Support Vector Machines

Optimization objective

Machine Learning

Alternative view of logistic regression

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

$$h_\theta(x) = g(z)$$

$$z = \theta^T x$$

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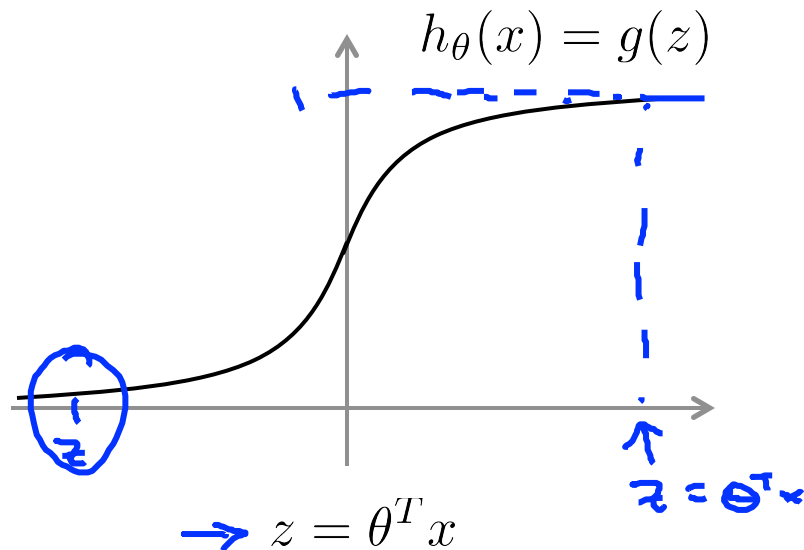
If $y = 1$, we want $h_\theta(x) \approx 1$, $\quad \theta^T x \gg 0$

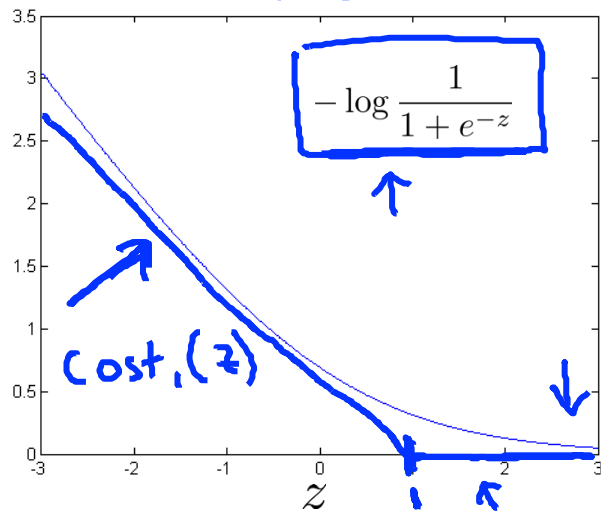If $y = 0$, we want $h_\theta(x) \approx 0$, $\quad \theta^T x \ll 0$

Alternative view of logistic regression

(x, y)

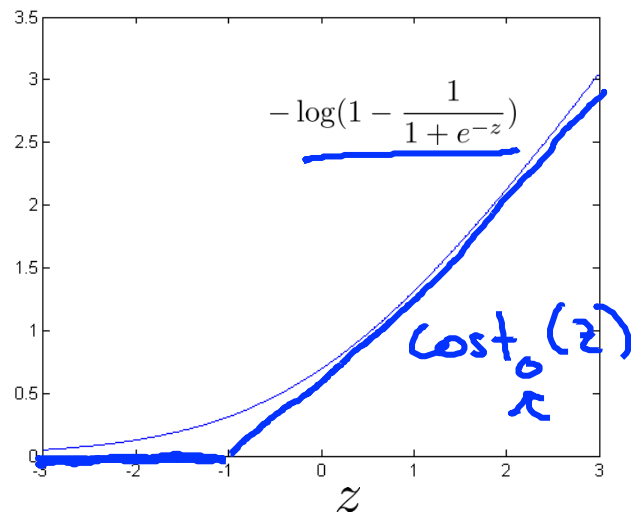Cost of example: $-(y \log h_\theta(x) + (1 - y) \log(1 - h_\theta(x)))$ ←

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

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

$z = \theta^T x$

$-\log \frac{1}{1 + e^{-z}}$

$\text{cost}_1(z)$

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

$-\log(1 - \frac{1}{1 + e^{-z}})$

$\text{cost}_0(z)$

Support vector machine

Logistic regression:

