Support Vector Machine

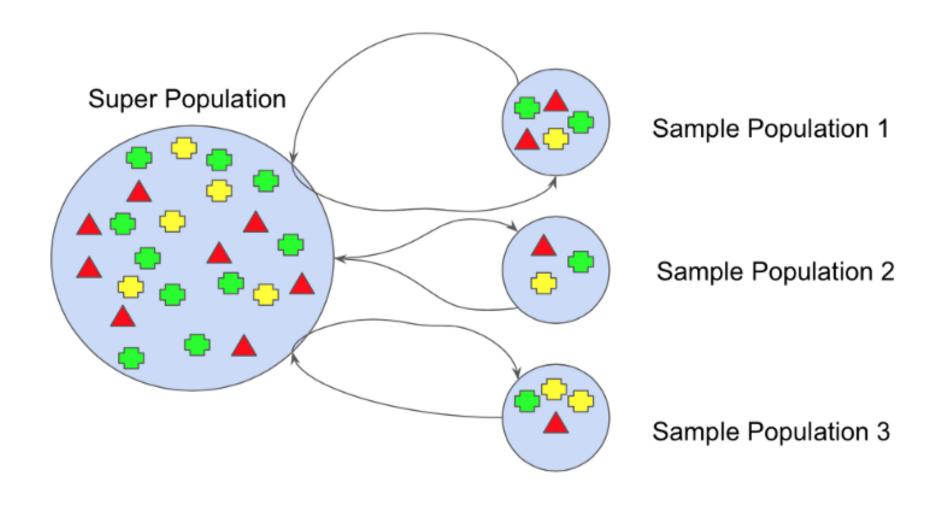
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Bootstrapping

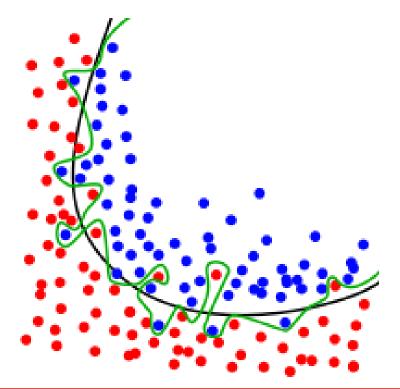
- the bootstrap method refers to random sampling with replacement
- it can test the stability of a solution
- Bootstrapping is used in both Bagging and Boosting
- It helps to reduce overfitting

Bootstrapping

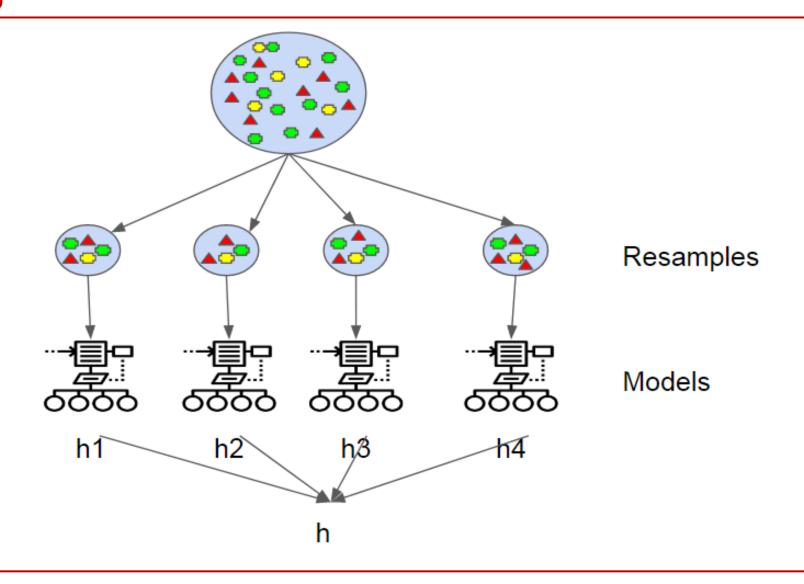


Bagging

- Bagging actually refers to (Bootstrap Aggregators)
- It helps to reduce variance or overfitting



Bagging



Bagging

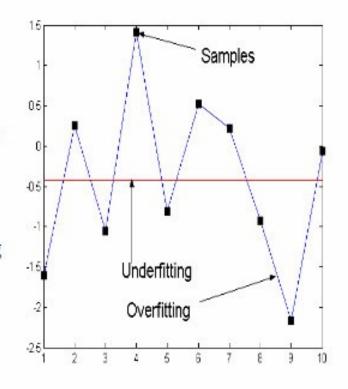
When Bagging works? Under-fitting and over-fitting

Under-fitting:

- High bias (models are not accurate)
- Small variance (smaller influence of examples in the training set)

Over-fitting:

- Small bias (models flexible enough to fit well to training data)
- Large variance (models depend very much on the training set)



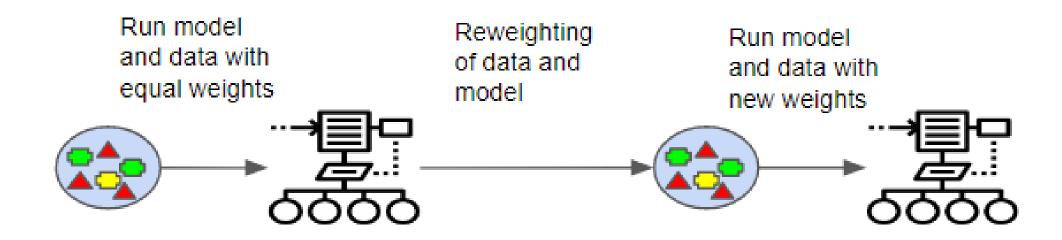
CS 2750 Machine Learning

Boosting

- Boosting refers to a group of algorithms that utilize weighted averages to make weak learners into stronger learners.
- Unlike bagging that had each model run independently and then aggregate the outputs at the end without preference to any model
- Boosting is all about "teamwork".

Boosting

 In boosting, the model's error rates are kept track of because better models are given better weights.



What is SVM?

- SVM is a supervised learning algorithm
- we plot each data item as a point in ndimensional space
- Then, we perform classification by finding the hyper-plane that differentiate the two classes very well
- can be used for both classification and regression problems
- Support Vectors are simply the co-ordinates of individual observation

Any Question?