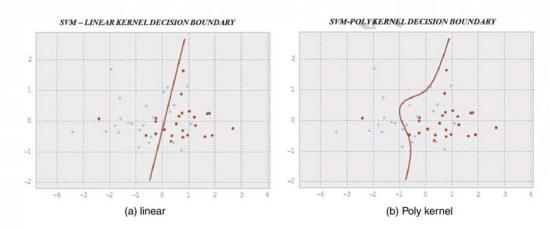
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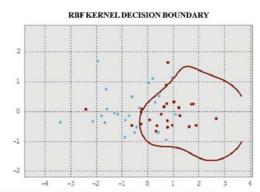
Kernel Transformation Example 2 (Animated)



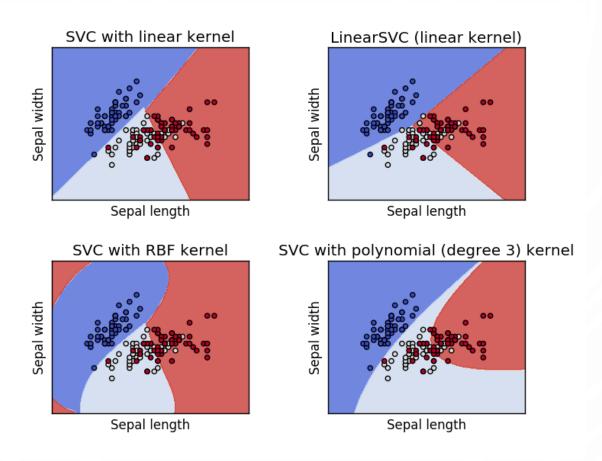
Kernels

- There are many kernel functions; most common:
 - Linear Kernel
 - Polynomial Kernel
 - Radial Basis Function (RBF) Kernel





Kernels



Plot different SVM classifiers in the iris dataset

https://scikit-learn.org/0.18/auto_examples/svm/plot_iris.html

SVM Advantages & Disadvantages

- Advantages
 - High accuracy
 - Works well with non-linear data.
- Disadvantages
 - Creating the model takes a long time (especially in high degree polynomial)
 - The kernel used can greatly change the accuracy of the model, so the right kernel must be chosen.