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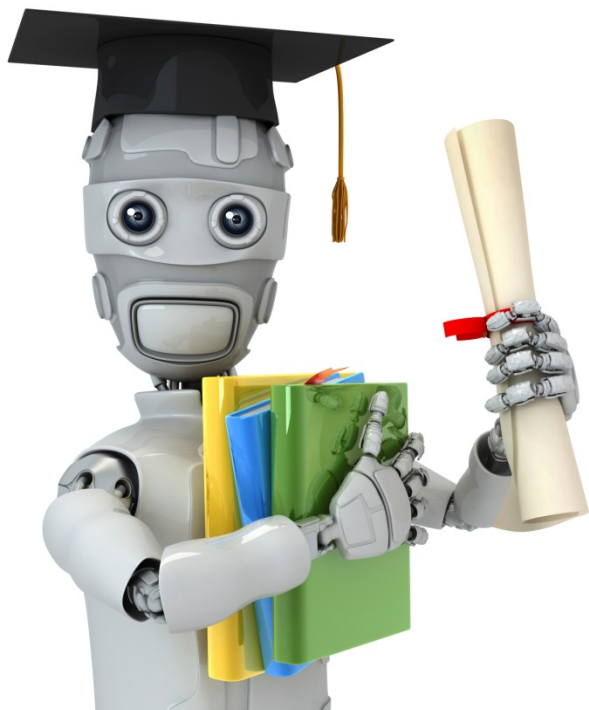
Support vector machine:

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

SVM hypothesis

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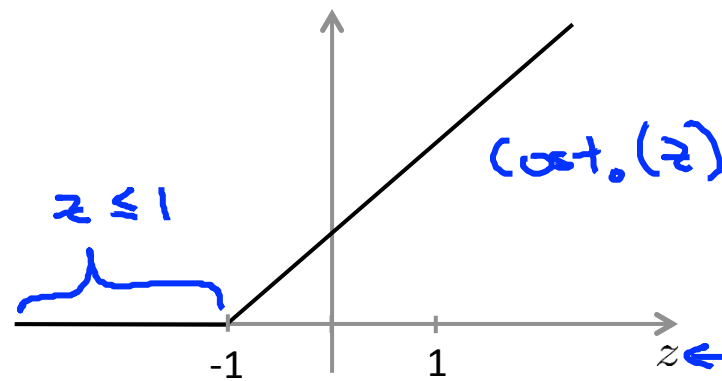
Hypothesis:

Support Vector Machines

Large Margin Intuition

Machine Learning

Support Vector Machine

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

cost$_1$(z)

z ≥ 1

cost$_0$(z)

z ≤ 1

-1   1   z

-1   1   z

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

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

C = 100,000

SVM Decision Boundary

$$\min_{\theta} C \sum_{i=1}^{m} \left[y^{(i)} cost_1(\theta^T x^{(i)}) + (1 - y^{(i)}) cost_0(\theta^T x^{(i)}) \right] + \frac{1}{2} \sum_{i=1}^{n} \theta_j^2$$
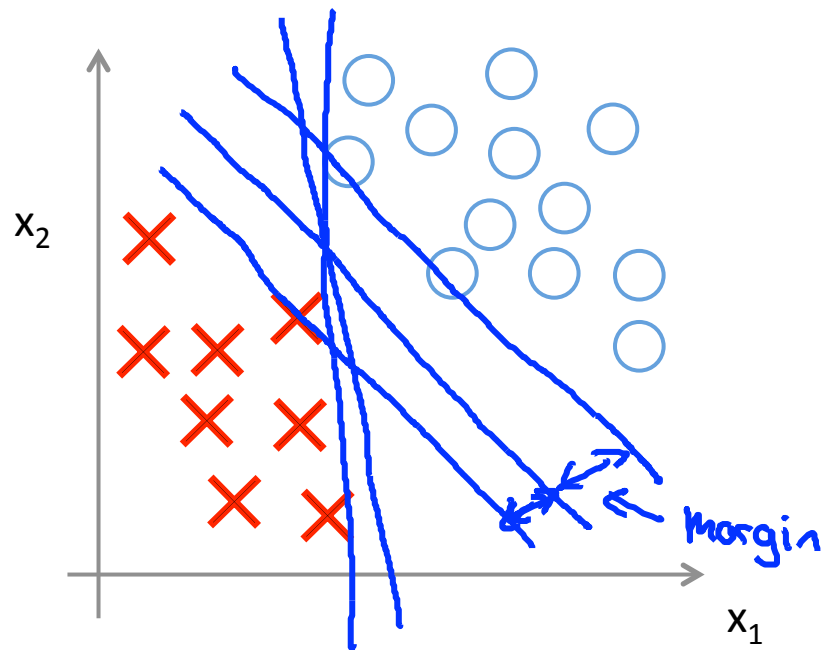
$= 0$

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

$$\theta^T x^{(i)} \geq 1$$

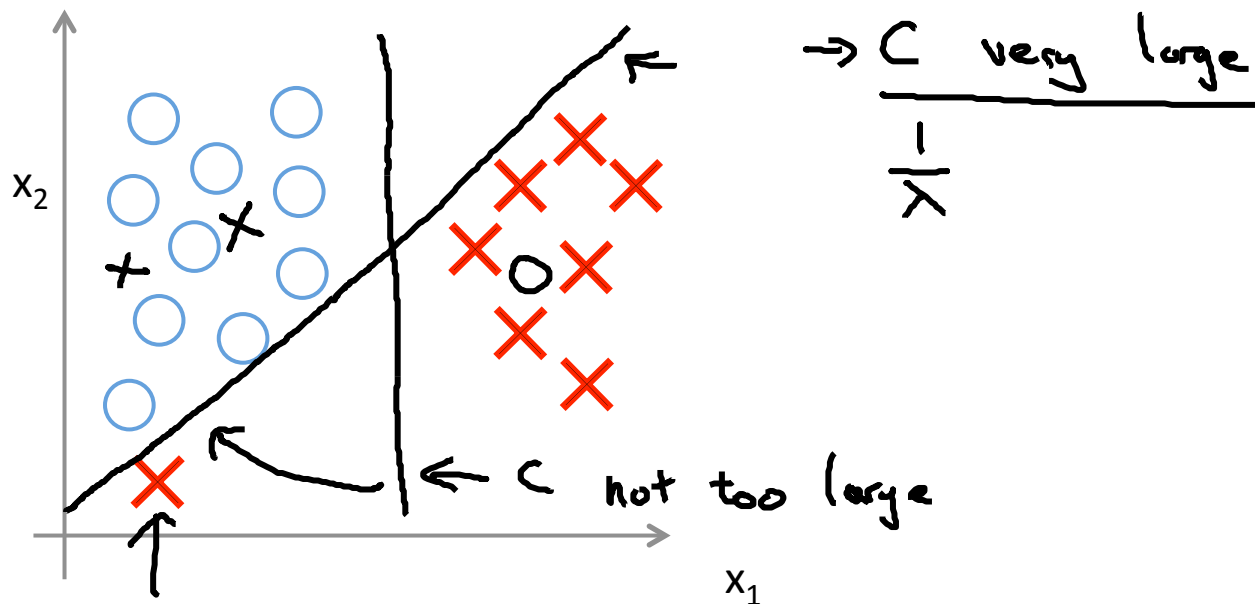Whenever $y^{(i)} = 0$:

$$\theta^T x^{(i)} \leq -1$$

$$\min_{\theta} \;\; C \times 0 + \frac{1}{2} \sum_{i=1}^{n} \theta_j^2$$

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

$$\theta^T x^{(i)} \leq -1 \quad if \quad y^{(i)} = 0$$
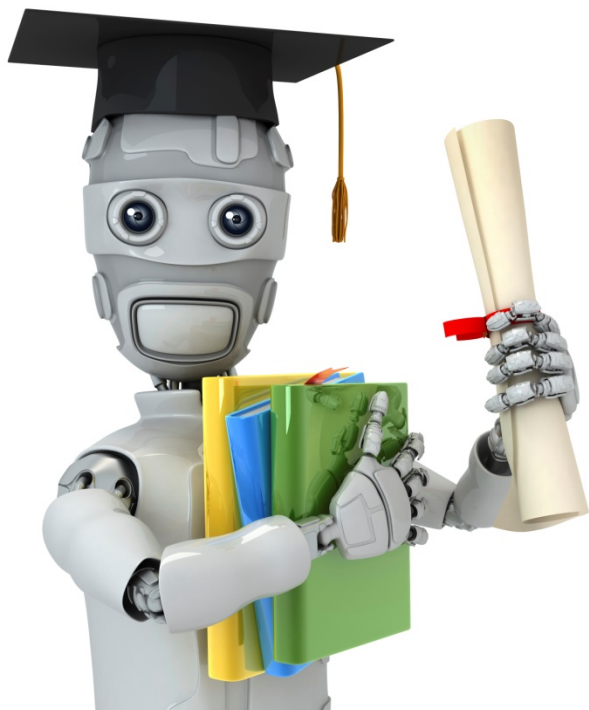
SVM Decision Boundary: <u>Linearly separable</u> case

Large margin classifier
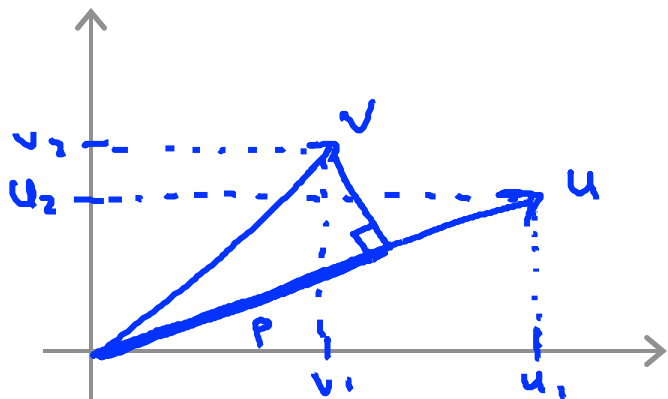
Large margin classifier in presence of outliers

Machine Learning

Support Vector Machines

The mathematics behind large margin classification (optional)

Vector Inner Product

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

$$u^T v = ? \qquad [u_1 \quad u_2] \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$\|u\| = \text{length of vector } u$$
$$= \sqrt{u_1^2 + u_2^2} \quad \in \mathbb{R}$$

$$p = \text{length of projection of } v \text{ onto } u.$$
$$u^T v = p \cdot \|u\| \leftarrow \qquad = v^T u$$

Signed

$$= u_1 v_1 + u_2 v_2 \leftarrow \qquad p \in \mathbb{R}$$

$$u^T v = p \cdot \|u\|$$

$$p < 0$$

SVM Decision Boundary

$$\min_{\theta} \frac{1}{2} \sum_{j=1}^{n} \theta_j^2 = \frac{1}{2}\left(\theta_1^2 + \theta_2^2\right) = \frac{1}{2}\left(\sqrt{\theta_1^2 + \theta_2^2}\right)^2 = \frac{1}{2}\|\theta\|^2$$

$\omega = \left(\sqrt{\omega}\right)^2$

$= \|\theta\|$

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

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

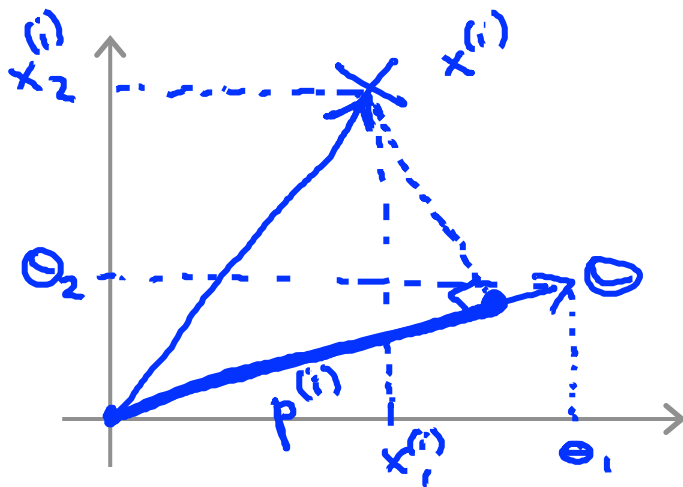$\begin{bmatrix} \theta_0 \\ \theta_1 \\ \theta_2 \end{bmatrix} \quad \theta_0 = 0$

Simplication: $\theta_0 = 0$ $\qquad$ $n = 2$

$\theta^T x^{(i)} = ?$

$u^T v$

$\theta^T x^{(i)} = \boxed{p^{(i)} \cdot \|\theta\|}$

$= \theta_1 x_1^{(i)} + \theta_2 x_2^{(i)}$

SVM Decision Boundary

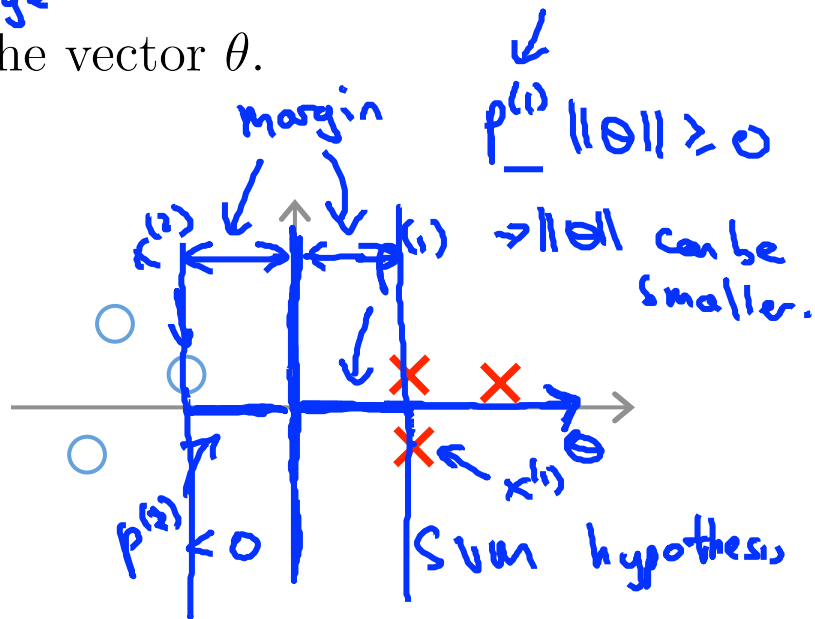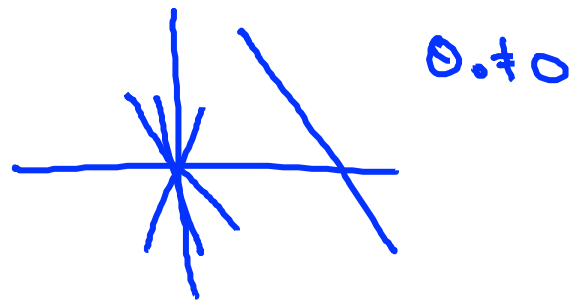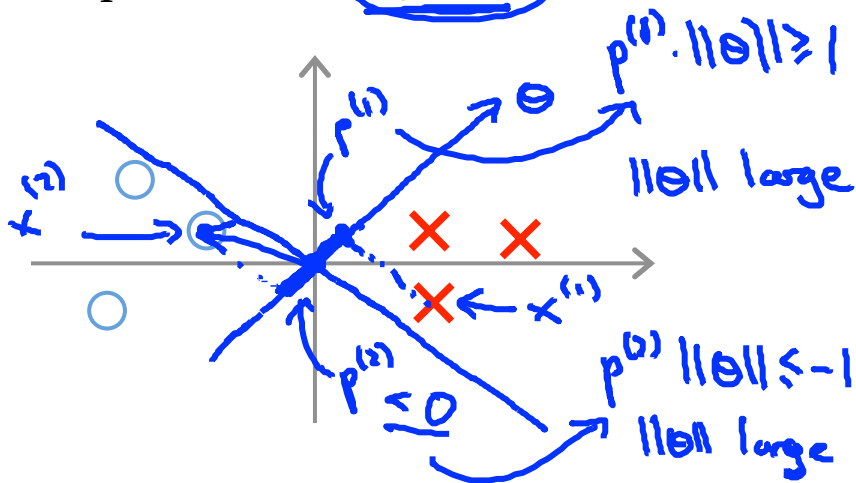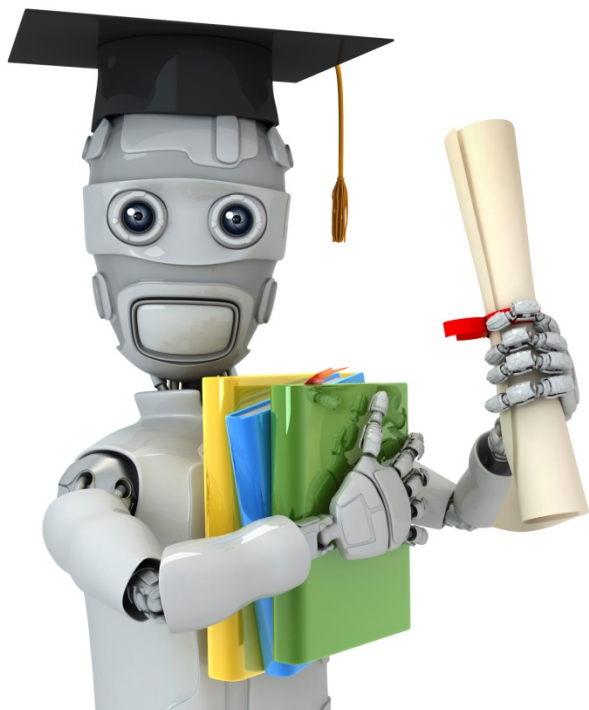$\rightarrow \min\limits_{\theta} \dfrac{1}{2} \sum\limits_{j=1}^{n} \theta_j^2$ $= \dfrac{1}{2} \|\theta\|^2 \Leftarrow$

s.t. $\boxed{p^{(i)} \cdot \|\theta\| \geq 1}$ if $y^{(i)} = 1$ $\Bigg\}$ C very large

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

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

Simplification: $\theta_0 = 0$

$\theta_0 \neq 0$

$p^{(i)} \|\theta\| \geq 1$ $\|\theta\|$ large

$p^{(2)} \|\theta\| \leq -1$ $\|\theta\|$ large

$p^{(i)} \leq 0$

$p^{(2)} \leq 0$

margin

$p^{(i)} \|\theta\| \geq 0$

$\rightarrow \|\theta\|$ can be smaller.

$p^{(2)} < 0$

SVM hypothesis

Support Vector Machines

Kernels I

Machine Learning

Non-linear Decision Boundary

x_2

x_1
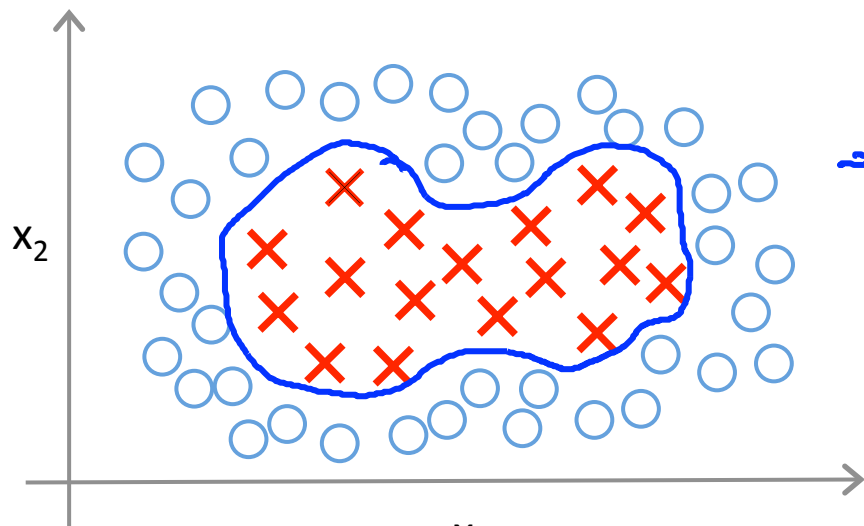
Predict $y = 1$ if

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

$$h_\theta(x) = \begin{cases} 1 & \text{if} \quad \theta_0 + \theta_1 x_1 + \cdots \geq 0 \\ 0 & \text{otherwise} \end{cases}$$
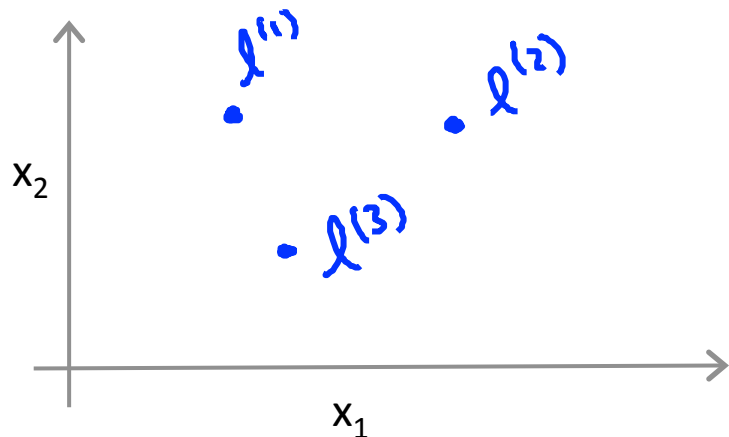
$$\rightarrow \theta_0 + \theta_1 f_1 + \theta_2 f_2 + \theta_3 f_3 + \cdots$$
$$f_1 = x_1, \quad f_2 = x_2, \quad f_3 = x_1 x_2, \quad f_4 = x_1^2, \quad f_5 = x_2^2, \cdots$$

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 $l^{(1)}, l^{(2)}, l^{(3)}$

$\|w\|$

$$- \frac{\|x - l^{(1)}\|^2}{2\sigma^2}$$

Given x:

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

$$f_2 = \text{similarity}(x, l^{(1)}) = \exp\left(-\frac{\|x - l^{(2)}\|^2}{2\sigma^2}\right)$$

$$f_3 = \text{similarity}(x, l^{(3)}) = \exp(\ldots)$$

Kernel (Gaussian kernels)

$$k(x, l^{(i)})$$

Kernels and Similarity

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

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

$$f_1 \approx \exp\left(-\frac{0^2}{2\sigma^2}\right) \approx 1$$

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

$$f_1 = \exp\left(-\frac{(\text{large number})^2}{2\sigma^2}\right) \approx 0.$$

$$l^{(1)} \rightarrow f_1$$
$$l^{(2)} \rightarrow f_2$$
$$l^{(3)} \rightarrow f_3.$$

Example:

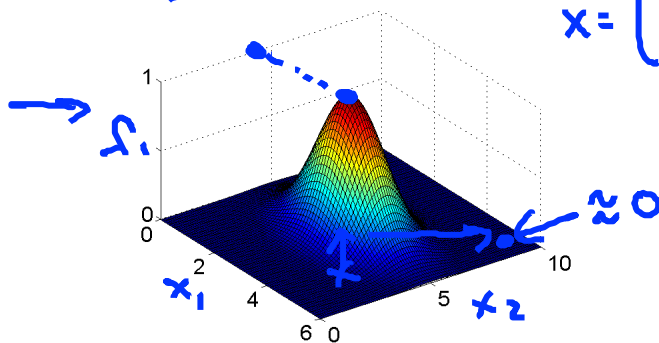$$l^{(1)} = \begin{bmatrix} 3 \\ 5 \end{bmatrix}, \qquad f_1 = \exp\left(-\frac{\|x - l^{(1)}\|^2}{2\sigma^2}\right)$$
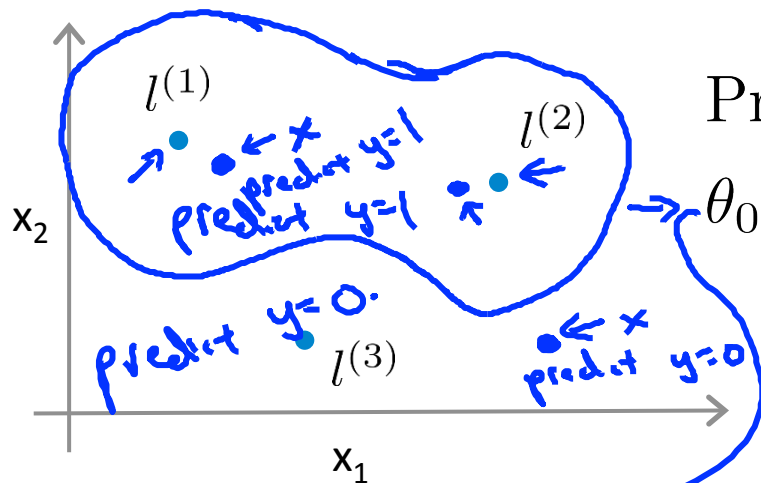
$\sigma^2 = 1$

$x = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$

$\sigma^2 = 0.5$

$\sigma^2 = 3$

Predict "1" when

$$\theta_0 + \theta_1 f_1 + \theta_2 f_2 + \theta_3 f_3 \geq 0$$
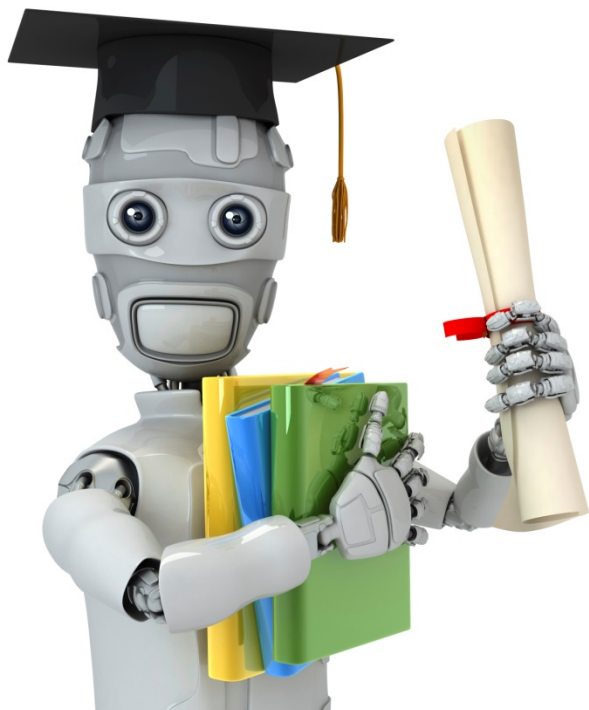
$\theta_0 = -0.5$, $\theta_1 = 1$, $\theta_2 = 1$, $\theta_3 = 0$

$f_1 \approx 1$, $f_2 \approx 0$, $f_3 \approx 0$.

$\theta_0 + \theta_1 \times 1 + \theta_2 \times 0 + \theta_3 \times 0$

$= -0.5 + 1 = 0.5 \geq 0$

$f_1, f_2, f_3 \approx 0$

$\rightarrow \theta_0 + \theta_1 f_1 + \cdots \approx -0.5 < 0$

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Support Vector Machines

Kernels II

Machine Learning

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 $l^{(1)}, l^{(2)}, l^{(3)}, \ldots$?
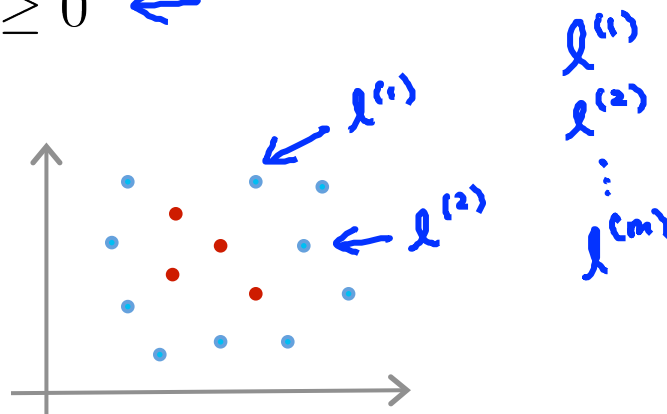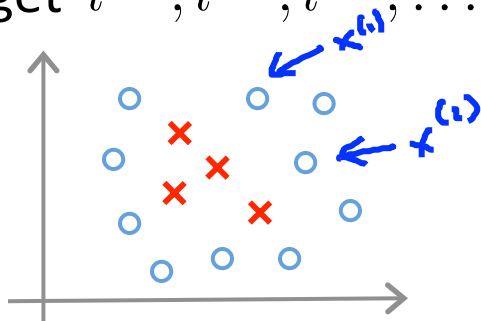
SVM with Kernels

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

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

Given example $\underline{x}$:

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

$$f = \begin{bmatrix} f_0 \\ f_1 \\ f_2 \\ \vdots \\ f_m \end{bmatrix} \qquad f_0 = 1$$

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

$$x^{(i)} \rightarrow \begin{bmatrix} f_1^{(i)} = \sin(x^{(i)}, l^{(1)}) \\ f_2^{(i)} = \sin(x^{(i)}, l^{(2)}) \\ \vdots \\ f_m^{(i)} \end{bmatrix} \quad \begin{matrix} \searrow x^{(i)} \\ \end{matrix}$$

$$f_i^{(i)} = \sin(x^{(i)}, l^{(i)}) = \exp\left(-\frac{0}{2\sigma^2}\right) = 1$$

$$\sin(x^{(i)}, l^{(m)})$$

$$x^{(i)} \in \mathbb{R}^{n+1} \quad (\text{or } \mathbb{R}^n)$$

$$f^{(i)} = \begin{bmatrix} f_0^{(i)} \\ f_1^{(i)} \\ \vdots \\ f_m^{(i)} \end{bmatrix}$$

$$f_0^{(i)} = 1$$

SVM with Kernels

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

→ Predict "y=1" if $\underline{\theta^T f \geq 0}$ $\Theta_0 f_0 + \Theta_1 f_1 + \cdots + \Theta_m f_m$

Training:

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

$n = m$

$\Theta^T f^{(i)}$ $\Theta^T f^{(i)}$

$\rightarrow \Theta_0$

$\sum_j \Theta_j^2 = \Theta^T \Theta \leftarrow \Theta = \begin{bmatrix} \Theta_1 \\ \vdots \\ \Theta_m \end{bmatrix}$ (ignore Θ_0]

$\|\Theta\|^2$ $M = 10,000$

$\rightarrow \Theta^T M \Theta \leftarrow$

SVM parameters:

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

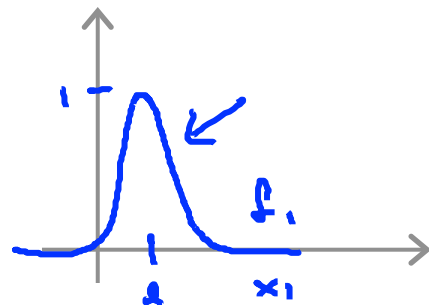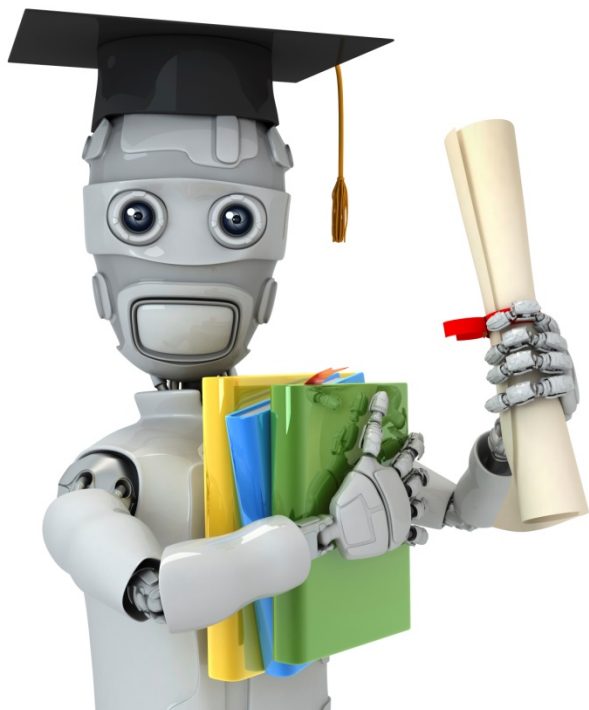　　　　　→ Small C: Higher bias, low variance.   (large λ)

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

　　　→ Higher bias, lower variance.

$$\exp\left(- \frac{\|x - \ell^{(i)}\|^2}{2\sigma^2} \right)$$
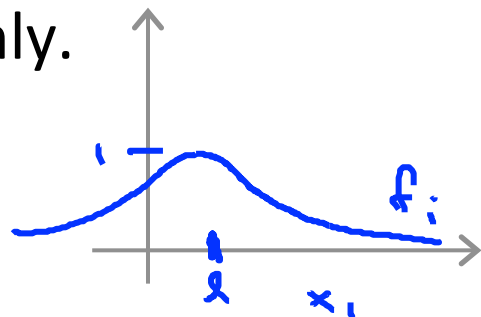
Small σ^2: Features f_i vary less smoothly.
　　　Lower bias, higher variance.

Andrew Ng

Support Vector Machines

Using an SVM

Machine Learning

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 $\theta^T x \geq 0$

$\theta_0 + \theta_1 x_1 + \cdots + \theta_n x_n \geq 0$

→ $\underline{n}$ large, $\underline{m}$ small $\quad x \in \mathbb{R}^{n+1}$

→ Gaussian kernel:

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

Need to choose σ^2.

$x \in \mathbb{R}^n$, n small
and/or m large

Kernel (similarity) functions:

$x^{(i)}$ $l^{(j)} = x^{(j)}$

f_i

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

$x \rightarrow$
f_1
f_2
$\vdots$
f_m

Note: <u>Do perform feature scaling</u> before using the Gaussian kernel.

$\boxed{\|x - l\|^2}$

$x \in \mathbb{R}^n$

$v = x - l$

$\|v\|^2 = v_1^2 + v_2^2 + \cdots + v_n^2$

$$= \underbrace{(x_1 - l_1)^2}_{1000 \text{ feet}^2} + \underbrace{(x_2 - l_2)^2}_{1-5 \text{ bedrooms}} + \cdots + (x_n - l_n)^2$$

Other choices of kernel

Note: Not all similarity functions $\mathrm{similarity}(x, l)$ 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: $k(x, l) = (x^T l)^2 +0$

$$(x^T l)^3, \quad (x^T l + 1)^{\textcircled{3}}, \quad (x^T l + 5)^{\textcircled{4}}$$

$$(x^T l + \text{constant})^{\text{degree}}$$

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

$$sim(x, l)$$

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 $(\theta^{(i)})^T x$

$y=1 \qquad y=2 \qquad \ldots \qquad \theta = K$

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): (E.g. $n \geq m$, $n = 10,000$, $m = \underline{10} \cdots \underline{1000}$)
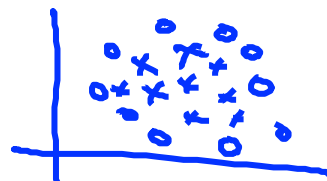
Use logistic regression, or SVM without a kernel ("linear kernel")

If n is small, m is intermediate: ($n = \underline{1-1000}$, $m = \underline{10 - 10,000}$)←

→ Use SVM with <u>Gaussian</u> kernel

If n is small, m is large: ($n = 1-1000$, $\underline{m} = \underline{50,000+}$)

→ Create/add more features, then use <u>logistic regression or SVM</u>
   <u>without a kernel</u>

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

Andrew Ng